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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2014/10/10	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	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
2014/10/10	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	2025	06/11/2014	117.01	Call	Bond Future	486.2500	0.4863	611.9200	0.6119	25.845	0	0	0
2014/10/10	2025	06/11/2014			Bond Future	117.4963	117.4963	117.6219	117.6219	0.107	0.0000	0.0000	16
2014/10/10	2025	06/11/2014	116.99	Call	Bond Future	506.2500	0.5063	631.9200	0.6319	24.824	0	0	0
2014/10/10	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2025	06/11/2014	117.00	Call	Bond Future	496.2500	0.4963	621.9200	0.6219	25.324	0	0	0
2014/10/10	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2025	05/02/2015			Bond Future	118.1840	118.1840	118.3106	118.3106	0.107	0.0000	0.0000	0
2014/10/10	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2025	05/02/2015	118.99	Put	Bond Future	806.0100	0.8060	679.4200	0.6794	(15.706)	0	0	0
2014/10/10	2025	05/02/2015	119.01	Put	Bond Future	826.0100	0.8260	699.4200	0.6994	(15.325)	0	0	0
2014/10/10	2025	05/02/2015	119.00	Put	Bond Future	816.0100	0.8160	689.4200	0.6894	(15.513)	0	0	0
2014/10/10	2030	06/11/2014	9.01	Call	Bond Future	3,678.8000	3.6788	3,397.4000	3.3974	(7.649)	0	0	0
2014/10/10	2030	06/11/2014			Bond Future	8.5459	97.6177	8.5805	97.3363	0.405	0.0000	0.0000	4,663
2014/10/10	2030	06/11/2014	8.99	Call	Bond Future	3,524.4700	3.5245	3,243.0700	3.2431	(7.984)	0	0	0
2014/10/10	2030	06/11/2014	9.00	Call	Bond Future	3,601.6800	3.6017	3,320.2800	3.3203	(7.813)	0	0	0
2014/10/10	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2030	05/02/2015			Bond Future	8.6107	95.1315	8.6465	94.8448	0.416	0.0000	0.0000	0
2014/10/10	2030	05/02/2015	9.25	Call	Bond Future	4,938.9600	4.9390	4,652.3000	4.6523	(5.804)	0	0	0
2014/10/10	2030	05/02/2015	9.24	Call	Bond Future	4,864.5600	4.8646	4,577.9000	4.5779	(5.893)	0	0	0
2014/10/10	2030	05/02/2015	9.26	Call	Bond Future	5,013.2700	5.0133	4,726.6100	4.7266	(5.718)	0	0	0
2014/10/10	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2030	07/05/2015			Bond Future	8.6600	96.7779	8.6969	96.4864	0.426	0.0000	0.0000	0
2014/10/10	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2030	07/05/2015	8.74	Call	Bond Future	630.4600	0.6305	338.9100	0.3389	(46.244)	0	0	0
2014/10/10	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2030	07/05/2015	8.75	Call	Bond Future	708.8300	0.7088	417.2800	0.4173	(41.131)	0	0	0
2014/10/10	2030	07/05/2015	8.76	Call	Bond Future	787.1000	0.7871	495.5500	0.4955	(37.041)	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
2014/10/10	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2037	06/11/2014	9.69	Call	Bond Future	8,257.1100	8.2571	7,928.4300	7.9284	(3.981)	0	0	0
2014/10/10	2037	06/11/2014			Bond Future	8.7600	99.8306	8.7946	99.5020	0.395	0.0000	0.0000	10,565
2014/10/10	2037	06/11/2014	9.70	Call	Bond Future	8,339.7200	8.3397	8,011.0400	8.0110	(3.941)	0	0	0
2014/10/10	2037	06/11/2014	9.71	Call	Bond Future	8,422.2100	8.4222	8,093.5300	8.0935	(3.903)	0	0	0
2014/10/10	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2037	05/02/2015			Bond Future	8.8219	97.1285	8.8576	96.7938	0.405	0.0000	0.0000	3,280
2014/10/10	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2037	05/02/2015	9.50	Call	Bond Future	6,055.4300	6.0554	5,720.7200	5.7207	(5.527)	0	0	0
2014/10/10	2037	05/02/2015	9.51	Call	Bond Future	6,140.1700	6.1402	5,805.4600	5.8055	(5.451)	0	0	0
2014/10/10	2037	05/02/2015	9.49	Call	Bond Future	5,970.5600	5.9706	5,635.8500	5.6359	(5.606)	0	0	0
2014/10/10	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2037	07/05/2015			Bond Future	8.8701	98.8095	8.9068	98.4692	0.414	0.0000	0.0000	0
2014/10/10	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2037	07/05/2015	9.01	Call	Bond Future	1,286.8600	1.2869	946.4900	0.9465	(26.450)	0	0	0
2014/10/10	2037	07/05/2015	8.99	Call	Bond Future	1,104.5300	1.1045	764.1600	0.7642	(30.816)	0	0	0
2014/10/10	2037	07/05/2015	9.00	Call	Bond Future	1,195.7600	1.1958	855.3900	0.8554	(28.465)	0	0	0
2014/10/10	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2038	06/11/2014	120.01	Call	Bond Future	3,147.3200	3.1473	3,390.1500	3.3901	7.715	0	0	0
2014/10/10	2038	06/11/2014			Bond Future	123.1573	123.1573	123.4001	123.4001	0.197	0.0000	0.0000	1,974
2014/10/10	2038	06/11/2014	119.99	Call	Bond Future	3,167.3200	3.1673	3,410.1500	3.4101	7.667	0	0	0
2014/10/10	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2038	06/11/2014	120.00	Call	Bond Future	3,157.3200	3.1573	3,400.1500	3.4001	7.691	0	0	0
2014/10/10	2038	05/02/2015	123.00	Call	Bond Future	789.3700	0.7894	1,034.7400	1.0347	31.084	0	0	0
2014/10/10	2038	05/02/2015			Bond Future	123.7894	123.7894	124.0347	124.0347	0.198	0.0000	0.0000	0
2014/10/10	2038	05/02/2015	123.01	Call	Bond Future	779.3700	0.7794	1,024.7400	1.0247	31.483	0	0	0
2014/10/10	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2038	05/02/2015	122.99	Call	Bond Future	799.3700	0.7994	1,044.7400	1.0447	30.695	0	0	0
2014/10/10	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2044	06/11/2014			Bond Future	8.8342	101.5484	8.8688	101.1917	0.392	0.0000	0.0000	3,002
2014/10/10	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2044	06/11/2014	8.99	Call	Bond Future	1,588.3200	1.5883	1,231.5900	1.2316	(22.460)	0	0	0
2014/10/10	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2044	06/11/2014	9.00	Call	Bond Future	1,688.8100	1.6888	1,332.0800	1.3321	(21.123)	0	0	0
2014/10/10	2044	06/11/2014	9.01	Call	Bond Future	1,789.1100	1.7891	1,432.3800	1.4324	(19.939)	0	0	0
2014/10/10	2044	05/02/2015	9.00	Call	Bond Future	1,072.1100	1.0721	708.7900	0.7088	(33.888)	0	0	0
2014/10/10	2044	05/02/2015			Bond Future	8.8940	98.7478	8.9297	98.3845	0.401	0.0000	0.0000	0
2014/10/10	2044	05/02/2015	9.01	Call	Bond Future	1,172.2200	1.1722	808.9000	0.8089	(30.994)	0	0	0
2014/10/10	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/10/10	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2044	05/02/2015	8.99	Call	Bond Future	971.8200	0.9718	608.5000	0.6085	(37.386)	0	0	0
2014/10/10	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2044	07/05/2015			Bond Future	8.9408	100.4570	8.9774	100.0875	0.410	0.0000	0.0000	0
2014/10/10	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2044	07/05/2015	9.01	Call	Bond Future	695.5900	0.6956	326.1000	0.3261	(53.119)	0	0	0
2014/10/10	2044	07/05/2015	8.99	Call	Bond Future	495.5100	0.4955	126.0200	0.1260	(74.568)	0	0	0
2014/10/10	2044	07/05/2015	9.00	Call	Bond Future	595.6300	0.5956	226.1400	0.2261	(62.033)	0	0	0
2014/10/10	2046	06/11/2014	104.45	Call	Bond Future	18,852.0000	18.8520	18,870.1800	18.8702	0.096	0	0	0
2014/10/10	2046	06/11/2014			Bond Future	123.3020	123.3020	123.3202	123.3202	0.015	0.0000	0.0000	5,389
2014/10/10	2046	06/11/2014	104.43	Call	Bond Future	18,872.0000	18.8720	18,890.1800	18.8902	0.096	0	0	0
2014/10/10	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2046	06/11/2014	104.44	Call	Bond Future	18,862.0000	18.8620	18,880.1800	18.8802	0.096	0	0	0
2014/10/10	2046	05/02/2015			Bond Future	125.2377	125.2377	125.2552	125.2552	0.014	0.0000	0.0000	0
2014/10/10	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2046	05/02/2015	123.99	Call	Bond Future	1,247.7500	1.2478	1,265.2000	1.2652	1.399	0	0	0
2014/10/10	2046	05/02/2015	124.01	Call	Bond Future	1,227.7500	1.2278	1,245.2000	1.2452	1.421	0	0	0
2014/10/10	2046	05/02/2015	124.00	Call	Bond Future	1,237.7500	1.2378	1,255.2000	1.2552	1.410	0	0	0
2014/10/10	2050	06/11/2014			Bond Future	131.5295	131.5295	131.5494	131.5494	0.015	0.0000	0.0000	2,640
2014/10/10	2050	06/11/2014	126.00	Call	Bond Future	5,529.5200	5.5295	5,549.4400	5.5494	0.360	0	0	0
2014/10/10	2050	06/11/2014	126.01	Call	Bond Future	5,519.5200	5.5195	5,539.4400	5.5394	0.361	0	0	0
2014/10/10	2050	06/11/2014	125.99	Call	Bond Future	5,539.5200	5.5395	5,559.4400	5.5594	0.360	0	0	0
2014/10/10	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2050	05/02/2015			Bond Future	132.1464	132.1464	132.1651	132.1651	0.014	0.0000	0.0000	0
2014/10/10	2050	05/02/2015	130.01	Call	Bond Future	2,136.3800	2.1364	2,155.1300	2.1551	0.878	0	0	0
2014/10/10	2050	05/02/2015	129.99	Call	Bond Future	2,156.3800	2.1564	2,175.1300	2.1751	0.870	0	0	0
2014/10/10	2050	05/02/2015	130.00	Call	Bond Future	2,146.3800	2.1464	2,165.1300	2.1651	0.874	0	0	0
2014/10/10	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	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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2014/10/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	AL12	06/11/2014			Index Future	519.3790	519.3790	517.7670	517.7670	(0.310)	0.0000	0.0000	0
2014/10/10	AL12	05/02/2015			Index Future	527.4690	527.4690	525.8270	525.8270	(0.311)	0.0000	0.0000	0
2014/10/10	AL12	07/05/2015			Index Future	536.5800	536.5800	534.9100	534.9100	(0.311)	0.0000	0.0000	0
2014/10/10	AL37	06/11/2014			Index Future	436.8110	436.8110	436.2180	436.2180	(0.136)	0.0000	0.0000	3
2014/10/10	AL37	05/02/2015			Index Future	443.6150	443.6150	443.0080	443.0080	(0.137)	0.0000	0.0000	0
2014/10/10	AL7T	06/11/2014			Index Future	515.6580	515.6580	514.8310	514.8310	(0.160)	0.0000	0.0000	4
2014/10/10	AL7T	05/02/2015			Index Future	523.6910	523.6910	522.8450	522.8450	(0.162)	0.0000	0.0000	0
2014/10/10	ALBI	06/11/2014			Index Future	470.6580	470.6580	469.6240	469.6240	(0.220)	0.0000	0.0000	583
2014/10/10	ALBI	05/02/2015			Index Future	477.9890	477.9890	476.9350	476.9350	(0.221)	0.0000	0.0000	65
2014/10/10	ALBI	07/05/2015			Index Future	486.2460	486.2460	485.1740	485.1740	(0.220)	0.0000	0.0000	0
2014/10/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	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
2014/10/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/10	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	EL28	06/11/2014			Bond Future	122.4942	122.4942	122.5132	122.5132	0.016	0.0000	0.0000	0
2014/10/10	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	EL28	06/11/2014	122.00	Call	Bond Future	494.1600	0.4942	513.2000	0.5132	3.853	0	0	0

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2014/10/10	EL28	06/11/2014	122.01	Call	Bond Future	484.1600	0.4842	503.2000	0.5032	3.933	0	0	0
2014/10/10	EL28	06/11/2014	121.99	Call	Bond Future	504.1600	0.5042	523.2000	0.5232	3.777	0	0	0
2014/10/10	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	EL28	05/02/2015			Bond Future	124.4175	124.4175	124.4355	124.4355	0.015	0.0000	0.0000	0
2014/10/10	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	EL28	05/02/2015	125.99	Put	Bond Future	1,572.5500	1.5725	1,554.4700	1.5545	(1.150)	0	0	0
2014/10/10	EL28	05/02/2015	126.01	Put	Bond Future	1,592.5500	1.5925	1,574.4700	1.5745	(1.135)	0	0	0
2014/10/10	EL28	05/02/2015	126.00	Put	Bond Future	1,582.5500	1.5825	1,564.4700	1.5645	(1.142)	0	0	0
2014/10/10	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	ES33	06/11/2014			Bond Future	9.4984	83.7843	9.5327	83.5265	0.361	0.0000	0.0000	6,220
2014/10/10	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	ES33	06/11/2014	10.29	Call	Bond Future	5,643.9300	5.6439	5,386.1500	5.3862	(4.567)	0	0	0
2014/10/10	ES33	06/11/2014	10.30	Call	Bond Future	5,711.3800	5.7114	5,453.6000	5.4536	(4.513)	0	0	0
2014/10/10	ES33	06/11/2014	10.31	Call	Bond Future	5,778.7300	5.7787	5,520.9500	5.5210	(4.461)	0	0	0
2014/10/10	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	ES33	05/02/2015	10.00	Call	Bond Future	2,962.2800	2.9623	2,699.7800	2.6998	(8.861)	0	0	0
2014/10/10	ES33	05/02/2015			Bond Future	9.5886	85.0894	9.6242	84.8269	0.371	0.0000	0.0000	0
2014/10/10	ES33	05/02/2015	10.01	Call	Bond Future	3,032.2400	3.0322	2,769.7400	2.7697	(8.657)	0	0	0
2014/10/10	ES33	05/02/2015	9.99	Call	Bond Future	2,892.2300	2.8922	2,629.7300	2.6297	(9.076)	0	0	0
2014/10/10	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	ES33	07/05/2015			Bond Future	9.6594	82.7699	9.6960	82.5030	0.379	0.0000	0.0000	0
2014/10/10	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	ES33	07/05/2015	9.76	Call	Bond Future	730.5500	0.7306	463.5700	0.4636	(36.545)	0	0	0
2014/10/10	ES33	07/05/2015	9.74	Call	Bond Future	586.1600	0.5862	319.1800	0.3192	(45.547)	0	0	0
2014/10/10	ES33	07/05/2015	9.75	Call	Bond Future	658.4000	0.6584	391.4200	0.3914	(40.550)	0	0	0
2014/10/10	GOVI	06/11/2014	449.01	Call	GOVI	199,700.0000	19.9700	190,040.0000	19.0040	(4.837)	0	0	0
2014/10/10	GOVI	06/11/2014			GOVI	468.9800	468.9800	468.0140	468.0140	(0.206)	0.0000	0.0000	417
2014/10/10	GOVI	06/11/2014	448.99	Call	GOVI	199,900.0000	19.9900	190,240.0000	19.0240	(4.832)	0	0	0
2014/10/10	GOVI	06/11/2014	449.00	Call	GOVI	199,800.0000	19.9800	190,140.0000	19.0140	(4.835)	0	0	0
2014/10/10	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	GOVI	05/02/2015	459.99	Call	GOVI	162,950.0000	16.2950	153,100.0000	15.3100	(6.045)	0	0	0
2014/10/10	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	GOVI	05/02/2015			GOVI	476.2850	476.2850	475.3000	475.3000	(0.207)	0.0000	0.0000	48
2014/10/10	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	GOVI	05/02/2015	460.00	Call	GOVI	162,850.0000	16.2850	153,000.0000	15.3000	(6.049)	0	0	0
2014/10/10	GOVI	05/02/2015	460.01	Call	GOVI	162,750.0000	16.2750	152,900.0000	15.2900	(6.052)	0	0	0
2014/10/10	GOVI	07/05/2015	449.99	Call	GOVI	345,220.0000	34.5220	335,210.0000	33.5210	(2.900)	0	0	0
2014/10/10	GOVI	07/05/2015			GOVI	484.5120	484.5120	483.5110	483.5110	(0.207)	0.0000	0.0000	0

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2014/10/10	GOVI	07/05/2015	450.00	Call	GOVI	345,120.0000		34.5120	335,110.0000	33.5110	(2.900)	0	0	0
2014/10/10	GOVI	07/05/2015	450.01	Call	GOVI	345,020.0000		34.5020	335,010.0000	33.5010	(2.901)	0	0	0
2014/10/10	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/10	ICAA	06/11/2014			Can-Do Interest Rate	145.0687		145.0687	145.1375	145.1375	0.047	0.0000	0.0000	107
2014/10/10	IGOV	06/11/2014			Index Future	219.5590		219.5590	219.7670	219.7670	0.095	0.0000	0.0000	1,159
2014/10/10	IGOV	05/02/2015			Index Future	223.0060		223.0060	223.2150	223.2150	0.094	0.0000	0.0000	10
2014/10/10	IGOV	07/05/2015			Index Future	226.8850		226.8850	227.0980	227.0980	0.094	0.0000	0.0000	0
2014/10/10	ILBI	06/11/2014			Index Future	591.8710		591.8710	591.7720	591.7720	(0.017)	0.0000	0.0000	0
2014/10/10	ILBI	05/02/2015			Index Future	601.2230		601.2230	601.1210	601.1210	(0.017)	0.0000	0.0000	157
2014/10/10	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/10	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/10	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/10	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/10	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/10	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/10	JBAF	15/10/2014			Jibar Tradeable Future	6.0800		93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/10/10	JBAF	19/11/2014			Jibar Tradeable Future	6.1200		93.8800	6.1200	93.8800	0.000	0.0000	0.0000	0
2014/10/10	JBAF	17/12/2014			Jibar Tradeable Future	6.2900		93.7100	6.3000	93.7000	0.159	0.0000	0.0000	0
2014/10/10	JBAF	21/01/2015			Jibar Tradeable Future	6.3900		93.6100	6.3800	93.6200	(0.156)	0.0000	0.0000	0
2014/10/10	JBAF	18/02/2015			Jibar Tradeable Future	6.5000		93.5000	6.5100	93.4900	0.154	0.0000	0.0000	0
2014/10/10	JBAF	18/03/2015			Jibar Tradeable Future	6.5700		93.4300	6.6000	93.4000	0.457	0.0000	0.0000	2,850
2014/10/10	JBAF	17/06/2015			Jibar Tradeable Future	6.8300		93.1700	6.8600	93.1400	0.439	0.0000	0.0000	5,000
2014/10/10	JBAF	16/09/2015			Jibar Tradeable Future	7.0300		92.9700	7.0500	92.9500	0.284	0.0000	0.0000	0
2014/10/10	JBAF	15/12/2015			Jibar Tradeable Future	7.1800		92.8200	7.2200	92.7800	0.557	0.0000	0.0000	0
2014/10/10	JBAF	16/03/2016			Jibar Tradeable Future	7.3200		92.6800	7.3600	92.6400	0.546	0.0000	0.0000	0
2014/10/10	JBAF	15/06/2016			Jibar Tradeable Future	7.4500		92.5500	7.4900	92.5100	0.537	0.0000	0.0000	0
2014/10/10	JBAF	21/09/2016			Jibar Tradeable Future	7.5900		92.4100	7.6100	92.3900	0.264	0.0000	0.0000	0
2014/10/10	R023	06/11/2014			Bond Future	7.9285		100.4529	7.9530	100.3070	0.309	0.0000	0.0000	8,484
2014/10/10	R023	06/11/2014	8.59	Put	Bond Future	12.5800		0.0126	13.7900	0.0138	9.618	0	0	0
2014/10/10	R023	06/11/2014	8.61	Put	Bond Future	10.7000		0.0107	11.7200	0.0117	9.533	0	0	0
2014/10/10	R023	06/11/2014	8.59	Call	Bond Future	3,857.4800		3.8575	3,712.8200	3.7128	(3.750)	0	0	0
2014/10/10	R023	06/11/2014	8.60	Put	Bond Future	11.6000		0.0116	12.7200	0.0127	9.655	0	0	0

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2014/10/10	R023	06/11/2014	8.60	Call	Bond Future	3,913.1500		3.9131	3,768.4000	3.7684	(3.699)	0	0	0
2014/10/10	R023	06/11/2014	8.61	Call	Bond Future	3,968.8600		3.9689	3,824.0100	3.8240	(3.650)	0	0	0
2014/10/10	R023	05/02/2015			Bond Future	8.0004		102.0176	8.0261	101.8686	0.321	0.0000	0.0000	0
2014/10/10	R023	05/02/2015	8.74	Put	Bond Future	230.6600		0.2307	246.2700	0.2463	6.768	0	0	0
2014/10/10	R023	05/02/2015	8.75	Call	Bond Future	4,452.1600		4.4522	4,318.3700	4.3184	(3.005)	0	0	0
2014/10/10	R023	05/02/2015	8.76	Call	Bond Future	4,500.5400		4.5005	4,366.3600	4.3664	(2.981)	0	0	0
2014/10/10	R023	05/02/2015	8.74	Call	Bond Future	4,403.9000		4.4039	4,270.5100	4.2705	(3.029)	0	0	0
2014/10/10	R023	05/02/2015	8.76	Put	Bond Future	217.6000		0.2176	232.4200	0.2324	6.811	0	0	0
2014/10/10	R023	05/02/2015	8.75	Put	Bond Future	224.0500		0.2241	239.2600	0.2393	6.789	0	0	0
2014/10/10	R023	07/05/2015	8.14	Call	Bond Future	2,261.8700		2.2619	2,174.0900	2.1741	(3.881)	0	0	0
2014/10/10	R023	07/05/2015	8.15	Put	Bond Future	1,681.7500		1.6818	1,744.8100	1.7448	3.750	0	0	0
2014/10/10	R023	07/05/2015			Bond Future	8.0415		99.8538	8.0683	99.7023	0.334	0.0000	0.0000	0
2014/10/10	R023	07/05/2015	8.15	Call	Bond Future	2,292.9100		2.2929	2,204.4500	2.2044	(3.858)	0	0	0
2014/10/10	R023	07/05/2015	8.16	Call	Bond Future	2,324.1800		2.3242	2,235.0500	2.2350	(3.835)	0	0	0
2014/10/10	R023	07/05/2015	8.14	Put	Bond Future	1,706.8300		1.7068	1,770.5700	1.7706	3.734	0	0	0
2014/10/10	R023	07/05/2015	8.16	Put	Bond Future	1,656.9300		1.6569	1,719.3200	1.7193	3.765	0	0	0
2014/10/10	R023	06/08/2015	9.07	Put	Bond Future	672.6500		0.6727	699.5100	0.6995	3.993	0	0	911
2014/10/10	R023	06/08/2015	8.24	Call	Bond Future	2,939.7600		2.9398	2,846.3400	2.8463	(3.178)	0	0	0
2014/10/10	R023	06/08/2015			Bond Future	8.0638		101.7184	8.0923	101.5614	0.353	0.0000	0.0000	0
2014/10/10	R023	06/08/2015	9.07	Call	Bond Future	6,029.4400		6.0294	5,899.3600	5.8994	(2.157)	0	0	0
2014/10/10	R023	06/08/2015	8.26	Put	Bond Future	1,928.2300		1.9282	1,990.6600	1.9907	3.238	0	0	0
2014/10/10	R023	06/08/2015	8.25	Put	Bond Future	1,950.9100		1.9509	2,013.8900	2.0139	3.228	0	0	0
2014/10/10	R023	06/08/2015	8.24	Put	Bond Future	1,974.1700		1.9742	2,037.6900	2.0377	3.218	0	0	0
2014/10/10	R023	06/08/2015	8.25	Call	Bond Future	2,970.9500		2.9710	2,876.9900	2.8770	(3.163)	0	0	0
2014/10/10	R023	06/08/2015	8.26	Call	Bond Future	3,002.6700		3.0027	2,908.1600	2.9082	(3.148)	0	0	0
2014/10/10	R157	06/11/2014	6.19	Put	Bond Future	471.0300		0.4710	470.4000	0.4704	(0.134)	0	0	0
2014/10/10	R157	06/11/2014			Bond Future	6.7365		107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/10	R157	06/11/2014	6.21	Put	Bond Future	455.1000		0.4551	454.4100	0.4544	(0.152)	0	0	0
2014/10/10	R157	06/11/2014	6.20	Put	Bond Future	463.0400		0.4630	462.3800	0.4624	(0.143)	0	0	0
2014/10/10	R157	06/11/2014	6.21	Call	Bond Future	8.8500		0.0089	8.1600	0.0082	(7.797)	0	0	0
2014/10/10	R157	06/11/2014	6.19	Call	Bond Future	7.7700		0.0078	7.1400	0.0071	(8.108)	0	0	0
2014/10/10	R157	06/11/2014	6.20	Call	Bond Future	8.2900		0.0083	7.6300	0.0076	(7.961)	0	0	0
2014/10/10	R157	05/02/2015	8.75	Put	Bond Future	13.2800		0.0133	13.0000	0.0130	(2.108)	0	0	0
2014/10/10	R157	05/02/2015	8.74	Call	Bond Future	1,086.7300		1.0867	1,086.4500	1.0864	(0.026)	0	0	0
2014/10/10	R157	05/02/2015			Bond Future	6.9095		109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/10	R157	05/02/2015	8.74	Put	Bond Future	13.5700		0.0136	13.2900	0.0133	(2.063)	0	0	0
2014/10/10	R157	05/02/2015	8.76	Put	Bond Future	13.0000		0.0130	12.7200	0.0127	(2.154)	0	0	0
2014/10/10	R157	05/02/2015	8.75	Call	Bond Future	1,092.2500		1.0922	1,091.9700	1.0920	(0.026)	0	0	0
2014/10/10	R157	05/02/2015	8.76	Call	Bond Future	1,097.7700		1.0978	1,097.4900	1.0975	(0.026)	0	0	0
2014/10/10	R186	06/11/2014	7.70	Call	Bond Future	109.0300		0.1090	78.1300	0.0781	(28.341)	0	0	1,500
2014/10/10	R186	06/11/2014	8.14	Call	Bond Future	1,224.0500		1.2241	1,047.2900	1.0473	(14.441)	0	0	0
2014/10/10	R186	06/11/2014	8.15	Put	Bond Future	851.1400		0.8511	967.0400	0.9670	13.617	0	0	0
2014/10/10	R186	06/11/2014	8.53	Call	Bond Future	3,708.6900		3.7087	3,431.8600	3.4319	(7.464)	0	0	0
2014/10/10	R186	06/11/2014			Bond Future	8.1008		122.3796	8.1354	122.0831	0.428	0.0000	0.0000	47,407
2014/10/10	R186	06/11/2014	7.80	Put	Bond Future	2,834.4800		2.8345	3,077.1700	3.0772	8.562	0	0	0
2014/10/10	R186	06/11/2014	8.30	Call	Bond Future	2,105.7500		2.1057	1,874.6000	1.8746	(10.977)	0	0	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/10	R186	06/11/2014	8.50	Call	Bond Future	3,485.0900	3.4851	3,212.1000	3.2121	(7.833)	0	0	0
2014/10/10	R186	06/11/2014	9.17	Call	Bond Future	8,691.4400	8.6914	8,395.0600	8.3951	(3.410)	0	0	0
2014/10/10	R186	06/11/2014	7.70	Put	Bond Future	3,613.0300	3.6130	3,878.6000	3.8786	7.350	0	0	0
2014/10/10	R186	06/11/2014	8.15	Call	Bond Future	1,271.7600	1.2718	1,091.1900	1.0912	(14.198)	0	0	0
2014/10/10	R186	06/11/2014	8.45	Put	Bond Future	179.4200	0.1794	210.6000	0.2106	17.378	0	0	6,000
2014/10/10	R186	06/11/2014	8.53	Put	Bond Future	108.7100	0.1087	128.3500	0.1284	18.066	0	0	100
2014/10/10	R186	06/11/2014	8.00	Call	Bond Future	669.0400	0.6690	547.3200	0.5473	(18.193)	0	0	1,500
2014/10/10	R186	06/11/2014	8.16	Call	Bond Future	1,320.5100	1.3205	1,136.1600	1.1362	(13.961)	0	0	0
2014/10/10	R186	06/11/2014	8.60	Put	Bond Future	68.0700	0.0681	80.6800	0.0807	18.525	0	0	0
2014/10/10	R186	06/11/2014	8.50	Put	Bond Future	131.7600	0.1318	155.2400	0.1552	17.820	0	0	7,000
2014/10/10	R186	06/11/2014	7.80	Call	Bond Future	217.9900	0.2180	164.2100	0.1642	(24.671)	0	0	100
2014/10/10	R186	06/11/2014	8.30	Put	Bond Future	415.7100	0.4157	481.0300	0.4810	15.713	0	0	100
2014/10/10	R186	06/11/2014	9.17	Put	Bond Future	0.5700	0.0006	0.6600	0.0007	15.789	0	0	2,010
2014/10/10	R186	06/11/2014	8.14	Put	Bond Future	888.7400	0.8887	1,008.4500	1.0084	13.470	0	0	0
2014/10/10	R186	06/11/2014	8.60	Call	Bond Future	4,240.7200	4.2407	3,956.8600	3.9569	(6.694)	0	0	0
2014/10/10	R186	06/11/2014	8.00	Put	Bond Future	1,537.0100	1.5370	1,711.7600	1.7118	11.369	0	0	0
2014/10/10	R186	06/11/2014	8.16	Put	Bond Future	814.6700	0.8147	926.7900	0.9268	13.763	0	0	0
2014/10/10	R186	06/11/2014	8.45	Call	Bond Future	3,120.0300	3.1200	2,854.7400	2.8547	(8.503)	0	0	0
2014/10/10	R186	05/02/2015	9.00	Call	Bond Future	7,034.5500	7.0346	6,761.3000	6.7613	(3.884)	0	0	0
2014/10/10	R186	05/02/2015			Bond Future	8.1636	118.9902	8.1996	118.6882	0.441	0.0000	0.0000	686
2014/10/10	R186	05/02/2015	8.75	Call	Bond Future	5,358.5600	5.3586	5,107.8800	5.1079	(4.678)	0	0	0
2014/10/10	R186	05/02/2015	8.76	Call	Bond Future	5,423.2400	5.4232	5,171.4600	5.1715	(4.643)	0	0	0
2014/10/10	R186	05/02/2015	8.74	Call	Bond Future	5,294.1300	5.2941	5,044.5600	5.0446	(4.714)	0	0	0
2014/10/10	R186	05/02/2015	8.76	Put	Bond Future	559.2500	0.5592	609.5100	0.6095	8.987	0	0	0
2014/10/10	R186	05/02/2015	8.75	Put	Bond Future	573.8100	0.5738	625.1700	0.6252	8.951	0	0	0
2014/10/10	R186	05/02/2015	9.00	Put	Bond Future	291.9700	0.2920	320.7600	0.3208	9.861	0	0	9,600
2014/10/10	R186	05/02/2015	8.74	Put	Bond Future	588.6900	0.5887	641.1600	0.6412	8.913	0	0	0
2014/10/10	R186	07/05/2015			Bond Future	8.2055	121.0482	8.2428	120.7410	0.455	0.0000	0.0000	0
2014/10/10	R186	07/05/2015	8.25	Call	Bond Future	3,141.4200	3.1414	2,973.5100	2.9735	(5.345)	0	0	0
2014/10/10	R186	07/05/2015	8.24	Put	Bond Future	2,814.4200	2.8144	2,955.0900	2.9551	4.998	0	0	0
2014/10/10	R186	07/05/2015	8.26	Put	Bond Future	2,736.8800	2.7369	2,874.8400	2.8748	5.041	0	0	0
2014/10/10	R186	07/05/2015	8.25	Put	Bond Future	2,775.2700	2.7753	2,914.5800	2.9146	5.020	0	0	0
2014/10/10	R186	07/05/2015	8.26	Call	Bond Future	3,185.0400	3.1850	3,015.7800	3.0158	(5.314)	0	0	0
2014/10/10	R186	07/05/2015	8.24	Call	Bond Future	3,098.4800	3.0985	2,931.9300	2.9319	(5.375)	0	0	0
2014/10/10	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R197	06/11/2014			Bond Future	288.2114	288.2114	288.8944	288.8944	0.237	0.0000	0.0000	939
2014/10/10	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R197	06/11/2014	285.00	Call	Bond Future	3,211.4100	3.2114	3,894.4000	3.8944	21.268	0	0	0
2014/10/10	R197	06/11/2014	285.01	Call	Bond Future	3,201.4100	3.2014	3,884.4000	3.8844	21.334	0	0	0
2014/10/10	R197	06/11/2014	284.99	Call	Bond Future	3,221.4100	3.2214	3,904.4000	3.9044	21.202	0	0	0
2014/10/10	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R197	05/02/2015	288.99	Put	Bond Future	2,270.4700	2.2705	1,579.3000	1.5793	(30.442)	0	0	0
2014/10/10	R197	05/02/2015			Bond Future	286.7195	286.7195	287.4107	287.4107	0.241	0.0000	0.0000	0
2014/10/10	R197	05/02/2015	289.01	Put	Bond Future	2,290.4700	2.2905	1,599.3000	1.5993	(30.176)	0	0	0
2014/10/10	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R197	05/02/2015	289.00	Put	Bond Future	2,280.4700	2.2805	1,589.3000	1.5893	(30.308)	0	0	0
2014/10/10	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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2014/10/10	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R202	06/11/2014	226.99	Call	Bond Future	6,174.6500		6.1747	6,208.6900	6.2087	0	0	0
2014/10/10	R202	06/11/2014			Bond Future	233.1647	233.1647	233.1987	233.1987	0.015	0.0000	0.0000	49,213
2014/10/10	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R202	06/11/2014	227.00	Call	Bond Future	6,164.6500		6.1647	6,198.6900	6.1987	0	0	0
2014/10/10	R202	06/11/2014	227.01	Call	Bond Future	6,154.6500		6.1547	6,188.6900	6.1887	0	0	0
2014/10/10	R202	05/02/2015	233.01	Call	Bond Future	619.6400		0.6196	651.9600	0.6520	0	0	0
2014/10/10	R202	05/02/2015			Bond Future	233.6296	233.6296	233.6620	233.6620	0.014	0.0000	0.0000	0
2014/10/10	R202	05/02/2015	232.99	Call	Bond Future	639.6400		0.6396	671.9600	0.6720	0	0	0
2014/10/10	R202	05/02/2015	233.00	Call	Bond Future	629.6400		0.6296	661.9600	0.6620	0	0	0
2014/10/10	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R203	06/11/2014	6.86	Call	Bond Future	82.8900		0.0829	61.2100	0.0612	0	0	0
2014/10/10	R203	06/11/2014			Bond Future	7.0444	104.3409	7.0795	104.2504	0.497	0.0000	0.0000	13,066
2014/10/10	R203	06/11/2014	6.84	Call	Bond Future	71.6500		0.0717	52.2600	0.0523	0	0	45
2014/10/10	R203	06/11/2014	6.98	Call	Bond Future	180.0200		0.1800	142.1900	0.1422	0	0	14
2014/10/10	R203	06/11/2014	6.85	Call	Bond Future	77.1100		0.0771	56.6000	0.0566	0	0	0
2014/10/10	R203	06/11/2014	6.98	Put	Bond Future	346.7800		0.3468	399.4900	0.3995	0	0	0
2014/10/10	R203	06/11/2014	6.84	Put	Bond Future	601.9900		0.6020	673.1400	0.6731	0	0	0
2014/10/10	R203	06/11/2014	6.86	Put	Bond Future	561.1900		0.5612	630.0500	0.6301	0	0	0
2014/10/10	R203	06/11/2014	6.85	Put	Bond Future	581.4300		0.5814	651.4600	0.6515	0	0	0
2014/10/10	R203	05/02/2015	7.69	Call	Bond Future	1,420.6800		1.4207	1,341.7500	1.3418	0	0	55
2014/10/10	R203	05/02/2015			Bond Future	7.1315	105.9662	7.1708	105.8733	0.551	0.0000	0.0000	0
2014/10/10	R203	05/02/2015	8.34	Put	Bond Future	9.3900		0.0094	10.9800	0.0110	0	0	0
2014/10/10	R203	05/02/2015	8.35	Call	Bond Future	2,843.5800		2.8436	2,752.2000	2.7522	0	0	0
2014/10/10	R203	05/02/2015	8.36	Call	Bond Future	2,866.0200		2.8660	2,774.5700	2.7746	0	0	0
2014/10/10	R203	05/02/2015	8.34	Call	Bond Future	2,821.1500		2.8212	2,729.8400	2.7298	0	0	0
2014/10/10	R203	05/02/2015	8.36	Put	Bond Future	8.5500		0.0086	10.0000	0.0100	0	0	0
2014/10/10	R203	05/02/2015	7.69	Put	Bond Future	109.0900		0.1091	123.0600	0.1231	0	0	0
2014/10/10	R203	05/02/2015	8.35	Put	Bond Future	8.9600		0.0090	10.4800	0.0105	0	0	0
2014/10/10	R203	07/05/2015			Bond Future	7.1456	103.6284	7.1894	103.5340	0.613	0.0000	0.0000	0
2014/10/10	R203	07/05/2015	7.24	Put	Bond Future	551.6200		0.5516	593.3700	0.5934	0	0	0
2014/10/10	R203	07/05/2015	7.26	Put	Bond Future	533.2800		0.5333	574.0500	0.5741	0	0	0
2014/10/10	R203	07/05/2015	7.25	Put	Bond Future	542.2400		0.5422	583.4900	0.5835	0	0	0
2014/10/10	R203	07/05/2015	7.25	Call	Bond Future	766.9500		0.7669	713.8100	0.7138	0	0	0
2014/10/10	R203	07/05/2015	7.26	Call	Bond Future	779.4800		0.7795	725.8600	0.7259	0	0	0
2014/10/10	R203	07/05/2015	7.24	Call	Bond Future	754.8300		0.7548	702.1900	0.7022	0	0	0
2014/10/10	R204	06/11/2014	7.99	Put	Bond Future	3.7600		0.0038	4.7100	0.0047	0	0	1,270
2014/10/10	R204	06/11/2014			Bond Future	7.3467	105.3950	7.3815	105.2717	0.474	0.0000	0.0000	11,939
2014/10/10	R204	06/11/2014	6.99	Put	Bond Future	1,309.6400		1.3096	1,421.4300	1.4214	0	0	0
2014/10/10	R204	06/11/2014	7.01	Put	Bond Future	1,244.4900		1.2445	1,354.5400	1.3545	0	0	0
2014/10/10	R204	06/11/2014	6.99	Call	Bond Future	36.5600		0.0366	25.0200	0.0250	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
2014/10/10	R204	06/11/2014	7.00	Put	Bond Future	1,276.9500	1.2769	1,387.8900	1.3879	8.688	0	0	0
2014/10/10	R204	06/11/2014	7.99	Call	Bond Future	2,252.0700	2.2521	2,129.6900	2.1297	(5.434)	0	0	0
2014/10/10	R204	06/11/2014	7.00	Call	Bond Future	39.8200	0.0398	27.4300	0.0274	(31.115)	0	0	0
2014/10/10	R204	06/11/2014	7.01	Call	Bond Future	43.3100	0.0433	30.0300	0.0300	(30.663)	0	0	0
2014/10/10	R204	05/02/2015			Bond Future	7.4261	103.0020	7.4639	102.8758	0.509	0.0000	0.0000	0
2014/10/10	R204	05/02/2015	8.25	Call	Bond Future	2,781.0300	2.7810	2,664.1800	2.6642	(4.202)	0	0	0
2014/10/10	R204	05/02/2015	8.26	Call	Bond Future	2,810.9100	2.8109	2,693.7800	2.6938	(4.167)	0	0	0
2014/10/10	R204	05/02/2015	8.24	Call	Bond Future	2,751.2100	2.7512	2,634.6500	2.6346	(4.237)	0	0	0
2014/10/10	R204	05/02/2015	8.26	Put	Bond Future	68.9500	0.0689	78.0100	0.0780	13.140	0	0	0
2014/10/10	R204	05/02/2015	8.25	Put	Bond Future	71.4100	0.0714	80.7500	0.0807	13.079	0	0	0
2014/10/10	R204	05/02/2015	8.24	Put	Bond Future	73.9400	0.0739	83.5700	0.0836	13.024	0	0	0
2014/10/10	R204	07/05/2015	7.51	Put	Bond Future	931.6300	0.9316	991.0100	0.9910	6.374	0	0	0
2014/10/10	R204	07/05/2015	7.50	Put	Bond Future	946.1900	0.9462	1,006.2100	1.0062	6.343	0	0	0
2014/10/10	R204	07/05/2015			Bond Future	7.4622	104.7831	7.5030	104.6549	0.546	0.0000	0.0000	0
2014/10/10	R204	07/05/2015	7.49	Call	Bond Future	1,048.4200	1.0484	980.8000	0.9808	(6.450)	0	0	0
2014/10/10	R204	07/05/2015	7.50	Call	Bond Future	1,065.1300	1.0651	996.8800	0.9969	(6.408)	0	0	0
2014/10/10	R204	07/05/2015	7.51	Call	Bond Future	1,081.9900	1.0820	1,013.1000	1.0131	(6.367)	0	0	0
2014/10/10	R204	07/05/2015	7.49	Put	Bond Future	960.9200	0.9609	1,021.5700	1.0216	6.312	0	0	0
2014/10/10	R204	06/08/2015	7.74	Call	Bond Future	1,669.3200	1.6693	1,586.8400	1.5868	(4.941)	0	0	0
2014/10/10	R204	06/08/2015	7.75	Put	Bond Future	837.0100	0.8370	887.4100	0.8874	6.021	0	0	0
2014/10/10	R204	06/08/2015			Bond Future	7.4604	102.6987	7.5056	102.5653	0.606	0.0000	0.0000	0
2014/10/10	R204	06/08/2015	8.41	Call	Bond Future	3,084.9500	3.0850	2,975.6500	2.9756	(3.543)	0	0	0
2014/10/10	R204	06/08/2015	7.74	Put	Bond Future	847.9200	0.8479	898.8000	0.8988	6.001	0	0	0
2014/10/10	R204	06/08/2015	7.76	Put	Bond Future	826.2100	0.8262	876.1300	0.8761	6.042	0	0	0
2014/10/10	R204	06/08/2015	8.41	Put	Bond Future	328.0100	0.3280	352.0700	0.3521	7.335	0	0	699
2014/10/10	R204	06/08/2015	7.75	Call	Bond Future	1,687.6400	1.6876	1,604.6800	1.6047	(4.916)	0	0	0
2014/10/10	R204	06/08/2015	7.76	Call	Bond Future	1,706.0600	1.7061	1,622.6200	1.6226	(4.891)	0	0	0
2014/10/10	R207	06/11/2014	7.36	Put	Bond Future	1,024.7200	1.0247	1,115.4400	1.1154	8.853	0	0	0
2014/10/10	R207	06/11/2014			Bond Future	7.5648	101.0010	7.5945	100.8770	0.392	0.0000	0.0000	34,018
2014/10/10	R207	06/11/2014	7.35	Put	Bond Future	1,057.2600	1.0573	1,149.4600	1.1495	8.721	0	0	0
2014/10/10	R207	06/11/2014	7.36	Call	Bond Future	162.8100	0.1628	129.4600	0.1295	(20.484)	0	0	0
2014/10/10	R207	06/11/2014	7.34	Call	Bond Future	143.7000	0.1437	113.2800	0.1133	(21.169)	0	0	0
2014/10/10	R207	06/11/2014	7.35	Call	Bond Future	153.0300	0.1530	121.1600	0.1212	(20.826)	0	0	0
2014/10/10	R207	06/11/2014	7.34	Put	Bond Future	1,090.2700	1.0903	1,183.9200	1.1839	8.590	0	0	0
2014/10/10	R207	05/02/2015	8.49	Put	Bond Future	95.8700	0.0959	105.3100	0.1053	9.847	0	0	0
2014/10/10	R207	05/02/2015			Bond Future	7.6405	98.9333	7.6723	98.8063	0.415	0.0000	0.0000	286
2014/10/10	R207	05/02/2015	8.51	Put	Bond Future	89.8300	0.0898	98.7300	0.0987	9.908	0	0	0
2014/10/10	R207	05/02/2015	8.50	Call	Bond Future	3,463.2200	3.4632	3,345.4300	3.3454	(3.401)	0	0	0
2014/10/10	R207	05/02/2015	8.51	Call	Bond Future	3,498.6200	3.4986	3,380.5700	3.3806	(3.374)	0	0	0
2014/10/10	R207	05/02/2015	8.49	Call	Bond Future	3,427.8800	3.4279	3,310.3700	3.3104	(3.428)	0	0	0
2014/10/10	R207	05/02/2015	8.50	Put	Bond Future	92.8100	0.0928	101.9700	0.1020	9.870	0	0	0
2014/10/10	R207	07/05/2015			Bond Future	7.6852	100.6446	7.7189	100.5155	0.439	0.0000	0.0000	0
2014/10/10	R207	07/05/2015	8.25	Call	Bond Future	2,625.6000	2.6256	2,526.9500	2.5269	(3.757)	0	0	0
2014/10/10	R207	07/05/2015	7.73	Call	Bond Future	1,348.8100	1.3488	1,278.7300	1.2787	(5.196)	0	0	66
2014/10/10	R207	07/05/2015	8.24	Put	Bond Future	500.3200	0.5003	531.1900	0.5312	6.170	0	0	0
2014/10/10	R207	07/05/2015	8.26	Put	Bond Future	482.4300	0.4824	512.4000	0.5124	6.212	0	0	0
2014/10/10	R207	07/05/2015	7.73	Put	Bond Future	1,177.3900	1.1774	1,236.3800	1.2364	5.010	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/10	R207	07/05/2015	8.25	Put	Bond Future	491.3100	0.4913	521.7300	0.5217	6.192	0	0	0
2014/10/10	R207	07/05/2015	8.26	Call	Bond Future	2,654.0000	2.6540	2,554.9000	2.5549	(3.734)	0	0	0
2014/10/10	R207	07/05/2015	8.24	Call	Bond Future	2,597.3200	2.5973	2,499.1200	2.4991	(3.781)	0	0	0
2014/10/10	R207	06/08/2015	7.76	Call	Bond Future	1,642.0900	1.6421	1,569.4500	1.5694	(4.424)	0	0	0
2014/10/10	R207	06/08/2015			Bond Future	7.7010	98.8786	7.7377	98.7446	0.477	0.0000	0.0000	0
2014/10/10	R207	06/08/2015	7.74	Call	Bond Future	1,603.4200	1.6034	1,531.7900	1.5318	(4.467)	0	0	0
2014/10/10	R207	06/08/2015	7.75	Call	Bond Future	1,622.7000	1.6227	1,550.5600	1.5506	(4.446)	0	0	0
2014/10/10	R207	06/08/2015	7.46	Call	Bond Future	1,113.7300	1.1137	1,056.5800	1.0566	(5.131)	0	0	70
2014/10/10	R207	06/08/2015	7.74	Put	Bond Future	1,461.2100	1.4612	1,523.5900	1.5236	4.269	0	0	0
2014/10/10	R207	06/08/2015	7.76	Put	Bond Future	1,426.9700	1.4270	1,488.3400	1.4883	4.301	0	0	0
2014/10/10	R207	06/08/2015	7.46	Put	Bond Future	1,999.1700	1.9992	2,076.0300	2.0760	3.845	0	0	0
2014/10/10	R207	06/08/2015	7.75	Put	Bond Future	1,444.0200	1.4440	1,505.8900	1.5059	4.285	0	0	0
2014/10/10	R208	06/11/2014	7.46	Call	Bond Future	152.5800	0.1526	115.8200	0.1158	(24.092)	0	0	0
2014/10/10	R208	06/11/2014			Bond Future	7.7038	96.0279	7.7384	95.8607	0.450	0.0000	0.0000	53,508
2014/10/10	R208	06/11/2014	7.44	Call	Bond Future	134.0900	0.1341	100.8000	0.1008	(24.827)	0	0	0
2014/10/10	R208	06/11/2014	7.45	Call	Bond Future	143.1000	0.1431	108.1000	0.1081	(24.458)	0	0	0
2014/10/10	R208	06/11/2014	7.44	Put	Bond Future	1,417.2300	1.4172	1,551.1500	1.5512	9.449	0	0	0
2014/10/10	R208	06/11/2014	8.50	Put	Bond Future	2.2500	0.0023	2.7300	0.0027	21.333	0	0	1,520
2014/10/10	R208	06/11/2014	7.46	Put	Bond Future	1,337.6800	1.3377	1,468.1300	1.4681	9.752	0	0	0
2014/10/10	R208	06/11/2014	7.45	Put	Bond Future	1,377.2100	1.3772	1,509.4200	1.5094	9.600	0	0	0
2014/10/10	R208	06/11/2014	8.50	Call	Bond Future	3,751.5500	3.7515	3,584.8200	3.5848	(4.444)	0	0	0
2014/10/10	R208	05/02/2015	8.51	Call	Bond Future	3,519.0200	3.5190	3,366.8700	3.3669	(4.324)	0	0	0
2014/10/10	R208	05/02/2015			Bond Future	7.7757	97.5237	7.8124	97.3531	0.471	0.0000	0.0000	0
2014/10/10	R208	05/02/2015	8.49	Call	Bond Future	3,440.2700	3.4403	3,289.1100	3.2891	(4.394)	0	0	0
2014/10/10	R208	05/02/2015	8.51	Put	Bond Future	169.8300	0.1698	188.3500	0.1884	10.905	0	0	0
2014/10/10	R208	05/02/2015	8.50	Put	Bond Future	175.0900	0.1751	194.1000	0.1941	10.857	0	0	0
2014/10/10	R208	05/02/2015	8.49	Put	Bond Future	180.3700	0.1804	199.8800	0.1999	10.817	0	0	0
2014/10/10	R208	05/02/2015	8.50	Call	Bond Future	3,479.6500	3.4796	3,327.9900	3.3280	(4.358)	0	0	0
2014/10/10	R208	07/05/2015	8.01	Call	Bond Future	2,002.9500	2.0029	1,897.2700	1.8973	(5.276)	0	0	0
2014/10/10	R208	07/05/2015			Bond Future	7.8165	95.8077	7.8551	95.6342	0.493	0.0000	0.0000	0
2014/10/10	R208	07/05/2015	7.99	Call	Bond Future	1,949.8100	1.9498	1,845.6800	1.8457	(5.341)	0	0	0
2014/10/10	R208	07/05/2015	8.00	Call	Bond Future	1,976.0100	1.9760	1,871.1000	1.8711	(5.309)	0	0	0
2014/10/10	R208	07/05/2015	7.99	Put	Bond Future	1,172.1700	1.1722	1,241.5500	1.2416	5.919	0	0	0
2014/10/10	R208	07/05/2015	8.00	Put	Bond Future	1,153.7700	1.1538	1,222.3700	1.2224	5.946	0	0	0
2014/10/10	R208	07/05/2015	8.01	Put	Bond Future	1,136.1400	1.1361	1,203.9700	1.2040	5.970	0	0	0
2014/10/10	R208	06/08/2015			Bond Future	7.8338	97.5971	7.8750	97.4179	0.526	0.0000	0.0000	0
2014/10/10	R208	06/08/2015	8.00	Call	Bond Future	2,252.4800	2.2525	2,148.4800	2.1485	(4.617)	0	0	0
2014/10/10	R208	06/08/2015	8.01	Call	Bond Future	2,277.3700	2.2774	2,172.7300	2.1727	(4.595)	0	0	0
2014/10/10	R208	06/08/2015	8.85	Call	Bond Future	4,796.6800	4.7967	4,648.3900	4.6484	(3.092)	0	0	0
2014/10/10	R208	06/08/2015	7.99	Call	Bond Future	2,228.0600	2.2281	2,124.7100	2.1247	(4.639)	0	0	0
2014/10/10	R208	06/08/2015	8.01	Put	Bond Future	1,514.1000	1.5141	1,588.6900	1.5887	4.926	0	0	0
2014/10/10	R208	06/08/2015	8.00	Put	Bond Future	1,532.3200	1.5323	1,607.5500	1.6075	4.910	0	0	0
2014/10/10	R208	06/08/2015	7.99	Put	Bond Future	1,551.0500	1.5510	1,626.9300	1.6269	4.892	0	0	0
2014/10/10	R208	06/08/2015	8.85	Put	Bond Future	495.4000	0.4954	526.3400	0.5263	6.245	0	0	198
2014/10/10	R209	06/11/2014	8.95	Call	Bond Future	2,398.8800	2.3989	2,172.0800	2.1721	(9.454)	0	0	2,050
2014/10/10	R209	06/11/2014	9.50	Call	Bond Future	6,083.4300	6.0834	5,812.7900	5.8128	(4.449)	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
2014/10/10	R209	06/11/2014			Bond Future	8.6788		77.2730	8.7134	77.0009	0.399	0.0000	0.0000	28,853
2014/10/10	R209	06/11/2014	8.99	Put	Bond Future	248.5800		0.2486	286.2600	0.2863	15.158	0	0	0
2014/10/10	R209	06/11/2014	10.00	Call	Bond Future	9,411.9100		9.4119	9,139.7700	9.1398	(2.891)	0	0	0
2014/10/10	R209	06/11/2014	9.05	Put	Bond Future	179.3500		0.1793	207.3700	0.2074	15.623	0	0	0
2014/10/10	R209	06/11/2014	9.58	Put	Bond Future	4.9500		0.0050	5.7500	0.0057	16.162	0	0	907
2014/10/10	R209	06/11/2014	8.95	Put	Bond Future	306.0300		0.3060	351.3800	0.3514	14.819	0	0	0
2014/10/10	R209	06/11/2014	9.01	Put	Bond Future	223.3600		0.2234	257.5800	0.2576	15.321	0	0	0
2014/10/10	R209	06/11/2014	9.50	Put	Bond Future	9.2000		0.0092	10.7100	0.0107	16.413	0	0	5,500
2014/10/10	R209	06/11/2014	10.05	Call	Bond Future	9,731.8300		9.7318	9,459.6800	9.4597	(2.796)	0	0	0
2014/10/10	R209	06/11/2014	8.50	Call	Bond Future	468.2300		0.4682	377.9300	0.3779	(19.285)	0	0	5,500
2014/10/10	R209	06/11/2014	8.75	Put	Bond Future	771.7600		0.7718	869.9600	0.8700	12.724	0	0	0
2014/10/10	R209	06/11/2014	9.00	Put	Bond Future	235.6900		0.2357	271.6100	0.2716	15.240	0	0	0
2014/10/10	R209	06/11/2014	9.95	Call	Bond Future	9,089.5800		9.0896	8,817.4500	8.8175	(2.994)	0	0	0
2014/10/10	R209	06/11/2014	8.99	Call	Bond Future	2,642.6300		2.6426	2,408.1600	2.4082	(8.873)	0	0	0
2014/10/10	R209	06/11/2014	9.25	Call	Bond Future	4,360.1000		4.3601	4,096.8300	4.0968	(6.038)	0	0	0
2014/10/10	R209	06/11/2014	10.05	Put	Bond Future	0.0600		0.0001	0.0600	0.0001	0.000	0	0	2,050
2014/10/10	R209	06/11/2014	10.00	Put	Bond Future	0.1000		0.0001	0.1100	0.0001	10.000	0	0	1,640
2014/10/10	R209	06/11/2014	9.05	Call	Bond Future	3,021.6800		3.0217	2,777.5500	2.7775	(8.079)	0	0	2,050
2014/10/10	R209	06/11/2014	9.58	Call	Bond Future	6,630.5400		6.6305	6,359.1900	6.3592	(4.092)	0	0	0
2014/10/10	R209	06/11/2014	8.75	Call	Bond Future	1,329.9400		1.3299	1,155.9900	1.1560	(13.080)	0	0	2,200
2014/10/10	R209	06/11/2014	9.00	Call	Bond Future	2,704.7400		2.7047	2,468.5100	2.4685	(8.734)	0	0	1,640
2014/10/10	R209	06/11/2014	9.25	Put	Bond Future	53.4600		0.0535	62.3400	0.0623	16.611	0	0	2,200
2014/10/10	R209	06/11/2014	8.50	Put	Bond Future	1,897.6700		1.8977	2,079.5200	2.0795	9.583	0	0	0
2014/10/10	R209	06/11/2014	9.01	Call	Bond Future	2,767.3000		2.7673	2,529.3700	2.5294	(8.598)	0	0	0
2014/10/10	R209	06/11/2014	9.95	Put	Bond Future	0.1700		0.0002	0.1900	0.0002	11.765	0	0	2,050
2014/10/10	R209	05/02/2015	9.00	Put	Bond Future	1,271.1200		1.2711	1,359.6300	1.3596	6.963	0	0	0
2014/10/10	R209	05/02/2015			Bond Future	8.7369		78.4766	8.7726	78.1995	0.408	0.0000	0.0000	0
2014/10/10	R209	05/02/2015	9.25	Call	Bond Future	4,579.9600		4.5800	4,360.2500	4.3602	(4.797)	0	0	0
2014/10/10	R209	05/02/2015	9.26	Call	Bond Future	4,635.1900		4.6352	4,414.4200	4.4144	(4.763)	0	0	0
2014/10/10	R209	05/02/2015	9.25	Put	Bond Future	737.9600		0.7380	795.3900	0.7954	7.782	0	0	0
2014/10/10	R209	05/02/2015	9.24	Call	Bond Future	4,524.9300		4.5249	4,306.3100	4.3063	(4.831)	0	0	0
2014/10/10	R209	05/02/2015	9.00	Call	Bond Future	3,279.2400		3.2792	3,090.6100	3.0906	(5.752)	0	0	0
2014/10/10	R209	05/02/2015	9.24	Put	Bond Future	754.9300		0.7549	813.4500	0.8134	7.752	0	0	0
2014/10/10	R209	05/02/2015	9.26	Put	Bond Future	721.3000		0.7213	777.6700	0.7777	7.815	0	0	0
2014/10/10	R209	07/05/2015			Bond Future	8.7794		76.6836	8.8160	76.4017	0.417	0.0000	0.0000	0
2014/10/10	R209	07/05/2015	8.99	Put	Bond Future	2,176.8600		2.1769	2,283.3400	2.2833	4.891	0	0	0
2014/10/10	R209	07/05/2015	9.01	Put	Bond Future	2,115.6800		2.1157	2,219.9500	2.2200	4.928	0	0	0
2014/10/10	R209	07/05/2015	9.00	Put	Bond Future	2,145.8700		2.1459	2,251.2500	2.2513	4.911	0	0	0
2014/10/10	R209	07/05/2015	8.99	Call	Bond Future	3,776.6900		3.7767	3,601.3300	3.6013	(4.643)	0	0	0
2014/10/10	R209	07/05/2015	9.00	Call	Bond Future	3,820.3700		3.8204	3,643.9100	3.6439	(4.619)	0	0	0
2014/10/10	R209	07/05/2015	9.01	Call	Bond Future	3,864.7400		3.8647	3,687.1700	3.6872	(4.595)	0	0	0
2014/10/10	R209	06/08/2015	8.99	Put	Bond Future	2,962.0400		2.9620	3,078.6200	3.0786	3.936	0	0	0
2014/10/10	R209	06/08/2015			Bond Future	8.8108		78.1162	8.8487	77.8271	0.429	0.0000	0.0000	0
2014/10/10	R209	06/08/2015	9.01	Put	Bond Future	2,896.8500		2.8969	3,011.5700	3.0116	3.960	0	0	0
2014/10/10	R209	06/08/2015	9.90	Call	Bond Future	8,687.0600		8.6871	8,447.2600	8.4473	(2.760)	0	0	0
2014/10/10	R209	06/08/2015	9.00	Call	Bond Future	4,357.7900		4.3578	4,184.3100	4.1843	(3.981)	0	0	0
2014/10/10	R209	06/08/2015	9.01	Call	Bond Future	4,400.0000		4.4000	4,225.5900	4.2256	(3.964)	0	0	0
2014/10/10	R209	06/08/2015	8.99	Call	Bond Future	4,316.3200		4.3163	4,143.7700	4.1438	(3.998)	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
2014/10/10	R209	06/08/2015	9.00	Put	Bond Future	2,929.0200	2.9290	3,044.6700	3.0447	3.948	0	0	0
2014/10/10	R209	06/08/2015	9.90	Put	Bond Future	996.2200	0.9962	1,045.5500	1.0456	4.952	0	0	2,914
2014/10/10	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R210	06/11/2014			Bond Future	172.5500	172.5500	172.5751	172.5751	0.015	0.0000	0.0000	642
2014/10/10	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R210	06/11/2014	169.00	Call	Bond Future	3,550.0200	3.5500	3,575.1300	3.5751	0.707	0	0	0
2014/10/10	R210	06/11/2014	169.01	Call	Bond Future	3,540.0200	3.5400	3,565.1300	3.5651	0.709	0	0	0
2014/10/10	R210	06/11/2014	168.99	Call	Bond Future	3,560.0200	3.5600	3,585.1300	3.5851	0.705	0	0	0
2014/10/10	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R210	05/02/2015			Bond Future	175.2590	175.2590	175.2830	175.2830	0.014	0.0000	0.0000	0
2014/10/10	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R210	05/02/2015	175.01	Call	Bond Future	249.0500	0.2491	273.0200	0.2730	9.625	0	0	0
2014/10/10	R210	05/02/2015	174.99	Call	Bond Future	269.0500	0.2691	293.0200	0.2930	8.909	0	0	0
2014/10/10	R210	05/02/2015	175.00	Call	Bond Future	259.0500	0.2591	283.0200	0.2830	9.253	0	0	0
2014/10/10	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R211	06/11/2014	130.00	Call	Bond Future	2,621.5100	2.6215	2,636.9200	2.6369	0.588	0	0	0
2014/10/10	R211	06/11/2014	130.01	Call	Bond Future	2,611.5100	2.6115	2,626.9200	2.6269	0.590	0	0	0
2014/10/10	R211	06/11/2014			Bond Future	132.6215	132.6215	132.6369	132.6369	0.012	0.0000	0.0000	1,120
2014/10/10	R211	06/11/2014	129.99	Call	Bond Future	2,631.5100	2.6315	2,646.9200	2.6469	0.586	0	0	0
2014/10/10	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R211	05/02/2015	133.00	Call	Bond Future	97.6800	0.0977	112.1500	0.1121	14.814	0	0	0
2014/10/10	R211	05/02/2015			Bond Future	133.0977	133.0977	133.1122	133.1122	0.011	0.0000	0.0000	0
2014/10/10	R211	05/02/2015	133.01	Call	Bond Future	87.6800	0.0877	102.1500	0.1021	16.503	0	0	0
2014/10/10	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R211	05/02/2015	132.99	Call	Bond Future	107.6800	0.1077	122.1500	0.1221	13.438	0	0	0
2014/10/10	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R212	06/11/2014			Bond Future	137.2018	137.2018	137.3116	137.3116	0.080	0.0000	0.0000	14,864
2014/10/10	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R212	06/11/2014	135.00	Call	Bond Future	2,201.7800	2.2018	2,311.5900	2.3116	4.987	0	0	0
2014/10/10	R212	06/11/2014	135.01	Call	Bond Future	2,191.7800	2.1918	2,301.5900	2.3016	5.010	0	0	0
2014/10/10	R212	06/11/2014	134.99	Call	Bond Future	2,211.7800	2.2118	2,321.5900	2.3216	4.965	0	0	0
2014/10/10	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R212	05/02/2015			Bond Future	137.5931	137.5931	137.7034	137.7034	0.080	0.0000	0.0000	0
2014/10/10	R212	05/02/2015	137.99	Put	Bond Future	396.9300	0.3969	286.6000	0.2866	(27.796)	0	0	0
2014/10/10	R212	05/02/2015	138.01	Put	Bond Future	416.9300	0.4169	306.6000	0.3066	(26.462)	0	0	0
2014/10/10	R212	05/02/2015	138.00	Put	Bond Future	406.9300	0.4069	296.6000	0.2966	(27.113)	0	0	0
2014/10/10	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	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
2014/10/10	R213	06/11/2014	8.84	Call	Bond Future	2,492.1700		2.4922	2,230.8200	2.2308	(10.487)	0	0	0
2014/10/10	R213	06/11/2014	8.85	Put	Bond Future	248.6100		0.2486	295.4900	0.2955	18.857	0	0	0
2014/10/10	R213	06/11/2014			Bond Future	8.5508		87.8708	8.5904	87.5603	0.463	0.0000	0.0000	28,658
2014/10/10	R213	06/11/2014	8.85	Call	Bond Future	2,554.0100		2.5540	2,290.4100	2.2904	(10.321)	0	0	0
2014/10/10	R213	06/11/2014	8.86	Call	Bond Future	2,616.3700		2.6164	2,350.5900	2.3506	(10.158)	0	0	0
2014/10/10	R213	06/11/2014	8.84	Put	Bond Future	262.3800		0.2624	311.5100	0.3115	18.725	0	0	0
2014/10/10	R213	06/11/2014	8.86	Put	Bond Future	235.4500		0.2355	280.1500	0.2802	18.985	0	0	0
2014/10/10	R213	05/02/2015	9.26	Put	Bond Future	511.6800		0.5117	562.4900	0.5625	9.930	0	0	0
2014/10/10	R213	05/02/2015			Bond Future	8.6151		89.2395	8.6561	88.9234	0.475	0.0000	0.0000	0
2014/10/10	R213	05/02/2015	9.25	Put	Bond Future	524.4500		0.5245	576.3200	0.5763	9.890	0	0	0
2014/10/10	R213	05/02/2015	9.24	Put	Bond Future	537.6200		0.5376	590.5700	0.5906	9.849	0	0	0
2014/10/10	R213	05/02/2015	9.25	Call	Bond Future	5,245.1100		5.2451	4,980.8800	4.9809	(5.038)	0	0	0
2014/10/10	R213	05/02/2015	9.26	Call	Bond Future	5,303.6900		5.3037	5,038.4000	5.0384	(5.002)	0	0	0
2014/10/10	R213	05/02/2015	9.24	Call	Bond Future	5,186.8400		5.1868	4,923.6900	4.9237	(5.073)	0	0	0
2014/10/10	R213	07/05/2015	8.74	Call	Bond Future	3,191.4300		3.1914	3,010.4000	3.0104	(5.672)	0	0	0
2014/10/10	R213	07/05/2015	8.75	Put	Bond Future	2,535.5600		2.5356	2,674.6600	2.6747	5.486	0	0	0
2014/10/10	R213	07/05/2015			Bond Future	8.6585		87.2349	8.7006	86.9134	0.486	0.0000	0.0000	0
2014/10/10	R213	07/05/2015	8.75	Call	Bond Future	3,231.8400		3.2318	3,049.4600	3.0495	(5.643)	0	0	0
2014/10/10	R213	07/05/2015	8.76	Call	Bond Future	3,273.0300		3.2730	3,089.3200	3.0893	(5.613)	0	0	0
2014/10/10	R213	07/05/2015	8.74	Put	Bond Future	2,570.8500		2.5708	2,711.3000	2.7113	5.463	0	0	0
2014/10/10	R213	07/05/2015	8.76	Put	Bond Future	2,501.1500		2.5012	2,638.9200	2.6389	5.508	0	0	0
2014/10/10	R214	06/11/2014	9.20	Call	Bond Future	3,603.8900		3.6039	3,340.3500	3.3404	(7.313)	0	0	2,500
2014/10/10	R214	06/11/2014	9.64	Call	Bond Future	6,716.6400		6.7166	6,432.8100	6.4328	(4.226)	0	0	0
2014/10/10	R214	06/11/2014			Bond Future	8.7641		78.1492	8.7987	77.8642	0.395	0.0000	0.0000	6,069
2014/10/10	R214	06/11/2014	9.20	Put	Bond Future	137.4600		0.1375	158.9200	0.1589	15.612	0	0	0
2014/10/10	R214	06/11/2014	9.65	Call	Bond Future	6,787.0000		6.7870	6,503.0800	6.5031	(4.183)	0	0	0
2014/10/10	R214	06/11/2014	9.66	Call	Bond Future	6,857.2800		6.8573	6,573.2800	6.5733	(4.142)	0	0	0
2014/10/10	R214	06/11/2014	9.80	Call	Bond Future	7,831.2600		7.8313	7,546.5600	7.5466	(3.635)	0	0	0
2014/10/10	R214	06/11/2014	9.64	Put	Bond Future	7.4000		0.0074	8.5700	0.0086	15.811	0	0	0
2014/10/10	R214	06/11/2014	9.66	Put	Bond Future	6.3700		0.0064	7.3700	0.0074	15.699	0	0	0
2014/10/10	R214	06/11/2014	9.65	Put	Bond Future	6.8700		0.0069	7.9500	0.0080	15.721	0	0	0
2014/10/10	R214	06/11/2014	9.80	Put	Bond Future	2.0600		0.0021	2.3600	0.0024	14.563	0	0	2,500
2014/10/10	R214	05/02/2015	9.50	Call	Bond Future	5,737.6800		5.7377	5,491.1500	5.4912	(4.297)	0	0	0
2014/10/10	R214	05/02/2015			Bond Future	8.8233		79.3665	8.8590	79.0763	0.404	0.0000	0.0000	0
2014/10/10	R214	05/02/2015	9.51	Call	Bond Future	5,797.7300		5.7977	5,550.3200	5.5503	(4.267)	0	0	0
2014/10/10	R214	05/02/2015	9.50	Put	Bond Future	526.5800		0.5266	570.2900	0.5703	8.301	0	0	0
2014/10/10	R214	05/02/2015	9.49	Call	Bond Future	5,677.7600		5.6778	5,432.1400	5.4321	(4.326)	0	0	0
2014/10/10	R214	05/02/2015	9.49	Put	Bond Future	539.3300		0.5393	583.9500	0.5840	8.273	0	0	0
2014/10/10	R214	05/02/2015	9.51	Put	Bond Future	514.0800		0.5141	556.9100	0.5569	8.331	0	0	0
2014/10/10	R214	07/05/2015			Bond Future	8.8645		77.4446	8.9010	77.1496	0.413	0.0000	0.0000	0
2014/10/10	R214	07/05/2015	9.15	Call	Bond Future	4,338.9800		4.3390	4,146.9100	4.1469	(4.427)	0	0	0
2014/10/10	R214	07/05/2015	9.16	Call	Bond Future	4,386.5000		4.3865	4,193.3300	4.1933	(4.404)	0	0	0
2014/10/10	R214	07/05/2015	9.14	Put	Bond Future	2,113.7000		2.1137	2,217.8000	2.2178	4.925	0	0	0
2014/10/10	R214	07/05/2015	9.16	Put	Bond Future	2,054.4400		2.0544	2,156.3400	2.1563	4.960	0	0	0
2014/10/10	R214	07/05/2015	9.15	Put	Bond Future	2,083.9000		2.0839	2,186.9000	2.1869	4.943	0	0	0
2014/10/10	R214	07/05/2015	9.14	Call	Bond Future	4,291.6700		4.2917	4,100.7000	4.1007	(4.450)	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
2014/10/10	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R248	06/11/2014			Bond Future	8.8246	100.9204	8.8592	100.5540	0.392	0.0000	0.0000	29,852
2014/10/10	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R248	06/11/2014	9.72	Call	Bond Future	8,761.1800	8.7612	8,394.8000	8.3948	(4.182)	0	0	0
2014/10/10	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R248	06/11/2014	9.73	Call	Bond Future	8,851.1500	8.8512	8,484.7700	8.4848	(4.139)	0	0	0
2014/10/10	R248	06/11/2014	9.74	Call	Bond Future	8,940.9600	8.9410	8,574.5800	8.5746	(4.098)	0	0	0
2014/10/10	R248	05/02/2015			Bond Future	8.8855	102.4924	8.9212	102.1193	0.402	0.0000	0.0000	1,277
2014/10/10	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R248	05/02/2015	9.50	Call	Bond Future	6,088.9100	6.0889	5,715.8600	5.7159	(6.127)	0	0	0
2014/10/10	R248	05/02/2015	9.51	Call	Bond Future	6,182.4300	6.1824	5,809.3800	5.8094	(6.034)	0	0	0
2014/10/10	R248	05/02/2015	9.49	Call	Bond Future	5,995.2100	5.9952	5,622.1600	5.6222	(6.222)	0	0	0
2014/10/10	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R248	07/05/2015			Bond Future	8.9283	99.8301	8.9649	99.4508	0.410	0.0000	0.0000	0
2014/10/10	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/10	R248	07/05/2015	9.26	Call	Bond Future	3,342.7900	3.3428	2,963.5100	2.9635	(11.346)	0	0	0
2014/10/10	R248	07/05/2015	9.24	Call	Bond Future	3,146.9900	3.1470	2,767.7100	2.7677	(12.052)	0	0	0
2014/10/10	R248	07/05/2015	9.25	Call	Bond Future	3,244.9800	3.2450	2,865.7000	2.8657	(11.688)	0	0	0

Total

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