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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/10/2014 TO 06/10/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/06	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/06	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	2025	06/11/2014	117.01	Call	Bond Future	384.1100	0.3841	400.9100	0.4009	4.374	0	0	0
2014/10/06	2025	06/11/2014			Bond Future	117.3941	117.3941	117.4109	117.4109	0.014	0.0000	0.0000	16
2014/10/06	2025	06/11/2014	116.99	Call	Bond Future	404.1100	0.4041	420.9100	0.4209	4.157	0	0	0
2014/10/06	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2025	06/11/2014	117.00	Call	Bond Future	394.1100	0.3941	410.9100	0.4109	4.263	0	0	0
2014/10/06	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2025	05/02/2015			Bond Future	118.0858	118.0858	118.1008	118.1008	0.013	0.0000	0.0000	0
2014/10/06	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2025	05/02/2015	118.99	Put	Bond Future	904.2300	0.9042	889.2200	0.8892	(1.660)	0	0	0
2014/10/06	2025	05/02/2015	119.01	Put	Bond Future	924.2300	0.9242	909.2200	0.9092	(1.624)	0	0	0
2014/10/06	2025	05/02/2015	119.00	Put	Bond Future	914.2300	0.9142	899.2200	0.8992	(1.642)	0	0	0
2014/10/06	2030	06/11/2014	9.01	Call	Bond Future	1,732.9700	1.7330	2,504.5000	2.5045	44.521	0	0	0
2014/10/06	2030	06/11/2014			Bond Future	8.7881	95.6719	8.6913	96.4434	(1.103)	0.0000	0.0000	4,663
2014/10/06	2030	06/11/2014	8.99	Call	Bond Future	1,578.6400	1.5786	2,350.1700	2.3502	48.873	0	0	0
2014/10/06	2030	06/11/2014	9.00	Call	Bond Future	1,655.8500	1.6559	2,427.3800	2.4274	46.594	0	0	0
2014/10/06	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2030	05/02/2015			Bond Future	8.8601	93.1598	8.7603	93.9417	(1.126)	0.0000	0.0000	0
2014/10/06	2030	05/02/2015	9.25	Call	Bond Future	2,967.2900	2.9673	3,749.1700	3.7492	26.350	0	0	0
2014/10/06	2030	05/02/2015	9.24	Call	Bond Future	2,892.8900	2.8929	3,674.7700	3.6748	27.028	0	0	0
2014/10/06	2030	05/02/2015	9.26	Call	Bond Future	3,041.6000	3.0416	3,823.4800	3.8235	25.706	0	0	0
2014/10/06	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2030	07/05/2015			Bond Future	8.9177	94.7689	8.8144	95.5666	(1.158)	0.0000	0.0000	0
2014/10/06	2030	07/05/2015	8.74	Put	Bond Future	1,378.6000	1.3786	580.8500	0.5809	(57.867)	0	0	0
2014/10/06	2030	07/05/2015	8.76	Put	Bond Future	1,221.9600	1.2220	424.2100	0.4242	(65.284)	0	0	0
2014/10/06	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2030	07/05/2015	8.75	Put	Bond Future	1,300.2300	1.3002	502.4800	0.5025	(61.355)	0	0	0
2014/10/06	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/06	2037	06/11/2014	9.69	Call	Bond Future	6,182.1100	6.1821	7,079.5800	7.0796	14.517	0	0	0
2014/10/06	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2037	06/11/2014			Bond Future	8.9815	97.7556	8.8848	98.6531	(1.077)	0.0000	0.0000	10,565
2014/10/06	2037	06/11/2014	9.70	Call	Bond Future	6,264.7200	6.2647	7,162.1900	7.1622	14.326	0	0	0
2014/10/06	2037	06/11/2014	9.71	Call	Bond Future	6,347.2100	6.3472	7,244.6800	7.2447	14.140	0	0	0
2014/10/06	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2037	05/02/2015			Bond Future	9.0496	95.0257	8.9501	95.9355	(1.099)	0.0000	0.0000	3,280
2014/10/06	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2037	05/02/2015	9.50	Call	Bond Future	3,952.6800	3.9527	4,862.4300	4.8624	23.016	0	0	0
2014/10/06	2037	05/02/2015	9.51	Call	Bond Future	4,037.4200	4.0374	4,947.1700	4.9472	22.533	0	0	0
2014/10/06	2037	05/02/2015	9.49	Call	Bond Future	3,867.8100	3.8678	4,777.5600	4.7776	23.521	0	0	0
2014/10/06	2037	07/05/2015	9.01	Put	Bond Future	855.6100	0.8556	0.0000	0.0000	(100.000)	0	0	0
2014/10/06	2037	07/05/2015			Bond Future	9.1047	96.6671	9.0021	97.5949	(1.127)	0.0000	0.0000	0
2014/10/06	2037	07/05/2015	9.00	Put	Bond Future	946.7100	0.9467	18.8700	0.0189	(98.007)	0	0	0
2014/10/06	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	72.2300	0.0722	100.000	0	0	0
2014/10/06	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2037	07/05/2015	8.99	Put	Bond Future	1,037.9400	1.0379	110.1000	0.1101	(89.392)	0	0	0
2014/10/06	2038	06/11/2014	120.01	Call	Bond Future	3,150.2200	3.1502	3,168.3100	3.1683	0.574	0	0	0
2014/10/06	2038	06/11/2014			Bond Future	123.1602	123.1602	123.1783	123.1783	0.015	0.0000	0.0000	1,860
2014/10/06	2038	06/11/2014	119.99	Call	Bond Future	3,170.2200	3.1702	3,188.3100	3.1883	0.571	0	0	0
2014/10/06	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2038	06/11/2014	120.00	Call	Bond Future	3,160.2200	3.1602	3,178.3100	3.1783	0.572	0	0	0
2014/10/06	2038	05/02/2015	123.00	Call	Bond Future	798.1000	0.7981	814.2200	0.8142	2.020	0	0	0
2014/10/06	2038	05/02/2015			Bond Future	123.7981	123.7981	123.8142	123.8142	0.013	0.0000	0.0000	0
2014/10/06	2038	05/02/2015	123.01	Call	Bond Future	788.1000	0.7881	804.2200	0.8042	2.045	0	0	0
2014/10/06	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2038	05/02/2015	122.99	Call	Bond Future	808.1000	0.8081	824.2200	0.8242	1.995	0	0	0
2014/10/06	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2044	06/11/2014			Bond Future	9.0455	99.4045	8.9488	100.3760	(1.069)	0.0000	0.0000	3,123
2014/10/06	2044	06/11/2014	8.99	Put	Bond Future	555.6500	0.5556	0.0000	0.0000	(100.000)	0	0	0
2014/10/06	2044	06/11/2014	9.01	Put	Bond Future	354.8600	0.3549	0.0000	0.0000	(100.000)	0	0	0
2014/10/06	2044	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	415.8700	0.4159	100.000	0	0	0
2014/10/06	2044	06/11/2014	9.00	Put	Bond Future	455.1600	0.4552	0.0000	0.0000	(100.000)	0	0	0
2014/10/06	2044	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	516.3600	0.5164	100.000	0	0	0
2014/10/06	2044	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	616.6600	0.6167	100.000	0	0	0
2014/10/06	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2044	05/02/2015			Bond Future	9.1109	96.5750	9.0116	97.5600	(1.091)	0.0000	0.0000	0
2014/10/06	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2044	05/02/2015	8.99	Put	Bond Future	1,200.9600	1.2010	216.0000	0.2160	(82.014)	0	0	0

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2014/10/06	2044	05/02/2015	9.01	Put	Bond Future	1,000.5600		1.0006	15.6000	0.0156	(98.441)	0	0	0
2014/10/06	2044	05/02/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2044	05/02/2015	9.00	Put	Bond Future	1,100.6700		1.1007	115.7100	0.1157	(89.487)	0	0	0
2014/10/06	2044	07/05/2015			Bond Future	9.1641		98.2432	9.0617	99.2475	(1.117)	0.0000	0.0000	0
2014/10/06	2044	07/05/2015	8.99	Put	Bond Future	1,718.2900		1.7183	713.9600	0.7140	(58.449)	0	0	0
2014/10/06	2044	07/05/2015	9.01	Put	Bond Future	1,518.2100		1.5182	513.8800	0.5139	(66.152)	0	0	0
2014/10/06	2044	07/05/2015	9.00	Put	Bond Future	1,618.1700		1.6182	613.8400	0.6138	(62.066)	0	0	0
2014/10/06	2044	07/05/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2044	07/05/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2044	07/05/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2046	06/11/2014	104.45	Call	Bond Future	19,574.6700		19.5747	19,592.9900	19.5930	0.094	0	0	0
2014/10/06	2046	06/11/2014			Bond Future	124.0247		124.0247	124.0430	124.0430	0.015	0.0000	0.0000	5,389
2014/10/06	2046	06/11/2014	104.43	Call	Bond Future	19,594.6700		19.5947	19,612.9900	19.6130	0.093	0	0	0
2014/10/06	2046	06/11/2014	104.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2046	06/11/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2046	06/11/2014	104.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2046	06/11/2014	104.44	Call	Bond Future	19,584.6700		19.5847	19,602.9900	19.6030	0.094	0	0	0
2014/10/06	2046	05/02/2015			Bond Future	125.9777		125.9777	125.9942	125.9942	0.013	0.0000	0.0000	0
2014/10/06	2046	05/02/2015	123.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2046	05/02/2015	124.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2046	05/02/2015	124.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2046	05/02/2015	123.99	Call	Bond Future	1,987.7100		1.9877	2,004.1600	2.0042	0.828	0	0	0
2014/10/06	2046	05/02/2015	124.01	Call	Bond Future	1,967.7100		1.9677	1,984.1600	1.9842	0.836	0	0	0
2014/10/06	2046	05/02/2015	124.00	Call	Bond Future	1,977.7100		1.9777	1,994.1600	1.9942	0.832	0	0	0
2014/10/06	2050	06/11/2014			Bond Future	131.7341		131.7341	131.7538	131.7538	0.015	0.0000	0.0000	2,640
2014/10/06	2050	06/11/2014	126.00	Call	Bond Future	5,734.1200		5.7341	5,753.7600	5.7538	0.343	0	0	0
2014/10/06	2050	06/11/2014	126.01	Call	Bond Future	5,724.1200		5.7241	5,743.7600	5.7438	0.343	0	0	0
2014/10/06	2050	06/11/2014	125.99	Call	Bond Future	5,744.1200		5.7441	5,763.7600	5.7638	0.342	0	0	0
2014/10/06	2050	06/11/2014	126.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2050	06/11/2014	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2050	06/11/2014	126.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2050	05/02/2015	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2050	05/02/2015			Bond Future	132.3602		132.3602	132.3777	132.3777	0.013	0.0000	0.0000	0
2014/10/06	2050	05/02/2015	130.01	Call	Bond Future	2,350.2400		2.3502	2,367.7300	2.3677	0.744	0	0	0
2014/10/06	2050	05/02/2015	129.99	Call	Bond Future	2,370.2400		2.3702	2,387.7300	2.3877	0.738	0	0	0
2014/10/06	2050	05/02/2015	130.00	Call	Bond Future	2,360.2400		2.3602	2,377.7300	2.3777	0.741	0	0	0
2014/10/06	2050	05/02/2015	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	2050	05/02/2015	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	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
2014/10/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	AL12	06/11/2014			Index Future	508.5710	508.5710	512.9880	512.9880	0.869	0.0000	0.0000	0
2014/10/06	AL12	05/02/2015			Index Future	516.5170	516.5170	520.9910	520.9910	0.866	0.0000	0.0000	0
2014/10/06	AL12	07/05/2015			Index Future	525.4200	525.4200	529.9780	529.9780	0.867	0.0000	0.0000	0
2014/10/06	AL37	06/11/2014			Index Future	431.7060	431.7060	433.4620	433.4620	0.407	0.0000	0.0000	3
2014/10/06	AL37	05/02/2015			Index Future	438.4510	438.4510	440.2240	440.2240	0.404	0.0000	0.0000	0
2014/10/06	AL7T	06/11/2014			Index Future	507.2330	507.2330	510.3270	510.3270	0.610	0.0000	0.0000	4
2014/10/06	AL7T	05/02/2015			Index Future	515.1570	515.1570	518.2880	518.2880	0.608	0.0000	0.0000	0
2014/10/06	ALBI	06/11/2014			Index Future	463.1150	463.1150	466.0330	466.0330	0.630	0.0000	0.0000	584
2014/10/06	ALBI	05/02/2015			Index Future	470.3500	470.3500	473.3030	473.3030	0.628	0.0000	0.0000	65
2014/10/06	ALBI	07/05/2015			Index Future	478.4580	478.4580	481.4670	481.4670	0.629	0.0000	0.0000	0
2014/10/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/06	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	EL28	06/11/2014			Bond Future	122.7329	122.7329	122.7517	122.7517	0.015	0.0000	0.0000	0
2014/10/06	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	EL28	06/11/2014	122.00	Call	Bond Future	732.8600	0.7329	751.6500	0.7517	2.564	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/06	EL28	06/11/2014	122.01	Call	Bond Future	722.8600	0.7229	741.6500	0.7417	2.599	0	0	0
2014/10/06	EL28	06/11/2014	121.99	Call	Bond Future	742.8600	0.7429	761.6500	0.7617	2.529	0	0	0
2014/10/06	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	EL28	05/02/2015			Bond Future	124.6655	124.6655	124.6825	124.6825	0.014	0.0000	0.0000	0
2014/10/06	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	EL28	05/02/2015	125.99	Put	Bond Future	1,324.5100	1.3245	1,307.5100	1.3075	(1.283)	0	0	0
2014/10/06	EL28	05/02/2015	126.01	Put	Bond Future	1,344.5100	1.3445	1,327.5100	1.3275	(1.264)	0	0	0
2014/10/06	EL28	05/02/2015	126.00	Put	Bond Future	1,334.5100	1.3345	1,317.5100	1.3175	(1.274)	0	0	0
2014/10/06	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	ES33	06/11/2014			Bond Future	9.7271	82.0902	9.6299	82.8035	(0.999)	0.0000	0.0000	6,220
2014/10/06	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	ES33	06/11/2014	10.29	Call	Bond Future	3,949.7900	3.9498	4,663.1300	4.6631	18.060	0	0	0
2014/10/06	ES33	06/11/2014	10.30	Call	Bond Future	4,017.2400	4.0172	4,730.5800	4.7306	17.757	0	0	0
2014/10/06	ES33	06/11/2014	10.31	Call	Bond Future	4,084.5900	4.0846	4,797.9300	4.7979	17.464	0	0	0
2014/10/06	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	ES33	05/02/2015	10.00	Call	Bond Future	1,245.6200	1.2456	1,968.6300	1.9686	58.044	0	0	0
2014/10/06	ES33	05/02/2015			Bond Future	9.8242	83.3727	9.7240	84.0957	(1.019)	0.0000	0.0000	0
2014/10/06	ES33	05/02/2015	10.01	Call	Bond Future	1,315.5800	1.3156	2,038.5900	2.0386	54.958	0	0	0
2014/10/06	ES33	05/02/2015	9.99	Call	Bond Future	1,175.5700	1.1756	1,898.5800	1.8986	61.503	0	0	0
2014/10/06	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	ES33	07/05/2015			Bond Future	9.9027	81.0207	9.7991	81.7582	(1.046)	0.0000	0.0000	0
2014/10/06	ES33	07/05/2015	9.74	Put	Bond Future	1,163.0600	1.1631	425.5300	0.4255	(63.413)	0	0	0
2014/10/06	ES33	07/05/2015	9.76	Put	Bond Future	1,018.6700	1.0187	281.1400	0.2811	(72.401)	0	0	0
2014/10/06	ES33	07/05/2015	9.75	Put	Bond Future	1,090.8200	1.0908	353.2900	0.3533	(67.612)	0	0	0
2014/10/06	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	GOVI	06/11/2014	449.01	Call	GOVI	127,300.0000	12.7300	154,550.0000	15.4550	21.406	0	0	0
2014/10/06	GOVI	06/11/2014			GOVI	461.7400	461.7400	464.4650	464.4650	0.590	0.0000	0.0000	417
2014/10/06	GOVI	06/11/2014	448.99	Call	GOVI	127,500.0000	12.7500	154,750.0000	15.4750	21.373	0	0	0
2014/10/06	GOVI	06/11/2014	449.00	Call	GOVI	127,400.0000	12.7400	154,650.0000	15.4650	21.389	0	0	0
2014/10/06	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	GOVI	05/02/2015	459.99	Call	GOVI	89,640.0000	8.9640	117,200.0000	11.7200	30.745	0	0	0
2014/10/06	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	GOVI	05/02/2015			GOVI	468.9540	468.9540	471.7100	471.7100	0.588	0.0000	0.0000	48
2014/10/06	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	GOVI	05/02/2015	460.00	Call	GOVI	89,540.0000	8.9540	117,100.0000	11.7100	30.780	0	0	0
2014/10/06	GOVI	05/02/2015	460.01	Call	GOVI	89,440.0000	8.9440	117,000.0000	11.7000	30.814	0	0	0
2014/10/06	GOVI	07/05/2015	449.99	Call	GOVI	270,480.0000	27.0480	298,570.0000	29.8570	10.385	0	0	0
2014/10/06	GOVI	07/05/2015			GOVI	477.0380	477.0380	479.8470	479.8470	0.589	0.0000	0.0000	0

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2014/10/06	GOVI	07/05/2015	450.00	Call	GOVI	270,380.0000		27.0380	298,470.0000	29.8470	10.389	0	0	0
2014/10/06	GOVI	07/05/2015	450.01	Call	GOVI	270,280.0000		27.0280	298,370.0000	29.8370	10.393	0	0	0
2014/10/06	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/06	ICAA	06/11/2014			Can-Do Interest Rate	144.9113		144.9113	144.9288	144.9288	0.012	0.0000	0.0000	571
2014/10/06	IGOV	06/11/2014			Index Future	219.2760		219.2760	219.3710	219.3710	0.043	0.0000	0.0000	1,159
2014/10/06	IGOV	05/02/2015			Index Future	222.7290		222.7290	222.8210	222.8210	0.041	0.0000	0.0000	10
2014/10/06	IGOV	07/05/2015			Index Future	226.5950		226.5950	226.6910	226.6910	0.042	0.0000	0.0000	0
2014/10/06	ILBI	06/11/2014			Index Future	592.4620		592.4620	592.3620	592.3620	(0.017)	0.0000	0.0000	0
2014/10/06	ILBI	05/02/2015			Index Future	601.8330		601.8330	601.7270	601.7270	(0.018)	0.0000	0.0000	157
2014/10/06	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/06	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/06	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/06	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/06	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/06	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/06	JBAF	15/10/2014			Jibar Tradeable Future	6.0800		93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/10/06	JBAF	19/11/2014			Jibar Tradeable Future	6.1200		93.8800	6.1200	93.8800	0.000	0.0000	0.0000	0
2014/10/06	JBAF	17/12/2014			Jibar Tradeable Future	6.2900		93.7100	6.2900	93.7100	0.000	0.0000	0.0000	0
2014/10/06	JBAF	21/01/2015			Jibar Tradeable Future	6.4200		93.5800	6.4200	93.5800	0.000	0.0000	0.0000	0
2014/10/06	JBAF	18/02/2015			Jibar Tradeable Future	6.5400		93.4600	6.5400	93.4600	0.000	0.0000	0.0000	0
2014/10/06	JBAF	18/03/2015			Jibar Tradeable Future	6.6300		93.3700	6.6300	93.3700	0.000	0.0000	0.0000	2,850
2014/10/06	JBAF	17/06/2015			Jibar Tradeable Future	6.9100		93.0900	6.9100	93.0900	0.000	0.0000	0.0000	5,000
2014/10/06	JBAF	16/09/2015			Jibar Tradeable Future	7.1200		92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2014/10/06	JBAF	15/12/2015			Jibar Tradeable Future	7.2700		92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2014/10/06	JBAF	16/03/2016			Jibar Tradeable Future	7.4200		92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2014/10/06	JBAF	15/06/2016			Jibar Tradeable Future	7.5500		92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2014/10/06	JBAF	21/09/2016			Jibar Tradeable Future	7.6900		92.3100	7.6900	92.3100	0.000	0.0000	0.0000	0
2014/10/06	R023	06/11/2014			Bond Future	8.2128		98.7766	8.1154	99.3467	(1.186)	0.0000	0.0000	8,484
2014/10/06	R023	06/11/2014	8.59	Put	Bond Future	146.1400		0.1461	68.5800	0.0686	(53.072)	0	0	0
2014/10/06	R023	06/11/2014	8.61	Put	Bond Future	131.1800		0.1312	60.4000	0.0604	(53.956)	0	0	0
2014/10/06	R023	06/11/2014	8.59	Call	Bond Future	2,314.6900		2.3147	2,807.2200	2.8072	21.278	0	0	0
2014/10/06	R023	06/11/2014	8.60	Put	Bond Future	138.4900		0.1385	64.3800	0.0644	(53.513)	0	0	0

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2014/10/06	R023	06/11/2014	8.60	Call	Bond Future	2,363.6900	2.3637	2,859.6700	2.8597	20.983	0	0	0
2014/10/06	R023	06/11/2014	8.61	Call	Bond Future	2,412.9900	2.4130	2,912.3000	2.9123	20.693	0	0	0
2014/10/06	R023	05/02/2015			Bond Future	8.2964	100.3197	8.1950	100.8970	(1.222)	0.0000	0.0000	0
2014/10/06	R023	05/02/2015	8.74	Put	Bond Future	563.2600	0.5633	421.3600	0.4214	(25.193)	0	0	0
2014/10/06	R023	05/02/2015	8.75	Call	Bond Future	3,080.2000	3.0802	3,518.1800	3.5182	14.219	0	0	0
2014/10/06	R023	05/02/2015	8.76	Call	Bond Future	3,121.9500	3.1219	3,562.5300	3.5625	14.112	0	0	0
2014/10/06	R023	05/02/2015	8.74	Call	Bond Future	3,038.6700	3.0387	3,474.0200	3.4740	14.327	0	0	0
2014/10/06	R023	05/02/2015	8.76	Put	Bond Future	536.8400	0.5368	400.1700	0.4002	(25.458)	0	0	0
2014/10/06	R023	05/02/2015	8.75	Put	Bond Future	549.9200	0.5499	410.6500	0.4106	(25.326)	0	0	0
2014/10/06	R023	07/05/2015	8.14	Call	Bond Future	1,449.9000	1.4499	1,695.4400	1.6954	16.935	0	0	0
2014/10/06	R023	07/05/2015	8.15	Put	Bond Future	2,592.7000	2.5927	2,251.1400	2.2511	(13.174)	0	0	0
2014/10/06	R023	07/05/2015			Bond Future	8.3510	98.1231	8.2448	98.7128	(1.272)	0.0000	0.0000	0
2014/10/06	R023	07/05/2015	8.15	Call	Bond Future	1,473.1800	1.4732	1,721.3300	1.7213	16.845	0	0	0
2014/10/06	R023	07/05/2015	8.16	Call	Bond Future	1,496.6900	1.4967	1,747.4500	1.7475	16.754	0	0	0
2014/10/06	R023	07/05/2015	8.14	Put	Bond Future	2,625.5400	2.6255	2,281.3700	2.2814	(13.109)	0	0	0
2014/10/06	R023	07/05/2015	8.16	Put	Bond Future	2,560.1200	2.5601	2,221.1700	2.2212	(13.240)	0	0	0
2014/10/06	R023	06/08/2015	9.07	Put	Bond Future	1,090.4400	1.0904	928.6000	0.9286	(14.842)	0	0	911
2014/10/06	R023	06/08/2015	8.24	Call	Bond Future	2,058.6000	2.0586	2,332.3800	2.3324	13.299	0	0	0
2014/10/06	R023	06/08/2015			Bond Future	8.3842	99.9713	8.2743	100.5659	(1.310)	0.0000	0.0000	0
2014/10/06	R023	06/08/2015	9.07	Call	Bond Future	4,700.1500	4.7001	5,132.9500	5.1329	9.208	0	0	0
2014/10/06	R023	06/08/2015	8.26	Put	Bond Future	2,781.7400	2.7817	2,465.1200	2.4651	(11.382)	0	0	0
2014/10/06	R023	06/08/2015	8.25	Put	Bond Future	2,810.6300	2.8106	2,491.8800	2.4919	(11.341)	0	0	0
2014/10/06	R023	06/08/2015	8.24	Put	Bond Future	2,840.0900	2.8401	2,519.2300	2.5192	(11.298)	0	0	0
2014/10/06	R023	06/08/2015	8.25	Call	Bond Future	2,083.5900	2.0836	2,359.4800	2.3595	13.241	0	0	0
2014/10/06	R023	06/08/2015	8.26	Call	Bond Future	2,109.1000	2.1091	2,387.1200	2.3871	13.182	0	0	0
2014/10/06	R157	06/11/2014	6.19	Put	Bond Future	475.1100	0.4751	473.0100	0.4730	(0.442)	0	0	0
2014/10/06	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/06	R157	06/11/2014	6.21	Put	Bond Future	459.5100	0.4595	457.2500	0.4573	(0.492)	0	0	0
2014/10/06	R157	06/11/2014	6.20	Put	Bond Future	467.2900	0.4673	465.1100	0.4651	(0.467)	0	0	0
2014/10/06	R157	06/11/2014	6.21	Call	Bond Future	13.2600	0.0133	11.0000	0.0110	(17.044)	0	0	0
2014/10/06	R157	06/11/2014	6.19	Call	Bond Future	11.8500	0.0119	9.7500	0.0098	(17.722)	0	0	0
2014/10/06	R157	06/11/2014	6.20	Call	Bond Future	12.5400	0.0125	10.3600	0.0104	(17.384)	0	0	0
2014/10/06	R157	05/02/2015	8.74	Call	Bond Future	1,088.4500	1.0884	1,087.5800	1.0876	(0.080)	0	0	0
2014/10/06	R157	05/02/2015	8.75	Put	Bond Future	14.9800	0.0150	14.1200	0.0141	(5.741)	0	0	0
2014/10/06	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/06	R157	05/02/2015	8.74	Put	Bond Future	15.2900	0.0153	14.4200	0.0144	(5.690)	0	0	0
2014/10/06	R157	05/02/2015	8.76	Put	Bond Future	14.6700	0.0147	13.8300	0.0138	(5.726)	0	0	0
2014/10/06	R157	05/02/2015	8.75	Call	Bond Future	1,093.9500	1.0939	1,093.0900	1.0931	(0.079)	0	0	0
2014/10/06	R157	05/02/2015	8.76	Call	Bond Future	1,099.4400	1.0994	1,098.6000	1.0986	(0.076)	0	0	0
2014/10/06	R186	06/11/2014	7.70	Call	Bond Future	21.7500	0.0217	37.3600	0.0374	71.770	0	0	1,500
2014/10/06	R186	06/11/2014	8.14	Call	Bond Future	412.1700	0.4122	617.5600	0.6176	49.831	0	0	0
2014/10/06	R186	06/11/2014	8.15	Put	Bond Future	2,362.9200	2.3629	1,720.8800	1.7209	(27.171)	0	0	0
2014/10/06	R186	06/11/2014	8.53	Call	Bond Future	1,895.7500	1.8957	2,471.5900	2.4716	30.375	0	0	0
2014/10/06	R186	06/11/2014			Bond Future	8.3789	120.0294	8.2767	120.8851	(1.219)	0.0000	0.0000	49,081
2014/10/06	R186	06/11/2014	7.80	Put	Bond Future	5,015.4100	5.0154	4,192.6200	4.1926	(16.405)	0	0	0
2014/10/06	R186	06/11/2014	8.30	Call	Bond Future	853.4700	0.8535	1,205.9700	1.2060	41.302	0	0	100

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2014/10/06	R186	06/11/2014	8.50	Call	Bond Future	1,733.9500	1.7340	2,282.8400	2.2828	31.655	0	0	0
2014/10/06	R186	06/11/2014	9.17	Call	Bond Future	6,359.6200	6.3596	7,202.1500	7.2022	13.248	0	0	0
2014/10/06	R186	06/11/2014	7.70	Put	Bond Future	5,875.9200	5.8759	5,035.8800	5.0359	(14.296)	0	0	0
2014/10/06	R186	06/11/2014	8.15	Call	Bond Future	433.3700	0.4334	646.9800	0.6470	49.290	0	0	0
2014/10/06	R186	06/11/2014	8.45	Put	Bond Future	890.1900	0.8902	536.3300	0.5363	(39.751)	0	0	6,000
2014/10/06	R186	06/11/2014	8.53	Put	Bond Future	645.9400	0.6459	366.1300	0.3661	(43.318)	0	0	100
2014/10/06	R186	06/11/2014	8.00	Call	Bond Future	190.2600	0.1903	299.4000	0.2994	57.364	0	0	1,500
2014/10/06	R186	06/11/2014	8.16	Call	Bond Future	455.3700	0.4554	677.3500	0.6773	48.747	0	0	0
2014/10/06	R186	06/11/2014	8.60	Put	Bond Future	477.2800	0.4773	255.6100	0.2556	(46.444)	0	0	0
2014/10/06	R186	06/11/2014	8.50	Put	Bond Future	730.7900	0.7308	424.0300	0.4240	(41.976)	0	0	7,000
2014/10/06	R186	06/11/2014	7.80	Call	Bond Future	48.7500	0.0488	81.6100	0.0816	67.405	0	0	100
2014/10/06	R186	06/11/2014	8.30	Put	Bond Future	1,513.6000	1.5136	1,010.4500	1.0105	(33.242)	0	0	100
2014/10/06	R186	06/11/2014	9.17	Put	Bond Future	18.9200	0.0189	5.8000	0.0058	(69.345)	0	0	2,010
2014/10/06	R186	06/11/2014	8.14	Put	Bond Future	2,427.0300	2.4270	1,776.7700	1.7768	(26.792)	0	0	0
2014/10/06	R186	06/11/2014	8.60	Call	Bond Future	2,299.7600	2.2998	2,933.7400	2.9337	27.567	0	0	0
2014/10/06	R186	06/11/2014	8.00	Put	Bond Future	3,408.4000	3.4084	2,661.8900	2.6619	(21.902)	0	0	0
2014/10/06	R186	06/11/2014	8.16	Put	Bond Future	2,299.7000	2.2997	1,666.0300	1.6660	(27.554)	0	0	0
2014/10/06	R186	06/11/2014	8.45	Call	Bond Future	1,480.6300	1.4806	1,982.4200	1.9824	33.890	0	0	0
2014/10/06	R186	05/02/2015	9.00	Call	Bond Future	5,035.6300	5.0356	5,723.8700	5.7239	13.667	0	0	0
2014/10/06	R186	05/02/2015			Bond Future	8.4512	116.6090	8.3455	117.4760	(1.250)	0.0000	0.0000	540
2014/10/06	R186	05/02/2015	8.75	Call	Bond Future	3,596.1800	3.5962	4,185.4400	4.1854	16.386	0	0	0
2014/10/06	R186	05/02/2015	8.76	Call	Bond Future	3,649.9700	3.6500	4,243.6600	4.2437	16.266	0	0	0
2014/10/06	R186	05/02/2015	8.74	Call	Bond Future	3,542.7600	3.5428	4,127.5400	4.1275	16.506	0	0	0
2014/10/06	R186	05/02/2015	8.76	Put	Bond Future	1,167.1300	1.1671	893.8600	0.8939	(23.414)	0	0	0
2014/10/06	R186	05/02/2015	8.75	Put	Bond Future	1,192.5800	1.1926	914.8800	0.9149	(23.286)	0	0	0
2014/10/06	R186	05/02/2015	9.00	Put	Bond Future	674.2000	0.6742	495.4800	0.4955	(26.508)	0	0	9,600
2014/10/06	R186	05/02/2015	8.74	Put	Bond Future	1,218.4700	1.2185	936.2900	0.9363	(23.159)	0	0	0
2014/10/06	R186	07/05/2015			Bond Future	8.5042	118.6218	8.3943	119.5066	(1.293)	0.0000	0.0000	0
2014/10/06	R186	07/05/2015	8.25	Call	Bond Future	2,035.3400	2.0353	2,391.6900	2.3917	17.508	0	0	0
2014/10/06	R186	07/05/2015	8.24	Put	Bond Future	4,145.4300	4.1454	3,613.0900	3.6131	(12.842)	0	0	0
2014/10/06	R186	07/05/2015	8.26	Put	Bond Future	4,045.9200	4.0459	3,521.2000	3.5212	(12.969)	0	0	0
2014/10/06	R186	07/05/2015	8.25	Put	Bond Future	4,095.6500	4.0956	3,567.1300	3.5671	(12.904)	0	0	0
2014/10/06	R186	07/05/2015	8.26	Call	Bond Future	2,067.6200	2.0676	2,427.7700	2.4278	17.419	0	0	0
2014/10/06	R186	07/05/2015	8.24	Call	Bond Future	2,003.0300	2.0030	2,355.5600	2.3556	17.600	0	0	0
2014/10/06	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R197	06/11/2014			Bond Future	287.3206	287.3206	287.3620	287.3620	0.014	0.0000	0.0000	939
2014/10/06	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R197	06/11/2014	285.00	Call	Bond Future	2,320.5600	2.3206	2,362.0400	2.3620	1.787	0	0	0
2014/10/06	R197	06/11/2014	285.01	Call	Bond Future	2,310.5600	2.3106	2,352.0400	2.3520	1.795	0	0	0
2014/10/06	R197	06/11/2014	284.99	Call	Bond Future	2,330.5600	2.3306	2,372.0400	2.3720	1.780	0	0	0
2014/10/06	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R197	05/02/2015	288.99	Put	Bond Future	3,162.2100	3.1622	3,124.9900	3.1250	(1.177)	0	0	0
2014/10/06	R197	05/02/2015			Bond Future	285.8278	285.8278	285.8650	285.8650	0.013	0.0000	0.0000	0
2014/10/06	R197	05/02/2015	289.01	Put	Bond Future	3,182.2100	3.1822	3,144.9900	3.1450	(1.170)	0	0	0
2014/10/06	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R197	05/02/2015	289.00	Put	Bond Future	3,172.2100	3.1722	3,134.9900	3.1350	(1.173)	0	0	0
2014/10/06	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/10/06	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R202	06/11/2014	226.99	Call	Bond Future	5,292.4000		5.2924	5,326.2800	5.3263	0	0	0
2014/10/06	R202	06/11/2014			Bond Future	232.2824	232.2824	232.3163	232.3163	0.015	0.0000	0.0000	48,856
2014/10/06	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R202	06/11/2014	227.00	Call	Bond Future	5,282.4000	5.2824	5,316.2800	5.3163	0.641	0	0	0
2014/10/06	R202	06/11/2014	227.01	Call	Bond Future	5,272.4000	5.2724	5,306.2800	5.3063	0.643	0	0	0
2014/10/06	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R202	05/02/2015			Bond Future	232.7442	232.7442	232.7747	232.7747	0.013	0.0000	0.0000	0
2014/10/06	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R202	05/02/2015	232.99	Put	Bond Future	245.8300	0.2458	215.3400	0.2153	(12.403)	0	0	0
2014/10/06	R202	05/02/2015	233.01	Put	Bond Future	265.8300	0.2658	235.3400	0.2353	(11.470)	0	0	0
2014/10/06	R202	05/02/2015	233.00	Put	Bond Future	255.8300	0.2558	225.3400	0.2253	(11.918)	0	0	0
2014/10/06	R203	06/11/2014	6.86	Call	Bond Future	12.3400	0.0123	21.0500	0.0210	70.583	0	0	0
2014/10/06	R203	06/11/2014			Bond Future	7.3202	103.6307	7.2361	103.8467	(1.149)	0.0000	0.0000	13,066
2014/10/06	R203	06/11/2014	6.84	Call	Bond Future	10.2200	0.0102	17.5400	0.0175	71.624	0	0	45
2014/10/06	R203	06/11/2014	6.98	Call	Bond Future	34.8600	0.0349	56.6000	0.0566	62.364	0	0	14
2014/10/06	R203	06/11/2014	6.85	Call	Bond Future	11.2400	0.0112	19.2300	0.0192	71.085	0	0	0
2014/10/06	R203	06/11/2014	6.98	Put	Bond Future	911.8700	0.9119	717.6300	0.7176	(21.301)	0	0	0
2014/10/06	R203	06/11/2014	6.84	Put	Bond Future	1,250.8100	1.2508	1,042.1500	1.0422	(16.682)	0	0	0
2014/10/06	R203	06/11/2014	6.86	Put	Bond Future	1,200.8900	1.2009	993.6200	0.9936	(17.260)	0	0	0
2014/10/06	R203	06/11/2014	6.85	Put	Bond Future	1,225.8100	1.2258	1,017.8200	1.0178	(16.968)	0	0	0
2014/10/06	R203	05/02/2015	7.69	Call	Bond Future	881.4200	0.8814	1,029.0500	1.0291	16.749	0	0	55
2014/10/06	R203	05/02/2015	8.34	Put	Bond Future	38.5400	0.0385	25.1000	0.0251	(34.873)	0	0	0
2014/10/06	R203	05/02/2015			Bond Future	7.4355	105.2497	7.3429	105.4672	(1.245)	0.0000	0.0000	0
2014/10/06	R203	05/02/2015	8.35	Call	Bond Future	2,155.2500	2.1553	2,359.7700	2.3598	9.489	0	0	0
2014/10/06	R203	05/02/2015	8.36	Call	Bond Future	2,176.6800	2.1767	2,381.6400	2.3816	9.416	0	0	0
2014/10/06	R203	05/02/2015	8.34	Call	Bond Future	2,133.8500	2.1338	2,337.9300	2.3379	9.564	0	0	0
2014/10/06	R203	05/02/2015	8.36	Put	Bond Future	35.6600	0.0357	23.1000	0.0231	(35.222)	0	0	0
2014/10/06	R203	05/02/2015	7.69	Put	Bond Future	286.2800	0.2863	216.3900	0.2164	(24.413)	0	0	0
2014/10/06	R203	05/02/2015	8.35	Put	Bond Future	37.0800	0.0371	24.0800	0.0241	(35.059)	0	0	0
2014/10/06	R203	07/05/2015			Bond Future	7.4869	102.8959	7.3823	103.1198	(1.398)	0.0000	0.0000	0
2014/10/06	R203	07/05/2015	7.24	Put	Bond Future	962.1200	0.9621	824.2000	0.8242	(14.335)	0	0	0
2014/10/06	R203	07/05/2015	7.26	Put	Bond Future	936.5600	0.9366	800.8900	0.8009	(14.486)	0	0	0
2014/10/06	R203	07/05/2015	7.25	Put	Bond Future	949.2800	0.9493	812.4900	0.8125	(14.410)	0	0	0
2014/10/06	R203	07/05/2015	7.25	Call	Bond Future	441.5100	0.4415	528.5900	0.5286	19.723	0	0	0
2014/10/06	R203	07/05/2015	7.26	Call	Bond Future	450.2800	0.4503	538.4800	0.5385	19.588	0	0	0
2014/10/06	R203	07/05/2015	7.24	Call	Bond Future	432.8500	0.4328	518.8000	0.5188	19.857	0	0	0
2014/10/06	R204	06/11/2014	7.99	Put	Bond Future	75.9700	0.0760	32.1600	0.0322	(57.668)	0	0	1,270
2014/10/06	R204	06/11/2014			Bond Future	7.6553	104.3088	7.5567	104.6544	(1.288)	0.0000	0.0000	11,939
2014/10/06	R204	06/11/2014	6.99	Put	Bond Future	2,362.7200	2.3627	2,020.3900	2.0204	(14.489)	0	0	0
2014/10/06	R204	06/11/2014	7.01	Put	Bond Future	2,291.6400	2.2916	1,950.0300	1.9500	(14.907)	0	0	0
2014/10/06	R204	06/11/2014	6.99	Call	Bond Future	3.4200	0.0034	6.6700	0.0067	95.029	0	0	0

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2014/10/06	R204	06/11/2014	7.00	Put	Bond Future	2,327.1600	2.3272	1,985.1700	1.9852	(14.696)	0	0	0
2014/10/06	R204	06/11/2014	7.99	Call	Bond Future	1,238.0600	1.2381	1,539.8300	1.5398	24.374	0	0	0
2014/10/06	R204	06/11/2014	7.00	Call	Bond Future	3.8100	0.0038	7.4000	0.0074	94.226	0	0	0
2014/10/06	R204	06/11/2014	7.01	Call	Bond Future	4.2400	0.0042	8.2100	0.0082	93.632	0	0	0
2014/10/06	R204	05/02/2015			Bond Future	7.7568	101.9036	7.6512	102.2528	(1.361)	0.0000	0.0000	0
2014/10/06	R204	05/02/2015	8.25	Call	Bond Future	1,850.9400	1.8509	2,129.7100	2.1297	15.061	0	0	0
2014/10/06	R204	05/02/2015	8.26	Call	Bond Future	1,876.7800	1.8768	2,157.0900	2.1571	14.936	0	0	0
2014/10/06	R204	05/02/2015	8.24	Call	Bond Future	1,825.2400	1.8252	2,102.4400	2.1024	15.187	0	0	0
2014/10/06	R204	05/02/2015	8.26	Put	Bond Future	233.1300	0.2331	164.2900	0.1643	(29.529)	0	0	0
2014/10/06	R204	05/02/2015	8.25	Put	Bond Future	239.6300	0.2396	169.2500	0.1693	(29.370)	0	0	0
2014/10/06	R204	05/02/2015	8.24	Put	Bond Future	246.2800	0.2463	174.3300	0.1743	(29.215)	0	0	0
2014/10/06	R204	07/05/2015	7.51	Put	Bond Future	1,569.1300	1.5691	1,341.2600	1.3413	(14.522)	0	0	0
2014/10/06	R204	07/05/2015			Bond Future	7.8207	103.6623	7.7057	104.0200	(1.470)	0.0000	0.0000	0
2014/10/06	R204	07/05/2015	7.50	Call	Bond Future	575.9900	0.5760	702.4800	0.7025	21.960	0	0	0
2014/10/06	R204	07/05/2015	7.50	Call	Bond Future	587.2500	0.5873	715.4100	0.7154	21.824	0	0	0
2014/10/06	R204	07/05/2015	7.51	Call	Bond Future	598.6500	0.5987	728.5000	0.7285	21.690	0	0	0
2014/10/06	R204	07/05/2015	7.49	Put	Bond Future	1,609.3300	1.6093	1,378.1000	1.3781	(14.368)	0	0	0
2014/10/06	R204	06/08/2015	7.74	Call	Bond Future	1,066.7200	1.0667	1,236.0900	1.2361	15.878	0	0	0
2014/10/06	R204	06/08/2015	7.75	Put	Bond Future	1,355.3100	1.3553	1,167.9800	1.1680	(13.822)	0	0	0
2014/10/06	R204	06/08/2015			Bond Future	7.8441	101.5736	7.7214	101.9316	(1.564)	0.0000	0.0000	0
2014/10/06	R204	06/08/2015	8.41	Call	Bond Future	2,232.0100	2.2320	2,485.9700	2.4860	11.378	0	0	0
2014/10/06	R204	06/08/2015	7.74	Put	Bond Future	1,370.4700	1.3705	1,181.7600	1.1818	(13.770)	0	0	0
2014/10/06	R204	06/08/2015	7.76	Put	Bond Future	1,340.2700	1.3403	1,154.3100	1.1543	(13.875)	0	0	0
2014/10/06	R204	06/08/2015	8.41	Put	Bond Future	600.2200	0.6002	496.1000	0.4961	(17.347)	0	0	699
2014/10/06	R204	06/08/2015	7.75	Call	Bond Future	1,080.7900	1.0808	1,251.5400	1.2515	15.799	0	0	0
2014/10/06	R204	06/08/2015	7.76	Call	Bond Future	1,094.9700	1.0950	1,267.0900	1.2671	15.719	0	0	0
2014/10/06	R207	06/11/2014	7.36	Put	Bond Future	2,063.5700	2.0636	1,700.0800	1.7001	(17.615)	0	0	0
2014/10/06	R207	06/11/2014			Bond Future	7.8460	99.8325	7.7530	100.2168	(1.184)	0.0000	0.0000	33,691
2014/10/06	R207	06/11/2014	7.35	Put	Bond Future	2,103.4200	2.1034	1,738.5300	1.7385	(17.347)	0	0	0
2014/10/06	R207	06/11/2014	7.36	Call	Bond Future	33.1200	0.0331	53.9500	0.0539	62.893	0	0	0
2014/10/06	R207	06/11/2014	7.34	Call	Bond Future	28.3400	0.0283	46.4500	0.0464	63.903	0	0	0
2014/10/06	R207	06/11/2014	7.35	Call	Bond Future	30.6500	0.0306	50.0800	0.0501	63.393	0	0	0
2014/10/06	R207	06/11/2014	7.34	Put	Bond Future	2,143.4500	2.1434	1,777.2400	1.7772	(17.085)	0	0	0
2014/10/06	R207	05/02/2015	8.49	Put	Bond Future	263.4900	0.2635	190.7300	0.1907	(27.614)	0	0	0
2014/10/06	R207	05/02/2015			Bond Future	7.9378	97.7511	7.8396	98.1397	(1.237)	0.0000	0.0000	0
2014/10/06	R207	05/02/2015	8.51	Put	Bond Future	249.6600	0.2497	180.0100	0.1800	(27.898)	0	0	0
2014/10/06	R207	05/02/2015	8.50	Call	Bond Future	2,444.8000	2.4448	2,762.1800	2.7622	12.982	0	0	0
2014/10/06	R207	05/02/2015	8.51	Call	Bond Future	2,476.3400	2.4763	2,795.2700	2.7953	12.879	0	0	0
2014/10/06	R207	05/02/2015	8.49	Call	Bond Future	2,413.3900	2.4134	2,729.2100	2.7292	13.086	0	0	0
2014/10/06	R207	05/02/2015	8.50	Put	Bond Future	256.5000	0.2565	185.3000	0.1853	(27.758)	0	0	0
2014/10/06	R207	07/05/2015			Bond Future	8.0025	99.4386	7.8973	99.8364	(1.314)	0.0000	0.0000	0
2014/10/06	R207	07/05/2015	8.25	Call	Bond Future	1,834.0100	1.8340	2,079.9100	2.0799	13.408	0	0	0
2014/10/06	R207	07/05/2015	7.73	Call	Bond Future	835.1200	0.8351	987.0800	0.9871	18.196	0	0	66
2014/10/06	R207	07/05/2015	8.24	Put	Bond Future	919.7000	0.9197	766.1400	0.7661	(16.697)	0	0	0
2014/10/06	R207	07/05/2015	8.26	Put	Bond Future	891.9400	0.8919	741.7500	0.7417	(16.839)	0	0	0
2014/10/06	R207	07/05/2015	7.73	Put	Bond Future	1,869.7200	1.8697	1,623.9100	1.6239	(13.147)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/06	R207	07/05/2015	8.25	Put	Bond Future	905.7400	0.9057	753.8700	0.7539	(16.768)	0	0	0
2014/10/06	R207	07/05/2015	8.26	Call	Bond Future	1,857.4900	1.8575	2,105.0700	2.1051	13.329	0	0	0
2014/10/06	R207	07/05/2015	8.24	Call	Bond Future	1,810.6800	1.8107	2,054.8900	2.0549	13.487	0	0	0
2014/10/06	R207	06/08/2015	7.76	Call	Bond Future	1,086.8400	1.0868	1,249.2500	1.2492	14.943	0	0	0
2014/10/06	R207	06/08/2015			Bond Future	8.0354	97.6661	7.9248	98.0652	(1.377)	0.0000	0.0000	0
2014/10/06	R207	06/08/2015	7.74	Call	Bond Future	1,057.2800	1.0573	1,216.7400	1.2167	15.082	0	0	0
2014/10/06	R207	06/08/2015	7.75	Call	Bond Future	1,072.0000	1.0720	1,232.9300	1.2329	15.012	0	0	0
2014/10/06	R207	06/08/2015	7.46	Call	Bond Future	693.6600	0.6937	813.0100	0.8130	17.206	0	0	70
2014/10/06	R207	06/08/2015	7.74	Put	Bond Future	2,127.5700	2.1276	1,887.9400	1.8879	(11.263)	0	0	0
2014/10/06	R207	06/08/2015	7.76	Put	Bond Future	2,084.2200	2.0842	1,847.5400	1.8475	(11.356)	0	0	0
2014/10/06	R207	06/08/2015	7.46	Put	Bond Future	2,791.6000	2.7916	2,511.8600	2.5119	(10.021)	0	0	0
2014/10/06	R207	06/08/2015	7.75	Put	Bond Future	2,105.8200	2.1058	1,867.6600	1.8677	(11.310)	0	0	0
2014/10/06	R208	06/11/2014	7.46	Call	Bond Future	31.1000	0.0311	52.2600	0.0523	68.039	0	0	0
2014/10/06	R208	06/11/2014			Bond Future	7.9837	94.6885	7.8861	95.1530	(1.223)	0.0000	0.0000	53,508
2014/10/06	R208	06/11/2014	7.44	Call	Bond Future	26.5200	0.0265	44.8500	0.0449	69.118	0	0	0
2014/10/06	R208	06/11/2014	7.45	Call	Bond Future	28.7300	0.0287	48.4400	0.0484	68.604	0	0	0
2014/10/06	R208	06/11/2014	7.44	Put	Bond Future	2,649.0500	2.6490	2,202.9100	2.2029	(16.842)	0	0	0
2014/10/06	R208	06/11/2014	8.50	Put	Bond Future	44.8500	0.0449	17.2700	0.0173	(61.494)	0	0	1,520
2014/10/06	R208	06/11/2014	7.46	Put	Bond Future	2,555.5900	2.5556	2,112.2800	2.1123	(17.347)	0	0	0
2014/10/06	R208	06/11/2014	7.45	Put	Bond Future	2,602.2300	2.6022	2,157.4700	2.1575	(17.091)	0	0	0
2014/10/06	R208	06/11/2014	8.50	Call	Bond Future	2,454.7600	2.4548	2,891.6500	2.8917	17.798	0	0	0
2014/10/06	R208	05/02/2015	8.51	Call	Bond Future	2,419.3800	2.4194	2,777.2600	2.7773	14.792	0	0	0
2014/10/06	R208	05/02/2015			Bond Future	8.0691	96.1679	7.9668	96.6379	(1.268)	0.0000	0.0000	0
2014/10/06	R208	05/02/2015	8.49	Call	Bond Future	2,351.7300	2.3517	2,705.1600	2.7052	15.029	0	0	0
2014/10/06	R208	05/02/2015	8.51	Put	Bond Future	426.0400	0.4260	313.8700	0.3139	(26.329)	0	0	0
2014/10/06	R208	05/02/2015	8.50	Put	Bond Future	436.8400	0.4368	322.4500	0.3224	(26.186)	0	0	0
2014/10/06	R208	05/02/2015	8.49	Put	Bond Future	447.6800	0.4477	331.0600	0.3311	(26.050)	0	0	0
2014/10/06	R208	05/02/2015	8.50	Call	Bond Future	2,385.5500	2.3856	2,741.2100	2.7412	14.909	0	0	0
2014/10/06	R208	07/05/2015	8.01	Call	Bond Future	1,296.9200	1.2969	1,516.7000	1.5167	16.946	0	0	0
2014/10/06	R208	07/05/2015			Bond Future	8.1262	94.4251	8.0179	94.9057	(1.332)	0.0000	0.0000	0
2014/10/06	R208	07/05/2015	7.99	Call	Bond Future	1,256.4700	1.2565	1,471.8300	1.4718	17.140	0	0	0
2014/10/06	R208	07/05/2015	8.00	Call	Bond Future	1,276.3100	1.2763	1,493.8800	1.4939	17.047	0	0	0
2014/10/06	R208	07/05/2015	7.99	Put	Bond Future	1,861.4700	1.8615	1,596.2800	1.5963	(14.246)	0	0	0
2014/10/06	R208	07/05/2015	8.00	Put	Bond Future	1,836.7100	1.8367	1,573.7300	1.5737	(14.318)	0	0	0
2014/10/06	R208	07/05/2015	8.01	Put	Bond Future	1,812.7500	1.8128	1,551.9800	1.5520	(14.385)	0	0	0
2014/10/06	R208	06/08/2015			Bond Future	8.1567	96.2040	8.0439	96.6877	(1.383)	0.0000	0.0000	0
2014/10/06	R208	06/08/2015	8.00	Call	Bond Future	1,558.0900	1.5581	1,777.7800	1.7778	14.100	0	0	0
2014/10/06	R208	06/08/2015	8.01	Call	Bond Future	1,577.9000	1.5779	1,799.3600	1.7994	14.035	0	0	0
2014/10/06	R208	06/08/2015	8.85	Call	Bond Future	3,726.6000	3.7266	4,081.8500	4.0819	9.533	0	0	0
2014/10/06	R208	06/08/2015	7.99	Call	Bond Future	1,538.7600	1.5388	1,756.6900	1.7567	14.163	0	0	0
2014/10/06	R208	06/08/2015	8.01	Put	Bond Future	2,207.7600	2.2078	1,945.5300	1.9455	(11.878)	0	0	0
2014/10/06	R208	06/08/2015	8.00	Put	Bond Future	2,231.0600	2.2311	1,967.0600	1.9671	(11.833)	0	0	0
2014/10/06	R208	06/08/2015	7.99	Put	Bond Future	2,254.8800	2.2549	1,989.1200	1.9891	(11.786)	0	0	0
2014/10/06	R208	06/08/2015	8.85	Put	Bond Future	818.4500	0.8184	690.0100	0.6900	(15.693)	0	0	198
2014/10/06	R209	06/11/2014	8.95	Call	Bond Future	1,286.6000	1.2866	1,690.3600	1.6904	31.382	0	0	2,050
2014/10/06	R209	06/11/2014	9.50	Call	Bond Future	4,397.7900	4.3978	5,094.8200	5.0948	15.850	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/06	R209	06/11/2014	8.99	Put	Bond Future	815.8700	0.8159	511.2100	0.5112	(37.342)	0	0	0
2014/10/06	R209	06/11/2014	10.00	Call	Bond Future	7,662.8500	7.6628	8,401.5300	8.4015	9.640	0	0	0
2014/10/06	R209	06/11/2014	9.05	Put	Bond Future	647.8300	0.6478	389.6900	0.3897	(39.847)	0	0	0
2014/10/06	R209	06/11/2014	9.58	Put	Bond Future	47.8300	0.0478	18.6100	0.0186	(61.091)	0	0	907
2014/10/06	R209	06/11/2014			Bond Future	8.9050	75.5210	8.8084	76.2619	(1.086)	0.0000	0.0000	28,853
2014/10/06	R209	06/11/2014	10.05	Call	Bond Future	7,981.8000	7.9818	8,721.2000	8.7212	9.264	0	0	0
2014/10/06	R209	06/11/2014	8.95	Put	Bond Future	945.7900	0.9458	608.5800	0.6086	(35.654)	0	0	0
2014/10/06	R209	06/11/2014	9.01	Put	Bond Future	756.3600	0.7564	467.5700	0.4676	(38.182)	0	0	0
2014/10/06	R209	06/11/2014	9.50	Put	Bond Future	75.6000	0.0756	31.6600	0.0317	(58.122)	0	0	5,500
2014/10/06	R209	06/11/2014	9.00	Put	Bond Future	785.5300	0.7855	488.8600	0.4889	(37.767)	0	0	0
2014/10/06	R209	06/11/2014	9.95	Call	Bond Future	7,341.7600	7.3418	8,079.5200	8.0795	10.049	0	0	0
2014/10/06	R209	06/11/2014	8.50	Call	Bond Future	176.3300	0.1763	262.7500	0.2627	49.010	0	0	5,500
2014/10/06	R209	06/11/2014	8.75	Put	Bond Future	1,807.7900	1.8078	1,307.0300	1.3070	(27.700)	0	0	0
2014/10/06	R209	06/11/2014	9.25	Call	Bond Future	2,827.7800	2.8278	3,437.1000	3.4371	21.548	0	0	0
2014/10/06	R209	06/11/2014	10.05	Put	Bond Future	2.0700	0.0021	0.5000	0.0005	(75.845)	0	0	2,050
2014/10/06	R209	06/11/2014	8.99	Call	Bond Future	1,457.8800	1.4579	1,894.1900	1.8942	29.928	0	0	0
2014/10/06	R209	06/11/2014	10.00	Put	Bond Future	3.0800	0.0031	0.7900	0.0008	(74.351)	0	0	1,640
2014/10/06	R209	06/11/2014	9.05	Call	Bond Future	1,738.1200	1.7381	2,220.9500	2.2209	27.779	0	0	2,050
2014/10/06	R209	06/11/2014	9.58	Call	Bond Future	4,921.3800	4.9214	5,633.1300	5.6331	14.462	0	0	0
2014/10/06	R209	06/11/2014	9.00	Call	Bond Future	1,502.5400	1.5025	1,946.8400	1.9468	29.570	0	0	1,640
2014/10/06	R209	06/11/2014	9.25	Put	Bond Future	273.1800	0.2732	141.5300	0.1415	(48.192)	0	0	2,200
2014/10/06	R209	06/11/2014	8.75	Call	Bond Future	613.9300	0.6139	854.1400	0.8541	39.127	0	0	2,200
2014/10/06	R209	06/11/2014	9.95	Put	Bond Future	4.3900	0.0044	1.1800	0.0012	(73.121)	0	0	2,050
2014/10/06	R209	06/11/2014	8.50	Put	Bond Future	3,357.8100	3.3578	2,703.2600	2.7033	(19.493)	0	0	0
2014/10/06	R209	06/11/2014	9.01	Call	Bond Future	1,548.2600	1.5483	2,000.4400	2.0004	29.206	0	0	0
2014/10/06	R209	05/02/2015	9.00	Put	Bond Future	2,014.9100	2.0149	1,658.2100	1.6582	(17.703)	0	0	0
2014/10/06	R209	05/02/2015			Bond Future	8.9690	76.7008	8.8698	77.4520	(1.106)	0.0000	0.0000	0
2014/10/06	R209	05/02/2015	9.25	Call	Bond Future	3,323.8200	3.3238	3,818.1300	3.8181	14.872	0	0	0
2014/10/06	R209	05/02/2015	9.26	Call	Bond Future	3,370.9500	3.3710	3,868.9600	3.8690	14.774	0	0	0
2014/10/06	R209	05/02/2015	9.25	Put	Bond Future	1,257.6300	1.2576	1,000.7800	1.0008	(20.423)	0	0	0
2014/10/06	R209	05/02/2015	9.24	Call	Bond Future	3,276.9700	3.2770	3,767.5600	3.7676	14.971	0	0	0
2014/10/06	R209	05/02/2015	9.00	Call	Bond Future	2,247.2200	2.2472	2,641.6800	2.6417	17.553	0	0	0
2014/10/06	R209	05/02/2015	9.24	Put	Bond Future	1,282.7800	1.2828	1,022.2100	1.0222	(20.313)	0	0	0
2014/10/06	R209	05/02/2015	9.26	Put	Bond Future	1,232.8700	1.2329	979.7200	0.9797	(20.533)	0	0	0
2014/10/06	R209	07/05/2015			Bond Future	9.0181	74.8744	8.9159	75.6404	(1.133)	0.0000	0.0000	0
2014/10/06	R209	07/05/2015	8.99	Put	Bond Future	3,028.2100	3.0282	2,646.9200	2.6469	(12.591)	0	0	0
2014/10/06	R209	07/05/2015	9.01	Put	Bond Future	2,952.3500	2.9524	2,577.2900	2.5773	(12.704)	0	0	0
2014/10/06	R209	07/05/2015	9.00	Put	Bond Future	2,989.8700	2.9899	2,611.7000	2.6117	(12.648)	0	0	0
2014/10/06	R209	07/05/2015	8.99	Call	Bond Future	2,818.9000	2.8189	3,203.6100	3.2036	13.648	0	0	0
2014/10/06	R209	07/05/2015	9.00	Call	Bond Future	2,855.2300	2.8552	3,243.0600	3.2431	13.583	0	0	0
2014/10/06	R209	07/05/2015	9.01	Call	Bond Future	2,892.2700	2.8923	3,283.2100	3.2832	13.517	0	0	0
2014/10/06	R209	06/08/2015	8.99	Put	Bond Future	3,848.6800	3.8487	3,458.3800	3.4584	(10.141)	0	0	0
2014/10/06	R209	06/08/2015			Bond Future	9.0542	76.2855	8.9500	77.0611	(1.151)	0.0000	0.0000	0
2014/10/06	R209	06/08/2015	9.01	Put	Bond Future	3,771.1700	3.7712	3,385.9700	3.3860	(10.214)	0	0	0
2014/10/06	R209	06/08/2015	9.90	Call	Bond Future	7,275.9500	7.2760	7,861.9300	7.8619	8.054	0	0	0
2014/10/06	R209	06/08/2015	9.00	Call	Bond Future	3,407.6900	3.4077	3,795.5900	3.7956	11.383	0	0	0
2014/10/06	R209	06/08/2015	9.01	Call	Bond Future	3,443.6100	3.4436	3,834.0500	3.8340	11.338	0	0	0
2014/10/06	R209	06/08/2015	8.99	Call	Bond Future	3,372.2500	3.3723	3,757.5900	3.7576	11.427	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/06	R209	06/08/2015	9.00	Put	Bond Future	3,809.6300		3.8096	3,421.8900	3.4219	(10.178)	0	0	0
2014/10/06	R209	06/08/2015	9.90	Put	Bond Future	1,415.8200		1.4158	1,226.1600	1.2262	(13.396)	0	0	2,914
2014/10/06	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R210	06/11/2014			Bond Future	172.8934		172.8934	172.9183	172.9183	0.014	0.0000	0.0000	642
2014/10/06	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R210	06/11/2014	169.00	Call	Bond Future	3,893.3700		3.8934	3,918.3400	3.9183	0.641	0	0	0
2014/10/06	R210	06/11/2014	169.01	Call	Bond Future	3,883.3700		3.8834	3,908.3400	3.9083	0.643	0	0	0
2014/10/06	R210	06/11/2014	168.99	Call	Bond Future	3,903.3700		3.9034	3,928.3400	3.9283	0.640	0	0	0
2014/10/06	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R210	05/02/2015			Bond Future	175.6157		175.6157	175.6381	175.6381	0.013	0.0000	0.0000	0
2014/10/06	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R210	05/02/2015	175.01	Call	Bond Future	605.6700		0.6057	628.1300	0.6281	3.708	0	0	0
2014/10/06	R210	05/02/2015	174.99	Call	Bond Future	625.6700		0.6257	648.1300	0.6481	3.590	0	0	0
2014/10/06	R210	05/02/2015	175.00	Call	Bond Future	615.6700		0.6157	638.1300	0.6381	3.648	0	0	0
2014/10/06	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R211	06/11/2014	130.00	Call	Bond Future	2,527.9200		2.5279	2,543.3200	2.5433	0.609	0	0	0
2014/10/06	R211	06/11/2014	130.01	Call	Bond Future	2,517.9200		2.5179	2,533.3200	2.5333	0.612	0	0	0
2014/10/06	R211	06/11/2014			Bond Future	132.5279		132.5279	132.5433	132.5433	0.012	0.0000	0.0000	1,120
2014/10/06	R211	06/11/2014	129.99	Call	Bond Future	2,537.9200		2.5379	2,553.3200	2.5533	0.607	0	0	0
2014/10/06	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R211	05/02/2015	133.00	Call	Bond Future	8.7700		0.0088	22.1000	0.0221	151.995	0	0	0
2014/10/06	R211	05/02/2015			Bond Future	133.0088		133.0088	133.0221	133.0221	0.010	0.0000	0.0000	0
2014/10/06	R211	05/02/2015	133.01	Call	Bond Future	0.0000		0.0000	12.1000	0.0121	100.000	0	0	0
2014/10/06	R211	05/02/2015	132.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R211	05/02/2015	133.01	Put	Bond Future	1.2300		0.0012	0.0000	0.0000	(100.000)	0	0	0
2014/10/06	R211	05/02/2015	132.99	Call	Bond Future	18.7700		0.0188	32.1000	0.0321	71.018	0	0	0
2014/10/06	R211	05/02/2015	133.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R212	06/11/2014			Bond Future	136.9946		136.9946	137.0139	137.0139	0.014	0.0000	0.0000	14,864
2014/10/06	R212	06/11/2014	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R212	06/11/2014	135.00	Call	Bond Future	1,994.6300		1.9946	2,013.9400	2.0139	0.968	0	0	0
2014/10/06	R212	06/11/2014	135.01	Call	Bond Future	1,984.6300		1.9846	2,003.9400	2.0039	0.973	0	0	0
2014/10/06	R212	06/11/2014	134.99	Call	Bond Future	2,004.6300		2.0046	2,023.9400	2.0239	0.963	0	0	0
2014/10/06	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R212	05/02/2015			Bond Future	137.3890		137.3890	137.4063	137.4063	0.013	0.0000	0.0000	0
2014/10/06	R212	05/02/2015	137.99	Put	Bond Future	600.9600		0.6010	583.7400	0.5837	(2.865)	0	0	0
2014/10/06	R212	05/02/2015	138.01	Put	Bond Future	620.9600		0.6210	603.7400	0.6037	(2.773)	0	0	0
2014/10/06	R212	05/02/2015	138.00	Put	Bond Future	610.9600		0.6110	593.7400	0.5937	(2.819)	0	0	0
2014/10/06	R212	05/02/2015	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R212	05/02/2015	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R212	05/02/2015	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/06	R213	06/11/2014	8.84	Call	Bond Future	1,291.2100	1.2912	1,697.3100	1.6973	31.451	0	0	0
2014/10/06	R213	06/11/2014	8.85	Put	Bond Future	900.0700	0.9001	572.6500	0.5727	(36.377)	0	0	0
2014/10/06	R213	06/11/2014			Bond Future	8.7928	85.9990	8.6960	86.7407	(1.101)	0.0000	0.0000	28,658
2014/10/06	R213	06/11/2014	8.85	Call	Bond Future	1,333.6600	1.3337	1,747.9800	1.7480	31.066	0	0	0
2014/10/06	R213	06/11/2014	8.86	Call	Bond Future	1,376.8800	1.3769	1,799.3500	1.7994	30.683	0	0	0
2014/10/06	R213	06/11/2014	8.84	Put	Bond Future	933.2300	0.9332	597.5900	0.5976	(35.965)	0	0	0
2014/10/06	R213	06/11/2014	8.86	Put	Bond Future	867.7700	0.8678	548.5000	0.5485	(36.792)	0	0	0
2014/10/06	R213	05/02/2015	9.26	Put	Bond Future	984.9700	0.9850	768.9800	0.7690	(21.929)	0	0	0
2014/10/06	R213	05/02/2015			Bond Future	8.8641	87.3426	8.7645	88.0944	(1.124)	0.0000	0.0000	0
2014/10/06	R213	05/02/2015	9.25	Put	Bond Future	1,005.8100	1.0058	786.3900	0.7864	(21.815)	0	0	0
2014/10/06	R213	05/02/2015	9.24	Put	Bond Future	1,027.0000	1.0270	804.1100	0.8041	(21.703)	0	0	0
2014/10/06	R213	05/02/2015	9.25	Call	Bond Future	3,829.5100	3.8295	4,361.8800	4.3619	13.902	0	0	0
2014/10/06	R213	05/02/2015	9.26	Call	Bond Future	3,880.0200	3.8800	4,415.8200	4.4158	13.809	0	0	0
2014/10/06	R213	05/02/2015	9.24	Call	Bond Future	3,779.2600	3.7793	4,308.1600	4.3082	13.995	0	0	0
2014/10/06	R213	07/05/2015	8.74	Call	Bond Future	2,251.9700	2.2520	2,588.7900	2.5888	14.957	0	0	0
2014/10/06	R213	07/05/2015	8.75	Put	Bond Future	3,520.8000	3.5208	3,093.8100	3.0938	(12.128)	0	0	0
2014/10/06	R213	07/05/2015			Bond Future	8.9152	85.3021	8.8123	86.0692	(1.154)	0.0000	0.0000	0
2014/10/06	R213	07/05/2015	8.75	Call	Bond Future	2,284.2800	2.2843	2,624.3100	2.6243	14.886	0	0	0
2014/10/06	R213	07/05/2015	8.76	Call	Bond Future	2,316.8700	2.3169	2,660.0900	2.6601	14.814	0	0	0
2014/10/06	R213	07/05/2015	8.74	Put	Bond Future	3,564.1900	3.5642	3,133.9900	3.1340	(12.070)	0	0	0
2014/10/06	R213	07/05/2015	8.76	Put	Bond Future	3,477.7900	3.4778	3,053.9900	3.0540	(12.186)	0	0	0
2014/10/06	R214	06/11/2014	9.20	Call	Bond Future	2,229.0600	2.2291	2,786.1300	2.7861	24.991	0	0	2,500
2014/10/06	R214	06/11/2014	9.64	Call	Bond Future	5,016.7700	5.0168	5,756.3500	5.7563	14.742	0	0	0
2014/10/06	R214	06/11/2014			Bond Future	8.9803	76.3968	8.8836	77.1721	(1.077)	0.0000	0.0000	6,069
2014/10/06	R214	06/11/2014	9.20	Put	Bond Future	515.0900	0.5151	296.8300	0.2968	(42.373)	0	0	0
2014/10/06	R214	06/11/2014	9.65	Call	Bond Future	5,084.3900	5.0844	5,825.7100	5.8257	14.580	0	0	0
2014/10/06	R214	06/11/2014	9.66	Call	Bond Future	5,152.0600	5.1521	5,895.0600	5.8951	14.421	0	0	0
2014/10/06	R214	06/11/2014	9.80	Call	Bond Future	6,100.2900	6.1003	6,860.2900	6.8603	12.458	0	0	0
2014/10/06	R214	06/11/2014	9.64	Put	Bond Future	59.9900	0.0600	24.2400	0.0242	(59.593)	0	0	0
2014/10/06	R214	06/11/2014	9.66	Put	Bond Future	53.6100	0.0536	21.2800	0.0213	(60.306)	0	0	0
2014/10/06	R214	06/11/2014	9.65	Put	Bond Future	56.7200	0.0567	22.7100	0.0227	(59.961)	0	0	0
2014/10/06	R214	06/11/2014	9.80	Put	Bond Future	23.5500	0.0236	8.2200	0.0082	(65.096)	0	0	2,500
2014/10/06	R214	05/02/2015	9.50	Call	Bond Future	4,382.9800	4.3830	4,960.4800	4.9605	13.176	0	0	0
2014/10/06	R214	05/02/2015			Bond Future	9.0452	77.5903	8.9459	78.3764	(1.097)	0.0000	0.0000	0
2014/10/06	R214	05/02/2015	9.51	Call	Bond Future	4,436.0400	4.4360	5,016.8300	5.0168	13.093	0	0	0
2014/10/06	R214	05/02/2015	9.50	Put	Bond Future	948.1200	0.9481	739.5000	0.7395	(22.004)	0	0	0
2014/10/06	R214	05/02/2015	9.49	Call	Bond Future	4,330.1500	4.3301	4,904.3300	4.9043	13.260	0	0	0
2014/10/06	R214	05/02/2015	9.49	Put	Bond Future	967.9600	0.9680	756.0200	0.7560	(21.896)	0	0	0
2014/10/06	R214	05/02/2015	9.51	Put	Bond Future	928.6300	0.9286	723.3000	0.7233	(22.111)	0	0	0
2014/10/06	R214	07/05/2015			Bond Future	9.0925	75.6351	8.9903	76.4367	(1.123)	0.0000	0.0000	0
2014/10/06	R214	07/05/2015	9.15	Call	Bond Future	3,324.9500	3.3250	3,755.3300	3.7553	12.944	0	0	0
2014/10/06	R214	07/05/2015	9.16	Call	Bond Future	3,365.3900	3.3654	3,798.9300	3.7989	12.882	0	0	0
2014/10/06	R214	07/05/2015	9.14	Put	Bond Future	2,916.3600	2.9164	2,541.9300	2.5419	(12.839)	0	0	0
2014/10/06	R214	07/05/2015	9.16	Put	Bond Future	2,842.9100	2.8429	2,474.8100	2.4748	(12.948)	0	0	0
2014/10/06	R214	07/05/2015	9.15	Put	Bond Future	2,879.4500	2.8794	2,508.1900	2.5082	(12.893)	0	0	0
2014/10/06	R214	07/05/2015	9.14	Call	Bond Future	3,284.7500	3.2848	3,711.9600	3.7120	13.006	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/06	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R248	06/11/2014			Bond Future	9.0359	98.7195	8.9442	99.6635	(1.015)	0.0000	0.0000	29,870
2014/10/06	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R248	06/11/2014	9.72	Call	Bond Future	6,560.3400	6.5603	7,504.3300	7.5043	14.389	0	0	0
2014/10/06	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R248	06/11/2014	9.73	Call	Bond Future	6,650.3100	6.6503	7,594.3000	7.5943	14.195	0	0	0
2014/10/06	R248	06/11/2014	9.74	Call	Bond Future	6,740.1200	6.7401	7,684.1100	7.6841	14.006	0	0	0
2014/10/06	R248	05/02/2015			Bond Future	9.1026	100.2618	9.0084	101.2187	(1.035)	0.0000	0.0000	1,277
2014/10/06	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R248	05/02/2015	9.50	Call	Bond Future	3,858.3600	3.8584	4,815.2700	4.8153	24.801	0	0	0
2014/10/06	R248	05/02/2015	9.51	Call	Bond Future	3,951.8800	3.9519	4,908.7900	4.9088	24.214	0	0	0
2014/10/06	R248	05/02/2015	9.49	Call	Bond Future	3,764.6600	3.7647	4,721.5700	4.7216	25.418	0	0	0
2014/10/06	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R248	07/05/2015			Bond Future	9.1515	97.5576	9.0545	98.5336	(1.060)	0.0000	0.0000	0
2014/10/06	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/06	R248	07/05/2015	9.26	Call	Bond Future	1,070.3500	1.0703	2,046.2900	2.0463	91.180	0	0	0
2014/10/06	R248	07/05/2015	9.24	Call	Bond Future	874.5500	0.8745	1,850.4900	1.8505	111.593	0	0	0
2014/10/06	R248	07/05/2015	9.25	Call	Bond Future	972.5400	0.9725	1,948.4800	1.9485	100.350	0	0	0

Total

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