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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/10/2014 TO 27/10/2014

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
2014/10/27	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	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
2014/10/27	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	2025	06/11/2014	117.01	Call	Bond Future	849.9600	0.8500	866.9500	0.8669	1.999	0	0	0
2014/10/27	2025	06/11/2014			Bond Future	117.8600	117.8600	117.8769	117.8769	0.014	0.0000	0.0000	16
2014/10/27	2025	06/11/2014	116.99	Call	Bond Future	869.9600	0.8700	886.9500	0.8869	1.953	0	0	0
2014/10/27	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2025	06/11/2014	117.00	Call	Bond Future	859.9600	0.8600	876.9500	0.8769	1.976	0	0	0
2014/10/27	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2025	05/02/2015			Bond Future	118.5435	118.5435	118.5604	118.5604	0.014	0.0000	0.0000	0
2014/10/27	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2025	05/02/2015	118.99	Put	Bond Future	446.5400	0.4465	429.6400	0.4296	(3.785)	0	0	0
2014/10/27	2025	05/02/2015	119.01	Put	Bond Future	466.5400	0.4665	449.6400	0.4496	(3.622)	0	0	0
2014/10/27	2025	05/02/2015	119.00	Put	Bond Future	456.5400	0.4565	439.6400	0.4396	(3.702)	0	0	0
2014/10/27	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2025	07/05/2015			Bond Future	121.0000	121.0000	120.6010	120.6010	(0.330)	0.0000	0.0000	0
2014/10/27	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2025	07/05/2015	120.99	Put	Bond Future	0.0000	0.0000	389.0100	0.3890	100.000	0	0	0
2014/10/27	2025	07/05/2015	121.01	Put	Bond Future	0.0000	0.0000	409.0100	0.4090	100.000	0	0	0
2014/10/27	2025	07/05/2015	121.00	Put	Bond Future	0.0000	0.0000	399.0100	0.3990	100.000	0	0	0
2014/10/27	2030	06/11/2014	9.01	Call	Bond Future	5,388.5100	5.3885	5,184.6500	5.1847	(3.783)	0	0	0
2014/10/27	2030	06/11/2014			Bond Future	8.3388	99.3274	8.3633	99.1236	0.293	0.0000	0.0000	4,661
2014/10/27	2030	06/11/2014	8.99	Call	Bond Future	5,234.1800	5.2342	5,030.3200	5.0303	(3.895)	0	0	0
2014/10/27	2030	06/11/2014	9.00	Call	Bond Future	5,311.3900	5.3114	5,107.5300	5.1075	(3.838)	0	0	0
2014/10/27	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2030	05/02/2015			Bond Future	8.3981	96.8594	8.4233	96.6521	0.300	0.0000	0.0000	0
2014/10/27	2030	05/02/2015	9.25	Call	Bond Future	6,666.9100	6.6669	6,459.6000	6.4596	(3.110)	0	0	0
2014/10/27	2030	05/02/2015	9.24	Call	Bond Future	6,592.5100	6.5925	6,385.2000	6.3852	(3.145)	0	0	0
2014/10/27	2030	05/02/2015	9.26	Call	Bond Future	6,741.2200	6.7412	6,533.9100	6.5339	(3.075)	0	0	0
2014/10/27	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2030	07/05/2015			Bond Future	8.4427	98.5202	8.4691	98.3061	0.313	0.0000	0.0000	0
2014/10/27	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/10/27	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2030	07/05/2015	8.74	Call	Bond Future	2,372.7200	2.3727	2,158.6200	2.1586	(9.023)	0	0	0
2014/10/27	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2030	07/05/2015	8.75	Call	Bond Future	2,451.0900	2.4511	2,236.9900	2.2370	(8.735)	0	0	0
2014/10/27	2030	07/05/2015	8.76	Call	Bond Future	2,529.3600	2.5294	2,315.2600	2.3153	(8.465)	0	0	0
2014/10/27	2037	06/11/2014	9.69	Call	Bond Future	9,862.0500	9.8621	9,672.6300	9.6726	(1.921)	0	0	0
2014/10/27	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2037	06/11/2014			Bond Future	8.5936	101.4356	8.6130	101.2462	0.226	0.0000	0.0000	10,565
2014/10/27	2037	06/11/2014	9.70	Call	Bond Future	9,944.6600	9.9447	9,755.2400	9.7552	(1.905)	0	0	0
2014/10/27	2037	06/11/2014	9.71	Call	Bond Future	10,027.1500	10.0272	9,837.7300	9.8377	(1.889)	0	0	0
2014/10/27	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2037	05/02/2015			Bond Future	8.6517	98.7498	8.6717	98.5571	0.231	0.0000	0.0000	3,280
2014/10/27	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2037	05/02/2015	9.50	Call	Bond Future	7,676.7600	7.6768	7,484.1000	7.4841	(2.510)	0	0	0
2014/10/27	2037	05/02/2015	9.51	Call	Bond Future	7,761.5000	7.7615	7,568.8400	7.5688	(2.482)	0	0	0
2014/10/27	2037	05/02/2015	9.49	Call	Bond Future	7,591.8900	7.5919	7,399.2300	7.3992	(2.538)	0	0	0
2014/10/27	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2037	07/05/2015			Bond Future	8.6967	100.4430	8.7176	100.2438	0.240	0.0000	0.0000	0
2014/10/27	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2037	07/05/2015	9.01	Call	Bond Future	2,920.3400	2.9203	2,721.1300	2.7211	(6.821)	0	0	0
2014/10/27	2037	07/05/2015	8.99	Call	Bond Future	2,738.0100	2.7380	2,538.8000	2.5388	(7.276)	0	0	0
2014/10/27	2037	07/05/2015	9.00	Call	Bond Future	2,829.2400	2.8292	2,630.0300	2.6300	(7.041)	0	0	0
2014/10/27	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2037	06/08/2015			Bond Future	8.7500	8.7500	8.7525	97.8449	0.029	0.0000	0.0000	0
2014/10/27	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	118.4200	0.1184	100.000	0	0	0
2014/10/27	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	24.0500	0.0240	100.000	0	0	0
2014/10/27	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	70.1800	0.0702	100.000	0	0	0
2014/10/27	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2038	06/11/2014	120.01	Call	Bond Future	3,983.3100	3.9833	4,114.4300	4.1144	3.292	0	0	0
2014/10/27	2038	06/11/2014			Bond Future	123.9933	123.9933	124.1244	124.1244	0.106	0.0000	0.0000	1,974
2014/10/27	2038	06/11/2014	119.99	Call	Bond Future	4,003.3100	4.0033	4,134.4300	4.1344	3.275	0	0	0
2014/10/27	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2038	06/11/2014	120.00	Call	Bond Future	3,993.3100	3.9933	4,124.4300	4.1244	3.283	0	0	0
2014/10/27	2038	05/02/2015	123.00	Call	Bond Future	1,628.0200	1.6280	1,760.7600	1.7608	8.153	0	0	0
2014/10/27	2038	05/02/2015			Bond Future	124.6280	124.6280	124.7608	124.7608	0.107	0.0000	0.0000	0
2014/10/27	2038	05/02/2015	123.01	Call	Bond Future	1,618.0200	1.6180	1,750.7600	1.7508	8.204	0	0	0
2014/10/27	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2038	05/02/2015	122.99	Call	Bond Future	1,638.0200	1.6380	1,770.7600	1.7708	8.104	0	0	0

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2014/10/27	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	81.7400	0.0817	100.000	0	0	0
2014/10/27	2038	07/05/2015			Bond Future	127.0000	127.0000	126.9083	126.9083	(0.072)	0.0000	0.0000	0
2014/10/27	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	91.7400	0.0917	100.000	0	0	0
2014/10/27	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	101.7400	0.1017	100.000	0	0	0
2014/10/27	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2044	06/11/2014			Bond Future	8.6783	103.1829	8.7028	102.9236	0.282	0.0000	0.0000	3,002
2014/10/27	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2044	06/11/2014	8.99	Call	Bond Future	3,222.7700	3.2228	2,963.5200	2.9635	(8.044)	0	0	0
2014/10/27	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2044	06/11/2014	9.00	Call	Bond Future	3,323.2600	3.3233	3,064.0100	3.0640	(7.801)	0	0	0
2014/10/27	2044	06/11/2014	9.01	Call	Bond Future	3,423.5600	3.4236	3,164.3100	3.1643	(7.573)	0	0	0
2014/10/27	2044	05/02/2015	9.00	Call	Bond Future	2,723.1700	2.7232	2,459.6400	2.4596	(9.677)	0	0	0
2014/10/27	2044	05/02/2015			Bond Future	8.7346	100.3989	8.7597	100.1354	0.288	0.0000	0.0000	0
2014/10/27	2044	05/02/2015	9.01	Call	Bond Future	2,823.2800	2.8233	2,559.7500	2.5597	(9.334)	0	0	0
2014/10/27	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2044	05/02/2015	8.99	Call	Bond Future	2,622.8800	2.6229	2,359.3500	2.3594	(10.047)	0	0	0
2014/10/27	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2044	07/05/2015			Bond Future	8.7785	102.1206	8.8047	101.8490	0.298	0.0000	0.0000	0
2014/10/27	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2044	07/05/2015	9.01	Call	Bond Future	2,359.1400	2.3591	2,087.5500	2.0875	(11.512)	0	0	0
2014/10/27	2044	07/05/2015	8.99	Call	Bond Future	2,159.0600	2.1591	1,887.4700	1.8875	(12.579)	0	0	0
2014/10/27	2044	07/05/2015	9.00	Call	Bond Future	2,259.1800	2.2592	1,987.5900	1.9876	(12.022)	0	0	0
2014/10/27	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2044	06/08/2015			Bond Future	8.8200	8.8200	8.8394	99.3546	0.220	0.0000	0.0000	0
2014/10/27	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	1,029.4300	1.0294	100.000	0	0	0
2014/10/27	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	820.8100	0.8208	100.000	0	0	0
2014/10/27	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	925.0300	0.9250	100.000	0	0	0
2014/10/27	2046	06/11/2014	104.45	Call	Bond Future	19,128.2200	19.1282	19,146.4600	19.1465	0.095	0	0	0
2014/10/27	2046	06/11/2014			Bond Future	123.5782	123.5782	123.5965	123.5965	0.015	0.0000	0.0000	5,389
2014/10/27	2046	06/11/2014	104.43	Call	Bond Future	19,148.2200	19.1482	19,166.4600	19.1665	0.095	0	0	0
2014/10/27	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2046	06/11/2014	104.44	Call	Bond Future	19,138.2200	19.1382	19,156.4600	19.1565	0.095	0	0	0
2014/10/27	2046	05/02/2015			Bond Future	125.5080	125.5080	125.5264	125.5264	0.015	0.0000	0.0000	0
2014/10/27	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2046	05/02/2015	124.01	Put	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
2014/10/27	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2046	05/02/2015	123.99	Call	Bond Future	1,518.0400	1.5180	1,536.3600	1.5364	1.207	0	0	0
2014/10/27	2046	05/02/2015	124.01	Call	Bond Future	1,498.0400	1.4980	1,516.3600	1.5164	1.223	0	0	0
2014/10/27	2046	05/02/2015	124.00	Call	Bond Future	1,508.0400	1.5080	1,526.3600	1.5264	1.215	0	0	0
2014/10/27	2046	07/05/2015			Bond Future	127.0000	127.0000	126.3092	126.3092	(0.544)	0.0000	0.0000	0
2014/10/27	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	680.8500	0.6808	100.000	0	0	0
2014/10/27	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	700.8500	0.7008	100.000	0	0	0
2014/10/27	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	690.8500	0.6908	100.000	0	0	0
2014/10/27	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2050	06/11/2014			Bond Future	132.1494	132.1494	132.1691	132.1691	0.015	0.0000	0.0000	2,640
2014/10/27	2050	06/11/2014	126.00	Call	Bond Future	6,149.4000	6.1494	6,169.1200	6.1691	0.321	0	0	0
2014/10/27	2050	06/11/2014	126.01	Call	Bond Future	6,139.4000	6.1394	6,159.1200	6.1591	0.321	0	0	0
2014/10/27	2050	06/11/2014	125.99	Call	Bond Future	6,159.4000	6.1594	6,179.1200	6.1791	0.320	0	0	0
2014/10/27	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2050	05/02/2015			Bond Future	132.7649	132.7649	132.7844	132.7844	0.015	0.0000	0.0000	0
2014/10/27	2050	05/02/2015	130.01	Call	Bond Future	2,754.8900	2.7549	2,774.4000	2.7744	0.708	0	0	0
2014/10/27	2050	05/02/2015	129.99	Call	Bond Future	2,774.8900	2.7749	2,794.4000	2.7944	0.703	0	0	0
2014/10/27	2050	05/02/2015	130.00	Call	Bond Future	2,764.8900	2.7649	2,784.4000	2.7844	0.706	0	0	0
2014/10/27	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2050	07/05/2015			Bond Future	135.0000	135.0000	135.0696	135.0696	0.052	0.0000	0.0000	0
2014/10/27	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	59.5900	0.0596	100.000	0	0	0
2014/10/27	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	79.5900	0.0796	100.000	0	0	0
2014/10/27	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	69.5900	0.0696	100.000	0	0	0
2014/10/27	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	AL12	06/11/2014			Index Future	527.4560	527.4560	526.3700	526.3700	(0.206)	0.0000	0.0000	0

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2014/10/27	AL12	05/02/2015			Index Future	535.6270	535.6270	534.5200	534.5200	(0.207)	0.0000	0.0000	0
2014/10/27	AL12	07/05/2015			Index Future	544.7960	544.7960	543.6450	543.6450	(0.211)	0.0000	0.0000	0
2014/10/27	AL37	06/11/2014			Index Future	441.4230	441.4230	440.9640	440.9640	(0.104)	0.0000	0.0000	3
2014/10/27	AL37	05/02/2015			Index Future	448.2610	448.2610	447.7920	447.7920	(0.105)	0.0000	0.0000	111
2014/10/27	AL37	07/05/2015			Index Future	455.0000	455.0000	455.4360	455.4360	0.096	0.0000	0.0000	0
2014/10/27	AL7T	06/11/2014			Index Future	523.0140	523.0140	522.1360	522.1360	(0.168)	0.0000	0.0000	4
2014/10/27	AL7T	05/02/2015			Index Future	531.1160	531.1160	530.2200	530.2200	(0.169)	0.0000	0.0000	0
2014/10/27	AL7T	07/05/2015			Index Future	540.0000	540.0000	539.2720	539.2720	(0.135)	0.0000	0.0000	0
2014/10/27	ALBI	06/11/2014			Index Future	476.7440	476.7440	476.0070	476.0070	(0.155)	0.0000	0.0000	579
2014/10/27	ALBI	05/02/2015			Index Future	484.1290	484.1290	483.3770	483.3770	(0.155)	0.0000	0.0000	65
2014/10/27	ALBI	07/05/2015			Index Future	492.4170	492.4170	491.6290	491.6290	(0.160)	0.0000	0.0000	0
2014/10/27	ALBI	06/08/2015			Index Future	502.0000	502.0000	500.6480	500.6480	(0.269)	0.0000	0.0000	0
2014/10/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/10/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/27	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	EL28	06/11/2014			Bond Future	122.9923	122.9923	123.4349	123.4349	0.360	0.0000	0.0000	0
2014/10/27	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	EL28	06/11/2014	122.00	Call	Bond Future	992.3300	0.9923	1,434.9300	1.4349	44.602	0	0	0
2014/10/27	EL28	06/11/2014	122.01	Call	Bond Future	982.3300	0.9823	1,424.9300	1.4249	45.056	0	0	0
2014/10/27	EL28	06/11/2014	121.99	Call	Bond Future	1,002.3300	1.0023	1,444.9300	1.4449	44.157	0	0	0
2014/10/27	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	EL28	05/02/2015			Bond Future	124.9128	124.9128	125.3621	125.3621	0.360	0.0000	0.0000	0
2014/10/27	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/10/27	EL28	05/02/2015	125.99	Put	Bond Future	1,077.1600	1.0772	627.9000	0.6279	(41.708)	0	0	0
2014/10/27	EL28	05/02/2015	126.01	Put	Bond Future	1,097.1600	1.0972	647.9000	0.6479	(40.948)	0	0	0
2014/10/27	EL28	05/02/2015	126.00	Put	Bond Future	1,087.1600	1.0872	637.9000	0.6379	(41.324)	0	0	0
2014/10/27	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	1,001.1200	1.0011	100.000	0	0	0
2014/10/27	EL28	07/05/2015			Bond Future	125.5400	125.5400	126.0011	126.0011	0.367	0.0000	0.0000	0
2014/10/27	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	991.1200	0.9911	100.000	0	0	0
2014/10/27	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	1,011.1200	1.0111	100.000	0	0	0
2014/10/27	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	ES33	06/11/2014			Bond Future	9.3777	84.7005	9.3968	84.5545	0.204	0.0000	0.0000	6,220
2014/10/27	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	ES33	06/11/2014	10.29	Call	Bond Future	6,560.1000	6.5601	6,414.0900	6.4141	(2.226)	0	0	0
2014/10/27	ES33	06/11/2014	10.30	Call	Bond Future	6,627.5500	6.6275	6,481.5400	6.4815	(2.203)	0	0	0
2014/10/27	ES33	06/11/2014	10.31	Call	Bond Future	6,694.9000	6.6949	6,548.8900	6.5489	(2.181)	0	0	0
2014/10/27	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	ES33	05/02/2015	10.00	Call	Bond Future	3,885.5900	3.8856	3,737.0800	3.7371	(3.822)	0	0	0
2014/10/27	ES33	05/02/2015			Bond Future	9.4650	86.0127	9.4848	85.8642	0.209	0.0000	0.0000	0
2014/10/27	ES33	05/02/2015	10.01	Call	Bond Future	3,955.5500	3.9556	3,807.0400	3.8070	(3.754)	0	0	0
2014/10/27	ES33	05/02/2015	9.99	Call	Bond Future	3,815.5400	3.8155	3,667.0300	3.6670	(3.892)	0	0	0
2014/10/27	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	ES33	07/05/2015			Bond Future	9.5338	83.6959	9.5545	83.5421	0.217	0.0000	0.0000	0
2014/10/27	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	ES33	07/05/2015	9.76	Call	Bond Future	1,656.5200	1.6565	1,502.6800	1.5027	(9.287)	0	0	0
2014/10/27	ES33	07/05/2015	9.74	Call	Bond Future	1,512.1300	1.5121	1,358.2900	1.3583	(10.174)	0	0	0
2014/10/27	ES33	07/05/2015	9.75	Call	Bond Future	1,584.3700	1.5844	1,430.5300	1.4305	(9.710)	0	0	0
2014/10/27	ES33	06/08/2015			Bond Future	9.6000	9.6000	9.6116	85.0939	0.121	0.0000	0.0000	0
2014/10/27	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	158.6700	0.1587	100.000	0	0	0
2014/10/27	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	11.8700	0.0119	100.000	0	0	0
2014/10/27	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	85.2200	0.0852	100.000	0	0	0
2014/10/27	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	GOVI	06/11/2014	449.01	Call	GOVI	258,640.0000	25.8640	251,630.0000	25.1630	(2.710)	0	0	0
2014/10/27	GOVI	06/11/2014			GOVI	474.8740	474.8740	474.1730	474.1730	(0.148)	0.0000	0.0000	429
2014/10/27	GOVI	06/11/2014	448.99	Call	GOVI	258,840.0000	25.8840	251,830.0000	25.1830	(2.708)	0	0	0
2014/10/27	GOVI	06/11/2014	449.00	Call	GOVI	258,740.0000	25.8740	251,730.0000	25.1730	(2.709)	0	0	0
2014/10/27	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	GOVI	06/11/2014	449.00	Put	GOVI	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
2014/10/27	GOVI	05/02/2015	459.99	Call	GOVI	222,400.0000	22.2400	215,250.0000	21.5250	(3.215)	0	0	0
2014/10/27	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	GOVI	05/02/2015			GOVI	482.2300	482.2300	481.5150	481.5150	(0.148)	0.0000	0.0000	48
2014/10/27	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	GOVI	05/02/2015	460.00	Call	GOVI	222,300.0000	22.2300	215,150.0000	21.5150	(3.216)	0	0	0
2014/10/27	GOVI	05/02/2015	460.01	Call	GOVI	222,200.0000	22.2200	215,050.0000	21.5050	(3.218)	0	0	0
2014/10/27	GOVI	07/05/2015	449.99	Call	GOVI	404,950.0000	40.4950	397,450.0000	39.7450	(1.852)	0	0	0
2014/10/27	GOVI	07/05/2015			GOVI	490.4850	490.4850	489.7350	489.7350	(0.153)	0.0000	0.0000	0
2014/10/27	GOVI	07/05/2015	450.00	Call	GOVI	404,850.0000	40.4850	397,350.0000	39.7350	(1.853)	0	0	0
2014/10/27	GOVI	07/05/2015	450.01	Call	GOVI	404,750.0000	40.4750	397,250.0000	39.7250	(1.853)	0	0	0
2014/10/27	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	GOVI	06/08/2015			GOVI	499.4800	499.4800	498.7190	498.7190	(0.152)	0.0000	0.0000	0
2014/10/27	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	12,710.0000	1.2710	100.000	0	0	0
2014/10/27	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	12,910.0000	1.2910	100.000	0	0	0
2014/10/27	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	12,810.0000	1.2810	100.000	0	0	0
2014/10/27	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/27	ICAA	06/11/2014			Can-Do Interest Rate	145.2491	145.2491	145.2669	145.2669	0.012	0.0000	0.0000	107
2014/10/27	IGOV	06/11/2014			Index Future	220.6260	220.6260	220.8050	220.8050	0.081	0.0000	0.0000	1,164
2014/10/27	IGOV	05/02/2015			Index Future	224.0710	224.0710	224.2510	224.2510	0.080	0.0000	0.0000	10
2014/10/27	IGOV	07/05/2015			Index Future	227.9330	227.9330	228.1060	228.1060	0.076	0.0000	0.0000	0
2014/10/27	IGOV	06/08/2015			Index Future	232.0000	232.0000	232.3170	232.3170	0.137	0.0000	0.0000	0
2014/10/27	ILBI	06/11/2014			Index Future	598.1860	598.1860	598.4980	598.4980	0.052	0.0000	0.0000	0
2014/10/27	ILBI	05/02/2015			Index Future	607.6120	607.6120	607.9240	607.9240	0.051	0.0000	0.0000	157
2014/10/27	ILBI	07/05/2015			Index Future	619.0000	619.0000	618.5900	618.5900	(0.066)	0.0000	0.0000	0
2014/10/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/27	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0

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2014/10/27	JBAF	19/11/2014			Jibar Tradeable Future	6.0800	93.9200	6.1000	93.9000	0.329	0.0000	0.0000	0
2014/10/27	JBAF	17/12/2014			Jibar Tradeable Future	6.1700	93.8300	6.1900	93.8100	0.324	0.0000	0.0000	0
2014/10/27	JBAF	21/01/2015			Jibar Tradeable Future	6.2000	93.8000	6.2200	93.7800	0.323	0.0000	0.0000	0
2014/10/27	JBAF	18/02/2015			Jibar Tradeable Future	6.2800	93.7200	6.3000	93.7000	0.318	0.0000	0.0000	0
2014/10/27	JBAF	18/03/2015			Jibar Tradeable Future	6.3200	93.6800	6.3400	93.6600	0.316	0.0000	0.0000	2,850
2014/10/27	JBAF	15/04/2015			Jibar Tradeable Future	6.4000	93.6000	6.4200	93.5800	0.313	0.0000	0.0000	0
2014/10/27	JBAF	17/06/2015			Jibar Tradeable Future	6.5400	93.4600	6.5600	93.4400	0.306	0.0000	0.0000	5,000
2014/10/27	JBAF	16/09/2015			Jibar Tradeable Future	6.7200	93.2800	6.7400	93.2600	0.298	0.0000	0.0000	0
2014/10/27	JBAF	15/12/2015			Jibar Tradeable Future	6.8400	93.1600	6.8600	93.1400	0.292	0.0000	0.0000	0
2014/10/27	JBAF	16/03/2016			Jibar Tradeable Future	6.9600	93.0400	6.9800	93.0200	0.287	0.0000	0.0000	0
2014/10/27	JBAF	15/06/2016			Jibar Tradeable Future	7.0800	92.9200	7.1000	92.9000	0.282	0.0000	0.0000	0
2014/10/27	JBAF	21/09/2016			Jibar Tradeable Future	7.2000	92.8000	7.2200	92.7800	0.278	0.0000	0.0000	0
2014/10/27	R023	06/11/2014			Bond Future	7.6795	101.9511	7.7089	101.7725	0.383	0.0000	0.0000	7,643
2014/10/27	R023	06/11/2014	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R023	06/11/2014	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R023	06/11/2014	8.59	Call	Bond Future	5,343.1200	5.3431	5,164.5000	5.1645	(3.343)	0	0	0
2014/10/27	R023	06/11/2014	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R023	06/11/2014	8.60	Call	Bond Future	5,399.7700	5.3998	5,221.1500	5.2212	(3.308)	0	0	0
2014/10/27	R023	06/11/2014	8.61	Call	Bond Future	5,456.3800	5.4564	5,277.7600	5.2778	(3.274)	0	0	0
2014/10/27	R023	05/02/2015			Bond Future	7.7420	103.5305	7.7727	103.3489	0.397	0.0000	0.0000	0
2014/10/27	R023	05/02/2015	8.74	Put	Bond Future	55.3100	0.0553	58.4900	0.0585	5.749	0	0	0
2014/10/27	R023	05/02/2015	8.75	Call	Bond Future	5,794.1800	5.7942	5,615.6100	5.6156	(3.082)	0	0	0
2014/10/27	R023	05/02/2015	8.76	Call	Bond Future	5,846.9500	5.8470	5,668.2500	5.6683	(3.056)	0	0	0
2014/10/27	R023	05/02/2015	8.74	Call	Bond Future	5,741.4400	5.7414	5,563.0100	5.5630	(3.108)	0	0	0
2014/10/27	R023	05/02/2015	8.76	Put	Bond Future	51.1200	0.0511	54.0300	0.0540	5.692	0	0	0
2014/10/27	R023	05/02/2015	8.75	Put	Bond Future	53.1800	0.0532	56.2200	0.0562	5.716	0	0	0
2014/10/27	R023	07/05/2015	8.14	Call	Bond Future	3,069.6700	3.0697	2,929.7700	2.9298	(4.557)	0	0	0
2014/10/27	R023	07/05/2015	8.15	Put	Bond Future	973.9700	0.9740	1,021.3800	1.0214	4.868	0	0	0
2014/10/27	R023	07/05/2015			Bond Future	7.7748	101.3768	7.8074	101.1888	0.420	0.0000	0.0000	0
2014/10/27	R023	07/05/2015	8.15	Call	Bond Future	3,108.1600	3.1082	2,967.5000	2.9675	(4.526)	0	0	0
2014/10/27	R023	07/05/2015	8.16	Call	Bond Future	3,146.8600	3.1469	3,005.4600	3.0055	(4.493)	0	0	0
2014/10/27	R023	07/05/2015	8.14	Put	Bond Future	991.6000	0.9916	1,039.7700	1.0398	4.858	0	0	0
2014/10/27	R023	07/05/2015	8.16	Put	Bond Future	956.5800	0.9566	1,003.2500	1.0033	4.879	0	0	0
2014/10/27	R023	06/08/2015	9.07	Put	Bond Future	372.0900	0.3721	388.7600	0.3888	4.480	0	0	911
2014/10/27	R023	06/08/2015	8.24	Call	Bond Future	3,803.0200	3.8030	3,663.4300	3.6634	(3.671)	0	0	0
2014/10/27	R023	06/08/2015			Bond Future	7.7872	103.2588	7.8212	103.0675	0.438	0.0000	0.0000	0
2014/10/27	R023	06/08/2015	9.07	Call	Bond Future	7,269.3400	7.2693	7,094.6200	7.0946	(2.404)	0	0	0
2014/10/27	R023	06/08/2015	8.26	Put	Bond Future	1,262.3900	1.2624	1,313.0000	1.3130	4.009	0	0	0
2014/10/27	R023	06/08/2015	8.25	Put	Bond Future	1,279.5800	1.2796	1,330.7900	1.3308	4.002	0	0	0
2014/10/27	R023	06/08/2015	8.24	Put	Bond Future	1,296.9700	1.2970	1,348.7700	1.3488	3.994	0	0	0
2014/10/27	R023	06/08/2015	8.25	Call	Bond Future	3,840.0800	3.8401	3,699.9000	3.6999	(3.650)	0	0	0
2014/10/27	R023	06/08/2015	8.26	Call	Bond Future	3,877.2900	3.8773	3,736.5100	3.7365	(3.631)	0	0	0
2014/10/27	R157	06/11/2014	6.19	Put	Bond Future	464.0600	0.4641	463.5200	0.4635	(0.116)	0	0	0
2014/10/27	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/27	R157	06/11/2014	6.21	Put	Bond Future	447.2600	0.4473	446.6100	0.4466	(0.145)	0	0	0
2014/10/27	R157	06/11/2014	6.20	Put	Bond Future	455.6500	0.4556	455.0600	0.4551	(0.129)	0	0	0

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2014/10/27	R157	06/11/2014	6.21	Call	Bond Future	1.0100	0.0010	0.3600	0.0004	(64.356)	0	0	0
2014/10/27	R157	06/11/2014	6.19	Call	Bond Future	0.8000	0.0008	0.2600	0.0003	(67.500)	0	0	0
2014/10/27	R157	06/11/2014	6.20	Call	Bond Future	0.9000	0.0009	0.3100	0.0003	(65.556)	0	0	0
2014/10/27	R157	05/02/2015	8.74	Call	Bond Future	1,082.7500	1.0828	1,082.0100	1.0820	(0.068)	0	0	0
2014/10/27	R157	05/02/2015	8.75	Put	Bond Future	9.3600	0.0094	8.6400	0.0086	(7.692)	0	0	0
2014/10/27	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/27	R157	05/02/2015	8.74	Put	Bond Future	9.5900	0.0096	8.8500	0.0089	(7.716)	0	0	0
2014/10/27	R157	05/02/2015	8.76	Put	Bond Future	9.1400	0.0091	8.4300	0.0084	(7.768)	0	0	0
2014/10/27	R157	05/02/2015	8.75	Call	Bond Future	1,088.3300	1.0883	1,087.6100	1.0876	(0.066)	0	0	0
2014/10/27	R157	05/02/2015	8.76	Call	Bond Future	1,093.9100	1.0939	1,093.2000	1.0932	(0.065)	0	0	0
2014/10/27	R186	06/11/2014	7.70	Call	Bond Future	112.7400	0.1127	48.9200	0.0489	(56.608)	0	0	1,500
2014/10/27	R186	06/11/2014	8.14	Call	Bond Future	2,128.2500	2.1282	1,860.7600	1.8608	(12.569)	0	0	0
2014/10/27	R186	06/11/2014	8.15	Put	Bond Future	78.5300	0.0785	68.1900	0.0682	(13.167)	0	0	0
2014/10/27	R186	06/11/2014	8.53	Call	Bond Future	5,306.0600	5.3061	5,048.6300	5.0486	(4.852)	0	0	0
2014/10/27	R186	06/11/2014			Bond Future	7.9037	124.0853	7.9332	123.8281	0.373	0.0000	0.0000	43,227
2014/10/27	R186	06/11/2014	7.80	Put	Bond Future	1,208.0800	1.2081	1,336.8400	1.3368	10.658	0	0	0
2014/10/27	R186	06/11/2014	8.30	Call	Bond Future	3,408.8100	3.4088	3,147.0000	3.1470	(7.680)	0	0	100
2014/10/27	R186	06/11/2014	8.50	Call	Bond Future	5,059.6700	5.0597	4,802.0800	4.8021	(5.091)	0	0	0
2014/10/27	R186	06/11/2014	9.17	Call	Bond Future	10,396.5500	10.3965	10,139.3900	10.1394	(2.474)	0	0	0
2014/10/27	R186	06/11/2014	7.70	Put	Bond Future	1,911.0600	1.9111	2,104.4000	2.1044	10.117	0	0	0
2014/10/27	R186	06/11/2014	8.15	Call	Bond Future	2,204.8300	2.2048	1,937.3300	1.9373	(12.132)	0	0	0
2014/10/27	R186	06/11/2014	8.45	Put	Bond Future	1.4900	0.0015	0.6200	0.0006	(58.389)	0	0	6,000
2014/10/27	R186	06/11/2014	8.53	Put	Bond Future	0.4000	0.0004	0.1300	0.0001	(67.500)	0	0	100
2014/10/27	R186	06/11/2014	8.00	Call	Bond Future	1,158.5400	1.1585	911.4000	0.9114	(21.332)	0	0	1,500
2014/10/27	R186	06/11/2014	8.16	Call	Bond Future	2,282.0400	2.2820	2,014.6300	2.0146	(11.718)	0	0	0
2014/10/27	R186	06/11/2014	8.60	Put	Bond Future	0.1200	0.0001	0.0300	0.0000	(75.000)	0	0	0
2014/10/27	R186	06/11/2014	8.50	Put	Bond Future	0.6600	0.0007	0.2300	0.0002	(65.152)	0	0	7,000
2014/10/27	R186	06/11/2014	7.80	Call	Bond Future	297.2700	0.2973	168.8700	0.1689	(43.193)	0	0	100
2014/10/27	R186	06/11/2014	8.30	Put	Bond Future	13.0900	0.0131	8.4400	0.0084	(35.523)	0	0	100
2014/10/27	R186	06/11/2014	9.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,010
2014/10/27	R186	06/11/2014	8.14	Put	Bond Future	87.2600	0.0873	76.9300	0.0769	(11.838)	0	0	0
2014/10/27	R186	06/11/2014	8.60	Call	Bond Future	5,878.4500	5.8785	5,621.2000	5.6212	(4.376)	0	0	0
2014/10/27	R186	06/11/2014	8.00	Put	Bond Future	320.8300	0.3208	330.8500	0.3309	3.123	0	0	0
2014/10/27	R186	06/11/2014	8.16	Put	Bond Future	70.5200	0.0705	60.2700	0.0603	(14.535)	0	0	0
2014/10/27	R186	06/11/2014	8.45	Call	Bond Future	4,647.7800	4.6478	4,389.7500	4.3898	(5.552)	0	0	0
2014/10/27	R186	05/02/2015	9.00	Call	Bond Future	8,553.0900	8.5531	8,296.0000	8.2960	(3.006)	0	0	0
2014/10/27	R186	05/02/2015			Bond Future	7.9605	120.7121	7.9911	120.4506	0.384	7.9740	7.9740	4,086
2014/10/27	R186	05/02/2015	8.75	Call	Bond Future	6,720.1800	6.7202	6,470.6500	6.4707	(3.713)	0	0	0
2014/10/27	R186	05/02/2015	8.76	Call	Bond Future	6,792.3900	6.7924	6,542.4200	6.5424	(3.680)	0	0	0
2014/10/27	R186	05/02/2015	8.74	Call	Bond Future	6,648.1100	6.6481	6,399.0200	6.3990	(3.747)	0	0	0
2014/10/27	R186	05/02/2015	8.76	Put	Bond Future	206.5000	0.2065	218.0600	0.2181	5.598	0	0	0
2014/10/27	R186	05/02/2015	8.75	Put	Bond Future	213.5300	0.2135	225.5300	0.2255	5.620	0	0	0
2014/10/27	R186	05/02/2015	9.00	Put	Bond Future	88.6100	0.0886	93.0500	0.0930	5.011	0	0	9,600
2014/10/27	R186	05/02/2015	8.74	Put	Bond Future	220.7700	0.2208	233.2100	0.2332	5.635	0	0	0
2014/10/27	R186	07/05/2015			Bond Future	7.9974	122.7804	8.0295	122.5104	0.402	0.0000	0.0000	0
2014/10/27	R186	07/05/2015	8.25	Call	Bond Future	3,922.7200	3.9227	3,734.0700	3.7341	(4.809)	0	0	0
2014/10/27	R186	07/05/2015	8.24	Put	Bond Future	1,855.3200	1.8553	1,937.8000	1.9378	4.446	0	0	0

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2014/10/27	R186	07/05/2015	8.26	Put	Bond Future	1,794.1800	1.7942	1,874.3500	1.8744	4.468	0	0	0
2014/10/27	R186	07/05/2015	8.25	Put	Bond Future	1,824.3800	1.8244	1,905.7100	1.9057	4.458	0	0	0
2014/10/27	R186	07/05/2015	8.26	Call	Bond Future	3,974.5300	3.9745	3,784.7200	3.7847	(4.776)	0	0	0
2014/10/27	R186	07/05/2015	8.24	Call	Bond Future	3,871.5700	3.8716	3,684.0700	3.6841	(4.843)	0	0	0
2014/10/27	R186	06/08/2015	8.00	Put	Bond Future	0.0000	0.0000	418.2500	0.4183	100.000	0	0	0
2014/10/27	R186	06/08/2015			Bond Future	8.0200	8.0200	8.0507	119.4816	0.382	0.0000	0.0000	0
2014/10/27	R186	06/08/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R186	06/08/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R186	06/08/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R186	06/08/2015	7.99	Put	Bond Future	0.0000	0.0000	501.0600	0.5011	100.000	0	0	0
2014/10/27	R186	06/08/2015	8.01	Put	Bond Future	0.0000	0.0000	335.5100	0.3355	100.000	0	0	0
2014/10/27	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R197	06/11/2014			Bond Future	290.1173	290.1173	290.1586	290.1586	0.014	0.0000	0.0000	908
2014/10/27	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R197	06/11/2014	285.00	Call	Bond Future	5,117.3000	5.1173	5,158.6300	5.1586	0.808	0	0	0
2014/10/27	R197	06/11/2014	285.01	Call	Bond Future	5,107.3000	5.1073	5,148.6300	5.1486	0.809	0	0	0
2014/10/27	R197	06/11/2014	284.99	Call	Bond Future	5,127.3000	5.1273	5,168.6300	5.1686	0.806	0	0	0
2014/10/27	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R197	05/02/2015	288.99	Put	Bond Future	359.0400	0.3590	318.0300	0.3180	(11.422)	0	0	0
2014/10/27	R197	05/02/2015			Bond Future	288.6310	288.6310	288.6720	288.6720	0.014	0.0000	0.0000	0
2014/10/27	R197	05/02/2015	289.01	Put	Bond Future	379.0400	0.3790	338.0300	0.3380	(10.819)	0	0	0
2014/10/27	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R197	05/02/2015	289.00	Put	Bond Future	369.0400	0.3690	328.0300	0.3280	(11.113)	0	0	0
2014/10/27	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R197	07/05/2015			Bond Future	293.6000	293.6000	293.6403	293.6403	0.014	0.0000	0.0000	0
2014/10/27	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R197	07/05/2015	293.99	Put	Bond Future	0.0000	0.0000	349.7000	0.3497	100.000	0	0	0
2014/10/27	R197	07/05/2015	294.01	Put	Bond Future	0.0000	0.0000	369.7000	0.3697	100.000	0	0	0
2014/10/27	R197	07/05/2015	294.00	Put	Bond Future	0.0000	0.0000	359.7000	0.3597	100.000	0	0	0
2014/10/27	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R202	06/11/2014	226.99	Call	Bond Future	7,026.8000	7.0268	7,060.9900	7.0610	0.487	0	0	0
2014/10/27	R202	06/11/2014			Bond Future	234.0168	234.0168	234.0510	234.0510	0.015	0.0000	0.0000	50,353
2014/10/27	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R202	06/11/2014	227.00	Call	Bond Future	7,016.8000	7.0168	7,050.9900	7.0510	0.487	0	0	0
2014/10/27	R202	06/11/2014	227.01	Call	Bond Future	7,006.8000	7.0068	7,040.9900	7.0410	0.488	0	0	0
2014/10/27	R202	05/02/2015	233.01	Call	Bond Future	1,465.2400	1.4652	1,499.3900	1.4994	2.331	0	0	0
2014/10/27	R202	05/02/2015			Bond Future	234.4752	234.4752	234.5094	234.5094	0.015	0.0000	0.0000	0
2014/10/27	R202	05/02/2015	232.99	Call	Bond Future	1,485.2400	1.4852	1,519.3900	1.5194	2.299	0	0	0
2014/10/27	R202	05/02/2015	233.00	Call	Bond Future	1,475.2400	1.4752	1,509.3900	1.5094	2.315	0	0	0
2014/10/27	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R202	05/02/2015	233.00	Put	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
2014/10/27	R202	07/05/2015			Bond Future	238.5000	238.5000	238.5450	238.5450	0.019	0.0000	0.0000	0
2014/10/27	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	35.0200	0.0350	100.000	0	0	0
2014/10/27	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	55.0200	0.0550	100.000	0	0	0
2014/10/27	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	45.0200	0.0450	100.000	0	0	0
2014/10/27	R203	06/11/2014	6.86	Call	Bond Future	320.4800	0.3205	257.6400	0.2576	(19.608)	0	0	0
2014/10/27	R203	06/11/2014			Bond Future	6.7599	105.0801	6.7844	105.0160	0.363	0.0000	0.0000	11,231
2014/10/27	R203	06/11/2014	6.84	Call	Bond Future	282.6500	0.2827	221.6400	0.2216	(21.585)	0	0	45
2014/10/27	R203	06/11/2014	6.98	Call	Bond Future	585.4300	0.5854	519.2900	0.5193	(11.298)	0	0	14
2014/10/27	R203	06/11/2014	6.85	Call	Bond Future	301.2800	0.3013	239.3000	0.2393	(20.572)	0	0	0
2014/10/27	R203	06/11/2014	6.98	Put	Bond Future	13.0100	0.0130	10.9300	0.0109	(15.988)	0	0	0
2014/10/27	R203	06/11/2014	6.84	Put	Bond Future	73.8100	0.0738	76.8600	0.0769	4.132	0	0	0
2014/10/27	R203	06/11/2014	6.86	Put	Bond Future	59.6000	0.0596	60.8200	0.0608	2.047	0	0	0
2014/10/27	R203	06/11/2014	6.85	Put	Bond Future	66.4200	0.0664	68.5000	0.0685	3.132	0	0	0
2014/10/27	R203	05/02/2015	7.69	Call	Bond Future	2,071.8100	2.0718	2,007.6400	2.0076	(3.097)	0	0	55
2014/10/27	R203	05/02/2015			Bond Future	6.8197	106.7079	6.8470	106.6426	0.401	0.0000	0.0000	2,093
2014/10/27	R203	05/02/2015	8.34	Put	Bond Future	0.4700	0.0005	0.4800	0.0005	2.128	0	0	0
2014/10/27	R203	05/02/2015	8.35	Call	Bond Future	3,576.7800	3.5768	3,511.4700	3.5115	(1.826)	0	0	0
2014/10/27	R203	05/02/2015	8.36	Call	Bond Future	3,599.6000	3.5996	3,534.2900	3.5343	(1.814)	0	0	0
2014/10/27	R203	05/02/2015	8.34	Call	Bond Future	3,553.9600	3.5540	3,488.6500	3.4887	(1.838)	0	0	0
2014/10/27	R203	05/02/2015	8.36	Put	Bond Future	0.4000	0.0004	0.4100	0.0004	2.500	0	0	0
2014/10/27	R203	05/02/2015	7.69	Put	Bond Future	18.4900	0.0185	19.6400	0.0196	6.220	0	0	0
2014/10/27	R203	05/02/2015	8.35	Put	Bond Future	0.4300	0.0004	0.4400	0.0004	2.326	0	0	0
2014/10/27	R203	07/05/2015			Bond Future	6.8048	104.3665	6.8370	104.2966	0.473	0.0000	0.0000	0
2014/10/27	R203	07/05/2015	7.24	Put	Bond Future	257.5600	0.2576	272.8400	0.2728	5.933	0	0	0
2014/10/27	R203	07/05/2015	7.26	Put	Bond Future	246.9700	0.2470	261.6900	0.2617	5.960	0	0	0
2014/10/27	R203	07/05/2015	7.25	Put	Bond Future	252.2200	0.2522	267.2200	0.2672	5.947	0	0	0
2014/10/27	R203	07/05/2015	7.25	Call	Bond Future	1,215.0500	1.2150	1,160.1100	1.1601	(4.522)	0	0	0
2014/10/27	R203	07/05/2015	7.26	Call	Bond Future	1,231.2900	1.2313	1,176.0700	1.1761	(4.485)	0	0	0
2014/10/27	R203	07/05/2015	7.24	Call	Bond Future	1,198.8900	1.1989	1,144.2300	1.1442	(4.559)	0	0	0
2014/10/27	R203	06/08/2015	6.75	Put	Bond Future	0.0000	0.0000	0.9600	0.0010	100.000	0	0	0
2014/10/27	R203	06/08/2015	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R203	06/08/2015			Bond Future	6.7100	6.7100	6.7505	106.2334	0.603	0.0000	0.0000	0
2014/10/27	R203	06/08/2015	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R203	06/08/2015	6.76	Call	Bond Future	0.0000	0.0000	18.6200	0.0186	100.000	0	0	0
2014/10/27	R203	06/08/2015	6.74	Put	Bond Future	0.0000	0.0000	20.5500	0.0206	100.000	0	0	0
2014/10/27	R203	06/08/2015	6.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R204	06/11/2014	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,270
2014/10/27	R204	06/11/2014			Bond Future	7.0747	106.3640	7.0941	106.2944	0.275	0.0000	0.0000	9,979
2014/10/27	R204	06/11/2014	6.99	Put	Bond Future	413.3100	0.4133	441.2500	0.4413	6.760	0	0	0
2014/10/27	R204	06/11/2014	7.01	Put	Bond Future	364.7200	0.3647	387.6600	0.3877	6.290	0	0	0
2014/10/27	R204	06/11/2014	6.99	Call	Bond Future	109.2300	0.1092	67.5400	0.0675	(38.167)	0	0	0
2014/10/27	R204	06/11/2014	7.00	Put	Bond Future	388.6100	0.3886	414.0400	0.4140	6.544	0	0	0
2014/10/27	R204	06/11/2014	7.99	Call	Bond Future	3,217.3100	3.2173	3,147.6800	3.1477	(2.164)	0	0	0

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2014/10/27	R204	06/11/2014	7.00	Call	Bond Future	120.4800	0.1205	76.2800	0.0763	(36.687)	0	0	0
2014/10/27	R204	06/11/2014	7.01	Call	Bond Future	132.5400	0.1325	85.8500	0.0859	(35.227)	0	0	0
2014/10/27	R204	05/02/2015			Bond Future	7.1362	103.9771	7.1572	103.9061	0.294	0.0000	0.0000	1,988
2014/10/27	R204	05/02/2015	8.25	Call	Bond Future	3,696.6000	3.6966	3,625.7200	3.6257	(1.917)	0	0	0
2014/10/27	R204	05/02/2015	8.26	Call	Bond Future	3,728.3500	3.7283	3,657.4500	3.6575	(1.902)	0	0	0
2014/10/27	R204	05/02/2015	8.24	Call	Bond Future	3,664.8300	3.6648	3,593.9600	3.5940	(1.934)	0	0	0
2014/10/27	R204	05/02/2015	8.26	Put	Bond Future	11.2700	0.0113	11.3800	0.0114	0.976	0	0	0
2014/10/27	R204	05/02/2015	8.25	Put	Bond Future	11.8600	0.0119	11.9900	0.0120	1.096	0	0	0
2014/10/27	R204	05/02/2015	8.24	Put	Bond Future	12.4400	0.0124	12.5800	0.0126	1.125	0	0	0
2014/10/27	R204	07/05/2015	7.51	Put	Bond Future	492.7000	0.4927	510.2700	0.5103	3.566	0	0	0
2014/10/27	R204	07/05/2015			Bond Future	7.1541	105.7585	7.1779	105.6828	0.332	0.0000	0.0000	0
2014/10/27	R204	07/05/2015	7.50	Put	Bond Future	502.3600	0.5024	520.2400	0.5202	3.559	0	0	0
2014/10/27	R204	07/05/2015	7.49	Call	Bond Future	1,575.0100	1.5750	1,517.5200	1.5175	(3.650)	0	0	0
2014/10/27	R204	07/05/2015	7.50	Call	Bond Future	1,596.6500	1.5966	1,538.8300	1.5388	(3.621)	0	0	0
2014/10/27	R204	07/05/2015	7.51	Call	Bond Future	1,618.4100	1.6184	1,560.2800	1.5603	(3.592)	0	0	0
2014/10/27	R204	07/05/2015	7.49	Put	Bond Future	512.1600	0.5122	530.3700	0.5304	3.556	0	0	0
2014/10/27	R204	06/08/2015	7.74	Call	Bond Future	2,296.6400	2.2966	2,235.3000	2.2353	(2.671)	0	0	0
2014/10/27	R204	06/08/2015	7.75	Put	Bond Future	485.6200	0.4856	501.0100	0.5010	3.169	0	0	0
2014/10/27	R204	06/08/2015			Bond Future	7.1298	103.6809	7.1555	103.6040	0.361	0.0000	0.0000	0
2014/10/27	R204	06/08/2015	8.41	Call	Bond Future	3,897.1500	3.8971	3,825.4800	3.8255	(1.839)	0	0	0
2014/10/27	R204	06/08/2015	7.74	Put	Bond Future	493.0500	0.4930	508.6500	0.5087	3.164	0	0	0
2014/10/27	R204	06/08/2015	7.76	Put	Bond Future	478.2900	0.4783	493.4600	0.4935	3.172	0	0	0
2014/10/27	R204	06/08/2015	8.41	Put	Bond Future	158.0200	0.1580	163.2900	0.1633	3.335	0	0	699
2014/10/27	R204	06/08/2015	7.75	Call	Bond Future	2,318.4400	2.3184	2,256.8900	2.2569	(2.655)	0	0	0
2014/10/27	R204	06/08/2015	7.76	Call	Bond Future	2,340.3300	2.3403	2,278.5600	2.2786	(2.639)	0	0	0
2014/10/27	R207	06/11/2014	7.36	Put	Bond Future	178.2900	0.1783	190.8400	0.1908	7.039	0	0	0
2014/10/27	R207	06/11/2014			Bond Future	7.2943	102.1412	7.3239	102.0160	0.405	0.0000	0.0000	36,349
2014/10/27	R207	06/11/2014	7.35	Put	Bond Future	193.6500	0.1936	208.5300	0.2085	7.684	0	0	0
2014/10/27	R207	06/11/2014	7.36	Call	Bond Future	456.5200	0.4565	343.8900	0.3439	(24.671)	0	0	0
2014/10/27	R207	06/11/2014	7.34	Call	Bond Future	403.4900	0.4035	295.7000	0.2957	(26.714)	0	0	0
2014/10/27	R207	06/11/2014	7.35	Call	Bond Future	429.5600	0.4296	319.2600	0.3193	(25.677)	0	0	0
2014/10/27	R207	06/11/2014	7.34	Put	Bond Future	209.9200	0.2099	227.3100	0.2273	8.284	0	0	0
2014/10/27	R207	05/02/2015	8.49	Put	Bond Future	15.9800	0.0160	16.9700	0.0170	6.195	0	0	0
2014/10/27	R207	05/02/2015			Bond Future	7.3557	100.0825	7.3870	99.9551	0.427	0.0000	0.0000	3,127
2014/10/27	R207	05/02/2015	8.51	Put	Bond Future	14.5400	0.0145	15.4300	0.0154	6.121	0	0	0
2014/10/27	R207	05/02/2015	8.50	Call	Bond Future	4,534.8900	4.5349	4,408.4600	4.4085	(2.788)	0	0	0
2014/10/27	R207	05/02/2015	8.51	Call	Bond Future	4,572.5300	4.5725	4,446.0500	4.4461	(2.766)	0	0	0
2014/10/27	R207	05/02/2015	8.49	Call	Bond Future	4,497.1900	4.4972	4,370.8100	4.3708	(2.810)	0	0	0
2014/10/27	R207	05/02/2015	8.50	Put	Bond Future	15.2800	0.0153	16.2200	0.0162	6.152	0	0	0
2014/10/27	R207	07/05/2015			Bond Future	7.3862	101.7977	7.4204	101.6648	0.464	0.0000	0.0000	0
2014/10/27	R207	07/05/2015	8.25	Call	Bond Future	3,511.4600	3.5115	3,392.0800	3.3921	(3.400)	0	0	0
2014/10/27	R207	07/05/2015	7.73	Call	Bond Future	1,972.6800	1.9727	1,875.3500	1.8753	(4.934)	0	0	66
2014/10/27	R207	07/05/2015	8.24	Put	Bond Future	229.0400	0.2290	242.8900	0.2429	6.047	0	0	0
2014/10/27	R207	07/05/2015	8.26	Put	Bond Future	219.1500	0.2191	232.4200	0.2324	6.055	0	0	0
2014/10/27	R207	07/05/2015	7.73	Put	Bond Future	648.1400	0.6481	683.7400	0.6837	5.493	0	0	0
2014/10/27	R207	07/05/2015	8.25	Put	Bond Future	224.0500	0.2241	237.6000	0.2376	6.048	0	0	0
2014/10/27	R207	07/05/2015	8.26	Call	Bond Future	3,543.8400	3.5438	3,424.1800	3.4242	(3.377)	0	0	0

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2014/10/27	R207	07/05/2015	8.24	Call	Bond Future	3,479.1600	3.4792	3,360.0800	3.3601	(3.423)	0	0	0
2014/10/27	R207	06/08/2015	7.76	Call	Bond Future	2,281.7400	2.2817	2,187.2200	2.1872	(4.142)	0	0	0
2014/10/27	R207	06/08/2015			Bond Future	7.3848	100.0423	7.4213	99.9070	0.495	0.0000	0.0000	0
2014/10/27	R207	06/08/2015	7.74	Call	Bond Future	2,233.6100	2.2336	2,140.0100	2.1400	(4.191)	0	0	0
2014/10/27	R207	06/08/2015	7.75	Call	Bond Future	2,257.6200	2.2576	2,163.5600	2.1636	(4.166)	0	0	0
2014/10/27	R207	06/08/2015	7.46	Call	Bond Future	1,614.4000	1.6144	1,534.9800	1.5350	(4.919)	0	0	70
2014/10/27	R207	06/08/2015	7.74	Put	Bond Future	927.7000	0.9277	969.3400	0.9693	4.489	0	0	0
2014/10/27	R207	06/08/2015	7.76	Put	Bond Future	902.9200	0.9029	943.6400	0.9436	4.510	0	0	0
2014/10/27	R207	06/08/2015	7.46	Put	Bond Future	1,336.1400	1.3361	1,391.9600	1.3920	4.178	0	0	0
2014/10/27	R207	06/08/2015	7.75	Put	Bond Future	915.2400	0.9152	956.4200	0.9564	4.499	0	0	0
2014/10/27	R208	06/11/2014	7.46	Call	Bond Future	340.4700	0.3405	231.9600	0.2320	(31.871)	0	0	0
2014/10/27	R208	06/11/2014			Bond Future	7.4644	97.1914	7.4939	97.0472	0.395	0.0000	0.0000	53,508
2014/10/27	R208	06/11/2014	7.44	Call	Bond Future	294.3200	0.2943	193.4700	0.1935	(34.265)	0	0	0
2014/10/27	R208	06/11/2014	7.45	Call	Bond Future	316.8600	0.3169	212.1200	0.2121	(33.056)	0	0	0
2014/10/27	R208	06/11/2014	7.44	Put	Bond Future	414.0500	0.4141	457.3500	0.4573	10.458	0	0	0
2014/10/27	R208	06/11/2014	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,520
2014/10/27	R208	06/11/2014	7.46	Put	Bond Future	362.1600	0.3622	397.8000	0.3978	9.841	0	0	0
2014/10/27	R208	06/11/2014	7.45	Put	Bond Future	387.5600	0.3876	426.9700	0.4270	10.169	0	0	0
2014/10/27	R208	06/11/2014	8.50	Call	Bond Future	4,912.7100	4.9127	4,768.5600	4.7686	(2.934)	0	0	0
2014/10/27	R208	05/02/2015	8.51	Call	Bond Future	4,562.1700	4.5622	4,418.0200	4.4180	(3.160)	0	0	0
2014/10/27	R208	05/02/2015			Bond Future	7.5259	98.6970	7.5569	98.5503	0.412	0.0000	0.0000	0
2014/10/27	R208	05/02/2015	8.49	Call	Bond Future	4,476.2500	4.4763	4,332.3400	4.3323	(3.215)	0	0	0
2014/10/27	R208	05/02/2015	8.51	Put	Bond Future	39.7300	0.0397	42.2200	0.0422	6.267	0	0	0
2014/10/27	R208	05/02/2015	8.50	Put	Bond Future	41.3600	0.0414	43.9700	0.0440	6.310	0	0	0
2014/10/27	R208	05/02/2015	8.49	Put	Bond Future	43.1000	0.0431	45.8300	0.0458	6.334	0	0	0
2014/10/27	R208	05/02/2015	8.50	Call	Bond Future	4,519.1700	4.5192	4,375.1400	4.3751	(3.187)	0	0	0
2014/10/27	R208	07/05/2015	8.01	Call	Bond Future	2,684.4300	2.6844	2,565.9500	2.5660	(4.414)	0	0	0
2014/10/27	R208	07/05/2015			Bond Future	7.5570	96.9860	7.5904	96.8336	0.441	0.0000	0.0000	0
2014/10/27	R208	07/05/2015	7.99	Call	Bond Future	2,620.1800	2.6202	2,502.8600	2.5029	(4.478)	0	0	0
2014/10/27	R208	07/05/2015	8.00	Call	Bond Future	2,652.2300	2.6522	2,534.3200	2.5343	(4.446)	0	0	0
2014/10/27	R208	07/05/2015	7.99	Put	Bond Future	664.2900	0.6643	699.3600	0.6994	5.279	0	0	0
2014/10/27	R208	07/05/2015	8.00	Put	Bond Future	651.7400	0.6517	686.2200	0.6862	5.290	0	0	0
2014/10/27	R208	07/05/2015	8.01	Put	Bond Future	639.3700	0.6394	673.2800	0.6733	5.304	0	0	0
2014/10/27	R208	06/08/2015			Bond Future	7.5625	98.7869	7.5977	98.6318	0.464	0.0000	0.0000	0
2014/10/27	R208	06/08/2015	8.00	Call	Bond Future	2,916.8000	2.9168	2,804.7700	2.8048	(3.841)	0	0	0
2014/10/27	R208	06/08/2015	8.01	Call	Bond Future	2,946.0600	2.9461	2,833.5300	2.8335	(3.820)	0	0	0
2014/10/27	R208	06/08/2015	8.85	Call	Bond Future	5,760.3500	5.7603	5,618.4200	5.6184	(2.464)	0	0	0
2014/10/27	R208	06/08/2015	7.99	Call	Bond Future	2,887.6500	2.8876	2,776.1200	2.7761	(3.862)	0	0	0
2014/10/27	R208	06/08/2015	8.01	Put	Bond Future	993.0300	0.9930	1,035.5500	1.0356	4.282	0	0	0
2014/10/27	R208	06/08/2015	8.00	Put	Bond Future	1,006.8800	1.0069	1,049.9000	1.0499	4.273	0	0	0
2014/10/27	R208	06/08/2015	7.99	Put	Bond Future	1,020.8800	1.0209	1,064.4000	1.0644	4.263	0	0	0
2014/10/27	R208	06/08/2015	8.85	Put	Bond Future	269.3100	0.2693	282.4300	0.2824	4.872	0	0	198
2014/10/27	R209	06/11/2014	8.95	Call	Bond Future	3,426.8100	3.4268	3,264.5000	3.2645	(4.736)	0	0	2,050
2014/10/27	R209	06/11/2014	9.50	Call	Bond Future	7,397.4700	7.3975	7,240.3300	7.2403	(2.124)	0	0	0
2014/10/27	R209	06/11/2014			Bond Future	8.5131	78.5963	8.5326	78.4391	0.228	0.0000	0.0000	28,803
2014/10/27	R209	06/11/2014	8.99	Put	Bond Future	6.4200	0.0064	2.9800	0.0030	(53.583)	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
2014/10/27	R209	06/11/2014	10.00	Call	Bond Future	10,735.0500		10.7351	10,577.9100	10.5779	(1.464)	0	0	0
2014/10/27	R209	06/11/2014	9.05	Put	Bond Future	2.8500		0.0028	1.1100	0.0011	(61.053)	0	0	0
2014/10/27	R209	06/11/2014	9.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	907
2014/10/27	R209	06/11/2014	8.95	Put	Bond Future	10.7200		0.0107	5.5500	0.0056	(48.228)	0	0	0
2014/10/27	R209	06/11/2014	9.01	Put	Bond Future	4.9200		0.0049	2.1600	0.0022	(56.098)	0	0	0
2014/10/27	R209	06/11/2014	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	5,500
2014/10/27	R209	06/11/2014	10.05	Call	Bond Future	11,055.0100		11.0550	10,897.8700	10.8979	(1.421)	0	0	0
2014/10/27	R209	06/11/2014	8.50	Call	Bond Future	595.4900		0.5955	445.1100	0.4451	(25.253)	0	0	5,500
2014/10/27	R209	06/11/2014	8.75	Put	Bond Future	98.4800		0.0985	77.3800	0.0774	(21.426)	0	0	0
2014/10/27	R209	06/11/2014	9.00	Put	Bond Future	5.6200		0.0056	2.5400	0.0025	(54.804)	0	0	0
2014/10/27	R209	06/11/2014	9.95	Call	Bond Future	10,412.6500		10.4127	10,255.5100	10.2555	(1.509)	0	0	0
2014/10/27	R209	06/11/2014	8.99	Call	Bond Future	3,723.7100		3.7237	3,563.1300	3.5631	(4.312)	0	0	0
2014/10/27	R209	06/11/2014	9.25	Call	Bond Future	5,630.0100		5.6300	5,472.7700	5.4728	(2.793)	0	0	0
2014/10/27	R209	06/11/2014	10.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/27	R209	06/11/2014	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,640
2014/10/27	R209	06/11/2014	9.05	Call	Bond Future	4,168.4200		4.1684	4,009.5400	4.0095	(3.812)	0	0	2,050
2014/10/27	R209	06/11/2014	9.58	Call	Bond Future	7,948.8300		7.9488	7,791.6900	7.7917	(1.977)	0	0	0
2014/10/27	R209	06/11/2014	8.75	Call	Bond Future	1,979.9000		1.9799	1,801.6600	1.8017	(9.002)	0	0	2,200
2014/10/27	R209	06/11/2014	9.00	Call	Bond Future	3,797.9100		3.7979	3,637.6900	3.6377	(4.219)	0	0	1,640
2014/10/27	R209	06/11/2014	9.25	Put	Bond Future	0.1300		0.0001	0.0300	0.0000	(76.923)	0	0	2,200
2014/10/27	R209	06/11/2014	8.50	Put	Bond Future	701.6900		0.7017	708.4500	0.7084	0.963	0	0	0
2014/10/27	R209	06/11/2014	9.01	Call	Bond Future	3,872.1000		3.8721	3,712.2000	3.7122	(4.130)	0	0	0
2014/10/27	R209	06/11/2014	9.95	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/27	R209	05/02/2015	9.00	Put	Bond Future	686.6100		0.6866	702.5000	0.7025	2.314	0	0	0
2014/10/27	R209	05/02/2015			Bond Future	8.5676		79.8138	8.5876	79.6540	0.233	0.0000	0.0000	26
2014/10/27	R209	05/02/2015	9.25	Call	Bond Future	5,523.2900		5.5233	5,369.4800	5.3695	(2.785)	0	0	0
2014/10/27	R209	05/02/2015	9.26	Call	Bond Future	5,585.3300		5.5853	5,431.2600	5.4313	(2.758)	0	0	0
2014/10/27	R209	05/02/2015	9.25	Put	Bond Future	344.1400		0.3441	350.1000	0.3501	1.732	0	0	0
2014/10/27	R209	05/02/2015	9.24	Call	Bond Future	5,461.4000		5.4614	5,307.8600	5.3079	(2.811)	0	0	0
2014/10/27	R209	05/02/2015	9.00	Call	Bond Future	4,031.8800		4.0319	3,888.0000	3.8880	(3.569)	0	0	0
2014/10/27	R209	05/02/2015	9.24	Put	Bond Future	354.2500		0.3542	360.4800	0.3605	1.759	0	0	0
2014/10/27	R209	05/02/2015	9.26	Put	Bond Future	334.2900		0.3343	339.9900	0.3400	1.705	0	0	0
2014/10/27	R209	07/05/2015			Bond Future	8.6071		78.0314	8.6280	77.8664	0.242	0.0000	0.0000	0
2014/10/27	R209	07/05/2015	8.99	Put	Bond Future	1,554.1100		1.5541	1,587.8100	1.5878	2.168	0	0	0
2014/10/27	R209	07/05/2015	9.01	Put	Bond Future	1,504.8400		1.5048	1,537.4400	1.5374	2.166	0	0	0
2014/10/27	R209	07/05/2015	9.00	Put	Bond Future	1,529.3100		1.5293	1,562.4600	1.5625	2.168	0	0	0
2014/10/27	R209	07/05/2015	8.99	Call	Bond Future	4,501.8000		4.5018	4,370.4300	4.3704	(2.918)	0	0	0
2014/10/27	R209	07/05/2015	9.00	Call	Bond Future	4,551.6700		4.5517	4,419.7500	4.4198	(2.898)	0	0	0
2014/10/27	R209	07/05/2015	9.01	Call	Bond Future	4,601.7600		4.6018	4,469.2900	4.4693	(2.879)	0	0	0
2014/10/27	R209	06/08/2015	8.99	Put	Bond Future	2,351.5200		2.3515	2,394.4600	2.3945	1.826	0	0	0
2014/10/27	R209	06/08/2015			Bond Future	8.6352		79.4807	8.6565	79.3128	0.247	0.0000	0.0000	0
2014/10/27	R209	06/08/2015	9.01	Put	Bond Future	2,295.8500		2.2959	2,337.8200	2.3378	1.828	0	0	0
2014/10/27	R209	06/08/2015	9.90	Call	Bond Future	9,763.3900		9.7634	9,608.0900	9.6081	(1.591)	0	0	0
2014/10/27	R209	06/08/2015	9.00	Call	Bond Future	5,116.8600		5.1169	4,991.3400	4.9913	(2.453)	0	0	0
2014/10/27	R209	06/08/2015	9.01	Call	Bond Future	5,163.5400		5.1635	5,037.5400	5.0375	(2.440)	0	0	0
2014/10/27	R209	06/08/2015	8.99	Call	Bond Future	5,070.3400		5.0703	4,945.3100	4.9453	(2.466)	0	0	0
2014/10/27	R209	06/08/2015	9.00	Put	Bond Future	2,323.5500		2.3235	2,366.0000	2.3660	1.827	0	0	0
2014/10/27	R209	06/08/2015	9.90	Put	Bond Future	708.0100		0.7080	720.6800	0.7207	1.790	0	0	2,914

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
2014/10/27	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R210	06/11/2014			Bond Future	173.4224	173.4224	174.0422	174.0422	0.357	0.0000	0.0000	628
2014/10/27	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R210	06/11/2014	169.00	Call	Bond Future	4,422.3900	4.4224	5,042.1600	5.0422	14.014	0	0	0
2014/10/27	R210	06/11/2014	169.01	Call	Bond Future	4,412.3900	4.4124	5,032.1600	5.0322	14.046	0	0	0
2014/10/27	R210	06/11/2014	168.99	Call	Bond Future	4,432.3900	4.4324	5,052.1600	5.0522	13.983	0	0	0
2014/10/27	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R210	05/02/2015			Bond Future	176.1304	176.1304	176.7596	176.7596	0.357	0.0000	0.0000	0
2014/10/27	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R210	05/02/2015	175.01	Call	Bond Future	1,120.4000	1.1204	1,749.5900	1.7496	56.158	0	0	0
2014/10/27	R210	05/02/2015	174.99	Call	Bond Future	1,140.4000	1.1404	1,769.5900	1.7696	55.173	0	0	0
2014/10/27	R210	05/02/2015	175.00	Call	Bond Future	1,130.4000	1.1304	1,759.5900	1.7596	55.661	0	0	0
2014/10/27	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R210	07/05/2015			Bond Future	177.0000	177.0000	177.7136	177.7136	0.403	0.0000	0.0000	0
2014/10/27	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	713.6200	0.7136	100.000	0	0	0
2014/10/27	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	703.6200	0.7036	100.000	0	0	0
2014/10/27	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	723.6200	0.7236	100.000	0	0	0
2014/10/27	R211	06/11/2014	130.00	Call	Bond Future	2,651.9100	2.6519	2,667.6400	2.6676	0.593	0	0	0
2014/10/27	R211	06/11/2014	130.01	Call	Bond Future	2,641.9100	2.6419	2,657.6400	2.6576	0.595	0	0	0
2014/10/27	R211	06/11/2014			Bond Future	132.6519	132.6519	132.6676	132.6676	0.012	0.0000	0.0000	1,120
2014/10/27	R211	06/11/2014	129.99	Call	Bond Future	2,661.9100	2.6619	2,677.6400	2.6776	0.591	0	0	0
2014/10/27	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R211	05/02/2015	133.00	Call	Bond Future	117.3100	0.1173	132.9600	0.1330	13.341	0	0	0
2014/10/27	R211	05/02/2015			Bond Future	133.1173	133.1173	133.1330	133.1330	0.012	0.0000	0.0000	0
2014/10/27	R211	05/02/2015	133.01	Call	Bond Future	107.3100	0.1073	122.9600	0.1230	14.584	0	0	0
2014/10/27	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R211	05/02/2015	132.99	Call	Bond Future	127.3100	0.1273	142.9600	0.1430	12.293	0	0	0
2014/10/27	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R211	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R211	07/05/2015			Bond Future	135.4000	135.4000	135.4246	135.4246	0.018	0.0000	0.0000	0
2014/10/27	R211	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	434.6300	0.4346	100.000	0	0	0
2014/10/27	R211	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	424.6300	0.4246	100.000	0	0	0
2014/10/27	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	414.6300	0.4146	100.000	0	0	0
2014/10/27	R212	06/11/2014			Bond Future	138.1258	138.1258	137.9637	137.9637	(0.117)	0.0000	0.0000	14,864
2014/10/27	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R212	06/11/2014	135.00	Call	Bond Future	3,125.7600	3.1258	2,963.6800	2.9637	(5.185)	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
2014/10/27	R212	06/11/2014	135.01	Call	Bond Future	3,115.7600	3.1158	2,953.6800	2.9537	(5.202)	0	0	0
2014/10/27	R212	06/11/2014	134.99	Call	Bond Future	3,135.7600	3.1358	2,973.6800	2.9737	(5.169)	0	0	0
2014/10/27	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R212	05/02/2015			Bond Future	138.5199	138.5199	138.3549	138.3549	(0.119)	0.0000	0.0000	0
2014/10/27	R212	05/02/2015	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R212	05/02/2015	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R212	05/02/2015	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R212	05/02/2015	138.01	Call	Bond Future	509.8800	0.5099	344.9000	0.3449	(32.357)	0	0	0
2014/10/27	R212	05/02/2015	137.99	Call	Bond Future	529.8800	0.5299	364.9000	0.3649	(31.135)	0	0	0
2014/10/27	R212	05/02/2015	138.00	Call	Bond Future	519.8800	0.5199	354.9000	0.3549	(31.734)	0	0	0
2014/10/27	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R212	07/05/2015			Bond Future	141.0000	141.0000	140.7365	140.7365	(0.187)	0.0000	0.0000	0
2014/10/27	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R212	07/05/2015	140.99	Put	Bond Future	0.0000	0.0000	253.4900	0.2535	100.000	0	0	0
2014/10/27	R212	07/05/2015	141.01	Put	Bond Future	0.0000	0.0000	273.4900	0.2735	100.000	0	0	0
2014/10/27	R212	07/05/2015	141.00	Put	Bond Future	0.0000	0.0000	263.4900	0.2635	100.000	0	0	0
2014/10/27	R213	06/11/2014	8.84	Call	Bond Future	3,681.7300	3.6817	3,442.6800	3.4427	(6.493)	0	0	0
2014/10/27	R213	06/11/2014	8.85	Put	Bond Future	5.6500	0.0056	3.0400	0.0030	(46.195)	0	0	0
2014/10/27	R213	06/11/2014			Bond Future	8.3689	89.3163	8.3983	89.0801	0.352	0.0000	0.0000	28,655
2014/10/27	R213	06/11/2014	8.85	Call	Bond Future	3,756.5300	3.7565	3,517.7600	3.5178	(6.356)	0	0	0
2014/10/27	R213	06/11/2014	8.86	Call	Bond Future	3,831.3400	3.8313	3,592.8300	3.5928	(6.225)	0	0	0
2014/10/27	R213	06/11/2014	8.84	Put	Bond Future	6.4600	0.0065	3.5700	0.0036	(44.737)	0	0	0
2014/10/27	R213	06/11/2014	8.86	Put	Bond Future	4.9400	0.0049	2.5900	0.0026	(47.571)	0	0	0
2014/10/27	R213	05/02/2015	9.26	Put	Bond Future	211.1600	0.2112	221.5400	0.2215	4.916	0	0	0
2014/10/27	R213	05/02/2015			Bond Future	8.4287	90.6999	8.4591	90.4598	0.360	0.0000	0.0000	0
2014/10/27	R213	05/02/2015	9.25	Put	Bond Future	217.8700	0.2179	228.6100	0.2286	4.930	0	0	0
2014/10/27	R213	05/02/2015	9.24	Put	Bond Future	224.7600	0.2248	235.8900	0.2359	4.952	0	0	0
2014/10/27	R213	05/02/2015	9.25	Call	Bond Future	6,398.9100	6.3989	6,169.4800	6.1695	(3.585)	0	0	0
2014/10/27	R213	05/02/2015	9.26	Call	Bond Future	6,463.5500	6.4636	6,233.7600	6.2338	(3.555)	0	0	0
2014/10/27	R213	05/02/2015	9.24	Call	Bond Future	6,334.3600	6.3344	6,105.3200	6.1053	(3.616)	0	0	0
2014/10/27	R213	07/05/2015	8.74	Call	Bond Future	3,907.7900	3.9078	3,732.2200	3.7322	(4.493)	0	0	0
2014/10/27	R213	07/05/2015	8.75	Put	Bond Future	1,787.2100	1.7872	1,857.9100	1.8579	3.956	0	0	0
2014/10/27	R213	07/05/2015			Bond Future	8.4685	88.7066	8.5001	88.4594	0.373	0.0000	0.0000	0
2014/10/27	R213	07/05/2015	8.75	Call	Bond Future	3,955.1900	3.9552	3,778.6600	3.7787	(4.463)	0	0	0
2014/10/27	R213	07/05/2015	8.76	Call	Bond Future	4,002.8500	4.0029	3,825.3500	3.8254	(4.434)	0	0	0
2014/10/27	R213	07/05/2015	8.74	Put	Bond Future	1,815.5100	1.8155	1,887.1700	1.8872	3.947	0	0	0
2014/10/27	R213	07/05/2015	8.76	Put	Bond Future	1,759.2700	1.7593	1,829.0000	1.8290	3.964	0	0	0
2014/10/27	R213	06/08/2015			Bond Future	8.5000	8.5000	8.5282	90.1018	0.332	0.0000	0.0000	0
2014/10/27	R213	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	296.0900	0.2961	100.000	0	0	0
2014/10/27	R213	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	140.9700	0.1410	100.000	0	0	0
2014/10/27	R213	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R213	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	218.4800	0.2185	100.000	0	0	0
2014/10/27	R213	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R213	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/10/27	R214	06/11/2014	9.20	Call	Bond Future	4,730.3100		4.7303	4,564.5800	4.5646	(3.504)	0	0	2,500
2014/10/27	R214	06/11/2014	9.64	Call	Bond Future	7,971.3100		7.9713	7,806.7700	7.8068	(2.064)	0	0	0
2014/10/27	R214	06/11/2014			Bond Future	8.6133		79.4113	8.6327	79.2468	0.226	0.0000	0.0000	6,069
2014/10/27	R214	06/11/2014	9.20	Put	Bond Future	1.8100		0.0018	0.6200	0.0006	(65.746)	0	0	0
2014/10/27	R214	06/11/2014	9.65	Call	Bond Future	8,042.2000		8.0422	7,877.6600	7.8777	(2.046)	0	0	0
2014/10/27	R214	06/11/2014	9.66	Call	Bond Future	8,112.9800		8.1130	7,948.4400	7.9484	(2.028)	0	0	0
2014/10/27	R214	06/11/2014	9.80	Call	Bond Future	9,091.2700		9.0913	8,926.7300	8.9267	(1.810)	0	0	0
2014/10/27	R214	06/11/2014	9.64	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R214	06/11/2014	9.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R214	06/11/2014	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R214	06/11/2014	9.80	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,500
2014/10/27	R214	05/02/2015	9.50	Call	Bond Future	6,735.2100		6.7352	6,570.8600	6.5709	(2.440)	0	0	0
2014/10/27	R214	05/02/2015			Bond Future	8.6692		80.6415	8.6892	80.4742	0.231	0.0000	0.0000	0
2014/10/27	R214	05/02/2015	9.51	Call	Bond Future	6,800.4900		6.8005	6,635.9800	6.6360	(2.419)	0	0	0
2014/10/27	R214	05/02/2015	9.50	Put	Bond Future	249.1400		0.2491	252.1400	0.2521	1.204	0	0	0
2014/10/27	R214	05/02/2015	9.49	Call	Bond Future	6,669.9900		6.6700	6,505.8200	6.5058	(2.461)	0	0	0
2014/10/27	R214	05/02/2015	9.49	Put	Bond Future	256.5900		0.2566	259.7700	0.2598	1.239	0	0	0
2014/10/27	R214	05/02/2015	9.51	Put	Bond Future	241.8700		0.2419	244.7100	0.2447	1.174	0	0	0
2014/10/27	R214	07/05/2015			Bond Future	8.7079		78.7293	8.7287	78.5565	0.239	0.0000	0.0000	0
2014/10/27	R214	07/05/2015	9.15	Call	Bond Future	5,062.5500		5.0625	4,921.6800	4.9217	(2.783)	0	0	0
2014/10/27	R214	07/05/2015	9.16	Call	Bond Future	5,115.3400		5.1153	4,973.9400	4.9739	(2.764)	0	0	0
2014/10/27	R214	07/05/2015	9.14	Put	Bond Future	1,547.3500		1.5474	1,579.8000	1.5798	2.097	0	0	0
2014/10/27	R214	07/05/2015	9.16	Put	Bond Future	1,498.6500		1.4987	1,530.0400	1.5300	2.095	0	0	0
2014/10/27	R214	07/05/2015	9.15	Put	Bond Future	1,522.8400		1.5228	1,554.7600	1.5548	2.096	0	0	0
2014/10/27	R214	07/05/2015	9.14	Call	Bond Future	5,009.9500		5.0100	4,869.6100	4.8696	(2.801)	0	0	0
2014/10/27	R214	06/08/2015	8.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R214	06/08/2015			Bond Future	8.7500		8.7500	8.7575	80.0152	0.085	0.0000	0.0000	0
2014/10/27	R214	06/08/2015	8.75	Put	Bond Future	0.0000		0.0000	61.3900	0.0614	100.000	0	0	0
2014/10/27	R214	06/08/2015	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R214	06/08/2015	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R214	06/08/2015	8.76	Call	Bond Future	0.0000		0.0000	20.9900	0.0210	100.000	0	0	0
2014/10/27	R214	06/08/2015	8.74	Put	Bond Future	0.0000		0.0000	143.9000	0.1439	100.000	0	0	0
2014/10/27	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R248	06/11/2014			Bond Future	8.6635		102.6577	8.6879	102.3907	0.282	0.0000	0.0000	31,463
2014/10/27	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R248	06/11/2014	9.72	Call	Bond Future	10,498.4800		10.4985	10,231.4900	10.2315	(2.543)	0	0	0
2014/10/27	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R248	06/11/2014	9.73	Call	Bond Future	10,588.4500		10.5885	10,321.4600	10.3215	(2.522)	0	0	0
2014/10/27	R248	06/11/2014	9.74	Call	Bond Future	10,678.2600		10.6783	10,411.2700	10.4113	(2.500)	0	0	0
2014/10/27	R248	05/02/2015			Bond Future	8.7207		104.2479	8.7458	103.9766	0.288	0.0000	0.0000	1,277
2014/10/27	R248	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R248	05/02/2015	9.50	Call	Bond Future	7,844.4600		7.8445	7,573.1100	7.5731	(3.459)	0	0	0
2014/10/27	R248	05/02/2015	9.51	Call	Bond Future	7,937.9800		7.9380	7,666.6300	7.6666	(3.418)	0	0	0
2014/10/27	R248	05/02/2015	9.49	Call	Bond Future	7,750.7600		7.7508	7,479.4100	7.4794	(3.501)	0	0	0
2014/10/27	R248	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R248	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2014/10/27	R248	07/05/2015			Bond Future	8.7606	101.6000	8.7867	101.3207	0.298	0.0000	0.0000	0
2014/10/27	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R248	07/05/2015	9.26	Call	Bond Future	5,112.7300	5.1127	4,833.3800	4.8334	(5.464)	0	0	0
2014/10/27	R248	07/05/2015	9.24	Call	Bond Future	4,916.9300	4.9169	4,637.5800	4.6376	(5.681)	0	0	0
2014/10/27	R248	07/05/2015	9.25	Call	Bond Future	5,014.9200	5.0149	4,735.5700	4.7356	(5.570)	0	0	0
2014/10/27	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R248	06/08/2015			Bond Future	8.8000	8.8000	8.8168	103.2022	0.191	0.0000	0.0000	0
2014/10/27	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/27	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	819.7100	0.8197	100.000	0	0	0
2014/10/27	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	605.1900	0.6052	100.000	0	0	0
2014/10/27	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	712.3500	0.7123	100.000	0	0	0

Total

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