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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/10/2014 TO 16/10/2014

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
2014/10/16	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	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
2014/10/16	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	2025	06/11/2014	117.01	Call	Bond Future	588.3900	0.5884	605.4400	0.6054	2.898	0	0	0
2014/10/16	2025	06/11/2014			Bond Future	117.5984	117.5984	117.6154	117.6154	0.014	0.0000	0.0000	16
2014/10/16	2025	06/11/2014	116.99	Call	Bond Future	608.3900	0.6084	625.4400	0.6254	2.802	0	0	0
2014/10/16	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2025	06/11/2014	117.00	Call	Bond Future	598.3900	0.5984	615.4400	0.6154	2.849	0	0	0
2014/10/16	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2025	05/02/2015			Bond Future	118.2833	118.2833	118.3002	118.3002	0.014	0.0000	0.0000	0
2014/10/16	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2025	05/02/2015	118.99	Put	Bond Future	706.7300	0.7067	689.7700	0.6898	(2.400)	0	0	0
2014/10/16	2025	05/02/2015	119.01	Put	Bond Future	726.7300	0.7267	709.7700	0.7098	(2.334)	0	0	0
2014/10/16	2025	05/02/2015	119.00	Put	Bond Future	716.7300	0.7167	699.7700	0.6998	(2.366)	0	0	0
2014/10/16	2030	06/11/2014	9.01	Call	Bond Future	4,583.8100	4.5838	3,516.5200	3.5165	(23.284)	0	0	0
2014/10/16	2030	06/11/2014			Bond Future	8.4357	98.5227	8.5659	97.4554	1.543	0.0000	0.0000	4,663
2014/10/16	2030	06/11/2014	8.99	Call	Bond Future	4,429.4800	4.4295	3,362.1900	3.3622	(24.095)	0	0	0
2014/10/16	2030	06/11/2014	9.00	Call	Bond Future	4,506.6900	4.5067	3,439.4000	3.4394	(23.682)	0	0	0
2014/10/16	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2030	05/02/2015			Bond Future	8.4974	96.0468	8.6318	94.9625	1.581	0.0000	0.0000	0
2014/10/16	2030	05/02/2015	9.25	Call	Bond Future	5,854.2900	5.8543	4,770.0200	4.7700	(18.521)	0	0	0
2014/10/16	2030	05/02/2015	9.24	Call	Bond Future	5,779.8900	5.7799	4,695.6200	4.6956	(18.759)	0	0	0
2014/10/16	2030	05/02/2015	9.26	Call	Bond Future	5,928.6000	5.9286	4,844.3300	4.8443	(18.289)	0	0	0
2014/10/16	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2030	07/05/2015			Bond Future	8.5436	97.7057	8.6824	96.6007	1.625	0.0000	0.0000	0
2014/10/16	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2030	07/05/2015	8.74	Call	Bond Future	1,558.2700	1.5583	453.2900	0.4533	(70.911)	0	0	0
2014/10/16	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2030	07/05/2015	8.75	Call	Bond Future	1,636.6400	1.6366	531.6600	0.5317	(67.515)	0	0	0
2014/10/16	2030	07/05/2015	8.76	Call	Bond Future	1,714.9100	1.7149	609.9300	0.6099	(64.434)	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
2014/10/16	2037	06/11/2014	9.69	Call	Bond Future	9,070.5300	9.0705	7,779.2900	7.7793	(14.236)	0	0	0
2014/10/16	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2037	06/11/2014			Bond Future	8.6751	100.6441	8.8103	99.3528	1.558	0.0000	0.0000	10,565
2014/10/16	2037	06/11/2014	9.70	Call	Bond Future	9,153.1400	9.1531	7,861.9000	7.8619	(14.107)	0	0	0
2014/10/16	2037	06/11/2014	9.71	Call	Bond Future	9,235.6300	9.2356	7,944.3900	7.9444	(13.981)	0	0	0
2014/10/16	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2037	05/02/2015			Bond Future	8.7350	97.9506	8.8742	96.6390	1.593	0.0000	0.0000	3,280
2014/10/16	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2037	05/02/2015	9.50	Call	Bond Future	6,877.5600	6.8776	5,565.9300	5.5659	(19.071)	0	0	0
2014/10/16	2037	05/02/2015	9.51	Call	Bond Future	6,962.3000	6.9623	5,650.6700	5.6507	(18.839)	0	0	0
2014/10/16	2037	05/02/2015	9.49	Call	Bond Future	6,792.6900	6.7927	5,481.0600	5.4811	(19.309)	0	0	0
2014/10/16	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2037	07/05/2015			Bond Future	8.7811	99.6425	8.9245	98.3063	1.632	0.0000	0.0000	0
2014/10/16	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2037	07/05/2015	9.01	Call	Bond Future	2,119.7900	2.1198	783.6100	0.7836	(63.034)	0	0	0
2014/10/16	2037	07/05/2015	8.99	Call	Bond Future	1,937.4600	1.9375	601.2800	0.6013	(68.966)	0	0	0
2014/10/16	2037	07/05/2015	9.00	Call	Bond Future	2,028.6900	2.0287	692.5100	0.6925	(65.864)	0	0	0
2014/10/16	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2038	06/11/2014	120.01	Call	Bond Future	3,481.5300	3.4815	3,499.6800	3.4997	0.521	0	0	0
2014/10/16	2038	06/11/2014			Bond Future	123.4915	123.4915	123.5097	123.5097	0.015	0.0000	0.0000	1,974
2014/10/16	2038	06/11/2014	119.99	Call	Bond Future	3,501.5300	3.5015	3,519.6800	3.5197	0.518	0	0	0
2014/10/16	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2038	06/11/2014	120.00	Call	Bond Future	3,491.5300	3.4915	3,509.6800	3.5097	0.520	0	0	0
2014/10/16	2038	05/02/2015	123.00	Call	Bond Future	1,124.0700	1.1241	1,142.2600	1.1423	1.618	0	0	0
2014/10/16	2038	05/02/2015	123.01	Call	Bond Future	1,114.0700	1.1141	1,132.2600	1.1323	1.633	0	0	0
2014/10/16	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2038	05/02/2015	122.99	Call	Bond Future	1,134.0700	1.1341	1,152.2600	1.1523	1.604	0	0	0
2014/10/16	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2044	06/11/2014			Bond Future	8.7747	102.1669	8.9099	100.7710	1.541	0.0000	0.0000	3,002
2014/10/16	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2044	06/11/2014	8.99	Call	Bond Future	2,206.7600	2.2068	810.9100	0.8109	(63.253)	0	0	0
2014/10/16	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2044	06/11/2014	9.00	Call	Bond Future	2,307.2500	2.3072	911.4000	0.9114	(60.498)	0	0	0
2014/10/16	2044	06/11/2014	9.01	Call	Bond Future	2,407.5500	2.4075	1,011.7000	1.0117	(57.978)	0	0	0
2014/10/16	2044	05/02/2015	9.00	Call	Bond Future	1,696.1800	1.6962	278.3400	0.2783	(83.590)	0	0	0
2014/10/16	2044	05/02/2015			Bond Future	8.8332	99.3719	8.9723	97.9541	1.575	0.0000	0.0000	0
2014/10/16	2044	05/02/2015	9.01	Call	Bond Future	1,796.2900	1.7963	378.4500	0.3784	(78.932)	0	0	0
2014/10/16	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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2014/10/16	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2044	05/02/2015	8.99	Call	Bond Future	1,595.8900	1.5959	178.0500	0.1780	(88.843)	0	0	0
2014/10/16	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2044	07/05/2015			Bond Future	8.8787	101.0884	9.0218	99.6440	1.612	0.0000	0.0000	0
2014/10/16	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	317.5000	0.3175	100.000	0	0	0
2014/10/16	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	117.4200	0.1174	100.000	0	0	0
2014/10/16	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	217.3800	0.2174	100.000	0	0	0
2014/10/16	2044	07/05/2015	9.01	Call	Bond Future	1,326.9700	1.3270	0.0000	0.0000	(100.000)	0	0	0
2014/10/16	2044	07/05/2015	8.99	Call	Bond Future	1,126.8900	1.1269	0.0000	0.0000	(100.000)	0	0	0
2014/10/16	2044	07/05/2015	9.00	Call	Bond Future	1,227.0100	1.2270	0.0000	0.0000	(100.000)	0	0	0
2014/10/16	2046	06/11/2014	104.45	Call	Bond Future	18,962.5600	18.9626	18,981.0400	18.9810	0.097	0	0	0
2014/10/16	2046	06/11/2014			Bond Future	123.4126	123.4126	123.4310	123.4310	0.015	0.0000	0.0000	5,389
2014/10/16	2046	06/11/2014	104.43	Call	Bond Future	18,982.5600	18.9826	19,001.0400	19.0010	0.097	0	0	0
2014/10/16	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2046	06/11/2014	104.44	Call	Bond Future	18,972.5600	18.9726	18,991.0400	18.9910	0.097	0	0	0
2014/10/16	2046	05/02/2015			Bond Future	125.3452	125.3452	125.3638	125.3638	0.015	0.0000	0.0000	0
2014/10/16	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2046	05/02/2015	123.99	Call	Bond Future	1,355.2300	1.3552	1,373.8000	1.3738	1.370	0	0	0
2014/10/16	2046	05/02/2015	124.01	Call	Bond Future	1,335.2300	1.3352	1,353.8000	1.3538	1.391	0	0	0
2014/10/16	2046	05/02/2015	124.00	Call	Bond Future	1,345.2300	1.3452	1,363.8000	1.3638	1.380	0	0	0
2014/10/16	2050	06/11/2014			Bond Future	131.6482	131.6482	131.6681	131.6681	0.015	0.0000	0.0000	2,640
2014/10/16	2050	06/11/2014	126.00	Call	Bond Future	5,648.1700	5.6482	5,668.1200	5.6681	0.353	0	0	0
2014/10/16	2050	06/11/2014	126.01	Call	Bond Future	5,638.1700	5.6382	5,658.1200	5.6581	0.354	0	0	0
2014/10/16	2050	06/11/2014	125.99	Call	Bond Future	5,658.1700	5.6582	5,678.1200	5.6781	0.353	0	0	0
2014/10/16	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2050	05/02/2015			Bond Future	132.2618	132.2618	132.2816	132.2816	0.015	0.0000	0.0000	0
2014/10/16	2050	05/02/2015	130.01	Call	Bond Future	2,251.8300	2.2518	2,271.5700	2.2716	0.877	0	0	0
2014/10/16	2050	05/02/2015	129.99	Call	Bond Future	2,271.8300	2.2718	2,291.5700	2.2916	0.869	0	0	0
2014/10/16	2050	05/02/2015	130.00	Call	Bond Future	2,261.8300	2.2618	2,281.5700	2.2816	0.873	0	0	0
2014/10/16	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/10/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	AL12	06/11/2014			Index Future	523.6440	523.6440	517.4880	517.4880	(1.176)	0.0000	0.0000	0
2014/10/16	AL12	05/02/2015			Index Future	531.7800	531.7800	525.5270	525.5270	(1.176)	0.0000	0.0000	0
2014/10/16	AL12	07/05/2015			Index Future	540.9480	540.9480	534.5770	534.5770	(1.178)	0.0000	0.0000	0
2014/10/16	AL37	06/11/2014			Index Future	439.3810	439.3810	436.9470	436.9470	(0.554)	0.0000	0.0000	3
2014/10/16	AL37	05/02/2015			Index Future	446.2070	446.2070	443.7350	443.7350	(0.554)	0.0000	0.0000	0
2014/10/16	AL7T	06/11/2014			Index Future	520.2450	520.2450	516.1050	516.1050	(0.796)	0.0000	0.0000	4
2014/10/16	AL7T	05/02/2015			Index Future	528.3280	528.3280	524.1230	524.1230	(0.796)	0.0000	0.0000	0
2014/10/16	ALBI	06/11/2014			Index Future	473.9600	473.9600	469.8990	469.8990	(0.857)	0.0000	0.0000	582
2014/10/16	ALBI	05/02/2015			Index Future	481.3250	481.3250	477.1990	477.1990	(0.857)	0.0000	0.0000	65
2014/10/16	ALBI	07/05/2015			Index Future	489.6230	489.6230	485.4160	485.4160	(0.859)	0.0000	0.0000	0
2014/10/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	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
2014/10/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/16	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	EL28	06/11/2014			Bond Future	122.6792	122.6792	122.8393	122.8393	0.131	0.0000	0.0000	0
2014/10/16	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	EL28	06/11/2014	122.00	Call	Bond Future	679.1600	0.6792	839.3500	0.8394	23.586	0	0	0

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2014/10/16	EL28	06/11/2014	122.01	Call	Bond Future	669.1600	0.6692	829.3500	0.8294	23.939	0	0	0
2014/10/16	EL28	06/11/2014	121.99	Call	Bond Future	689.1600	0.6892	849.3500	0.8494	23.244	0	0	0
2014/10/16	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	EL28	05/02/2015			Bond Future	124.6006	124.6006	124.7629	124.7629	0.130	0.0000	0.0000	0
2014/10/16	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	EL28	05/02/2015	125.99	Put	Bond Future	1,389.4300	1.3894	1,227.0600	1.2271	(11.686)	0	0	0
2014/10/16	EL28	05/02/2015	126.01	Put	Bond Future	1,409.4300	1.4094	1,247.0600	1.2471	(11.520)	0	0	0
2014/10/16	EL28	05/02/2015	126.00	Put	Bond Future	1,399.4300	1.3994	1,237.0600	1.2371	(11.603)	0	0	0
2014/10/16	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	ES33	06/11/2014			Bond Future	9.4318	84.2876	9.5668	83.2717	1.431	0.0000	0.0000	6,220
2014/10/16	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	ES33	06/11/2014	10.29	Call	Bond Future	6,147.1700	6.1472	5,131.3000	5.1313	(16.526)	0	0	0
2014/10/16	ES33	06/11/2014	10.30	Call	Bond Future	6,214.6200	6.2146	5,198.7500	5.1988	(16.346)	0	0	0
2014/10/16	ES33	06/11/2014	10.31	Call	Bond Future	6,281.9700	6.2820	5,266.1000	5.2661	(16.171)	0	0	0
2014/10/16	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	ES33	05/02/2015	10.00	Call	Bond Future	3,470.0500	3.4700	2,438.2000	2.4382	(29.736)	0	0	0
2014/10/16	ES33	05/02/2015			Bond Future	9.5204	85.5971	9.6597	84.5653	1.464	0.0000	0.0000	0
2014/10/16	ES33	05/02/2015	10.01	Call	Bond Future	3,540.0100	3.5400	2,508.1600	2.5082	(29.148)	0	0	0
2014/10/16	ES33	05/02/2015	9.99	Call	Bond Future	3,400.0000	3.4000	2,368.1500	2.3681	(30.349)	0	0	0
2014/10/16	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	ES33	07/05/2015			Bond Future	9.5894	83.2836	9.7333	82.2323	1.500	0.0000	0.0000	0
2014/10/16	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	ES33	07/05/2015	9.76	Call	Bond Future	1,244.2500	1.2442	192.9200	0.1929	(84.495)	0	0	0
2014/10/16	ES33	07/05/2015	9.74	Call	Bond Future	1,099.8600	1.0999	48.5300	0.0485	(95.588)	0	0	0
2014/10/16	ES33	07/05/2015	9.75	Call	Bond Future	1,172.1000	1.1721	120.7700	0.1208	(89.696)	0	0	0
2014/10/16	GOVI	06/11/2014	449.01	Call	GOVI	232,110.0000	23.2110	194,680.0000	19.4680	(16.126)	0	0	0
2014/10/16	GOVI	06/11/2014			GOVI	472.2210	472.2210	468.4780	468.4780	(0.793)	0.0000	0.0000	421
2014/10/16	GOVI	06/11/2014	448.99	Call	GOVI	232,310.0000	23.2310	194,880.0000	19.4880	(16.112)	0	0	0
2014/10/16	GOVI	06/11/2014	449.00	Call	GOVI	232,210.0000	23.2210	194,780.0000	19.4780	(16.119)	0	0	0
2014/10/16	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	GOVI	05/02/2015	459.99	Call	GOVI	195,680.0000	19.5680	157,660.0000	15.7660	(19.430)	0	0	0
2014/10/16	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	GOVI	05/02/2015			GOVI	479.5580	479.5580	475.7560	475.7560	(0.793)	0.0000	0.0000	48
2014/10/16	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	GOVI	05/02/2015	460.00	Call	GOVI	195,580.0000	19.5580	157,560.0000	15.7560	(19.440)	0	0	0
2014/10/16	GOVI	05/02/2015	460.01	Call	GOVI	195,480.0000	19.5480	157,460.0000	15.7460	(19.450)	0	0	0
2014/10/16	GOVI	07/05/2015	449.99	Call	GOVI	378,360.0000	37.8360	339,580.0000	33.9580	(10.249)	0	0	0
2014/10/16	GOVI	07/05/2015			GOVI	487.8260	487.8260	483.9480	483.9480	(0.795)	0.0000	0.0000	0

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2014/10/16	GOVI	07/05/2015	450.00	Call	GOVI	378,260.0000		37.8260	339,480.0000	33.9480	(10.252)	0	0	0
2014/10/16	GOVI	07/05/2015	450.01	Call	GOVI	378,160.0000		37.8160	339,380.0000	33.9380	(10.255)	0	0	0
2014/10/16	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/16	ICAA	06/11/2014			Can-Do Interest Rate	145.2433		145.2433	145.1604	145.1604	(0.057)	0.0000	0.0000	107
2014/10/16	IGOV	06/11/2014			Index Future	220.0430		220.0430	220.2400	220.2400	0.090	0.0000	0.0000	1,159
2014/10/16	IGOV	05/02/2015			Index Future	223.4890		223.4890	223.6890	223.6890	0.089	0.0000	0.0000	10
2014/10/16	IGOV	07/05/2015			Index Future	227.3690		227.3690	227.5670	227.5670	0.087	0.0000	0.0000	0
2014/10/16	ILBI	06/11/2014			Index Future	591.2790		591.2790	591.1810	591.1810	(0.017)	0.0000	0.0000	0
2014/10/16	ILBI	05/02/2015			Index Future	600.6120		600.6120	600.5100	600.5100	(0.017)	0.0000	0.0000	157
2014/10/16	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/16	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/16	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/16	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/16	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/16	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/16	JBAF	19/11/2014			Jibar Tradeable Future	6.1100		93.8900	6.1200	93.8800	0.164	0.0000	0.0000	0
2014/10/16	JBAF	17/12/2014			Jibar Tradeable Future	6.2600		93.7400	6.2500	93.7500	(0.160)	0.0000	0.0000	0
2014/10/16	JBAF	21/01/2015			Jibar Tradeable Future	6.3400		93.6600	6.3200	93.6800	(0.315)	0.0000	0.0000	0
2014/10/16	JBAF	18/02/2015			Jibar Tradeable Future	6.4300		93.5700	6.4300	93.5700	0.000	0.0000	0.0000	0
2014/10/16	JBAF	18/03/2015			Jibar Tradeable Future	6.4800		93.5200	6.4800	93.5200	0.000	0.0000	0.0000	2,850
2014/10/16	JBAF	15/04/2015			Jibar Tradeable Future	6.6000		6.6000	6.5900	93.4100	(0.152)	0.0000	0.0000	0
2014/10/16	JBAF	17/06/2015			Jibar Tradeable Future	6.7300		93.2700	6.7400	93.2600	0.149	0.0000	0.0000	5,000
2014/10/16	JBAF	16/09/2015			Jibar Tradeable Future	6.9200		93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2014/10/16	JBAF	15/12/2015			Jibar Tradeable Future	7.0800		92.9200	7.0700	92.9300	(0.141)	0.0000	0.0000	0
2014/10/16	JBAF	16/03/2016			Jibar Tradeable Future	7.2100		92.7900	7.2000	92.8000	(0.139)	0.0000	0.0000	0
2014/10/16	JBAF	15/06/2016			Jibar Tradeable Future	7.3300		92.6700	7.3200	92.6800	(0.136)	0.0000	0.0000	0
2014/10/16	JBAF	21/09/2016			Jibar Tradeable Future	7.4600		92.5400	7.4500	92.5500	(0.134)	0.0000	0.0000	0
2014/10/16	R023	06/11/2014			Bond Future	7.7719		101.3915	7.9024	100.6084	1.679	0.0000	0.0000	8,484
2014/10/16	R023	06/11/2014	8.59	Put	Bond Future	0.3500		0.0004	1.5800	0.0016	351.429	0	0	0
2014/10/16	R023	06/11/2014	8.61	Put	Bond Future	0.2700		0.0003	1.2500	0.0013	362.963	0	0	0
2014/10/16	R023	06/11/2014	8.59	Call	Bond Future	4,783.8400		4.7838	4,002.0100	4.0020	(16.343)	0	0	0
2014/10/16	R023	06/11/2014	8.60	Put	Bond Future	0.3100		0.0003	1.4000	0.0014	351.613	0	0	0



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2014/10/16	R023	06/11/2014	8.60	Call	Bond Future	4,840.4500		4.8405	4,058.4800	4.0585	(16.155)	0	0	0
2014/10/16	R023	06/11/2014	8.61	Call	Bond Future	4,897.0200		4.8970	4,114.9400	4.1149	(15.971)	0	0	0
2014/10/16	R023	05/02/2015			Bond Future	7.8376		102.9669	7.9739	102.1713	1.738	0.0000	0.0000	0
2014/10/16	R023	05/02/2015	8.74	Put	Bond Future	100.1900		0.1002	161.8000	0.1618	61.493	0	0	0
2014/10/16	R023	05/02/2015	8.75	Call	Bond Future	5,274.1800		5.2742	4,538.4300	4.5384	(13.950)	0	0	0
2014/10/16	R023	05/02/2015	8.76	Call	Bond Future	5,325.6700		5.3257	4,588.1800	4.5882	(13.848)	0	0	0
2014/10/16	R023	05/02/2015	8.74	Call	Bond Future	5,222.7600		5.2228	4,488.7900	4.4888	(14.053)	0	0	0
2014/10/16	R023	05/02/2015	8.76	Put	Bond Future	93.4000		0.0934	151.4900	0.1515	62.195	0	0	0
2014/10/16	R023	05/02/2015	8.75	Put	Bond Future	96.7400		0.0967	156.5700	0.1566	61.846	0	0	0
2014/10/16	R023	07/05/2015	8.14	Call	Bond Future	2,742.5100		2.7425	2,249.4700	2.2495	(17.978)	0	0	0
2014/10/16	R023	07/05/2015	8.15	Put	Bond Future	1,204.9000		1.2049	1,519.5300	1.5195	26.113	0	0	0
2014/10/16	R023	07/05/2015			Bond Future	7.8724		100.8161	8.0148	100.0048	1.810	0.0000	0.0000	0
2014/10/16	R023	07/05/2015	8.15	Call	Bond Future	2,778.3800		2.7784	2,281.6600	2.2817	(17.878)	0	0	0
2014/10/16	R023	07/05/2015	8.16	Call	Bond Future	2,814.4800		2.8145	2,314.0900	2.3141	(17.779)	0	0	0
2014/10/16	R023	07/05/2015	8.14	Put	Bond Future	1,225.1500		1.2252	1,543.4600	1.5435	25.981	0	0	0
2014/10/16	R023	07/05/2015	8.16	Put	Bond Future	1,184.9100		1.1849	1,495.8700	1.4959	26.243	0	0	0
2014/10/16	R023	06/08/2015	9.07	Put	Bond Future	468.5700		0.4686	595.9600	0.5960	27.187	0	0	911
2014/10/16	R023	06/08/2015	8.24	Call	Bond Future	3,470.3100		3.4703	2,960.8100	2.9608	(14.682)	0	0	0
2014/10/16	R023	06/08/2015			Bond Future	7.8886		102.6906	8.0372	101.8650	1.884	0.0000	0.0000	0
2014/10/16	R023	06/08/2015	9.07	Call	Bond Future	6,797.5400		6.7975	6,099.3400	6.0993	(10.271)	0	0	0
2014/10/16	R023	06/08/2015	8.26	Put	Bond Future	1,493.5700		1.4936	1,803.9400	1.8039	20.780	0	0	0
2014/10/16	R023	06/08/2015	8.25	Put	Bond Future	1,513.1300		1.5131	1,826.3600	1.8264	20.701	0	0	0
2014/10/16	R023	06/08/2015	8.24	Put	Bond Future	1,532.5400		1.5325	1,848.6300	1.8486	20.625	0	0	0
2014/10/16	R023	06/08/2015	8.25	Call	Bond Future	3,505.3500		3.5054	2,992.9900	2.9930	(14.617)	0	0	0
2014/10/16	R023	06/08/2015	8.26	Call	Bond Future	3,540.1900		3.5402	3,024.9700	3.0250	(14.553)	0	0	0
2014/10/16	R157	06/11/2014	6.19	Put	Bond Future	467.5300		0.4675	467.0300	0.4670	(0.107)	0	0	0
2014/10/16	R157	06/11/2014			Bond Future	6.7365		107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/16	R157	06/11/2014	6.21	Put	Bond Future	451.2500		0.4513	450.6800	0.4507	(0.126)	0	0	0
2014/10/16	R157	06/11/2014	6.20	Put	Bond Future	459.3700		0.4594	458.8400	0.4588	(0.115)	0	0	0
2014/10/16	R157	06/11/2014	6.21	Call	Bond Future	5.0000		0.0050	4.4300	0.0044	(11.400)	0	0	0
2014/10/16	R157	06/11/2014	6.19	Call	Bond Future	4.2700		0.0043	3.7700	0.0038	(11.710)	0	0	0
2014/10/16	R157	06/11/2014	6.20	Call	Bond Future	4.6200		0.0046	4.0900	0.0041	(11.472)	0	0	0
2014/10/16	R157	05/02/2015	8.74	Call	Bond Future	1,085.0700		1.0851	1,084.8100	1.0848	(0.024)	0	0	0
2014/10/16	R157	05/02/2015	8.75	Put	Bond Future	11.6500		0.0117	11.3900	0.0114	(2.232)	0	0	0
2014/10/16	R157	05/02/2015			Bond Future	6.9095		109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/16	R157	05/02/2015	8.74	Put	Bond Future	11.9100		0.0119	11.6500	0.0117	(2.183)	0	0	0
2014/10/16	R157	05/02/2015	8.76	Put	Bond Future	11.3900		0.0114	11.1300	0.0111	(2.283)	0	0	0
2014/10/16	R157	05/02/2015	8.75	Call	Bond Future	1,090.6200		1.0906	1,090.3600	1.0904	(0.024)	0	0	0
2014/10/16	R157	05/02/2015	8.76	Call	Bond Future	1,096.1600		1.0962	1,095.9000	1.0959	(0.024)	0	0	0
2014/10/16	R186	06/11/2014	7.70	Call	Bond Future	129.7500		0.1297	32.9900	0.0330	(74.574)	0	0	1,500
2014/10/16	R186	06/11/2014	8.14	Call	Bond Future	1,715.2500		1.7153	943.3000	0.9433	(45.005)	0	0	0
2014/10/16	R186	06/11/2014	8.15	Put	Bond Future	320.1900		0.3202	697.9900	0.6980	117.992	0	0	0
2014/10/16	R186	06/11/2014	8.53	Call	Bond Future	4,652.2500		4.6523	3,518.9200	3.5189	(24.361)	0	0	0
2014/10/16	R186	06/11/2014			Bond Future	7.9803		123.4180	8.1158	122.2515	1.697	8.0500	8.0500	47,407
2014/10/16	R186	06/11/2014	7.80	Put	Bond Future	1,862.1700		1.8622	2,834.0900	2.8341	52.193	0	0	0
2014/10/16	R186	06/11/2014	8.30	Call	Bond Future	2,837.0700		2.8371	1,844.2800	1.8443	(34.993)	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
2014/10/16	R186	06/11/2014	8.50	Call	Bond Future	4,410.3800	4.4104	3,286.3600	3.2864	(25.486)	0	0	0
2014/10/16	R186	06/11/2014	9.17	Call	Bond Future	9,729.2600	9.7293	8,562.8000	8.5628	(11.989)	0	0	0
2014/10/16	R186	06/11/2014	7.70	Put	Bond Future	2,595.3600	2.5954	3,665.0800	3.6651	41.217	0	0	0
2014/10/16	R186	06/11/2014	8.15	Call	Bond Future	1,779.2000	1.7792	990.5200	0.9905	(44.328)	0	0	0
2014/10/16	R186	06/11/2014	8.45	Put	Bond Future	29.9800	0.0300	92.8000	0.0928	209.540	0	0	6,000
2014/10/16	R186	06/11/2014	8.53	Put	Bond Future	13.8800	0.0139	47.0300	0.0470	238.833	0	0	100
2014/10/16	R186	06/11/2014	8.00	Call	Bond Future	940.7300	0.9407	424.6600	0.4247	(54.858)	0	0	1,500
2014/10/16	R186	06/11/2014	8.16	Call	Bond Future	1,844.0300	1.8440	1,038.9500	1.0389	(43.659)	0	0	0
2014/10/16	R186	06/11/2014	8.60	Put	Bond Future	6.7600	0.0068	24.7200	0.0247	265.680	0	0	0
2014/10/16	R186	06/11/2014	8.50	Put	Bond Future	18.6600	0.0187	61.1200	0.0611	227.546	0	0	7,000
2014/10/16	R186	06/11/2014	7.80	Call	Bond Future	284.0700	0.2841	89.5100	0.0895	(68.490)	0	0	100
2014/10/16	R186	06/11/2014	8.30	Put	Bond Future	108.6400	0.1086	282.3300	0.2823	159.877	0	0	100
2014/10/16	R186	06/11/2014	9.17	Put	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	2,010
2014/10/16	R186	06/11/2014	8.14	Put	Bond Future	341.5500	0.3416	736.0800	0.7361	115.512	0	0	0
2014/10/16	R186	06/11/2014	8.60	Call	Bond Future	5,217.8000	5.2178	4,069.2800	4.0693	(22.012)	0	0	0
2014/10/16	R186	06/11/2014	8.00	Put	Bond Future	770.3100	0.7703	1,420.7200	1.4207	84.435	0	0	0
2014/10/16	R186	06/11/2014	8.16	Put	Bond Future	299.8000	0.2998	661.2000	0.6612	120.547	0	0	0
2014/10/16	R186	06/11/2014	8.45	Call	Bond Future	4,008.9800	4.0090	2,905.3200	2.9053	(27.530)	0	0	0
2014/10/16	R186	05/02/2015	9.00	Call	Bond Future	7,940.3700	7.9404	6,844.0500	6.8440	(13.807)	0	0	0
2014/10/16	R186	05/02/2015			Bond Future	8.0393	120.0401	8.1797	118.8551	1.746	0.0000	0.0000	1,036
2014/10/16	R186	05/02/2015	8.75	Call	Bond Future	6,159.5100	6.1595	5,143.8000	5.1438	(16.490)	0	0	0
2014/10/16	R186	05/02/2015	8.76	Call	Bond Future	6,229.1000	6.2291	5,209.3500	5.2093	(16.371)	0	0	0
2014/10/16	R186	05/02/2015	8.74	Call	Bond Future	6,090.1100	6.0901	5,078.5100	5.0785	(16.611)	0	0	0
2014/10/16	R186	05/02/2015	8.76	Put	Bond Future	315.2000	0.3152	480.4200	0.4804	52.418	0	0	0
2014/10/16	R186	05/02/2015	8.75	Put	Bond Future	324.8500	0.3248	494.1100	0.4941	52.104	0	0	0
2014/10/16	R186	05/02/2015	9.00	Put	Bond Future	147.8800	0.1479	236.5300	0.2365	59.947	0	0	9,600
2014/10/16	R186	05/02/2015	8.74	Put	Bond Future	334.7600	0.3348	508.1300	0.5081	51.789	0	0	0
2014/10/16	R186	07/05/2015	8.25	Call	Bond Future	3,578.3600	3.5784	2,897.2500	2.8973	(19.034)	0	0	0
2014/10/16	R186	07/05/2015			Bond Future	8.0772	122.1120	8.2230	120.9041	1.805	0.0000	0.0000	0
2014/10/16	R186	07/05/2015	8.24	Put	Bond Future	2,182.5200	2.1825	2,714.9000	2.7149	24.393	0	0	0
2014/10/16	R186	07/05/2015	8.26	Put	Bond Future	2,115.0200	2.1150	2,636.2700	2.6363	24.645	0	0	0
2014/10/16	R186	07/05/2015	8.25	Put	Bond Future	2,148.3900	2.1484	2,675.1900	2.6752	24.521	0	0	0
2014/10/16	R186	07/05/2015	8.26	Call	Bond Future	3,627.0000	3.6270	2,940.3400	2.9403	(18.932)	0	0	0
2014/10/16	R186	07/05/2015	8.24	Call	Bond Future	3,530.4000	3.5304	2,854.8700	2.8549	(19.135)	0	0	0
2014/10/16	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R197	06/11/2014			Bond Future	289.3168	289.3168	289.7867	289.7867	0.162	0.0000	0.0000	939
2014/10/16	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R197	06/11/2014	285.00	Call	Bond Future	4,316.7700	4.3168	4,786.6800	4.7867	10.886	0	0	0
2014/10/16	R197	06/11/2014	285.01	Call	Bond Future	4,306.7700	4.3068	4,776.6800	4.7767	10.911	0	0	0
2014/10/16	R197	06/11/2014	284.99	Call	Bond Future	4,326.7700	4.3268	4,796.6800	4.7967	10.861	0	0	0
2014/10/16	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R197	05/02/2015	288.99	Put	Bond Future	1,159.0500	1.1591	682.5000	0.6825	(41.116)	0	0	0
2014/10/16	R197	05/02/2015			Bond Future	287.8310	287.8310	288.3075	288.3075	0.166	0.0000	0.0000	0
2014/10/16	R197	05/02/2015	289.01	Put	Bond Future	1,179.0500	1.1791	702.5000	0.7025	(40.418)	0	0	0
2014/10/16	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R197	05/02/2015	289.00	Put	Bond Future	1,169.0500	1.1691	692.5000	0.6925	(40.764)	0	0	0
2014/10/16	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/16	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R202	06/11/2014	226.99	Call	Bond Future	6,380.0000	6.3800	6,753.4800	6.7535	5.854	0	0	0
2014/10/16	R202	06/11/2014			Bond Future	233.3700	233.3700	233.7435	233.7435	0.160	0.0000	0.0000	49,223
2014/10/16	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R202	06/11/2014	227.00	Call	Bond Future	6,370.0000	6.3700	6,743.4800	6.7435	5.863	0	0	0
2014/10/16	R202	06/11/2014	227.01	Call	Bond Future	6,360.0000	6.3600	6,733.4800	6.7335	5.872	0	0	0
2014/10/16	R202	05/02/2015	233.01	Call	Bond Future	819.3300	0.8193	1,197.7100	1.1977	46.182	0	0	0
2014/10/16	R202	05/02/2015			Bond Future	233.8293	233.8293	234.2077	234.2077	0.162	0.0000	0.0000	0
2014/10/16	R202	05/02/2015	232.99	Call	Bond Future	839.3300	0.8393	1,217.7100	1.2177	45.081	0	0	0
2014/10/16	R202	05/02/2015	233.00	Call	Bond Future	829.3300	0.8293	1,207.7100	1.2077	45.625	0	0	0
2014/10/16	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R203	06/11/2014	6.86	Call	Bond Future	156.3300	0.1563	53.1400	0.0531	(66.008)	0	0	0
2014/10/16	R203	06/11/2014			Bond Future	6.8999	104.7155	7.0268	104.3865	1.840	0.0000	0.0000	13,305
2014/10/16	R203	06/11/2014	6.84	Call	Bond Future	135.1700	0.1352	43.6100	0.0436	(67.737)	0	0	45
2014/10/16	R203	06/11/2014	6.98	Call	Bond Future	326.0600	0.3261	145.7800	0.1458	(55.290)	0	0	14
2014/10/16	R203	06/11/2014	6.85	Call	Bond Future	145.4900	0.1455	48.1900	0.0482	(66.877)	0	0	0
2014/10/16	R203	06/11/2014	6.98	Put	Bond Future	118.2100	0.1182	267.0100	0.2670	125.878	0	0	0
2014/10/16	R203	06/11/2014	6.84	Put	Bond Future	290.9000	0.2909	528.4200	0.5284	81.650	0	0	0
2014/10/16	R203	06/11/2014	6.86	Put	Bond Future	260.0200	0.2600	485.9100	0.4859	86.874	0	0	0
2014/10/16	R203	06/11/2014	6.85	Put	Bond Future	275.2000	0.2752	506.9800	0.5070	84.222	0	0	0
2014/10/16	R203	05/02/2015	7.69	Call	Bond Future	1,734.3100	1.7343	1,434.0200	1.4340	(17.315)	0	0	55
2014/10/16	R203	05/02/2015			Bond Future	6.9729	106.3425	7.1139	106.0081	2.021	0.0000	0.0000	0
2014/10/16	R203	05/02/2015	8.34	Put	Bond Future	2.0100	0.0020	4.3500	0.0044	116.418	0	0	0
2014/10/16	R203	05/02/2015	8.35	Call	Bond Future	3,212.8900	3.2129	2,880.6300	2.8806	(10.341)	0	0	0
2014/10/16	R203	05/02/2015	8.36	Call	Bond Future	3,235.6300	3.2356	2,903.2500	2.9032	(10.272)	0	0	0
2014/10/16	R203	05/02/2015	8.34	Call	Bond Future	3,190.1500	3.1901	2,858.0000	2.8580	(10.412)	0	0	0
2014/10/16	R203	05/02/2015	8.36	Put	Bond Future	1.7800	0.0018	3.8900	0.0039	118.539	0	0	0
2014/10/16	R203	05/02/2015	7.69	Put	Bond Future	46.3400	0.0463	80.5400	0.0805	73.802	0	0	0
2014/10/16	R203	05/02/2015	8.35	Put	Bond Future	1.8900	0.0019	4.1200	0.0041	117.989	0	0	0
2014/10/16	R203	07/05/2015			Bond Future	6.9700	104.0078	7.1285	103.6654	2.273	0.0000	0.0000	0
2014/10/16	R203	07/05/2015	7.24	Put	Bond Future	381.4700	0.3815	515.0400	0.5150	35.015	0	0	0
2014/10/16	R203	07/05/2015	7.26	Put	Bond Future	367.4000	0.3674	497.4700	0.4975	35.403	0	0	0
2014/10/16	R203	07/05/2015	7.25	Put	Bond Future	374.3800	0.3744	506.2000	0.5062	35.210	0	0	0
2014/10/16	R203	07/05/2015	7.25	Call	Bond Future	978.5100	0.9785	767.8700	0.7679	(21.527)	0	0	0
2014/10/16	R203	07/05/2015	7.26	Call	Bond Future	993.0200	0.9930	780.6300	0.7806	(21.388)	0	0	0
2014/10/16	R203	07/05/2015	7.24	Call	Bond Future	964.1000	0.9641	755.2100	0.7552	(21.667)	0	0	0
2014/10/16	R204	06/11/2014	7.99	Put	Bond Future	0.0600	0.0001	0.3400	0.0003	466.667	0	0	1,270
2014/10/16	R204	06/11/2014			Bond Future	7.1985	105.9215	7.3247	105.4727	1.754	0.0000	0.0000	11,939
2014/10/16	R204	06/11/2014	6.99	Put	Bond Future	809.2200	0.8092	1,210.8500	1.2108	49.632	0	0	0
2014/10/16	R204	06/11/2014	7.01	Put	Bond Future	749.8500	0.7498	1,143.0800	1.1431	52.441	0	0	0
2014/10/16	R204	06/11/2014	6.99	Call	Bond Future	62.6500	0.0626	15.4900	0.0155	(75.275)	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
2014/10/16	R204	06/11/2014	7.00	Put	Bond Future	779.3100	0.7793	1,176.8600	1.1769	51.013	0	0	0
2014/10/16	R204	06/11/2014	7.99	Call	Bond Future	2,774.8800	2.7749	2,326.3700	2.3264	(16.163)	0	0	0
2014/10/16	R204	06/11/2014	7.00	Call	Bond Future	68.6900	0.0687	17.4500	0.0175	(74.596)	0	0	0
2014/10/16	R204	06/11/2014	7.01	Call	Bond Future	75.1800	0.0752	19.6200	0.0196	(73.903)	0	0	0
2014/10/16	R204	05/02/2015			Bond Future	7.2679	103.5326	7.4038	103.0765	1.870	0.0000	0.0000	0
2014/10/16	R204	05/02/2015	8.25	Call	Bond Future	3,268.9500	3.2689	2,834.6100	2.8346	(13.287)	0	0	0
2014/10/16	R204	05/02/2015	8.26	Call	Bond Future	3,300.0300	3.3000	2,864.8900	2.8649	(13.186)	0	0	0
2014/10/16	R204	05/02/2015	8.24	Call	Bond Future	3,237.8100	3.2378	2,804.2400	2.8042	(13.391)	0	0	0
2014/10/16	R204	05/02/2015	8.26	Put	Bond Future	27.4500	0.0275	48.3700	0.0484	76.211	0	0	0
2014/10/16	R204	05/02/2015	8.25	Put	Bond Future	28.7100	0.0287	50.4300	0.0504	75.653	0	0	0
2014/10/16	R204	05/02/2015	8.24	Put	Bond Future	29.9200	0.0299	52.4100	0.0524	75.167	0	0	0
2014/10/16	R204	07/05/2015	7.51	Put	Bond Future	651.2100	0.6512	844.8900	0.8449	29.742	0	0	0
2014/10/16	R204	07/05/2015			Bond Future	7.2924	105.3194	7.4399	104.8533	2.023	0.0000	0.0000	0
2014/10/16	R204	07/05/2015	7.50	Put	Bond Future	662.9900	0.6630	859.0400	0.8590	29.571	0	0	0
2014/10/16	R204	07/05/2015	7.49	Call	Bond Future	1,298.6900	1.2987	1,031.0000	1.0310	(20.612)	0	0	0
2014/10/16	R204	07/05/2015	7.50	Call	Bond Future	1,318.1900	1.3182	1,048.1100	1.0481	(20.489)	0	0	0
2014/10/16	R204	07/05/2015	7.51	Call	Bond Future	1,337.8300	1.3378	1,065.3800	1.0654	(20.365)	0	0	0
2014/10/16	R204	07/05/2015	7.49	Put	Bond Future	674.9300	0.6749	873.3700	0.8734	29.402	0	0	0
2014/10/16	R204	06/08/2015	7.74	Call	Bond Future	1,998.6000	1.9986	1,688.1100	1.6881	(15.535)	0	0	0
2014/10/16	R204	06/08/2015	7.75	Put	Bond Future	630.3600	0.6304	792.0900	0.7921	25.657	0	0	0
2014/10/16	R204	06/08/2015			Bond Future	7.2789	103.2366	7.4388	102.7627	2.197	0.0000	0.0000	0
2014/10/16	R204	06/08/2015	8.41	Call	Bond Future	3,518.5400	3.5185	3,117.4600	3.1175	(11.399)	0	0	0
2014/10/16	R204	06/08/2015	7.74	Put	Bond Future	639.3200	0.6393	802.7200	0.8027	25.558	0	0	0
2014/10/16	R204	06/08/2015	7.76	Put	Bond Future	621.5100	0.6215	781.5800	0.7816	25.755	0	0	0
2014/10/16	R204	06/08/2015	8.41	Put	Bond Future	223.7200	0.2237	296.5300	0.2965	32.545	0	0	699
2014/10/16	R204	06/08/2015	7.75	Call	Bond Future	2,018.8700	2.0189	1,706.7100	1.7067	(15.462)	0	0	0
2014/10/16	R204	06/08/2015	7.76	Call	Bond Future	2,039.2400	2.0392	1,725.4200	1.7254	(15.389)	0	0	0
2014/10/16	R207	06/11/2014	7.36	Put	Bond Future	519.4000	0.5194	898.5800	0.8986	73.003	0	0	0
2014/10/16	R207	06/11/2014			Bond Future	7.4175	101.6200	7.5485	101.0695	1.765	0.0000	0.0000	35,869
2014/10/16	R207	06/11/2014	7.35	Put	Bond Future	545.0000	0.5450	932.6200	0.9326	71.123	0	0	0
2014/10/16	R207	06/11/2014	7.36	Call	Bond Future	276.4900	0.2765	105.1400	0.1051	(61.973)	0	0	0
2014/10/16	R207	06/11/2014	7.34	Call	Bond Future	243.7500	0.2438	89.1000	0.0891	(63.446)	0	0	0
2014/10/16	R207	06/11/2014	7.35	Call	Bond Future	259.7700	0.2598	96.8600	0.0969	(62.713)	0	0	0
2014/10/16	R207	06/11/2014	7.34	Put	Bond Future	571.3200	0.5713	967.2000	0.9672	69.292	0	0	0
2014/10/16	R207	05/02/2015	8.49	Put	Bond Future	37.6100	0.0376	65.2900	0.0653	73.597	0	0	0
2014/10/16	R207	05/02/2015			Bond Future	7.4852	99.5579	7.6242	98.9986	1.858	0.0000	0.0000	3,106
2014/10/16	R207	05/02/2015	8.51	Put	Bond Future	34.6400	0.0346	60.4700	0.0605	74.567	0	0	0
2014/10/16	R207	05/02/2015	8.50	Call	Bond Future	4,031.2300	4.0312	3,498.6600	3.4987	(13.211)	0	0	0
2014/10/16	R207	05/02/2015	8.51	Call	Bond Future	4,068.0800	4.0681	3,534.5700	3.5346	(13.115)	0	0	0
2014/10/16	R207	05/02/2015	8.49	Call	Bond Future	3,994.2700	3.9943	3,462.6100	3.4626	(13.311)	0	0	0
2014/10/16	R207	05/02/2015	8.50	Put	Bond Future	36.1700	0.0362	62.9400	0.0629	74.012	0	0	0
2014/10/16	R207	07/05/2015			Bond Future	7.5208	101.2767	7.6693	100.7056	1.974	0.0000	0.0000	0
2014/10/16	R207	07/05/2015	8.25	Call	Bond Future	3,093.8400	3.0938	2,640.5500	2.6406	(14.651)	0	0	0
2014/10/16	R207	07/05/2015	7.73	Call	Bond Future	1,666.1500	1.6662	1,335.9200	1.3359	(19.820)	0	0	66
2014/10/16	R207	07/05/2015	8.24	Put	Bond Future	334.1600	0.3342	453.8300	0.4538	35.812	0	0	0
2014/10/16	R207	07/05/2015	8.26	Put	Bond Future	320.9300	0.3209	436.8600	0.4369	36.123	0	0	0
2014/10/16	R207	07/05/2015	7.73	Put	Bond Future	862.6700	0.8627	1,103.5200	1.1035	27.919	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
2014/10/16	R207	07/05/2015	8.25	Put	Bond Future	327.4900	0.3275	445.2800	0.4453	35.968	0	0	0
2014/10/16	R207	07/05/2015	8.26	Call	Bond Future	3,124.5600	3.1246	2,669.4100	2.6694	(14.567)	0	0	0
2014/10/16	R207	07/05/2015	8.24	Call	Bond Future	3,063.2200	3.0632	2,611.8100	2.6118	(14.736)	0	0	0
2014/10/16	R207	06/08/2015	7.76	Call	Bond Future	1,954.0000	1.9540	1,622.1100	1.6221	(16.985)	0	0	0
2014/10/16	R207	06/08/2015			Bond Future	7.5277	99.5144	7.6860	98.9335	2.103	0.0000	0.0000	0
2014/10/16	R207	06/08/2015	7.74	Call	Bond Future	1,910.0500	1.9100	1,582.6100	1.5826	(17.143)	0	0	0
2014/10/16	R207	06/08/2015	7.75	Call	Bond Future	1,931.7900	1.9318	1,602.1200	1.6021	(17.066)	0	0	0
2014/10/16	R207	06/08/2015	7.46	Call	Bond Future	1,354.3500	1.3544	1,090.9700	1.0910	(19.447)	0	0	70
2014/10/16	R207	06/08/2015	7.74	Put	Bond Future	1,132.0300	1.1320	1,385.4300	1.3854	22.385	0	0	0
2014/10/16	R207	06/08/2015	7.76	Put	Bond Future	1,103.0700	1.1031	1,352.0200	1.3520	22.569	0	0	0
2014/10/16	R207	06/08/2015	7.46	Put	Bond Future	1,603.9800	1.6040	1,921.4400	1.9214	19.792	0	0	0
2014/10/16	R207	06/08/2015	7.75	Put	Bond Future	1,117.3000	1.1173	1,368.4700	1.3685	22.480	0	0	0
2014/10/16	R208	06/11/2014	7.46	Call	Bond Future	236.0200	0.2360	82.6900	0.0827	(64.965)	0	0	0
2014/10/16	R208	06/11/2014			Bond Future	7.5671	96.6900	7.6978	96.0567	1.727	0.0000	0.0000	53,508
2014/10/16	R208	06/11/2014	7.44	Call	Bond Future	205.7200	0.2057	69.1500	0.0692	(66.386)	0	0	0
2014/10/16	R208	06/11/2014	7.45	Call	Bond Future	220.4900	0.2205	75.6800	0.0757	(65.676)	0	0	0
2014/10/16	R208	06/11/2014	7.44	Put	Bond Future	826.7700	0.8268	1,323.5700	1.3236	60.089	0	0	0
2014/10/16	R208	06/11/2014	8.50	Put	Bond Future	0.0300	0.0000	0.1800	0.0002	500.000	0	0	1,520
2014/10/16	R208	06/11/2014	7.46	Put	Bond Future	759.0300	0.7590	1,239.0700	1.2391	63.244	0	0	0
2014/10/16	R208	06/11/2014	7.45	Put	Bond Future	792.5100	0.7925	1,281.0700	1.2811	61.647	0	0	0
2014/10/16	R208	06/11/2014	8.50	Call	Bond Future	4,411.4200	4.4114	3,778.2000	3.7782	(14.354)	0	0	0
2014/10/16	R208	05/02/2015	8.51	Call	Bond Future	4,094.7600	4.0948	3,501.2600	3.5013	(14.494)	0	0	0
2014/10/16	R208	05/02/2015			Bond Future	7.6329	98.1924	7.7703	97.5489	1.800	0.0000	0.0000	0
2014/10/16	R208	05/02/2015	8.49	Call	Bond Future	4,011.2100	4.0112	3,420.8100	3.4208	(14.719)	0	0	0
2014/10/16	R208	05/02/2015	8.51	Put	Bond Future	76.9200	0.0769	126.8900	0.1269	64.964	0	0	0
2014/10/16	R208	05/02/2015	8.50	Put	Bond Future	79.7800	0.0798	131.2900	0.1313	64.565	0	0	0
2014/10/16	R208	05/02/2015	8.49	Put	Bond Future	82.6600	0.0827	135.7300	0.1357	64.203	0	0	0
2014/10/16	R208	05/02/2015	8.50	Call	Bond Future	4,052.9900	4.0530	3,461.0300	3.4610	(14.606)	0	0	0
2014/10/16	R208	07/05/2015	8.01	Call	Bond Future	2,367.2200	2.3672	1,945.7000	1.9457	(17.807)	0	0	0
2014/10/16	R208	07/05/2015			Bond Future	7.6670	96.4847	7.8120	95.8281	1.892	0.0000	0.0000	0
2014/10/16	R208	07/05/2015	7.99	Call	Bond Future	2,307.5800	2.3076	1,892.0000	1.8920	(18.009)	0	0	0
2014/10/16	R208	07/05/2015	8.00	Call	Bond Future	2,337.3100	2.3373	1,918.7600	1.9188	(17.907)	0	0	0
2014/10/16	R208	07/05/2015	7.99	Put	Bond Future	852.9900	0.8530	1,093.9900	1.0940	28.254	0	0	0
2014/10/16	R208	07/05/2015	8.00	Put	Bond Future	838.1200	0.8381	1,076.1500	1.0761	28.400	0	0	0
2014/10/16	R208	07/05/2015	8.01	Put	Bond Future	823.4600	0.8235	1,058.5200	1.0585	28.545	0	0	0
2014/10/16	R208	06/08/2015			Bond Future	7.6778	98.2790	7.8306	97.6110	1.990	0.0000	0.0000	0
2014/10/16	R208	06/08/2015	8.00	Call	Bond Future	2,615.9400	2.6159	2,211.3000	2.2113	(15.468)	0	0	0
2014/10/16	R208	06/08/2015	8.01	Call	Bond Future	2,643.3600	2.6434	2,236.3200	2.2363	(15.399)	0	0	0
2014/10/16	R208	06/08/2015	8.85	Call	Bond Future	5,333.8400	5.3338	4,767.7300	4.7677	(10.614)	0	0	0
2014/10/16	R208	06/08/2015	7.99	Call	Bond Future	2,588.6500	2.5887	2,186.4200	2.1864	(15.538)	0	0	0
2014/10/16	R208	06/08/2015	8.01	Put	Bond Future	1,198.2400	1.1982	1,459.1700	1.4592	21.776	0	0	0
2014/10/16	R208	06/08/2015	8.00	Put	Bond Future	1,213.9300	1.2139	1,477.2600	1.4773	21.692	0	0	0
2014/10/16	R208	06/08/2015	7.99	Put	Bond Future	1,229.7900	1.2298	1,495.5300	1.4955	21.609	0	0	0
2014/10/16	R208	06/08/2015	8.85	Put	Bond Future	350.7100	0.3507	452.5700	0.4526	29.044	0	0	198
2014/10/16	R209	06/11/2014	8.95	Call	Bond Future	2,858.7300	2.8587	1,930.8000	1.9308	(32.460)	0	0	2,050
2014/10/16	R209	06/11/2014	9.50	Call	Bond Future	6,745.6900	6.7457	5,678.7100	5.6787	(15.817)	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
2014/10/16	R209	06/11/2014			Bond Future	8.5942		77.9440	8.7294	76.8754	1.573	0.0000	0.0000	28,853
2014/10/16	R209	06/11/2014	8.99	Put	Bond Future	69.9200		0.0699	180.6500	0.1807	158.367	0	0	0
2014/10/16	R209	06/11/2014	10.00	Call	Bond Future	10,082.7600		10.0828	9,014.2200	9.0142	(10.598)	0	0	0
2014/10/16	R209	06/11/2014	9.05	Put	Bond Future	43.1800		0.0432	118.4800	0.1185	174.386	0	0	0
2014/10/16	R209	06/11/2014	9.58	Put	Bond Future	0.2000		0.0002	0.8700	0.0009	335.000	0	0	907
2014/10/16	R209	06/11/2014	8.95	Put	Bond Future	94.9300		0.0949	235.5400	0.2355	148.120	0	0	0
2014/10/16	R209	06/11/2014	9.01	Put	Bond Future	59.7200		0.0597	157.4400	0.1574	163.630	0	0	0
2014/10/16	R209	06/11/2014	9.50	Put	Bond Future	0.5100		0.0005	2.0700	0.0021	305.882	0	0	5,500
2014/10/16	R209	06/11/2014	10.05	Call	Bond Future	10,402.7200		10.4027	9,334.1800	9.3342	(10.272)	0	0	0
2014/10/16	R209	06/11/2014	8.50	Call	Bond Future	513.9300		0.5139	206.8300	0.2068	(59.755)	0	0	5,500
2014/10/16	R209	06/11/2014	8.75	Put	Bond Future	363.2700		0.3633	735.7000	0.7357	102.522	0	0	0
2014/10/16	R209	06/11/2014	9.00	Put	Bond Future	64.6400		0.0646	168.7100	0.1687	160.999	0	0	0
2014/10/16	R209	06/11/2014	9.95	Call	Bond Future	9,760.3600		9.7604	8,691.8300	8.6918	(10.948)	0	0	0
2014/10/16	R209	06/11/2014	8.99	Call	Bond Future	3,134.9200		3.1349	2,177.1100	2.1771	(30.553)	0	0	0
2014/10/16	R209	06/11/2014	9.25	Call	Bond Future	4,984.7200		4.9847	3,932.7300	3.9327	(21.104)	0	0	0
2014/10/16	R209	06/11/2014	10.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/16	R209	06/11/2014	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,640
2014/10/16	R209	06/11/2014	9.05	Call	Bond Future	3,556.4600		3.5565	2,563.2200	2.5632	(27.928)	0	0	2,050
2014/10/16	R209	06/11/2014	9.58	Call	Bond Future	7,296.7400		7.2967	6,228.8700	6.2289	(14.635)	0	0	0
2014/10/16	R209	06/11/2014	8.75	Call	Bond Future	1,592.4000		1.5924	896.2900	0.8963	(43.715)	0	0	2,200
2014/10/16	R209	06/11/2014	9.00	Call	Bond Future	3,204.6400		3.2046	2,240.1700	2.2402	(30.096)	0	0	1,640
2014/10/16	R209	06/11/2014	9.25	Put	Bond Future	7.1300		0.0071	23.6800	0.0237	232.118	0	0	2,200
2014/10/16	R209	06/11/2014	8.50	Put	Bond Future	1,272.4200		1.2724	2,033.8600	2.0339	59.842	0	0	0
2014/10/16	R209	06/11/2014	9.01	Call	Bond Future	3,274.6100		3.2746	2,303.7900	2.3038	(29.647)	0	0	0
2014/10/16	R209	06/11/2014	9.95	Put	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	2,050
2014/10/16	R209	05/02/2015	9.00	Put	Bond Future	924.9200		0.9249	1,265.7400	1.2657	36.849	0	0	0
2014/10/16	R209	05/02/2015			Bond Future	8.6505		79.1550	8.7894	78.0697	1.606	0.0000	0.0000	0
2014/10/16	R209	05/02/2015	9.25	Call	Bond Future	5,016.3300		5.0163	4,144.5600	4.1446	(17.379)	0	0	0
2014/10/16	R209	05/02/2015	9.26	Call	Bond Future	5,075.4000		5.0754	4,199.3200	4.1993	(17.261)	0	0	0
2014/10/16	R209	05/02/2015	9.24	Call	Bond Future	4,957.4500		4.9575	4,090.0400	4.0900	(17.497)	0	0	0
2014/10/16	R209	05/02/2015	9.25	Put	Bond Future	495.9400		0.4959	709.5500	0.7095	43.072	0	0	0
2014/10/16	R209	05/02/2015	9.00	Call	Bond Future	3,611.4300		3.6114	2,866.8700	2.8669	(20.617)	0	0	0
2014/10/16	R209	05/02/2015	9.24	Put	Bond Future	509.0600		0.5091	727.0300	0.7270	42.818	0	0	0
2014/10/16	R209	05/02/2015	9.26	Put	Bond Future	483.1200		0.4831	692.4200	0.6924	43.323	0	0	0
2014/10/16	R209	07/05/2015			Bond Future	8.6909		77.3711	8.8338	76.2653	1.644	0.0000	0.0000	0
2014/10/16	R209	07/05/2015	8.99	Put	Bond Future	1,838.5800		1.8386	2,258.0500	2.2581	22.815	0	0	0
2014/10/16	R209	07/05/2015	9.01	Put	Bond Future	1,783.7400		1.7837	2,194.3600	2.1944	23.020	0	0	0
2014/10/16	R209	07/05/2015	9.00	Put	Bond Future	1,810.9900		1.8110	2,226.0300	2.2260	22.918	0	0	0
2014/10/16	R209	07/05/2015	8.99	Call	Bond Future	4,125.9100		4.1259	3,439.6600	3.4397	(16.633)	0	0	0
2014/10/16	R209	07/05/2015	9.00	Call	Bond Future	4,172.9900		4.1730	3,482.3100	3.4823	(16.551)	0	0	0
2014/10/16	R209	07/05/2015	9.01	Call	Bond Future	4,220.3000		4.2203	3,525.2000	3.5252	(16.470)	0	0	0
2014/10/16	R209	06/08/2015	8.99	Put	Bond Future	2,660.3100		2.6603	3,117.6900	3.1177	17.193	0	0	0
2014/10/16	R209	06/08/2015			Bond Future	8.7209		78.8102	8.8674	77.6847	1.680	0.0000	0.0000	0
2014/10/16	R209	06/08/2015	9.01	Put	Bond Future	2,600.1700		2.6002	3,050.2800	3.0503	17.311	0	0	0
2014/10/16	R209	06/08/2015	9.90	Call	Bond Future	9,230.8000		9.2308	8,298.1100	8.2981	(10.104)	0	0	0
2014/10/16	R209	06/08/2015	9.00	Call	Bond Future	4,752.8800		4.7529	4,081.0700	4.0811	(14.135)	0	0	0
2014/10/16	R209	06/08/2015	9.01	Call	Bond Future	4,797.3300		4.7973	4,121.8900	4.1219	(14.079)	0	0	0
2014/10/16	R209	06/08/2015	8.99	Call	Bond Future	4,708.6000		4.7086	4,040.4300	4.0404	(14.190)	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
2014/10/16	R209	06/08/2015	9.00	Put	Bond Future	2,630.1000		2.6301	3,083.8400	3.0838	17.252	0	0	0
2014/10/16	R209	06/08/2015	9.90	Put	Bond Future	845.9500		0.8459	1,038.8100	1.0388	22.798	0	0	2,914
2014/10/16	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R210	06/11/2014			Bond Future	172.8004		172.8004	173.0231	173.0231	0.129	0.0000	0.0000	642
2014/10/16	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R210	06/11/2014	169.00	Call	Bond Future	3,800.4400		3.8004	4,023.1400	4.0231	5.860	0	0	0
2014/10/16	R210	06/11/2014	169.01	Call	Bond Future	3,790.4400		3.7904	4,013.1400	4.0131	5.875	0	0	0
2014/10/16	R210	06/11/2014	168.99	Call	Bond Future	3,810.4400		3.8104	4,033.1400	4.0331	5.844	0	0	0
2014/10/16	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R210	05/02/2015			Bond Future	175.5065		175.5065	175.7325	175.7325	0.129	0.0000	0.0000	0
2014/10/16	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R210	05/02/2015	175.01	Call	Bond Future	496.5300		0.4965	722.5100	0.7225	45.512	0	0	0
2014/10/16	R210	05/02/2015	174.99	Call	Bond Future	516.5300		0.5165	742.5100	0.7425	43.750	0	0	0
2014/10/16	R210	05/02/2015	175.00	Call	Bond Future	506.5300		0.5065	732.5100	0.7325	44.613	0	0	0
2014/10/16	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R211	06/11/2014	130.00	Call	Bond Future	2,715.1300		2.7151	2,584.1900	2.5842	(4.823)	0	0	0
2014/10/16	R211	06/11/2014	130.01	Call	Bond Future	2,705.1300		2.7051	2,574.1900	2.5742	(4.840)	0	0	0
2014/10/16	R211	06/11/2014			Bond Future	132.7151		132.7151	132.5842	132.5842	(0.099)	0.0000	0.0000	1,120
2014/10/16	R211	06/11/2014	129.99	Call	Bond Future	2,725.1300		2.7251	2,594.1900	2.5942	(4.805)	0	0	0
2014/10/16	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R211	05/02/2015	133.00	Call	Bond Future	187.6400		0.1876	54.2700	0.0543	(71.078)	0	0	0
2014/10/16	R211	05/02/2015			Bond Future	133.1876		133.1876	133.0543	133.0543	(0.100)	0.0000	0.0000	0
2014/10/16	R211	05/02/2015	133.01	Call	Bond Future	177.6400		0.1776	44.2700	0.0443	(75.079)	0	0	0
2014/10/16	R211	05/02/2015	132.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R211	05/02/2015	133.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R211	05/02/2015	132.99	Call	Bond Future	197.6400		0.1976	64.2700	0.0643	(67.481)	0	0	0
2014/10/16	R211	05/02/2015	133.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R212	06/11/2014			Bond Future	137.8620		137.8620	137.8814	137.8814	0.014	0.0000	0.0000	14,864
2014/10/16	R212	06/11/2014	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R212	06/11/2014	135.00	Call	Bond Future	2,862.0100		2.8620	2,881.3700	2.8814	0.676	0	0	0
2014/10/16	R212	06/11/2014	135.01	Call	Bond Future	2,852.0100		2.8520	2,871.3700	2.8714	0.679	0	0	0
2014/10/16	R212	06/11/2014	134.99	Call	Bond Future	2,872.0100		2.8720	2,891.3700	2.8914	0.674	0	0	0
2014/10/16	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R212	05/02/2015			Bond Future	138.2584		138.2584	138.2776	138.2776	0.014	0.0000	0.0000	0
2014/10/16	R212	05/02/2015	137.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R212	05/02/2015	138.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R212	05/02/2015	138.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R212	05/02/2015	138.01	Call	Bond Future	248.4100		0.2484	267.5900	0.2676	7.721	0	0	0
2014/10/16	R212	05/02/2015	137.99	Call	Bond Future	268.4100		0.2684	287.5900	0.2876	7.146	0	0	0
2014/10/16	R212	05/02/2015	138.00	Call	Bond Future	258.4100		0.2584	277.5900	0.2776	7.422	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
2014/10/16	R213	06/11/2014	8.85	Put	Bond Future	65.5600		0.0656	165.8900	0.1659	153.035	0	0	0
2014/10/16	R213	06/11/2014	8.84	Call	Bond Future	3,092.4700		3.0925	2,172.0800	2.1721	(29.762)	0	0	0
2014/10/16	R213	06/11/2014			Bond Future	8.4506		88.6625	8.5808	87.6353	1.540	0.0000	0.0000	28,658
2014/10/16	R213	06/11/2014	8.85	Call	Bond Future	3,162.6800		3.1627	2,235.7900	2.2358	(29.307)	0	0	0
2014/10/16	R213	06/11/2014	8.86	Call	Bond Future	3,233.1900		3.2332	2,300.1200	2.3001	(28.859)	0	0	0
2014/10/16	R213	06/11/2014	8.84	Put	Bond Future	70.9600		0.0710	177.7900	0.1778	150.550	0	0	0
2014/10/16	R213	06/11/2014	8.86	Put	Bond Future	60.5500		0.0605	154.7000	0.1547	155.491	0	0	0
2014/10/16	R213	05/02/2015	9.26	Put	Bond Future	321.5600		0.3216	468.5300	0.4685	45.705	0	0	0
2014/10/16	R213	05/02/2015			Bond Future	8.5124		90.0401	8.6466	88.9967	1.576	0.0000	0.0000	0
2014/10/16	R213	05/02/2015	9.25	Put	Bond Future	330.7300		0.3307	481.0700	0.4811	45.457	0	0	0
2014/10/16	R213	05/02/2015	9.24	Put	Bond Future	340.1300		0.3401	493.9000	0.4939	45.209	0	0	0
2014/10/16	R213	05/02/2015	9.25	Call	Bond Future	5,851.9200		5.8519	4,958.9100	4.9589	(15.260)	0	0	0
2014/10/16	R213	05/02/2015	9.26	Call	Bond Future	5,914.1000		5.9141	5,017.7200	5.0177	(15.157)	0	0	0
2014/10/16	R213	05/02/2015	9.24	Call	Bond Future	5,789.8800		5.7899	4,900.3000	4.9003	(15.364)	0	0	0
2014/10/16	R213	07/05/2015	8.74	Call	Bond Future	3,528.8900		3.5289	2,918.8000	2.9188	(17.288)	0	0	0
2014/10/16	R213	07/05/2015	8.75	Put	Bond Future	2,065.2900		2.0653	2,513.8000	2.5138	21.717	0	0	0
2014/10/16	R213	07/05/2015			Bond Future	8.5532		88.0463	8.6915	86.9831	1.617	0.0000	0.0000	0
2014/10/16	R213	07/05/2015	8.75	Call	Bond Future	3,572.9700		3.5730	2,958.2900	2.9583	(17.204)	0	0	0
2014/10/16	R213	07/05/2015	8.76	Call	Bond Future	3,617.8200		3.6178	2,998.5600	2.9986	(17.117)	0	0	0
2014/10/16	R213	07/05/2015	8.74	Put	Bond Future	2,096.9100		2.0969	2,550.0100	2.5500	21.608	0	0	0
2014/10/16	R213	07/05/2015	8.76	Put	Bond Future	2,034.5400		2.0345	2,478.4700	2.4785	21.820	0	0	0
2014/10/16	R214	06/11/2014	9.20	Call	Bond Future	4,037.2400		4.0372	2,983.1900	2.9832	(26.108)	0	0	2,500
2014/10/16	R214	06/11/2014	9.64	Call	Bond Future	7,245.4500		7.2454	6,130.8600	6.1309	(15.383)	0	0	0
2014/10/16	R214	06/11/2014			Bond Future	8.6996		78.6849	8.8348	77.5689	1.554	0.0000	0.0000	6,069
2014/10/16	R214	06/11/2014	9.20	Put	Bond Future	35.0900		0.0351	97.1000	0.0971	176.717	0	0	0
2014/10/16	R214	06/11/2014	9.65	Call	Bond Future	7,316.2900		7.3163	6,201.5600	6.2016	(15.236)	0	0	0
2014/10/16	R214	06/11/2014	9.66	Call	Bond Future	7,387.0300		7.3870	6,272.1700	6.2722	(15.092)	0	0	0
2014/10/16	R214	06/11/2014	9.80	Call	Bond Future	8,364.9900		8.3650	7,249.1900	7.2492	(13.339)	0	0	0
2014/10/16	R214	06/11/2014	9.64	Put	Bond Future	0.4900		0.0005	1.9600	0.0020	300.000	0	0	0
2014/10/16	R214	06/11/2014	9.66	Put	Bond Future	0.4000		0.0004	1.6000	0.0016	300.000	0	0	0
2014/10/16	R214	06/11/2014	9.65	Put	Bond Future	0.4400		0.0004	1.7700	0.0018	302.273	0	0	0
2014/10/16	R214	06/11/2014	9.80	Put	Bond Future	0.0700		0.0001	0.3300	0.0003	371.429	0	0	2,500
2014/10/16	R214	05/02/2015	9.50	Call	Bond Future	6,129.8500		6.1299	5,166.6800	5.1667	(15.713)	0	0	0
2014/10/16	R214	05/02/2015			Bond Future	8.7574		79.9075	8.8964	78.7739	1.587	0.0000	0.0000	0
2014/10/16	R214	05/02/2015	9.51	Call	Bond Future	6,192.4800		6.1925	5,225.7200	5.2257	(15.612)	0	0	0
2014/10/16	R214	05/02/2015	9.50	Put	Bond Future	377.8200		0.3778	548.2000	0.5482	45.096	0	0	0
2014/10/16	R214	05/02/2015	9.49	Call	Bond Future	6,067.3400		6.0673	5,107.8200	5.1078	(15.815)	0	0	0
2014/10/16	R214	05/02/2015	9.49	Put	Bond Future	387.9800		0.3880	562.0100	0.5620	44.855	0	0	0
2014/10/16	R214	05/02/2015	9.51	Put	Bond Future	367.9000		0.3679	534.6900	0.5347	45.336	0	0	0
2014/10/16	R214	07/05/2015			Bond Future	8.7972		77.9923	8.9399	76.8377	1.623	0.0000	0.0000	0
2014/10/16	R214	07/05/2015	9.15	Call	Bond Future	4,585.7500		4.5857	3,844.3900	3.8444	(16.167)	0	0	0
2014/10/16	R214	07/05/2015	9.16	Call	Bond Future	4,635.7300		4.6357	3,889.9100	3.8899	(16.089)	0	0	0
2014/10/16	R214	07/05/2015	9.14	Put	Bond Future	1,810.2900		1.8103	2,228.1200	2.2281	23.081	0	0	0
2014/10/16	R214	07/05/2015	9.16	Put	Bond Future	1,755.9600		1.7560	2,164.8300	2.1648	23.285	0	0	0
2014/10/16	R214	07/05/2015	9.15	Put	Bond Future	1,782.9600		1.7830	2,196.2900	2.1963	23.182	0	0	0
2014/10/16	R214	07/05/2015	9.14	Call	Bond Future	4,535.9700		4.5360	3,799.1100	3.7991	(16.245)	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
2014/10/16	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R248	06/11/2014			Bond Future	8.7549	101.6649	8.8901	100.2284	1.544	0.0000	0.0000	32,476
2014/10/16	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R248	06/11/2014	9.72	Call	Bond Future	9,505.6700	9.5057	8,069.1800	8.0692	(15.112)	0	0	0
2014/10/16	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R248	06/11/2014	9.73	Call	Bond Future	9,595.6400	9.5956	8,159.1500	8.1591	(14.970)	0	0	0
2014/10/16	R248	06/11/2014	9.74	Call	Bond Future	9,685.4500	9.6854	8,248.9600	8.2490	(14.831)	0	0	0
2014/10/16	R248	05/02/2015			Bond Future	8.8143	103.2444	8.9534	101.7854	1.578	0.0000	0.0000	1,277
2014/10/16	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R248	05/02/2015	9.50	Call	Bond Future	6,840.9500	6.8410	5,381.9400	5.3819	(21.328)	0	0	0
2014/10/16	R248	05/02/2015	9.51	Call	Bond Future	6,934.4700	6.9345	5,475.4600	5.4755	(21.040)	0	0	0
2014/10/16	R248	05/02/2015	9.49	Call	Bond Future	6,747.2500	6.7473	5,288.2400	5.2882	(21.624)	0	0	0
2014/10/16	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R248	07/05/2015			Bond Future	8.8554	100.5919	8.9985	99.1056	1.615	0.0000	0.0000	0
2014/10/16	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/16	R248	07/05/2015	9.26	Call	Bond Future	4,104.6300	4.1046	2,618.2900	2.6183	(36.211)	0	0	0
2014/10/16	R248	07/05/2015	9.24	Call	Bond Future	3,908.8300	3.9088	2,422.4900	2.4225	(38.025)	0	0	0
2014/10/16	R248	07/05/2015	9.25	Call	Bond Future	4,006.8200	4.0068	2,520.4800	2.5205	(37.095)	0	0	0

**Total**

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