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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/08/2014 TO 15/08/2014

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
2014/08/15	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	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
2014/08/15	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	2025	06/11/2014	117.01	Call	Bond Future	794.2300	0.7942	786.4400	0.7864	(0.981)	0	0	0
2014/08/15	2025	06/11/2014			Bond Future	117.8042	117.8042	117.7964	117.7964	(0.007)	0.0000	0.0000	0
2014/08/15	2025	06/11/2014	116.99	Call	Bond Future	814.2300	0.8142	806.4400	0.8064	(0.957)	0	0	0
2014/08/15	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2025	06/11/2014	117.00	Call	Bond Future	804.2300	0.8042	796.4400	0.7964	(0.969)	0	0	0
2014/08/15	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2025	05/02/2015			Bond Future	118.5630	118.5630	118.5539	118.5539	(0.008)	0.0000	0.0000	0
2014/08/15	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2025	05/02/2015	118.99	Put	Bond Future	427.0500	0.4270	436.1500	0.4362	2.131	0	0	0
2014/08/15	2025	05/02/2015	119.01	Put	Bond Future	447.0500	0.4470	456.1500	0.4562	2.036	0	0	0
2014/08/15	2025	05/02/2015	119.00	Put	Bond Future	437.0500	0.4370	446.1500	0.4462	2.082	0	0	0
2014/08/15	2030	06/11/2014	9.01	Call	Bond Future	2,188.6300	2.1886	1,826.5300	1.8265	(16.545)	0	0	0
2014/08/15	2030	06/11/2014			Bond Future	8.7308	96.1275	8.7763	95.7655	0.522	0.0000	0.0000	4,185
2014/08/15	2030	06/11/2014	8.99	Call	Bond Future	2,034.3000	2.0343	1,672.2000	1.6722	(17.800)	0	0	0
2014/08/15	2030	06/11/2014	9.00	Call	Bond Future	2,111.5100	2.1115	1,749.4100	1.7494	(17.149)	0	0	0
2014/08/15	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2030	05/02/2015			Bond Future	8.7949	93.6697	8.8420	93.3007	0.536	0.0000	0.0000	0
2014/08/15	2030	05/02/2015	9.25	Call	Bond Future	3,477.1700	3.4772	3,108.1800	3.1082	(10.612)	0	0	0
2014/08/15	2030	05/02/2015	9.24	Call	Bond Future	3,402.7700	3.4028	3,033.7800	3.0338	(10.844)	0	0	0
2014/08/15	2030	05/02/2015	9.26	Call	Bond Future	3,551.4800	3.5515	3,182.4900	3.1825	(10.390)	0	0	0
2014/08/15	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2030	07/05/2015			Bond Future	8.8436	95.3400	8.8924	94.9633	0.551	0.0000	0.0000	0
2014/08/15	2030	07/05/2015	8.74	Put	Bond Future	807.5000	0.8075	1,184.1200	1.1841	46.640	0	0	0
2014/08/15	2030	07/05/2015	8.76	Put	Bond Future	650.8600	0.6509	1,027.4800	1.0275	57.865	0	0	0
2014/08/15	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2030	07/05/2015	8.75	Put	Bond Future	729.1300	0.7291	1,105.7500	1.1058	51.653	0	0	0
2014/08/15	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2030	07/05/2015	8.76	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/15	2037	06/11/2014	9.69	Call	Bond Future	6,255.9900	6.2560	5,932.1500	5.9322	(5.176)	0	0	0
2014/08/15	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2037	06/11/2014			Bond Future	8.9735	97.8295	9.0088	97.5057	0.393	0.0000	0.0000	6,708
2014/08/15	2037	06/11/2014	9.70	Call	Bond Future	6,338.6000	6.3386	6,014.7600	6.0148	(5.109)	0	0	0
2014/08/15	2037	06/11/2014	9.71	Call	Bond Future	6,421.0900	6.4211	6,097.2500	6.0973	(5.043)	0	0	0
2014/08/15	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2037	05/02/2015			Bond Future	9.0361	95.1485	9.0724	94.8186	0.402	0.0000	0.0000	3,280
2014/08/15	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2037	05/02/2015	9.50	Call	Bond Future	4,075.4400	4.0754	3,745.5200	3.7455	(8.095)	0	0	0
2014/08/15	2037	05/02/2015	9.51	Call	Bond Future	4,160.1800	4.1602	3,830.2600	3.8303	(7.930)	0	0	0
2014/08/15	2037	05/02/2015	9.49	Call	Bond Future	3,990.5700	3.9906	3,660.6500	3.6606	(8.267)	0	0	0
2014/08/15	2037	07/05/2015	9.01	Put	Bond Future	677.2200	0.6772	1,014.3200	1.0143	49.777	0	0	0
2014/08/15	2037	07/05/2015			Bond Future	9.0848	96.8455	9.1224	96.5084	0.413	0.0000	0.0000	0
2014/08/15	2037	07/05/2015	9.00	Put	Bond Future	768.3200	0.7683	1,105.4200	1.1054	43.875	0	0	0
2014/08/15	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2037	07/05/2015	8.99	Put	Bond Future	859.5500	0.8595	1,196.6500	1.1967	39.218	0	0	0
2014/08/15	2038	06/11/2014	120.01	Call	Bond Future	2,199.4000	2.1994	2,191.8700	2.1919	(0.342)	0	0	0
2014/08/15	2038	06/11/2014			Bond Future	122.2094	122.2094	122.2019	122.2019	(0.006)	0.0000	0.0000	2,062
2014/08/15	2038	06/11/2014	119.99	Call	Bond Future	2,219.4000	2.2194	2,211.8700	2.2119	(0.339)	0	0	0
2014/08/15	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2038	06/11/2014	120.00	Call	Bond Future	2,209.4000	2.2094	2,201.8700	2.2019	(0.341)	0	0	0
2014/08/15	2038	05/02/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2038	05/02/2015			Bond Future	122.8952	122.8952	122.8865	122.8865	(0.007)	0.0000	0.0000	0
2014/08/15	2038	05/02/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2038	05/02/2015	122.99	Put	Bond Future	94.8100	0.0948	103.4700	0.1035	9.134	0	0	0
2014/08/15	2038	05/02/2015	123.01	Put	Bond Future	114.8100	0.1148	123.4700	0.1235	7.543	0	0	0
2014/08/15	2038	05/02/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2038	05/02/2015	123.00	Put	Bond Future	104.8100	0.1048	113.4700	0.1135	8.263	0	0	0
2014/08/15	2044	06/11/2014			Bond Future	9.0669	99.1921	9.0970	98.8943	0.332	0.0000	0.0000	253
2014/08/15	2044	06/11/2014	8.99	Put	Bond Future	767.9800	0.7680	1,065.8400	1.0658	38.785	0	0	0
2014/08/15	2044	06/11/2014	9.01	Put	Bond Future	567.1900	0.5672	865.0500	0.8650	52.515	0	0	0
2014/08/15	2044	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2044	06/11/2014	9.00	Put	Bond Future	667.4900	0.6675	965.3500	0.9653	44.624	0	0	0
2014/08/15	2044	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2044	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2044	05/02/2015			Bond Future	9.1280	96.4078	9.1590	96.1043	0.340	0.0000	0.0000	0
2014/08/15	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2044	05/02/2015	8.99	Put	Bond Future	1,368.1600	1.3682	1,671.7500	1.6718	22.190	0	0	0

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2014/08/15	2044	05/02/2015	9.01	Put	Bond Future	1,167.7600		1.1678	1,471.3500	1.4713	25.998	0	0	0
2014/08/15	2044	05/02/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2044	05/02/2015	9.00	Put	Bond Future	1,267.8700		1.2679	1,571.4600	1.5715	23.945	0	0	0
2014/08/15	2044	07/05/2015			Bond Future	9.1760		98.1273	9.2081	97.8171	0.349	0.0000	0.0000	0
2014/08/15	2044	07/05/2015	8.99	Put	Bond Future	1,834.2400		1.8342	2,144.4100	2.1444	16.910	0	0	0
2014/08/15	2044	07/05/2015	9.01	Put	Bond Future	1,634.1600		1.6342	1,944.3300	1.9443	18.980	0	0	0
2014/08/15	2044	07/05/2015	9.00	Put	Bond Future	1,734.1200		1.7341	2,044.2900	2.0443	17.886	0	0	0
2014/08/15	2044	07/05/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2044	07/05/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2044	07/05/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2046	06/11/2014	104.45	Call	Bond Future	17,415.7300		17.4157	17,408.4000	17.4084	(0.042)	0	0	0
2014/08/15	2046	06/11/2014			Bond Future	121.8657		121.8657	121.8584	121.8584	(0.006)	0.0000	0.0000	5,348
2014/08/15	2046	06/11/2014	104.43	Call	Bond Future	17,435.7300		17.4357	17,428.4000	17.4284	(0.042)	0	0	0
2014/08/15	2046	06/11/2014	104.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2046	06/11/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2046	06/11/2014	104.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2046	06/11/2014	104.44	Call	Bond Future	17,425.7300		17.4257	17,418.4000	17.4184	(0.042)	0	0	0
2014/08/15	2046	05/02/2015			Bond Future	123.8445		123.8445	123.8360	123.8360	(0.007)	0.0000	0.0000	0
2014/08/15	2046	05/02/2015	123.99	Put	Bond Future	145.5300		0.1455	154.0000	0.1540	5.820	0	0	0
2014/08/15	2046	05/02/2015	124.01	Put	Bond Future	165.5300		0.1655	174.0000	0.1740	5.117	0	0	0
2014/08/15	2046	05/02/2015	124.00	Put	Bond Future	155.5300		0.1555	164.0000	0.1640	5.446	0	0	0
2014/08/15	2046	05/02/2015	123.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2046	05/02/2015	124.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2046	05/02/2015	124.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2050	06/11/2014			Bond Future	129.5348		129.5348	129.5273	129.5273	(0.006)	0.0000	0.0000	2,800
2014/08/15	2050	06/11/2014	126.00	Call	Bond Future	3,534.8300		3.5348	3,527.2600	3.5273	(0.214)	0	0	0
2014/08/15	2050	06/11/2014	126.01	Call	Bond Future	3,524.8300		3.5248	3,517.2600	3.5173	(0.215)	0	0	0
2014/08/15	2050	06/11/2014	125.99	Call	Bond Future	3,544.8300		3.5448	3,537.2600	3.5373	(0.214)	0	0	0
2014/08/15	2050	06/11/2014	126.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2050	06/11/2014	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2050	06/11/2014	126.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2050	05/02/2015	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2050	05/02/2015			Bond Future	130.1935		130.1935	130.1843	130.1843	(0.007)	0.0000	0.0000	0
2014/08/15	2050	05/02/2015	130.01	Call	Bond Future	183.4600		0.1835	174.2600	0.1743	(5.015)	0	0	0
2014/08/15	2050	05/02/2015	129.99	Call	Bond Future	203.4600		0.2035	194.2600	0.1943	(4.522)	0	0	0
2014/08/15	2050	05/02/2015	130.00	Call	Bond Future	193.4600		0.1935	184.2600	0.1843	(4.756)	0	0	0
2014/08/15	2050	05/02/2015	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	2050	05/02/2015	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	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
2014/08/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	AL12	06/11/2014			Index Future	510.4730	510.4730	509.0050	509.0050	(0.288)	0.0000	0.0000	0
2014/08/15	AL12	05/02/2015			Index Future	518.6990	518.6990	517.2020	517.2020	(0.289)	0.0000	0.0000	0
2014/08/15	AL12	07/05/2015			Index Future	527.9240	527.9240	526.3950	526.3950	(0.290)	0.0000	0.0000	0
2014/08/15	AL37	06/11/2014			Index Future	435.1470	435.1470	434.5610	434.5610	(0.135)	0.0000	0.0000	0
2014/08/15	AL37	05/02/2015			Index Future	442.1590	442.1590	441.5590	441.5590	(0.136)	0.0000	0.0000	0
2014/08/15	AL7T	06/11/2014			Index Future	512.0250	512.0250	510.9660	510.9660	(0.207)	0.0000	0.0000	1
2014/08/15	AL7T	05/02/2015			Index Future	520.2760	520.2760	519.1950	519.1950	(0.208)	0.0000	0.0000	0
2014/08/15	ALBI	06/11/2014			Index Future	465.6910	465.6910	464.6910	464.6910	(0.215)	0.0000	0.0000	586
2014/08/15	ALBI	05/02/2015			Index Future	473.1950	473.1950	472.1740	472.1740	(0.216)	0.0000	0.0000	65
2014/08/15	ALBI	07/05/2015			Index Future	481.6110	481.6110	480.5670	480.5670	(0.217)	0.0000	0.0000	0
2014/08/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	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
2014/08/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/15	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	EL28	06/11/2014			Bond Future	123.6298	123.6298	123.6224	123.6224	(0.006)	0.0000	0.0000	0
2014/08/15	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	EL28	06/11/2014	122.00	Call	Bond Future	1,629.8000	1.6298	1,622.4400	1.6224	(0.452)	0	0	0

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2014/08/15	EL28	06/11/2014	122.01	Call	Bond Future	1,619.8000	1.6198	1,612.4400	1.6124	(0.454)	0	0	0
2014/08/15	EL28	06/11/2014	121.99	Call	Bond Future	1,639.8000	1.6398	1,632.4400	1.6324	(0.449)	0	0	0
2014/08/15	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	EL28	05/02/2015			Bond Future	125.6373	125.6373	125.6286	125.6286	(0.007)	0.0000	0.0000	0
2014/08/15	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	EL28	05/02/2015	125.99	Put	Bond Future	352.7100	0.3527	361.4300	0.3614	2.472	0	0	0
2014/08/15	EL28	05/02/2015	126.01	Put	Bond Future	372.7100	0.3727	381.4300	0.3814	2.340	0	0	0
2014/08/15	EL28	05/02/2015	126.00	Put	Bond Future	362.7100	0.3627	371.4300	0.3714	2.404	0	0	0
2014/08/15	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	ES33	06/11/2014			Bond Future	9.6417	82.7161	9.6768	82.4582	0.363	0.0000	0.0000	6,220
2014/08/15	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	ES33	06/11/2014	10.29	Call	Bond Future	4,575.6900	4.5757	4,317.8500	4.3179	(5.635)	0	0	0
2014/08/15	ES33	06/11/2014	10.30	Call	Bond Future	4,643.1400	4.6431	4,385.3000	4.3853	(5.553)	0	0	0
2014/08/15	ES33	06/11/2014	10.31	Call	Bond Future	4,710.4900	4.7105	4,452.6500	4.4526	(5.474)	0	0	0
2014/08/15	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	ES33	05/02/2015	10.00	Call	Bond Future	1,922.3400	1.9223	1,659.4100	1.6594	(13.678)	0	0	0
2014/08/15	ES33	05/02/2015			Bond Future	9.7304	84.0494	9.7667	83.7865	0.373	0.0000	0.0000	0
2014/08/15	ES33	05/02/2015	10.01	Call	Bond Future	1,992.3000	1.9923	1,729.3700	1.7294	(13.197)	0	0	0
2014/08/15	ES33	05/02/2015	9.99	Call	Bond Future	1,852.2900	1.8523	1,589.3600	1.5894	(14.195)	0	0	0
2014/08/15	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	ES33	07/05/2015			Bond Future	9.7995	81.7552	9.8371	81.4866	0.383	0.0000	0.0000	0
2014/08/15	ES33	07/05/2015	9.74	Put	Bond Future	428.5400	0.4285	697.1900	0.6972	62.690	0	0	0
2014/08/15	ES33	07/05/2015	9.76	Put	Bond Future	284.1500	0.2841	552.8000	0.5528	94.545	0	0	0
2014/08/15	ES33	07/05/2015	9.75	Put	Bond Future	356.3000	0.3563	624.9500	0.6249	75.400	0	0	0
2014/08/15	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	GOVI	06/11/2014	449.01	Call	GOVI	153,760.0000	15.3760	144,080.0000	14.4080	(6.296)	0	0	0
2014/08/15	GOVI	06/11/2014			GOVI	464.3860	464.3860	463.4180	463.4180	(0.208)	0.0000	0.0000	388
2014/08/15	GOVI	06/11/2014	448.99	Call	GOVI	153,960.0000	15.3960	144,280.0000	14.4280	(6.287)	0	0	0
2014/08/15	GOVI	06/11/2014	449.00	Call	GOVI	153,860.0000	15.3860	144,180.0000	14.4180	(6.291)	0	0	0
2014/08/15	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	GOVI	05/02/2015	459.99	Call	GOVI	118,790.0000	11.8790	108,900.0000	10.8900	(8.326)	0	0	0
2014/08/15	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	GOVI	05/02/2015			GOVI	471.8690	471.8690	470.8800	470.8800	(0.210)	0.0000	0.0000	45
2014/08/15	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	GOVI	05/02/2015	460.00	Call	GOVI	118,690.0000	11.8690	108,800.0000	10.8800	(8.333)	0	0	0
2014/08/15	GOVI	05/02/2015	460.01	Call	GOVI	118,590.0000	11.8590	108,700.0000	10.8700	(8.340)	0	0	0
2014/08/15	GOVI	07/05/2015	449.99	Call	GOVI	302,720.0000	30.2720	292,600.0000	29.2600	(3.343)	0	0	0
2014/08/15	GOVI	07/05/2015			GOVI	480.2620	480.2620	479.2500	479.2500	(0.211)	0.0000	0.0000	0

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2014/08/15	GOVI	07/05/2015	450.00	Call	GOVI	302.620	30.2620	292,500.0000	29.2500	(3.344)	0	0	0
2014/08/15	GOVI	07/05/2015	450.01	Call	GOVI	302,520.0000	30.2520	292,400.0000	29.2400	(3.345)	0	0	0
2014/08/15	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/08/15	ICAA	06/11/2014			Can-Do Interest Rate	144.7301	144.7301	144.7179	144.7179	(0.008)	0.0000	0.0000	635
2014/08/15	IGOV	06/11/2014			Index Future	219.0160	219.0160	219.0020	219.0020	(0.006)	0.0000	0.0000	1,194
2014/08/15	IGOV	05/02/2015			Index Future	222.5720	222.5720	222.5550	222.5550	(0.008)	0.0000	0.0000	0
2014/08/15	IGOV	07/05/2015			Index Future	226.5560	226.5560	226.5370	226.5370	(0.008)	0.0000	0.0000	0
2014/08/15	ILBI	06/11/2014			Index Future	593.1390	593.1390	593.1040	593.1040	(0.006)	0.0000	0.0000	0
2014/08/15	ILBI	05/02/2015			Index Future	602.6040	602.6040	602.5670	602.5670	(0.006)	0.0000	0.0000	157
2014/08/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/08/15	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/15	JBAF	20/08/2014			Jibar Tradeable Future	6.0800	93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/08/15	JBAF	17/09/2014			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	33,000
2014/08/15	JBAF	15/10/2014			Jibar Tradeable Future	6.1700	93.8300	6.1700	93.8300	0.000	0.0000	0.0000	0
2014/08/15	JBAF	19/11/2014			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2014/08/15	JBAF	17/12/2014			Jibar Tradeable Future	6.2900	93.7100	6.2800	93.7200	(0.159)	0.0000	0.0000	0
2014/08/15	JBAF	21/01/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2014/08/15	JBAF	18/03/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	2,850
2014/08/15	JBAF	17/06/2015			Jibar Tradeable Future	6.6400	93.3600	6.6300	93.3700	(0.151)	0.0000	0.0000	5,000
2014/08/15	JBAF	16/09/2015			Jibar Tradeable Future	6.8300	93.1700	6.8100	93.1900	(0.293)	0.0000	0.0000	0
2014/08/15	JBAF	15/12/2015			Jibar Tradeable Future	7.0000	93.0000	6.9700	93.0300	(0.429)	0.0000	0.0000	0
2014/08/15	JBAF	16/03/2016			Jibar Tradeable Future	7.1700	92.8300	7.1500	92.8500	(0.279)	0.0000	0.0000	0
2014/08/15	JBAF	15/06/2016			Jibar Tradeable Future	7.3100	92.6900	7.2900	92.7100	(0.274)	0.0000	0.0000	0
2014/08/15	R023	06/11/2014			Bond Future	8.0931	99.4780	8.1287	99.2689	0.440	0.0000	0.0000	11,612
2014/08/15	R023	06/11/2014	8.59	Put	Bond Future	429.5400	0.4295	467.9600	0.4680	8.944	0	0	0
2014/08/15	R023	06/11/2014	8.61	Put	Bond Future	406.5800	0.4066	443.2600	0.4433	9.022	0	0	0
2014/08/15	R023	06/11/2014	8.59	Call	Bond Future	3,299.5500	3.2995	3,128.8500	3.1288	(5.173)	0	0	0
2014/08/15	R023	06/11/2014	8.60	Put	Bond Future	417.9300	0.4179	455.4800	0.4555	8.985	0	0	0

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2014/08/15	R023	06/11/2014	8.60	Call	Bond Future	3,344.5900	3.3446	3,173.0200	3.1730	(5.130)	0	0	0
2014/08/15	R023	06/11/2014	8.61	Call	Bond Future	3,389.8500	3.3899	3,217.4100	3.2174	(5.087)	0	0	0
2014/08/15	R023	05/02/2015			Bond Future	8.1628	101.0812	8.2002	100.8677	0.457	0.0000	0.0000	0
2014/08/15	R023	05/02/2015	8.74	Put	Bond Future	928.6000	0.9286	981.7000	0.9817	5.718	0	0	0
2014/08/15	R023	05/02/2015	8.75	Call	Bond Future	4,205.6700	4.2057	4,044.5800	4.0446	(3.830)	0	0	0
2014/08/15	R023	05/02/2015	8.76	Call	Bond Future	4,246.0300	4.2460	4,084.2700	4.0843	(3.810)	0	0	0
2014/08/15	R023	05/02/2015	8.74	Call	Bond Future	4,165.4600	4.1655	4,005.0500	4.0050	(3.851)	0	0	0
2014/08/15	R023	05/02/2015	8.76	Put	Bond Future	899.4700	0.8995	951.2200	0.9512	5.753	0	0	0
2014/08/15	R023	05/02/2015	8.75	Put	Bond Future	913.9400	0.9139	966.3600	0.9664	5.736	0	0	0
2014/08/15	R023	07/05/2015	8.14	Call	Bond Future	2,539.0700	2.5391	2,427.5900	2.4276	(4.391)	0	0	0
2014/08/15	R023	07/05/2015	8.15	Put	Bond Future	2,856.3800	2.8564	2,962.7100	2.9627	3.723	0	0	0
2014/08/15	R023	07/05/2015			Bond Future	8.2018	98.9526	8.2409	98.7341	0.477	0.0000	0.0000	0
2014/08/15	R023	07/05/2015	8.15	Call	Bond Future	2,566.3300	2.5663	2,454.1300	2.4541	(4.372)	0	0	0
2014/08/15	R023	07/05/2015	8.16	Call	Bond Future	2,593.7600	2.5938	2,480.8300	2.4808	(4.354)	0	0	0
2014/08/15	R023	07/05/2015	8.14	Put	Bond Future	2,885.2400	2.8852	2,992.2900	2.9923	3.710	0	0	0
2014/08/15	R023	07/05/2015	8.16	Put	Bond Future	2,827.7200	2.8277	2,933.3200	2.9333	3.734	0	0	0
2014/08/15	R023	06/08/2015	8.24	Call	Bond Future	3,121.9600	3.1220	3,003.9800	3.0040	(3.779)	0	0	0
2014/08/15	R023	06/08/2015	9.07	Put	Bond Future	1,399.7100	1.3997	1,457.1000	1.4571	4.100	0	0	911
2014/08/15	R023	06/08/2015			Bond Future	8.2260	100.8293	8.2666	100.6079	0.494	0.0000	0.0000	0
2014/08/15	R023	06/08/2015	8.26	Put	Bond Future	2,993.2800	2.9933	3,095.4000	3.0954	3.412	0	0	0
2014/08/15	R023	06/08/2015	9.07	Call	Bond Future	5,867.4100	5.8674	5,703.4500	5.7035	(2.794)	0	0	0
2014/08/15	R023	06/08/2015	8.25	Put	Bond Future	3,019.2800	3.0193	3,122.0300	3.1220	3.403	0	0	0
2014/08/15	R023	06/08/2015	8.24	Put	Bond Future	3,045.4600	3.0455	3,148.8300	3.1488	3.394	0	0	0
2014/08/15	R023	06/08/2015	8.25	Call	Bond Future	3,150.2300	3.1502	3,031.6300	3.0316	(3.765)	0	0	0
2014/08/15	R023	06/08/2015	8.26	Call	Bond Future	3,178.6300	3.1786	3,059.4000	3.0594	(3.751)	0	0	0
2014/08/15	R157	06/11/2014	6.19	Put	Bond Future	492.2600	0.4923	526.1600	0.5262	6.887	0	0	0
2014/08/15	R157	06/11/2014			Bond Future	6.7023	107.5816	6.7530	107.5388	0.756	0.0000	0.0000	0
2014/08/15	R157	06/11/2014	6.21	Put	Bond Future	478.7300	0.4787	512.2200	0.5122	6.996	0	0	0
2014/08/15	R157	06/11/2014	6.20	Put	Bond Future	485.4700	0.4855	519.1600	0.5192	6.940	0	0	0
2014/08/15	R157	06/11/2014	6.21	Call	Bond Future	61.3900	0.0614	52.0500	0.0521	(15.214)	0	0	0
2014/08/15	R157	06/11/2014	6.19	Call	Bond Future	57.9100	0.0579	48.9800	0.0490	(15.420)	0	0	0
2014/08/15	R157	06/11/2014	6.20	Call	Bond Future	59.6300	0.0596	50.4900	0.0505	(15.328)	0	0	0
2014/08/15	R157	05/02/2015	8.74	Call	Bond Future	1,159.4800	1.1595	1,118.0600	1.1181	(3.572)	0	0	0
2014/08/15	R157	05/02/2015	8.75	Put	Bond Future	26.5500	0.0265	29.7000	0.0297	11.864	0	0	0
2014/08/15	R157	05/02/2015			Bond Future	6.8093	109.3159	6.8846	109.2713	1.106	0.0000	0.0000	0
2014/08/15	R157	05/02/2015	8.74	Put	Bond Future	26.9900	0.0270	30.1900	0.0302	11.856	0	0	0
2014/08/15	R157	05/02/2015	8.76	Put	Bond Future	26.1100	0.0261	29.2200	0.0292	11.911	0	0	0
2014/08/15	R157	05/02/2015	8.75	Call	Bond Future	1,164.8500	1.1648	1,123.3800	1.1234	(3.560)	0	0	0
2014/08/15	R157	05/02/2015	8.76	Call	Bond Future	1,170.2100	1.1702	1,128.7000	1.1287	(3.547)	0	0	0
2014/08/15	R186	06/11/2014	8.14	Call	Bond Future	1,477.1800	1.4772	1,346.2200	1.3462	(8.866)	0	0	0
2014/08/15	R186	06/11/2014	8.15	Put	Bond Future	2,662.3900	2.6624	2,827.0100	2.8270	6.183	0	0	0
2014/08/15	R186	06/11/2014	8.53	Call	Bond Future	3,213.9800	3.2140	3,008.6600	3.0087	(6.388)	0	0	0
2014/08/15	R186	06/11/2014			Bond Future	8.2858	120.8088	8.3213	120.5112	0.428	0.0000	0.0000	52,331
2014/08/15	R186	06/11/2014	7.80	Put	Bond Future	4,775.7200	4.7757	5,004.7100	5.0047	4.795	0	0	0
2014/08/15	R186	06/11/2014	9.17	Call	Bond Future	7,318.4500	7.3185	7,041.0600	7.0411	(3.790)	0	0	0
2014/08/15	R186	06/11/2014	8.30	Call	Bond Future	2,097.7900	2.0978	1,935.0400	1.9350	(7.758)	0	0	100

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2014/08/15	R186	06/11/2014	8.15	Call	Bond Future	1,512.1600	1.5122	1,379.2100	1.3792	(8.792)	0	0	0
2014/08/15	R186	06/11/2014	8.53	Put	Bond Future	1,184.8500	1.1848	1,277.1000	1.2771	7.786	0	0	100
2014/08/15	R186	06/11/2014	8.16	Call	Bond Future	1,547.6600	1.5477	1,412.7200	1.4127	(8.719)	0	0	0
2014/08/15	R186	06/11/2014	7.80	Call	Bond Future	588.3800	0.5884	519.8000	0.5198	(11.656)	0	0	100
2014/08/15	R186	06/11/2014	9.17	Put	Bond Future	198.4300	0.1984	218.6100	0.2186	10.170	0	0	2,010
2014/08/15	R186	06/11/2014	8.30	Put	Bond Future	1,978.6000	1.9786	2,113.4200	2.1134	6.814	0	0	0
2014/08/15	R186	06/11/2014	8.14	Put	Bond Future	2,712.7200	2.7127	2,879.3300	2.8793	6.142	0	0	0
2014/08/15	R186	06/11/2014	8.16	Put	Bond Future	2,612.6700	2.6127	2,775.3000	2.7753	6.225	0	0	0
2014/08/15	R186	05/02/2015	9.00	Call	Bond Future	6,389.4100	6.3894	6,153.7000	6.1537	(3.689)	0	0	0
2014/08/15	R186	05/02/2015			Bond Future	8.3476	117.4590	8.3845	117.1555	0.442	0.0000	0.0000	540
2014/08/15	R186	05/02/2015	8.76	Call	Bond Future	5,053.0400	5.0530	4,841.1800	4.8412	(4.193)	0	0	0
2014/08/15	R186	05/02/2015	8.75	Call	Bond Future	5,000.2500	5.0002	4,789.4800	4.7895	(4.215)	0	0	0
2014/08/15	R186	05/02/2015	8.74	Call	Bond Future	4,947.4100	4.9474	4,737.7300	4.7377	(4.238)	0	0	0
2014/08/15	R186	05/02/2015	8.76	Put	Bond Future	1,720.2300	1.7202	1,811.9100	1.8119	5.330	0	0	0
2014/08/15	R186	05/02/2015	8.75	Put	Bond Future	1,746.6800	1.7467	1,839.4500	1.8394	5.311	0	0	0
2014/08/15	R186	05/02/2015	9.00	Put	Bond Future	1,178.0100	1.1780	1,245.8400	1.2458	5.758	0	0	9,600
2014/08/15	R186	05/02/2015	8.74	Put	Bond Future	1,773.1500	1.7731	1,867.0100	1.8670	5.293	0	0	0
2014/08/15	R186	07/05/2015			Bond Future	8.3886	119.5525	8.4270	119.2420	0.458	0.0000	0.0000	0
2014/08/15	R186	07/05/2015	8.25	Call	Bond Future	3,346.4700	3.3465	3,195.3300	3.1953	(4.516)	0	0	0
2014/08/15	R186	07/05/2015	8.24	Put	Bond Future	4,520.7600	4.5208	4,681.1300	4.6811	3.547	0	0	0
2014/08/15	R186	07/05/2015	8.26	Put	Bond Future	4,431.7500	4.4318	4,590.0200	4.5900	3.571	0	0	0
2014/08/15	R186	07/05/2015	8.25	Put	Bond Future	4,476.1000	4.4761	4,635.4200	4.6354	3.559	0	0	0
2014/08/15	R186	07/05/2015	8.26	Call	Bond Future	3,384.1300	3.3841	3,231.9400	3.2319	(4.497)	0	0	0
2014/08/15	R186	07/05/2015	8.24	Call	Bond Future	3,309.0400	3.3090	3,158.9500	3.1589	(4.536)	0	0	0
2014/08/15	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R197	06/11/2014			Bond Future	288.4846	288.4846	288.4655	288.4655	(0.007)	0.0000	0.0000	908
2014/08/15	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R197	06/11/2014	285.00	Call	Bond Future	3,484.5900	3.4846	3,465.5300	3.4655	(0.547)	0	0	0
2014/08/15	R197	06/11/2014	285.01	Call	Bond Future	3,474.5900	3.4746	3,455.5300	3.4555	(0.549)	0	0	0
2014/08/15	R197	06/11/2014	284.99	Call	Bond Future	3,494.5900	3.4946	3,475.5300	3.4755	(0.545)	0	0	0
2014/08/15	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R197	05/02/2015	288.99	Put	Bond Future	1,824.0600	1.8241	1,846.1100	1.8461	1.209	0	0	0
2014/08/15	R197	05/02/2015			Bond Future	287.1659	287.1659	287.1439	287.1439	(0.008)	0.0000	0.0000	0
2014/08/15	R197	05/02/2015	289.01	Put	Bond Future	1,844.0600	1.8441	1,866.1100	1.8661	1.196	0	0	0
2014/08/15	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R197	05/02/2015	289.00	Put	Bond Future	1,834.0600	1.8341	1,856.1100	1.8561	1.202	0	0	0
2014/08/15	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R202	06/11/2014	226.99	Call	Bond Future	4,738.0700	4.7381	4,723.6800	4.7237	(0.304)	0	0	0
2014/08/15	R202	06/11/2014			Bond Future	231.7281	231.7281	231.7137	231.7137	(0.006)	0.0000	0.0000	47,022
2014/08/15	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R202	06/11/2014	227.00	Call	Bond Future	4,728.0700	4.7281	4,713.6800	4.7137	(0.304)	0	0	0
2014/08/15	R202	06/11/2014	227.01	Call	Bond Future	4,718.0700	4.7181	4,703.6800	4.7037	(0.305)	0	0	0
2014/08/15	R202	05/02/2015	233.01	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
2014/08/15	R202	05/02/2015			Bond Future	232.3019	232.3019	232.2852	232.2852	(0.007)	0.0000	0.0000	0
2014/08/15	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R202	05/02/2015	232.99	Put	Bond Future	688.1200	0.6881	704.8400	0.7048	2.430	0	0	0
2014/08/15	R202	05/02/2015	233.01	Put	Bond Future	708.1200	0.7081	724.8400	0.7248	2.361	0	0	0
2014/08/15	R202	05/02/2015	233.00	Put	Bond Future	698.1200	0.6981	714.8400	0.7148	2.395	0	0	0
2014/08/15	R203	06/11/2014	6.86	Call	Bond Future	264.6000	0.2646	228.3500	0.2284	(13.700)	0	0	0
2014/08/15	R203	06/11/2014			Bond Future	7.0973	104.2044	7.1401	104.0937	0.604	0.0000	0.0000	12,128
2014/08/15	R203	06/11/2014	6.84	Call	Bond Future	248.2500	0.2482	213.6200	0.2136	(13.950)	0	0	45
2014/08/15	R203	06/11/2014	6.98	Call	Bond Future	379.3300	0.3793	332.8700	0.3329	(12.248)	0	0	14
2014/08/15	R203	06/11/2014	6.85	Call	Bond Future	256.3300	0.2563	220.8900	0.2209	(13.826)	0	0	0
2014/08/15	R203	06/11/2014	6.98	Put	Bond Future	682.6000	0.6826	746.8200	0.7468	9.408	0	0	0
2014/08/15	R203	06/11/2014	6.84	Put	Bond Future	915.1000	0.9151	991.1500	0.9911	8.311	0	0	0
2014/08/15	R203	06/11/2014	6.86	Put	Bond Future	879.4100	0.8794	953.8400	0.9538	8.464	0	0	0
2014/08/15	R203	06/11/2014	6.85	Put	Bond Future	897.1600	0.8972	972.4000	0.9724	8.386	0	0	0
2014/08/15	R203	05/02/2015	7.69	Call	Bond Future	1,536.3000	1.5363	1,451.4500	1.4515	(5.523)	0	0	55
2014/08/15	R203	05/02/2015			Bond Future	7.1663	105.8840	7.2143	105.7705	0.670	0.0000	0.0000	0
2014/08/15	R203	05/02/2015	8.34	Put	Bond Future	75.4200	0.0754	84.3100	0.0843	11.787	0	0	0
2014/08/15	R203	05/02/2015	8.35	Call	Bond Future	2,825.9300	2.8259	2,721.1200	2.7211	(3.709)	0	0	0
2014/08/15	R203	05/02/2015	8.36	Call	Bond Future	2,846.9000	2.8469	2,741.9000	2.7419	(3.688)	0	0	0
2014/08/15	R203	05/02/2015	8.34	Call	Bond Future	2,804.9900	2.8050	2,700.3800	2.7004	(3.729)	0	0	0
2014/08/15	R203	05/02/2015	8.36	Put	Bond Future	71.6200	0.0716	80.1200	0.0801	11.868	0	0	0
2014/08/15	R203	05/02/2015	7.69	Put	Bond Future	306.9000	0.3069	335.5500	0.3355	9.335	0	0	0
2014/08/15	R203	05/02/2015	8.35	Put	Bond Future	73.5000	0.0735	82.1900	0.0822	11.823	0	0	0
2014/08/15	R203	07/05/2015			Bond Future	7.1592	103.5992	7.2134	103.4824	0.758	0.0000	0.0000	0
2014/08/15	R203	07/05/2015	7.24	Put	Bond Future	814.2600	0.8143	868.0800	0.8681	6.610	0	0	0
2014/08/15	R203	07/05/2015	7.26	Put	Bond Future	795.1100	0.7951	848.0500	0.8481	6.658	0	0	0
2014/08/15	R203	07/05/2015	7.25	Put	Bond Future	804.4700	0.8045	857.8400	0.8578	6.634	0	0	0
2014/08/15	R203	07/05/2015	7.25	Call	Bond Future	999.9800	1.0000	936.5400	0.9365	(6.344)	0	0	0
2014/08/15	R203	07/05/2015	7.26	Call	Bond Future	1,012.1100	1.0121	948.2400	0.9482	(6.311)	0	0	0
2014/08/15	R203	07/05/2015	7.24	Call	Bond Future	988.2700	0.9883	925.2800	0.9253	(6.374)	0	0	0
2014/08/15	R204	06/11/2014	7.99	Put	Bond Future	159.0900	0.1591	180.1200	0.1801	13.219	0	0	1,270
2014/08/15	R204	06/11/2014			Bond Future	7.4240	105.1215	7.4658	104.9740	0.563	0.0000	0.0000	13,177
2014/08/15	R204	06/11/2014	6.99	Put	Bond Future	1,764.7200	1.7647	1,880.1900	1.8802	6.543	0	0	0
2014/08/15	R204	06/11/2014	7.01	Put	Bond Future	1,708.4200	1.7084	1,822.1700	1.8222	6.658	0	0	0
2014/08/15	R204	06/11/2014	6.99	Call	Bond Future	218.1400	0.2181	186.0400	0.1860	(14.715)	0	0	0
2014/08/15	R204	06/11/2014	7.00	Put	Bond Future	1,736.4700	1.7365	1,851.0900	1.8511	6.601	0	0	0
2014/08/15	R204	06/11/2014	7.99	Call	Bond Future	2,133.9000	2.1339	2,007.3600	2.0074	(5.930)	0	0	0
2014/08/15	R204	06/11/2014	7.00	Call	Bond Future	225.8400	0.2258	192.8900	0.1929	(14.590)	0	0	0
2014/08/15	R204	06/11/2014	7.01	Call	Bond Future	233.7400	0.2337	199.9200	0.1999	(14.469)	0	0	0
2014/08/15	R204	05/02/2015			Bond Future	7.4926	102.7800	7.5379	102.6291	0.605	0.0000	0.0000	0
2014/08/15	R204	05/02/2015	8.25	Call	Bond Future	2,789.5900	2.7896	2,665.7300	2.6657	(4.440)	0	0	0
2014/08/15	R204	05/02/2015	8.26	Call	Bond Future	2,816.0300	2.8160	2,691.7300	2.6917	(4.414)	0	0	0
2014/08/15	R204	05/02/2015	8.24	Call	Bond Future	2,763.2300	2.7632	2,639.8100	2.6398	(4.467)	0	0	0
2014/08/15	R204	05/02/2015	8.26	Put	Bond Future	295.9800	0.2960	322.6700	0.3227	9.018	0	0	0
2014/08/15	R204	05/02/2015	8.25	Put	Bond Future	301.8800	0.3019	329.0100	0.3290	8.987	0	0	0

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2014/08/15	R204	05/02/2015	8.24	Put	Bond Future	307.8700	0.3079	335.4400	0.3354	8.955	0	0	0
2014/08/15	R204	07/05/2015	7.51	Put	Bond Future	1,383.1800	1.3832	1,458.8300	1.4588	5.469	0	0	0
2014/08/15	R204	07/05/2015			Bond Future	7.5168	104.6114	7.5662	104.4564	0.657	0.0000	0.0000	0
2014/08/15	R204	07/05/2015	7.50	Put	Bond Future	1,398.5200	1.3985	1,474.7300	1.4747	5.449	0	0	0
2014/08/15	R204	07/05/2015	7.49	Call	Bond Future	1,329.7200	1.3297	1,251.5600	1.2516	(5.878)	0	0	0
2014/08/15	R204	07/05/2015	7.50	Call	Bond Future	1,345.7000	1.3457	1,266.9700	1.2670	(5.850)	0	0	0
2014/08/15	R204	07/05/2015	7.51	Call	Bond Future	1,361.7800	1.3618	1,282.4900	1.2825	(5.823)	0	0	0
2014/08/15	R204	07/05/2015	7.49	Put	Bond Future	1,413.9800	1.4140	1,490.7600	1.4908	5.430	0	0	0
2014/08/15	R204	06/08/2015	7.74	Call	Bond Future	1,869.8000	1.8698	1,778.4700	1.7785	(4.884)	0	0	0
2014/08/15	R204	06/08/2015	7.75	Put	Bond Future	1,181.2800	1.1813	1,245.9900	1.2460	5.478	0	0	0
2014/08/15	R204	06/08/2015			Bond Future	7.5095	102.5539	7.5627	102.3974	0.708	0.0000	0.0000	0
2014/08/15	R204	06/08/2015	8.41	Call	Bond Future	3,194.2000	3.1942	3,075.2100	3.0752	(3.725)	0	0	0
2014/08/15	R204	06/08/2015	7.74	Put	Bond Future	1,193.2000	1.1932	1,258.3700	1.2584	5.462	0	0	0
2014/08/15	R204	06/08/2015	7.76	Put	Bond Future	1,169.4600	1.1695	1,233.7000	1.2337	5.493	0	0	0
2014/08/15	R204	06/08/2015	8.41	Put	Bond Future	582.0600	0.5821	619.5700	0.6196	6.444	0	0	699
2014/08/15	R204	06/08/2015	7.75	Call	Bond Future	1,887.1100	1.8871	1,795.3200	1.7953	(4.864)	0	0	0
2014/08/15	R204	06/08/2015	7.76	Call	Bond Future	1,904.5100	1.9045	1,812.2500	1.8122	(4.844)	0	0	0
2014/08/15	R207	06/11/2014	7.36	Put	Bond Future	1,776.5200	1.7765	1,864.7500	1.8647	4.966	0	0	0
2014/08/15	R207	06/11/2014			Bond Future	7.6860	100.4952	7.7168	100.3672	0.401	0.0000	0.0000	36,237
2014/08/15	R207	06/11/2014	7.35	Put	Bond Future	1,806.9300	1.8069	1,896.0000	1.8960	4.929	0	0	0
2014/08/15	R207	06/11/2014	7.36	Call	Bond Future	408.8100	0.4088	369.0000	0.3690	(9.738)	0	0	0
2014/08/15	R207	06/11/2014	7.34	Call	Bond Future	385.2500	0.3852	347.1000	0.3471	(9.903)	0	0	0
2014/08/15	R207	06/11/2014	7.35	Call	Bond Future	396.9000	0.3969	357.9300	0.3579	(9.819)	0	0	0
2014/08/15	R207	06/11/2014	7.34	Put	Bond Future	1,837.6200	1.8376	1,927.5100	1.9275	4.892	0	0	0
2014/08/15	R207	05/02/2015	8.49	Put	Bond Future	432.3800	0.4324	457.1100	0.4571	5.720	0	0	0
2014/08/15	R207	05/02/2015			Bond Future	7.7557	98.4733	7.7887	98.3421	0.425	0.0000	0.0000	0
2014/08/15	R207	05/02/2015	8.51	Put	Bond Future	416.8900	0.4169	440.8700	0.4409	5.752	0	0	0
2014/08/15	R207	05/02/2015	8.50	Call	Bond Future	3,334.8900	3.3349	3,228.1200	3.2281	(3.202)	0	0	0
2014/08/15	R207	05/02/2015	8.51	Call	Bond Future	3,365.6800	3.3657	3,258.5400	3.2585	(3.183)	0	0	0
2014/08/15	R207	05/02/2015	8.49	Call	Bond Future	3,304.3900	3.3044	3,198.0000	3.1980	(3.220)	0	0	0
2014/08/15	R207	05/02/2015	8.50	Put	Bond Future	424.4800	0.4245	448.8300	0.4488	5.736	0	0	0
2014/08/15	R207	07/05/2015			Bond Future	7.7942	100.2282	7.8296	100.0936	0.454	0.0000	0.0000	0
2014/08/15	R207	07/05/2015	8.25	Call	Bond Future	2,772.3400	2.7723	2,681.3500	2.6813	(3.282)	0	0	0
2014/08/15	R207	07/05/2015	7.73	Call	Bond Future	1,635.0500	1.6350	1,567.0800	1.5671	(4.157)	0	0	66
2014/08/15	R207	07/05/2015	8.24	Put	Bond Future	1,066.9200	1.0669	1,110.9700	1.1110	4.129	0	0	0
2014/08/15	R207	07/05/2015	8.26	Put	Bond Future	1,042.0500	1.0420	1,085.3000	1.0853	4.150	0	0	0
2014/08/15	R207	07/05/2015	7.73	Put	Bond Future	1,880.0100	1.8800	1,946.6800	1.9467	3.546	0	0	0
2014/08/15	R207	07/05/2015	8.25	Put	Bond Future	1,054.4300	1.0544	1,098.0800	1.0981	4.140	0	0	0
2014/08/15	R207	07/05/2015	8.26	Call	Bond Future	2,797.2400	2.7972	2,705.8500	2.7058	(3.267)	0	0	0
2014/08/15	R207	07/05/2015	8.24	Call	Bond Future	2,747.5400	2.7475	2,656.9500	2.6569	(3.297)	0	0	0
2014/08/15	R208	06/11/2014	7.46	Call	Bond Future	401.8200	0.4018	355.8700	0.3559	(11.435)	0	0	0
2014/08/15	R208	06/11/2014			Bond Future	7.8543	95.3048	7.8901	95.1338	0.456	0.0000	0.0000	16,257
2014/08/15	R208	06/11/2014	7.44	Call	Bond Future	377.9100	0.3779	333.9800	0.3340	(11.624)	0	0	0
2014/08/15	R208	06/11/2014	7.45	Call	Bond Future	389.7300	0.3897	344.8000	0.3448	(11.528)	0	0	0
2014/08/15	R208	06/11/2014	7.44	Put	Bond Future	2,384.2400	2.3842	2,511.2200	2.5112	5.326	0	0	0
2014/08/15	R208	06/11/2014	8.50	Put	Bond Future	206.2300	0.2062	227.1200	0.2271	10.129	0	0	1,520

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2014/08/15	R208	06/11/2014	7.46	Put	Bond Future	2,310.1100		2.3101	2,435.0700	2.4351	5.409	0	0	0
2014/08/15	R208	06/11/2014	7.45	Put	Bond Future	2,347.0300		2.3470	2,473.0100	2.4730	5.368	0	0	0
2014/08/15	R208	06/11/2014	8.50	Call	Bond Future	3,232.3400		3.2323	3,082.3200	3.0823	(4.641)	0	0	0
2014/08/15	R208	05/02/2015	8.51	Call	Bond Future	3,344.4700		3.3445	3,211.8300	3.2118	(3.966)	0	0	0
2014/08/15	R208	05/02/2015			Bond Future	7.9228		96.8410	7.9606	96.6664	0.477	0.0000	0.0000	0
2014/08/15	R208	05/02/2015	8.49	Call	Bond Future	3,278.4100		3.2784	3,146.9200	3.1469	(4.011)	0	0	0
2014/08/15	R208	05/02/2015	8.51	Put	Bond Future	677.9800		0.6780	719.9500	0.7200	6.190	0	0	0
2014/08/15	R208	05/02/2015	8.50	Put	Bond Future	689.5200		0.6895	732.0600	0.7321	6.170	0	0	0
2014/08/15	R208	05/02/2015	8.49	Put	Bond Future	701.2100		0.7012	744.3300	0.7443	6.149	0	0	0
2014/08/15	R208	05/02/2015	8.50	Call	Bond Future	3,311.3800		3.3114	3,179.3100	3.1793	(3.988)	0	0	0
2014/08/15	R208	07/05/2015	8.01	Call	Bond Future	2,192.1400		2.1921	2,095.0100	2.0950	(4.431)	0	0	0
2014/08/15	R208	07/05/2015			Bond Future	7.9601		95.1635	8.0002	94.9846	0.504	0.0000	0.0000	0
2014/08/15	R208	07/05/2015	7.99	Call	Bond Future	2,145.3800		2.1454	2,049.4700	2.0495	(4.471)	0	0	0
2014/08/15	R208	07/05/2015	8.00	Call	Bond Future	2,168.6900		2.1687	2,072.1700	2.0722	(4.451)	0	0	0
2014/08/15	R208	07/05/2015	7.99	Put	Bond Future	2,012.0200		2.0120	2,095.0100	2.0950	4.125	0	0	0
2014/08/15	R208	07/05/2015	8.01	Put	Bond Future	1,969.6100		1.9696	2,051.3800	2.0514	4.152	0	0	0
2014/08/15	R208	07/05/2015	8.00	Put	Bond Future	1,990.7300		1.9907	2,073.1100	2.0731	4.138	0	0	0
2014/08/15	R208	06/08/2015			Bond Future	7.9787		96.9690	8.0207	96.7880	0.526	0.0000	0.0000	0
2014/08/15	R208	06/08/2015	8.00	Call	Bond Future	2,382.4700		2.3825	2,286.4700	2.2865	(4.029)	0	0	0
2014/08/15	R208	06/08/2015	8.01	Call	Bond Future	2,404.9900		2.4050	2,308.4500	2.3084	(4.014)	0	0	0
2014/08/15	R208	06/08/2015	8.85	Call	Bond Future	4,666.1900		4.6662	4,530.2400	4.5302	(2.914)	0	0	0
2014/08/15	R208	06/08/2015	7.99	Call	Bond Future	2,360.0600		2.3601	2,264.5900	2.2646	(4.045)	0	0	0
2014/08/15	R208	06/08/2015	8.01	Put	Bond Future	2,269.8200		2.2698	2,354.3500	2.3544	3.724	0	0	0
2014/08/15	R208	06/08/2015	8.00	Put	Bond Future	2,290.4100		2.2904	2,375.4800	2.3755	3.714	0	0	0
2014/08/15	R208	06/08/2015	8.85	Put	Bond Future	993.0100		0.9930	1,038.1300	1.0381	4.544	0	0	198
2014/08/15	R208	06/08/2015	7.99	Put	Bond Future	2,311.1500		2.3112	2,396.7500	2.3968	3.704	0	0	0
2014/08/15	R209	06/11/2014	8.95	Call	Bond Future	2,198.5300		2.1985	2,043.4800	2.0435	(7.052)	0	0	2,050
2014/08/15	R209	06/11/2014	9.50	Call	Bond Future	4,906.6000		4.9066	4,680.5600	4.6806	(4.607)	0	0	0
2014/08/15	R209	06/11/2014			Bond Future	8.8956		75.5927	8.9308	75.3252	0.396	0.0000	0.0000	25,626
2014/08/15	R209	06/11/2014	8.99	Put	Bond Future	1,648.0300		1.6480	1,754.0900	1.7541	6.436	0	0	0
2014/08/15	R209	06/11/2014	10.00	Call	Bond Future	7,858.3800		7.8584	7,602.7800	7.6028	(3.253)	0	0	0
2014/08/15	R209	06/11/2014	9.05	Put	Bond Future	1,456.7900		1.4568	1,553.5400	1.5535	6.641	0	0	0
2014/08/15	R209	06/11/2014	9.58	Put	Bond Future	416.6800		0.4167	451.3400	0.4513	8.318	0	0	907
2014/08/15	R209	06/11/2014	8.95	Put	Bond Future	1,786.0100		1.7860	1,898.4600	1.8985	6.296	0	0	0
2014/08/15	R209	06/11/2014	9.01	Put	Bond Future	1,582.1300		1.5821	1,685.0500	1.6850	6.505	0	0	0
2014/08/15	R209	06/11/2014	9.50	Put	Bond Future	512.7000		0.5127	554.1600	0.5542	8.087	0	0	5,500
2014/08/15	R209	06/11/2014	10.05	Call	Bond Future	8,159.2600		8.1593	7,902.0200	7.9020	(3.153)	0	0	0
2014/08/15	R209	06/11/2014	8.50	Call	Bond Future	815.5900		0.8156	734.1800	0.7342	(9.982)	0	0	5,500
2014/08/15	R209	06/11/2014	8.75	Put	Bond Future	2,601.6900		2.6017	2,747.2400	2.7472	5.594	0	0	0
2014/08/15	R209	06/11/2014	9.00	Put	Bond Future	1,614.7600		1.6148	1,719.2500	1.7193	6.471	0	0	0
2014/08/15	R209	06/11/2014	9.95	Call	Bond Future	7,556.5200		7.5565	7,302.6800	7.3027	(3.359)	0	0	0
2014/08/15	R209	06/11/2014	8.99	Call	Bond Future	2,361.7500		2.3618	2,200.3100	2.2003	(6.836)	0	0	0
2014/08/15	R209	06/11/2014	9.25	Call	Bond Future	3,566.2800		3.5663	3,367.4800	3.3675	(5.574)	0	0	0
2014/08/15	R209	06/11/2014	10.05	Put	Bond Future	107.8200		0.1078	118.0800	0.1181	9.516	0	0	2,050
2014/08/15	R209	06/11/2014	10.00	Put	Bond Future	126.9000		0.1269	138.8000	0.1388	9.377	0	0	1,640
2014/08/15	R209	06/11/2014	9.05	Call	Bond Future	2,618.7900		2.6188	2,448.0400	2.4480	(6.520)	0	0	2,050
2014/08/15	R209	06/11/2014	9.58	Call	Bond Future	5,361.9400		5.3619	5,129.1000	5.1291	(4.342)	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
2014/08/15	R209	06/11/2014	8.75	Call	Bond Future	1,479.5400		1.4795	1,357.5900	1.3576	(8.242)	0	0	2,200
2014/08/15	R209	06/11/2014	9.00	Call	Bond Future	2,403.4800		2.4035	2,240.4700	2.2405	(6.782)	0	0	1,640
2014/08/15	R209	06/11/2014	9.25	Put	Bond Future	939.9700		0.9400	1,008.6700	1.0087	7.309	0	0	2,200
2014/08/15	R209	06/11/2014	8.50	Put	Bond Future	3,925.3600		3.9254	4,111.4500	4.1114	4.741	0	0	0
2014/08/15	R209	06/11/2014	9.01	Call	Bond Future	2,445.7400		2.4457	2,281.1600	2.2812	(6.729)	0	0	0
2014/08/15	R209	06/11/2014	9.95	Put	Bond Future	147.4400		0.1474	161.1000	0.1611	9.265	0	0	2,050
2014/08/15	R209	05/02/2015	9.00	Put	Bond Future	2,857.9000		2.8579	2,977.2200	2.9772	4.175	0	0	0
2014/08/15	R209	05/02/2015			Bond Future	8.9543		76.8113	8.9906	76.5387	0.405	0.0000	0.0000	0
2014/08/15	R209	05/02/2015	9.25	Call	Bond Future	4,235.3700		4.2354	4,056.5800	4.0566	(4.221)	0	0	0
2014/08/15	R209	05/02/2015	9.26	Call	Bond Future	4,279.3900		4.2794	4,099.6400	4.0996	(4.200)	0	0	0
2014/08/15	R209	05/02/2015	9.25	Put	Bond Future	2,058.7400		2.0587	2,152.5100	2.1525	4.555	0	0	0
2014/08/15	R209	05/02/2015	9.24	Call	Bond Future	4,191.3500		4.1913	4,013.5300	4.0135	(4.243)	0	0	0
2014/08/15	R209	05/02/2015	9.00	Call	Bond Future	3,200.6500		3.2006	3,047.4100	3.0474	(4.788)	0	0	0
2014/08/15	R209	05/02/2015	9.24	Put	Bond Future	2,086.7200		2.0867	2,181.4600	2.1815	4.540	0	0	0
2014/08/15	R209	05/02/2015	9.26	Put	Bond Future	2,030.8700		2.0309	2,123.6800	2.1237	4.570	0	0	0
2014/08/15	R209	07/05/2015			Bond Future	8.9973		75.0293	9.0347	74.7509	0.416	0.0000	0.0000	0
2014/08/15	R209	07/05/2015	8.99	Put	Bond Future	3,862.5300		3.8625	3,989.6500	3.9896	3.291	0	0	0
2014/08/15	R209	07/05/2015	9.01	Put	Bond Future	3,787.5400		3.7875	3,912.9300	3.9129	3.311	0	0	0
2014/08/15	R209	07/05/2015	9.00	Put	Bond Future	3,824.7700		3.8248	3,951.0200	3.9510	3.301	0	0	0
2014/08/15	R209	07/05/2015	8.99	Call	Bond Future	3,808.0800		3.8081	3,656.8300	3.6568	(3.972)	0	0	0
2014/08/15	R209	07/05/2015	9.00	Call	Bond Future	3,844.9900		3.8450	3,692.8700	3.6929	(3.956)	0	0	0
2014/08/15	R209	07/05/2015	9.01	Call	Bond Future	3,882.3200		3.8823	3,729.3400	3.7293	(3.940)	0	0	0
2014/08/15	R209	06/08/2015	8.99	Put	Bond Future	4,593.3500		4.5933	4,724.8300	4.7248	2.862	0	0	0
2014/08/15	R209	06/08/2015			Bond Future	9.0315		76.4534	9.0698	76.1708	0.424	0.0000	0.0000	0
2014/08/15	R209	06/08/2015	9.01	Put	Bond Future	4,517.2700		4.5173	4,647.2300	4.6472	2.877	0	0	0
2014/08/15	R209	06/08/2015	9.90	Call	Bond Future	8,081.1800		8.0812	7,870.1300	7.8701	(2.612)	0	0	0
2014/08/15	R209	06/08/2015	9.00	Call	Bond Future	4,321.0300		4.3210	4,169.1500	4.1692	(3.515)	0	0	0
2014/08/15	R209	06/08/2015	9.01	Call	Bond Future	4,357.6500		4.3576	4,205.0100	4.2050	(3.503)	0	0	0
2014/08/15	R209	06/08/2015	8.99	Call	Bond Future	4,284.8600		4.2849	4,133.7400	4.1337	(3.527)	0	0	0
2014/08/15	R209	06/08/2015	9.00	Put	Bond Future	4,555.0300		4.5550	4,685.7500	4.6857	2.870	0	0	0
2014/08/15	R209	06/08/2015	9.90	Put	Bond Future	2,053.1100		2.0531	2,124.6600	2.1247	3.485	0	0	2,914
2014/08/15	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R210	06/11/2014			Bond Future	172.2060		172.2060	172.1948	172.1948	(0.006)	0.0000	0.0000	602
2014/08/15	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R210	06/11/2014	169.00	Call	Bond Future	3,205.9500		3.2060	3,194.8000	3.1948	(0.348)	0	0	0
2014/08/15	R210	06/11/2014	169.01	Call	Bond Future	3,195.9500		3.1960	3,184.8000	3.1848	(0.349)	0	0	0
2014/08/15	R210	06/11/2014	168.99	Call	Bond Future	3,215.9500		3.2160	3,204.8000	3.2048	(0.347)	0	0	0
2014/08/15	R210	05/02/2015	175.01	Put	Bond Future	7.9900		0.0080	21.0300	0.0210	163.204	0	0	0
2014/08/15	R210	05/02/2015			Bond Future	175.0020		175.0020	174.9890	174.9890	(0.007)	0.0000	0.0000	0
2014/08/15	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	11.0300	0.0110	100.000	0	0	0
2014/08/15	R210	05/02/2015	175.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R210	05/02/2015	174.99	Call	Bond Future	12.0100		0.0120	0.0000	0.0000	(100.000)	0	0	0
2014/08/15	R210	05/02/2015	175.00	Call	Bond Future	2.0100		0.0020	0.0000	0.0000	(100.000)	0	0	0
2014/08/15	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	1.0300	0.0010	100.000	0	0	0
2014/08/15	R211	06/11/2014	130.00	Call	Bond Future	2,229.7200		2.2297	2,218.1400	2.2181	(0.519)	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
2014/08/15	R211	06/11/2014	130.01	Call	Bond Future	2,219.7200	2.2197	2,208.1400	2.2081	(0.522)	0	0	0
2014/08/15	R211	06/11/2014			Bond Future	132.2297	132.2297	132.2181	132.2181	(0.009)	0.0000	0.0000	1,070
2014/08/15	R211	06/11/2014	129.99	Call	Bond Future	2,239.7200	2.2397	2,228.1400	2.2281	(0.517)	0	0	0
2014/08/15	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R211	05/02/2015			Bond Future	132.7747	132.7747	132.7616	132.7616	(0.010)	0.0000	0.0000	0
2014/08/15	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R211	05/02/2015	132.99	Put	Bond Future	215.3200	0.2153	228.4200	0.2284	6.084	0	0	0
2014/08/15	R211	05/02/2015	133.01	Put	Bond Future	235.3200	0.2353	248.4200	0.2484	5.567	0	0	0
2014/08/15	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R211	05/02/2015	133.00	Put	Bond Future	225.3200	0.2253	238.4200	0.2384	5.814	0	0	0
2014/08/15	R212	06/11/2014			Bond Future	137.0155	137.0155	137.0062	137.0062	(0.007)	0.0000	0.0000	18,159
2014/08/15	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R212	06/11/2014	135.00	Call	Bond Future	2,015.5300	2.0155	2,006.2300	2.0062	(0.461)	0	0	0
2014/08/15	R212	06/11/2014	135.01	Call	Bond Future	2,005.5300	2.0055	1,996.2300	1.9962	(0.464)	0	0	0
2014/08/15	R212	06/11/2014	134.99	Call	Bond Future	2,025.5300	2.0255	2,016.2300	2.0162	(0.459)	0	0	0
2014/08/15	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R212	05/02/2015			Bond Future	137.4819	137.4819	137.4709	137.4709	(0.008)	0.0000	0.0000	0
2014/08/15	R212	05/02/2015	137.99	Put	Bond Future	508.1200	0.5081	519.0500	0.5191	2.151	0	0	0
2014/08/15	R212	05/02/2015	138.01	Put	Bond Future	528.1200	0.5281	539.0500	0.5391	2.070	0	0	0
2014/08/15	R212	05/02/2015	138.00	Put	Bond Future	518.1200	0.5181	529.0500	0.5291	2.110	0	0	0
2014/08/15	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R213	06/11/2014	8.84	Call	Bond Future	2,364.8000	2.3648	2,181.2600	2.1813	(7.761)	0	0	0
2014/08/15	R213	06/11/2014	8.85	Put	Bond Future	1,611.0800	1.6111	1,734.1800	1.7342	7.641	0	0	0
2014/08/15	R213	06/11/2014			Bond Future	8.7453	86.3616	8.7857	86.0531	0.462	0.0000	0.0000	29,313
2014/08/15	R213	06/11/2014	8.85	Call	Bond Future	2,407.3000	2.4073	2,221.9200	2.2219	(7.701)	0	0	0
2014/08/15	R213	06/11/2014	8.86	Call	Bond Future	2,450.2000	2.4502	2,262.9900	2.2630	(7.641)	0	0	0
2014/08/15	R213	06/11/2014	8.84	Put	Bond Future	1,644.1900	1.6442	1,769.1300	1.7691	7.599	0	0	0
2014/08/15	R213	06/11/2014	8.86	Put	Bond Future	1,578.4600	1.5785	1,699.7300	1.6997	7.683	0	0	0
2014/08/15	R213	05/02/2015	9.26	Put	Bond Future	1,646.6400	1.6466	1,740.0700	1.7401	5.674	0	0	0
2014/08/15	R213	05/02/2015			Bond Future	8.8095	87.7534	8.8513	87.4390	0.474	0.0000	0.0000	0
2014/08/15	R213	05/02/2015	9.25	Put	Bond Future	1,670.4500	1.6704	1,764.9100	1.7649	5.655	0	0	0
2014/08/15	R213	05/02/2015	9.24	Put	Bond Future	1,694.3100	1.6943	1,789.8200	1.7898	5.637	0	0	0
2014/08/15	R213	05/02/2015	9.25	Call	Bond Future	4,904.9300	4.9049	4,685.0500	4.6850	(4.483)	0	0	0
2014/08/15	R213	05/02/2015	9.26	Call	Bond Future	4,952.4700	4.9525	4,731.5600	4.7316	(4.461)	0	0	0
2014/08/15	R213	05/02/2015	9.24	Call	Bond Future	4,857.3500	4.8574	4,638.5200	4.6385	(4.505)	0	0	0
2014/08/15	R213	07/05/2015	8.74	Call	Bond Future	3,427.5600	3.4276	3,266.1600	3.2662	(4.709)	0	0	0
2014/08/15	R213	07/05/2015	8.75	Put	Bond Future	4,233.5700	4.2336	4,392.2000	4.3922	3.747	0	0	0
2014/08/15	R213	07/05/2015			Bond Future	8.8526	85.7677	8.8957	85.4467	0.487	0.0000	0.0000	0
2014/08/15	R213	07/05/2015	8.75	Call	Bond Future	3,462.6600	3.4627	3,300.2500	3.3002	(4.690)	0	0	0
2014/08/15	R213	07/05/2015	8.76	Call	Bond Future	3,497.9500	3.4980	3,334.5200	3.3345	(4.672)	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
2014/08/15	R213	07/05/2015	8.74	Put	Bond Future	4,274.1700	4.2742	4,433.8100	4.4338	3.735	0	0	0
2014/08/15	R213	07/05/2015	8.76	Put	Bond Future	4,193.2600	4.1933	4,350.8700	4.3509	3.759	0	0	0
2014/08/15	R214	06/11/2014	9.20	Call	Bond Future	3,041.1200	3.0411	2,879.1300	2.8791	(5.327)	0	0	2,500
2014/08/15	R214	06/11/2014	9.64	Call	Bond Future	5,409.2300	5.4092	5,203.4600	5.2035	(3.804)	0	0	0
2014/08/15	R214	06/11/2014			Bond Future	8.9859	76.3522	9.0160	76.1138	0.335	0.0000	0.0000	6,057
2014/08/15	R214	06/11/2014	9.20	Put	Bond Future	1,371.7400	1.3717	1,448.0800	1.4481	5.565	0	0	0
2014/08/15	R214	06/11/2014	9.65	Call	Bond Future	5,467.7900	5.4678	5,261.3100	5.2613	(3.776)	0	0	0
2014/08/15	R214	06/11/2014	9.66	Call	Bond Future	5,526.5000	5.5265	5,319.3200	5.3193	(3.749)	0	0	0
2014/08/15	R214	06/11/2014	9.80	Call	Bond Future	6,361.0100	6.3610	6,145.2000	6.1452	(3.393)	0	0	0
2014/08/15	R214	06/11/2014	9.64	Put	Bond Future	497.0400	0.4970	529.6000	0.5296	6.551	0	0	0
2014/08/15	R214	06/11/2014	9.66	Put	Bond Future	472.6400	0.4726	503.7900	0.5038	6.591	0	0	0
2014/08/15	R214	06/11/2014	9.65	Put	Bond Future	484.7100	0.4847	516.5600	0.5166	6.571	0	0	0
2014/08/15	R214	06/11/2014	9.80	Put	Bond Future	328.8600	0.3289	351.3800	0.3514	6.848	0	0	2,500
2014/08/15	R214	05/02/2015	9.50	Call	Bond Future	5,195.9300	5.1959	5,022.4100	5.0224	(3.340)	0	0	0
2014/08/15	R214	05/02/2015			Bond Future	9.0461	77.5827	9.0772	77.3396	0.343	0.0000	0.0000	0
2014/08/15	R214	05/02/2015	9.51	Call	Bond Future	5,244.2600	5.2443	5,069.9800	5.0700	(3.323)	0	0	0
2014/08/15	R214	05/02/2015	9.50	Put	Bond Future	1,768.6900	1.7687	1,838.2100	1.8382	3.931	0	0	0
2014/08/15	R214	05/02/2015	9.49	Call	Bond Future	5,147.7500	5.1477	4,974.9900	4.9750	(3.356)	0	0	0
2014/08/15	R214	05/02/2015	9.49	Put	Bond Future	1,793.1800	1.7932	1,863.4600	1.8635	3.919	0	0	0
2014/08/15	R214	05/02/2015	9.51	Put	Bond Future	1,744.4700	1.7445	1,813.2300	1.8132	3.942	0	0	0
2014/08/15	R214	07/05/2015			Bond Future	9.0880	75.6695	9.1200	75.4212	0.352	0.0000	0.0000	0
2014/08/15	R214	07/05/2015	9.15	Call	Bond Future	4,321.7400	4.3217	4,179.8200	4.1798	(3.284)	0	0	0
2014/08/15	R214	07/05/2015	9.16	Call	Bond Future	4,361.2400	4.3612	4,218.5800	4.2186	(3.271)	0	0	0
2014/08/15	R214	07/05/2015	9.14	Put	Bond Future	3,879.6200	3.8796	3,986.7000	3.9867	2.760	0	0	0
2014/08/15	R214	07/05/2015	9.16	Put	Bond Future	3,804.3600	3.8044	3,909.9600	3.9100	2.776	0	0	0
2014/08/15	R214	07/05/2015	9.15	Put	Bond Future	3,841.8400	3.8418	3,948.1800	3.9482	2.768	0	0	0
2014/08/15	R214	07/05/2015	9.14	Call	Bond Future	4,282.4100	4.2824	4,141.2300	4.1412	(3.297)	0	0	0
2014/08/15	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R248	06/11/2014			Bond Future	9.0682	98.3916	9.0880	98.1908	0.219	0.0000	0.0000	20,114
2014/08/15	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R248	06/11/2014	9.72	Call	Bond Future	6,232.4400	6.2324	6,031.6000	6.0316	(3.222)	0	0	0
2014/08/15	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R248	06/11/2014	9.73	Call	Bond Future	6,322.4100	6.3224	6,121.5700	6.1216	(3.177)	0	0	0
2014/08/15	R248	06/11/2014	9.74	Call	Bond Future	6,412.2200	6.4122	6,211.3800	6.2114	(3.132)	0	0	0
2014/08/15	R248	05/02/2015			Bond Future	9.1309	99.9773	9.1515	99.7722	0.225	0.0000	0.0000	1,277
2014/08/15	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R248	05/02/2015	9.50	Call	Bond Future	3,573.8600	3.5739	3,368.7200	3.3687	(5.740)	0	0	0
2014/08/15	R248	05/02/2015	9.51	Call	Bond Future	3,667.3800	3.6674	3,462.2400	3.4622	(5.594)	0	0	0
2014/08/15	R248	05/02/2015	9.49	Call	Bond Future	3,480.1600	3.4802	3,275.0200	3.2750	(5.895)	0	0	0
2014/08/15	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R248	07/05/2015			Bond Future	9.1752	97.3224	9.1964	97.1125	0.231	0.0000	0.0000	0
2014/08/15	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/15	R248	07/05/2015	9.26	Call	Bond Future	835.1200	0.8351	625.2200	0.6252	(25.134)	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
2014/08/15	R248 07/05/2015	9.24	Call	Bond Future	639.3200	0.6393	429.4200	0.4294	(32.832)	0	0	0
2014/08/15	R248 07/05/2015	9.25	Call	Bond Future	737.3100	0.7373	527.4100	0.5274	(28.468)	0	0	0

Total **419596**