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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/10/2014 TO 23/10/2014

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
2014/10/23	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	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
2014/10/23	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	2025	06/11/2014	117.01	Call	Bond Future	707.4800	0.7075	724.4500	0.7244	2.399	0	0	0
2014/10/23	2025	06/11/2014			Bond Future	117.7175	117.7175	117.7344	117.7344	0.014	0.0000	0.0000	16
2014/10/23	2025	06/11/2014	116.99	Call	Bond Future	727.4800	0.7275	744.4500	0.7444	2.333	0	0	0
2014/10/23	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2025	06/11/2014	117.00	Call	Bond Future	717.4800	0.7175	734.4500	0.7344	2.365	0	0	0
2014/10/23	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2025	05/02/2015			Bond Future	118.4002	118.4002	118.4171	118.4171	0.014	0.0000	0.0000	0
2014/10/23	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2025	05/02/2015	118.99	Put	Bond Future	589.7500	0.5898	572.8700	0.5729	(2.862)	0	0	0
2014/10/23	2025	05/02/2015	119.01	Put	Bond Future	609.7500	0.6098	592.8700	0.5929	(2.768)	0	0	0
2014/10/23	2025	05/02/2015	119.00	Put	Bond Future	599.7500	0.5998	582.8700	0.5829	(2.815)	0	0	0
2014/10/23	2030	06/11/2014	9.01	Call	Bond Future	5,377.1400	5.3771	5,298.8600	5.2989	(1.456)	0	0	0
2014/10/23	2030	06/11/2014			Bond Future	8.3402	99.3161	8.3496	99.2378	0.112	0.0000	0.0000	4,661
2014/10/23	2030	06/11/2014	8.99	Call	Bond Future	5,222.8100	5.2228	5,144.5300	5.1445	(1.499)	0	0	0
2014/10/23	2030	06/11/2014	9.00	Call	Bond Future	5,300.0200	5.3000	5,221.7400	5.2217	(1.477)	0	0	0
2014/10/23	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2030	05/02/2015			Bond Future	8.3994	96.8490	8.4091	96.7693	0.115	0.0000	0.0000	0
2014/10/23	2030	05/02/2015	9.25	Call	Bond Future	6,656.5400	6.6565	6,576.8200	6.5768	(1.198)	0	0	0
2014/10/23	2030	05/02/2015	9.24	Call	Bond Future	6,582.1400	6.5821	6,502.4200	6.5024	(1.211)	0	0	0
2014/10/23	2030	05/02/2015	9.26	Call	Bond Future	6,730.8500	6.7309	6,651.1300	6.6511	(1.184)	0	0	0
2014/10/23	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2030	07/05/2015			Bond Future	8.4438	98.5116	8.4538	98.4298	0.119	0.0000	0.0000	0
2014/10/23	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2030	07/05/2015	8.74	Call	Bond Future	2,364.1900	2.3642	2,282.3700	2.2824	(3.461)	0	0	0
2014/10/23	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2030	07/05/2015	8.75	Call	Bond Future	2,442.5600	2.4426	2,360.7400	2.3607	(3.350)	0	0	0
2014/10/23	2030	07/05/2015	8.76	Call	Bond Future	2,520.8300	2.5208	2,439.0100	2.4390	(3.246)	0	0	0

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2014/10/23	2037	06/11/2014	9.69	Call	Bond Future	9,898.2200		9.8982	9,806.5600	9.8066	(0.926)	0	0	0
2014/10/23	2037	06/11/2014	9.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2037	06/11/2014			Bond Future	8.5899		101.4717	8.5993	101.3801	0.109	0.0000	0.0000	10,565
2014/10/23	2037	06/11/2014	9.70	Call	Bond Future	9,980.8300		9.9808	9,889.1700	9.8892	(0.918)	0	0	0
2014/10/23	2037	06/11/2014	9.71	Call	Bond Future	10,063.3200		10.0633	9,971.6600	9.9717	(0.911)	0	0	0
2014/10/23	2037	06/11/2014	9.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2037	06/11/2014	9.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2037	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2037	05/02/2015			Bond Future	8.6477		98.7877	8.6574	98.6943	0.112	0.0000	0.0000	3,280
2014/10/23	2037	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2037	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2037	05/02/2015	9.50	Call	Bond Future	7,714.6800		7.7147	7,621.3100	7.6213	(1.210)	0	0	0
2014/10/23	2037	05/02/2015	9.51	Call	Bond Future	7,799.4200		7.7994	7,706.0500	7.7061	(1.197)	0	0	0
2014/10/23	2037	05/02/2015	9.49	Call	Bond Future	7,629.8100		7.6298	7,536.4400	7.5364	(1.224)	0	0	0
2014/10/23	2037	07/05/2015	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2037	07/05/2015			Bond Future	8.6925		100.4837	8.7025	100.3880	0.115	0.0000	0.0000	0
2014/10/23	2037	07/05/2015	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2037	07/05/2015	9.01	Call	Bond Future	2,961.0200		2.9610	2,865.2800	2.8653	(3.233)	0	0	0
2014/10/23	2037	07/05/2015	8.99	Call	Bond Future	2,778.6900		2.7787	2,682.9500	2.6830	(3.446)	0	0	0
2014/10/23	2037	07/05/2015	9.00	Call	Bond Future	2,869.9200		2.8699	2,774.1800	2.7742	(3.336)	0	0	0
2014/10/23	2037	07/05/2015	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2038	06/11/2014	120.01	Call	Bond Future	3,834.1400		3.8341	3,852.3500	3.8524	0.475	0	0	0
2014/10/23	2038	06/11/2014			Bond Future	123.8441		123.8441	123.8624	123.8624	0.015	0.0000	0.0000	1,974
2014/10/23	2038	06/11/2014	119.99	Call	Bond Future	3,854.1400		3.8541	3,872.3500	3.8724	0.472	0	0	0
2014/10/23	2038	06/11/2014	120.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2038	06/11/2014	120.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2038	06/11/2014	119.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2038	06/11/2014	120.00	Call	Bond Future	3,844.1400		3.8441	3,862.3500	3.8624	0.474	0	0	0
2014/10/23	2038	05/02/2015	123.00	Call	Bond Future	1,478.0900		1.4781	1,496.3400	1.4963	1.235	0	0	0
2014/10/23	2038	05/02/2015			Bond Future	124.4781		124.4781	124.4963	124.4963	0.015	0.0000	0.0000	0
2014/10/23	2038	05/02/2015	123.01	Call	Bond Future	1,468.0900		1.4681	1,486.3400	1.4863	1.243	0	0	0
2014/10/23	2038	05/02/2015	122.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2038	05/02/2015	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2038	05/02/2015	122.99	Call	Bond Future	1,488.0900		1.4881	1,506.3400	1.5063	1.226	0	0	0
2014/10/23	2038	05/02/2015	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2044	06/11/2014			Bond Future	8.6696		103.2761	8.6790	103.1761	0.108	0.0000	0.0000	3,002
2014/10/23	2044	06/11/2014	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2044	06/11/2014	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2044	06/11/2014	8.99	Call	Bond Future	3,315.9700		3.3160	3,215.9700	3.2160	(3.016)	0	0	0
2014/10/23	2044	06/11/2014	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2044	06/11/2014	9.00	Call	Bond Future	3,416.4600		3.4165	3,316.4600	3.3165	(2.927)	0	0	0
2014/10/23	2044	06/11/2014	9.01	Call	Bond Future	3,516.7600		3.5168	3,416.7600	3.4168	(2.844)	0	0	0
2014/10/23	2044	05/02/2015	9.00	Call	Bond Future	2,819.1300		2.8191	2,717.2900	2.7173	(3.612)	0	0	0
2014/10/23	2044	05/02/2015			Bond Future	8.7254		100.4949	8.7351	100.3930	0.111	0.0000	0.0000	0
2014/10/23	2044	05/02/2015	9.01	Call	Bond Future	2,919.2400		2.9192	2,817.4000	2.8174	(3.489)	0	0	0
2014/10/23	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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2014/10/23	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2044	05/02/2015	8.99	Call	Bond Future	2,718.8400	2.7188	2,617.0000	2.6170	(3.746)	0	0	0
2014/10/23	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2044	07/05/2015			Bond Future	8.7690	102.2202	8.7790	102.1158	0.114	0.0000	0.0000	0
2014/10/23	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2044	07/05/2015	9.01	Call	Bond Future	2,458.7700	2.4588	2,354.3500	2.3544	(4.247)	0	0	0
2014/10/23	2044	07/05/2015	8.99	Call	Bond Future	2,258.6900	2.2587	2,154.2700	2.1543	(4.623)	0	0	0
2014/10/23	2044	07/05/2015	9.00	Call	Bond Future	2,358.8100	2.3588	2,254.3900	2.2544	(4.427)	0	0	0
2014/10/23	2046	06/11/2014	104.45	Call	Bond Future	19,091.4700	19.0915	19,109.9800	19.1100	0.097	0	0	0
2014/10/23	2046	06/11/2014			Bond Future	123.5415	123.5415	123.5600	123.5600	0.015	0.0000	0.0000	5,389
2014/10/23	2046	06/11/2014	104.43	Call	Bond Future	19,111.4700	19.1115	19,129.9800	19.1300	0.097	0	0	0
2014/10/23	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2046	06/11/2014	104.44	Call	Bond Future	19,101.4700	19.1015	19,119.9800	19.1200	0.097	0	0	0
2014/10/23	2046	05/02/2015			Bond Future	125.4722	125.4722	125.4906	125.4906	0.015	0.0000	0.0000	0
2014/10/23	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2046	05/02/2015	123.99	Call	Bond Future	1,482.2400	1.4822	1,500.5500	1.5006	1.235	0	0	0
2014/10/23	2046	05/02/2015	124.01	Call	Bond Future	1,462.2400	1.4622	1,480.5500	1.4806	1.252	0	0	0
2014/10/23	2046	05/02/2015	124.00	Call	Bond Future	1,472.2400	1.4722	1,490.5500	1.4906	1.244	0	0	0
2014/10/23	2050	06/11/2014			Bond Future	132.1100	132.1100	132.1297	132.1297	0.015	0.0000	0.0000	2,640
2014/10/23	2050	06/11/2014	126.00	Call	Bond Future	6,109.9600	6.1100	6,129.6800	6.1297	0.323	0	0	0
2014/10/23	2050	06/11/2014	126.01	Call	Bond Future	6,099.9600	6.1000	6,119.6800	6.1197	0.323	0	0	0
2014/10/23	2050	06/11/2014	125.99	Call	Bond Future	6,119.9600	6.1200	6,139.6800	6.1397	0.322	0	0	0
2014/10/23	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2050	05/02/2015			Bond Future	132.7262	132.7262	132.7460	132.7460	0.015	0.0000	0.0000	0
2014/10/23	2050	05/02/2015	130.01	Call	Bond Future	2,716.2100	2.7162	2,736.0400	2.7360	0.730	0	0	0
2014/10/23	2050	05/02/2015	129.99	Call	Bond Future	2,736.2100	2.7362	2,756.0400	2.7560	0.725	0	0	0
2014/10/23	2050	05/02/2015	130.00	Call	Bond Future	2,726.2100	2.7262	2,746.0400	2.7460	0.727	0	0	0
2014/10/23	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	AL12	06/11/2014			Index Future	527.6490	527.6490	527.2090	527.2090	(0.083)	0.0000	0.0000	0
2014/10/23	AL12	05/02/2015			Index Future	535.8290	535.8290	535.3810	535.3810	(0.084)	0.0000	0.0000	0
2014/10/23	AL12	07/05/2015			Index Future	545.0120	545.0120	544.5530	544.5530	(0.084)	0.0000	0.0000	0
2014/10/23	AL37	06/11/2014			Index Future	441.2190	441.2190	441.1670	441.1670	(0.012)	0.0000	0.0000	3
2014/10/23	AL37	05/02/2015			Index Future	448.0590	448.0590	448.0060	448.0060	(0.012)	0.0000	0.0000	0
2014/10/23	AL7T	06/11/2014			Index Future	522.8660	522.8660	522.6990	522.6990	(0.032)	0.0000	0.0000	4
2014/10/23	AL7T	05/02/2015			Index Future	530.9720	530.9720	530.8010	530.8010	(0.032)	0.0000	0.0000	0
2014/10/23	ALBI	06/11/2014			Index Future	476.7450	476.7450	476.5150	476.5150	(0.048)	0.0000	0.0000	579
2014/10/23	ALBI	05/02/2015			Index Future	484.1360	484.1360	483.9020	483.9020	(0.048)	0.0000	0.0000	65
2014/10/23	ALBI	07/05/2015			Index Future	492.4340	492.4340	492.1920	492.1920	(0.049)	0.0000	0.0000	0
2014/10/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	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
2014/10/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/23	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	EL28	06/11/2014			Bond Future	122.9548	122.9548	122.9735	122.9735	0.015	0.0000	0.0000	0
2014/10/23	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	EL28	06/11/2014	122.00	Call	Bond Future	954.8000	0.9548	973.4900	0.9735	1.957	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
2014/10/23	EL28	06/11/2014	122.01	Call	Bond Future	944.8000	0.9448	963.4900	0.9635	1.978	0	0	0
2014/10/23	EL28	06/11/2014	121.99	Call	Bond Future	964.8000	0.9648	983.4900	0.9835	1.937	0	0	0
2014/10/23	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	EL28	05/02/2015			Bond Future	124.8763	124.8763	124.8950	124.8950	0.015	0.0000	0.0000	0
2014/10/23	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	EL28	05/02/2015	125.99	Put	Bond Future	1,113.7500	1.1138	1,095.0400	1.0950	(1.680)	0	0	0
2014/10/23	EL28	05/02/2015	126.01	Put	Bond Future	1,133.7500	1.1338	1,115.0400	1.1150	(1.650)	0	0	0
2014/10/23	EL28	05/02/2015	126.00	Put	Bond Future	1,123.7500	1.1238	1,105.0400	1.1050	(1.665)	0	0	0
2014/10/23	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	ES33	06/11/2014			Bond Future	9.3746	84.7240	9.3837	84.6546	0.097	0.0000	0.0000	6,220
2014/10/23	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	ES33	06/11/2014	10.29	Call	Bond Future	6,583.6000	6.5836	6,514.1900	6.5142	(1.054)	0	0	0
2014/10/23	ES33	06/11/2014	10.30	Call	Bond Future	6,651.0500	6.6511	6,581.6400	6.5816	(1.044)	0	0	0
2014/10/23	ES33	06/11/2014	10.31	Call	Bond Future	6,718.4000	6.7184	6,648.9900	6.6490	(1.033)	0	0	0
2014/10/23	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	ES33	05/02/2015	10.00	Call	Bond Future	3,910.4500	3.9105	3,839.7300	3.8397	(1.808)	0	0	0
2014/10/23	ES33	05/02/2015			Bond Future	9.4617	86.0375	9.4711	85.9668	0.099	0.0000	0.0000	0
2014/10/23	ES33	05/02/2015	10.01	Call	Bond Future	3,980.4100	3.9804	3,909.6900	3.9097	(1.777)	0	0	0
2014/10/23	ES33	05/02/2015	9.99	Call	Bond Future	3,840.4000	3.8404	3,769.6800	3.7697	(1.841)	0	0	0
2014/10/23	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	ES33	07/05/2015			Bond Future	9.5301	83.7229	9.5399	83.6504	0.102	0.0000	0.0000	0
2014/10/23	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	ES33	07/05/2015	9.76	Call	Bond Future	1,683.5200	1.6835	1,611.0400	1.6110	(4.305)	0	0	0
2014/10/23	ES33	07/05/2015	9.74	Call	Bond Future	1,539.1300	1.5391	1,466.6500	1.4666	(4.709)	0	0	0
2014/10/23	ES33	07/05/2015	9.75	Call	Bond Future	1,611.3700	1.6114	1,538.8900	1.5389	(4.498)	0	0	0
2014/10/23	GOVI	06/11/2014	449.01	Call	GOVI	258,300.0000	25.8300	256,530.0000	25.6530	(0.685)	0	0	0
2014/10/23	GOVI	06/11/2014			GOVI	474.8400	474.8400	474.6630	474.6630	(0.037)	0.0000	0.0000	426
2014/10/23	GOVI	06/11/2014	448.99	Call	GOVI	258,500.0000	25.8500	256,730.0000	25.6730	(0.685)	0	0	0
2014/10/23	GOVI	06/11/2014	449.00	Call	GOVI	258,400.0000	25.8400	256,630.0000	25.6630	(0.685)	0	0	0
2014/10/23	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	GOVI	05/02/2015	459.99	Call	GOVI	222,120.0000	22.2120	220,310.0000	22.0310	(0.815)	0	0	0
2014/10/23	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	GOVI	05/02/2015			GOVI	482.2020	482.2020	482.0210	482.0210	(0.038)	0.0000	0.0000	48
2014/10/23	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	GOVI	05/02/2015	460.00	Call	GOVI	222,020.0000	22.2020	220,210.0000	22.0210	(0.815)	0	0	0
2014/10/23	GOVI	05/02/2015	460.01	Call	GOVI	221,920.0000	22.1920	220,110.0000	22.0110	(0.816)	0	0	0
2014/10/23	GOVI	07/05/2015	449.99	Call	GOVI	404,760.0000	40.4760	402,890.0000	40.2890	(0.462)	0	0	0
2014/10/23	GOVI	07/05/2015			GOVI	490.4660	490.4660	490.2790	490.2790	(0.038)	0.0000	0.0000	0

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2014/10/23	GOVI	07/05/2015	450.00	Call	GOVI	404,660.0000		40.4660	402,790.0000	40.2790	(0.462)	0	0	0
2014/10/23	GOVI	07/05/2015	450.01	Call	GOVI	404,560.0000		40.4560	402,690.0000	40.2690	(0.462)	0	0	0
2014/10/23	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/23	ICAA	06/11/2014			Can-Do Interest Rate	145.2136		145.2136	145.2313	145.2313	0.012	0.0000	0.0000	107
2014/10/23	IGOV	06/11/2014			Index Future	220.6770		220.6770	220.5670	220.5670	(0.050)	0.0000	0.0000	1,164
2014/10/23	IGOV	05/02/2015			Index Future	224.1260		224.1260	224.0130	224.0130	(0.050)	0.0000	0.0000	10
2014/10/23	IGOV	07/05/2015			Index Future	227.9940		227.9940	227.8780	227.8780	(0.051)	0.0000	0.0000	0
2014/10/23	ILBI	06/11/2014			Index Future	598.3210		598.3210	598.0250	598.0250	(0.049)	0.0000	0.0000	0
2014/10/23	ILBI	05/02/2015			Index Future	607.7530		607.7530	607.4500	607.4500	(0.050)	0.0000	0.0000	157
2014/10/23	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/23	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/23	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/23	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/23	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/23	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/23	JBAF	19/11/2014			Jibar Tradeable Future	6.0500		93.9500	6.0800	93.9200	0.496	0.0000	0.0000	0
2014/10/23	JBAF	17/12/2014			Jibar Tradeable Future	6.1400		93.8600	6.1700	93.8300	0.489	0.0000	0.0000	0
2014/10/23	JBAF	21/01/2015			Jibar Tradeable Future	6.1800		93.8200	6.2000	93.8000	0.324	0.0000	0.0000	0
2014/10/23	JBAF	18/02/2015			Jibar Tradeable Future	6.2600		93.7400	6.2800	93.7200	0.319	0.0000	0.0000	0
2014/10/23	JBAF	18/03/2015			Jibar Tradeable Future	6.2900		93.7100	6.3300	93.6700	0.636	0.0000	0.0000	2,850
2014/10/23	JBAF	15/04/2015			Jibar Tradeable Future	6.3900		93.6100	6.4200	93.5800	0.469	0.0000	0.0000	0
2014/10/23	JBAF	17/06/2015			Jibar Tradeable Future	6.5300		93.4700	6.5400	93.4600	0.153	0.0000	0.0000	5,000
2014/10/23	JBAF	16/09/2015			Jibar Tradeable Future	6.6700		93.3300	6.7000	93.3000	0.450	0.0000	0.0000	0
2014/10/23	JBAF	15/12/2015			Jibar Tradeable Future	6.8200		93.1800	6.8500	93.1500	0.440	0.0000	0.0000	0
2014/10/23	JBAF	16/03/2016			Jibar Tradeable Future	6.9500		93.0500	6.9800	93.0200	0.432	0.0000	0.0000	0
2014/10/23	JBAF	15/06/2016			Jibar Tradeable Future	7.0700		92.9300	7.0900	92.9100	0.283	0.0000	0.0000	0
2014/10/23	JBAF	21/09/2016			Jibar Tradeable Future	7.2000		92.8000	7.2100	92.7900	0.139	0.0000	0.0000	0
2014/10/23	R023	06/11/2014			Bond Future	7.6860		101.9117	7.6903	101.8856	0.056	0.0000	0.0000	7,653
2014/10/23	R023	06/11/2014	8.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R023	06/11/2014	8.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R023	06/11/2014	8.59	Call	Bond Future	5,303.6500		5.3037	5,277.5500	5.2775	(0.492)	0	0	0
2014/10/23	R023	06/11/2014	8.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2014/10/23	R023	06/11/2014	8.60	Call	Bond Future	5,360.3000		5.3603	5,334.2000	5.3342	(0.487)	0	0	0
2014/10/23	R023	06/11/2014	8.61	Call	Bond Future	5,416.9100		5.4169	5,390.8100	5.3908	(0.482)	0	0	0
2014/10/23	R023	05/02/2015			Bond Future	7.7485		103.4916	7.7531	103.4649	0.058	0.0000	0.0000	0
2014/10/23	R023	05/02/2015	8.74	Put	Bond Future	59.7700		0.0598	59.4500	0.0595	(0.535)	0	0	0
2014/10/23	R023	05/02/2015	8.75	Call	Bond Future	5,759.6900		5.7597	5,732.6100	5.7326	(0.470)	0	0	0
2014/10/23	R023	05/02/2015	8.76	Call	Bond Future	5,812.3300		5.8123	5,785.2600	5.7853	(0.466)	0	0	0
2014/10/23	R023	05/02/2015	8.74	Call	Bond Future	5,707.0800		5.7071	5,680.0000	5.6800	(0.474)	0	0	0
2014/10/23	R023	05/02/2015	8.76	Put	Bond Future	55.3200		0.0553	55.0100	0.0550	(0.560)	0	0	0
2014/10/23	R023	05/02/2015	8.75	Put	Bond Future	57.5100		0.0575	57.1900	0.0572	(0.556)	0	0	0
2014/10/23	R023	07/05/2015	8.14	Call	Bond Future	3,052.8100		3.0528	3,029.6100	3.0296	(0.760)	0	0	0
2014/10/23	R023	07/05/2015	8.15	Put	Bond Future	994.3100		0.9943	998.9500	0.9989	0.467	0	0	0
2014/10/23	R023	07/05/2015			Bond Future	7.7813		101.3394	7.7861	101.3115	0.062	0.0000	0.0000	0
2014/10/23	R023	07/05/2015	8.15	Call	Bond Future	3,091.0900		3.0911	3,067.7900	3.0678	(0.754)	0	0	0
2014/10/23	R023	07/05/2015	8.16	Call	Bond Future	3,129.5900		3.1296	3,106.1900	3.1062	(0.748)	0	0	0
2014/10/23	R023	07/05/2015	8.14	Put	Bond Future	1,012.1500		1.0122	1,016.8900	1.0169	0.468	0	0	0
2014/10/23	R023	07/05/2015	8.16	Put	Bond Future	976.7200		0.9767	981.2600	0.9813	0.465	0	0	0
2014/10/23	R023	06/08/2015	9.07	Put	Bond Future	380.7700		0.3808	382.3500	0.3823	0.415	0	0	911
2014/10/23	R023	06/08/2015	8.24	Call	Bond Future	3,785.9900		3.7860	3,761.4000	3.7614	(0.649)	0	0	0
2014/10/23	R023	06/08/2015			Bond Future	7.7936		103.2225	7.7991	103.1915	0.071	0.0000	0.0000	0
2014/10/23	R023	06/08/2015	9.07	Call	Bond Future	7,241.7100		7.2417	7,212.2700	7.2123	(0.407)	0	0	0
2014/10/23	R023	06/08/2015	8.26	Put	Bond Future	1,281.3800		1.2814	1,287.6300	1.2876	0.488	0	0	0
2014/10/23	R023	06/08/2015	8.25	Put	Bond Future	1,298.7200		1.2987	1,305.0600	1.3051	0.488	0	0	0
2014/10/23	R023	06/08/2015	8.24	Put	Bond Future	1,316.2500		1.3163	1,322.6800	1.3227	0.489	0	0	0
2014/10/23	R023	06/08/2015	8.25	Call	Bond Future	3,822.9100		3.8229	3,798.2300	3.7982	(0.646)	0	0	0
2014/10/23	R023	06/08/2015	8.26	Call	Bond Future	3,859.9700		3.8600	3,835.2000	3.8352	(0.642)	0	0	0
2014/10/23	R157	06/11/2014	6.19	Put	Bond Future	464.6000		0.4646	464.3100	0.4643	(0.062)	0	0	0
2014/10/23	R157	06/11/2014			Bond Future	6.7365		107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/23	R157	06/11/2014	6.21	Put	Bond Future	447.9000		0.4479	447.5600	0.4476	(0.076)	0	0	0
2014/10/23	R157	06/11/2014	6.20	Put	Bond Future	456.2400		0.4562	455.9200	0.4559	(0.070)	0	0	0
2014/10/23	R157	06/11/2014	6.21	Call	Bond Future	1.6500		0.0017	1.3100	0.0013	(20.606)	0	0	0
2014/10/23	R157	06/11/2014	6.19	Call	Bond Future	1.3400		0.0013	1.0500	0.0011	(21.642)	0	0	0
2014/10/23	R157	06/11/2014	6.20	Call	Bond Future	1.4900		0.0015	1.1700	0.0012	(21.477)	0	0	0
2014/10/23	R157	05/02/2015	8.74	Call	Bond Future	1,083.2500		1.0833	1,083.0000	1.0830	(0.023)	0	0	0
2014/10/23	R157	05/02/2015	8.75	Put	Bond Future	9.8500		0.0099	9.6100	0.0096	(2.437)	0	0	0
2014/10/23	R157	05/02/2015			Bond Future	6.9095		109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/23	R157	05/02/2015	8.74	Put	Bond Future	10.0900		0.0101	9.8400	0.0098	(2.478)	0	0	0
2014/10/23	R157	05/02/2015	8.76	Put	Bond Future	9.6200		0.0096	9.3800	0.0094	(2.495)	0	0	0
2014/10/23	R157	05/02/2015	8.75	Call	Bond Future	1,088.8200		1.0888	1,088.5800	1.0886	(0.022)	0	0	0
2014/10/23	R157	05/02/2015	8.76	Call	Bond Future	1,094.3900		1.0944	1,094.1500	1.0942	(0.022)	0	0	0
2014/10/23	R186	06/11/2014	7.70	Call	Bond Future	145.4500		0.1454	119.4100	0.1194	(17.903)	0	0	1,500
2014/10/23	R186	06/11/2014	8.14	Call	Bond Future	2,180.7900		2.1808	2,096.5000	2.0965	(3.865)	0	0	0
2014/10/23	R186	06/11/2014	8.15	Put	Bond Future	97.7400		0.0977	95.3100	0.0953	(2.486)	0	0	0
2014/10/23	R186	06/11/2014	8.53	Call	Bond Future	5,338.7800		5.3388	5,256.6400	5.2566	(1.539)	0	0	0
2014/10/23	R186	06/11/2014			Bond Future	7.9000		124.1175	7.9094	124.0356	0.119	0.0000	0.0000	43,192
2014/10/23	R186	06/11/2014	7.80	Put	Bond Future	1,227.8100		1.2278	1,264.4800	1.2645	2.987	0	0	0
2014/10/23	R186	06/11/2014	8.30	Call	Bond Future	3,447.4400		3.4474	3,363.8400	3.3638	(2.425)	0	0	100

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2014/10/23	R186	06/11/2014	8.50	Call	Bond Future	5,092.6300		5.0926	5,010.4000	5.0104	(1.615)	0	0	0
2014/10/23	R186	06/11/2014	9.17	Call	Bond Future	10,428.8000		10.4288	10,346.8400	10.3468	(0.786)	0	0	0
2014/10/23	R186	06/11/2014	7.70	Put	Bond Future	1,911.5200		1.9115	1,967.4400	1.9674	2.925	0	0	0
2014/10/23	R186	06/11/2014	8.15	Call	Bond Future	2,256.2900		2.2563	2,171.9000	2.1719	(3.740)	0	0	0
2014/10/23	R186	06/11/2014	8.45	Put	Bond Future	2,800.0000		0.0028	2,340.0000	0.0023	(16.429)	0	0	6,000
2014/10/23	R186	06/11/2014	8.53	Put	Bond Future	0,870.0000		0.0009	0,690.0000	0.0007	(20.690)	0	0	100
2014/10/23	R186	06/11/2014	8.00	Call	Bond Future	1,223.8900		1.2239	1,146.3400	1.1463	(6.336)	0	0	1,500
2014/10/23	R186	06/11/2014	8.16	Call	Bond Future	2,332.4300		2.3324	2,247.9700	2.2480	(3.621)	0	0	0
2014/10/23	R186	06/11/2014	8.60	Put	Bond Future	0,290.0000		0.0003	0,220.0000	0.0002	(24.138)	0	0	0
2014/10/23	R186	06/11/2014	8.50	Put	Bond Future	1,370.0000		0.0014	1,100.0000	0.0011	(19.708)	0	0	7,000
2014/10/23	R186	06/11/2014	7.80	Call	Bond Future	349.2500		0.3492	303.9600	0.3040	(12.968)	0	0	100
2014/10/23	R186	06/11/2014	8.30	Put	Bond Future	19.4700		0.0195	17.8300	0.0178	(8.423)	0	0	100
2014/10/23	R186	06/11/2014	9.17	Put	Bond Future	0,000.0000		0.0000	0,000.0000	0.0000	0.000	0	0	2,010
2014/10/23	R186	06/11/2014	8.14	Put	Bond Future	107.5500		0.1076	105.2200	0.1052	(2.166)	0	0	0
2014/10/23	R186	06/11/2014	8.60	Call	Bond Future	5,910.8700		5.9109	5,828.8400	5.8288	(1.388)	0	0	0
2014/10/23	R186	06/11/2014	8.00	Put	Bond Future	353.9300		0.3539	358.3400	0.3583	1.246	0	0	0
2014/10/23	R186	06/11/2014	8.16	Put	Bond Future	88.6600		0.0887	86.1600	0.0862	(2.820)	0	0	0
2014/10/23	R186	06/11/2014	8.45	Call	Bond Future	4,681.3400		4.6813	4,598.9200	4.5989	(1.761)	0	0	0
2014/10/23	R186	05/02/2015	9.00	Call	Bond Future	8,590.2600		8.5903	8,508.0300	8.5080	(0.957)	0	0	0
2014/10/23	R186	05/02/2015			Bond Future	7,956.5000		120.7463	7,966.3000	120.6627	0.123	0.0000	0.0000	3,136
2014/10/23	R186	05/02/2015	8.75	Call	Bond Future	6,759.1600		6.7592	6,679.2400	6.6792	(1.182)	0	0	0
2014/10/23	R186	05/02/2015	8.76	Call	Bond Future	6,831.2900		6.8313	6,751.2400	6.7512	(1.172)	0	0	0
2014/10/23	R186	05/02/2015	8.74	Call	Bond Future	6,687.1600		6.6872	6,607.3800	6.6074	(1.193)	0	0	0
2014/10/23	R186	05/02/2015	8.76	Put	Bond Future	211.2100		0.2112	214.7500	0.2148	1.676	0	0	0
2014/10/23	R186	05/02/2015	8.75	Put	Bond Future	218.3200		0.2183	221.9900	0.2220	1.681	0	0	0
2014/10/23	R186	05/02/2015	9.00	Put	Bond Future	91.5900		0.0916	92.9500	0.0929	1.485	0	0	9,600
2014/10/23	R186	05/02/2015	8.74	Put	Bond Future	225.6300		0.2256	229.4400	0.2294	1.689	0	0	0
2014/10/23	R186	07/05/2015			Bond Future	7,992.9000		122.8178	8,003.2000	122.7318	0.128	0.0000	0.0000	0
2014/10/23	R186	07/05/2015	8.25	Call	Bond Future	3,959.7400		3.9597	3,898.8800	3.8989	(1.537)	0	0	0
2014/10/23	R186	07/05/2015	8.24	Put	Bond Future	1,854.8000		1.8548	1,880.3100	1.8803	1.375	0	0	0
2014/10/23	R186	07/05/2015	8.26	Put	Bond Future	1,793.9100		1.7939	1,818.6900	1.8187	1.381	0	0	0
2014/10/23	R186	07/05/2015	8.25	Put	Bond Future	1,823.9800		1.8240	1,849.1300	1.8491	1.379	0	0	0
2014/10/23	R186	07/05/2015	8.26	Call	Bond Future	4,011.6800		4.0117	3,950.4500	3.9505	(1.526)	0	0	0
2014/10/23	R186	07/05/2015	8.24	Call	Bond Future	3,908.4700		3.9085	3,847.9700	3.8480	(1.548)	0	0	0
2014/10/23	R197	06/11/2014	284.99	Put	Bond Future	0,000.0000		0.0000	0,000.0000	0.0000	0.000	0	0	0
2014/10/23	R197	06/11/2014			Bond Future	290.0349		290.0349	290.0760	290.0760	0.014	0.0000	0.0000	908
2014/10/23	R197	06/11/2014	285.01	Put	Bond Future	0,000.0000		0.0000	0,000.0000	0.0000	0.000	0	0	0
2014/10/23	R197	06/11/2014	285.00	Call	Bond Future	5,034.8700		5.0349	5,075.9800	5.0760	0.817	0	0	0
2014/10/23	R197	06/11/2014	285.01	Call	Bond Future	5,024.8700		5.0249	5,065.9800	5.0660	0.818	0	0	0
2014/10/23	R197	06/11/2014	284.99	Call	Bond Future	5,044.8700		5.0449	5,085.9800	5.0860	0.815	0	0	0
2014/10/23	R197	06/11/2014	285.00	Put	Bond Future	0,000.0000		0.0000	0,000.0000	0.0000	0.000	0	0	0
2014/10/23	R197	05/02/2015	288.99	Put	Bond Future	439.3700		0.4394	398.1600	0.3982	(9.379)	0	0	0
2014/10/23	R197	05/02/2015			Bond Future	288.5506		288.5506	288.5918	288.5918	0.014	0.0000	0.0000	0
2014/10/23	R197	05/02/2015	289.01	Put	Bond Future	459.3700		0.4594	418.1600	0.4182	(8.971)	0	0	0
2014/10/23	R197	05/02/2015	288.99	Call	Bond Future	0,000.0000		0.0000	0,000.0000	0.0000	0.000	0	0	0
2014/10/23	R197	05/02/2015	289.00	Put	Bond Future	449.3700		0.4494	408.1600	0.4082	(9.171)	0	0	0
2014/10/23	R197	05/02/2015	289.00	Call	Bond Future	0,000.0000		0.0000	0,000.0000	0.0000	0.000	0	0	0

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2014/10/23	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R202	06/11/2014	226.99	Call	Bond Future	7,638.4300		7.6384	6,992.6100	6.9926	(8.455)	0	0	0
2014/10/23	R202	06/11/2014			Bond Future	234.6284		234.6284	233.9826	233.9826	(0.275)	0.0000	0.0000	50,353
2014/10/23	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R202	06/11/2014	227.00	Call	Bond Future	7,628.4300		7.6284	6,982.6100	6.9826	(8.466)	0	0	0
2014/10/23	R202	06/11/2014	227.01	Call	Bond Future	7,618.4300		7.6184	6,972.6100	6.9726	(8.477)	0	0	0
2014/10/23	R202	05/02/2015	233.01	Call	Bond Future	2,089.5800		2.0896	1,432.8000	1.4328	(31.431)	0	0	0
2014/10/23	R202	05/02/2015			Bond Future	235.0996		235.0996	234.4428	234.4428	(0.279)	0.0000	0.0000	0
2014/10/23	R202	05/02/2015	232.99	Call	Bond Future	2,109.5800		2.1096	1,452.8000	1.4528	(31.133)	0	0	0
2014/10/23	R202	05/02/2015	233.00	Call	Bond Future	2,099.5800		2.0996	1,442.8000	1.4428	(31.281)	0	0	0
2014/10/23	R202	05/02/2015	232.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R202	05/02/2015	233.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R202	05/02/2015	233.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R203	06/11/2014	6.86	Call	Bond Future	307.9500		0.3080	304.5200	0.3045	(1.114)	0	0	0
2014/10/23	R203	06/11/2014			Bond Future	6.7716		105.0496	6.7708	105.0516	(0.012)	0.0000	0.0000	13,305
2014/10/23	R203	06/11/2014	6.84	Call	Bond Future	272.1500		0.2721	268.3100	0.2683	(1.411)	0	0	45
2014/10/23	R203	06/11/2014	6.98	Call	Bond Future	562.1900		0.5622	561.5600	0.5616	(0.112)	0	0	14
2014/10/23	R203	06/11/2014	6.85	Call	Bond Future	289.7700		0.2898	286.1200	0.2861	(1.260)	0	0	0
2014/10/23	R203	06/11/2014	6.98	Put	Bond Future	20.2900		0.0203	17.6300	0.0176	(13.110)	0	0	0
2014/10/23	R203	06/11/2014	6.84	Put	Bond Future	93.8300		0.0938	87.9600	0.0880	(6.256)	0	0	0
2014/10/23	R203	06/11/2014	6.86	Put	Bond Future	77.5900		0.0776	72.1300	0.0721	(7.037)	0	0	0
2014/10/23	R203	06/11/2014	6.85	Put	Bond Future	85.4300		0.0854	79.7500	0.0797	(6.649)	0	0	0
2014/10/23	R203	05/02/2015	7.69	Call	Bond Future	2,044.3400		2.0443	2,045.5500	2.0456	0.059	0	0	55
2014/10/23	R203	05/02/2015			Bond Future	6.8321		106.6782	6.8314	106.6800	(0.011)	0.0000	0.0000	0
2014/10/23	R203	05/02/2015	8.34	Put	Bond Future	0.5600		0.0006	0.5300	0.0005	(5.357)	0	0	0
2014/10/23	R203	05/02/2015	8.35	Call	Bond Future	3,547.2100		3.5472	3,548.9800	3.5490	0.050	0	0	0
2014/10/23	R203	05/02/2015	8.36	Call	Bond Future	3,570.0200		3.5700	3,571.7900	3.5718	0.050	0	0	0
2014/10/23	R203	05/02/2015	8.34	Call	Bond Future	3,524.3800		3.5244	3,526.1500	3.5262	0.050	0	0	0
2014/10/23	R203	05/02/2015	8.36	Put	Bond Future	0.4900		0.0005	0.4600	0.0005	(6.122)	0	0	0
2014/10/23	R203	05/02/2015	7.69	Put	Bond Future	20.6900		0.0207	20.1000	0.0201	(2.852)	0	0	0
2014/10/23	R203	05/02/2015	8.35	Put	Bond Future	0.5300		0.0005	0.5000	0.0005	(5.660)	0	0	0
2014/10/23	R203	07/05/2015			Bond Future	6.8177		104.3385	6.8172	104.3395	(0.007)	0.0000	0.0000	0
2014/10/23	R203	07/05/2015	7.24	Put	Bond Future	267.8500		0.2679	266.2300	0.2662	(0.605)	0	0	0
2014/10/23	R203	07/05/2015	7.26	Put	Bond Future	256.9800		0.2570	255.3900	0.2554	(0.619)	0	0	0
2014/10/23	R203	07/05/2015	7.25	Put	Bond Future	262.3700		0.2624	260.7600	0.2608	(0.614)	0	0	0
2014/10/23	R203	07/05/2015	7.25	Call	Bond Future	1,197.1400		1.1971	1,196.5900	1.1966	(0.046)	0	0	0
2014/10/23	R203	07/05/2015	7.26	Call	Bond Future	1,213.2400		1.2132	1,212.7100	1.2127	(0.044)	0	0	0
2014/10/23	R203	07/05/2015	7.24	Call	Bond Future	1,181.1200		1.1811	1,180.5600	1.1806	(0.047)	0	0	0
2014/10/23	R204	06/11/2014	7.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,270
2014/10/23	R204	06/11/2014			Bond Future	7.0863		106.3224	7.0906	106.3070	0.061	0.0000	0.0000	11,939
2014/10/23	R204	06/11/2014	6.99	Put	Bond Future	457.4200		0.4574	461.3900	0.4614	0.868	0	0	0
2014/10/23	R204	06/11/2014	7.01	Put	Bond Future	407.9400		0.4079	410.8100	0.4108	0.704	0	0	0
2014/10/23	R204	06/11/2014	6.99	Call	Bond Future	111.6800		0.1117	100.2800	0.1003	(10.208)	0	0	0

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2014/10/23	R204	06/11/2014	7.00	Put	Bond Future	432.3100	0.4323	435.7200	0.4357	0.789	0	0	0
2014/10/23	R204	06/11/2014	7.99	Call	Bond Future	3,175.6500	3.1756	3,160.2800	3.1603	(0.484)	0	0	0
2014/10/23	R204	06/11/2014	7.00	Call	Bond Future	122.5200	0.1225	110.5600	0.1106	(9.762)	0	0	0
2014/10/23	R204	06/11/2014	7.01	Call	Bond Future	134.1000	0.1341	121.6000	0.1216	(9.321)	0	0	0
2014/10/23	R204	05/02/2015			Bond Future	7.1483	103.9361	7.1530	103.9202	0.066	0.0000	0.0000	0
2014/10/23	R204	05/02/2015	8.25	Call	Bond Future	3,657.2000	3.6572	3,641.1700	3.6412	(0.438)	0	0	0
2014/10/23	R204	05/02/2015	8.26	Call	Bond Future	3,688.8700	3.6889	3,672.8500	3.6729	(0.434)	0	0	0
2014/10/23	R204	05/02/2015	8.24	Call	Bond Future	3,625.4800	3.6255	3,609.4500	3.6094	(0.442)	0	0	0
2014/10/23	R204	05/02/2015	8.26	Put	Bond Future	12.7800	0.0128	12.6900	0.0127	(0.704)	0	0	0
2014/10/23	R204	05/02/2015	8.25	Put	Bond Future	13.4500	0.0135	13.3500	0.0134	(0.743)	0	0	0
2014/10/23	R204	05/02/2015	8.24	Put	Bond Future	14.0800	0.0141	13.9800	0.0140	(0.710)	0	0	0
2014/10/23	R204	07/05/2015	7.51	Put	Bond Future	509.6400	0.5096	512.8900	0.5129	0.638	0	0	0
2014/10/23	R204	07/05/2015			Bond Future	7.1666	105.7190	7.1719	105.7020	0.074	0.0000	0.0000	0
2014/10/23	R204	07/05/2015	7.50	Put	Bond Future	519.5000	0.5195	522.8200	0.5228	0.639	0	0	0
2014/10/23	R204	07/05/2015	7.49	Call	Bond Future	1,552.8200	1.5528	1,539.3000	1.5393	(0.871)	0	0	0
2014/10/23	R204	07/05/2015	7.50	Call	Bond Future	1,574.2500	1.5743	1,560.6600	1.5607	(0.863)	0	0	0
2014/10/23	R204	07/05/2015	7.51	Call	Bond Future	1,595.8100	1.5958	1,582.1500	1.5822	(0.856)	0	0	0
2014/10/23	R204	07/05/2015	7.49	Put	Bond Future	529.5100	0.5295	532.9000	0.5329	0.640	0	0	0
2014/10/23	R204	06/08/2015	7.74	Call	Bond Future	2,271.9800	2.2720	2,255.8000	2.2558	(0.712)	0	0	0
2014/10/23	R204	06/08/2015	7.75	Put	Bond Future	499.2700	0.4993	502.9000	0.5029	0.727	0	0	0
2014/10/23	R204	06/08/2015			Bond Future	7.1427	103.6425	7.1493	103.6226	0.093	0.0000	0.0000	0
2014/10/23	R204	06/08/2015	8.41	Call	Bond Future	3,864.8100	3.8648	3,846.1200	3.8461	(0.484)	0	0	0
2014/10/23	R204	06/08/2015	7.74	Put	Bond Future	506.8400	0.5068	510.5200	0.5105	0.726	0	0	0
2014/10/23	R204	06/08/2015	7.76	Put	Bond Future	491.8000	0.4918	495.3800	0.4954	0.728	0	0	0
2014/10/23	R204	06/08/2015	8.41	Put	Bond Future	164.1300	0.1641	165.3000	0.1653	0.713	0	0	699
2014/10/23	R204	06/08/2015	7.75	Call	Bond Future	2,293.6400	2.2936	2,277.4100	2.2774	(0.708)	0	0	0
2014/10/23	R204	06/08/2015	7.76	Call	Bond Future	2,315.3900	2.3154	2,299.1100	2.2991	(0.703)	0	0	0
2014/10/23	R207	06/11/2014	7.36	Put	Bond Future	234.2000	0.2342	213.9600	0.2140	(8.642)	0	0	0
2014/10/23	R207	06/11/2014			Bond Future	7.3160	102.0493	7.3102	102.0739	(0.079)	0.0000	0.0000	35,969
2014/10/23	R207	06/11/2014	7.35	Put	Bond Future	251.8000	0.2518	230.9200	0.2309	(8.292)	0	0	0
2014/10/23	R207	06/11/2014	7.36	Call	Bond Future	420.6100	0.4206	424.8900	0.4249	1.018	0	0	0
2014/10/23	R207	06/11/2014	7.34	Call	Bond Future	372.0300	0.3720	375.0600	0.3751	0.814	0	0	0
2014/10/23	R207	06/11/2014	7.35	Call	Bond Future	395.8900	0.3959	399.5300	0.3995	0.919	0	0	0
2014/10/23	R207	06/11/2014	7.34	Put	Bond Future	270.2800	0.2703	248.7900	0.2488	(7.951)	0	0	0
2014/10/23	R207	05/02/2015	8.49	Put	Bond Future	18.9800	0.0190	17.8800	0.0179	(5.796)	0	0	0
2014/10/23	R207	05/02/2015			Bond Future	7.3783	99.9905	7.3723	100.0151	(0.082)	0.0000	0.0000	3,106
2014/10/23	R207	05/02/2015	8.51	Put	Bond Future	17.3100	0.0173	16.3000	0.0163	(5.835)	0	0	0
2014/10/23	R207	05/02/2015	8.50	Call	Bond Future	4,445.7800	4.4458	4,469.3600	4.4694	0.530	0	0	0
2014/10/23	R207	05/02/2015	8.51	Call	Bond Future	4,483.3000	4.4833	4,506.9300	4.5069	0.527	0	0	0
2014/10/23	R207	05/02/2015	8.49	Call	Bond Future	4,408.1900	4.4082	4,431.7300	4.4317	0.534	0	0	0
2014/10/23	R207	05/02/2015	8.50	Put	Bond Future	18.1700	0.0182	17.1100	0.0171	(5.834)	0	0	0
2014/10/23	R207	07/05/2015			Bond Future	7.4098	101.7062	7.4035	101.7306	(0.085)	0.0000	0.0000	0
2014/10/23	R207	07/05/2015	8.25	Call	Bond Future	3,436.6400	3.4366	3,455.6000	3.4556	0.552	0	0	0
2014/10/23	R207	07/05/2015	7.73	Call	Bond Future	1,916.9300	1.9169	1,930.3400	1.9303	0.700	0	0	66
2014/10/23	R207	07/05/2015	8.24	Put	Bond Future	246.0100	0.2460	240.5600	0.2406	(2.215)	0	0	0
2014/10/23	R207	07/05/2015	8.26	Put	Bond Future	235.5500	0.2355	230.2700	0.2303	(2.242)	0	0	0
2014/10/23	R207	07/05/2015	7.73	Put	Bond Future	683.8900	0.6839	672.9700	0.6730	(1.597)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/23	R207	07/05/2015	8.25	Put	Bond Future	240.7300	0.2407	235.3600	0.2354	(2.231)	0	0	0
2014/10/23	R207	07/05/2015	8.26	Call	Bond Future	3,468.7400	3.4687	3,487.7900	3.4878	0.549	0	0	0
2014/10/23	R207	07/05/2015	8.24	Call	Bond Future	3,404.6300	3.4046	3,423.5100	3.4235	0.555	0	0	0
2014/10/23	R207	06/08/2015	7.76	Call	Bond Future	2,227.5700	2.2276	2,239.4000	2.2394	0.531	0	0	0
2014/10/23	R207	06/08/2015			Bond Future	7.4095	99.9508	7.4035	99.9731	(0.081)	0.0000	0.0000	0
2014/10/23	R207	06/08/2015	7.74	Call	Bond Future	2,180.1100	2.1801	2,191.7700	2.1918	0.535	0	0	0
2014/10/23	R207	06/08/2015	7.75	Call	Bond Future	2,203.7800	2.2038	2,215.5300	2.2155	0.533	0	0	0
2014/10/23	R207	06/08/2015	7.46	Call	Bond Future	1,570.8500	1.5709	1,580.0300	1.5800	0.584	0	0	70
2014/10/23	R207	06/08/2015	7.74	Put	Bond Future	965.6200	0.9656	955.0600	0.9551	(1.094)	0	0	0
2014/10/23	R207	06/08/2015	7.76	Put	Bond Future	940.1700	0.9402	929.7800	0.9298	(1.105)	0	0	0
2014/10/23	R207	06/08/2015	7.46	Put	Bond Future	1,384.0100	1.3840	1,370.9700	1.3710	(0.942)	0	0	0
2014/10/23	R207	06/08/2015	7.75	Put	Bond Future	952.8200	0.9528	942.3500	0.9423	(1.099)	0	0	0
2014/10/23	R208	06/11/2014	7.46	Call	Bond Future	339.3600	0.3394	328.2900	0.3283	(3.262)	0	0	0
2014/10/23	R208	06/11/2014			Bond Future	7.4760	97.1349	7.4752	97.1385	(0.010)	0.0000	0.0000	53,508
2014/10/23	R208	06/11/2014	7.44	Call	Bond Future	295.3100	0.2953	284.2800	0.2843	(3.735)	0	0	0
2014/10/23	R208	06/11/2014	7.45	Call	Bond Future	316.8400	0.3168	305.7700	0.3058	(3.494)	0	0	0
2014/10/23	R208	06/11/2014	7.44	Put	Bond Future	471.4900	0.4715	456.8900	0.4569	(3.097)	0	0	0
2014/10/23	R208	06/11/2014	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,520
2014/10/23	R208	06/11/2014	7.46	Put	Bond Future	417.5000	0.4175	402.8600	0.4029	(3.507)	0	0	0
2014/10/23	R208	06/11/2014	7.45	Put	Bond Future	443.9900	0.4440	429.3500	0.4294	(3.297)	0	0	0
2014/10/23	R208	06/11/2014	8.50	Call	Bond Future	4,856.2600	4.8563	4,859.8300	4.8598	0.074	0	0	0
2014/10/23	R208	05/02/2015	8.51	Call	Bond Future	4,510.3500	4.5104	4,512.5200	4.5125	0.048	0	0	0
2014/10/23	R208	05/02/2015			Bond Future	7.5378	98.6408	7.5371	98.6442	(0.010)	0.0000	0.0000	0
2014/10/23	R208	05/02/2015	8.49	Call	Bond Future	4,424.7100	4.4247	4,426.8200	4.4268	0.048	0	0	0
2014/10/23	R208	05/02/2015	8.51	Put	Bond Future	44.0500	0.0441	42.8200	0.0428	(2.792)	0	0	0
2014/10/23	R208	05/02/2015	8.50	Put	Bond Future	45.8200	0.0458	44.5600	0.0446	(2.750)	0	0	0
2014/10/23	R208	05/02/2015	8.49	Put	Bond Future	47.7000	0.0477	46.4100	0.0464	(2.704)	0	0	0
2014/10/23	R208	05/02/2015	8.50	Call	Bond Future	4,467.4900	4.4675	4,469.6300	4.4696	0.048	0	0	0
2014/10/23	R208	07/05/2015	8.01	Call	Bond Future	2,651.1100	2.6511	2,649.9500	2.6500	(0.044)	0	0	0
2014/10/23	R208	07/05/2015			Bond Future	7.5691	96.9308	7.5685	96.9336	(0.008)	0.0000	0.0000	0
2014/10/23	R208	07/05/2015	7.99	Call	Bond Future	2,587.3900	2.5874	2,586.1800	2.5862	(0.047)	0	0	0
2014/10/23	R208	07/05/2015	8.00	Call	Bond Future	2,619.1700	2.6192	2,617.9800	2.6180	(0.045)	0	0	0
2014/10/23	R208	07/05/2015	7.99	Put	Bond Future	686.6400	0.6866	682.6400	0.6826	(0.583)	0	0	0
2014/10/23	R208	07/05/2015	8.00	Put	Bond Future	673.8200	0.6738	669.8400	0.6698	(0.591)	0	0	0
2014/10/23	R208	07/05/2015	8.01	Put	Bond Future	661.1900	0.6612	657.2400	0.6572	(0.597)	0	0	0
2014/10/23	R208	06/08/2015			Bond Future	7.5749	98.7324	7.5748	98.7328	(0.001)	0.0000	0.0000	0
2014/10/23	R208	06/08/2015	8.00	Call	Bond Future	2,886.0900	2.8861	2,883.4700	2.8835	(0.091)	0	0	0
2014/10/23	R208	06/08/2015	8.01	Call	Bond Future	2,915.1500	2.9151	2,912.5400	2.9125	(0.090)	0	0	0
2014/10/23	R208	06/08/2015	8.85	Call	Bond Future	5,715.3900	5.7154	5,714.1200	5.7141	(0.022)	0	0	0
2014/10/23	R208	06/08/2015	7.99	Call	Bond Future	2,857.1500	2.8571	2,854.5100	2.8545	(0.092)	0	0	0
2014/10/23	R208	06/08/2015	8.01	Put	Bond Future	1,016.5900	1.0166	1,013.5800	1.0136	(0.296)	0	0	0
2014/10/23	R208	06/08/2015	8.00	Put	Bond Future	1,030.6400	1.0306	1,027.6200	1.0276	(0.293)	0	0	0
2014/10/23	R208	06/08/2015	7.99	Put	Bond Future	1,044.8500	1.0448	1,041.8100	1.0418	(0.291)	0	0	0
2014/10/23	R208	06/08/2015	8.85	Put	Bond Future	278.8200	0.2788	277.1500	0.2771	(0.599)	0	0	198
2014/10/23	R209	06/11/2014	8.95	Call	Bond Future	3,462.8000	3.4628	3,385.1000	3.3851	(2.244)	0	0	2,050
2014/10/23	R209	06/11/2014	9.50	Call	Bond Future	7,427.9200	7.4279	7,351.7800	7.3518	(1.025)	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
2014/10/23	R209	06/11/2014			Bond Future	8.5093	78.6267	8.5188	78.5506	0.111	0.0000	0.0000	28,814
2014/10/23	R209	06/11/2014	8.99	Put	Bond Future	10.2800	0.0103	9.1000	0.0091	(11.479)	0	0	0
2014/10/23	R209	06/11/2014	10.00	Call	Bond Future	10,765.4900	10.7655	10,689.3600	10.6894	(0.707)	0	0	0
2014/10/23	R209	06/11/2014	9.05	Put	Bond Future	4.9800	0.0050	4.2600	0.0043	(14.458)	0	0	0
2014/10/23	R209	06/11/2014	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	907
2014/10/23	R209	06/11/2014	8.95	Put	Bond Future	16.2700	0.0163	14.7000	0.0147	(9.650)	0	0	0
2014/10/23	R209	06/11/2014	9.01	Put	Bond Future	8.1100	0.0081	7.1000	0.0071	(12.454)	0	0	0
2014/10/23	R209	06/11/2014	9.50	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	5,500
2014/10/23	R209	06/11/2014	10.05	Call	Bond Future	11,085.4500	11.0855	11,009.3200	11.0093	(0.687)	0	0	0
2014/10/23	R209	06/11/2014	8.50	Call	Bond Future	658.1200	0.6581	598.2300	0.5982	(9.100)	0	0	5,500
2014/10/23	R209	06/11/2014	8.75	Put	Bond Future	119.9800	0.1200	117.2800	0.1173	(2.250)	0	0	0
2014/10/23	R209	06/11/2014	9.00	Put	Bond Future	9.1400	0.0091	8.0400	0.0080	(12.035)	0	0	0
2014/10/23	R209	06/11/2014	9.95	Call	Bond Future	10,443.0900	10.4431	10,366.9600	10.3670	(0.729)	0	0	0
2014/10/23	R209	06/11/2014	8.99	Call	Bond Future	3,758.0100	3.7580	3,680.7000	3.6807	(2.057)	0	0	0
2014/10/23	R209	06/11/2014	9.25	Call	Bond Future	5,660.6500	5.6607	5,584.4300	5.5844	(1.346)	0	0	0
2014/10/23	R209	06/11/2014	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/23	R209	06/11/2014	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,640
2014/10/23	R209	06/11/2014	9.05	Call	Bond Future	4,200.9900	4.2010	4,124.1400	4.1241	(1.829)	0	0	2,050
2014/10/23	R209	06/11/2014	9.58	Call	Bond Future	7,979.2700	7.9793	7,903.1400	7.9031	(0.954)	0	0	0
2014/10/23	R209	06/11/2014	8.75	Call	Bond Future	2,031.8400	2.0318	1,953.0100	1.9530	(3.880)	0	0	2,200
2014/10/23	R209	06/11/2014	9.00	Call	Bond Future	3,831.8700	3.8319	3,754.6400	3.7546	(2.015)	0	0	1,640
2014/10/23	R209	06/11/2014	9.25	Put	Bond Future	0.3300	0.0003	0.2400	0.0002	(27.273)	0	0	2,200
2014/10/23	R209	06/11/2014	8.50	Put	Bond Future	733.8800	0.7339	750.1200	0.7501	2.213	0	0	0
2014/10/23	R209	06/11/2014	9.01	Call	Bond Future	3,905.7300	3.9057	3,828.5900	3.8286	(1.975)	0	0	0
2014/10/23	R209	06/11/2014	9.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/23	R209	05/02/2015	9.00	Put	Bond Future	693.5000	0.6935	704.5600	0.7046	1.595	0	0	0
2014/10/23	R209	05/02/2015			Bond Future	8.5636	79.8457	8.5733	79.7681	0.113	0.0000	0.0000	26
2014/10/23	R209	05/02/2015	9.25	Call	Bond Future	5,561.2200	5.5612	5,488.9800	5.4890	(1.299)	0	0	0
2014/10/23	R209	05/02/2015	9.26	Call	Bond Future	5,623.2000	5.6232	5,550.7900	5.5508	(1.288)	0	0	0
2014/10/23	R209	05/02/2015	9.25	Put	Bond Future	350.1400	0.3501	355.5000	0.3555	1.531	0	0	0
2014/10/23	R209	05/02/2015	9.24	Call	Bond Future	5,499.3800	5.4994	5,427.3100	5.4273	(1.311)	0	0	0
2014/10/23	R209	05/02/2015	9.00	Call	Bond Future	4,070.7000	4.0707	4,004.1600	4.0042	(1.635)	0	0	0
2014/10/23	R209	05/02/2015	9.24	Put	Bond Future	360.3000	0.3603	365.8300	0.3658	1.535	0	0	0
2014/10/23	R209	05/02/2015	9.26	Put	Bond Future	340.2300	0.3402	345.4200	0.3454	1.525	0	0	0
2014/10/23	R209	07/05/2015			Bond Future	8.6028	78.0655	8.6128	77.9861	0.116	0.0000	0.0000	0
2014/10/23	R209	07/05/2015	8.99	Put	Bond Future	1,556.2200	1.5562	1,575.2000	1.5752	1.220	0	0	0
2014/10/23	R209	07/05/2015	9.01	Put	Bond Future	1,507.0900	1.5071	1,525.5200	1.5255	1.223	0	0	0
2014/10/23	R209	07/05/2015	9.00	Put	Bond Future	1,531.4900	1.5315	1,550.2000	1.5502	1.222	0	0	0
2014/10/23	R209	07/05/2015	8.99	Call	Bond Future	4,538.0200	4.5380	4,477.5500	4.4775	(1.333)	0	0	0
2014/10/23	R209	07/05/2015	9.00	Call	Bond Future	4,587.9600	4.5880	4,527.2200	4.5272	(1.324)	0	0	0
2014/10/23	R209	07/05/2015	9.01	Call	Bond Future	4,638.1200	4.6381	4,577.1000	4.5771	(1.316)	0	0	0
2014/10/23	R209	06/08/2015	8.99	Put	Bond Future	2,350.4100	2.3504	2,374.2600	2.3743	1.015	0	0	0
2014/10/23	R209	06/08/2015			Bond Future	8.6306	79.5168	8.6411	79.4339	0.122	0.0000	0.0000	0
2014/10/23	R209	06/08/2015	9.01	Put	Bond Future	2,294.9000	2.2949	2,318.2700	2.3183	1.018	0	0	0
2014/10/23	R209	06/08/2015	9.90	Call	Bond Future	9,801.7200	9.8017	9,726.8300	9.7268	(0.764)	0	0	0
2014/10/23	R209	06/08/2015	9.00	Call	Bond Future	5,151.9000	5.1519	5,092.6200	5.0926	(1.151)	0	0	0
2014/10/23	R209	06/08/2015	9.01	Call	Bond Future	5,198.6600	5.1987	5,139.1400	5.1391	(1.145)	0	0	0
2014/10/23	R209	06/08/2015	8.99	Call	Bond Future	5,105.3000	5.1053	5,046.2600	5.0463	(1.156)	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
2014/10/23	R209	06/08/2015	9.00	Put	Bond Future	2,322.5200	2.3225	2,346.1300	2.3461	1.017	0	0	0
2014/10/23	R209	06/08/2015	9.90	Put	Bond Future	710.2700	0.7103	718.2700	0.7183	1.126	0	0	2,914
2014/10/23	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R210	06/11/2014			Bond Future	173.3721	173.3721	173.3974	173.3974	0.015	0.0000	0.0000	628
2014/10/23	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R210	06/11/2014	169.00	Call	Bond Future	4,372.1100	4.3721	4,397.3500	4.3974	0.577	0	0	0
2014/10/23	R210	06/11/2014	169.01	Call	Bond Future	4,362.1100	4.3621	4,387.3500	4.3874	0.579	0	0	0
2014/10/23	R210	06/11/2014	168.99	Call	Bond Future	4,382.1100	4.3821	4,407.3500	4.4074	0.576	0	0	0
2014/10/23	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R210	05/02/2015			Bond Future	176.0816	176.0816	176.1067	176.1067	0.014	0.0000	0.0000	0
2014/10/23	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R210	05/02/2015	175.01	Call	Bond Future	1,071.6100	1.0716	1,096.6900	1.0967	2.340	0	0	0
2014/10/23	R210	05/02/2015	174.99	Call	Bond Future	1,091.6100	1.0916	1,116.6900	1.1167	2.298	0	0	0
2014/10/23	R210	05/02/2015	175.00	Call	Bond Future	1,081.6100	1.0816	1,106.6900	1.1067	2.319	0	0	0
2014/10/23	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R211	06/11/2014	130.00	Call	Bond Future	2,620.4000	2.6204	2,636.1500	2.6362	0.601	0	0	0
2014/10/23	R211	06/11/2014	130.01	Call	Bond Future	2,610.4000	2.6104	2,626.1500	2.6262	0.603	0	0	0
2014/10/23	R211	06/11/2014			Bond Future	132.6204	132.6204	132.6361	132.6361	0.012	0.0000	0.0000	1,120
2014/10/23	R211	06/11/2014	129.99	Call	Bond Future	2,630.4000	2.6304	2,646.1500	2.6462	0.599	0	0	0
2014/10/23	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R211	05/02/2015	133.00	Call	Bond Future	86.9700	0.0870	102.6100	0.1026	17.983	0	0	0
2014/10/23	R211	05/02/2015			Bond Future	133.0870	133.0870	133.1026	133.1026	0.012	0.0000	0.0000	0
2014/10/23	R211	05/02/2015	133.01	Call	Bond Future	76.9700	0.0770	92.6100	0.0926	20.320	0	0	0
2014/10/23	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R211	05/02/2015	132.99	Call	Bond Future	96.9700	0.0970	112.6100	0.1126	16.129	0	0	0
2014/10/23	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R212	06/11/2014			Bond Future	138.0874	138.0874	138.1066	138.1066	0.014	0.0000	0.0000	14,864
2014/10/23	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R212	06/11/2014	135.00	Call	Bond Future	3,087.4300	3.0874	3,106.5500	3.1065	0.619	0	0	0
2014/10/23	R212	06/11/2014	135.01	Call	Bond Future	3,077.4300	3.0774	3,096.5500	3.0965	0.621	0	0	0
2014/10/23	R212	06/11/2014	134.99	Call	Bond Future	3,097.4300	3.0974	3,116.5500	3.1165	0.617	0	0	0
2014/10/23	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R212	05/02/2015			Bond Future	138.4827	138.4827	138.5018	138.5018	0.014	0.0000	0.0000	0
2014/10/23	R212	05/02/2015	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R212	05/02/2015	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R212	05/02/2015	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R212	05/02/2015	138.01	Call	Bond Future	472.6700	0.4727	491.8000	0.4918	4.047	0	0	0
2014/10/23	R212	05/02/2015	137.99	Call	Bond Future	492.6700	0.4927	511.8000	0.5118	3.883	0	0	0
2014/10/23	R212	05/02/2015	138.00	Call	Bond Future	482.6700	0.4827	501.8000	0.5018	3.963	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
2014/10/23	R213	06/11/2014	8.84	Call	Bond Future	3,754.8200		3.7548	3,678.3700	3.6784	(2.036)	0	0	0
2014/10/23	R213	06/11/2014	8.85	Put	Bond Future	8.6100		0.0086	7.5600	0.0076	(12.195)	0	0	0
2014/10/23	R213	06/11/2014			Bond Future	8.3602		89.3861	8.3696	89.3108	0.112	0.0000	0.0000	28,658
2014/10/23	R213	06/11/2014	8.85	Call	Bond Future	3,829.3400		3.8293	3,752.9700	3.7530	(1.994)	0	0	0
2014/10/23	R213	06/11/2014	8.86	Call	Bond Future	3,903.8800		3.9039	3,827.5900	3.8276	(1.954)	0	0	0
2014/10/23	R213	06/11/2014	8.84	Put	Bond Future	9.7000		0.0097	8.5700	0.0086	(11.649)	0	0	0
2014/10/23	R213	06/11/2014	8.86	Put	Bond Future	7.6300		0.0076	6.6600	0.0067	(12.713)	0	0	0
2014/10/23	R213	05/02/2015	9.26	Put	Bond Future	212.3600		0.2124	215.4600	0.2155	1.460	0	0	0
2014/10/23	R213	05/02/2015			Bond Future	8.4197		90.7719	8.4293	90.6952	0.115	0.0000	0.0000	0
2014/10/23	R213	05/02/2015	9.25	Put	Bond Future	219.0400		0.2190	222.2500	0.2223	1.465	0	0	0
2014/10/23	R213	05/02/2015	9.24	Put	Bond Future	225.9000		0.2259	229.2300	0.2292	1.474	0	0	0
2014/10/23	R213	05/02/2015	9.25	Call	Bond Future	6,472.0400		6.4720	6,398.5400	6.3985	(1.136)	0	0	0
2014/10/23	R213	05/02/2015	9.26	Call	Bond Future	6,536.7100		6.5367	6,463.1000	6.4631	(1.126)	0	0	0
2014/10/23	R213	05/02/2015	9.24	Call	Bond Future	6,407.4600		6.4075	6,334.0800	6.3341	(1.145)	0	0	0
2014/10/23	R213	07/05/2015	8.74	Call	Bond Future	3,968.8400		3.9688	3,912.1300	3.9121	(1.429)	0	0	0
2014/10/23	R213	07/05/2015	8.75	Put	Bond Future	1,773.5500		1.7735	1,795.2100	1.7952	1.221	0	0	0
2014/10/23	R213	07/05/2015			Bond Future	8.4589		88.7816	8.4690	88.7030	0.119	0.0000	0.0000	0
2014/10/23	R213	07/05/2015	8.75	Call	Bond Future	4,016.5200		4.0165	3,959.5100	3.9595	(1.419)	0	0	0
2014/10/23	R213	07/05/2015	8.76	Call	Bond Future	4,064.4400		4.0644	4,007.1300	4.0071	(1.410)	0	0	0
2014/10/23	R213	07/05/2015	8.74	Put	Bond Future	1,801.5700		1.8016	1,823.5300	1.8235	1.219	0	0	0
2014/10/23	R213	07/05/2015	8.76	Put	Bond Future	1,745.8700		1.7459	1,767.2300	1.7672	1.223	0	0	0
2014/10/23	R214	06/11/2014	9.20	Call	Bond Future	4,763.6800		4.7637	4,683.3200	4.6833	(1.687)	0	0	2,500
2014/10/23	R214	06/11/2014	9.64	Call	Bond Future	8,003.1400		8.0031	7,923.3200	7.9233	(0.997)	0	0	0
2014/10/23	R214	06/11/2014			Bond Future	8.6096		79.4431	8.6190	79.3633	0.109	0.0000	0.0000	6,069
2014/10/23	R214	06/11/2014	9.20	Put	Bond Future	3.3600		0.0034	2.8100	0.0028	(16.369)	0	0	0
2014/10/23	R214	06/11/2014	9.65	Call	Bond Future	8,074.0200		8.0740	7,994.2100	7.9942	(0.988)	0	0	0
2014/10/23	R214	06/11/2014	9.66	Call	Bond Future	8,144.8000		8.1448	8,064.9900	8.0650	(0.980)	0	0	0
2014/10/23	R214	06/11/2014	9.80	Call	Bond Future	9,123.0900		9.1231	9,043.2800	9.0433	(0.875)	0	0	0
2014/10/23	R214	06/11/2014	9.64	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/10/23	R214	06/11/2014	9.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R214	06/11/2014	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R214	06/11/2014	9.80	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,500
2014/10/23	R214	05/02/2015	9.50	Call	Bond Future	6,773.9700		6.7740	6,696.3700	6.6964	(1.146)	0	0	0
2014/10/23	R214	05/02/2015			Bond Future	8.6652		80.6747	8.6749	80.5936	0.112	0.0000	0.0000	0
2014/10/23	R214	05/02/2015	9.51	Call	Bond Future	6,839.1800		6.8392	6,761.4700	6.7615	(1.136)	0	0	0
2014/10/23	R214	05/02/2015	9.50	Put	Bond Future	254.6800		0.2547	258.2500	0.2582	1.402	0	0	0
2014/10/23	R214	05/02/2015	9.49	Call	Bond Future	6,708.8300		6.7088	6,631.3600	6.6314	(1.155)	0	0	0
2014/10/23	R214	05/02/2015	9.49	Put	Bond Future	262.2100		0.2622	265.9100	0.2659	1.411	0	0	0
2014/10/23	R214	05/02/2015	9.51	Put	Bond Future	247.3400		0.2473	250.8000	0.2508	1.399	0	0	0
2014/10/23	R214	07/05/2015			Bond Future	8.7037		78.7646	8.7136	78.6815	0.115	0.0000	0.0000	0
2014/10/23	R214	07/05/2015	9.15	Call	Bond Future	5,100.8300		5.1008	5,035.9700	5.0360	(1.272)	0	0	0
2014/10/23	R214	07/05/2015	9.16	Call	Bond Future	5,153.6900		5.1537	5,088.5600	5.0886	(1.264)	0	0	0
2014/10/23	R214	07/05/2015	9.14	Put	Bond Future	1,550.2100		1.5502	1,568.7000	1.5687	1.193	0	0	0
2014/10/23	R214	07/05/2015	9.16	Put	Bond Future	1,501.6300		1.5016	1,519.5900	1.5196	1.196	0	0	0
2014/10/23	R214	07/05/2015	9.15	Put	Bond Future	1,525.7500		1.5257	1,543.9800	1.5440	1.195	0	0	0
2014/10/23	R214	07/05/2015	9.14	Call	Bond Future	5,048.1800		5.0482	4,983.5800	4.9836	(1.280)	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
2014/10/23	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R248	06/11/2014			Bond Future	8.6598	102.6984	8.6691	102.5956	0.108	0.0000	0.0000	31,463
2014/10/23	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R248	06/11/2014	9.72	Call	Bond Future	10,539.2300	10.5392	10,436.4300	10.4364	(0.975)	0	0	0
2014/10/23	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R248	06/11/2014	9.73	Call	Bond Future	10,629.2000	10.6292	10,526.4000	10.5264	(0.967)	0	0	0
2014/10/23	R248	06/11/2014	9.74	Call	Bond Future	10,719.0100	10.7190	10,616.2100	10.6162	(0.959)	0	0	0
2014/10/23	R248	05/02/2015			Bond Future	8.7167	104.2905	8.7264	104.1859	0.111	0.0000	0.0000	1,277
2014/10/23	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R248	05/02/2015	9.50	Call	Bond Future	7,887.0900	7.8871	7,782.4200	7.7824	(1.327)	0	0	0
2014/10/23	R248	05/02/2015	9.51	Call	Bond Future	7,980.6100	7.9806	7,875.9400	7.8759	(1.312)	0	0	0
2014/10/23	R248	05/02/2015	9.49	Call	Bond Future	7,793.3900	7.7934	7,688.7200	7.6887	(1.343)	0	0	0
2014/10/23	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R248	07/05/2015			Bond Future	8.7563	101.6455	8.7663	101.5383	0.114	0.0000	0.0000	0
2014/10/23	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/23	R248	07/05/2015	9.26	Call	Bond Future	5,158.2100	5.1582	5,051.0100	5.0510	(2.078)	0	0	0
2014/10/23	R248	07/05/2015	9.24	Call	Bond Future	4,962.4100	4.9624	4,855.2100	4.8552	(2.160)	0	0	0
2014/10/23	R248	07/05/2015	9.25	Call	Bond Future	5,060.4000	5.0604	4,953.2000	4.9532	(2.118)	0	0	0

Total

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