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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/10/2014 TO 07/10/2014

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
2014/10/07	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	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
2014/10/07	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	2025	06/11/2014	117.01	Call	Bond Future	400.9100	0.4009	417.8200	0.4178	4.218	0	0	0
2014/10/07	2025	06/11/2014			Bond Future	117.4109	117.4109	117.4278	117.4278	0.014	0.0000	0.0000	16
2014/10/07	2025	06/11/2014	116.99	Call	Bond Future	420.9100	0.4209	437.8200	0.4378	4.017	0	0	0
2014/10/07	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2025	06/11/2014	117.00	Call	Bond Future	410.9100	0.4109	427.8200	0.4278	4.115	0	0	0
2014/10/07	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2025	05/02/2015			Bond Future	118.1008	118.1008	118.1169	118.1169	0.014	0.0000	0.0000	0
2014/10/07	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2025	05/02/2015	118.99	Put	Bond Future	889.2200	0.8892	873.1400	0.8731	(1.808)	0	0	0
2014/10/07	2025	05/02/2015	119.01	Put	Bond Future	909.2200	0.9092	893.1400	0.8931	(1.769)	0	0	0
2014/10/07	2025	05/02/2015	119.00	Put	Bond Future	899.2200	0.8992	883.1400	0.8831	(1.788)	0	0	0
2014/10/07	2030	06/11/2014	9.01	Call	Bond Future	2,504.5000	2.5045	2,713.4800	2.7135	8.344	0	0	0
2014/10/07	2030	06/11/2014			Bond Future	8.6913	96.4434	8.6652	96.6524	(0.300)	0.0000	0.0000	4,663
2014/10/07	2030	06/11/2014	8.99	Call	Bond Future	2,350.1700	2.3502	2,559.1500	2.5591	8.892	0	0	0
2014/10/07	2030	06/11/2014	9.00	Call	Bond Future	2,427.3800	2.4274	2,636.3600	2.6364	8.609	0	0	0
2014/10/07	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2030	05/02/2015			Bond Future	8.7603	93.9417	8.7335	94.1530	(0.306)	0.0000	0.0000	0
2014/10/07	2030	05/02/2015	9.25	Call	Bond Future	3,749.1700	3.7492	3,960.5100	3.9605	5.637	0	0	0
2014/10/07	2030	05/02/2015	9.24	Call	Bond Future	3,674.7700	3.6748	3,886.1100	3.8861	5.751	0	0	0
2014/10/07	2030	05/02/2015	9.26	Call	Bond Future	3,823.4800	3.8235	4,034.8200	4.0348	5.527	0	0	0
2014/10/07	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2030	07/05/2015			Bond Future	8.8144	95.5666	8.7866	95.7831	(0.316)	0.0000	0.0000	0
2014/10/07	2030	07/05/2015	8.74	Put	Bond Future	580.8500	0.5809	364.3300	0.3643	(37.276)	0	0	0
2014/10/07	2030	07/05/2015	8.76	Put	Bond Future	424.2100	0.4242	207.6900	0.2077	(51.041)	0	0	0
2014/10/07	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2030	07/05/2015	8.75	Put	Bond Future	502.4800	0.5025	285.9600	0.2860	(43.090)	0	0	0
2014/10/07	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	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
2014/10/07	2037	06/11/2014	9.69	Call	Bond Future	7,079.5800	7.0796	7,370.2900	7.3703	4.106	0	0	0
2014/10/07	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2037	06/11/2014			Bond Future	8.8848	98.6531	8.8537	98.9438	(0.349)	0.0000	0.0000	10,565
2014/10/07	2037	06/11/2014	9.70	Call	Bond Future	7,162.1900	7.1622	7,452.9000	7.4529	4.059	0	0	0
2014/10/07	2037	06/11/2014	9.71	Call	Bond Future	7,244.6800	7.2447	7,535.3900	7.5354	4.013	0	0	0
2014/10/07	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2037	05/02/2015			Bond Future	8.9501	95.9355	8.9183	96.2297	(0.356)	0.0000	0.0000	3,280
2014/10/07	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2037	05/02/2015	9.50	Call	Bond Future	4,862.4300	4.8624	5,156.6900	5.1567	6.052	0	0	0
2014/10/07	2037	05/02/2015	9.51	Call	Bond Future	4,947.1700	4.9472	5,241.4300	5.2414	5.948	0	0	0
2014/10/07	2037	05/02/2015	9.49	Call	Bond Future	4,777.5600	4.7776	5,071.8200	5.0718	6.159	0	0	0
2014/10/07	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2037	07/05/2015			Bond Future	9.0021	97.5949	8.9691	97.8959	(0.366)	0.0000	0.0000	0
2014/10/07	2037	07/05/2015	9.00	Put	Bond Future	18.8700	0.0189	0.0000	0.0000	(100.000)	0	0	0
2014/10/07	2037	07/05/2015	9.01	Call	Bond Future	72.2300	0.0722	373.1800	0.3732	416.655	0	0	0
2014/10/07	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	190.8500	0.1909	100.000	0	0	0
2014/10/07	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	282.0800	0.2821	100.000	0	0	0
2014/10/07	2037	07/05/2015	8.99	Put	Bond Future	110.1000	0.1101	0.0000	0.0000	(100.000)	0	0	0
2014/10/07	2038	06/11/2014	120.01	Call	Bond Future	3,168.3100	3.1683	2,961.8800	2.9619	(6.515)	0	0	0
2014/10/07	2038	06/11/2014			Bond Future	123.1783	123.1783	122.9719	122.9719	(0.168)	0.0000	0.0000	1,860
2014/10/07	2038	06/11/2014	119.99	Call	Bond Future	3,188.3100	3.1883	2,981.8800	2.9819	(6.475)	0	0	0
2014/10/07	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2038	06/11/2014	120.00	Call	Bond Future	3,178.3100	3.1783	2,971.8800	2.9719	(6.495)	0	0	0
2014/10/07	2038	05/02/2015	123.00	Call	Bond Future	814.2200	0.8142	603.5400	0.6035	(25.875)	0	0	0
2014/10/07	2038	05/02/2015			Bond Future	123.8142	123.8142	123.6035	123.6035	(0.170)	0.0000	0.0000	0
2014/10/07	2038	05/02/2015	123.01	Call	Bond Future	804.2200	0.8042	593.5400	0.5935	(26.197)	0	0	0
2014/10/07	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2038	05/02/2015	122.99	Call	Bond Future	824.2200	0.8242	613.5400	0.6135	(25.561)	0	0	0
2014/10/07	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2044	06/11/2014			Bond Future	8.9488	100.3760	8.9228	100.6396	(0.290)	0.0000	0.0000	3,123
2014/10/07	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2044	06/11/2014	8.99	Call	Bond Future	415.8700	0.4159	679.4700	0.6795	63.385	0	0	0
2014/10/07	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2044	06/11/2014	9.00	Call	Bond Future	516.3600	0.5164	779.9600	0.7800	51.050	0	0	0
2014/10/07	2044	06/11/2014	9.01	Call	Bond Future	616.6600	0.6167	880.2600	0.8803	42.746	0	0	0
2014/10/07	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	151.0000	0.1510	100.000	0	0	0
2014/10/07	2044	05/02/2015			Bond Future	9.0116	97.5600	8.9850	97.8267	(0.295)	0.0000	0.0000	0
2014/10/07	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	251.1100	0.2511	100.000	0	0	0
2014/10/07	2044	05/02/2015	8.99	Put	Bond Future	216.0000	0.2160	0.0000	0.0000	(100.000)	0	0	0

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2014/10/07	2044	05/02/2015	9.01	Put	Bond Future	15.6000	0.0156	0.0000	0.0000	(100.000)	0	0	0
2014/10/07	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	50.7100	0.0507	100.000	0	0	0
2014/10/07	2044	05/02/2015	9.00	Put	Bond Future	115.7100	0.1157	0.0000	0.0000	(100.000)	0	0	0
2014/10/07	2044	07/05/2015			Bond Future	9.0617	99.2475	9.0342	99.5206	(0.304)	0.0000	0.0000	0
2014/10/07	2044	07/05/2015	8.99	Put	Bond Future	713.9600	0.7140	440.9400	0.4409	(38.240)	0	0	0
2014/10/07	2044	07/05/2015	9.01	Put	Bond Future	513.8800	0.5139	240.8600	0.2409	(53.129)	0	0	0
2014/10/07	2044	07/05/2015	9.00	Put	Bond Future	613.8400	0.6138	340.8200	0.3408	(44.477)	0	0	0
2014/10/07	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2046	06/11/2014	104.45	Call	Bond Future	19,592.9900	19.5930	18,777.9000	18.7779	(4.160)	0	0	0
2014/10/07	2046	06/11/2014			Bond Future	124.0430	124.0430	123.2279	123.2279	(0.657)	0.0000	0.0000	5,389
2014/10/07	2046	06/11/2014	104.43	Call	Bond Future	19,612.9900	19.6130	18,797.9000	18.7979	(4.156)	0	0	0
2014/10/07	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2046	06/11/2014	104.44	Call	Bond Future	19,602.9900	19.6030	18,787.9000	18.7879	(4.158)	0	0	0
2014/10/07	2046	05/02/2015			Bond Future	125.9942	125.9942	125.1650	125.1650	(0.658)	0.0000	0.0000	0
2014/10/07	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2046	05/02/2015	123.99	Call	Bond Future	2,004.1600	2.0042	1,174.9700	1.1750	(41.373)	0	0	0
2014/10/07	2046	05/02/2015	124.01	Call	Bond Future	1,984.1600	1.9842	1,154.9700	1.1550	(41.790)	0	0	0
2014/10/07	2046	05/02/2015	124.00	Call	Bond Future	1,994.1600	1.9942	1,164.9700	1.1650	(41.581)	0	0	0
2014/10/07	2050	06/11/2014			Bond Future	131.7538	131.7538	131.4502	131.4502	(0.230)	0.0000	0.0000	2,640
2014/10/07	2050	06/11/2014	126.00	Call	Bond Future	5,753.7600	5.7538	5,450.1700	5.4502	(5.276)	0	0	0
2014/10/07	2050	06/11/2014	126.01	Call	Bond Future	5,743.7600	5.7438	5,440.1700	5.4402	(5.286)	0	0	0
2014/10/07	2050	06/11/2014	125.99	Call	Bond Future	5,763.7600	5.7638	5,460.1700	5.4602	(5.267)	0	0	0
2014/10/07	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2050	05/02/2015			Bond Future	132.3777	132.3777	132.0685	132.0685	(0.234)	0.0000	0.0000	0
2014/10/07	2050	05/02/2015	130.01	Call	Bond Future	2,367.7300	2.3677	2,058.5200	2.0585	(13.059)	0	0	0
2014/10/07	2050	05/02/2015	129.99	Call	Bond Future	2,387.7300	2.3877	2,078.5200	2.0785	(12.950)	0	0	0
2014/10/07	2050	05/02/2015	130.00	Call	Bond Future	2,377.7300	2.3777	2,068.5200	2.0685	(13.004)	0	0	0
2014/10/07	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/10/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	AL12	06/11/2014			Index Future	512.9880	512.9880	514.2630	514.2630	0.249	0.0000	0.0000	0
2014/10/07	AL12	05/02/2015			Index Future	520.9910	520.9910	522.2810	522.2810	0.248	0.0000	0.0000	0
2014/10/07	AL12	07/05/2015			Index Future	529.9780	529.9780	531.2980	531.2980	0.249	0.0000	0.0000	0
2014/10/07	AL37	06/11/2014			Index Future	433.4620	433.4620	433.7500	433.7500	0.066	0.0000	0.0000	3
2014/10/07	AL37	05/02/2015			Index Future	440.2240	440.2240	440.5120	440.5120	0.065	0.0000	0.0000	0
2014/10/07	AL7T	06/11/2014			Index Future	510.3270	510.3270	511.0500	511.0500	0.142	0.0000	0.0000	4
2014/10/07	AL7T	05/02/2015			Index Future	518.2880	518.2880	519.0180	519.0180	0.141	0.0000	0.0000	0
2014/10/07	ALBI	06/11/2014			Index Future	466.0330	466.0330	466.7780	466.7780	0.160	0.0000	0.0000	584
2014/10/07	ALBI	05/02/2015			Index Future	473.3030	473.3030	474.0560	474.0560	0.159	0.0000	0.0000	65
2014/10/07	ALBI	07/05/2015			Index Future	481.4670	481.4670	482.2400	482.2400	0.161	0.0000	0.0000	0
2014/10/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	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
2014/10/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/07	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	EL28	06/11/2014			Bond Future	122.7517	122.7517	122.4175	122.4175	(0.272)	0.0000	0.0000	0
2014/10/07	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	EL28	06/11/2014	122.00	Call	Bond Future	751.6500	0.7517	417.5100	0.4175	(44.454)	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
2014/10/07	EL28	06/11/2014	122.01	Call	Bond Future	741.6500	0.7417	407.5100	0.4075	(45.054)	0	0	0
2014/10/07	EL28	06/11/2014	121.99	Call	Bond Future	761.6500	0.7617	427.5100	0.4275	(43.871)	0	0	0
2014/10/07	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	EL28	05/02/2015			Bond Future	124.6825	124.6825	124.3421	124.3421	(0.273)	0.0000	0.0000	0
2014/10/07	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	EL28	05/02/2015	125.99	Put	Bond Future	1,307.5100	1.3075	1,647.8800	1.6479	26.032	0	0	0
2014/10/07	EL28	05/02/2015	126.01	Put	Bond Future	1,327.5100	1.3275	1,667.8800	1.6679	25.640	0	0	0
2014/10/07	EL28	05/02/2015	126.00	Put	Bond Future	1,317.5100	1.3175	1,657.8800	1.6579	25.834	0	0	0
2014/10/07	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	ES33	06/11/2014			Bond Future	9.6299	82.8035	9.6036	82.9984	(0.273)	0.0000	0.0000	6,220
2014/10/07	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	ES33	06/11/2014	10.29	Call	Bond Future	4,663.1300	4.6631	4,858.0100	4.8580	4.179	0	0	0
2014/10/07	ES33	06/11/2014	10.30	Call	Bond Future	4,730.5800	4.7306	4,925.4600	4.9255	4.120	0	0	0
2014/10/07	ES33	06/11/2014	10.31	Call	Bond Future	4,797.9300	4.7979	4,992.8100	4.9928	4.062	0	0	0
2014/10/07	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	ES33	05/02/2015	10.00	Call	Bond Future	1,968.6300	1.9686	2,165.7800	2.1658	10.015	0	0	0
2014/10/07	ES33	05/02/2015			Bond Future	9.7240	84.0957	9.6970	84.2929	(0.278)	0.0000	0.0000	0
2014/10/07	ES33	05/02/2015	10.01	Call	Bond Future	2,038.5900	2.0386	2,235.7400	2.2357	9.671	0	0	0
2014/10/07	ES33	05/02/2015	9.99	Call	Bond Future	1,898.5800	1.8986	2,095.7300	2.0957	10.384	0	0	0
2014/10/07	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	ES33	07/05/2015			Bond Future	9.7991	81.7582	9.7710	81.9601	(0.287)	0.0000	0.0000	0
2014/10/07	ES33	07/05/2015	9.74	Put	Bond Future	425.5300	0.4255	223.6300	0.2236	(47.447)	0	0	0
2014/10/07	ES33	07/05/2015	9.76	Put	Bond Future	281.1400	0.2811	79.2400	0.0792	(71.815)	0	0	0
2014/10/07	ES33	07/05/2015	9.75	Put	Bond Future	353.2900	0.3533	151.3900	0.1514	(57.149)	0	0	0
2014/10/07	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	GOVI	06/11/2014	449.01	Call	GOVI	154,550.0000	15.4550	161,200.0000	16.1200	4.303	0	0	0
2014/10/07	GOVI	06/11/2014			GOVI	464.4650	464.4650	465.1300	465.1300	0.143	0.0000	0.0000	417
2014/10/07	GOVI	06/11/2014	448.99	Call	GOVI	154,750.0000	15.4750	161,400.0000	16.1400	4.297	0	0	0
2014/10/07	GOVI	06/11/2014	449.00	Call	GOVI	154,650.0000	15.4650	161,300.0000	16.1300	4.300	0	0	0
2014/10/07	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	GOVI	05/02/2015	459.99	Call	GOVI	117,200.0000	11.7200	123,920.0000	12.3920	5.734	0	0	0
2014/10/07	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	GOVI	05/02/2015			GOVI	471.7100	471.7100	472.3820	472.3820	0.142	0.0000	0.0000	48
2014/10/07	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	GOVI	05/02/2015	460.00	Call	GOVI	117,100.0000	11.7100	123,820.0000	12.3820	5.739	0	0	0
2014/10/07	GOVI	05/02/2015	460.01	Call	GOVI	117,000.0000	11.7000	123,720.0000	12.3720	5.744	0	0	0
2014/10/07	GOVI	07/05/2015	449.99	Call	GOVI	298,570.0000	29.8570	305,480.0000	30.5480	2.314	0	0	0
2014/10/07	GOVI	07/05/2015			GOVI	479.8470	479.8470	480.5380	480.5380	0.144	0.0000	0.0000	0

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2014/10/07	GOVI	07/05/2015	450.00	Call	GOVI	298,470.0000		29.8470	305,380.0000	30.5380	2.315	0	0	0
2014/10/07	GOVI	07/05/2015	450.01	Call	GOVI	298,370.0000		29.8370	305,280.0000	30.5280	2.316	0	0	0
2014/10/07	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/07	ICAA	06/11/2014			Can-Do Interest Rate	144.9288		144.9288	144.9463	144.9463	0.012	0.0000	0.0000	571
2014/10/07	IGOV	06/11/2014			Index Future	219.3710		219.3710	219.3470	219.3470	(0.011)	0.0000	0.0000	1,159
2014/10/07	IGOV	05/02/2015			Index Future	222.8210		222.8210	222.7940	222.7940	(0.012)	0.0000	0.0000	10
2014/10/07	IGOV	07/05/2015			Index Future	226.6910		226.6910	226.6670	226.6670	(0.011)	0.0000	0.0000	0
2014/10/07	ILBI	06/11/2014			Index Future	592.3620		592.3620	592.2640	592.2640	(0.017)	0.0000	0.0000	0
2014/10/07	ILBI	05/02/2015			Index Future	601.7270		601.7270	601.6250	601.6250	(0.017)	0.0000	0.0000	157
2014/10/07	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/07	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/07	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/07	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/07	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/07	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/07	JBAF	15/10/2014			Jibar Tradeable Future	6.0800		93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/10/07	JBAF	19/11/2014			Jibar Tradeable Future	6.1200		93.8800	6.1200	93.8800	0.000	0.0000	0.0000	0
2014/10/07	JBAF	17/12/2014			Jibar Tradeable Future	6.2900		93.7100	6.3700	93.6300	1.272	0.0000	0.0000	0
2014/10/07	JBAF	21/01/2015			Jibar Tradeable Future	6.4200		93.5800	6.4700	93.5300	0.779	0.0000	0.0000	0
2014/10/07	JBAF	18/02/2015			Jibar Tradeable Future	6.5400		93.4600	6.5900	93.4100	0.765	0.0000	0.0000	0
2014/10/07	JBAF	18/03/2015			Jibar Tradeable Future	6.6300		93.3700	6.6800	93.3200	0.754	0.0000	0.0000	2,850
2014/10/07	JBAF	17/06/2015			Jibar Tradeable Future	6.9100		93.0900	6.9700	93.0300	0.868	0.0000	0.0000	5,000
2014/10/07	JBAF	16/09/2015			Jibar Tradeable Future	7.1200		92.8800	7.1800	92.8200	0.843	0.0000	0.0000	0
2014/10/07	JBAF	15/12/2015			Jibar Tradeable Future	7.2700		92.7300	7.3300	92.6700	0.825	0.0000	0.0000	0
2014/10/07	JBAF	16/03/2016			Jibar Tradeable Future	7.4200		92.5800	7.4700	92.5300	0.674	0.0000	0.0000	0
2014/10/07	JBAF	15/06/2016			Jibar Tradeable Future	7.5500		92.4500	7.6100	92.3900	0.795	0.0000	0.0000	0
2014/10/07	JBAF	21/09/2016			Jibar Tradeable Future	7.6900		92.3100	7.7500	92.2500	0.780	0.0000	0.0000	0
2014/10/07	R023	06/11/2014			Bond Future	8.1154		99.3467	8.0942	99.4713	(0.261)	0.0000	0.0000	8,484
2014/10/07	R023	06/11/2014	8.59	Put	Bond Future	68.5800		0.0686	55.4000	0.0554	(19.218)	0	0	0
2014/10/07	R023	06/11/2014	8.61	Put	Bond Future	60.4000		0.0604	48.5100	0.0485	(19.685)	0	0	0
2014/10/07	R023	06/11/2014	8.59	Call	Bond Future	2,807.2200		2.8072	2,918.6400	2.9186	3.969	0	0	0
2014/10/07	R023	06/11/2014	8.60	Put	Bond Future	64.3800		0.0644	51.8500	0.0518	(19.463)	0	0	0

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2014/10/07	R023	06/11/2014	8.60	Call	Bond Future	2,859.6700	2.8597	2,971.7400	2.9717	3.919	0	0	0
2014/10/07	R023	06/11/2014	8.61	Call	Bond Future	2,912.3000	2.9123	3,025.0100	3.0250	3.870	0	0	0
2014/10/07	R023	05/02/2015			Bond Future	8.1950	100.8970	8.1731	101.0227	(0.268)	0.0000	0.0000	0
2014/10/07	R023	05/02/2015	8.74	Put	Bond Future	421.3600	0.4214	392.8300	0.3928	(6.771)	0	0	0
2014/10/07	R023	05/02/2015	8.75	Call	Bond Future	3,518.1800	3.5182	3,615.8700	3.6159	2.777	0	0	0
2014/10/07	R023	05/02/2015	8.76	Call	Bond Future	3,562.5300	3.5625	3,660.7600	3.6608	2.757	0	0	0
2014/10/07	R023	05/02/2015	8.74	Call	Bond Future	3,474.0200	3.4740	3,571.1600	3.5712	2.796	0	0	0
2014/10/07	R023	05/02/2015	8.76	Put	Bond Future	400.1700	0.4002	372.7300	0.3727	(6.857)	0	0	0
2014/10/07	R023	05/02/2015	8.75	Put	Bond Future	410.6500	0.4106	382.6700	0.3827	(6.814)	0	0	0
2014/10/07	R023	07/05/2015	8.14	Call	Bond Future	1,695.4400	1.6954	1,751.3800	1.7514	3.299	0	0	0
2014/10/07	R023	07/05/2015	8.15	Put	Bond Future	2,251.1400	2.2511	2,178.2600	2.1783	(3.237)	0	0	0
2014/10/07	R023	07/05/2015			Bond Future	8.2448	98.7128	8.2215	98.8422	(0.281)	0.0000	0.0000	0
2014/10/07	R023	07/05/2015	8.15	Call	Bond Future	1,721.3300	1.7213	1,777.8400	1.7778	3.283	0	0	0
2014/10/07	R023	07/05/2015	8.16	Call	Bond Future	1,747.4500	1.7475	1,804.5500	1.8046	3.268	0	0	0
2014/10/07	R023	07/05/2015	8.14	Put	Bond Future	2,281.3700	2.2814	2,207.9200	2.2079	(3.220)	0	0	0
2014/10/07	R023	07/05/2015	8.16	Put	Bond Future	2,221.1700	2.2212	2,148.8800	2.1489	(3.255)	0	0	0
2014/10/07	R023	06/08/2015	9.07	Put	Bond Future	928.6000	0.9286	895.1200	0.8951	(3.605)	0	0	911
2014/10/07	R023	06/08/2015	8.24	Call	Bond Future	2,332.3800	2.3324	2,392.7900	2.3928	2.590	0	0	0
2014/10/07	R023	06/08/2015			Bond Future	8.2743	100.5659	8.2509	100.6937	(0.284)	0.0000	0.0000	0
2014/10/07	R023	06/08/2015	9.07	Call	Bond Future	5,132.9500	5.1329	5,227.2500	5.2273	1.837	0	0	0
2014/10/07	R023	06/08/2015	8.26	Put	Bond Future	2,465.1200	2.4651	2,398.6500	2.3987	(2.696)	0	0	0
2014/10/07	R023	06/08/2015	8.25	Put	Bond Future	2,491.8800	2.4919	2,424.9600	2.4250	(2.686)	0	0	0
2014/10/07	R023	06/08/2015	8.24	Put	Bond Future	2,519.2300	2.5192	2,451.8600	2.4519	(2.674)	0	0	0
2014/10/07	R023	06/08/2015	8.25	Call	Bond Future	2,359.4800	2.3595	2,420.3400	2.4203	2.579	0	0	0
2014/10/07	R023	06/08/2015	8.26	Call	Bond Future	2,387.1200	2.3871	2,448.4300	2.4484	2.568	0	0	0
2014/10/07	R157	06/11/2014	6.19	Put	Bond Future	473.0100	0.4730	472.3300	0.4723	(0.144)	0	0	0
2014/10/07	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/07	R157	06/11/2014	6.21	Put	Bond Future	457.2500	0.4573	456.5200	0.4565	(0.160)	0	0	0
2014/10/07	R157	06/11/2014	6.20	Put	Bond Future	465.1100	0.4651	464.4100	0.4644	(0.151)	0	0	0
2014/10/07	R157	06/11/2014	6.21	Call	Bond Future	11.0000	0.0110	10.2700	0.0103	(6.636)	0	0	0
2014/10/07	R157	06/11/2014	6.19	Call	Bond Future	9.7500	0.0098	9.0700	0.0091	(6.974)	0	0	0
2014/10/07	R157	06/11/2014	6.20	Call	Bond Future	10.3600	0.0104	9.6600	0.0097	(6.757)	0	0	0
2014/10/07	R157	05/02/2015	8.74	Call	Bond Future	1,087.5800	1.0876	1,087.2900	1.0873	(0.027)	0	0	0
2014/10/07	R157	05/02/2015	8.75	Put	Bond Future	14.1200	0.0141	13.8400	0.0138	(1.983)	0	0	0
2014/10/07	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/07	R157	05/02/2015	8.74	Put	Bond Future	14.4200	0.0144	14.1300	0.0141	(2.011)	0	0	0
2014/10/07	R157	05/02/2015	8.76	Put	Bond Future	13.8300	0.0138	13.5500	0.0136	(2.025)	0	0	0
2014/10/07	R157	05/02/2015	8.75	Call	Bond Future	1,093.0900	1.0931	1,092.8100	1.0928	(0.026)	0	0	0
2014/10/07	R157	05/02/2015	8.76	Call	Bond Future	1,098.6000	1.0986	1,098.3200	1.0983	(0.025)	0	0	0
2014/10/07	R186	06/11/2014	7.70	Call	Bond Future	37.3600	0.0374	43.7300	0.0437	17.050	0	0	1,500
2014/10/07	R186	06/11/2014	8.14	Call	Bond Future	617.5600	0.6176	694.9700	0.6950	12.535	0	0	0
2014/10/07	R186	06/11/2014	8.15	Put	Bond Future	1,720.8800	1.7209	1,538.3500	1.5384	(10.607)	0	0	0
2014/10/07	R186	06/11/2014	8.53	Call	Bond Future	2,471.5900	2.4716	2,666.8200	2.6668	7.899	0	0	0
2014/10/07	R186	06/11/2014			Bond Future	8.2767	120.8851	8.2456	121.1479	(0.377)	0.0000	0.0000	48,931
2014/10/07	R186	06/11/2014	7.80	Put	Bond Future	4,192.6200	4.1926	3,943.0800	3.9431	(5.952)	0	0	0
2014/10/07	R186	06/11/2014	8.30	Call	Bond Future	1,205.9700	1.2060	1,333.1600	1.3332	10.547	0	0	100

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2014/10/07	R186	06/11/2014	8.50	Call	Bond Future	2,282.8400	2.2828	2,470.3500	2.4703	8.214	0	0	0
2014/10/07	R186	06/11/2014	9.17	Call	Bond Future	7,202.1500	7.2022	7,462.9500	7.4629	3.621	0	0	0
2014/10/07	R186	06/11/2014	7.70	Put	Bond Future	5,035.8800	5.0359	4,779.4200	4.7794	(5.093)	0	0	0
2014/10/07	R186	06/11/2014	8.15	Call	Bond Future	646.9800	0.6470	727.2800	0.7273	12.412	0	0	0
2014/10/07	R186	06/11/2014	8.45	Put	Bond Future	536.3300	0.5363	447.1900	0.4472	(16.620)	0	0	6,000
2014/10/07	R186	06/11/2014	8.53	Put	Bond Future	366.1300	0.3661	298.5300	0.2985	(18.463)	0	0	100
2014/10/07	R186	06/11/2014	8.00	Call	Bond Future	299.4000	0.2994	341.9500	0.3420	14.212	0	0	1,500
2014/10/07	R186	06/11/2014	8.16	Call	Bond Future	677.3500	0.6773	760.5800	0.7606	12.288	0	0	0
2014/10/07	R186	06/11/2014	8.60	Put	Bond Future	255.6100	0.2556	204.1400	0.2041	(20.136)	0	0	0
2014/10/07	R186	06/11/2014	8.50	Put	Bond Future	424.0300	0.4240	348.7100	0.3487	(17.763)	0	0	7,000
2014/10/07	R186	06/11/2014	7.80	Call	Bond Future	81.6100	0.0816	94.9000	0.0949	16.285	0	0	100
2014/10/07	R186	06/11/2014	8.30	Put	Bond Future	1,010.4500	1.0105	874.8100	0.8748	(13.424)	0	0	100
2014/10/07	R186	06/11/2014	9.17	Put	Bond Future	5.8000	0.0058	3.7700	0.0038	(35.000)	0	0	2,010
2014/10/07	R186	06/11/2014	8.14	Put	Bond Future	1,776.7700	1.7768	1,591.3500	1.5913	(10.436)	0	0	0
2014/10/07	R186	06/11/2014	8.60	Call	Bond Future	2,933.7400	2.9337	3,145.1000	3.1451	7.204	0	0	0
2014/10/07	R186	06/11/2014	8.00	Put	Bond Future	2,661.8900	2.6619	2,441.6100	2.4416	(8.275)	0	0	0
2014/10/07	R186	06/11/2014	8.16	Put	Bond Future	1,666.0300	1.6660	1,486.4300	1.4864	(10.780)	0	0	0
2014/10/07	R186	06/11/2014	8.45	Call	Bond Future	1,982.4200	1.9824	2,156.1100	2.1561	8.762	0	0	0
2014/10/07	R186	05/02/2015	9.00	Call	Bond Future	5,723.8700	5.7239	5,942.3000	5.9423	3.816	0	0	0
2014/10/07	R186	05/02/2015			Bond Future	8.3455	117.4760	8.3133	117.7418	(0.386)	0.0000	0.0000	540
2014/10/07	R186	05/02/2015	8.75	Call	Bond Future	4,185.4400	4.1854	4,375.4100	4.3754	4.539	0	0	0
2014/10/07	R186	05/02/2015	8.76	Call	Bond Future	4,243.6600	4.2437	4,434.9300	4.4349	4.507	0	0	0
2014/10/07	R186	05/02/2015	8.74	Call	Bond Future	4,127.5400	4.1275	4,316.2000	4.3162	4.571	0	0	0
2014/10/07	R186	05/02/2015	8.76	Put	Bond Future	893.8600	0.8939	819.3200	0.8193	(8.339)	0	0	0
2014/10/07	R186	05/02/2015	8.75	Put	Bond Future	914.8800	0.9149	839.0400	0.8390	(8.290)	0	0	0
2014/10/07	R186	05/02/2015	9.00	Put	Bond Future	495.4800	0.4955	448.1000	0.4481	(9.562)	0	0	9,600
2014/10/07	R186	05/02/2015	8.74	Put	Bond Future	936.2900	0.9363	859.1400	0.8591	(8.240)	0	0	0
2014/10/07	R186	07/05/2015			Bond Future	8.3943	119.5066	8.3607	119.7790	(0.400)	0.0000	0.0000	0
2014/10/07	R186	07/05/2015	8.25	Call	Bond Future	2,391.6900	2.3917	2,509.0400	2.5090	4.907	0	0	0
2014/10/07	R186	07/05/2015	8.24	Put	Bond Future	3,613.0900	3.6131	3,456.9300	3.4569	(4.322)	0	0	0
2014/10/07	R186	07/05/2015	8.26	Put	Bond Future	3,521.2000	3.5212	3,367.4300	3.3674	(4.367)	0	0	0
2014/10/07	R186	07/05/2015	8.25	Put	Bond Future	3,567.1300	3.5671	3,412.1600	3.4122	(4.344)	0	0	0
2014/10/07	R186	07/05/2015	8.26	Call	Bond Future	2,427.7700	2.4278	2,546.3200	2.5463	4.883	0	0	0
2014/10/07	R186	07/05/2015	8.24	Call	Bond Future	2,355.5600	2.3556	2,471.7200	2.4717	4.931	0	0	0
2014/10/07	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R197	06/11/2014			Bond Future	287.3620	287.3620	287.4033	287.4033	0.014	0.0000	0.0000	939
2014/10/07	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R197	06/11/2014	285.00	Call	Bond Future	2,362.0400	2.3620	2,403.3200	2.4033	1.748	0	0	0
2014/10/07	R197	06/11/2014	285.01	Call	Bond Future	2,352.0400	2.3520	2,393.3200	2.3933	1.755	0	0	0
2014/10/07	R197	06/11/2014	284.99	Call	Bond Future	2,372.0400	2.3720	2,413.3200	2.4133	1.740	0	0	0
2014/10/07	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R197	05/02/2015	288.99	Put	Bond Future	3,124.9900	3.1250	3,085.4800	3.0855	(1.264)	0	0	0
2014/10/07	R197	05/02/2015			Bond Future	285.8650	285.8650	285.9045	285.9045	0.014	0.0000	0.0000	0
2014/10/07	R197	05/02/2015	289.01	Put	Bond Future	3,144.9900	3.1450	3,105.4800	3.1055	(1.256)	0	0	0
2014/10/07	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R197	05/02/2015	289.00	Put	Bond Future	3,134.9900	3.1350	3,095.4800	3.0955	(1.260)	0	0	0
2014/10/07	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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2014/10/07	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R202	06/11/2014	226.99	Call	Bond Future	5,326.2800	5.3263	6,037.2000	6.0372	13.347	0	0	0
2014/10/07	R202	06/11/2014			Bond Future	232.3163	232.3163	233.0272	233.0272	0.306	0.0000	0.0000	50,148
2014/10/07	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R202	06/11/2014	227.00	Call	Bond Future	5,316.2800	5.3163	6,027.2000	6.0272	13.373	0	0	0
2014/10/07	R202	06/11/2014	227.01	Call	Bond Future	5,306.2800	5.3063	6,017.2000	6.0172	13.398	0	0	0
2014/10/07	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	484.3900	0.4844	100.000	0	0	0
2014/10/07	R202	05/02/2015			Bond Future	232.7747	232.7747	233.4944	233.4944	0.309	0.0000	0.0000	0
2014/10/07	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	504.3900	0.5044	100.000	0	0	0
2014/10/07	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	494.3900	0.4944	100.000	0	0	0
2014/10/07	R202	05/02/2015	232.99	Put	Bond Future	215.3400	0.2153	0.0000	0.0000	(100.000)	0	0	0
2014/10/07	R202	05/02/2015	233.01	Put	Bond Future	235.3400	0.2353	0.0000	0.0000	(100.000)	0	0	0
2014/10/07	R202	05/02/2015	233.00	Put	Bond Future	225.3400	0.2253	0.0000	0.0000	(100.000)	0	0	0
2014/10/07	R203	06/11/2014	6.86	Call	Bond Future	21.0500	0.0210	21.7200	0.0217	3.183	0	0	0
2014/10/07	R203	06/11/2014			Bond Future	7.2361	103.8467	7.2246	103.8763	(0.159)	0.0000	0.0000	13,066
2014/10/07	R203	06/11/2014	6.84	Call	Bond Future	17.5400	0.0175	18.0800	0.0181	3.079	0	0	45
2014/10/07	R203	06/11/2014	6.98	Call	Bond Future	56.6000	0.0566	58.8100	0.0588	3.905	0	0	14
2014/10/07	R203	06/11/2014	6.85	Call	Bond Future	19.2300	0.0192	19.8300	0.0198	3.120	0	0	0
2014/10/07	R203	06/11/2014	6.98	Put	Bond Future	717.6300	0.7176	690.1900	0.6902	(3.824)	0	0	0
2014/10/07	R203	06/11/2014	6.84	Put	Bond Future	1,042.1500	1.0422	1,013.0400	1.0130	(2.793)	0	0	0
2014/10/07	R203	06/11/2014	6.86	Put	Bond Future	993.6200	0.9936	964.6400	0.9646	(2.917)	0	0	0
2014/10/07	R203	06/11/2014	6.85	Put	Bond Future	1,017.8200	1.0178	988.7700	0.9888	(2.854)	0	0	0
2014/10/07	R203	05/02/2015	7.69	Call	Bond Future	1,029.0500	1.0291	1,048.7600	1.0488	1.915	0	0	55
2014/10/07	R203	05/02/2015			Bond Future	7.3429	105.4672	7.3305	105.4964	(0.169)	0.0000	0.0000	0
2014/10/07	R203	05/02/2015	8.34	Put	Bond Future	25.1000	0.0251	23.3400	0.0233	(7.012)	0	0	0
2014/10/07	R203	05/02/2015	8.35	Call	Bond Future	2,359.7700	2.3598	2,387.2000	2.3872	1.162	0	0	0
2014/10/07	R203	05/02/2015	8.36	Call	Bond Future	2,381.6400	2.3816	2,409.1300	2.4091	1.154	0	0	0
2014/10/07	R203	05/02/2015	8.34	Call	Bond Future	2,337.9300	2.3379	2,365.3100	2.3653	1.171	0	0	0
2014/10/07	R203	05/02/2015	8.36	Put	Bond Future	23.1000	0.0231	21.4500	0.0215	(7.143)	0	0	0
2014/10/07	R203	05/02/2015	7.69	Put	Bond Future	216.3900	0.2164	206.9600	0.2070	(4.358)	0	0	0
2014/10/07	R203	05/02/2015	8.35	Put	Bond Future	24.0800	0.0241	22.3700	0.0224	(7.101)	0	0	0
2014/10/07	R203	07/05/2015			Bond Future	7.3823	103.1198	7.3677	103.1511	(0.198)	0.0000	0.0000	0
2014/10/07	R203	07/05/2015	7.24	Put	Bond Future	824.2000	0.8242	804.9400	0.8049	(2.337)	0	0	0
2014/10/07	R203	07/05/2015	7.26	Put	Bond Future	800.8900	0.8009	781.9400	0.7819	(2.366)	0	0	0
2014/10/07	R203	07/05/2015	7.25	Put	Bond Future	812.4900	0.8125	793.3800	0.7934	(2.352)	0	0	0
2014/10/07	R203	07/05/2015	7.25	Call	Bond Future	528.5900	0.5286	540.7900	0.5408	2.308	0	0	0
2014/10/07	R203	07/05/2015	7.26	Call	Bond Future	538.4800	0.5385	550.8400	0.5508	2.295	0	0	0
2014/10/07	R203	07/05/2015	7.24	Call	Bond Future	518.8000	0.5188	530.8500	0.5309	2.323	0	0	0
2014/10/07	R204	06/11/2014	7.99	Put	Bond Future	32.1600	0.0322	26.2900	0.0263	(18.252)	0	0	1,270
2014/10/07	R204	06/11/2014			Bond Future	7.5567	104.6544	7.5402	104.7121	(0.218)	0.0000	0.0000	11,939
2014/10/07	R204	06/11/2014	6.99	Put	Bond Future	2,020.3900	2.0204	1,963.0300	1.9630	(2.839)	0	0	0
2014/10/07	R204	06/11/2014	7.01	Put	Bond Future	1,950.0300	1.9500	1,892.7700	1.8928	(2.936)	0	0	0
2014/10/07	R204	06/11/2014	6.99	Call	Bond Future	6.6700	0.0067	7.0600	0.0071	5.847	0	0	0

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2014/10/07	R204	06/11/2014	7.00	Put	Bond Future	1,985.1700	1.9852	1,927.8700	1.9279	(2.886)	0	0	0
2014/10/07	R204	06/11/2014	7.99	Call	Bond Future	1,539.8300	1.5398	1,591.7100	1.5917	3.369	0	0	0
2014/10/07	R204	06/11/2014	7.00	Call	Bond Future	7.4000	0.0074	7.8500	0.0079	6.081	0	0	0
2014/10/07	R204	06/11/2014	7.01	Call	Bond Future	8.2100	0.0082	8.7000	0.0087	5.968	0	0	0
2014/10/07	R204	05/02/2015			Bond Future	7.6512	102.2528	7.6338	102.3105	(0.228)	0.0000	0.0000	0
2014/10/07	R204	05/02/2015	8.25	Call	Bond Future	2,129.7100	2.1297	2,176.4900	2.1765	2.197	0	0	0
2014/10/07	R204	05/02/2015	8.26	Call	Bond Future	2,157.0900	2.1571	2,204.1200	2.2041	2.180	0	0	0
2014/10/07	R204	05/02/2015	8.24	Call	Bond Future	2,102.4400	2.1024	2,148.9700	2.1490	2.213	0	0	0
2014/10/07	R204	05/02/2015	8.26	Put	Bond Future	164.2900	0.1643	153.6100	0.1536	(6.501)	0	0	0
2014/10/07	R204	05/02/2015	8.25	Put	Bond Future	169.2500	0.1693	158.3200	0.1583	(6.458)	0	0	0
2014/10/07	R204	05/02/2015	8.24	Put	Bond Future	174.3300	0.1743	163.1500	0.1632	(6.413)	0	0	0
2014/10/07	R204	07/05/2015	7.51	Put	Bond Future	1,341.2600	1.3413	1,303.5300	1.3035	(2.813)	0	0	0
2014/10/07	R204	07/05/2015			Bond Future	7.7057	104.0200	7.6864	104.0804	(0.251)	0.0000	0.0000	0
2014/10/07	R204	07/05/2015	7.50	Put	Bond Future	1,359.5900	1.3596	1,321.5700	1.3216	(2.796)	0	0	0
2014/10/07	R204	07/05/2015	7.49	Call	Bond Future	702.4800	0.7025	724.5500	0.7245	3.142	0	0	0
2014/10/07	R204	07/05/2015	7.50	Call	Bond Future	715.4100	0.7154	737.7700	0.7378	3.125	0	0	0
2014/10/07	R204	07/05/2015	7.51	Call	Bond Future	728.5000	0.7285	751.1500	0.7511	3.109	0	0	0
2014/10/07	R204	07/05/2015	7.49	Put	Bond Future	1,378.1000	1.3781	1,339.7900	1.3398	(2.780)	0	0	0
2014/10/07	R204	06/08/2015	7.74	Call	Bond Future	1,236.0900	1.2361	1,263.6900	1.2637	2.233	0	0	0
2014/10/07	R204	06/08/2015	7.75	Put	Bond Future	1,167.9800	1.1680	1,138.5500	1.1386	(2.520)	0	0	0
2014/10/07	R204	06/08/2015			Bond Future	7.7214	101.9316	7.7019	101.9889	(0.253)	0.0000	0.0000	0
2014/10/07	R204	06/08/2015	8.41	Call	Bond Future	2,485.9700	2.4860	2,527.0100	2.5270	1.651	0	0	0
2014/10/07	R204	06/08/2015	7.74	Put	Bond Future	1,181.7600	1.1818	1,152.1100	1.1521	(2.509)	0	0	0
2014/10/07	R204	06/08/2015	7.76	Put	Bond Future	1,154.3100	1.1543	1,125.1000	1.1251	(2.531)	0	0	0
2014/10/07	R204	06/08/2015	8.41	Put	Bond Future	496.1000	0.4961	479.8900	0.4799	(3.267)	0	0	699
2014/10/07	R204	06/08/2015	7.75	Call	Bond Future	1,251.5400	1.2515	1,279.3600	1.2794	2.223	0	0	0
2014/10/07	R204	06/08/2015	7.76	Call	Bond Future	1,267.0900	1.2671	1,295.1300	1.2951	2.213	0	0	0
2014/10/07	R207	06/11/2014	7.36	Put	Bond Future	1,700.0800	1.7001	1,635.6900	1.6357	(3.787)	0	0	0
2014/10/07	R207	06/11/2014			Bond Future	7.7530	100.2168	7.7368	100.2843	(0.210)	0.0000	0.0000	33,691
2014/10/07	R207	06/11/2014	7.35	Put	Bond Future	1,738.5300	1.7385	1,673.9100	1.6739	(3.717)	0	0	0
2014/10/07	R207	06/11/2014	7.36	Call	Bond Future	53.9500	0.0539	57.0400	0.0570	5.728	0	0	0
2014/10/07	R207	06/11/2014	7.34	Call	Bond Future	46.4500	0.0464	49.0800	0.0491	5.662	0	0	0
2014/10/07	R207	06/11/2014	7.35	Call	Bond Future	50.0800	0.0501	52.9400	0.0529	5.711	0	0	0
2014/10/07	R207	06/11/2014	7.34	Put	Bond Future	1,777.2400	1.7772	1,712.3900	1.7124	(3.649)	0	0	0
2014/10/07	R207	05/02/2015	8.49	Put	Bond Future	190.7300	0.1907	178.7000	0.1787	(6.307)	0	0	0
2014/10/07	R207	05/02/2015			Bond Future	7.8396	98.1397	7.8226	98.2073	(0.217)	0.0000	0.0000	0
2014/10/07	R207	05/02/2015	8.51	Put	Bond Future	180.0100	0.1800	168.5200	0.1685	(6.383)	0	0	0
2014/10/07	R207	05/02/2015	8.50	Call	Bond Future	2,762.1800	2.7622	2,818.0400	2.8180	2.022	0	0	0
2014/10/07	R207	05/02/2015	8.51	Call	Bond Future	2,795.2700	2.7953	2,851.3900	2.8514	2.008	0	0	0
2014/10/07	R207	05/02/2015	8.49	Call	Bond Future	2,729.2100	2.7292	2,784.7900	2.7848	2.036	0	0	0
2014/10/07	R207	05/02/2015	8.50	Put	Bond Future	185.3000	0.1853	173.5500	0.1736	(6.341)	0	0	0
2014/10/07	R207	07/05/2015			Bond Future	7.8973	99.8364	7.8788	99.9067	(0.235)	0.0000	0.0000	0
2014/10/07	R207	07/05/2015	8.25	Call	Bond Future	2,079.9100	2.0799	2,124.0000	2.1240	2.120	0	0	0
2014/10/07	R207	07/05/2015	7.73	Call	Bond Future	987.0800	0.9871	1,014.5100	1.0145	2.779	0	0	66
2014/10/07	R207	07/05/2015	8.24	Put	Bond Future	766.1400	0.7661	739.5700	0.7396	(3.468)	0	0	0
2014/10/07	R207	07/05/2015	8.26	Put	Bond Future	741.7500	0.7417	715.7700	0.7158	(3.503)	0	0	0
2014/10/07	R207	07/05/2015	7.73	Put	Bond Future	1,623.9100	1.6239	1,580.9800	1.5810	(2.644)	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
2014/10/07	R207	07/05/2015	8.25	Put	Bond Future	753.8700	0.7539	727.6000	0.7276	(3.485)	0	0	0
2014/10/07	R207	07/05/2015	8.26	Call	Bond Future	2,105.0700	2.1051	2,149.4500	2.1494	2.108	0	0	0
2014/10/07	R207	07/05/2015	8.24	Call	Bond Future	2,054.8900	2.0549	2,098.6800	2.0987	2.131	0	0	0
2014/10/07	R207	06/08/2015	7.76	Call	Bond Future	1,249.2500	1.2492	1,277.1200	1.2771	2.231	0	0	0
2014/10/07	R207	06/08/2015			Bond Future	7.9248	98.0652	7.9061	98.1327	(0.236)	0.0000	0.0000	0
2014/10/07	R207	06/08/2015	7.74	Call	Bond Future	1,216.7400	1.2167	1,244.1000	1.2441	2.249	0	0	0
2014/10/07	R207	06/08/2015	7.75	Call	Bond Future	1,232.9300	1.2329	1,260.5500	1.2606	2.240	0	0	0
2014/10/07	R207	06/08/2015	7.46	Call	Bond Future	813.0100	0.8130	833.5400	0.8335	2.525	0	0	70
2014/10/07	R207	06/08/2015	7.74	Put	Bond Future	1,887.9400	1.8879	1,847.7100	1.8477	(2.131)	0	0	0
2014/10/07	R207	06/08/2015	7.76	Put	Bond Future	1,847.5400	1.8475	1,807.8200	1.8078	(2.150)	0	0	0
2014/10/07	R207	06/08/2015	7.46	Put	Bond Future	2,511.8600	2.5119	2,464.8000	2.4648	(1.874)	0	0	0
2014/10/07	R207	06/08/2015	7.75	Put	Bond Future	1,867.6600	1.8677	1,827.6900	1.8277	(2.140)	0	0	0
2014/10/07	R208	06/11/2014	7.46	Call	Bond Future	52.2600	0.0523	55.0500	0.0550	5.339	0	0	0
2014/10/07	R208	06/11/2014			Bond Future	7.8861	95.1530	7.8699	95.2302	(0.205)	0.0000	0.0000	53,508
2014/10/07	R208	06/11/2014	7.44	Call	Bond Future	44.8500	0.0449	47.2100	0.0472	5.262	0	0	0
2014/10/07	R208	06/11/2014	7.45	Call	Bond Future	48.4400	0.0484	51.0100	0.0510	5.306	0	0	0
2014/10/07	R208	06/11/2014	7.44	Put	Bond Future	2,202.9100	2.2029	2,128.1300	2.1281	(3.395)	0	0	0
2014/10/07	R208	06/11/2014	8.50	Put	Bond Future	17.2700	0.0173	13.7100	0.0137	(20.614)	0	0	1,520
2014/10/07	R208	06/11/2014	7.46	Put	Bond Future	2,112.2800	2.1123	2,037.9300	2.0379	(3.520)	0	0	0
2014/10/07	R208	06/11/2014	7.45	Put	Bond Future	2,157.4700	2.1575	2,082.9000	2.0829	(3.456)	0	0	0
2014/10/07	R208	06/11/2014	8.50	Call	Bond Future	2,891.6500	2.8917	2,965.2300	2.9652	2.545	0	0	0
2014/10/07	R208	05/02/2015	8.51	Call	Bond Future	2,777.2600	2.7773	2,836.9700	2.8370	2.150	0	0	0
2014/10/07	R208	05/02/2015			Bond Future	7.9668	96.6379	7.9500	96.7154	(0.211)	0.0000	0.0000	0
2014/10/07	R208	05/02/2015	8.49	Call	Bond Future	2,705.1600	2.7052	2,764.1500	2.7642	2.181	0	0	0
2014/10/07	R208	05/02/2015	8.51	Put	Bond Future	313.8700	0.3139	296.0600	0.2961	(5.674)	0	0	0
2014/10/07	R208	05/02/2015	8.50	Put	Bond Future	322.4500	0.3224	304.2800	0.3043	(5.635)	0	0	0
2014/10/07	R208	05/02/2015	8.49	Put	Bond Future	331.0600	0.3311	312.5300	0.3125	(5.597)	0	0	0
2014/10/07	R208	05/02/2015	8.50	Call	Bond Future	2,741.2100	2.7412	2,800.5600	2.8006	2.165	0	0	0
2014/10/07	R208	07/05/2015	8.01	Call	Bond Future	1,516.7000	1.5167	1,553.9700	1.5540	2.457	0	0	0
2014/10/07	R208	07/05/2015			Bond Future	8.0179	94.9057	7.9999	94.9860	(0.225)	0.0000	0.0000	0
2014/10/07	R208	07/05/2015	7.99	Call	Bond Future	1,471.8300	1.4718	1,508.3700	1.5084	2.483	0	0	0
2014/10/07	R208	07/05/2015	8.00	Call	Bond Future	1,493.8800	1.4939	1,530.7800	1.5308	2.470	0	0	0
2014/10/07	R208	07/05/2015	7.99	Put	Bond Future	1,596.2800	1.5963	1,552.4400	1.5524	(2.746)	0	0	0
2014/10/07	R208	07/05/2015	8.00	Put	Bond Future	1,573.7300	1.5737	1,530.2500	1.5303	(2.763)	0	0	0
2014/10/07	R208	07/05/2015	8.01	Put	Bond Future	1,551.9800	1.5520	1,508.8700	1.5089	(2.778)	0	0	0
2014/10/07	R208	06/08/2015			Bond Future	8.0439	96.6877	8.0258	96.7656	(0.225)	0.0000	0.0000	0
2014/10/07	R208	06/08/2015	8.00	Call	Bond Future	1,777.7800	1.7778	1,813.4100	1.8134	2.004	0	0	0
2014/10/07	R208	06/08/2015	8.01	Call	Bond Future	1,799.3600	1.7994	1,835.2800	1.8353	1.996	0	0	0
2014/10/07	R208	06/08/2015	8.85	Call	Bond Future	4,081.8500	4.0819	4,139.2800	4.1393	1.407	0	0	0
2014/10/07	R208	06/08/2015	7.99	Call	Bond Future	1,756.6900	1.7567	1,792.0400	1.7920	2.012	0	0	0
2014/10/07	R208	06/08/2015	8.01	Put	Bond Future	1,945.5300	1.9455	1,903.5400	1.9035	(2.158)	0	0	0
2014/10/07	R208	06/08/2015	8.00	Put	Bond Future	1,967.0600	1.9671	1,924.7800	1.9248	(2.149)	0	0	0
2014/10/07	R208	06/08/2015	7.99	Put	Bond Future	1,989.1200	1.9891	1,946.5600	1.9466	(2.140)	0	0	0
2014/10/07	R208	06/08/2015	8.85	Put	Bond Future	690.0100	0.6900	669.5300	0.6695	(2.968)	0	0	198
2014/10/07	R209	06/11/2014	8.95	Call	Bond Future	1,690.3600	1.6904	1,810.9400	1.8109	7.133	0	0	2,050
2014/10/07	R209	06/11/2014	9.50	Call	Bond Future	5,094.8200	5.0948	5,287.5800	5.2876	3.783	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
2014/10/07	R209	06/11/2014			Bond Future	8.8084	76.2619	8.7824	76.4626	(0.294)	0.0000	0.0000	28,853
2014/10/07	R209	06/11/2014	8.99	Put	Bond Future	511.2100	0.5112	439.9600	0.4400	(13.938)	0	0	0
2014/10/07	R209	06/11/2014	10.00	Call	Bond Future	8,401.5300	8.4015	8,601.9200	8.6019	2.385	0	0	0
2014/10/07	R209	06/11/2014	9.05	Put	Bond Future	389.6900	0.3897	330.7700	0.3308	(15.120)	0	0	0
2014/10/07	R209	06/11/2014	9.58	Put	Bond Future	18.6100	0.0186	13.6100	0.0136	(26.867)	0	0	907
2014/10/07	R209	06/11/2014	8.95	Put	Bond Future	608.5800	0.6086	528.4800	0.5285	(13.162)	0	0	0
2014/10/07	R209	06/11/2014	9.01	Put	Bond Future	467.5700	0.4676	400.5700	0.4006	(14.329)	0	0	0
2014/10/07	R209	06/11/2014	9.50	Put	Bond Future	31.6600	0.0317	23.7400	0.0237	(25.016)	0	0	5,500
2014/10/07	R209	06/11/2014	10.05	Call	Bond Future	8,721.2000	8.7212	8,921.6900	8.9217	2.299	0	0	0
2014/10/07	R209	06/11/2014	8.50	Call	Bond Future	262.7500	0.2627	289.8700	0.2899	10.322	0	0	5,500
2014/10/07	R209	06/11/2014	8.75	Put	Bond Future	1,307.0300	1.3070	1,180.2800	1.1803	(9.698)	0	0	0
2014/10/07	R209	06/11/2014	9.00	Put	Bond Future	488.8600	0.4889	419.7600	0.4198	(14.135)	0	0	0
2014/10/07	R209	06/11/2014	9.95	Call	Bond Future	8,079.5200	8.0795	8,279.7800	8.2798	2.479	0	0	0
2014/10/07	R209	06/11/2014	8.99	Call	Bond Future	1,894.1900	1.8942	2,023.6200	2.0236	6.833	0	0	0
2014/10/07	R209	06/11/2014	9.25	Call	Bond Future	3,437.1000	3.4371	3,610.4300	3.6104	5.043	0	0	0
2014/10/07	R209	06/11/2014	10.05	Put	Bond Future	0.5000	0.0005	0.3100	0.0003	(38.000)	0	0	2,050
2014/10/07	R209	06/11/2014	10.00	Put	Bond Future	0.7900	0.0008	0.5000	0.0005	(36.709)	0	0	1,640
2014/10/07	R209	06/11/2014	9.05	Call	Bond Future	2,220.9500	2.2209	2,362.7100	2.3627	6.383	0	0	2,050
2014/10/07	R209	06/11/2014	9.58	Call	Bond Future	5,633.1300	5.6331	5,828.8100	5.8288	3.474	0	0	0
2014/10/07	R209	06/11/2014	8.75	Call	Bond Future	854.1400	0.8541	928.0700	0.9281	8.655	0	0	2,200
2014/10/07	R209	06/11/2014	9.00	Call	Bond Future	1,946.8400	1.9468	2,078.4200	2.0784	6.759	0	0	1,640
2014/10/07	R209	06/11/2014	9.25	Put	Bond Future	141.5300	0.1415	114.1800	0.1142	(19.325)	0	0	2,200
2014/10/07	R209	06/11/2014	8.50	Put	Bond Future	2,703.2600	2.7033	2,529.7000	2.5297	(6.420)	0	0	0
2014/10/07	R209	06/11/2014	9.01	Call	Bond Future	2,000.4400	2.0004	2,134.1200	2.1341	6.683	0	0	0
2014/10/07	R209	06/11/2014	9.95	Put	Bond Future	1.1800	0.0012	0.7600	0.0008	(35.593)	0	0	2,050
2014/10/07	R209	05/02/2015	9.00	Put	Bond Future	1,658.2100	1.6582	1,567.3700	1.5674	(5.478)	0	0	0
2014/10/07	R209	05/02/2015			Bond Future	8.8698	77.4520	8.8433	77.6551	(0.299)	0.0000	0.0000	0
2014/10/07	R209	05/02/2015	9.25	Call	Bond Future	3,818.1300	3.8181	3,957.0600	3.9571	3.639	0	0	0
2014/10/07	R209	05/02/2015	9.26	Call	Bond Future	3,868.9600	3.8690	4,008.8600	4.0089	3.616	0	0	0
2014/10/07	R209	05/02/2015	9.25	Put	Bond Future	1,000.7800	1.0008	936.6000	0.9366	(6.413)	0	0	0
2014/10/07	R209	05/02/2015	9.24	Call	Bond Future	3,767.5600	3.7676	3,905.5000	3.9055	3.661	0	0	0
2014/10/07	R209	05/02/2015	9.00	Call	Bond Future	2,641.6800	2.6417	2,753.9500	2.7539	4.250	0	0	0
2014/10/07	R209	05/02/2015	9.24	Put	Bond Future	1,022.2100	1.0222	957.0400	0.9570	(6.375)	0	0	0
2014/10/07	R209	05/02/2015	9.26	Put	Bond Future	979.7200	0.9797	916.5100	0.9165	(6.452)	0	0	0
2014/10/07	R209	07/05/2015			Bond Future	8.9159	75.6404	8.8885	75.8483	(0.308)	0.0000	0.0000	0
2014/10/07	R209	07/05/2015	8.99	Put	Bond Future	2,646.9200	2.6469	2,547.6300	2.5476	(3.751)	0	0	0
2014/10/07	R209	07/05/2015	9.01	Put	Bond Future	2,577.2900	2.5773	2,479.7000	2.4797	(3.787)	0	0	0
2014/10/07	R209	07/05/2015	9.00	Put	Bond Future	2,611.7000	2.6117	2,513.2600	2.5133	(3.769)	0	0	0
2014/10/07	R209	07/05/2015	8.99	Call	Bond Future	3,203.6100	3.2036	3,312.1800	3.3122	3.389	0	0	0
2014/10/07	R209	07/05/2015	9.00	Call	Bond Future	3,243.0600	3.2431	3,352.4800	3.3525	3.374	0	0	0
2014/10/07	R209	07/05/2015	9.01	Call	Bond Future	3,283.2100	3.2832	3,393.4800	3.3935	3.359	0	0	0
2014/10/07	R209	06/08/2015	8.99	Put	Bond Future	3,458.3800	3.4584	3,356.7300	3.3567	(2.939)	0	0	0
2014/10/07	R209	06/08/2015			Bond Future	8.9500	77.0611	8.9222	77.2697	(0.310)	0.0000	0.0000	0
2014/10/07	R209	06/08/2015	9.01	Put	Bond Future	3,385.9700	3.3860	3,285.7000	3.2857	(2.961)	0	0	0
2014/10/07	R209	06/08/2015	9.90	Call	Bond Future	7,861.9300	7.8619	8,022.1000	8.0221	2.037	0	0	0
2014/10/07	R209	06/08/2015	9.00	Call	Bond Future	3,795.5900	3.7956	3,903.2300	3.9032	2.836	0	0	0
2014/10/07	R209	06/08/2015	9.01	Call	Bond Future	3,834.0500	3.8340	3,942.3800	3.9424	2.825	0	0	0
2014/10/07	R209	06/08/2015	8.99	Call	Bond Future	3,757.5900	3.7576	3,864.5400	3.8645	2.846	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
2014/10/07	R209	06/08/2015	9.00	Put	Bond Future	3,421.8900	3.4219	3,320.9300	3.3209	(2.950)	0	0	0
2014/10/07	R209	06/08/2015	9.90	Put	Bond Future	1,226.1600	1.2262	1,177.7300	1.1777	(3.950)	0	0	2,914
2014/10/07	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R210	06/11/2014			Bond Future	172.9183	172.9183	172.4485	172.4485	(0.272)	0.0000	0.0000	642
2014/10/07	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R210	06/11/2014	169.00	Call	Bond Future	3,918.3400	3.9183	3,448.4900	3.4485	(11.991)	0	0	0
2014/10/07	R210	06/11/2014	169.01	Call	Bond Future	3,908.3400	3.9083	3,438.4900	3.4385	(12.022)	0	0	0
2014/10/07	R210	06/11/2014	168.99	Call	Bond Future	3,928.3400	3.9283	3,458.4900	3.4585	(11.961)	0	0	0
2014/10/07	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R210	05/02/2015			Bond Future	175.6381	175.6381	175.1593	175.1593	(0.273)	0.0000	0.0000	0
2014/10/07	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R210	05/02/2015	175.01	Call	Bond Future	628.1300	0.6281	149.3200	0.1493	(76.228)	0	0	0
2014/10/07	R210	05/02/2015	174.99	Call	Bond Future	648.1300	0.6481	169.3200	0.1693	(73.876)	0	0	0
2014/10/07	R210	05/02/2015	175.00	Call	Bond Future	638.1300	0.6381	159.3200	0.1593	(75.033)	0	0	0
2014/10/07	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R211	06/11/2014	130.00	Call	Bond Future	2,543.3200	2.5433	2,558.7500	2.5588	0.607	0	0	0
2014/10/07	R211	06/11/2014	130.01	Call	Bond Future	2,533.3200	2.5333	2,548.7500	2.5488	0.609	0	0	0
2014/10/07	R211	06/11/2014			Bond Future	132.5433	132.5433	132.5588	132.5588	0.012	0.0000	0.0000	1,120
2014/10/07	R211	06/11/2014	129.99	Call	Bond Future	2,553.3200	2.5533	2,568.7500	2.5688	0.604	0	0	0
2014/10/07	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R211	05/02/2015	133.00	Call	Bond Future	22.1000	0.0221	36.5500	0.0365	65.385	0	0	0
2014/10/07	R211	05/02/2015			Bond Future	133.0221	133.0221	133.0366	133.0366	0.011	0.0000	0.0000	0
2014/10/07	R211	05/02/2015	133.01	Call	Bond Future	12.1000	0.0121	26.5500	0.0265	119.421	0	0	0
2014/10/07	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R211	05/02/2015	132.99	Call	Bond Future	32.1000	0.0321	46.5500	0.0466	45.016	0	0	0
2014/10/07	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R212	06/11/2014			Bond Future	137.0139	137.0139	137.0332	137.0332	0.014	0.0000	0.0000	14,864
2014/10/07	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R212	06/11/2014	135.00	Call	Bond Future	2,013.9400	2.0139	2,033.1600	2.0332	0.954	0	0	0
2014/10/07	R212	06/11/2014	135.01	Call	Bond Future	2,003.9400	2.0039	2,023.1600	2.0232	0.959	0	0	0
2014/10/07	R212	06/11/2014	134.99	Call	Bond Future	2,023.9400	2.0239	2,043.1600	2.0432	0.950	0	0	0
2014/10/07	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R212	05/02/2015			Bond Future	137.4063	137.4063	137.4245	137.4245	0.013	0.0000	0.0000	0
2014/10/07	R212	05/02/2015	137.99	Put	Bond Future	583.7400	0.5837	565.4800	0.5655	(3.128)	0	0	0
2014/10/07	R212	05/02/2015	138.01	Put	Bond Future	603.7400	0.6037	585.4800	0.5855	(3.024)	0	0	0
2014/10/07	R212	05/02/2015	138.00	Put	Bond Future	593.7400	0.5937	575.4800	0.5755	(3.075)	0	0	0
2014/10/07	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	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 Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/07	R213	06/11/2014	8.84	Call	Bond Future	1,697.3100		1.6973	1,818.7900	1.8188	7.157	0	0	0
2014/10/07	R213	06/11/2014	8.85	Put	Bond Future	572.6500		0.5727	495.3000	0.4953	(13.507)	0	0	0
2014/10/07	R213	06/11/2014			Bond Future	8.6960		86.7407	8.6700	86.9418	(0.299)	0.0000	0.0000	28,658
2014/10/07	R213	06/11/2014	8.85	Call	Bond Future	1,747.9800		1.7480	1,871.6900	1.8717	7.077	0	0	0
2014/10/07	R213	06/11/2014	8.86	Call	Bond Future	1,799.3500		1.7994	1,925.2800	1.9253	6.999	0	0	0
2014/10/07	R213	06/11/2014	8.84	Put	Bond Future	597.5900		0.5976	518.0100	0.5180	(13.317)	0	0	0
2014/10/07	R213	06/11/2014	8.86	Put	Bond Future	548.5000		0.5485	473.3700	0.4734	(13.697)	0	0	0
2014/10/07	R213	05/02/2015	9.26	Put	Bond Future	768.9800		0.7690	715.5700	0.7156	(6.946)	0	0	0
2014/10/07	R213	05/02/2015			Bond Future	8.7645		88.0944	8.7378	88.2977	(0.305)	0.0000	0.0000	0
2014/10/07	R213	05/02/2015	9.25	Put	Bond Future	786.3900		0.7864	732.0800	0.7321	(6.906)	0	0	0
2014/10/07	R213	05/02/2015	9.24	Put	Bond Future	804.1100		0.8041	748.9000	0.7489	(6.866)	0	0	0
2014/10/07	R213	05/02/2015	9.25	Call	Bond Future	4,361.8800		4.3619	4,510.9200	4.5109	3.417	0	0	0
2014/10/07	R213	05/02/2015	9.26	Call	Bond Future	4,415.8200		4.4158	4,565.7600	4.5658	3.396	0	0	0
2014/10/07	R213	05/02/2015	9.24	Call	Bond Future	4,308.1600		4.3082	4,456.3000	4.4563	3.439	0	0	0
2014/10/07	R213	07/05/2015	8.74	Call	Bond Future	2,588.7900		2.5888	2,684.5100	2.6845	3.697	0	0	0
2014/10/07	R213	07/05/2015	8.75	Put	Bond Future	3,093.8100		3.0938	2,982.2200	2.9822	(3.607)	0	0	0
2014/10/07	R213	07/05/2015			Bond Future	8.8123		86.0692	8.7846	86.2773	(0.314)	0.0000	0.0000	0
2014/10/07	R213	07/05/2015	8.75	Call	Bond Future	2,624.3100		2.6243	2,720.9000	2.7209	3.681	0	0	0
2014/10/07	R213	07/05/2015	8.76	Call	Bond Future	2,660.0900		2.6601	2,757.5600	2.7576	3.664	0	0	0
2014/10/07	R213	07/05/2015	8.74	Put	Bond Future	3,133.9900		3.1340	3,021.5300	3.0215	(3.588)	0	0	0
2014/10/07	R213	07/05/2015	8.76	Put	Bond Future	3,053.9900		3.0540	2,943.2800	2.9433	(3.625)	0	0	0
2014/10/07	R214	06/11/2014	9.20	Call	Bond Future	2,786.1300		2.7861	2,947.8500	2.9479	5.804	0	0	2,500
2014/10/07	R214	06/11/2014	9.64	Call	Bond Future	5,756.3500		5.7563	5,960.3400	5.9603	3.544	0	0	0
2014/10/07	R214	06/11/2014			Bond Future	8.8836		77.1721	8.8577	77.3824	(0.292)	0.0000	0.0000	6,069
2014/10/07	R214	06/11/2014	9.20	Put	Bond Future	296.8300		0.2968	248.2700	0.2483	(16.360)	0	0	0
2014/10/07	R214	06/11/2014	9.65	Call	Bond Future	5,825.7100		5.8257	6,030.0500	6.0300	3.508	0	0	0
2014/10/07	R214	06/11/2014	9.66	Call	Bond Future	5,895.0600		5.8951	6,099.7200	6.0997	3.472	0	0	0
2014/10/07	R214	06/11/2014	9.80	Call	Bond Future	6,860.2900		6.8603	7,068.1400	7.0681	3.030	0	0	0
2014/10/07	R214	06/11/2014	9.64	Put	Bond Future	24.2400		0.0242	17.9500	0.0180	(25.949)	0	0	0
2014/10/07	R214	06/11/2014	9.66	Put	Bond Future	21.2800		0.0213	15.6600	0.0157	(26.410)	0	0	0
2014/10/07	R214	06/11/2014	9.65	Put	Bond Future	22.7100		0.0227	16.7700	0.0168	(26.156)	0	0	0
2014/10/07	R214	06/11/2014	9.80	Put	Bond Future	8.2200		0.0082	5.7900	0.0058	(29.562)	0	0	2,500
2014/10/07	R214	05/02/2015	9.50	Call	Bond Future	4,960.4800		4.9605	5,121.7500	5.1217	3.251	0	0	0
2014/10/07	R214	05/02/2015			Bond Future	8.9459		78.3764	8.9193	78.5893	(0.297)	0.0000	0.0000	0
2014/10/07	R214	05/02/2015	9.51	Call	Bond Future	5,016.8300		5.0168	5,178.9400	5.1789	3.231	0	0	0
2014/10/07	R214	05/02/2015	9.50	Put	Bond Future	739.5000		0.7395	687.9200	0.6879	(6.975)	0	0	0
2014/10/07	R214	05/02/2015	9.49	Call	Bond Future	4,904.3300		4.9043	5,064.7300	5.0647	3.271	0	0	0
2014/10/07	R214	05/02/2015	9.49	Put	Bond Future	756.0200		0.7560	703.5700	0.7036	(6.938)	0	0	0
2014/10/07	R214	05/02/2015	9.51	Put	Bond Future	723.3000		0.7233	672.5600	0.6726	(7.015)	0	0	0
2014/10/07	R214	07/05/2015			Bond Future	8.9903		76.4367	8.9629	76.6544	(0.305)	0.0000	0.0000	0
2014/10/07	R214	07/05/2015	9.15	Call	Bond Future	3,755.3300		3.7553	3,876.5200	3.8765	3.227	0	0	0
2014/10/07	R214	07/05/2015	9.16	Call	Bond Future	3,798.9300		3.7989	3,920.9700	3.9210	3.212	0	0	0
2014/10/07	R214	07/05/2015	9.14	Put	Bond Future	2,541.9300		2.5419	2,444.5200	2.4445	(3.832)	0	0	0
2014/10/07	R214	07/05/2015	9.16	Put	Bond Future	2,474.8100		2.4748	2,379.1100	2.3791	(3.867)	0	0	0
2014/10/07	R214	07/05/2015	9.15	Put	Bond Future	2,508.1900		2.5082	2,411.6400	2.4116	(3.849)	0	0	0
2014/10/07	R214	07/05/2015	9.14	Call	Bond Future	3,711.9600		3.7120	3,832.2900	3.8323	3.242	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
2014/10/07	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R248	06/11/2014			Bond Future	8.9442	99.6635	8.9132	99.9866	(0.347)	0.0000	0.0000	29,870
2014/10/07	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R248	06/11/2014	9.72	Call	Bond Future	7,504.3300	7.5043	7,827.3800	7.8274	4.305	0	0	0
2014/10/07	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R248	06/11/2014	9.73	Call	Bond Future	7,594.3000	7.5943	7,917.3500	7.9174	4.254	0	0	0
2014/10/07	R248	06/11/2014	9.74	Call	Bond Future	7,684.1100	7.6841	8,007.1600	8.0072	4.204	0	0	0
2014/10/07	R248	05/02/2015			Bond Future	9.0084	101.2187	8.9766	101.5459	(0.353)	0.0000	0.0000	1,277
2014/10/07	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R248	05/02/2015	9.50	Call	Bond Future	4,815.2700	4.8153	5,142.4900	5.1425	6.795	0	0	0
2014/10/07	R248	05/02/2015	9.51	Call	Bond Future	4,908.7900	4.9088	5,236.0100	5.2360	6.666	0	0	0
2014/10/07	R248	05/02/2015	9.49	Call	Bond Future	4,721.5700	4.7216	5,048.7900	5.0488	6.930	0	0	0
2014/10/07	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R248	07/05/2015			Bond Future	9.0545	98.5336	9.0217	98.8680	(0.363)	0.0000	0.0000	0
2014/10/07	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/07	R248	07/05/2015	9.26	Call	Bond Future	2,046.2900	2.0463	2,380.6900	2.3807	16.342	0	0	0
2014/10/07	R248	07/05/2015	9.24	Call	Bond Future	1,850.4900	1.8505	2,184.8900	2.1849	18.071	0	0	0
2014/10/07	R248	07/05/2015	9.25	Call	Bond Future	1,948.4800	1.9485	2,282.8800	2.2829	17.162	0	0	0

Total

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