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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/10/2014 TO 17/10/2014

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
2014/10/17	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	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
2014/10/17	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	2025	06/11/2014	117.01	Call	Bond Future	605.4400	0.6054	622.5000	0.6225	2.818	0	0	0
2014/10/17	2025	06/11/2014			Bond Future	117.6154	117.6154	117.6325	117.6325	0.015	0.0000	0.0000	16
2014/10/17	2025	06/11/2014	116.99	Call	Bond Future	625.4400	0.6254	642.5000	0.6425	2.728	0	0	0
2014/10/17	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2025	06/11/2014	117.00	Call	Bond Future	615.4400	0.6154	632.5000	0.6325	2.772	0	0	0
2014/10/17	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2025	05/02/2015			Bond Future	118.3002	118.3002	118.3172	118.3172	0.014	0.0000	0.0000	0
2014/10/17	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2025	05/02/2015	118.99	Put	Bond Future	689.7700	0.6898	672.8000	0.6728	(2.460)	0	0	0
2014/10/17	2025	05/02/2015	119.01	Put	Bond Future	709.7700	0.7098	692.8000	0.6928	(2.391)	0	0	0
2014/10/17	2025	05/02/2015	119.00	Put	Bond Future	699.7700	0.6998	682.8000	0.6828	(2.425)	0	0	0
2014/10/17	2030	06/11/2014	9.01	Call	Bond Future	3,516.5200	3.5165	3,522.6200	3.5226	0.173	0	0	0
2014/10/17	2030	06/11/2014			Bond Future	8.5659	97.4554	8.5651	97.4615	(0.009)	0.0000	0.0000	4,663
2014/10/17	2030	06/11/2014	8.99	Call	Bond Future	3,362.1900	3.3622	3,368.2900	3.3683	0.181	0	0	0
2014/10/17	2030	06/11/2014	9.00	Call	Bond Future	3,439.4000	3.4394	3,445.5000	3.4455	0.177	0	0	0
2014/10/17	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2030	05/02/2015			Bond Future	8.6318	94.9625	8.6310	94.9685	(0.009)	0.0000	0.0000	0
2014/10/17	2030	05/02/2015	9.25	Call	Bond Future	4,770.0200	4.7700	4,776.0200	4.7760	0.126	0	0	0
2014/10/17	2030	05/02/2015	9.24	Call	Bond Future	4,695.6200	4.6956	4,701.6200	4.7016	0.128	0	0	0
2014/10/17	2030	05/02/2015	9.26	Call	Bond Future	4,844.3300	4.8443	4,850.3300	4.8503	0.124	0	0	0
2014/10/17	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2030	07/05/2015			Bond Future	8.6824	96.6007	8.6817	96.6062	(0.008)	0.0000	0.0000	0
2014/10/17	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2030	07/05/2015	8.74	Call	Bond Future	453.2900	0.4533	458.7400	0.4587	1.202	0	0	0
2014/10/17	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2030	07/05/2015	8.75	Call	Bond Future	531.6600	0.5317	537.1100	0.5371	1.025	0	0	0
2014/10/17	2030	07/05/2015	8.76	Call	Bond Future	609.9300	0.6099	615.3800	0.6154	0.894	0	0	0

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2014/10/17	2037	06/11/2014	9.69	Call	Bond Future	7,779.2900	7.7793	7,691.1800	7.6912	(1.133)	0	0	0
2014/10/17	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2037	06/11/2014			Bond Future	8.8103	99.3528	8.8197	99.2647	0.106	0.0000	0.0000	10,565
2014/10/17	2037	06/11/2014	9.70	Call	Bond Future	7,861.9000	7.8619	7,773.7900	7.7738	(1.121)	0	0	0
2014/10/17	2037	06/11/2014	9.71	Call	Bond Future	7,944.3900	7.9444	7,856.2800	7.8563	(1.109)	0	0	0
2014/10/17	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2037	05/02/2015			Bond Future	8.8742	96.6390	8.8838	96.5492	0.109	0.0000	0.0000	3,280
2014/10/17	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2037	05/02/2015	9.50	Call	Bond Future	5,565.9300	5.5659	5,476.2100	5.4762	(1.612)	0	0	0
2014/10/17	2037	05/02/2015	9.51	Call	Bond Future	5,650.6700	5.6507	5,560.9500	5.5610	(1.588)	0	0	0
2014/10/17	2037	05/02/2015	9.49	Call	Bond Future	5,481.0600	5.4811	5,391.3400	5.3913	(1.637)	0	0	0
2014/10/17	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2037	07/05/2015			Bond Future	8.9245	98.3063	8.9345	98.2142	0.112	0.0000	0.0000	0
2014/10/17	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2037	07/05/2015	9.01	Call	Bond Future	783.6100	0.7836	691.5600	0.6916	(11.747)	0	0	0
2014/10/17	2037	07/05/2015	8.99	Call	Bond Future	601.2800	0.6013	509.2300	0.5092	(15.309)	0	0	0
2014/10/17	2037	07/05/2015	9.00	Call	Bond Future	692.5100	0.6925	600.4600	0.6005	(13.292)	0	0	0
2014/10/17	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2038	06/11/2014	120.01	Call	Bond Future	3,499.6800	3.4997	3,743.1200	3.7431	6.956	0	0	0
2014/10/17	2038	06/11/2014			Bond Future	123.5097	123.5097	123.7531	123.7531	0.197	0.0000	0.0000	1,974
2014/10/17	2038	06/11/2014	119.99	Call	Bond Future	3,519.6800	3.5197	3,763.1200	3.7631	6.917	0	0	0
2014/10/17	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2038	06/11/2014	120.00	Call	Bond Future	3,509.6800	3.5097	3,753.1200	3.7531	6.936	0	0	0
2014/10/17	2038	05/02/2015	123.00	Call	Bond Future	1,142.2600	1.1423	1,389.1400	1.3891	21.613	0	0	0
2014/10/17	2038	05/02/2015			Bond Future	124.1423	124.1423	124.3891	124.3891	0.199	0.0000	0.0000	0
2014/10/17	2038	05/02/2015	123.01	Call	Bond Future	1,132.2600	1.1323	1,379.1400	1.3791	21.804	0	0	0
2014/10/17	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2038	05/02/2015	122.99	Call	Bond Future	1,152.2600	1.1523	1,399.1400	1.3991	21.426	0	0	0
2014/10/17	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2044	06/11/2014			Bond Future	8.9099	100.7710	8.9142	100.7271	0.048	0.0000	0.0000	3,002
2014/10/17	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2044	06/11/2014	8.99	Call	Bond Future	810.9100	0.8109	766.9600	0.7670	(5.420)	0	0	0
2014/10/17	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2044	06/11/2014	9.00	Call	Bond Future	911.4000	0.9114	867.4500	0.8675	(4.822)	0	0	0
2014/10/17	2044	06/11/2014	9.01	Call	Bond Future	1,011.7000	1.0117	967.7500	0.9678	(4.344)	0	0	0
2014/10/17	2044	05/02/2015	9.00	Call	Bond Future	278.3400	0.2783	233.3400	0.2333	(16.167)	0	0	0
2014/10/17	2044	05/02/2015			Bond Future	8.9723	97.9541	8.9768	97.9091	0.050	0.0000	0.0000	0
2014/10/17	2044	05/02/2015	9.01	Call	Bond Future	378.4500	0.3784	333.4500	0.3334	(11.891)	0	0	0
2014/10/17	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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2014/10/17	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2044	05/02/2015	8.99	Call	Bond Future	178.0500	0.1780	133.0500	0.1330	(25.274)	0	0	0
2014/10/17	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2044	07/05/2015			Bond Future	9.0218	99.6440	9.0264	99.5976	0.052	0.0000	0.0000	0
2014/10/17	2044	07/05/2015	8.99	Put	Bond Future	317.5000	0.3175	363.9200	0.3639	14.620	0	0	0
2014/10/17	2044	07/05/2015	9.01	Put	Bond Future	117.4200	0.1174	163.8400	0.1638	39.533	0	0	0
2014/10/17	2044	07/05/2015	9.00	Put	Bond Future	217.3800	0.2174	263.8000	0.2638	21.354	0	0	0
2014/10/17	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2046	06/11/2014	104.45	Call	Bond Future	18,981.0400	18.9810	18,999.5300	18.9995	0.097	0	0	0
2014/10/17	2046	06/11/2014			Bond Future	123.4310	123.4310	123.4495	123.4495	0.015	0.0000	0.0000	5,389
2014/10/17	2046	06/11/2014	104.43	Call	Bond Future	19,001.0400	19.0010	19,019.5300	19.0195	0.097	0	0	0
2014/10/17	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2046	06/11/2014	104.44	Call	Bond Future	18,991.0400	18.9910	19,009.5300	19.0095	0.097	0	0	0
2014/10/17	2046	05/02/2015			Bond Future	125.3638	125.3638	125.3821	125.3821	0.015	0.0000	0.0000	0
2014/10/17	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2046	05/02/2015	123.99	Call	Bond Future	1,373.8000	1.3738	1,392.0900	1.3921	1.331	0	0	0
2014/10/17	2046	05/02/2015	124.01	Call	Bond Future	1,353.8000	1.3538	1,372.0900	1.3721	1.351	0	0	0
2014/10/17	2046	05/02/2015	124.00	Call	Bond Future	1,363.8000	1.3638	1,382.0900	1.3821	1.341	0	0	0
2014/10/17	2050	06/11/2014			Bond Future	131.6681	131.6681	132.0111	132.0111	0.260	0.0000	0.0000	2,640
2014/10/17	2050	06/11/2014	126.00	Call	Bond Future	5,668.1200	5.6681	6,011.1100	6.0111	6.051	0	0	0
2014/10/17	2050	06/11/2014	126.01	Call	Bond Future	5,658.1200	5.6581	6,001.1100	6.0011	6.062	0	0	0
2014/10/17	2050	06/11/2014	125.99	Call	Bond Future	5,678.1200	5.6781	6,021.1100	6.0211	6.041	0	0	0
2014/10/17	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2050	05/02/2015			Bond Future	132.2816	132.2816	132.6297	132.6297	0.263	0.0000	0.0000	0
2014/10/17	2050	05/02/2015	130.01	Call	Bond Future	2,271.5700	2.2716	2,619.7300	2.6197	15.327	0	0	0
2014/10/17	2050	05/02/2015	129.99	Call	Bond Future	2,291.5700	2.2916	2,639.7300	2.6397	15.193	0	0	0
2014/10/17	2050	05/02/2015	130.00	Call	Bond Future	2,281.5700	2.2816	2,629.7300	2.6297	15.260	0	0	0
2014/10/17	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	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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2014/10/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	AL12	06/11/2014			Index Future	517.4880	517.4880	517.2250	517.2250	(0.051)	0.0000	0.0000	0
2014/10/17	AL12	05/02/2015			Index Future	525.5270	525.5270	525.2590	525.2590	(0.051)	0.0000	0.0000	0
2014/10/17	AL12	07/05/2015			Index Future	534.5770	534.5770	534.3000	534.3000	(0.052)	0.0000	0.0000	0
2014/10/17	AL37	06/11/2014			Index Future	436.9470	436.9470	437.0760	437.0760	0.030	0.0000	0.0000	3
2014/10/17	AL37	05/02/2015			Index Future	443.7350	443.7350	443.8650	443.8650	0.029	0.0000	0.0000	0
2014/10/17	AL7T	06/11/2014			Index Future	516.1050	516.1050	516.0320	516.0320	(0.014)	0.0000	0.0000	4
2014/10/17	AL7T	05/02/2015			Index Future	524.1230	524.1230	524.0470	524.0470	(0.015)	0.0000	0.0000	0
2014/10/17	ALBI	06/11/2014			Index Future	469.8990	469.8990	469.8170	469.8170	(0.017)	0.0000	0.0000	582
2014/10/17	ALBI	05/02/2015			Index Future	477.1990	477.1990	477.1140	477.1140	(0.018)	0.0000	0.0000	65
2014/10/17	ALBI	07/05/2015			Index Future	485.4160	485.4160	485.3260	485.3260	(0.019)	0.0000	0.0000	0
2014/10/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	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
2014/10/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/17	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	EL28	06/11/2014			Bond Future	122.8393	122.8393	123.7084	123.7084	0.707	0.0000	0.0000	0
2014/10/17	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	EL28	06/11/2014	122.00	Call	Bond Future	839.3500	0.8394	1,708.4100	1.7084	103.540	0	0	0

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2014/10/17	EL28	06/11/2014	122.01	Call	Bond Future	829.3500	0.8294	1,698.4100	1.6984	104.788	0	0	0
2014/10/17	EL28	06/11/2014	121.99	Call	Bond Future	849.3500	0.8494	1,718.4100	1.7184	102.321	0	0	0
2014/10/17	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	EL28	05/02/2015			Bond Future	124.7629	124.7629	125.6452	125.6452	0.707	0.0000	0.0000	0
2014/10/17	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	EL28	05/02/2015	125.99	Put	Bond Future	1,227.0600	1.2271	344.8000	0.3448	(71.900)	0	0	0
2014/10/17	EL28	05/02/2015	126.01	Put	Bond Future	1,247.0600	1.2471	364.8000	0.3648	(70.747)	0	0	0
2014/10/17	EL28	05/02/2015	126.00	Put	Bond Future	1,237.0600	1.2371	354.8000	0.3548	(71.319)	0	0	0
2014/10/17	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	ES33	06/11/2014			Bond Future	9.5668	83.2717	9.6061	82.9799	0.410	0.0000	0.0000	6,220
2014/10/17	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	ES33	06/11/2014	10.29	Call	Bond Future	5,131.3000	5.1313	4,839.5400	4.8395	(5.686)	0	0	0
2014/10/17	ES33	06/11/2014	10.30	Call	Bond Future	5,198.7500	5.1988	4,906.9900	4.9070	(5.612)	0	0	0
2014/10/17	ES33	06/11/2014	10.31	Call	Bond Future	5,266.1000	5.2661	4,974.3400	4.9743	(5.540)	0	0	0
2014/10/17	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	ES33	05/02/2015	10.00	Call	Bond Future	2,438.2000	2.4382	2,141.7100	2.1417	(12.160)	0	0	0
2014/10/17	ES33	05/02/2015			Bond Future	9.6597	84.5653	9.7003	84.2688	0.420	0.0000	0.0000	0
2014/10/17	ES33	05/02/2015	10.01	Call	Bond Future	2,508.1600	2.5082	2,211.6700	2.2117	(11.821)	0	0	0
2014/10/17	ES33	05/02/2015	9.99	Call	Bond Future	2,368.1500	2.3681	2,071.6600	2.0717	(12.520)	0	0	0
2014/10/17	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	ES33	07/05/2015			Bond Future	9.7333	82.2323	9.7752	81.9301	0.430	0.0000	0.0000	0
2014/10/17	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	253.7100	0.2537	100.000	0	0	0
2014/10/17	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	109.3200	0.1093	100.000	0	0	0
2014/10/17	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	181.4700	0.1815	100.000	0	0	0
2014/10/17	ES33	07/05/2015	9.76	Call	Bond Future	192.9200	0.1929	0.0000	0.0000	(100.000)	0	0	0
2014/10/17	ES33	07/05/2015	9.74	Call	Bond Future	48.5300	0.0485	0.0000	0.0000	(100.000)	0	0	0
2014/10/17	ES33	07/05/2015	9.75	Call	Bond Future	120.7700	0.1208	0.0000	0.0000	(100.000)	0	0	0
2014/10/17	GOVI	06/11/2014	449.01	Call	GOVI	194,680.0000	19.4680	194,300.0000	19.4300	(0.195)	0	0	0
2014/10/17	GOVI	06/11/2014			GOVI	468.4780	468.4780	468.4400	468.4400	(0.008)	0.0000	0.0000	421
2014/10/17	GOVI	06/11/2014	448.99	Call	GOVI	194,880.0000	19.4880	194,500.0000	19.4500	(0.195)	0	0	0
2014/10/17	GOVI	06/11/2014	449.00	Call	GOVI	194,780.0000	19.4780	194,400.0000	19.4400	(0.195)	0	0	0
2014/10/17	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	GOVI	05/02/2015	459.99	Call	GOVI	157,660.0000	15.7660	157,260.0000	15.7260	(0.254)	0	0	0
2014/10/17	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	GOVI	05/02/2015			GOVI	475.7560	475.7560	475.7160	475.7160	(0.008)	0.0000	0.0000	48
2014/10/17	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	GOVI	05/02/2015	460.00	Call	GOVI	157,560.0000	15.7560	157,160.0000	15.7160	(0.254)	0	0	0
2014/10/17	GOVI	05/02/2015	460.01	Call	GOVI	157,460.0000	15.7460	157,060.0000	15.7060	(0.254)	0	0	0
2014/10/17	GOVI	07/05/2015	449.99	Call	GOVI	339,580.0000	33.9580	339,140.0000	33.9140	(0.130)	0	0	0
2014/10/17	GOVI	07/05/2015			GOVI	483.9480	483.9480	483.9040	483.9040	(0.009)	0.0000	0.0000	0

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2014/10/17	GOVI	07/05/2015	450.00	Call	GOVI	339,480.0000		33.9480	339,040.0000	33.9040	(0.130)	0	0	0
2014/10/17	GOVI	07/05/2015	450.01	Call	GOVI	339,380.0000		33.9380	338,940.0000	33.8940	(0.130)	0	0	0
2014/10/17	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/17	ICAA	06/11/2014			Can-Do Interest Rate	145.1604		145.1604	145.1244	145.1244	(0.025)	0.0000	0.0000	107
2014/10/17	IGOV	06/11/2014			Index Future	220.2400		220.2400	220.5420	220.5420	0.137	0.0000	0.0000	1,159
2014/10/17	IGOV	05/02/2015			Index Future	223.6890		223.6890	223.9950	223.9950	0.137	0.0000	0.0000	10
2014/10/17	IGOV	07/05/2015			Index Future	227.5670		227.5670	227.8770	227.8770	0.136	0.0000	0.0000	0
2014/10/17	ILBI	06/11/2014			Index Future	591.1810		591.1810	591.0820	591.0820	(0.017)	0.0000	0.0000	0
2014/10/17	ILBI	05/02/2015			Index Future	600.5100		600.5100	600.4080	600.4080	(0.017)	0.0000	0.0000	157
2014/10/17	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/17	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/17	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/17	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/17	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/17	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/17	JBAF	19/11/2014			Jibar Tradeable Future	6.1200		93.8800	6.1100	93.8900	(0.163)	0.0000	0.0000	0
2014/10/17	JBAF	17/12/2014			Jibar Tradeable Future	6.2500		93.7500	6.2600	93.7400	0.160	0.0000	0.0000	0
2014/10/17	JBAF	21/01/2015			Jibar Tradeable Future	6.3200		93.6800	6.3100	93.6900	(0.158)	0.0000	0.0000	0
2014/10/17	JBAF	18/02/2015			Jibar Tradeable Future	6.4300		93.5700	6.4300	93.5700	0.000	0.0000	0.0000	0
2014/10/17	JBAF	18/03/2015			Jibar Tradeable Future	6.4800		93.5200	6.4600	93.5400	(0.309)	0.0000	0.0000	2,850
2014/10/17	JBAF	15/04/2015			Jibar Tradeable Future	6.5900		93.4100	6.5600	93.4400	(0.455)	0.0000	0.0000	0
2014/10/17	JBAF	17/06/2015			Jibar Tradeable Future	6.7400		93.2600	6.7200	93.2800	(0.297)	0.0000	0.0000	5,000
2014/10/17	JBAF	16/09/2015			Jibar Tradeable Future	6.9200		93.0800	6.9000	93.1000	(0.289)	0.0000	0.0000	0
2014/10/17	JBAF	15/12/2015			Jibar Tradeable Future	7.0700		92.9300	7.0500	92.9500	(0.283)	0.0000	0.0000	0
2014/10/17	JBAF	16/03/2016			Jibar Tradeable Future	7.2000		92.8000	7.1800	92.8200	(0.278)	0.0000	0.0000	0
2014/10/17	JBAF	15/06/2016			Jibar Tradeable Future	7.3200		92.6800	7.3000	92.7000	(0.273)	0.0000	0.0000	0
2014/10/17	JBAF	21/09/2016			Jibar Tradeable Future	7.4500		92.5500	7.4200	92.5800	(0.403)	0.0000	0.0000	0
2014/10/17	R023	06/11/2014			Bond Future	7.9024		100.6084	7.9016	100.6134	(0.011)	0.0000	0.0000	8,484
2014/10/17	R023	06/11/2014	8.59	Put	Bond Future	1.5800		0.0016	1.2300	0.0012	(22.152)	0	0	0
2014/10/17	R023	06/11/2014	8.61	Put	Bond Future	1.2500		0.0013	0.9600	0.0010	(23.200)	0	0	0
2014/10/17	R023	06/11/2014	8.59	Call	Bond Future	4,002.0100		4.0020	4,006.6200	4.0066	0.115	0	0	0
2014/10/17	R023	06/11/2014	8.60	Put	Bond Future	1.4000		0.0014	1.0800	0.0011	(22.857)	0	0	0



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2014/10/17	R023	06/11/2014	8.60	Call	Bond Future	4,058.4800	4.0585	4,063.1200	4.0631	0.114	0	0	0
2014/10/17	R023	06/11/2014	8.61	Call	Bond Future	4,114.9400	4.1149	4,119.6100	4.1196	0.113	0	0	0
2014/10/17	R023	05/02/2015			Bond Future	7.9739	102.1713	7.9731	102.1761	(0.010)	0.0000	0.0000	0
2014/10/17	R023	05/02/2015	8.74	Put	Bond Future	161.8000	0.1618	158.6700	0.1587	(1.934)	0	0	0
2014/10/17	R023	05/02/2015	8.75	Call	Bond Future	4,538.4300	4.5384	4,540.1900	4.5402	0.039	0	0	0
2014/10/17	R023	05/02/2015	8.76	Call	Bond Future	4,588.1800	4.5882	4,590.0000	4.5900	0.040	0	0	0
2014/10/17	R023	05/02/2015	8.74	Call	Bond Future	4,488.7900	4.4888	4,490.4800	4.4905	0.038	0	0	0
2014/10/17	R023	05/02/2015	8.76	Put	Bond Future	151.4900	0.1515	148.4900	0.1485	(1.980)	0	0	0
2014/10/17	R023	05/02/2015	8.75	Put	Bond Future	156.5700	0.1566	153.5100	0.1535	(1.954)	0	0	0
2014/10/17	R023	07/05/2015	8.14	Call	Bond Future	2,249.4700	2.2495	2,247.2500	2.2472	(0.099)	0	0	0
2014/10/17	R023	07/05/2015	8.15	Put	Bond Future	1,519.5300	1.5195	1,513.2000	1.5132	(0.417)	0	0	0
2014/10/17	R023	07/05/2015			Bond Future	8.0148	100.0048	8.0141	100.0089	(0.009)	0.0000	0.0000	0
2014/10/17	R023	07/05/2015	8.15	Call	Bond Future	2,281.6600	2.2817	2,279.4700	2.2795	(0.096)	0	0	0
2014/10/17	R023	07/05/2015	8.16	Call	Bond Future	2,314.0900	2.3141	2,311.9300	2.3119	(0.093)	0	0	0
2014/10/17	R023	07/05/2015	8.14	Put	Bond Future	1,543.4600	1.5435	1,537.1000	1.5371	(0.412)	0	0	0
2014/10/17	R023	07/05/2015	8.16	Put	Bond Future	1,495.8700	1.4959	1,489.5700	1.4896	(0.421)	0	0	0
2014/10/17	R023	06/08/2015	9.07	Put	Bond Future	595.9600	0.5960	592.9600	0.5930	(0.503)	0	0	911
2014/10/17	R023	06/08/2015	8.24	Call	Bond Future	2,960.8100	2.9608	2,957.8300	2.9578	(0.101)	0	0	0
2014/10/17	R023	06/08/2015			Bond Future	8.0372	101.8650	8.0369	101.8666	(0.004)	0.0000	0.0000	0
2014/10/17	R023	06/08/2015	9.07	Call	Bond Future	6,099.3400	6.0993	6,098.0000	6.0980	(0.022)	0	0	0
2014/10/17	R023	06/08/2015	8.26	Put	Bond Future	1,803.9400	1.8039	1,799.3300	1.7993	(0.256)	0	0	0
2014/10/17	R023	06/08/2015	8.25	Put	Bond Future	1,826.3600	1.8264	1,821.7300	1.8217	(0.254)	0	0	0
2014/10/17	R023	06/08/2015	8.24	Put	Bond Future	1,848.6300	1.8486	1,843.9900	1.8440	(0.251)	0	0	0
2014/10/17	R023	06/08/2015	8.25	Call	Bond Future	2,992.9900	2.9930	2,990.0200	2.9900	(0.099)	0	0	0
2014/10/17	R023	06/08/2015	8.26	Call	Bond Future	3,024.9700	3.0250	3,022.0200	3.0220	(0.098)	0	0	0
2014/10/17	R157	06/11/2014	6.19	Put	Bond Future	467.0300	0.4670	466.5500	0.4666	(0.103)	0	0	0
2014/10/17	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/17	R157	06/11/2014	6.21	Put	Bond Future	450.6800	0.4507	450.1400	0.4501	(0.120)	0	0	0
2014/10/17	R157	06/11/2014	6.20	Put	Bond Future	458.8400	0.4588	458.3300	0.4583	(0.111)	0	0	0
2014/10/17	R157	06/11/2014	6.21	Call	Bond Future	4.4300	0.0044	3.8900	0.0039	(12.190)	0	0	0
2014/10/17	R157	06/11/2014	6.19	Call	Bond Future	3.7700	0.0038	3.2900	0.0033	(12.732)	0	0	0
2014/10/17	R157	06/11/2014	6.20	Call	Bond Future	4.0900	0.0041	3.5800	0.0036	(12.469)	0	0	0
2014/10/17	R157	05/02/2015	8.74	Call	Bond Future	1,084.8100	1.0848	1,084.5400	1.0845	(0.025)	0	0	0
2014/10/17	R157	05/02/2015	8.75	Put	Bond Future	11.3900	0.0114	11.1300	0.0111	(2.283)	0	0	0
2014/10/17	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/17	R157	05/02/2015	8.74	Put	Bond Future	11.6500	0.0117	11.3800	0.0114	(2.318)	0	0	0
2014/10/17	R157	05/02/2015	8.76	Put	Bond Future	11.1300	0.0111	10.8800	0.0109	(2.246)	0	0	0
2014/10/17	R157	05/02/2015	8.75	Call	Bond Future	1,090.3600	1.0904	1,090.1000	1.0901	(0.024)	0	0	0
2014/10/17	R157	05/02/2015	8.76	Call	Bond Future	1,095.9000	1.0959	1,095.6500	1.0956	(0.023)	0	0	0
2014/10/17	R186	06/11/2014	7.70	Call	Bond Future	32.9900	0.0330	29.1200	0.0291	(11.731)	0	0	1,500
2014/10/17	R186	06/11/2014	8.14	Call	Bond Future	943.3000	0.9433	926.7500	0.9267	(1.754)	0	0	0
2014/10/17	R186	06/11/2014	8.15	Put	Bond Future	697.9900	0.6980	675.2200	0.6752	(3.262)	0	0	0
2014/10/17	R186	06/11/2014	8.53	Call	Bond Future	3,518.9200	3.5189	3,519.7100	3.5197	0.022	0	0	0
2014/10/17	R186	06/11/2014			Bond Future	8.1158	122.2515	8.1150	122.2579	(0.009)	0.0000	0.0000	42,767
2014/10/17	R186	06/11/2014	7.80	Put	Bond Future	2,834.0900	2.8341	2,820.1300	2.8201	(0.493)	0	0	0
2014/10/17	R186	06/11/2014	8.30	Call	Bond Future	1,844.2800	1.8443	1,833.9300	1.8339	(0.561)	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
2014/10/17	R186	06/11/2014	8.50	Call	Bond Future	3,286.3600	3.2864	3,286.0100	3.2860	(0.011)	0	0	0
2014/10/17	R186	06/11/2014	9.17	Call	Bond Future	8,562.8000	8.5628	8,569.2100	8.5692	0.075	0	0	0
2014/10/17	R186	06/11/2014	7.70	Put	Bond Future	3,665.0800	3.6651	3,654.7900	3.6548	(0.281)	0	0	0
2014/10/17	R186	06/11/2014	8.15	Call	Bond Future	990.5200	0.9905	974.1700	0.9742	(1.651)	0	0	0
2014/10/17	R186	06/11/2014	8.45	Put	Bond Future	92.8000	0.0928	83.8700	0.0839	(9.623)	0	0	6,000
2014/10/17	R186	06/11/2014	8.53	Put	Bond Future	47.0300	0.0470	41.4000	0.0414	(11.971)	0	0	100
2014/10/17	R186	06/11/2014	8.00	Call	Bond Future	424.6600	0.4247	408.9100	0.4089	(3.709)	0	0	1,500
2014/10/17	R186	06/11/2014	8.16	Call	Bond Future	1,038.9500	1.0389	1,022.8200	1.0228	(1.553)	0	0	0
2014/10/17	R186	06/11/2014	8.60	Put	Bond Future	24.7200	0.0247	21.2000	0.0212	(14.239)	0	0	0
2014/10/17	R186	06/11/2014	8.50	Put	Bond Future	61.1200	0.0611	54.3500	0.0543	(11.077)	0	0	7,000
2014/10/17	R186	06/11/2014	7.80	Call	Bond Future	89.5100	0.0895	81.9700	0.0820	(8.424)	0	0	100
2014/10/17	R186	06/11/2014	8.30	Put	Bond Future	282.3300	0.2823	265.5600	0.2656	(5.940)	0	0	100
2014/10/17	R186	06/11/2014	9.17	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	2,010
2014/10/17	R186	06/11/2014	8.14	Put	Bond Future	736.0800	0.7361	713.1100	0.7131	(3.121)	0	0	0
2014/10/17	R186	06/11/2014	8.60	Call	Bond Future	4,069.2800	4.0693	4,072.1800	4.0722	0.071	0	0	0
2014/10/17	R186	06/11/2014	8.00	Put	Bond Future	1,420.7200	1.4207	1,398.5500	1.3985	(1.560)	0	0	0
2014/10/17	R186	06/11/2014	8.16	Put	Bond Future	661.2000	0.6612	638.6500	0.6387	(3.410)	0	0	0
2014/10/17	R186	06/11/2014	8.45	Call	Bond Future	2,905.3200	2.9053	2,902.8100	2.9028	(0.086)	0	0	0
2014/10/17	R186	05/02/2015	9.00	Call	Bond Future	6,844.0500	6.8440	6,845.7300	6.8457	0.025	0	0	0
2014/10/17	R186	05/02/2015			Bond Future	8.1797	118.8551	8.1789	118.8613	(0.009)	0.0000	0.0000	1,036
2014/10/17	R186	05/02/2015	8.75	Call	Bond Future	5,143.8000	5.1438	5,142.9900	5.1430	(0.016)	0	0	0
2014/10/17	R186	05/02/2015	8.76	Call	Bond Future	5,209.3500	5.2093	5,208.6400	5.2086	(0.014)	0	0	0
2014/10/17	R186	05/02/2015	8.74	Call	Bond Future	5,078.5100	5.0785	5,077.5900	5.0776	(0.018)	0	0	0
2014/10/17	R186	05/02/2015	8.76	Put	Bond Future	480.4200	0.4804	473.5100	0.4735	(1.438)	0	0	0
2014/10/17	R186	05/02/2015	8.75	Put	Bond Future	494.1100	0.4941	487.1000	0.4871	(1.419)	0	0	0
2014/10/17	R186	05/02/2015	9.00	Put	Bond Future	236.5300	0.2365	232.0100	0.2320	(1.911)	0	0	9,600
2014/10/17	R186	05/02/2015	8.74	Put	Bond Future	508.1300	0.5081	501.0100	0.5010	(1.401)	0	0	0
2014/10/17	R186	07/05/2015	8.25	Call	Bond Future	2,897.2500	2.8973	2,893.2400	2.8932	(0.138)	0	0	0
2014/10/17	R186	07/05/2015			Bond Future	8.2230	120.9041	8.2223	120.9096	(0.008)	0.0000	0.0000	0
2014/10/17	R186	07/05/2015	8.24	Put	Bond Future	2,714.9000	2.7149	2,705.4300	2.7054	(0.349)	0	0	0
2014/10/17	R186	07/05/2015	8.26	Put	Bond Future	2,636.2700	2.6363	2,626.8500	2.6269	(0.357)	0	0	0
2014/10/17	R186	07/05/2015	8.25	Put	Bond Future	2,675.1900	2.6752	2,665.7500	2.6657	(0.353)	0	0	0
2014/10/17	R186	07/05/2015	8.26	Call	Bond Future	2,940.3400	2.9403	2,936.3500	2.9363	(0.136)	0	0	0
2014/10/17	R186	07/05/2015	8.24	Call	Bond Future	2,854.8700	2.8549	2,850.8300	2.8508	(0.142)	0	0	0
2014/10/17	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R197	06/11/2014			Bond Future	289.7867	289.7867	289.8282	289.8282	0.014	0.0000	0.0000	939
2014/10/17	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R197	06/11/2014	285.00	Call	Bond Future	4,786.6800	4.7867	4,828.1700	4.8282	0.867	0	0	0
2014/10/17	R197	06/11/2014	285.01	Call	Bond Future	4,776.6800	4.7767	4,818.1700	4.8182	0.869	0	0	0
2014/10/17	R197	06/11/2014	284.99	Call	Bond Future	4,796.6800	4.7967	4,838.1700	4.8382	0.865	0	0	0
2014/10/17	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R197	05/02/2015	288.99	Put	Bond Future	682.5000	0.6825	641.1200	0.6411	(6.063)	0	0	0
2014/10/17	R197	05/02/2015			Bond Future	288.3075	288.3075	288.3489	288.3489	0.014	0.0000	0.0000	0
2014/10/17	R197	05/02/2015	289.01	Put	Bond Future	702.5000	0.7025	661.1200	0.6611	(5.890)	0	0	0
2014/10/17	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R197	05/02/2015	289.00	Put	Bond Future	692.5000	0.6925	651.1200	0.6511	(5.975)	0	0	0
2014/10/17	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/17	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R202	06/11/2014	226.99	Call	Bond Future	6,753.4800	6.7535	6,787.6300	6.7876	0.506	0	0	0
2014/10/17	R202	06/11/2014			Bond Future	233.7435	233.7435	233.7776	233.7776	0.015	0.0000	0.0000	49,953
2014/10/17	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R202	06/11/2014	227.00	Call	Bond Future	6,743.4800	6.7435	6,777.6300	6.7776	0.506	0	0	0
2014/10/17	R202	06/11/2014	227.01	Call	Bond Future	6,733.4800	6.7335	6,767.6300	6.7676	0.507	0	0	0
2014/10/17	R202	05/02/2015	233.01	Call	Bond Future	1,197.7100	1.1977	1,231.8000	1.2318	2.846	0	0	0
2014/10/17	R202	05/02/2015			Bond Future	234.2077	234.2077	234.2418	234.2418	0.015	0.0000	0.0000	0
2014/10/17	R202	05/02/2015	232.99	Call	Bond Future	1,217.7100	1.2177	1,251.8000	1.2518	2.800	0	0	0
2014/10/17	R202	05/02/2015	233.00	Call	Bond Future	1,207.7100	1.2077	1,241.8000	1.2418	2.823	0	0	0
2014/10/17	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R203	06/11/2014	6.86	Call	Bond Future	53.1400	0.0531	50.3900	0.0504	(5.175)	0	0	0
2014/10/17	R203	06/11/2014			Bond Future	7.0268	104.3865	7.0258	104.3892	(0.015)	0.0000	0.0000	13,305
2014/10/17	R203	06/11/2014	6.84	Call	Bond Future	43.6100	0.0436	41.1000	0.0411	(5.756)	0	0	45
2014/10/17	R203	06/11/2014	6.98	Call	Bond Future	145.7800	0.1458	142.1900	0.1422	(2.463)	0	0	14
2014/10/17	R203	06/11/2014	6.85	Call	Bond Future	48.1900	0.0482	45.5600	0.0456	(5.458)	0	0	0
2014/10/17	R203	06/11/2014	6.98	Put	Bond Future	267.0100	0.2670	260.7000	0.2607	(2.363)	0	0	0
2014/10/17	R203	06/11/2014	6.84	Put	Bond Future	528.4200	0.5284	523.1900	0.5232	(0.990)	0	0	0
2014/10/17	R203	06/11/2014	6.86	Put	Bond Future	485.9100	0.4859	480.4400	0.4804	(1.126)	0	0	0
2014/10/17	R203	06/11/2014	6.85	Put	Bond Future	506.9800	0.5070	501.6300	0.5016	(1.055)	0	0	0
2014/10/17	R203	05/02/2015	7.69	Call	Bond Future	1,434.0200	1.4340	1,435.0200	1.4350	0.070	0	0	55
2014/10/17	R203	05/02/2015			Bond Future	7.1139	106.0081	7.1128	106.0105	(0.015)	0.0000	0.0000	0
2014/10/17	R203	05/02/2015	8.34	Put	Bond Future	4.3500	0.0044	4.1800	0.0042	(3.908)	0	0	0
2014/10/17	R203	05/02/2015	8.35	Call	Bond Future	2,880.6300	2.8806	2,882.9300	2.8829	0.080	0	0	0
2014/10/17	R203	05/02/2015	8.36	Call	Bond Future	2,903.2500	2.9032	2,905.5600	2.9056	0.080	0	0	0
2014/10/17	R203	05/02/2015	8.34	Call	Bond Future	2,858.0000	2.8580	2,860.3000	2.8603	0.080	0	0	0
2014/10/17	R203	05/02/2015	8.36	Put	Bond Future	3.8900	0.0039	3.7300	0.0037	(4.113)	0	0	0
2014/10/17	R203	05/02/2015	7.69	Put	Bond Future	80.5400	0.0805	79.0700	0.0791	(1.825)	0	0	0
2014/10/17	R203	05/02/2015	8.35	Put	Bond Future	4.1200	0.0041	3.9500	0.0040	(4.126)	0	0	0
2014/10/17	R203	07/05/2015			Bond Future	7.1285	103.6654	7.1277	103.6671	(0.011)	0.0000	0.0000	0
2014/10/17	R203	07/05/2015	7.24	Put	Bond Future	515.0400	0.5150	512.7500	0.5127	(0.445)	0	0	0
2014/10/17	R203	07/05/2015	7.26	Put	Bond Future	497.4700	0.4975	495.2000	0.4952	(0.456)	0	0	0
2014/10/17	R203	07/05/2015	7.25	Put	Bond Future	506.2000	0.5062	503.9100	0.5039	(0.452)	0	0	0
2014/10/17	R203	07/05/2015	7.25	Call	Bond Future	767.8700	0.7679	767.3300	0.7673	(0.070)	0	0	0
2014/10/17	R203	07/05/2015	7.26	Call	Bond Future	780.6300	0.7806	780.1100	0.7801	(0.067)	0	0	0
2014/10/17	R203	07/05/2015	7.24	Call	Bond Future	755.2100	0.7552	754.6700	0.7547	(0.072)	0	0	0
2014/10/17	R204	06/11/2014	7.99	Put	Bond Future	0.3400	0.0003	0.2500	0.0003	(26.471)	0	0	1,270
2014/10/17	R204	06/11/2014			Bond Future	7.3247	105.4727	7.3238	105.4761	(0.013)	0.0000	0.0000	11,939
2014/10/17	R204	06/11/2014	6.99	Put	Bond Future	1,210.8500	1.2108	1,205.8600	1.2059	(0.412)	0	0	0
2014/10/17	R204	06/11/2014	7.01	Put	Bond Future	1,143.0800	1.1431	1,137.8100	1.1378	(0.461)	0	0	0
2014/10/17	R204	06/11/2014	6.99	Call	Bond Future	15.4900	0.0155	13.8700	0.0139	(10.458)	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
2014/10/17	R204	06/11/2014	7.00	Put	Bond Future	1,176.8600	1.1769	1,171.7400	1.1717	(0.435)	0	0	0
2014/10/17	R204	06/11/2014	7.99	Call	Bond Future	2,326.3700	2.3264	2,329.6500	2.3297	0.141	0	0	0
2014/10/17	R204	06/11/2014	7.00	Call	Bond Future	17.4500	0.0175	15.7000	0.0157	(10.029)	0	0	0
2014/10/17	R204	06/11/2014	7.01	Call	Bond Future	19.6200	0.0196	17.7200	0.0177	(9.684)	0	0	0
2014/10/17	R204	05/02/2015			Bond Future	7.4038	103.0765	7.4029	103.0797	(0.013)	0.0000	0.0000	0
2014/10/17	R204	05/02/2015	8.25	Call	Bond Future	2,834.6100	2.8346	2,836.5400	2.8365	0.068	0	0	0
2014/10/17	R204	05/02/2015	8.26	Call	Bond Future	2,864.8900	2.8649	2,866.8600	2.8669	0.069	0	0	0
2014/10/17	R204	05/02/2015	8.24	Call	Bond Future	2,804.2400	2.8042	2,806.1400	2.8061	0.068	0	0	0
2014/10/17	R204	05/02/2015	8.26	Put	Bond Future	48.3700	0.0484	47.2000	0.0472	(2.419)	0	0	0
2014/10/17	R204	05/02/2015	8.25	Put	Bond Future	50.4300	0.0504	49.2200	0.0492	(2.399)	0	0	0
2014/10/17	R204	05/02/2015	8.24	Put	Bond Future	52.4100	0.0524	51.1700	0.0512	(2.366)	0	0	0
2014/10/17	R204	07/05/2015	7.51	Put	Bond Future	844.8900	0.8449	841.4600	0.8415	(0.406)	0	0	0
2014/10/17	R204	07/05/2015			Bond Future	7.4399	104.8533	7.4392	104.8557	(0.010)	0.0000	0.0000	0
2014/10/17	R204	07/05/2015	7.50	Put	Bond Future	859.0400	0.8590	855.6000	0.8556	(0.400)	0	0	0
2014/10/17	R204	07/05/2015	7.49	Call	Bond Future	1,031.0000	1.0310	1,029.9300	1.0299	(0.104)	0	0	0
2014/10/17	R204	07/05/2015	7.50	Call	Bond Future	1,048.1100	1.0481	1,047.0600	1.0471	(0.100)	0	0	0
2014/10/17	R204	07/05/2015	7.51	Call	Bond Future	1,065.3800	1.0654	1,064.3400	1.0643	(0.098)	0	0	0
2014/10/17	R204	07/05/2015	7.49	Put	Bond Future	873.3700	0.8734	869.9100	0.8699	(0.396)	0	0	0
2014/10/17	R204	06/08/2015	7.74	Call	Bond Future	1,688.1100	1.6881	1,686.0500	1.6860	(0.122)	0	0	0
2014/10/17	R204	06/08/2015	7.75	Put	Bond Future	792.0900	0.7921	790.2200	0.7902	(0.236)	0	0	0
2014/10/17	R204	06/08/2015			Bond Future	7.4388	102.7627	7.4388	102.7625	0.001	0.0000	0.0000	0
2014/10/17	R204	06/08/2015	8.41	Call	Bond Future	3,117.4600	3.1175	3,115.9500	3.1160	(0.048)	0	0	0
2014/10/17	R204	06/08/2015	7.74	Put	Bond Future	802.7200	0.8027	800.8400	0.8008	(0.234)	0	0	0
2014/10/17	R204	06/08/2015	7.76	Put	Bond Future	781.5800	0.7816	779.7100	0.7797	(0.239)	0	0	0
2014/10/17	R204	06/08/2015	8.41	Put	Bond Future	296.5300	0.2965	295.2000	0.2952	(0.449)	0	0	699
2014/10/17	R204	06/08/2015	7.75	Call	Bond Future	1,706.7100	1.7067	1,704.6600	1.7047	(0.120)	0	0	0
2014/10/17	R204	06/08/2015	7.76	Call	Bond Future	1,725.4200	1.7254	1,723.3700	1.7234	(0.119)	0	0	0
2014/10/17	R207	06/11/2014	7.36	Put	Bond Future	898.5800	0.8986	872.3000	0.8723	(2.925)	0	0	0
2014/10/17	R207	06/11/2014			Bond Future	7.5485	101.0695	7.5425	101.0944	(0.079)	0.0000	0.0000	35,969
2014/10/17	R207	06/11/2014	7.35	Put	Bond Future	932.6200	0.9326	906.2800	0.9063	(2.824)	0	0	0
2014/10/17	R207	06/11/2014	7.36	Call	Bond Future	105.1400	0.1051	103.8000	0.1038	(1.274)	0	0	0
2014/10/17	R207	06/11/2014	7.34	Call	Bond Future	89.1000	0.0891	87.6500	0.0877	(1.627)	0	0	0
2014/10/17	R207	06/11/2014	7.35	Call	Bond Future	96.8600	0.0969	95.4600	0.0955	(1.445)	0	0	0
2014/10/17	R207	06/11/2014	7.34	Put	Bond Future	967.2000	0.9672	940.8100	0.9408	(2.728)	0	0	0
2014/10/17	R207	05/02/2015	8.49	Put	Bond Future	65.2900	0.0653	62.4200	0.0624	(4.396)	0	0	0
2014/10/17	R207	05/02/2015			Bond Future	7.6242	98.9986	7.6180	99.0236	(0.082)	0.0000	0.0000	3,106
2014/10/17	R207	05/02/2015	8.51	Put	Bond Future	60.4700	0.0605	57.7600	0.0578	(4.482)	0	0	0
2014/10/17	R207	05/02/2015	8.50	Call	Bond Future	3,498.6600	3.4987	3,520.9300	3.5209	0.637	0	0	0
2014/10/17	R207	05/02/2015	8.51	Call	Bond Future	3,534.5700	3.5346	3,556.9200	3.5569	0.632	0	0	0
2014/10/17	R207	05/02/2015	8.49	Call	Bond Future	3,462.6100	3.4626	3,484.8000	3.4848	0.641	0	0	0
2014/10/17	R207	05/02/2015	8.50	Put	Bond Future	62.9400	0.0629	60.1500	0.0601	(4.433)	0	0	0
2014/10/17	R207	07/05/2015			Bond Future	7.6693	100.7056	7.6628	100.7303	(0.084)	0.0000	0.0000	0
2014/10/17	R207	07/05/2015	8.25	Call	Bond Future	2,640.5500	2.6406	2,657.0700	2.6571	0.626	0	0	0
2014/10/17	R207	07/05/2015	7.73	Call	Bond Future	1,335.9200	1.3359	1,346.2400	1.3462	0.773	0	0	66
2014/10/17	R207	07/05/2015	8.24	Put	Bond Future	453.8300	0.4538	445.5200	0.4455	(1.831)	0	0	0
2014/10/17	R207	07/05/2015	8.26	Put	Bond Future	436.8600	0.4369	428.7500	0.4288	(1.856)	0	0	0
2014/10/17	R207	07/05/2015	7.73	Put	Bond Future	1,103.5200	1.1035	1,089.1100	1.0891	(1.306)	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
2014/10/17	R207	07/05/2015	8.25	Put	Bond Future	445.2800	0.4453	437.0700	0.4371	(1.844)	0	0	0
2014/10/17	R207	07/05/2015	8.26	Call	Bond Future	2,669.4100	2.6694	2,686.0300	2.6860	0.623	0	0	0
2014/10/17	R207	07/05/2015	8.24	Call	Bond Future	2,611.8100	2.6118	2,628.2300	2.6282	0.629	0	0	0
2014/10/17	R207	06/08/2015	7.76	Call	Bond Future	1,622.1100	1.6221	1,631.7600	1.6318	0.595	0	0	0
2014/10/17	R207	06/08/2015			Bond Future	7.6860	98.9335	7.6798	98.9562	(0.081)	0.0000	0.0000	0
2014/10/17	R207	06/08/2015	7.74	Call	Bond Future	1,582.6100	1.5826	1,592.0800	1.5921	0.598	0	0	0
2014/10/17	R207	06/08/2015	7.75	Call	Bond Future	1,602.1200	1.6021	1,611.6800	1.6117	0.597	0	0	0
2014/10/17	R207	06/08/2015	7.46	Call	Bond Future	1,090.9700	1.0910	1,098.0100	1.0980	0.645	0	0	70
2014/10/17	R207	06/08/2015	7.74	Put	Bond Future	1,385.4300	1.3854	1,372.2700	1.3723	(0.950)	0	0	0
2014/10/17	R207	06/08/2015	7.76	Put	Bond Future	1,352.0200	1.3520	1,339.0400	1.3390	(0.960)	0	0	0
2014/10/17	R207	06/08/2015	7.46	Put	Bond Future	1,921.4400	1.9214	1,905.8500	1.9059	(0.811)	0	0	0
2014/10/17	R207	06/08/2015	7.75	Put	Bond Future	1,368.4700	1.3685	1,355.4000	1.3554	(0.955)	0	0	0
2014/10/17	R208	06/11/2014	7.46	Call	Bond Future	82.6900	0.0827	77.2800	0.0773	(6.543)	0	0	0
2014/10/17	R208	06/11/2014			Bond Future	7.6978	96.0567	7.6970	96.0608	(0.011)	0.0000	0.0000	53,508
2014/10/17	R208	06/11/2014	7.44	Call	Bond Future	69.1500	0.0692	64.2500	0.0642	(7.086)	0	0	0
2014/10/17	R208	06/11/2014	7.45	Call	Bond Future	75.6800	0.0757	70.5200	0.0705	(6.818)	0	0	0
2014/10/17	R208	06/11/2014	7.44	Put	Bond Future	1,323.5700	1.3236	1,314.5700	1.3146	(0.680)	0	0	0
2014/10/17	R208	06/11/2014	8.50	Put	Bond Future	0.1800	0.0002	0.1300	0.0001	(27.778)	0	0	1,520
2014/10/17	R208	06/11/2014	7.46	Put	Bond Future	1,239.0700	1.2391	1,229.5600	1.2296	(0.768)	0	0	0
2014/10/17	R208	06/11/2014	7.45	Put	Bond Future	1,281.0700	1.2811	1,271.8100	1.2718	(0.723)	0	0	0
2014/10/17	R208	06/11/2014	8.50	Call	Bond Future	3,778.2000	3.7782	3,782.2500	3.7823	0.107	0	0	0
2014/10/17	R208	05/02/2015	8.51	Call	Bond Future	3,501.2600	3.5013	3,502.7100	3.5027	0.041	0	0	0
2014/10/17	R208	05/02/2015			Bond Future	7.7703	97.5489	7.7695	97.5528	(0.011)	0.0000	0.0000	0
2014/10/17	R208	05/02/2015	8.49	Call	Bond Future	3,420.8100	3.4208	3,422.1500	3.4221	0.039	0	0	0
2014/10/17	R208	05/02/2015	8.51	Put	Bond Future	126.8900	0.1269	124.4200	0.1244	(1.947)	0	0	0
2014/10/17	R208	05/02/2015	8.50	Put	Bond Future	131.2900	0.1313	128.7700	0.1288	(1.919)	0	0	0
2014/10/17	R208	05/02/2015	8.49	Put	Bond Future	135.7300	0.1357	133.1500	0.1331	(1.901)	0	0	0
2014/10/17	R208	05/02/2015	8.50	Call	Bond Future	3,461.0300	3.4610	3,462.4300	3.4624	0.040	0	0	0
2014/10/17	R208	07/05/2015	8.01	Call	Bond Future	1,945.7000	1.9457	1,944.2000	1.9442	(0.077)	0	0	0
2014/10/17	R208	07/05/2015			Bond Future	7.8120	95.8281	7.8113	95.8314	(0.009)	0.0000	0.0000	0
2014/10/17	R208	07/05/2015	7.99	Call	Bond Future	1,892.0000	1.8920	1,890.4500	1.8904	(0.082)	0	0	0
2014/10/17	R208	07/05/2015	8.00	Call	Bond Future	1,918.7600	1.9188	1,917.2200	1.9172	(0.080)	0	0	0
2014/10/17	R208	07/05/2015	7.99	Put	Bond Future	1,093.9900	1.0940	1,089.1500	1.0892	(0.442)	0	0	0
2014/10/17	R208	07/05/2015	8.00	Put	Bond Future	1,076.1500	1.0761	1,071.3200	1.0713	(0.449)	0	0	0
2014/10/17	R208	07/05/2015	8.01	Put	Bond Future	1,058.5200	1.0585	1,053.7300	1.0537	(0.453)	0	0	0
2014/10/17	R208	06/08/2015			Bond Future	7.8306	97.6110	7.8304	97.6119	(0.003)	0.0000	0.0000	0
2014/10/17	R208	06/08/2015	8.00	Call	Bond Future	2,211.3000	2.2113	2,208.7500	2.2088	(0.115)	0	0	0
2014/10/17	R208	06/08/2015	8.01	Call	Bond Future	2,236.3200	2.2363	2,233.7800	2.2338	(0.114)	0	0	0
2014/10/17	R208	06/08/2015	8.85	Call	Bond Future	4,767.7300	4.7677	4,766.3800	4.7664	(0.028)	0	0	0
2014/10/17	R208	06/08/2015	7.99	Call	Bond Future	2,186.4200	2.1864	2,183.8600	2.1839	(0.117)	0	0	0
2014/10/17	R208	06/08/2015	8.01	Put	Bond Future	1,459.1700	1.4592	1,455.7500	1.4557	(0.234)	0	0	0
2014/10/17	R208	06/08/2015	8.00	Put	Bond Future	1,477.2600	1.4773	1,473.8300	1.4738	(0.232)	0	0	0
2014/10/17	R208	06/08/2015	7.99	Put	Bond Future	1,495.5300	1.4955	1,492.0900	1.4921	(0.230)	0	0	0
2014/10/17	R208	06/08/2015	8.85	Put	Bond Future	452.5700	0.4526	450.3400	0.4503	(0.493)	0	0	198
2014/10/17	R209	06/11/2014	8.95	Call	Bond Future	1,930.8000	1.9308	1,858.3300	1.8583	(3.753)	0	0	2,050
2014/10/17	R209	06/11/2014	9.50	Call	Bond Future	5,678.7100	5.6787	5,605.2500	5.6052	(1.294)	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
2014/10/17	R209	06/11/2014			Bond Future	8.7294		76.8754	8.7388	76.8022	0.107	0.0000	0.0000	28,853
2014/10/17	R209	06/11/2014	8.99	Put	Bond Future	180.6500		0.1807	180.2500	0.1802	(0.221)	0	0	0
2014/10/17	R209	06/11/2014	10.00	Call	Bond Future	9,014.2200		9.0142	8,941.0100	8.9410	(0.812)	0	0	0
2014/10/17	R209	06/11/2014	9.05	Put	Bond Future	118.4800		0.1185	117.1200	0.1171	(1.148)	0	0	0
2014/10/17	R209	06/11/2014	9.58	Put	Bond Future	0.8700		0.0009	0.7400	0.0007	(14.943)	0	0	907
2014/10/17	R209	06/11/2014	8.95	Put	Bond Future	235.5400		0.2355	236.2800	0.2363	0.314	0	0	0
2014/10/17	R209	06/11/2014	9.01	Put	Bond Future	157.4400		0.1574	156.6300	0.1566	(0.514)	0	0	0
2014/10/17	R209	06/11/2014	9.50	Put	Bond Future	2.0700		0.0021	1.8200	0.0018	(12.077)	0	0	5,500
2014/10/17	R209	06/11/2014	10.05	Call	Bond Future	9,334.1800		9.3342	9,260.9700	9.2610	(0.784)	0	0	0
2014/10/17	R209	06/11/2014	8.50	Call	Bond Future	206.8300		0.2068	180.7800	0.1808	(12.595)	0	0	5,500
2014/10/17	R209	06/11/2014	8.75	Put	Bond Future	735.7000		0.7357	750.5700	0.7506	2.021	0	0	0
2014/10/17	R209	06/11/2014	9.00	Put	Bond Future	168.7100		0.1687	168.1000	0.1681	(0.362)	0	0	0
2014/10/17	R209	06/11/2014	9.95	Call	Bond Future	8,691.8300		8.6918	8,618.6100	8.6186	(0.842)	0	0	0
2014/10/17	R209	06/11/2014	8.99	Call	Bond Future	2,177.1100		2.1771	2,103.5000	2.1035	(3.381)	0	0	0
2014/10/17	R209	06/11/2014	9.25	Call	Bond Future	3,932.7300		3.9327	3,858.2700	3.8583	(1.893)	0	0	0
2014/10/17	R209	06/11/2014	10.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/17	R209	06/11/2014	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,640
2014/10/17	R209	06/11/2014	9.05	Call	Bond Future	2,563.2200		2.5632	2,488.6500	2.4887	(2.909)	0	0	2,050
2014/10/17	R209	06/11/2014	9.58	Call	Bond Future	6,228.8700		6.2289	6,155.5300	6.1555	(1.177)	0	0	0
2014/10/17	R209	06/11/2014	8.75	Call	Bond Future	896.2900		0.8963	837.9500	0.8380	(6.509)	0	0	2,200
2014/10/17	R209	06/11/2014	9.00	Call	Bond Future	2,240.1700		2.2402	2,166.3500	2.1663	(3.295)	0	0	1,640
2014/10/17	R209	06/11/2014	9.25	Put	Bond Future	23.6800		0.0237	22.4300	0.0224	(5.279)	0	0	2,200
2014/10/17	R209	06/11/2014	8.50	Put	Bond Future	2,033.8600		2.0339	2,081.0200	2.0810	2.319	0	0	0
2014/10/17	R209	06/11/2014	9.01	Call	Bond Future	2,303.7900		2.3038	2,229.7700	2.2298	(3.213)	0	0	0
2014/10/17	R209	06/11/2014	9.95	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	2,050
2014/10/17	R209	05/02/2015	9.00	Put	Bond Future	1,265.7400		1.2657	1,284.4500	1.2844	1.478	0	0	0
2014/10/17	R209	05/02/2015			Bond Future	8.7894		78.0697	8.7990	77.9952	0.110	0.0000	0.0000	0
2014/10/17	R209	05/02/2015	9.25	Call	Bond Future	4,144.5600		4.1446	4,080.6200	4.0806	(1.543)	0	0	0
2014/10/17	R209	05/02/2015	9.26	Call	Bond Future	4,199.3200		4.1993	4,135.1200	4.1351	(1.529)	0	0	0
2014/10/17	R209	05/02/2015	9.25	Put	Bond Future	709.5500		0.7095	720.1200	0.7201	1.490	0	0	0
2014/10/17	R209	05/02/2015	9.24	Call	Bond Future	4,090.0400		4.0900	4,026.3700	4.0264	(1.557)	0	0	0
2014/10/17	R209	05/02/2015	9.00	Call	Bond Future	2,866.8700		2.8669	2,811.0700	2.8111	(1.946)	0	0	0
2014/10/17	R209	05/02/2015	9.24	Put	Bond Future	727.0300		0.7270	737.8700	0.7379	1.491	0	0	0
2014/10/17	R209	05/02/2015	9.26	Put	Bond Future	692.4200		0.6924	702.7300	0.7027	1.489	0	0	0
2014/10/17	R209	07/05/2015			Bond Future	8.8338		76.2653	8.8438	76.1889	0.113	0.0000	0.0000	0
2014/10/17	R209	07/05/2015	8.99	Put	Bond Future	2,258.0500		2.2581	2,283.1100	2.2831	1.110	0	0	0
2014/10/17	R209	07/05/2015	9.01	Put	Bond Future	2,194.3600		2.1944	2,218.8000	2.2188	1.114	0	0	0
2014/10/17	R209	07/05/2015	9.00	Put	Bond Future	2,226.0300		2.2260	2,250.7700	2.2508	1.111	0	0	0
2014/10/17	R209	07/05/2015	8.99	Call	Bond Future	3,439.6600		3.4397	3,388.3000	3.3883	(1.493)	0	0	0
2014/10/17	R209	07/05/2015	9.00	Call	Bond Future	3,482.3100		3.4823	3,430.6300	3.4306	(1.484)	0	0	0
2014/10/17	R209	07/05/2015	9.01	Call	Bond Future	3,525.2000		3.5252	3,473.2200	3.4732	(1.475)	0	0	0
2014/10/17	R209	06/08/2015	8.99	Put	Bond Future	3,117.6900		3.1177	3,146.5500	3.1465	0.926	0	0	0
2014/10/17	R209	06/08/2015			Bond Future	8.8674		77.6847	8.8779	77.6049	0.118	0.0000	0.0000	0
2014/10/17	R209	06/08/2015	9.01	Put	Bond Future	3,050.2800		3.0503	3,078.6300	3.0786	0.929	0	0	0
2014/10/17	R209	06/08/2015	9.90	Call	Bond Future	8,298.1100		8.2981	8,229.3400	8.2293	(0.829)	0	0	0
2014/10/17	R209	06/08/2015	9.00	Call	Bond Future	4,081.0700		4.0811	4,029.9700	4.0300	(1.252)	0	0	0
2014/10/17	R209	06/08/2015	9.01	Call	Bond Future	4,121.8900		4.1219	4,070.5400	4.0705	(1.246)	0	0	0
2014/10/17	R209	06/08/2015	8.99	Call	Bond Future	4,040.4300		4.0404	3,989.5900	3.9896	(1.258)	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
2014/10/17	R209	06/08/2015	9.00	Put	Bond Future	3,083.8400	3.0838	3,112.4400	3.1124	0.927	0	0	0
2014/10/17	R209	06/08/2015	9.90	Put	Bond Future	1,038.8100	1.0388	1,049.7400	1.0497	1.052	0	0	2,914
2014/10/17	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R210	06/11/2014			Bond Future	173.0231	173.0231	174.2395	174.2395	0.703	0.0000	0.0000	642
2014/10/17	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R210	06/11/2014	169.00	Call	Bond Future	4,023.1400	4.0231	5,239.5300	5.2395	30.235	0	0	0
2014/10/17	R210	06/11/2014	169.01	Call	Bond Future	4,013.1400	4.0131	5,229.5300	5.2295	30.310	0	0	0
2014/10/17	R210	06/11/2014	168.99	Call	Bond Future	4,033.1400	4.0331	5,249.5300	5.2495	30.160	0	0	0
2014/10/17	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R210	05/02/2015			Bond Future	175.7325	175.7325	176.9673	176.9673	0.703	0.0000	0.0000	0
2014/10/17	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R210	05/02/2015	175.01	Call	Bond Future	722.5100	0.7225	1,957.3300	1.9573	170.907	0	0	0
2014/10/17	R210	05/02/2015	174.99	Call	Bond Future	742.5100	0.7425	1,977.3300	1.9773	166.303	0	0	0
2014/10/17	R210	05/02/2015	175.00	Call	Bond Future	732.5100	0.7325	1,967.3300	1.9673	168.574	0	0	0
2014/10/17	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R211	06/11/2014	130.00	Call	Bond Future	2,584.1900	2.5842	2,541.4400	2.5414	(1.654)	0	0	0
2014/10/17	R211	06/11/2014	130.01	Call	Bond Future	2,574.1900	2.5742	2,531.4400	2.5314	(1.661)	0	0	0
2014/10/17	R211	06/11/2014			Bond Future	132.5842	132.5842	132.5414	132.5414	(0.032)	0.0000	0.0000	1,120
2014/10/17	R211	06/11/2014	129.99	Call	Bond Future	2,594.1900	2.5942	2,551.4400	2.5514	(1.648)	0	0	0
2014/10/17	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R211	05/02/2015	133.00	Call	Bond Future	54.2700	0.0543	10.4900	0.0105	(80.671)	0	0	0
2014/10/17	R211	05/02/2015			Bond Future	133.0543	133.0543	133.0105	133.0105	(0.033)	0.0000	0.0000	0
2014/10/17	R211	05/02/2015	133.01	Call	Bond Future	44.2700	0.0443	0.4900	0.0005	(98.893)	0	0	0
2014/10/17	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R211	05/02/2015	132.99	Call	Bond Future	64.2700	0.0643	20.4900	0.0205	(68.119)	0	0	0
2014/10/17	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R212	06/11/2014			Bond Future	137.8814	137.8814	137.9914	137.9914	0.080	0.0000	0.0000	14,864
2014/10/17	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R212	06/11/2014	135.00	Call	Bond Future	2,881.3700	2.8814	2,991.4300	2.9914	3.820	0	0	0
2014/10/17	R212	06/11/2014	135.01	Call	Bond Future	2,871.3700	2.8714	2,981.4300	2.9814	3.833	0	0	0
2014/10/17	R212	06/11/2014	134.99	Call	Bond Future	2,891.3700	2.8914	3,001.4300	3.0014	3.807	0	0	0
2014/10/17	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R212	05/02/2015			Bond Future	138.2776	138.2776	138.3890	138.3890	0.081	0.0000	0.0000	0
2014/10/17	R212	05/02/2015	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R212	05/02/2015	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R212	05/02/2015	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R212	05/02/2015	138.01	Call	Bond Future	267.5900	0.2676	378.9900	0.3790	41.631	0	0	0
2014/10/17	R212	05/02/2015	137.99	Call	Bond Future	287.5900	0.2876	398.9900	0.3990	38.736	0	0	0
2014/10/17	R212	05/02/2015	138.00	Call	Bond Future	277.5900	0.2776	388.9900	0.3890	40.131	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
2014/10/17	R213	06/11/2014	8.84	Call	Bond Future	2,172.0800		2.1721	2,165.0700	2.1651	(0.323)	0	0	0
2014/10/17	R213	06/11/2014	8.85	Put	Bond Future	165.8900		0.1659	153.4200	0.1534	(7.517)	0	0	0
2014/10/17	R213	06/11/2014			Bond Future	8.5808		87.6353	8.5800	87.6412	(0.009)	0.0000	0.0000	28,658
2014/10/17	R213	06/11/2014	8.85	Call	Bond Future	2,235.7900		2.2358	2,229.2700	2.2293	(0.292)	0	0	0
2014/10/17	R213	06/11/2014	8.86	Call	Bond Future	2,300.1200		2.3001	2,294.0800	2.2941	(0.263)	0	0	0
2014/10/17	R213	06/11/2014	8.84	Put	Bond Future	177.7900		0.1778	164.8300	0.1648	(7.289)	0	0	0
2014/10/17	R213	06/11/2014	8.86	Put	Bond Future	154.7000		0.1547	142.7100	0.1427	(7.750)	0	0	0
2014/10/17	R213	05/02/2015	9.26	Put	Bond Future	468.5300		0.4685	461.8900	0.4619	(1.417)	0	0	0
2014/10/17	R213	05/02/2015			Bond Future	8.6466		88.9967	8.6458	89.0024	(0.009)	0.0000	0.0000	0
2014/10/17	R213	05/02/2015	9.25	Put	Bond Future	481.0700		0.4811	474.3300	0.4743	(1.401)	0	0	0
2014/10/17	R213	05/02/2015	9.24	Put	Bond Future	493.9000		0.4939	487.0600	0.4871	(1.385)	0	0	0
2014/10/17	R213	05/02/2015	9.25	Call	Bond Future	4,958.9100		4.9589	4,957.8800	4.9579	(0.021)	0	0	0
2014/10/17	R213	05/02/2015	9.26	Call	Bond Future	5,017.7200		5.0177	5,016.7900	5.0168	(0.019)	0	0	0
2014/10/17	R213	05/02/2015	9.24	Call	Bond Future	4,900.3000		4.9003	4,899.1700	4.8992	(0.023)	0	0	0
2014/10/17	R213	07/05/2015	8.74	Call	Bond Future	2,918.8000		2.9188	2,914.9100	2.9149	(0.133)	0	0	0
2014/10/17	R213	07/05/2015	8.75	Put	Bond Future	2,513.8000		2.5138	2,504.6700	2.5047	(0.363)	0	0	0
2014/10/17	R213	07/05/2015			Bond Future	8.6915		86.9831	8.6908	86.9884	(0.008)	0.0000	0.0000	0
2014/10/17	R213	07/05/2015	8.75	Call	Bond Future	2,958.2900		2.9583	2,954.4200	2.9544	(0.131)	0	0	0
2014/10/17	R213	07/05/2015	8.76	Call	Bond Future	2,998.5600		2.9986	2,994.7200	2.9947	(0.128)	0	0	0
2014/10/17	R213	07/05/2015	8.74	Put	Bond Future	2,550.0100		2.5500	2,540.8600	2.5409	(0.359)	0	0	0
2014/10/17	R213	07/05/2015	8.76	Put	Bond Future	2,478.4700		2.4785	2,469.3700	2.4694	(0.367)	0	0	0
2014/10/17	R214	06/11/2014	9.20	Call	Bond Future	2,983.1900		2.9832	2,905.0900	2.9051	(2.618)	0	0	2,500
2014/10/17	R214	06/11/2014	9.64	Call	Bond Future	6,130.8600		6.1309	6,054.4000	6.0544	(1.247)	0	0	0
2014/10/17	R214	06/11/2014			Bond Future	8.8348		77.5689	8.8441	77.4927	0.106	0.0000	0.0000	6,069
2014/10/17	R214	06/11/2014	9.20	Put	Bond Future	97.1000		0.0971	95.2100	0.0952	(1.946)	0	0	0
2014/10/17	R214	06/11/2014	9.65	Call	Bond Future	6,201.5600		6.2016	6,125.1200	6.1251	(1.233)	0	0	0
2014/10/17	R214	06/11/2014	9.66	Call	Bond Future	6,272.1700		6.2722	6,195.7400	6.1957	(1.219)	0	0	0
2014/10/17	R214	06/11/2014	9.80	Call	Bond Future	7,249.1900		7.2492	7,172.9200	7.1729	(1.052)	0	0	0
2014/10/17	R214	06/11/2014	9.64	Put	Bond Future	1.9600		0.0020	1.7100	0.0017	(12.755)	0	0	0
2014/10/17	R214	06/11/2014	9.66	Put	Bond Future	1.6000		0.0016	1.3800	0.0014	(13.750)	0	0	0
2014/10/17	R214	06/11/2014	9.65	Put	Bond Future	1.7700		0.0018	1.5400	0.0015	(12.994)	0	0	0
2014/10/17	R214	06/11/2014	9.80	Put	Bond Future	0.3300		0.0003	0.2700	0.0003	(18.182)	0	0	2,500
2014/10/17	R214	05/02/2015	9.50	Call	Bond Future	5,166.6800		5.1667	5,096.7900	5.0968	(1.353)	0	0	0
2014/10/17	R214	05/02/2015			Bond Future	8.8964		78.7739	8.9060	78.6963	0.108	0.0000	0.0000	0
2014/10/17	R214	05/02/2015	9.51	Call	Bond Future	5,225.7200		5.2257	5,155.6200	5.1556	(1.341)	0	0	0
2014/10/17	R214	05/02/2015	9.50	Put	Bond Future	548.2000		0.5482	555.9300	0.5559	1.410	0	0	0
2014/10/17	R214	05/02/2015	9.49	Call	Bond Future	5,107.8200		5.1078	5,038.1300	5.0381	(1.364)	0	0	0
2014/10/17	R214	05/02/2015	9.49	Put	Bond Future	562.0100		0.5620	569.9400	0.5699	1.411	0	0	0
2014/10/17	R214	05/02/2015	9.51	Put	Bond Future	534.6900		0.5347	542.2100	0.5422	1.406	0	0	0
2014/10/17	R214	07/05/2015			Bond Future	8.9399		76.8377	8.9499	76.7581	0.112	0.0000	0.0000	0
2014/10/17	R214	07/05/2015	9.15	Call	Bond Future	3,844.3900		3.8444	3,789.1500	3.7892	(1.437)	0	0	0
2014/10/17	R214	07/05/2015	9.16	Call	Bond Future	3,889.9100		3.8899	3,834.3600	3.8344	(1.428)	0	0	0
2014/10/17	R214	07/05/2015	9.14	Put	Bond Future	2,228.1200		2.2281	2,252.7700	2.2528	1.106	0	0	0
2014/10/17	R214	07/05/2015	9.16	Put	Bond Future	2,164.8300		2.1648	2,188.8600	2.1889	1.110	0	0	0
2014/10/17	R214	07/05/2015	9.15	Put	Bond Future	2,196.2900		2.1963	2,220.6300	2.2206	1.108	0	0	0
2014/10/17	R214	07/05/2015	9.14	Call	Bond Future	3,799.1100		3.7991	3,744.1800	3.7442	(1.446)	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
2014/10/17	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R248	06/11/2014			Bond Future	8.8901	100.2284	8.8995	100.1305	0.105	0.0000	0.0000	32,476
2014/10/17	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R248	06/11/2014	9.72	Call	Bond Future	8,069.1800	8.0692	7,971.2900	7.9713	(1.213)	0	0	0
2014/10/17	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R248	06/11/2014	9.73	Call	Bond Future	8,159.1500	8.1591	8,061.2600	8.0613	(1.200)	0	0	0
2014/10/17	R248	06/11/2014	9.74	Call	Bond Future	8,248.9600	8.2490	8,151.0700	8.1511	(1.187)	0	0	0
2014/10/17	R248	05/02/2015			Bond Future	8.9534	101.7854	8.9630	101.6857	0.108	0.0000	0.0000	1,277
2014/10/17	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R248	05/02/2015	9.50	Call	Bond Future	5,381.9400	5.3819	5,282.2300	5.2822	(1.853)	0	0	0
2014/10/17	R248	05/02/2015	9.51	Call	Bond Future	5,475.4600	5.4755	5,375.7500	5.3758	(1.821)	0	0	0
2014/10/17	R248	05/02/2015	9.49	Call	Bond Future	5,288.2400	5.2882	5,188.5300	5.1885	(1.886)	0	0	0
2014/10/17	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R248	07/05/2015			Bond Future	8.9985	99.1056	9.0084	99.0034	0.111	0.0000	0.0000	0
2014/10/17	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/17	R248	07/05/2015	9.26	Call	Bond Future	2,618.2900	2.6183	2,516.1500	2.5162	(3.901)	0	0	0
2014/10/17	R248	07/05/2015	9.24	Call	Bond Future	2,422.4900	2.4225	2,320.3500	2.3203	(4.216)	0	0	0
2014/10/17	R248	07/05/2015	9.25	Call	Bond Future	2,520.4800	2.5205	2,418.3400	2.4183	(4.052)	0	0	0

**Total**

**451679**