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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/10/2014 TO 21/10/2014

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
2014/10/21	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	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
2014/10/21	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	2025	06/11/2014	117.01	Call	Bond Future	639.5500	0.6395	656.5000	0.6565	2.650	0	0	0
2014/10/21	2025	06/11/2014			Bond Future	117.6495	117.6495	117.6665	117.6665	0.014	0.0000	0.0000	16
2014/10/21	2025	06/11/2014	116.99	Call	Bond Future	659.5500	0.6595	676.5000	0.6765	2.570	0	0	0
2014/10/21	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2025	06/11/2014	117.00	Call	Bond Future	649.5500	0.6495	666.5000	0.6665	2.609	0	0	0
2014/10/21	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2025	05/02/2015			Bond Future	118.3333	118.3333	118.3493	118.3493	0.014	0.0000	0.0000	0
2014/10/21	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2025	05/02/2015	118.99	Put	Bond Future	656.6900	0.6567	640.6800	0.6407	(2.438)	0	0	0
2014/10/21	2025	05/02/2015	119.01	Put	Bond Future	676.6900	0.6767	660.6800	0.6607	(2.366)	0	0	0
2014/10/21	2025	05/02/2015	119.00	Put	Bond Future	666.6900	0.6667	650.6800	0.6507	(2.401)	0	0	0
2014/10/21	2030	06/11/2014	9.01	Call	Bond Future	3,857.0800	3.8571	4,358.4600	4.3585	12.999	0	0	0
2014/10/21	2030	06/11/2014			Bond Future	8.5241	97.7960	8.4630	98.2974	(0.717)	0.0000	0.0000	4,663
2014/10/21	2030	06/11/2014	8.99	Call	Bond Future	3,702.7500	3.7027	4,204.1300	4.2041	13.541	0	0	0
2014/10/21	2030	06/11/2014	9.00	Call	Bond Future	3,779.9600	3.7800	4,281.3400	4.2813	13.264	0	0	0
2014/10/21	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2030	05/02/2015			Bond Future	8.5888	95.3072	8.5259	95.8153	(0.733)	0.0000	0.0000	0
2014/10/21	2030	05/02/2015	9.25	Call	Bond Future	5,114.6900	5.1147	5,622.8500	5.6228	9.935	0	0	0
2014/10/21	2030	05/02/2015	9.24	Call	Bond Future	5,040.2900	5.0403	5,548.4500	5.5485	10.082	0	0	0
2014/10/21	2030	05/02/2015	9.26	Call	Bond Future	5,189.0000	5.1890	5,697.1600	5.6972	9.793	0	0	0
2014/10/21	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2030	07/05/2015			Bond Future	8.6385	96.9480	8.5738	97.4636	(0.749)	0.0000	0.0000	0
2014/10/21	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2030	07/05/2015	8.74	Call	Bond Future	800.5500	0.8006	1,316.1600	1.3162	64.407	0	0	0
2014/10/21	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2030	07/05/2015	8.75	Call	Bond Future	878.9200	0.8789	1,394.5300	1.3945	58.664	0	0	0
2014/10/21	2030	07/05/2015	8.76	Call	Bond Future	957.1900	0.9572	1,472.8000	1.4728	53.867	0	0	0

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2014/10/21	2037	06/11/2014	9.69	Call	Bond Future	8,031.3100		8.0313	8,709.9600	8.7100	8.450	0	0	0
2014/10/21	2037	06/11/2014	9.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2037	06/11/2014			Bond Future	8.7837		99.6048	8.7126	100.2835	(0.810)	0.0000	0.0000	10,565
2014/10/21	2037	06/11/2014	9.70	Call	Bond Future	8,113.9200		8.1139	8,792.5700	8.7926	8.364	0	0	0
2014/10/21	2037	06/11/2014	9.71	Call	Bond Future	8,196.4100		8.1964	8,875.0600	8.8751	8.280	0	0	0
2014/10/21	2037	06/11/2014	9.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2037	06/11/2014	9.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2037	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2037	05/02/2015			Bond Future	8.8470		96.8937	8.7739	97.5818	(0.826)	0.0000	0.0000	3,280
2014/10/21	2037	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2037	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2037	05/02/2015	9.50	Call	Bond Future	5,820.6300		5.8206	6,508.8100	6.5088	11.823	0	0	0
2014/10/21	2037	05/02/2015	9.51	Call	Bond Future	5,905.3700		5.9054	6,593.5500	6.5936	11.653	0	0	0
2014/10/21	2037	05/02/2015	9.49	Call	Bond Future	5,735.7600		5.7358	6,423.9400	6.4239	11.998	0	0	0
2014/10/21	2037	07/05/2015	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2037	07/05/2015			Bond Future	8.8968		98.5620	8.8218	99.2606	(0.843)	0.0000	0.0000	0
2014/10/21	2037	07/05/2015	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2037	07/05/2015	9.01	Call	Bond Future	1,039.3000		1.0393	1,737.9600	1.7380	67.224	0	0	0
2014/10/21	2037	07/05/2015	8.99	Call	Bond Future	856.9700		0.8570	1,555.6300	1.5556	81.527	0	0	0
2014/10/21	2037	07/05/2015	9.00	Call	Bond Future	948.2000		0.9482	1,646.8600	1.6469	73.683	0	0	0
2014/10/21	2037	07/05/2015	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2038	06/11/2014	120.01	Call	Bond Future	3,761.3200		3.7613	3,779.5200	3.7795	0.484	0	0	0
2014/10/21	2038	06/11/2014			Bond Future	123.7713		123.7713	123.7895	123.7895	0.015	0.0000	0.0000	1,974
2014/10/21	2038	06/11/2014	119.99	Call	Bond Future	3,781.3200		3.7813	3,799.5200	3.7995	0.481	0	0	0
2014/10/21	2038	06/11/2014	120.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2038	06/11/2014	120.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2038	06/11/2014	119.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2038	06/11/2014	120.00	Call	Bond Future	3,771.3200		3.7713	3,789.5200	3.7895	0.483	0	0	0
2014/10/21	2038	05/02/2015	123.00	Call	Bond Future	1,406.2500		1.4063	1,423.5800	1.4236	1.232	0	0	0
2014/10/21	2038	05/02/2015			Bond Future	124.4063		124.4063	124.4236	124.4236	0.014	0.0000	0.0000	0
2014/10/21	2038	05/02/2015	123.01	Call	Bond Future	1,396.2500		1.3963	1,413.5800	1.4136	1.241	0	0	0
2014/10/21	2038	05/02/2015	122.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2038	05/02/2015	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2038	05/02/2015	122.99	Call	Bond Future	1,416.2500		1.4163	1,433.5800	1.4336	1.224	0	0	0
2014/10/21	2038	05/02/2015	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2044	06/11/2014			Bond Future	8.8783		101.0944	8.7922	101.9851	(0.971)	0.0000	0.0000	3,002
2014/10/21	2044	06/11/2014	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2044	06/11/2014	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2044	06/11/2014	8.99	Call	Bond Future	1,134.2700		1.1343	2,025.0200	2.0250	78.531	0	0	0
2014/10/21	2044	06/11/2014	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2044	06/11/2014	9.00	Call	Bond Future	1,234.7600		1.2348	2,125.5100	2.1255	72.140	0	0	0
2014/10/21	2044	06/11/2014	9.01	Call	Bond Future	1,335.0600		1.3351	2,225.8100	2.2258	66.720	0	0	0
2014/10/21	2044	05/02/2015	9.00	Call	Bond Future	605.3000		0.6053	1,508.9700	1.5090	149.293	0	0	0
2014/10/21	2044	05/02/2015			Bond Future	8.9399		98.2810	8.8514	99.1847	(0.990)	0.0000	0.0000	0
2014/10/21	2044	05/02/2015	9.01	Call	Bond Future	705.4100		0.7054	1,609.0800	1.6091	128.106	0	0	0
2014/10/21	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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2014/10/21	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2044	05/02/2015	8.99	Call	Bond Future	505.0100	0.5050	1,408.6800	1.4087	178.941	0	0	0
2014/10/21	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2044	07/05/2015			Bond Future	8.9888	99.9733	8.8980	100.8911	(1.010)	0.0000	0.0000	0
2014/10/21	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2044	07/05/2015	9.01	Call	Bond Future	211.9100	0.2119	1,129.6600	1.1297	433.085	0	0	0
2014/10/21	2044	07/05/2015	8.99	Call	Bond Future	11.8300	0.0118	929.5800	0.9296	7757.819	0	0	0
2014/10/21	2044	07/05/2015	9.00	Call	Bond Future	111.9500	0.1120	1,029.7000	1.0297	819.786	0	0	0
2014/10/21	2046	06/11/2014	104.45	Call	Bond Future	19,017.7500	19.0178	19,036.2400	19.0362	0.097	0	0	0
2014/10/21	2046	06/11/2014			Bond Future	123.4677	123.4677	123.4862	123.4862	0.015	0.0000	0.0000	5,389
2014/10/21	2046	06/11/2014	104.43	Call	Bond Future	19,037.7500	19.0378	19,056.2400	19.0562	0.097	0	0	0
2014/10/21	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2046	06/11/2014	104.44	Call	Bond Future	19,027.7500	19.0278	19,046.2400	19.0462	0.097	0	0	0
2014/10/21	2046	05/02/2015			Bond Future	125.3996	125.3996	125.4170	125.4170	0.014	0.0000	0.0000	0
2014/10/21	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2046	05/02/2015	123.99	Call	Bond Future	1,409.5600	1.4096	1,427.0300	1.4270	1.239	0	0	0
2014/10/21	2046	05/02/2015	124.01	Call	Bond Future	1,389.5600	1.3896	1,407.0300	1.4070	1.257	0	0	0
2014/10/21	2046	05/02/2015	124.00	Call	Bond Future	1,399.5600	1.3996	1,417.0300	1.4170	1.248	0	0	0
2014/10/21	2050	06/11/2014			Bond Future	132.0308	132.0308	132.0508	132.0508	0.015	0.0000	0.0000	2,640
2014/10/21	2050	06/11/2014	126.00	Call	Bond Future	6,030.8100	6.0308	6,050.8300	6.0508	0.332	0	0	0
2014/10/21	2050	06/11/2014	126.01	Call	Bond Future	6,020.8100	6.0208	6,040.8300	6.0408	0.333	0	0	0
2014/10/21	2050	06/11/2014	125.99	Call	Bond Future	6,040.8100	6.0408	6,060.8300	6.0608	0.331	0	0	0
2014/10/21	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2050	05/02/2015			Bond Future	132.6486	132.6486	132.6671	132.6671	0.014	0.0000	0.0000	0
2014/10/21	2050	05/02/2015	130.01	Call	Bond Future	2,638.5600	2.6386	2,657.0700	2.6571	0.702	0	0	0
2014/10/21	2050	05/02/2015	129.99	Call	Bond Future	2,658.5600	2.6586	2,677.0700	2.6771	0.696	0	0	0
2014/10/21	2050	05/02/2015	130.00	Call	Bond Future	2,648.5600	2.6486	2,667.0700	2.6671	0.699	0	0	0
2014/10/21	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	AL12	06/11/2014			Index Future	518.9760	518.9760	522.0100	522.0100	0.585	0.0000	0.0000	0
2014/10/21	AL12	05/02/2015			Index Future	527.0290	527.0290	530.1050	530.1050	0.584	0.0000	0.0000	0
2014/10/21	AL12	07/05/2015			Index Future	536.0790	536.0790	539.2010	539.2010	0.582	0.0000	0.0000	0
2014/10/21	AL37	06/11/2014			Index Future	437.7680	437.7680	438.6100	438.6100	0.192	0.0000	0.0000	3
2014/10/21	AL37	05/02/2015			Index Future	444.5610	444.5610	445.4110	445.4110	0.191	0.0000	0.0000	0
2014/10/21	AL7T	06/11/2014			Index Future	517.2290	517.2290	518.7530	518.7530	0.295	0.0000	0.0000	4
2014/10/21	AL7T	05/02/2015			Index Future	525.2550	525.2550	526.7970	526.7970	0.294	0.0000	0.0000	0
2014/10/21	ALBI	06/11/2014			Index Future	470.9770	470.9770	472.8080	472.8080	0.389	0.0000	0.0000	582
2014/10/21	ALBI	05/02/2015			Index Future	478.2850	478.2850	480.1390	480.1390	0.388	0.0000	0.0000	65
2014/10/21	ALBI	07/05/2015			Index Future	486.4980	486.4980	488.3780	488.3780	0.386	0.0000	0.0000	0
2014/10/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	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
2014/10/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/21	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	EL28	06/11/2014			Bond Future	123.0207	123.0207	123.1809	123.1809	0.130	0.0000	0.0000	0
2014/10/21	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	EL28	06/11/2014	122.00	Call	Bond Future	1,020.7300	1.0207	1,180.8600	1.1809	15.688	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
2014/10/21	EL28	06/11/2014	122.01	Call	Bond Future	1,010.7300	1.0107	1,170.8600	1.1709	15.843	0	0	0
2014/10/21	EL28	06/11/2014	121.99	Call	Bond Future	1,030.7300	1.0307	1,190.8600	1.1909	15.536	0	0	0
2014/10/21	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	EL28	05/02/2015			Bond Future	124.9454	124.9454	125.1069	125.1069	0.129	0.0000	0.0000	0
2014/10/21	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	EL28	05/02/2015	125.99	Put	Bond Future	1,044.6200	1.0446	883.1300	0.8831	(15.459)	0	0	0
2014/10/21	EL28	05/02/2015	126.01	Put	Bond Future	1,064.6200	1.0646	903.1300	0.9031	(15.169)	0	0	0
2014/10/21	EL28	05/02/2015	126.00	Put	Bond Future	1,054.6200	1.0546	893.1300	0.8931	(15.313)	0	0	0
2014/10/21	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	ES33	06/11/2014			Bond Future	9.5698	83.2497	9.4983	83.7851	(0.747)	0.0000	0.0000	6,220
2014/10/21	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	ES33	06/11/2014	10.29	Call	Bond Future	5,109.3100	5.1093	5,644.6800	5.6447	10.478	0	0	0
2014/10/21	ES33	06/11/2014	10.30	Call	Bond Future	5,176.7600	5.1768	5,712.1300	5.7121	10.342	0	0	0
2014/10/21	ES33	06/11/2014	10.31	Call	Bond Future	5,244.1100	5.2441	5,779.4800	5.7795	10.209	0	0	0
2014/10/21	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	ES33	05/02/2015	10.00	Call	Bond Future	2,414.8100	2.4148	2,957.6200	2.9576	22.478	0	0	0
2014/10/21	ES33	05/02/2015			Bond Future	9.6629	84.5419	9.5893	85.0847	(0.762)	0.0000	0.0000	0
2014/10/21	ES33	05/02/2015	10.01	Call	Bond Future	2,484.7700	2.4848	3,027.5800	3.0276	21.845	0	0	0
2014/10/21	ES33	05/02/2015	9.99	Call	Bond Future	2,344.7600	2.3448	2,887.5700	2.8876	23.150	0	0	0
2014/10/21	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	ES33	07/05/2015			Bond Future	9.7370	82.2057	9.6612	82.7567	(0.778)	0.0000	0.0000	0
2014/10/21	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	ES33	07/05/2015	9.76	Call	Bond Future	166.3000	0.1663	717.3200	0.7173	331.341	0	0	0
2014/10/21	ES33	07/05/2015	9.74	Call	Bond Future	21.9100	0.0219	572.9300	0.5729	2514.925	0	0	0
2014/10/21	ES33	07/05/2015	9.75	Call	Bond Future	94.1500	0.0941	645.1700	0.6452	585.258	0	0	0
2014/10/21	GOVI	06/11/2014	449.01	Call	GOVI	205,070.0000	20.5070	221,280.0000	22.1280	7.905	0	0	0
2014/10/21	GOVI	06/11/2014			GOVI	469.5170	469.5170	471.1380	471.1380	0.345	0.0000	0.0000	426
2014/10/21	GOVI	06/11/2014	448.99	Call	GOVI	205,270.0000	20.5270	221,480.0000	22.1480	7.897	0	0	0
2014/10/21	GOVI	06/11/2014	449.00	Call	GOVI	205,170.0000	20.5170	221,380.0000	22.1380	7.901	0	0	0
2014/10/21	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	GOVI	05/02/2015	459.99	Call	GOVI	168,120.0000	16.8120	184,540.0000	18.4540	9.767	0	0	0
2014/10/21	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	GOVI	05/02/2015			GOVI	476.8020	476.8020	478.4440	478.4440	0.344	0.0000	0.0000	48
2014/10/21	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	GOVI	05/02/2015	460.00	Call	GOVI	168,020.0000	16.8020	184,440.0000	18.4440	9.773	0	0	0
2014/10/21	GOVI	05/02/2015	460.01	Call	GOVI	167,920.0000	16.7920	184,340.0000	18.4340	9.778	0	0	0
2014/10/21	GOVI	07/05/2015	449.99	Call	GOVI	350,000.0000	35.0000	366,640.0000	36.6640	4.754	0	0	0
2014/10/21	GOVI	07/05/2015			GOVI	484.9900	484.9900	486.6540	486.6540	0.343	0.0000	0.0000	0

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2014/10/21	GOVI	07/05/2015	450.00	Call	GOVI	349,900.0000		34.9900	366,540.0000	36.6540	4.756	0	0	0
2014/10/21	GOVI	07/05/2015	450.01	Call	GOVI	349,800.0000		34.9800	366,440.0000	36.6440	4.757	0	0	0
2014/10/21	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/21	ICAA	06/11/2014			Can-Do Interest Rate	145.0080		145.0080	145.1601	145.1601	0.105	0.0000	0.0000	107
2014/10/21	IGOV	06/11/2014			Index Future	220.5620		220.5620	220.7110	220.7110	0.068	0.0000	0.0000	1,164
2014/10/21	IGOV	05/02/2015			Index Future	224.0110		224.0110	224.1610	224.1610	0.067	0.0000	0.0000	10
2014/10/21	IGOV	07/05/2015			Index Future	227.8850		227.8850	228.0340	228.0340	0.065	0.0000	0.0000	0
2014/10/21	ILBI	06/11/2014			Index Future	590.9830		590.9830	598.2420	598.2420	1.228	0.0000	0.0000	0
2014/10/21	ILBI	05/02/2015			Index Future	600.3020		600.3020	607.6740	607.6740	1.228	0.0000	0.0000	157
2014/10/21	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/21	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/21	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/21	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/21	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/21	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/21	JBAF	19/11/2014			Jibar Tradeable Future	6.0900		93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2014/10/21	JBAF	17/12/2014			Jibar Tradeable Future	6.2200		93.7800	6.2300	93.7700	0.161	0.0000	0.0000	0
2014/10/21	JBAF	21/01/2015			Jibar Tradeable Future	6.2800		93.7200	6.2700	93.7300	(0.159)	0.0000	0.0000	0
2014/10/21	JBAF	18/02/2015			Jibar Tradeable Future	6.3900		93.6100	6.3700	93.6300	(0.313)	0.0000	0.0000	0
2014/10/21	JBAF	18/03/2015			Jibar Tradeable Future	6.4400		93.5600	6.4200	93.5800	(0.311)	0.0000	0.0000	2,850
2014/10/21	JBAF	15/04/2015			Jibar Tradeable Future	6.5300		93.4700	6.5200	93.4800	(0.153)	0.0000	0.0000	0
2014/10/21	JBAF	17/06/2015			Jibar Tradeable Future	6.6800		93.3200	6.6600	93.3400	(0.299)	0.0000	0.0000	5,000
2014/10/21	JBAF	16/09/2015			Jibar Tradeable Future	6.8800		93.1200	6.8500	93.1500	(0.436)	0.0000	0.0000	0
2014/10/21	JBAF	15/12/2015			Jibar Tradeable Future	7.0400		92.9600	7.0100	92.9900	(0.426)	0.0000	0.0000	0
2014/10/21	JBAF	16/03/2016			Jibar Tradeable Future	7.1600		92.8400	7.1400	92.8600	(0.279)	0.0000	0.0000	0
2014/10/21	JBAF	15/06/2016			Jibar Tradeable Future	7.2800		92.7200	7.2600	92.7400	(0.275)	0.0000	0.0000	0
2014/10/21	JBAF	21/09/2016			Jibar Tradeable Future	7.4100		92.5900	7.3900	92.6100	(0.270)	0.0000	0.0000	0
2014/10/21	R023	06/11/2014			Bond Future	7.8654		100.8295	7.8192	101.1066	(0.587)	0.0000	0.0000	7,833
2014/10/21	R023	06/11/2014	8.59	Put	Bond Future	0.2900		0.0003	0.0900	0.0001	(68.966)	0	0	0
2014/10/21	R023	06/11/2014	8.61	Put	Bond Future	0.2100		0.0002	0.0600	0.0001	(71.429)	0	0	0
2014/10/21	R023	06/11/2014	8.59	Call	Bond Future	4,221.8000		4.2218	4,498.6900	4.4987	6.559	0	0	0
2014/10/21	R023	06/11/2014	8.60	Put	Bond Future	0.2500		0.0003	0.0700	0.0001	(72.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/21	R023	06/11/2014	8.60	Call	Bond Future	4,278.4100	4.2784	4,555.3200	4.5553	6.472	0	0	0
2014/10/21	R023	06/11/2014	8.61	Call	Bond Future	4,334.9800	4.3350	4,611.9200	4.6119	6.388	0	0	0
2014/10/21	R023	05/02/2015			Bond Future	7.9355	102.3946	7.8875	102.6749	(0.605)	0.0000	0.0000	0
2014/10/21	R023	05/02/2015	8.74	Put	Bond Future	131.4300	0.1314	107.6200	0.1076	(18.116)	0	0	0
2014/10/21	R023	05/02/2015	8.75	Call	Bond Future	4,732.0900	4.7321	4,989.3100	4.9893	5.436	0	0	0
2014/10/21	R023	05/02/2015	8.76	Call	Bond Future	4,782.6000	4.7826	5,040.5000	5.0405	5.392	0	0	0
2014/10/21	R023	05/02/2015	8.74	Call	Bond Future	4,681.6700	4.6817	4,938.2100	4.9382	5.480	0	0	0
2014/10/21	R023	05/02/2015	8.76	Put	Bond Future	122.6600	0.1227	100.2100	0.1002	(18.303)	0	0	0
2014/10/21	R023	05/02/2015	8.75	Put	Bond Future	126.9800	0.1270	103.8500	0.1038	(18.215)	0	0	0
2014/10/21	R023	07/05/2015	8.14	Call	Bond Future	2,360.5500	2.3606	2,526.3300	2.5263	7.023	0	0	0
2014/10/21	R023	07/05/2015	8.15	Put	Bond Future	1,408.0700	1.4081	1,291.2900	1.2913	(8.294)	0	0	0
2014/10/21	R023	07/05/2015			Bond Future	7.9754	100.2284	7.9255	100.5123	(0.625)	0.0000	0.0000	0
2014/10/21	R023	07/05/2015	8.15	Call	Bond Future	2,393.8100	2.3938	2,560.9100	2.5609	6.981	0	0	0
2014/10/21	R023	07/05/2015	8.16	Call	Bond Future	2,427.3200	2.4273	2,595.7400	2.5957	6.939	0	0	0
2014/10/21	R023	07/05/2015	8.14	Put	Bond Future	1,430.9300	1.4309	1,312.8300	1.3128	(8.253)	0	0	0
2014/10/21	R023	07/05/2015	8.16	Put	Bond Future	1,385.4900	1.3855	1,270.0300	1.2700	(8.334)	0	0	0
2014/10/21	R023	06/08/2015	9.07	Put	Bond Future	547.3900	0.5474	499.3200	0.4993	(8.782)	0	0	911
2014/10/21	R023	06/08/2015	8.24	Call	Bond Future	3,078.8200	3.0788	3,251.9200	3.2519	5.622	0	0	0
2014/10/21	R023	06/08/2015			Bond Future	7.9965	102.0904	7.9442	102.3804	(0.653)	0.0000	0.0000	0
2014/10/21	R023	06/08/2015	9.07	Call	Bond Future	6,276.2200	6.2762	6,518.1100	6.5181	3.854	0	0	0
2014/10/21	R023	06/08/2015	8.26	Put	Bond Future	1,698.1500	1.6981	1,583.3500	1.5834	(6.760)	0	0	0
2014/10/21	R023	06/08/2015	8.25	Put	Bond Future	1,719.7400	1.7197	1,603.9100	1.6039	(6.735)	0	0	0
2014/10/21	R023	06/08/2015	8.24	Put	Bond Future	1,741.1900	1.7412	1,624.3300	1.6243	(6.712)	0	0	0
2014/10/21	R023	06/08/2015	8.25	Call	Bond Future	3,111.8200	3.1118	3,285.9500	3.2860	5.596	0	0	0
2014/10/21	R023	06/08/2015	8.26	Call	Bond Future	3,144.6300	3.1446	3,319.7900	3.3198	5.570	0	0	0
2014/10/21	R157	06/11/2014	6.19	Put	Bond Future	465.2800	0.4653	464.9200	0.4649	(0.077)	0	0	0
2014/10/21	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/21	R157	06/11/2014	6.21	Put	Bond Future	448.7000	0.4487	448.2800	0.4483	(0.094)	0	0	0
2014/10/21	R157	06/11/2014	6.20	Put	Bond Future	456.9800	0.4570	456.5900	0.4566	(0.085)	0	0	0
2014/10/21	R157	06/11/2014	6.21	Call	Bond Future	2.4500	0.0025	2.0300	0.0020	(17.143)	0	0	0
2014/10/21	R157	06/11/2014	6.19	Call	Bond Future	2.0200	0.0020	1.6600	0.0017	(17.822)	0	0	0
2014/10/21	R157	06/11/2014	6.20	Call	Bond Future	2.2300	0.0022	1.8400	0.0018	(17.489)	0	0	0
2014/10/21	R157	05/02/2015	8.74	Call	Bond Future	1,083.7600	1.0838	1,083.5000	1.0835	(0.024)	0	0	0
2014/10/21	R157	05/02/2015	8.75	Put	Bond Future	10.3500	0.0103	10.1000	0.0101	(2.415)	0	0	0
2014/10/21	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/21	R157	05/02/2015	8.74	Put	Bond Future	10.6000	0.0106	10.3400	0.0103	(2.453)	0	0	0
2014/10/21	R157	05/02/2015	8.76	Put	Bond Future	10.1200	0.0101	9.8700	0.0099	(2.470)	0	0	0
2014/10/21	R157	05/02/2015	8.75	Call	Bond Future	1,089.3200	1.0893	1,089.0700	1.0891	(0.023)	0	0	0
2014/10/21	R157	05/02/2015	8.76	Call	Bond Future	1,094.8900	1.0949	1,094.6400	1.0946	(0.023)	0	0	0
2014/10/21	R186	06/11/2014	7.70	Call	Bond Future	27.9900	0.0280	45.7900	0.0458	63.594	0	0	1,500
2014/10/21	R186	06/11/2014	8.14	Call	Bond Future	1,042.6500	1.0427	1,341.9500	1.3419	28.706	0	0	0
2014/10/21	R186	06/11/2014	8.15	Put	Bond Future	488.1000	0.4881	312.3800	0.3124	(36.001)	0	0	0
2014/10/21	R186	06/11/2014	8.53	Call	Bond Future	3,804.9900	3.8050	4,277.6800	4.2777	12.423	0	0	0
2014/10/21	R186	06/11/2014			Bond Future	8.0790	122.5667	8.0228	123.0500	(0.695)	0.0000	0.0000	42,992
2014/10/21	R186	06/11/2014	7.80	Put	Bond Future	2,514.1300	2.5141	2,077.4900	2.0775	(17.367)	0	0	0
2014/10/21	R186	06/11/2014	8.30	Call	Bond Future	2,039.9400	2.0399	2,449.1600	2.4492	20.060	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
2014/10/21	R186	06/11/2014	8.50	Call	Bond Future	3,565.2100	3.5652	4,034.2300	4.0342	13.155	0	0	0
2014/10/21	R186	06/11/2014	9.17	Call	Bond Future	8,877.9500	8.8779	9,361.3000	9.3613	5.444	0	0	0
2014/10/21	R186	06/11/2014	7.70	Put	Bond Future	3,344.9100	3.3449	2,879.3600	2.8794	(13.918)	0	0	0
2014/10/21	R186	06/11/2014	8.15	Call	Bond Future	1,095.8000	1.0958	1,403.4300	1.4034	28.074	0	0	0
2014/10/21	R186	06/11/2014	8.45	Put	Bond Future	41.5300	0.0415	18.7600	0.0188	(54.828)	0	0	6,000
2014/10/21	R186	06/11/2014	8.53	Put	Bond Future	17.9300	0.0179	7.2700	0.0073	(59.453)	0	0	100
2014/10/21	R186	06/11/2014	8.00	Call	Bond Future	455.4800	0.4555	631.7000	0.6317	38.689	0	0	1,500
2014/10/21	R186	06/11/2014	8.16	Call	Bond Future	1,150.2300	1.1502	1,466.0700	1.4661	27.459	0	0	0
2014/10/21	R186	06/11/2014	8.60	Put	Bond Future	8.0800	0.0081	2.9700	0.0030	(63.243)	0	0	0
2014/10/21	R186	06/11/2014	8.50	Put	Bond Future	24.8000	0.0248	10.4700	0.0105	(57.782)	0	0	7,000
2014/10/21	R186	06/11/2014	7.80	Call	Bond Future	84.7200	0.0847	131.4300	0.1314	55.135	0	0	100
2014/10/21	R186	06/11/2014	8.30	Put	Bond Future	162.8200	0.1628	88.6900	0.0887	(45.529)	0	0	100
2014/10/21	R186	06/11/2014	9.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,010
2014/10/21	R186	06/11/2014	8.14	Put	Bond Future	520.2600	0.5203	336.2100	0.3362	(35.377)	0	0	0
2014/10/21	R186	06/11/2014	8.60	Call	Bond Future	4,367.8100	4.3678	4,846.0500	4.8461	10.949	0	0	0
2014/10/21	R186	06/11/2014	8.00	Put	Bond Future	1,136.3700	1.1364	829.2400	0.8292	(27.027)	0	0	0
2014/10/21	R186	06/11/2014	8.16	Put	Bond Future	457.3100	0.4573	289.8000	0.2898	(36.629)	0	0	0
2014/10/21	R186	06/11/2014	8.45	Call	Bond Future	3,169.2200	3.1692	3,629.8000	3.6298	14.533	0	0	0
2014/10/21	R186	05/02/2015	9.00	Call	Bond Future	7,119.5400	7.1195	7,569.7800	7.5698	6.324	0	0	0
2014/10/21	R186	05/02/2015			Bond Future	8.1417	119.1736	8.0837	119.6632	(0.713)	0.0000	0.0000	2,736
2014/10/21	R186	05/02/2015	8.75	Call	Bond Future	5,386.8600	5.3869	5,801.1800	5.8012	7.691	0	0	0
2014/10/21	R186	05/02/2015	8.76	Call	Bond Future	5,453.9500	5.4539	5,870.0700	5.8701	7.630	0	0	0
2014/10/21	R186	05/02/2015	8.74	Call	Bond Future	5,320.0100	5.3200	5,732.5000	5.7325	7.754	0	0	0
2014/10/21	R186	05/02/2015	8.76	Put	Bond Future	406.5700	0.4066	333.0400	0.3330	(18.085)	0	0	0
2014/10/21	R186	05/02/2015	8.75	Put	Bond Future	418.7200	0.4187	343.3900	0.3434	(17.991)	0	0	0
2014/10/21	R186	05/02/2015	9.00	Put	Bond Future	193.5700	0.1936	154.1600	0.1542	(20.360)	0	0	9,600
2014/10/21	R186	05/02/2015	8.74	Put	Bond Future	431.1800	0.4312	354.0200	0.3540	(17.895)	0	0	0
2014/10/21	R186	07/05/2015			Bond Future	8.1842	121.2239	8.1242	121.7204	(0.733)	0.0000	0.0000	0
2014/10/21	R186	07/05/2015	8.25	Call	Bond Future	3,040.2700	3.0403	3,309.7600	3.3098	8.864	0	0	0
2014/10/21	R186	07/05/2015	8.24	Put	Bond Future	2,536.6100	2.5366	2,307.3100	2.3073	(9.040)	0	0	0
2014/10/21	R186	07/05/2015	8.26	Put	Bond Future	2,461.0000	2.4610	2,236.3600	2.2364	(9.128)	0	0	0
2014/10/21	R186	07/05/2015	8.25	Put	Bond Future	2,498.4200	2.4984	2,271.4500	2.2715	(9.085)	0	0	0
2014/10/21	R186	07/05/2015	8.26	Call	Bond Future	3,084.8600	3.0849	3,356.6800	3.3567	8.811	0	0	0
2014/10/21	R186	07/05/2015	8.24	Call	Bond Future	2,996.3700	2.9964	3,263.5300	3.2635	8.916	0	0	0
2014/10/21	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R197	06/11/2014			Bond Future	289.8695	289.8695	289.9110	289.9110	0.014	0.0000	0.0000	908
2014/10/21	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R197	06/11/2014	285.00	Call	Bond Future	4,869.4600	4.8695	4,910.9600	4.9110	0.852	0	0	0
2014/10/21	R197	06/11/2014	285.01	Call	Bond Future	4,859.4600	4.8595	4,900.9600	4.9010	0.854	0	0	0
2014/10/21	R197	06/11/2014	284.99	Call	Bond Future	4,879.4600	4.8795	4,920.9600	4.9210	0.851	0	0	0
2014/10/21	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R197	05/02/2015	288.99	Put	Bond Future	602.0400	0.6020	562.9500	0.5630	(6.493)	0	0	0
2014/10/21	R197	05/02/2015			Bond Future	288.3880	288.3880	288.4271	288.4271	0.014	0.0000	0.0000	0
2014/10/21	R197	05/02/2015	289.01	Put	Bond Future	622.0400	0.6220	582.9500	0.5830	(6.284)	0	0	0
2014/10/21	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R197	05/02/2015	289.00	Put	Bond Future	612.0400	0.6120	572.9500	0.5730	(6.387)	0	0	0
2014/10/21	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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2014/10/21	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R202	06/11/2014	226.99	Call	Bond Future	7,331.6900	7.3317	7,536.2400	7.5362	2.790	0	0	0
2014/10/21	R202	06/11/2014			Bond Future	234.3217	234.3217	234.5262	234.5262	0.087	0.0000	0.0000	50,353
2014/10/21	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R202	06/11/2014	227.00	Call	Bond Future	7,321.6900	7.3217	7,526.2400	7.5262	2.794	0	0	0
2014/10/21	R202	06/11/2014	227.01	Call	Bond Future	7,311.6900	7.3117	7,516.2400	7.5162	2.798	0	0	0
2014/10/21	R202	05/02/2015	233.01	Call	Bond Future	1,782.2400	1.7822	1,987.1900	1.9872	11.500	0	0	0
2014/10/21	R202	05/02/2015			Bond Future	234.7922	234.7922	234.9972	234.9972	0.087	0.0000	0.0000	0
2014/10/21	R202	05/02/2015	232.99	Call	Bond Future	1,802.2400	1.8022	2,007.1900	2.0072	11.372	0	0	0
2014/10/21	R202	05/02/2015	233.00	Call	Bond Future	1,792.2400	1.7922	1,997.1900	1.9972	11.435	0	0	0
2014/10/21	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R203	06/11/2014	6.86	Call	Bond Future	59.3200	0.0593	87.6500	0.0877	47.758	0	0	0
2014/10/21	R203	06/11/2014			Bond Future	6.9890	104.4844	6.9421	104.6059	(0.671)	0.0000	0.0000	13,305
2014/10/21	R203	06/11/2014	6.84	Call	Bond Future	48.1300	0.0481	72.2200	0.0722	50.052	0	0	45
2014/10/21	R203	06/11/2014	6.98	Call	Bond Future	169.1500	0.1691	228.7700	0.2288	35.247	0	0	14
2014/10/21	R203	06/11/2014	6.85	Call	Bond Future	53.5000	0.0535	79.6600	0.0797	48.897	0	0	0
2014/10/21	R203	06/11/2014	6.98	Put	Bond Future	192.4600	0.1925	130.5200	0.1305	(32.183)	0	0	0
2014/10/21	R203	06/11/2014	6.84	Put	Bond Future	435.0200	0.4350	337.5500	0.3376	(22.406)	0	0	0
2014/10/21	R203	06/11/2014	6.86	Put	Bond Future	394.1700	0.3942	300.9400	0.3009	(23.652)	0	0	0
2014/10/21	R203	06/11/2014	6.85	Put	Bond Future	414.3700	0.4144	318.9700	0.3190	(23.023)	0	0	0
2014/10/21	R203	05/02/2015	7.69	Call	Bond Future	1,515.8800	1.5159	1,624.9600	1.6250	7.196	0	0	55
2014/10/21	R203	05/02/2015			Bond Future	7.0725	106.1061	7.0209	106.2285	(0.729)	0.0000	0.0000	0
2014/10/21	R203	05/02/2015	8.34	Put	Bond Future	2.9700	0.0030	2.0900	0.0021	(29.630)	0	0	0
2014/10/21	R203	05/02/2015	8.35	Call	Bond Future	2,977.4000	2.9774	3,098.9500	3.0989	4.082	0	0	0
2014/10/21	R203	05/02/2015	8.36	Call	Bond Future	3,000.0900	3.0001	3,121.6800	3.1217	4.053	0	0	0
2014/10/21	R203	05/02/2015	8.34	Call	Bond Future	2,954.7100	2.9547	3,076.2100	3.0762	4.112	0	0	0
2014/10/21	R203	05/02/2015	8.36	Put	Bond Future	2.6400	0.0026	1.8500	0.0019	(29.924)	0	0	0
2014/10/21	R203	05/02/2015	7.69	Put	Bond Future	64.3100	0.0643	51.0100	0.0510	(20.681)	0	0	0
2014/10/21	R203	05/02/2015	8.35	Put	Bond Future	2.8000	0.0028	1.9700	0.0020	(29.643)	0	0	0
2014/10/21	R203	07/05/2015			Bond Future	7.0839	103.7616	7.0269	103.8847	(0.804)	0.0000	0.0000	0
2014/10/21	R203	07/05/2015	7.24	Put	Bond Future	468.1300	0.4681	417.8300	0.4178	(10.745)	0	0	0
2014/10/21	R203	07/05/2015	7.26	Put	Bond Future	451.6000	0.4516	402.5900	0.4026	(10.853)	0	0	0
2014/10/21	R203	07/05/2015	7.25	Put	Bond Future	459.8100	0.4598	410.1500	0.4102	(10.800)	0	0	0
2014/10/21	R203	07/05/2015	7.25	Call	Bond Future	817.6900	0.8177	891.1500	0.8911	8.984	0	0	0
2014/10/21	R203	07/05/2015	7.26	Call	Bond Future	830.9700	0.8310	905.0800	0.9051	8.918	0	0	0
2014/10/21	R203	07/05/2015	7.24	Call	Bond Future	804.5100	0.8045	877.3300	0.8773	9.051	0	0	0
2014/10/21	R204	06/11/2014	7.99	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	1,270
2014/10/21	R204	06/11/2014			Bond Future	7.2873	105.6055	7.2408	105.7710	(0.639)	0.0000	0.0000	11,939
2014/10/21	R204	06/11/2014	6.99	Put	Bond Future	1,077.2200	1.0772	920.1100	0.9201	(14.585)	0	0	0
2014/10/21	R204	06/11/2014	7.01	Put	Bond Future	1,009.6600	1.0097	854.7000	0.8547	(15.348)	0	0	0
2014/10/21	R204	06/11/2014	6.99	Call	Bond Future	14.6500	0.0147	23.0600	0.0231	57.406	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
2014/10/21	R204	06/11/2014	7.00	Put	Bond Future	1,043.3200		1.0433	887.2300	0.8872	(14.961)	0	0	0
2014/10/21	R204	06/11/2014	7.99	Call	Bond Future	2,458.8600		2.4589	2,624.3500	2.6244	6.730	0	0	0
2014/10/21	R204	06/11/2014	7.00	Call	Bond Future	16.7000		0.0167	26.1300	0.0261	56.467	0	0	0
2014/10/21	R204	06/11/2014	7.01	Call	Bond Future	18.9900		0.0190	29.5500	0.0296	55.608	0	0	0
2014/10/21	R204	05/02/2015			Bond Future	7.3640		103.2100	7.3142	103.3771	(0.676)	0.0000	0.0000	0
2014/10/21	R204	05/02/2015	8.25	Call	Bond Future	2,956.7600		2.9568	3,115.3200	3.1153	5.363	0	0	0
2014/10/21	R204	05/02/2015	8.26	Call	Bond Future	2,987.4300		2.9874	3,146.3000	3.1463	5.318	0	0	0
2014/10/21	R204	05/02/2015	8.24	Call	Bond Future	2,926.0300		2.9260	3,084.2800	3.0843	5.408	0	0	0
2014/10/21	R204	05/02/2015	8.26	Put	Bond Future	37.4100		0.0374	29.2300	0.0292	(21.866)	0	0	0
2014/10/21	R204	05/02/2015	8.25	Put	Bond Future	39.0800		0.0391	30.5900	0.0306	(21.725)	0	0	0
2014/10/21	R204	05/02/2015	8.24	Put	Bond Future	40.7000		0.0407	31.9000	0.0319	(21.622)	0	0	0
2014/10/21	R204	07/05/2015	7.51	Put	Bond Future	776.3700		0.7764	702.9000	0.7029	(9.463)	0	0	0
2014/10/21	R204	07/05/2015			Bond Future	7.3980		104.9855	7.3446	105.1540	(0.721)	0.0000	0.0000	0
2014/10/21	R204	07/05/2015	7.50	Put	Bond Future	789.8200		0.7898	715.4800	0.7155	(9.412)	0	0	0
2014/10/21	R204	07/05/2015	7.49	Call	Bond Future	1,093.3200		1.0933	1,186.6100	1.1866	8.533	0	0	0
2014/10/21	R204	07/05/2015	7.50	Call	Bond Future	1,111.1300		1.1111	1,205.3000	1.2053	8.475	0	0	0
2014/10/21	R204	07/05/2015	7.51	Call	Bond Future	1,129.1000		1.1291	1,224.1400	1.2241	8.417	0	0	0
2014/10/21	R204	07/05/2015	7.49	Put	Bond Future	803.4500		0.8034	728.2300	0.7282	(9.362)	0	0	0
2014/10/21	R204	06/08/2015	7.74	Call	Bond Future	1,763.7900		1.7638	1,874.0300	1.8740	6.250	0	0	0
2014/10/21	R204	06/08/2015	7.75	Put	Bond Future	735.9900		0.7360	674.3700	0.6744	(8.372)	0	0	0
2014/10/21	R204	06/08/2015			Bond Future	7.3940		102.8950	7.3358	103.0675	(0.787)	0.0000	0.0000	0
2014/10/21	R204	06/08/2015	8.41	Call	Bond Future	3,222.1000		3.2221	3,366.4800	3.3665	4.481	0	0	0
2014/10/21	R204	06/08/2015	7.74	Put	Bond Future	746.1100		0.7461	683.8700	0.6839	(8.342)	0	0	0
2014/10/21	R204	06/08/2015	7.76	Put	Bond Future	725.9800		0.7260	664.9800	0.6650	(8.402)	0	0	0
2014/10/21	R204	06/08/2015	8.41	Put	Bond Future	268.8800		0.2689	240.7800	0.2408	(10.451)	0	0	699
2014/10/21	R204	06/08/2015	7.75	Call	Bond Future	1,782.9000		1.7829	1,893.7600	1.8938	6.218	0	0	0
2014/10/21	R204	06/08/2015	7.76	Call	Bond Future	1,802.1100		1.8021	1,913.5900	1.9136	6.186	0	0	0
2014/10/21	R207	06/11/2014	7.36	Put	Bond Future	732.1600		0.7322	581.3900	0.5814	(20.592)	0	0	0
2014/10/21	R207	06/11/2014			Bond Future	7.5062		101.2468	7.4598	101.4417	(0.618)	0.0000	0.0000	35,969
2014/10/21	R207	06/11/2014	7.35	Put	Bond Future	764.8200		0.7648	611.1100	0.6111	(20.098)	0	0	0
2014/10/21	R207	06/11/2014	7.36	Call	Bond Future	115.9800		0.1160	160.1900	0.1602	38.119	0	0	0
2014/10/21	R207	06/11/2014	7.34	Call	Bond Future	97.2900		0.0973	135.7300	0.1357	39.511	0	0	0
2014/10/21	R207	06/11/2014	7.35	Call	Bond Future	106.3200		0.1063	147.5900	0.1476	38.817	0	0	0
2014/10/21	R207	06/11/2014	7.34	Put	Bond Future	798.1300		0.7981	641.5900	0.6416	(19.613)	0	0	0
2014/10/21	R207	05/02/2015	8.49	Put	Bond Future	50.0600		0.0501	39.6800	0.0397	(20.735)	0	0	0
2014/10/21	R207	05/02/2015			Bond Future	7.5797		99.1772	7.5308	99.3742	(0.646)	0.0000	0.0000	3,106
2014/10/21	R207	05/02/2015	8.51	Put	Bond Future	46.1700		0.0462	36.5000	0.0365	(20.944)	0	0	0
2014/10/21	R207	05/02/2015	8.50	Call	Bond Future	3,662.5500		3.6625	3,849.5000	3.8495	5.104	0	0	0
2014/10/21	R207	05/02/2015	8.51	Call	Bond Future	3,698.9400		3.6989	3,886.2500	3.8863	5.064	0	0	0
2014/10/21	R207	05/02/2015	8.49	Call	Bond Future	3,626.0500		3.6261	3,812.6500	3.8126	5.146	0	0	0
2014/10/21	R207	05/02/2015	8.50	Put	Bond Future	48.1600		0.0482	38.1300	0.0381	(20.826)	0	0	0
2014/10/21	R207	07/05/2015			Bond Future	7.6228		100.8839	7.5710	101.0829	(0.679)	0.0000	0.0000	0
2014/10/21	R207	07/05/2015	8.25	Call	Bond Future	2,768.9900		2.7690	2,924.3700	2.9244	5.611	0	0	0
2014/10/21	R207	07/05/2015	7.73	Call	Bond Future	1,421.7000		1.4217	1,532.7300	1.5327	7.810	0	0	66
2014/10/21	R207	07/05/2015	8.24	Put	Bond Future	403.2400		0.4032	358.9400	0.3589	(10.986)	0	0	0
2014/10/21	R207	07/05/2015	8.26	Put	Bond Future	387.6600		0.3877	344.7200	0.3447	(11.077)	0	0	0
2014/10/21	R207	07/05/2015	7.73	Put	Bond Future	1,010.9700		1.0110	923.0000	0.9230	(8.702)	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
2014/10/21	R207	07/05/2015	8.25	Put	Bond Future	395.3900	0.3954	351.7700	0.3518	(11.032)	0	0	0
2014/10/21	R207	07/05/2015	8.26	Call	Bond Future	2,798.5400	2.7985	2,954.6000	2.9546	5.576	0	0	0
2014/10/21	R207	07/05/2015	8.24	Call	Bond Future	2,739.5500	2.7395	2,894.2500	2.8943	5.647	0	0	0
2014/10/21	R207	06/08/2015	7.76	Call	Bond Future	1,709.9500	1.7100	1,822.7600	1.8228	6.597	0	0	0
2014/10/21	R207	06/08/2015			Bond Future	7.6370	99.1128	7.5815	99.3164	(0.726)	0.0000	0.0000	0
2014/10/21	R207	06/08/2015	7.74	Call	Bond Future	1,669.0400	1.6690	1,780.2700	1.7803	6.664	0	0	0
2014/10/21	R207	06/08/2015	7.75	Call	Bond Future	1,689.2600	1.6893	1,801.2800	1.8013	6.631	0	0	0
2014/10/21	R207	06/08/2015	7.46	Call	Bond Future	1,157.7500	1.1578	1,246.3600	1.2464	7.654	0	0	70
2014/10/21	R207	06/08/2015	7.74	Put	Bond Future	1,292.5600	1.2926	1,200.2600	1.2003	(7.141)	0	0	0
2014/10/21	R207	06/08/2015	7.76	Put	Bond Future	1,260.5600	1.2606	1,169.8400	1.1698	(7.197)	0	0	0
2014/10/21	R207	06/08/2015	7.46	Put	Bond Future	1,808.9200	1.8089	1,694.0000	1.6940	(6.353)	0	0	0
2014/10/21	R207	06/08/2015	7.75	Put	Bond Future	1,276.3100	1.2763	1,184.8000	1.1848	(7.170)	0	0	0
2014/10/21	R208	06/11/2014	7.46	Call	Bond Future	84.3300	0.0843	118.8300	0.1188	40.911	0	0	0
2014/10/21	R208	06/11/2014			Bond Future	7.6607	96.2358	7.6145	96.4599	(0.604)	0.0000	0.0000	53,508
2014/10/21	R208	06/11/2014	7.44	Call	Bond Future	69.4700	0.0695	98.8200	0.0988	42.248	0	0	0
2014/10/21	R208	06/11/2014	7.45	Call	Bond Future	76.6200	0.0766	108.4700	0.1085	41.569	0	0	0
2014/10/21	R208	06/11/2014	7.44	Put	Bond Future	1,144.7900	1.1448	949.9600	0.9500	(17.019)	0	0	0
2014/10/21	R208	06/11/2014	8.50	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	1,520
2014/10/21	R208	06/11/2014	7.46	Put	Bond Future	1,061.6100	1.0616	871.9300	0.8719	(17.867)	0	0	0
2014/10/21	R208	06/11/2014	7.45	Put	Bond Future	1,102.9100	1.1029	910.5800	0.9106	(17.438)	0	0	0
2014/10/21	R208	06/11/2014	8.50	Call	Bond Future	3,957.1400	3.9571	4,181.3000	4.1813	5.665	0	0	0
2014/10/21	R208	05/02/2015	8.51	Call	Bond Future	3,657.4800	3.6575	3,864.9200	3.8649	5.672	0	0	0
2014/10/21	R208	05/02/2015			Bond Future	7.7316	97.7295	7.6832	97.9562	(0.626)	0.0000	0.0000	0
2014/10/21	R208	05/02/2015	8.49	Call	Bond Future	3,575.7000	3.5757	3,781.9500	3.7819	5.768	0	0	0
2014/10/21	R208	05/02/2015	8.51	Put	Bond Future	102.4800	0.1025	83.2700	0.0833	(18.745)	0	0	0
2014/10/21	R208	05/02/2015	8.50	Put	Bond Future	106.2200	0.1062	86.4200	0.0864	(18.641)	0	0	0
2014/10/21	R208	05/02/2015	8.49	Put	Bond Future	109.9900	0.1100	89.5900	0.0896	(18.547)	0	0	0
2014/10/21	R208	05/02/2015	8.50	Call	Bond Future	3,616.5900	3.6166	3,823.4400	3.8234	5.719	0	0	0
2014/10/21	R208	07/05/2015	8.01	Call	Bond Future	2,042.3900	2.0424	2,184.5800	2.1846	6.962	0	0	0
2014/10/21	R208	07/05/2015			Bond Future	7.7720	96.0085	7.7213	96.2379	(0.652)	0.0000	0.0000	0
2014/10/21	R208	07/05/2015	7.99	Call	Bond Future	1,986.9300	1.9869	2,126.9700	2.1270	7.048	0	0	0
2014/10/21	R208	07/05/2015	8.00	Call	Bond Future	2,014.5700	2.0146	2,155.6800	2.1557	7.004	0	0	0
2014/10/21	R208	07/05/2015	7.99	Put	Bond Future	1,008.4800	1.0085	919.1900	0.9192	(8.854)	0	0	0
2014/10/21	R208	07/05/2015	8.00	Put	Bond Future	991.5200	0.9915	903.3000	0.9033	(8.897)	0	0	0
2014/10/21	R208	07/05/2015	8.01	Put	Bond Future	974.7700	0.9748	887.6300	0.8876	(8.940)	0	0	0
2014/10/21	R208	06/08/2015			Bond Future	7.7889	97.7926	7.7353	98.0269	(0.688)	0.0000	0.0000	0
2014/10/21	R208	06/08/2015	8.00	Call	Bond Future	2,304.6000	2.3046	2,441.9400	2.4419	5.959	0	0	0
2014/10/21	R208	06/08/2015	8.01	Call	Bond Future	2,330.3000	2.3303	2,468.5000	2.4685	5.931	0	0	0
2014/10/21	R208	06/08/2015	8.85	Call	Bond Future	4,910.9000	4.9109	5,106.9400	5.1069	3.992	0	0	0
2014/10/21	R208	06/08/2015	7.99	Call	Bond Future	2,279.0300	2.2790	2,415.5100	2.4155	5.989	0	0	0
2014/10/21	R208	06/08/2015	8.01	Put	Bond Future	1,371.5500	1.3716	1,275.4100	1.2754	(7.010)	0	0	0
2014/10/21	R208	06/08/2015	8.00	Put	Bond Future	1,388.9600	1.3890	1,291.9600	1.2920	(6.984)	0	0	0
2014/10/21	R208	06/08/2015	7.99	Put	Bond Future	1,406.5400	1.4065	1,308.6800	1.3087	(6.957)	0	0	0
2014/10/21	R208	06/08/2015	8.85	Put	Bond Future	414.1400	0.4141	375.8400	0.3758	(9.248)	0	0	198
2014/10/21	R209	06/11/2014	8.95	Call	Bond Future	2,048.7900	2.0488	2,534.9200	2.5349	23.728	0	0	2,050
2014/10/21	R209	06/11/2014	9.50	Call	Bond Future	5,884.9900	5.8850	6,445.7200	6.4457	9.528	0	0	0

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2014/10/21	R209	06/11/2014			Bond Future	8.7029	77.0833	8.6318	77.6444	(0.816)	0.0000	0.0000	28,853
2014/10/21	R209	06/11/2014	8.99	Put	Bond Future	105.8600	0.1059	48.8500	0.0488	(53.854)	0	0	0
2014/10/21	R209	06/11/2014	10.00	Call	Bond Future	9,222.1200	9.2221	9,783.2000	9.7832	6.084	0	0	0
2014/10/21	R209	06/11/2014	9.05	Put	Bond Future	63.6200	0.0636	27.1400	0.0271	(57.340)	0	0	0
2014/10/21	R209	06/11/2014	9.58	Put	Bond Future	0.1500	0.0002	0.0300	0.0000	(80.000)	0	0	907
2014/10/21	R209	06/11/2014	8.95	Put	Bond Future	145.6300	0.1456	70.6800	0.0707	(51.466)	0	0	0
2014/10/21	R209	06/11/2014	9.01	Put	Bond Future	89.6900	0.0897	40.3300	0.0403	(55.034)	0	0	0
2014/10/21	R209	06/11/2014	9.50	Put	Bond Future	0.4500	0.0005	0.1000	0.0001	(77.778)	0	0	5,500
2014/10/21	R209	06/11/2014	10.05	Call	Bond Future	9,542.0800	9.5421	10,103.1600	10.1032	5.880	0	0	0
2014/10/21	R209	06/11/2014	8.50	Call	Bond Future	191.3900	0.1914	306.4900	0.3065	60.139	0	0	5,500
2014/10/21	R209	06/11/2014	8.75	Put	Bond Future	563.3500	0.5634	343.0700	0.3431	(39.102)	0	0	0
2014/10/21	R209	06/11/2014	9.00	Put	Bond Future	97.4900	0.0975	44.4100	0.0444	(54.447)	0	0	0
2014/10/21	R209	06/11/2014	9.95	Call	Bond Future	8,899.7200	8.8997	9,460.8000	9.4608	6.304	0	0	0
2014/10/21	R209	06/11/2014	8.99	Call	Bond Future	2,310.2200	2.3102	2,814.2900	2.8143	21.819	0	0	0
2014/10/21	R209	06/11/2014	9.25	Call	Bond Future	4,125.9200	4.1259	4,680.9200	4.6809	13.452	0	0	0
2014/10/21	R209	06/11/2014	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/21	R209	06/11/2014	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,640
2014/10/21	R209	06/11/2014	9.05	Call	Bond Future	2,716.2600	2.7163	3,240.8600	3.2409	19.313	0	0	2,050
2014/10/21	R209	06/11/2014	9.58	Call	Bond Future	6,436.0500	6.4361	6,997.0100	6.9970	8.716	0	0	0
2014/10/21	R209	06/11/2014	8.75	Call	Bond Future	931.8400	0.9318	1,272.6400	1.2726	36.573	0	0	2,200
2014/10/21	R209	06/11/2014	9.00	Call	Bond Future	2,376.8500	2.3769	2,884.8500	2.8849	21.373	0	0	1,640
2014/10/21	R209	06/11/2014	9.25	Put	Bond Future	8.9700	0.0090	2.8900	0.0029	(67.781)	0	0	2,200
2014/10/21	R209	06/11/2014	8.50	Put	Bond Future	1,810.5200	1.8105	1,364.5400	1.3645	(24.633)	0	0	0
2014/10/21	R209	06/11/2014	9.01	Call	Bond Future	2,443.9400	2.4439	2,955.6600	2.9557	20.938	0	0	0
2014/10/21	R209	06/11/2014	9.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/21	R209	05/02/2015	9.00	Put	Bond Future	1,158.6200	1.1586	967.6300	0.9676	(16.484)	0	0	0
2014/10/21	R209	05/02/2015			Bond Future	8.7623	78.2797	8.6894	78.8488	(0.832)	0.0000	0.0000	26
2014/10/21	R209	05/02/2015	9.25	Call	Bond Future	4,280.0200	4.2800	4,728.7600	4.7288	10.485	0	0	0
2014/10/21	R209	05/02/2015	9.26	Call	Bond Future	4,335.9800	4.3360	4,787.1300	4.7871	10.405	0	0	0
2014/10/21	R209	05/02/2015	9.25	Put	Bond Future	634.9800	0.6350	514.6500	0.5147	(18.950)	0	0	0
2014/10/21	R209	05/02/2015	9.24	Call	Bond Future	4,224.2900	4.2243	4,670.5900	4.6706	10.565	0	0	0
2014/10/21	R209	05/02/2015	9.00	Call	Bond Future	2,969.7800	2.9698	3,347.8600	3.3479	12.731	0	0	0
2014/10/21	R209	05/02/2015	9.24	Put	Bond Future	651.2500	0.6513	528.4800	0.5285	(18.851)	0	0	0
2014/10/21	R209	05/02/2015	9.26	Put	Bond Future	619.0500	0.6191	501.1300	0.5011	(19.049)	0	0	0
2014/10/21	R209	07/05/2015			Bond Future	8.8063	76.4764	8.7315	77.0542	(0.848)	0.0000	0.0000	0
2014/10/21	R209	07/05/2015	8.99	Put	Bond Future	2,144.3600	2.1444	1,913.8000	1.9138	(10.752)	0	0	0
2014/10/21	R209	07/05/2015	9.01	Put	Bond Future	2,082.5100	2.0825	1,856.7000	1.8567	(10.843)	0	0	0
2014/10/21	R209	07/05/2015	9.00	Put	Bond Future	2,113.2500	2.1132	1,885.0800	1.8851	(10.797)	0	0	0
2014/10/21	R209	07/05/2015	8.99	Call	Bond Future	3,537.0300	3.5370	3,884.2700	3.8843	9.817	0	0	0
2014/10/21	R209	07/05/2015	9.00	Call	Bond Future	3,580.5900	3.5806	3,930.2200	3.9302	9.765	0	0	0
2014/10/21	R209	07/05/2015	9.01	Call	Bond Future	3,624.4100	3.6244	3,976.4000	3.9764	9.712	0	0	0
2014/10/21	R209	06/08/2015	8.99	Put	Bond Future	3,001.6000	3.0016	2,751.9000	2.7519	(8.319)	0	0	0
2014/10/21	R209	06/08/2015			Bond Future	8.8394	77.8979	8.7626	78.4870	(0.868)	0.0000	0.0000	0
2014/10/21	R209	06/08/2015	9.01	Put	Bond Future	2,935.6500	2.9356	2,689.8100	2.6898	(8.374)	0	0	0
2014/10/21	R209	06/08/2015	9.90	Call	Bond Future	8,454.3800	8.4544	8,936.4800	8.9365	5.702	0	0	0
2014/10/21	R209	06/08/2015	9.00	Call	Bond Future	4,178.9500	4.1789	4,520.2900	4.5203	8.168	0	0	0
2014/10/21	R209	06/08/2015	9.01	Call	Bond Future	4,220.5000	4.2205	4,563.7700	4.5638	8.133	0	0	0
2014/10/21	R209	06/08/2015	8.99	Call	Bond Future	4,137.5800	4.1376	4,476.9900	4.4770	8.203	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
2014/10/21	R209	06/08/2015	9.00	Put	Bond Future	2,968.4800		2.9685	2,720.7100	2.7207	(8.347)	0	0	0
2014/10/21	R209	06/08/2015	9.90	Put	Bond Future	981.8400		0.9818	874.8300	0.8748	(10.899)	0	0	2,914
2014/10/21	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R210	06/11/2014			Bond Future	173.2716		173.2716	173.6930	173.6930	0.243	0.0000	0.0000	628
2014/10/21	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R210	06/11/2014	169.00	Call	Bond Future	4,271.5900		4.2716	4,693.0300	4.6930	9.866	0	0	0
2014/10/21	R210	06/11/2014	169.01	Call	Bond Future	4,261.5900		4.2616	4,683.0300	4.6830	9.889	0	0	0
2014/10/21	R210	06/11/2014	168.99	Call	Bond Future	4,281.5900		4.2816	4,703.0300	4.7030	9.843	0	0	0
2014/10/21	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R210	05/02/2015			Bond Future	175.9825		175.9825	176.4089	176.4089	0.242	0.0000	0.0000	0
2014/10/21	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R210	05/02/2015	175.01	Call	Bond Future	972.5100		0.9725	1,398.9300	1.3989	43.847	0	0	0
2014/10/21	R210	05/02/2015	174.99	Call	Bond Future	992.5100		0.9925	1,418.9300	1.4189	42.964	0	0	0
2014/10/21	R210	05/02/2015	175.00	Call	Bond Future	982.5100		0.9825	1,408.9300	1.4089	43.401	0	0	0
2014/10/21	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R211	06/11/2014	130.00	Call	Bond Future	2,411.3400		2.4113	2,573.0700	2.5731	6.707	0	0	0
2014/10/21	R211	06/11/2014	130.01	Call	Bond Future	2,401.3400		2.4013	2,563.0700	2.5631	6.735	0	0	0
2014/10/21	R211	06/11/2014			Bond Future	132.4113		132.4113	132.5731	132.5731	0.122	0.0000	0.0000	1,120
2014/10/21	R211	06/11/2014	129.99	Call	Bond Future	2,421.3400		2.4213	2,583.0700	2.5831	6.679	0	0	0
2014/10/21	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R211	05/02/2015	133.00	Call	Bond Future	0.0000		0.0000	39.9200	0.0399	100.000	0	0	0
2014/10/21	R211	05/02/2015			Bond Future	132.8770		132.8770	133.0399	133.0399	0.123	0.0000	0.0000	0
2014/10/21	R211	05/02/2015	133.01	Call	Bond Future	0.0000		0.0000	29.9200	0.0299	100.000	0	0	0
2014/10/21	R211	05/02/2015	132.99	Put	Bond Future	113.0100		0.1130	0.0000	0.0000	(100.000)	0	0	0
2014/10/21	R211	05/02/2015	133.01	Put	Bond Future	133.0100		0.1330	0.0000	0.0000	(100.000)	0	0	0
2014/10/21	R211	05/02/2015	132.99	Call	Bond Future	0.0000		0.0000	49.9200	0.0499	100.000	0	0	0
2014/10/21	R211	05/02/2015	133.00	Put	Bond Future	123.0100		0.1230	0.0000	0.0000	(100.000)	0	0	0
2014/10/21	R212	06/11/2014			Bond Future	138.0106		138.0106	138.0298	138.0298	0.014	0.0000	0.0000	14,864
2014/10/21	R212	06/11/2014	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R212	06/11/2014	135.00	Call	Bond Future	3,010.6200		3.0106	3,029.8200	3.0298	0.638	0	0	0
2014/10/21	R212	06/11/2014	135.01	Call	Bond Future	3,000.6200		3.0006	3,019.8200	3.0198	0.640	0	0	0
2014/10/21	R212	06/11/2014	134.99	Call	Bond Future	3,020.6200		3.0206	3,039.8200	3.0398	0.636	0	0	0
2014/10/21	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R212	05/02/2015			Bond Future	138.4071		138.4071	138.4253	138.4253	0.013	0.0000	0.0000	0
2014/10/21	R212	05/02/2015	137.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R212	05/02/2015	138.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R212	05/02/2015	138.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R212	05/02/2015	138.01	Call	Bond Future	397.1300		0.3971	415.2900	0.4153	4.573	0	0	0
2014/10/21	R212	05/02/2015	137.99	Call	Bond Future	417.1300		0.4171	435.2900	0.4353	4.354	0	0	0
2014/10/21	R212	05/02/2015	138.00	Call	Bond Future	407.1300		0.4071	425.2900	0.4253	4.460	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
2014/10/21	R213	06/11/2014	8.84	Call	Bond Future	2,412.8100		2.4128	2,812.0000	2.8120	16.545	0	0	0
2014/10/21	R213	06/11/2014	8.85	Put	Bond Future	83.4500		0.0835	43.0100	0.0430	(48.460)	0	0	0
2014/10/21	R213	06/11/2014			Bond Future	8.5390		87.9629	8.4830	88.4056	(0.657)	0.0000	0.0000	28,658
2014/10/21	R213	06/11/2014	8.85	Call	Bond Future	2,480.9800		2.4810	2,883.2400	2.8832	16.214	0	0	0
2014/10/21	R213	06/11/2014	8.86	Call	Bond Future	2,549.6200		2.5496	2,954.7700	2.9548	15.891	0	0	0
2014/10/21	R213	06/11/2014	8.84	Put	Bond Future	90.8900		0.0909	47.3800	0.0474	(47.871)	0	0	0
2014/10/21	R213	06/11/2014	8.86	Put	Bond Future	76.5700		0.0766	39.0200	0.0390	(49.040)	0	0	0
2014/10/21	R213	05/02/2015	9.26	Put	Bond Future	393.6000		0.3936	326.2600	0.3263	(17.109)	0	0	0
2014/10/21	R213	05/02/2015			Bond Future	8.6037		89.3282	8.5460	89.7768	(0.670)	0.0000	0.0000	0
2014/10/21	R213	05/02/2015	9.25	Put	Bond Future	404.6600		0.4047	335.7700	0.3358	(17.024)	0	0	0
2014/10/21	R213	05/02/2015	9.24	Put	Bond Future	415.9800		0.4160	345.5300	0.3455	(16.936)	0	0	0
2014/10/21	R213	05/02/2015	9.25	Call	Bond Future	5,214.0200		5.2140	5,593.7300	5.5937	7.282	0	0	0
2014/10/21	R213	05/02/2015	9.26	Call	Bond Future	5,274.3100		5.2743	5,655.5700	5.6556	7.229	0	0	0
2014/10/21	R213	05/02/2015	9.24	Call	Bond Future	5,153.9000		5.1539	5,532.0500	5.5321	7.337	0	0	0
2014/10/21	R213	07/05/2015	8.74	Call	Bond Future	3,074.6500		3.0746	3,327.3100	3.3273	8.218	0	0	0
2014/10/21	R213	07/05/2015	8.75	Put	Bond Future	2,336.8800		2.3369	2,136.3100	2.1363	(8.583)	0	0	0
2014/10/21	R213	07/05/2015			Bond Future	8.6477		87.3174	8.5885	87.7726	(0.684)	0.0000	0.0000	0
2014/10/21	R213	07/05/2015	8.75	Call	Bond Future	3,115.6300		3.1156	3,370.2900	3.3703	8.174	0	0	0
2014/10/21	R213	07/05/2015	8.76	Call	Bond Future	3,157.4000		3.1574	3,414.0600	3.4141	8.129	0	0	0
2014/10/21	R213	07/05/2015	8.74	Put	Bond Future	2,371.6000		2.3716	2,169.0300	2.1690	(8.541)	0	0	0
2014/10/21	R213	07/05/2015	8.76	Put	Bond Future	2,303.0500		2.3031	2,104.4800	2.1045	(8.622)	0	0	0
2014/10/21	R214	06/11/2014	9.20	Call	Bond Future	3,152.8600		3.1529	3,750.5900	3.7506	18.958	0	0	2,500
2014/10/21	R214	06/11/2014	9.64	Call	Bond Future	6,346.4900		6.3465	6,974.0600	6.9741	9.888	0	0	0
2014/10/21	R214	06/11/2014			Bond Future	8.8082		77.7860	8.7321	78.4140	(0.864)	0.0000	0.0000	6,069
2014/10/21	R214	06/11/2014	9.20	Put	Bond Future	49.6000		0.0496	19.4300	0.0194	(60.827)	0	0	0
2014/10/21	R214	06/11/2014	9.65	Call	Bond Future	6,417.3300		6.4173	7,044.9300	7.0449	9.780	0	0	0
2014/10/21	R214	06/11/2014	9.66	Call	Bond Future	6,488.0700		6.4881	7,115.7000	7.1157	9.674	0	0	0
2014/10/21	R214	06/11/2014	9.80	Call	Bond Future	7,466.0800		7.4661	8,093.9400	8.0939	8.410	0	0	0
2014/10/21	R214	06/11/2014	9.64	Put	Bond Future	0.4200		0.0004	0.0900	0.0001	(78.571)	0	0	0
2014/10/21	R214	06/11/2014	9.66	Put	Bond Future	0.3300		0.0003	0.0600	0.0001	(81.818)	0	0	0
2014/10/21	R214	06/11/2014	9.65	Put	Bond Future	0.3700		0.0004	0.0700	0.0001	(81.081)	0	0	0
2014/10/21	R214	06/11/2014	9.80	Put	Bond Future	0.0500		0.0001	0.0100	0.0000	(80.000)	0	0	2,500
2014/10/21	R214	05/02/2015	9.50	Call	Bond Future	5,323.1000		5.3231	5,857.8400	5.8578	10.046	0	0	0
2014/10/21	R214	05/02/2015			Bond Future	8.8692		78.9934	8.7911	79.6303	(0.881)	0.0000	0.0000	0
2014/10/21	R214	05/02/2015	9.51	Call	Bond Future	5,383.2200		5.3832	5,920.1200	5.9201	9.974	0	0	0
2014/10/21	R214	05/02/2015	9.50	Put	Bond Future	485.1500		0.4852	383.0100	0.3830	(21.053)	0	0	0
2014/10/21	R214	05/02/2015	9.49	Call	Bond Future	5,263.1400		5.2631	5,795.6900	5.7957	10.118	0	0	0
2014/10/21	R214	05/02/2015	9.49	Put	Bond Future	497.8600		0.4979	393.5300	0.3935	(20.956)	0	0	0
2014/10/21	R214	05/02/2015	9.51	Put	Bond Future	472.7200		0.4727	372.7400	0.3727	(21.150)	0	0	0
2014/10/21	R214	07/05/2015			Bond Future	8.9124		77.0583	8.8324	77.7050	(0.898)	0.0000	0.0000	0
2014/10/21	R214	07/05/2015	9.15	Call	Bond Future	3,951.3000		3.9513	4,355.3700	4.3554	10.226	0	0	0
2014/10/21	R214	07/05/2015	9.16	Call	Bond Future	3,997.7700		3.9978	4,404.4100	4.4044	10.172	0	0	0
2014/10/21	R214	07/05/2015	9.14	Put	Bond Future	2,113.4400		2.1134	1,868.1800	1.8682	(11.605)	0	0	0
2014/10/21	R214	07/05/2015	9.16	Put	Bond Future	2,052.0600		2.0521	1,811.9500	1.8119	(11.701)	0	0	0
2014/10/21	R214	07/05/2015	9.15	Put	Bond Future	2,082.5700		2.0826	1,839.8900	1.8399	(11.653)	0	0	0
2014/10/21	R214	07/05/2015	9.14	Call	Bond Future	3,905.0600		3.9051	4,306.5500	4.3065	10.281	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
2014/10/21	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R248	06/11/2014			Bond Future	8.8635	100.5081	8.7824	101.3703	(0.916)	0.0000	0.0000	32,476
2014/10/21	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R248	06/11/2014	9.72	Call	Bond Future	8,348.9200	8.3489	9,211.1500	9.2112	10.327	0	0	0
2014/10/21	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R248	06/11/2014	9.73	Call	Bond Future	8,438.8900	8.4389	9,301.1200	9.3011	10.217	0	0	0
2014/10/21	R248	06/11/2014	9.74	Call	Bond Future	8,528.7000	8.5287	9,390.9300	9.3909	10.110	0	0	0
2014/10/21	R248	05/02/2015			Bond Future	8.9261	102.0681	8.8427	102.9427	(0.934)	0.0000	0.0000	1,277
2014/10/21	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R248	05/02/2015	9.50	Call	Bond Future	5,664.6500	5.6647	6,539.2500	6.5392	15.440	0	0	0
2014/10/21	R248	05/02/2015	9.51	Call	Bond Future	5,758.1700	5.7582	6,632.7700	6.6328	15.189	0	0	0
2014/10/21	R248	05/02/2015	9.49	Call	Bond Future	5,570.9500	5.5710	6,445.5500	6.4455	15.699	0	0	0
2014/10/21	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R248	07/05/2015			Bond Future	8.9708	99.3898	8.8853	100.2780	(0.953)	0.0000	0.0000	0
2014/10/21	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/21	R248	07/05/2015	9.26	Call	Bond Future	2,902.4600	2.9025	3,790.7100	3.7907	30.603	0	0	0
2014/10/21	R248	07/05/2015	9.24	Call	Bond Future	2,706.6600	2.7067	3,594.9100	3.5949	32.817	0	0	0
2014/10/21	R248	07/05/2015	9.25	Call	Bond Future	2,804.6500	2.8046	3,692.9000	3.6929	31.671	0	0	0

Total

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