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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/09/2014 TO 03/09/2014

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
2014/09/03	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	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
2014/09/03	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	2025	06/11/2014	117.01	Call	Bond Future	1,344.7800	1.3448	1,333.9100	1.3339	(0.808)	0	0	0
2014/09/03	2025	06/11/2014			Bond Future	118.3548	118.3548	118.3439	118.3439	(0.009)	0.0000	0.0000	16
2014/09/03	2025	06/11/2014	116.99	Call	Bond Future	1,364.7800	1.3648	1,353.9100	1.3539	(0.796)	0	0	0
2014/09/03	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2025	06/11/2014	117.00	Call	Bond Future	1,354.7800	1.3548	1,343.9100	1.3439	(0.802)	0	0	0
2014/09/03	2025	05/02/2015	119.01	Call	Bond Future	86.7300	0.0867	73.6100	0.0736	(15.127)	0	0	0
2014/09/03	2025	05/02/2015			Bond Future	119.0967	119.0967	119.0836	119.0836	(0.011)	0.0000	0.0000	0
2014/09/03	2025	05/02/2015	118.99	Call	Bond Future	106.7300	0.1067	93.6100	0.0936	(12.293)	0	0	0
2014/09/03	2025	05/02/2015	119.00	Call	Bond Future	96.7300	0.0967	83.6100	0.0836	(13.564)	0	0	0
2014/09/03	2025	05/02/2015	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2025	05/02/2015	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2025	05/02/2015	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2030	06/11/2014	9.01	Call	Bond Future	3,403.0900	3.4031	4,213.9200	4.2139	23.826	0	0	0
2014/09/03	2030	06/11/2014			Bond Future	8.5798	97.3420	8.4805	98.1528	(1.157)	0.0000	0.0000	4,188
2014/09/03	2030	06/11/2014	8.99	Call	Bond Future	3,248.7600	3.2488	4,059.5900	4.0596	24.958	0	0	0
2014/09/03	2030	06/11/2014	9.00	Call	Bond Future	3,325.9700	3.3260	4,136.8000	4.1368	24.379	0	0	0
2014/09/03	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2030	05/02/2015			Bond Future	8.6415	94.8848	8.5393	95.7068	(1.183)	0.0000	0.0000	0
2014/09/03	2030	05/02/2015	9.25	Call	Bond Future	4,692.2600	4.6923	5,514.3100	5.5143	17.519	0	0	0
2014/09/03	2030	05/02/2015	9.24	Call	Bond Future	4,617.8600	4.6179	5,439.9100	5.4399	17.802	0	0	0
2014/09/03	2030	05/02/2015	9.26	Call	Bond Future	4,766.5700	4.7666	5,588.6200	5.5886	17.246	0	0	0
2014/09/03	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2030	07/05/2015			Bond Future	8.6913	96.5308	8.5862	97.3649	(1.209)	0.0000	0.0000	0
2014/09/03	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2030	07/05/2015	8.74	Call	Bond Future	383.3000	0.3833	1,217.4600	1.2175	217.626	0	0	0
2014/09/03	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2030	07/05/2015	8.75	Call	Bond Future	461.6700	0.4617	1,295.8300	1.2958	180.683	0	0	0
2014/09/03	2030	07/05/2015	8.76	Call	Bond Future	539.9400	0.5399	1,374.1000	1.3741	154.491	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
2014/09/03	2037	06/11/2014	9.69	Call	Bond Future	7,754.1600	7.7542	8,599.3300	8.5993	10.900	0	0	0
2014/09/03	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2037	06/11/2014			Bond Future	8.8130	99.3277	8.7241	100.1729	(1.008)	0.0000	0.0000	6,708
2014/09/03	2037	06/11/2014	9.70	Call	Bond Future	7,836.7700	7.8368	8,681.9400	8.6819	10.785	0	0	0
2014/09/03	2037	06/11/2014	9.71	Call	Bond Future	7,919.2600	7.9193	8,764.4300	8.7644	10.672	0	0	0
2014/09/03	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2037	05/02/2015			Bond Future	8.8728	96.6517	8.7816	97.5085	(1.028)	0.0000	0.0000	3,280
2014/09/03	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2037	05/02/2015	9.50	Call	Bond Future	5,578.6100	5.5786	6,435.4700	6.4355	15.360	0	0	0
2014/09/03	2037	05/02/2015	9.51	Call	Bond Future	5,663.3500	5.6634	6,520.2100	6.5202	15.130	0	0	0
2014/09/03	2037	05/02/2015	9.49	Call	Bond Future	5,493.7400	5.4937	6,350.6000	6.3506	15.597	0	0	0
2014/09/03	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2037	07/05/2015			Bond Future	8.9221	98.3284	8.8285	99.1979	(1.049)	0.0000	0.0000	0
2014/09/03	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2037	07/05/2015	9.01	Call	Bond Future	805.7500	0.8058	1,675.2400	1.6752	107.911	0	0	0
2014/09/03	2037	07/05/2015	8.99	Call	Bond Future	623.4200	0.6234	1,492.9100	1.4929	139.471	0	0	0
2014/09/03	2037	07/05/2015	9.00	Call	Bond Future	714.6500	0.7147	1,584.1400	1.5841	121.667	0	0	0
2014/09/03	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2038	06/11/2014	120.01	Call	Bond Future	3,216.4100	3.2164	3,207.0200	3.2070	(0.292)	0	0	0
2014/09/03	2038	06/11/2014			Bond Future	123.2264	123.2264	123.2170	123.2170	(0.008)	0.0000	0.0000	1,860
2014/09/03	2038	06/11/2014	119.99	Call	Bond Future	3,236.4100	3.2364	3,227.0200	3.2270	(0.290)	0	0	0
2014/09/03	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2038	06/11/2014	120.00	Call	Bond Future	3,226.4100	3.2264	3,217.0200	3.2170	(0.291)	0	0	0
2014/09/03	2038	05/02/2015	123.00	Call	Bond Future	901.9300	0.9019	890.2800	0.8903	(1.292)	0	0	0
2014/09/03	2038	05/02/2015			Bond Future	123.9019	123.9019	123.8903	123.8903	(0.009)	0.0000	0.0000	0
2014/09/03	2038	05/02/2015	123.01	Call	Bond Future	891.9300	0.8919	880.2800	0.8803	(1.306)	0	0	0
2014/09/03	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2038	05/02/2015	122.99	Call	Bond Future	911.9300	0.9119	900.2800	0.9003	(1.278)	0	0	0
2014/09/03	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2044	06/11/2014			Bond Future	8.8761	101.1177	8.7873	102.0354	(1.000)	0.0000	0.0000	2,473
2014/09/03	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2044	06/11/2014	8.99	Call	Bond Future	1,157.5600	1.1576	2,075.2500	2.0753	79.278	0	0	0
2014/09/03	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2044	06/11/2014	9.00	Call	Bond Future	1,258.0500	1.2581	2,175.7400	2.1757	72.945	0	0	0
2014/09/03	2044	06/11/2014	9.01	Call	Bond Future	1,358.3500	1.3584	2,276.0400	2.2760	67.559	0	0	0
2014/09/03	2044	05/02/2015	9.00	Call	Bond Future	669.1400	0.6691	1,599.6700	1.5997	139.064	0	0	0
2014/09/03	2044	05/02/2015			Bond Future	8.9336	98.3449	8.8426	99.2754	(1.019)	0.0000	0.0000	0
2014/09/03	2044	05/02/2015	9.01	Call	Bond Future	769.2500	0.7692	1,699.7800	1.6998	120.966	0	0	0
2014/09/03	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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2014/09/03	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2044	05/02/2015	8.99	Call	Bond Future	568.8500	0.5688	1,499.3800	1.4994	163.581	0	0	0
2014/09/03	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2044	07/05/2015			Bond Future	8.9811	100.0511	8.8877	100.9955	(1.039)	0.0000	0.0000	0
2014/09/03	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2044	07/05/2015	9.01	Call	Bond Future	289.6500	0.2896	1,234.0500	1.2341	326.049	0	0	0
2014/09/03	2044	07/05/2015	8.99	Call	Bond Future	89.5700	0.0896	1,033.9700	1.0340	1054.371	0	0	0
2014/09/03	2044	07/05/2015	9.00	Call	Bond Future	189.6900	0.1897	1,134.0900	1.1341	497.865	0	0	0
2014/09/03	2046	06/11/2014	104.45	Call	Bond Future	19,247.0000	19.2470	19,237.8700	19.2379	(0.047)	0	0	0
2014/09/03	2046	06/11/2014			Bond Future	123.6970	123.6970	123.6879	123.6879	(0.007)	0.0000	0.0000	5,389
2014/09/03	2046	06/11/2014	104.43	Call	Bond Future	19,267.0000	19.2670	19,257.8700	19.2579	(0.047)	0	0	0
2014/09/03	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2046	06/11/2014	104.44	Call	Bond Future	19,257.0000	19.2570	19,247.8700	19.2479	(0.047)	0	0	0
2014/09/03	2046	05/02/2015			Bond Future	125.6814	125.6814	125.6700	125.6700	(0.009)	0.0000	0.0000	0
2014/09/03	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2046	05/02/2015	123.99	Call	Bond Future	1,691.3800	1.6914	1,679.9800	1.6800	(0.674)	0	0	0
2014/09/03	2046	05/02/2015	124.01	Call	Bond Future	1,671.3800	1.6714	1,659.9800	1.6600	(0.682)	0	0	0
2014/09/03	2046	05/02/2015	124.00	Call	Bond Future	1,681.3800	1.6814	1,669.9800	1.6700	(0.678)	0	0	0
2014/09/03	2050	06/11/2014			Bond Future	133.4762	133.4762	133.4664	133.4664	(0.007)	0.0000	0.0000	2,490
2014/09/03	2050	06/11/2014	126.00	Call	Bond Future	7,476.1900	7.4762	7,466.3600	7.4664	(0.131)	0	0	0
2014/09/03	2050	06/11/2014	126.01	Call	Bond Future	7,466.1900	7.4662	7,456.3600	7.4564	(0.132)	0	0	0
2014/09/03	2050	06/11/2014	125.99	Call	Bond Future	7,486.1900	7.4862	7,476.3600	7.4764	(0.131)	0	0	0
2014/09/03	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2050	05/02/2015			Bond Future	134.1695	134.1695	134.1570	134.1570	(0.009)	0.0000	0.0000	0
2014/09/03	2050	05/02/2015	130.01	Call	Bond Future	4,159.5400	4.1595	4,147.0200	4.1470	(0.301)	0	0	0
2014/09/03	2050	05/02/2015	129.99	Call	Bond Future	4,179.5400	4.1795	4,167.0200	4.1670	(0.300)	0	0	0
2014/09/03	2050	05/02/2015	130.00	Call	Bond Future	4,169.5400	4.1695	4,157.0200	4.1570	(0.300)	0	0	0
2014/09/03	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	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
2014/09/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	AL12	06/11/2014			Index Future	517.2900	517.2900	521.2490	521.2490	0.765	0.0000	0.0000	0
2014/09/03	AL12	05/02/2015			Index Future	525.5210	525.5210	529.5380	529.5380	0.764	0.0000	0.0000	0
2014/09/03	AL12	07/05/2015			Index Future	534.6140	534.6140	538.6950	538.6950	0.763	0.0000	0.0000	0
2014/09/03	AL37	06/11/2014			Index Future	438.3450	438.3450	439.9850	439.9850	0.374	0.0000	0.0000	0
2014/09/03	AL37	05/02/2015			Index Future	445.3200	445.3200	446.9820	446.9820	0.373	0.0000	0.0000	0
2014/09/03	AL7T	06/11/2014			Index Future	517.3570	517.3570	520.6310	520.6310	0.633	0.0000	0.0000	1
2014/09/03	AL7T	05/02/2015			Index Future	525.5890	525.5890	528.9100	528.9100	0.632	0.0000	0.0000	0
2014/09/03	ALBI	06/11/2014			Index Future	470.5230	470.5230	473.2570	473.2570	0.581	0.0000	0.0000	584
2014/09/03	ALBI	05/02/2015			Index Future	478.0100	478.0100	480.7830	480.7830	0.580	0.0000	0.0000	65
2014/09/03	ALBI	07/05/2015			Index Future	486.2810	486.2810	489.0960	489.0960	0.579	0.0000	0.0000	0
2014/09/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	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
2014/09/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/09/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/03	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	EL28	06/11/2014			Bond Future	124.6051	124.6051	124.5962	124.5962	(0.007)	0.0000	0.0000	0
2014/09/03	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	EL28	06/11/2014	122.00	Call	Bond Future	2,605.1500	2.6051	2,596.1600	2.5962	(0.345)	0	0	0

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2014/09/03	EL28	06/11/2014	122.01	Call	Bond Future	2,595.1500	2.5951	2,586.1600	2.5862	(0.346)	0	0	0
2014/09/03	EL28	06/11/2014	121.99	Call	Bond Future	2,615.1500	2.6151	2,606.1600	2.6062	(0.344)	0	0	0
2014/09/03	EL28	05/02/2015	126.00	Call	Bond Future	604.3100	0.6043	593.1100	0.5931	(1.853)	0	0	0
2014/09/03	EL28	05/02/2015			Bond Future	126.6043	126.6043	126.5931	126.5931	(0.009)	0.0000	0.0000	0
2014/09/03	EL28	05/02/2015	126.01	Call	Bond Future	594.3100	0.5943	583.1100	0.5831	(1.885)	0	0	0
2014/09/03	EL28	05/02/2015	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	EL28	05/02/2015	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	EL28	05/02/2015	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	EL28	05/02/2015	125.99	Call	Bond Future	614.3100	0.6143	603.1100	0.6031	(1.823)	0	0	0
2014/09/03	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	ES33	06/11/2014			Bond Future	9.5628	83.3020	9.4730	83.9758	(0.939)	0.0000	0.0000	6,220
2014/09/03	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	ES33	06/11/2014	10.29	Call	Bond Future	5,161.5800	5.1616	5,835.4500	5.8354	13.055	0	0	0
2014/09/03	ES33	06/11/2014	10.30	Call	Bond Future	5,229.0300	5.2290	5,902.9000	5.9029	12.887	0	0	0
2014/09/03	ES33	06/11/2014	10.31	Call	Bond Future	5,296.3800	5.2964	5,970.2500	5.9702	12.723	0	0	0
2014/09/03	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	ES33	05/02/2015	10.00	Call	Bond Future	2,501.0200	2.5010	3,184.1800	3.1842	27.315	0	0	0
2014/09/03	ES33	05/02/2015			Bond Future	9.6512	84.6281	9.5587	85.3113	(0.958)	0.0000	0.0000	0
2014/09/03	ES33	05/02/2015	10.01	Call	Bond Future	2,570.9800	2.5710	3,254.1400	3.2541	26.572	0	0	0
2014/09/03	ES33	05/02/2015	9.99	Call	Bond Future	2,430.9700	2.4310	3,114.1300	3.1141	28.102	0	0	0
2014/09/03	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	ES33	07/05/2015			Bond Future	9.7234	82.3040	9.6284	82.9971	(0.977)	0.0000	0.0000	0
2014/09/03	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	ES33	07/05/2015	9.76	Call	Bond Future	264.6000	0.2646	957.6800	0.9577	261.935	0	0	0
2014/09/03	ES33	07/05/2015	9.74	Call	Bond Future	120.2100	0.1202	813.2900	0.8133	576.558	0	0	0
2014/09/03	ES33	07/05/2015	9.75	Call	Bond Future	192.4500	0.1925	885.5300	0.8855	360.135	0	0	0
2014/09/03	GOVI	06/11/2014	449.01	Call	GOVI	199,480.0000	19.9480	225,180.0000	22.5180	12.883	0	0	0
2014/09/03	GOVI	06/11/2014			GOVI	468.9580	468.9580	471.5280	471.5280	0.548	0.0000	0.0000	396
2014/09/03	GOVI	06/11/2014	448.99	Call	GOVI	199,680.0000	19.9680	225,380.0000	22.5380	12.871	0	0	0
2014/09/03	GOVI	06/11/2014	449.00	Call	GOVI	199,580.0000	19.9580	225,280.0000	22.5280	12.877	0	0	0
2014/09/03	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	GOVI	05/02/2015	459.99	Call	GOVI	164,300.0000	16.4300	190,360.0000	19.0360	15.861	0	0	0
2014/09/03	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	GOVI	05/02/2015			GOVI	476.4200	476.4200	479.0260	479.0260	0.547	0.0000	0.0000	45
2014/09/03	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	GOVI	05/02/2015	460.00	Call	GOVI	164,200.0000	16.4200	190,260.0000	19.0260	15.871	0	0	0
2014/09/03	GOVI	05/02/2015	460.01	Call	GOVI	164,100.0000	16.4100	190,160.0000	19.0160	15.881	0	0	0
2014/09/03	GOVI	07/05/2015	449.99	Call	GOVI	346,730.0000	34.6730	373,190.0000	37.3190	7.631	0	0	0
2014/09/03	GOVI	07/05/2015			GOVI	484.6630	484.6630	487.3090	487.3090	0.546	0.0000	0.0000	0

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2014/09/03	GOVI	07/05/2015	450.00	Call	GOVI	346,630.0000		34.6630	373,090.0000	37.3090	7.633	0	0	0
2014/09/03	GOVI	07/05/2015	450.01	Call	GOVI	346,530.0000		34.6530	372,990.0000	37.2990	7.636	0	0	0
2014/09/03	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/09/03	ICAA	06/11/2014			Can-Do Interest Rate	144.7655		144.7655	144.7442	144.7442	(0.015)	0.0000	0.0000	571
2014/09/03	IGOV	06/11/2014			Index Future	220.4030		220.4030	220.3960	220.3960	(0.003)	0.0000	0.0000	1,191
2014/09/03	IGOV	05/02/2015			Index Future	223.9370		223.9370	223.9270	223.9270	(0.004)	0.0000	0.0000	0
2014/09/03	IGOV	07/05/2015			Index Future	227.8380		227.8380	227.8260	227.8260	(0.005)	0.0000	0.0000	0
2014/09/03	ILBI	06/11/2014			Index Future	597.0970		597.0970	597.0480	597.0480	(0.008)	0.0000	0.0000	0
2014/09/03	ILBI	05/02/2015			Index Future	606.5930		606.5930	606.5420	606.5420	(0.008)	0.0000	0.0000	157
2014/09/03	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/09/03	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/09/03	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/09/03	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/09/03	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/09/03	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/09/03	JBAF	17/09/2014			Jibar Tradeable Future	6.1000		93.9000	6.1200	93.8800	0.328	0.0000	0.0000	33,000
2014/09/03	JBAF	15/10/2014			Jibar Tradeable Future	6.1700		93.8300	6.2000	93.8000	0.486	0.0000	0.0000	0
2014/09/03	JBAF	19/11/2014			Jibar Tradeable Future	6.2100		93.7900	6.2300	93.7700	0.322	0.0000	0.0000	0
2014/09/03	JBAF	17/12/2014			Jibar Tradeable Future	6.2800		93.7200	6.2800	93.7200	0.000	0.0000	0.0000	0
2014/09/03	JBAF	21/01/2015			Jibar Tradeable Future	6.3600		93.6400	6.3400	93.6600	(0.314)	0.0000	0.0000	0
2014/09/03	JBAF	18/02/2015			Jibar Tradeable Future	6.4200		93.5800	6.4000	93.6000	(0.312)	0.0000	0.0000	0
2014/09/03	JBAF	18/03/2015			Jibar Tradeable Future	6.4800		93.5200	6.4600	93.5400	(0.309)	0.0000	0.0000	2,850
2014/09/03	JBAF	17/06/2015			Jibar Tradeable Future	6.6600		93.3400	6.6400	93.3600	(0.300)	0.0000	0.0000	5,000
2014/09/03	JBAF	16/09/2015			Jibar Tradeable Future	6.8100		93.1900	6.7600	93.2400	(0.734)	0.0000	0.0000	0
2014/09/03	JBAF	15/12/2015			Jibar Tradeable Future	6.9700		93.0300	6.9200	93.0800	(0.717)	0.0000	0.0000	0
2014/09/03	JBAF	16/03/2016			Jibar Tradeable Future	7.1100		92.8900	7.0600	92.9400	(0.703)	0.0000	0.0000	0
2014/09/03	JBAF	15/06/2016			Jibar Tradeable Future	7.2700		92.7300	7.2200	92.7800	(0.688)	0.0000	0.0000	0
2014/09/03	R023	06/11/2014			Bond Future	7.8782		100.7533	7.7677	101.4169	(1.402)	0.0000	0.0000	8,834
2014/09/03	R023	06/11/2014	8.59	Put	Bond Future	139.8200		0.1398	61.9300	0.0619	(55.707)	0	0	0
2014/09/03	R023	06/11/2014	8.61	Put	Bond Future	129.8200		0.1298	56.6800	0.0567	(56.340)	0	0	0
2014/09/03	R023	06/11/2014	8.59	Call	Bond Future	4,285.1300		4.2851	4,870.8200	4.8708	13.668	0	0	0
2014/09/03	R023	06/11/2014	8.60	Put	Bond Future	134.7400		0.1347	59.2500	0.0592	(56.026)	0	0	0

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2014/09/03	R023	06/11/2014	8.60	Call	Bond Future	4,336.7000	4.3367	4,924.7900	4.9248	13.561	0	0	0
2014/09/03	R023	06/11/2014	8.61	Call	Bond Future	4,388.3900	4.3884	4,978.8300	4.9788	13.455	0	0	0
2014/09/03	R023	05/02/2015			Bond Future	7.9419	102.3573	7.8270	103.0297	(1.448)	0.0000	0.0000	0
2014/09/03	R023	05/02/2015	8.74	Put	Bond Future	479.6700	0.4797	317.9900	0.3180	(33.707)	0	0	0
2014/09/03	R023	05/02/2015	8.75	Call	Bond Future	5,038.0400	5.0380	5,551.1700	5.5512	10.185	0	0	0
2014/09/03	R023	05/02/2015	8.76	Call	Bond Future	5,083.5800	5.0836	5,598.9700	5.5990	10.138	0	0	0
2014/09/03	R023	05/02/2015	8.74	Call	Bond Future	4,992.6300	4.9926	5,503.3200	5.5033	10.229	0	0	0
2014/09/03	R023	05/02/2015	8.76	Put	Bond Future	460.9200	0.4609	303.9400	0.3039	(34.058)	0	0	0
2014/09/03	R023	05/02/2015	8.75	Put	Bond Future	470.2100	0.4702	310.9700	0.3110	(33.866)	0	0	0
2014/09/03	R023	07/05/2015	8.14	Call	Bond Future	2,990.5200	2.9905	3,296.2300	3.2962	10.223	0	0	0
2014/09/03	R023	07/05/2015	8.15	Put	Bond Future	2,061.8500	2.0619	1,688.3500	1.6884	(18.115)	0	0	0
2014/09/03	R023	07/05/2015			Bond Future	7.9798	100.2033	7.8603	100.8851	(1.498)	0.0000	0.0000	0
2014/09/03	R023	07/05/2015	8.15	Call	Bond Future	3,022.4800	3.0225	3,330.7800	3.3308	10.200	0	0	0
2014/09/03	R023	07/05/2015	8.16	Call	Bond Future	3,054.6100	3.0546	3,365.5100	3.3655	10.178	0	0	0
2014/09/03	R023	07/05/2015	8.14	Put	Bond Future	2,086.0100	2.0860	1,709.9200	1.7099	(18.029)	0	0	0
2014/09/03	R023	07/05/2015	8.16	Put	Bond Future	2,037.8900	2.0379	1,666.9900	1.6670	(18.200)	0	0	0
2014/09/03	R023	06/08/2015	9.07	Put	Bond Future	967.8600	0.9679	753.5600	0.7536	(22.142)	0	0	911
2014/09/03	R023	06/08/2015	8.24	Call	Bond Future	3,713.0100	3.7130	4,024.8200	4.0248	8.398	0	0	0
2014/09/03	R023	06/08/2015			Bond Future	7.9879	102.1378	7.8632	102.8324	(1.562)	0.0000	0.0000	0
2014/09/03	R023	06/08/2015	9.07	Call	Bond Future	6,744.0700	6.7441	7,224.3500	7.2243	7.122	0	0	0
2014/09/03	R023	06/08/2015	8.26	Put	Bond Future	2,283.4000	2.2834	1,905.0200	1.9050	(16.571)	0	0	0
2014/09/03	R023	06/08/2015	8.25	Put	Bond Future	2,305.6100	2.3056	1,925.0400	1.9250	(16.506)	0	0	0
2014/09/03	R023	06/08/2015	8.24	Put	Bond Future	2,328.0000	2.3280	1,945.2300	1.9452	(16.442)	0	0	0
2014/09/03	R023	06/08/2015	8.25	Call	Bond Future	3,745.0700	3.7451	4,059.0800	4.0591	8.385	0	0	0
2014/09/03	R023	06/08/2015	8.26	Call	Bond Future	3,777.2600	3.7773	4,093.4600	4.0935	8.371	0	0	0
2014/09/03	R157	06/11/2014	6.19	Put	Bond Future	492.2300	0.4922	450.0400	0.4500	(8.571)	0	0	0
2014/09/03	R157	06/11/2014			Bond Future	6.7258	107.5618	6.6667	107.6117	(0.878)	0.0000	0.0000	0
2014/09/03	R157	06/11/2014	6.21	Put	Bond Future	477.9900	0.4780	436.2500	0.4363	(8.732)	0	0	0
2014/09/03	R157	06/11/2014	6.20	Put	Bond Future	485.0900	0.4851	443.1200	0.4431	(8.652)	0	0	0
2014/09/03	R157	06/11/2014	6.21	Call	Bond Future	40.7700	0.0408	48.9300	0.0489	20.015	0	0	0
2014/09/03	R157	06/11/2014	6.19	Call	Bond Future	38.0000	0.0380	45.7100	0.0457	20.289	0	0	0
2014/09/03	R157	06/11/2014	6.20	Call	Bond Future	39.3700	0.0394	47.3000	0.0473	20.142	0	0	0
2014/09/03	R157	05/02/2015	8.74	Call	Bond Future	1,114.5400	1.1145	1,159.8100	1.1598	4.062	0	0	0
2014/09/03	R157	05/02/2015	8.75	Put	Bond Future	23.4600	0.0235	19.9300	0.0199	(15.047)	0	0	0
2014/09/03	R157	05/02/2015			Bond Future	6.8799	109.2741	6.7974	109.3229	(1.199)	0.0000	0.0000	0
2014/09/03	R157	05/02/2015	8.74	Put	Bond Future	23.8800	0.0239	20.3000	0.0203	(14.992)	0	0	0
2014/09/03	R157	05/02/2015	8.76	Put	Bond Future	23.0500	0.0231	19.5700	0.0196	(15.098)	0	0	0
2014/09/03	R157	05/02/2015	8.75	Call	Bond Future	1,119.9300	1.1199	1,165.2500	1.1653	4.047	0	0	0
2014/09/03	R157	05/02/2015	8.76	Call	Bond Future	1,125.3200	1.1253	1,170.6900	1.1707	4.032	0	0	0
2014/09/03	R186	06/11/2014	8.15	Put	Bond Future	1,794.5200	1.7945	1,302.9600	1.3030	(27.392)	0	0	0
2014/09/03	R186	06/11/2014	8.53	Call	Bond Future	3,830.1100	3.8301	4,336.7500	4.3368	13.228	0	0	0
2014/09/03	R186	06/11/2014	7.70	Call	Bond Future	468.0400	0.4680	530.7700	0.5308	13.403	0	0	1,500
2014/09/03	R186	06/11/2014	8.14	Call	Bond Future	1,753.0200	1.7530	2,020.9600	2.0210	15.284	0	0	0
2014/09/03	R186	06/11/2014	8.30	Call	Bond Future	2,508.8900	2.5089	2,874.9400	2.8749	14.590	0	0	100
2014/09/03	R186	06/11/2014	8.50	Call	Bond Future	3,643.9800	3.6440	4,133.7400	4.1337	13.440	0	0	0
2014/09/03	R186	06/11/2014	9.17	Call	Bond Future	8,335.4900	8.3355	9,063.3600	9.0634	8.732	0	0	0

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2014/09/03	R186	06/11/2014			Bond Future		8.1498	121.9604	8.0605	122.7258	0.0000	0.0000	48,649	
2014/09/03	R186	06/11/2014	7.80	Put	Bond Future	3,698.6600		3.6987	3,030.0100	3.0300	(18.078)	0	0	
2014/09/03	R186	06/11/2014	8.15	Call	Bond Future	1,795.9700		1.7960	2,069.7500	2.0697	15.244	0	0	
2014/09/03	R186	06/11/2014	8.45	Put	Bond Future	821.0800		0.8211	516.0100	0.5160	(37.155)	0	0	6,000
2014/09/03	R186	06/11/2014	8.53	Put	Bond Future	649.3000		0.6493	390.6000	0.3906	(39.843)	0	0	100
2014/09/03	R186	06/11/2014	7.70	Put	Bond Future	4,391.2100		4.3912	3,688.6000	3.6886	(16.000)	0	0	0
2014/09/03	R186	06/11/2014	8.16	Call	Bond Future	1,839.3100		1.8393	2,119.1700	2.1192	15.215	0	0	0
2014/09/03	R186	06/11/2014	8.60	Put	Bond Future	524.1600		0.5242	302.7100	0.3027	(42.249)	0	0	0
2014/09/03	R186	06/11/2014	8.00	Call	Bond Future	1,217.0600		1.2171	1,408.0300	1.4080	15.691	0	0	1,500
2014/09/03	R186	06/11/2014	8.50	Put	Bond Future	709.8200		0.7098	434.2400	0.4342	(38.824)	0	0	7,000
2014/09/03	R186	06/11/2014	8.30	Put	Bond Future	1,238.0200		1.2380	838.7300	0.8387	(32.252)	0	0	100
2014/09/03	R186	06/11/2014	9.17	Put	Bond Future	63.7900		0.0638	26.3200	0.0263	(58.740)	0	0	2,010
2014/09/03	R186	06/11/2014	7.80	Call	Bond Future	663.0000		0.6630	759.6900	0.7597	14.584	0	0	100
2014/09/03	R186	06/11/2014	8.60	Call	Bond Future	4,277.6400		4.2776	4,821.5300	4.8215	12.715	0	0	0
2014/09/03	R186	06/11/2014	8.14	Put	Bond Future	1,836.8800		1.8369	1,339.4800	1.3395	(27.079)	0	0	0
2014/09/03	R186	06/11/2014	8.16	Put	Bond Future	1,752.6400		1.7526	1,267.1600	1.2672	(27.700)	0	0	0
2014/09/03	R186	06/11/2014	8.45	Call	Bond Future	3,342.5200		3.3425	3,802.7900	3.8028	13.770	0	0	0
2014/09/03	R186	06/11/2014	8.00	Put	Bond Future	2,504.2000		2.5042	1,929.8300	1.9298	(22.936)	0	0	0
2014/09/03	R186	05/02/2015	9.00	Call	Bond Future	7,111.0400		7.1110	7,657.2300	7.6572	7.681	0	0	0
2014/09/03	R186	05/02/2015			Bond Future	8.2094		118.6058	8.1171	119.3813	(1.125)	0.0000	0.0000	540
2014/09/03	R186	05/02/2015	8.75	Call	Bond Future	5,591.9600		5.5920	6,051.3700	6.0514	8.216	0	0	0
2014/09/03	R186	05/02/2015	8.76	Call	Bond Future	5,650.3400		5.6503	6,113.4800	6.1135	8.197	0	0	0
2014/09/03	R186	05/02/2015	8.74	Call	Bond Future	5,534.0500		5.5340	5,989.7000	5.9897	8.234	0	0	0
2014/09/03	R186	05/02/2015	8.76	Put	Bond Future	1,170.7600		1.1708	858.3600	0.8584	(26.684)	0	0	0
2014/09/03	R186	05/02/2015	8.75	Put	Bond Future	1,191.6200		1.1916	875.4900	0.8755	(26.529)	0	0	0
2014/09/03	R186	05/02/2015	9.00	Put	Bond Future	752.8700		0.7529	523.5200	0.5235	(30.463)	0	0	9,600
2014/09/03	R186	05/02/2015	8.74	Put	Bond Future	1,213.0200		1.2130	893.1300	0.8931	(26.371)	0	0	0
2014/09/03	R186	07/05/2015			Bond Future	8.2524		120.6624	8.1570	121.4486	(1.156)	0.0000	0.0000	0
2014/09/03	R186	07/05/2015	8.25	Call	Bond Future	3,660.4100		3.6604	3,920.6500	3.9206	7.110	0	0	0
2014/09/03	R186	07/05/2015	8.24	Put	Bond Future	3,721.0300		3.7210	3,192.1400	3.1921	(14.214)	0	0	0
2014/09/03	R186	07/05/2015	8.26	Put	Bond Future	3,639.9100		3.6399	3,116.5300	3.1165	(14.379)	0	0	0
2014/09/03	R186	07/05/2015	8.25	Put	Bond Future	3,680.1000		3.6801	3,154.1600	3.1542	(14.291)	0	0	0
2014/09/03	R186	07/05/2015	8.26	Call	Bond Future	3,702.2300		3.7022	3,965.0300	3.9650	7.098	0	0	0
2014/09/03	R186	07/05/2015	8.24	Call	Bond Future	3,619.2500		3.6193	3,876.5400	3.8765	7.109	0	0	0
2014/09/03	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R197	06/11/2014			Bond Future	288.1011		288.1011	288.0762	288.0762	(0.009)	0.0000	0.0000	939
2014/09/03	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R197	06/11/2014	285.00	Call	Bond Future	3,101.1400		3.1011	3,076.2100	3.0762	(0.804)	0	0	0
2014/09/03	R197	06/11/2014	285.01	Call	Bond Future	3,091.1400		3.0911	3,066.2100	3.0662	(0.806)	0	0	0
2014/09/03	R197	06/11/2014	284.99	Call	Bond Future	3,111.1400		3.1111	3,086.2100	3.0862	(0.801)	0	0	0
2014/09/03	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R197	05/02/2015	288.99	Put	Bond Future	2,283.6700		2.2837	2,313.7700	2.3138	1.318	0	0	0
2014/09/03	R197	05/02/2015			Bond Future	286.7063		286.7063	286.6762	286.6762	(0.010)	0.0000	0.0000	0
2014/09/03	R197	05/02/2015	289.01	Put	Bond Future	2,303.6700		2.3037	2,333.7700	2.3338	1.307	0	0	0
2014/09/03	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R197	05/02/2015	289.00	Put	Bond Future	2,293.6700		2.2937	2,323.7700	2.3238	1.312	0	0	0
2014/09/03	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2014/09/03	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R202	06/11/2014	226.99	Call	Bond Future	7,259.6300	7.2596	7,239.9700	7.2400	(0.271)	0	0	0
2014/09/03	R202	06/11/2014			Bond Future	234.2496	234.2496	234.2300	234.2300	(0.008)	0.0000	0.0000	47,402
2014/09/03	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R202	06/11/2014	227.00	Call	Bond Future	7,249.6300	7.2496	7,229.9700	7.2300	(0.271)	0	0	0
2014/09/03	R202	06/11/2014	227.01	Call	Bond Future	7,239.6300	7.2396	7,219.9700	7.2200	(0.272)	0	0	0
2014/09/03	R202	05/02/2015	233.01	Call	Bond Future	1,801.5700	1.8016	1,777.8700	1.7779	(1.316)	0	0	0
2014/09/03	R202	05/02/2015			Bond Future	234.8116	234.8116	234.7879	234.7879	(0.010)	0.0000	0.0000	0
2014/09/03	R202	05/02/2015	232.99	Call	Bond Future	1,821.5700	1.8216	1,797.8700	1.7979	(1.301)	0	0	0
2014/09/03	R202	05/02/2015	233.00	Call	Bond Future	1,811.5700	1.8116	1,787.8700	1.7879	(1.308)	0	0	0
2014/09/03	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R203	06/11/2014	6.86	Call	Bond Future	363.5300	0.3635	439.1600	0.4392	20.804	0	0	0
2014/09/03	R203	06/11/2014	6.98	Call	Bond Future	519.2100	0.5192	621.6800	0.6217	19.736	0	0	14
2014/09/03	R203	06/11/2014			Bond Future	6.9327	104.6303	6.8396	104.8722	(1.342)	0.0000	0.0000	14,059
2014/09/03	R203	06/11/2014	6.84	Call	Bond Future	340.8400	0.3408	412.3600	0.4124	20.983	0	0	45
2014/09/03	R203	06/11/2014	6.85	Call	Bond Future	352.0700	0.3521	425.6300	0.4256	20.894	0	0	0
2014/09/03	R203	06/11/2014	6.98	Put	Bond Future	396.5500	0.3966	257.1400	0.2571	(35.156)	0	0	0
2014/09/03	R203	06/11/2014	6.84	Put	Bond Future	581.7600	0.5818	411.4000	0.4114	(29.284)	0	0	0
2014/09/03	R203	06/11/2014	6.86	Put	Bond Future	552.4100	0.5524	386.1600	0.3862	(30.095)	0	0	0
2014/09/03	R203	06/11/2014	6.85	Put	Bond Future	566.9700	0.5670	398.6500	0.3987	(29.688)	0	0	0
2014/09/03	R203	05/02/2015	7.69	Call	Bond Future	1,812.7700	1.8128	1,992.9800	1.9930	9.941	0	0	55
2014/09/03	R203	05/02/2015			Bond Future	6.9925	106.2960	6.8901	106.5400	(1.465)	0.0000	0.0000	0
2014/09/03	R203	05/02/2015	8.34	Put	Bond Future	29.4900	0.0295	14.0900	0.0141	(52.221)	0	0	0
2014/09/03	R203	05/02/2015	8.35	Call	Bond Future	3,193.0000	3.1930	3,421.9700	3.4220	7.171	0	0	0
2014/09/03	R203	05/02/2015	8.36	Call	Bond Future	3,214.9500	3.2150	3,444.3300	3.4443	7.135	0	0	0
2014/09/03	R203	05/02/2015	8.34	Call	Bond Future	3,171.0700	3.1711	3,399.6300	3.3996	7.208	0	0	0
2014/09/03	R203	05/02/2015	8.36	Put	Bond Future	27.6600	0.0277	13.0800	0.0131	(52.711)	0	0	0
2014/09/03	R203	05/02/2015	7.69	Put	Bond Future	171.3600	0.1714	107.6100	0.1076	(37.202)	0	0	0
2014/09/03	R203	05/02/2015	8.35	Put	Bond Future	28.5600	0.0286	13.5700	0.0136	(52.486)	0	0	0
2014/09/03	R203	07/05/2015			Bond Future	6.9884	103.9681	6.8750	104.2139	(1.623)	0.0000	0.0000	0
2014/09/03	R203	07/05/2015	7.24	Put	Bond Future	596.2100	0.5962	468.6800	0.4687	(21.390)	0	0	0
2014/09/03	R203	07/05/2015	7.26	Put	Bond Future	580.4000	0.5804	454.7000	0.4547	(21.657)	0	0	0
2014/09/03	R203	07/05/2015	7.25	Put	Bond Future	588.2600	0.5883	461.4900	0.4615	(21.550)	0	0	0
2014/09/03	R203	07/05/2015	7.25	Call	Bond Future	1,152.6300	1.1526	1,271.7100	1.2717	10.331	0	0	0
2014/09/03	R203	07/05/2015	7.26	Call	Bond Future	1,166.2600	1.1663	1,286.4100	1.2864	10.302	0	0	0
2014/09/03	R203	07/05/2015	7.24	Call	Bond Future	1,139.0800	1.1391	1,257.4000	1.2574	10.387	0	0	0
2014/09/03	R204	06/11/2014	7.99	Put	Bond Future	42.3300	0.0423	15.8400	0.0158	(62.580)	0	0	1,270
2014/09/03	R204	06/11/2014			Bond Future	7.2249	105.8276	7.1174	106.2111	(1.488)	0.0000	0.0000	12,681
2014/09/03	R204	06/11/2014	6.99	Put	Bond Future	1,157.0800	1.1571	858.2700	0.8583	(25.824)	0	0	0
2014/09/03	R204	06/11/2014	7.01	Put	Bond Future	1,108.0200	1.1080	814.9200	0.8149	(26.453)	0	0	0
2014/09/03	R204	06/11/2014	6.99	Call	Bond Future	316.5600	0.3166	401.3100	0.4013	26.772	0	0	0

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2014/09/03	R204	06/11/2014	7.00	Put	Bond Future	1,132.4100	1.1324	836.4300	0.8364	(26.137)	0	0	0
2014/09/03	R204	06/11/2014	7.99	Call	Bond Future	2,723.2000	2.7232	3,080.2700	3.0803	13.112	0	0	0
2014/09/03	R204	06/11/2014	7.00	Call	Bond Future	327.8400	0.3278	415.4200	0.4154	26.714	0	0	0
2014/09/03	R204	06/11/2014	7.01	Call	Bond Future	339.4000	0.3394	429.8600	0.4299	26.653	0	0	0
2014/09/03	R204	05/02/2015			Bond Future	7.2844	103.4772	7.1693	103.8650	(1.580)	0.0000	0.0000	0
2014/09/03	R204	05/02/2015	8.25	Call	Bond Future	3,338.2600	3.3383	3,658.7500	3.6588	9.601	0	0	0
2014/09/03	R204	05/02/2015	8.26	Call	Bond Future	3,366.7700	3.3668	3,688.5900	3.6886	9.559	0	0	0
2014/09/03	R204	05/02/2015	8.24	Call	Bond Future	3,309.5600	3.3096	3,628.7700	3.6288	9.645	0	0	0
2014/09/03	R204	05/02/2015	8.26	Put	Bond Future	149.6200	0.1496	83.5800	0.0836	(44.138)	0	0	0
2014/09/03	R204	05/02/2015	8.25	Put	Bond Future	153.4500	0.1535	86.0800	0.0861	(43.904)	0	0	0
2014/09/03	R204	05/02/2015	8.24	Put	Bond Future	157.1000	0.1571	88.4500	0.0885	(43.698)	0	0	0
2014/09/03	R204	07/05/2015	7.51	Put	Bond Future	1,011.6400	1.0116	792.6600	0.7927	(21.646)	0	0	0
2014/09/03	R204	07/05/2015			Bond Future	7.3076	105.2710	7.1841	105.6633	(1.691)	0.0000	0.0000	0
2014/09/03	R204	07/05/2015	7.50	Put	Bond Future	1,024.5000	1.0245	803.8700	0.8039	(21.535)	0	0	0
2014/09/03	R204	07/05/2015	7.49	Call	Bond Future	1,612.8700	1.6129	1,782.8200	1.7828	10.537	0	0	0
2014/09/03	R204	07/05/2015	7.50	Call	Bond Future	1,631.3300	1.6313	1,802.9200	1.8029	10.518	0	0	0
2014/09/03	R204	07/05/2015	7.51	Call	Bond Future	1,649.8900	1.6499	1,823.1300	1.8231	10.500	0	0	0
2014/09/03	R204	07/05/2015	7.49	Put	Bond Future	1,037.4800	1.0375	815.2100	0.8152	(21.424)	0	0	0
2014/09/03	R204	06/08/2015	7.74	Call	Bond Future	2,262.7800	2.2628	2,463.4400	2.4634	8.868	0	0	0
2014/09/03	R204	06/08/2015	7.75	Put	Bond Future	868.6000	0.8686	671.2800	0.6713	(22.717)	0	0	0
2014/09/03	R204	06/08/2015			Bond Future	7.2704	103.2617	7.1364	103.6611	(1.843)	0.0000	0.0000	0
2014/09/03	R204	06/08/2015	8.41	Call	Bond Future	3,705.2400	3.7052	3,991.5300	3.9915	7.727	0	0	0
2014/09/03	R204	06/08/2015	7.74	Put	Bond Future	878.3500	0.8783	679.6300	0.6796	(22.624)	0	0	0
2014/09/03	R204	06/08/2015	7.76	Put	Bond Future	858.9400	0.8589	663.0100	0.6630	(22.811)	0	0	0
2014/09/03	R204	06/08/2015	8.41	Put	Bond Future	385.2700	0.3853	272.1800	0.2722	(29.353)	0	0	699
2014/09/03	R204	06/08/2015	7.75	Call	Bond Future	2,282.2600	2.2823	2,484.3200	2.4843	8.854	0	0	0
2014/09/03	R204	06/08/2015	7.76	Call	Bond Future	2,301.8200	2.3018	2,505.2700	2.5053	8.839	0	0	0
2014/09/03	R207	06/11/2014	7.36	Put	Bond Future	1,066.1300	1.0661	795.2500	0.7953	(25.408)	0	0	0
2014/09/03	R207	06/11/2014			Bond Future	7.4734	101.3846	7.3774	101.7895	(1.285)	0.0000	0.0000	35,102
2014/09/03	R207	06/11/2014	7.35	Put	Bond Future	1,091.2600	1.0913	817.0600	0.8171	(25.127)	0	0	0
2014/09/03	R207	06/11/2014	7.36	Call	Bond Future	587.7900	0.5878	721.8300	0.7218	22.804	0	0	0
2014/09/03	R207	06/11/2014	7.34	Call	Bond Future	553.7500	0.5538	681.1900	0.6812	23.014	0	0	0
2014/09/03	R207	06/11/2014	7.35	Call	Bond Future	570.6000	0.5706	701.3200	0.7013	22.909	0	0	0
2014/09/03	R207	06/11/2014	7.34	Put	Bond Future	1,116.7500	1.1167	839.2700	0.8393	(24.847)	0	0	0
2014/09/03	R207	05/02/2015	8.49	Put	Bond Future	205.5900	0.2056	131.2000	0.1312	(36.184)	0	0	0
2014/09/03	R207	05/02/2015			Bond Future	7.5350	99.3573	7.4335	99.7670	(1.347)	0.0000	0.0000	0
2014/09/03	R207	05/02/2015	8.51	Put	Bond Future	196.2200	0.1962	124.5000	0.1245	(36.551)	0	0	0
2014/09/03	R207	05/02/2015	8.50	Call	Bond Future	3,995.5500	3.9956	4,332.1000	4.3321	8.423	0	0	0
2014/09/03	R207	05/02/2015	8.51	Call	Bond Future	4,029.0900	4.0291	4,367.0100	4.3670	8.387	0	0	0
2014/09/03	R207	05/02/2015	8.49	Call	Bond Future	3,961.6800	3.9617	4,296.9300	4.2969	8.462	0	0	0
2014/09/03	R207	05/02/2015	8.50	Put	Bond Future	201.0600	0.2011	127.9700	0.1280	(36.352)	0	0	0
2014/09/03	R207	07/05/2015			Bond Future	7.5718	101.0801	7.4644	101.4946	(1.418)	0.0000	0.0000	0
2014/09/03	R207	07/05/2015	8.25	Call	Bond Future	3,257.4400	3.2574	3,519.2700	3.5193	8.038	0	0	0
2014/09/03	R207	07/05/2015	7.73	Call	Bond Future	1,953.1100	1.9531	2,135.4500	2.1354	9.336	0	0	66
2014/09/03	R207	07/05/2015	8.24	Put	Bond Future	697.1400	0.6971	543.0300	0.5430	(22.106)	0	0	0
2014/09/03	R207	07/05/2015	8.26	Put	Bond Future	678.1700	0.6782	526.9800	0.5270	(22.294)	0	0	0
2014/09/03	R207	07/05/2015	7.73	Put	Bond Future	1,346.1500	1.3462	1,114.0100	1.1140	(17.245)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
2014/09/03	R207	07/05/2015	8.25	Put	Bond Future	687.6100	0.6876	534.9600	0.5350	(22.200)	0	0	0
2014/09/03	R207	07/05/2015	8.26	Call	Bond Future	3,285.2800	3.2853	3,548.5700	3.5486	8.014	0	0	0
2014/09/03	R207	07/05/2015	8.24	Call	Bond Future	3,229.6800	3.2297	3,490.0500	3.4900	8.062	0	0	0
2014/09/03	R208	06/11/2014	7.46	Call	Bond Future	571.3800	0.5714	702.5900	0.7026	22.964	0	0	0
2014/09/03	R208	06/11/2014			Bond Future	7.6534	96.2711	7.5424	96.8102	(1.450)	0.0000	0.0000	16,437
2014/09/03	R208	06/11/2014	7.44	Call	Bond Future	537.4100	0.5374	660.9400	0.6609	22.986	0	0	0
2014/09/03	R208	06/11/2014	7.45	Call	Bond Future	554.2200	0.5542	681.5600	0.6816	22.976	0	0	0
2014/09/03	R208	06/11/2014	7.44	Put	Bond Future	1,577.4100	1.5774	1,161.8000	1.1618	(26.348)	0	0	0
2014/09/03	R208	06/11/2014	8.50	Put	Bond Future	60.5300	0.0605	21.3500	0.0213	(64.728)	0	0	1,520
2014/09/03	R208	06/11/2014	7.46	Put	Bond Future	1,513.3400	1.5133	1,105.4100	1.1054	(26.956)	0	0	0
2014/09/03	R208	06/11/2014	7.45	Put	Bond Future	1,545.1900	1.5452	1,133.3900	1.1334	(26.650)	0	0	0
2014/09/03	R208	06/11/2014	8.50	Call	Bond Future	4,052.9700	4.0530	4,552.9300	4.5529	12.336	0	0	0
2014/09/03	R208	05/02/2015	8.51	Call	Bond Future	4,004.0200	4.0040	4,407.9600	4.4080	10.088	0	0	0
2014/09/03	R208	05/02/2015			Bond Future	7.7157	97.8040	7.5994	98.3500	(1.507)	0.0000	0.0000	0
2014/09/03	R208	05/02/2015	8.49	Call	Bond Future	3,930.3000	3.9303	4,329.8300	4.3298	10.165	0	0	0
2014/09/03	R208	05/02/2015	8.51	Put	Bond Future	374.5700	0.3746	232.4600	0.2325	(37.940)	0	0	0
2014/09/03	R208	05/02/2015	8.50	Put	Bond Future	382.2900	0.3823	237.9800	0.2380	(37.749)	0	0	0
2014/09/03	R208	05/02/2015	8.49	Put	Bond Future	390.1400	0.3901	243.6200	0.2436	(37.556)	0	0	0
2014/09/03	R208	05/02/2015	8.50	Call	Bond Future	3,967.1100	3.9671	4,368.8500	4.3688	10.127	0	0	0
2014/09/03	R208	07/05/2015	8.01	Call	Bond Future	2,598.1200	2.5981	2,848.3100	2.8483	9.630	0	0	0
2014/09/03	R208	07/05/2015			Bond Future	7.7525	96.0971	7.6305	96.6504	(1.573)	0.0000	0.0000	0
2014/09/03	R208	07/05/2015	7.99	Call	Bond Future	2,544.3300	2.5443	2,790.4100	2.7904	9.672	0	0	0
2014/09/03	R208	07/05/2015	8.00	Call	Bond Future	2,571.3100	2.5713	2,819.2900	2.8193	9.644	0	0	0
2014/09/03	R208	07/05/2015	7.99	Put	Bond Future	1,477.3300	1.4773	1,170.1200	1.1701	(20.795)	0	0	0
2014/09/03	R208	07/05/2015	8.01	Put	Bond Future	1,441.9500	1.4419	1,138.8500	1.1389	(21.020)	0	0	0
2014/09/03	R208	07/05/2015	8.00	Put	Bond Future	1,459.7100	1.4597	1,154.4000	1.1544	(20.916)	0	0	0
2014/09/03	R208	06/08/2015			Bond Future	7.7522	97.9533	7.6238	98.5168	(1.657)	0.0000	0.0000	0
2014/09/03	R208	06/08/2015	8.00	Call	Bond Future	2,833.6700	2.8337	3,064.5100	3.0645	8.146	0	0	0
2014/09/03	R208	06/08/2015	8.01	Call	Bond Future	2,859.1600	2.8592	3,091.9100	3.0919	8.141	0	0	0
2014/09/03	R208	06/08/2015	8.85	Call	Bond Future	5,341.6100	5.3416	5,725.1100	5.7251	7.179	0	0	0
2014/09/03	R208	06/08/2015	7.99	Call	Bond Future	2,808.2900	2.8083	3,037.2200	3.0372	8.152	0	0	0
2014/09/03	R208	06/08/2015	8.01	Put	Bond Future	1,739.7400	1.7397	1,408.9200	1.4089	(19.015)	0	0	0
2014/09/03	R208	06/08/2015	8.00	Put	Bond Future	1,757.3600	1.7574	1,424.6300	1.4246	(18.934)	0	0	0
2014/09/03	R208	06/08/2015	8.85	Put	Bond Future	684.1800	0.6842	504.1100	0.5041	(26.319)	0	0	198
2014/09/03	R208	06/08/2015	7.99	Put	Bond Future	1,775.1300	1.7751	1,440.4900	1.4405	(18.852)	0	0	0
2014/09/03	R209	06/11/2014	8.95	Call	Bond Future	2,725.6800	2.7257	3,104.9200	3.1049	13.914	0	0	2,050
2014/09/03	R209	06/11/2014	9.50	Call	Bond Future	5,874.3900	5.8744	6,477.0800	6.4771	10.260	0	0	0
2014/09/03	R209	06/11/2014	8.99	Put	Bond Future	937.3600	0.9374	639.2500	0.6392	(31.803)	0	0	0
2014/09/03	R209	06/11/2014	10.00	Call	Bond Future	9,036.5100	9.0365	9,716.0300	9.7160	7.520	0	0	0
2014/09/03	R209	06/11/2014	9.05	Put	Bond Future	799.6600	0.7997	531.9500	0.5320	(33.478)	0	0	0
2014/09/03	R209	06/11/2014	9.58	Put	Bond Future	157.5700	0.1576	81.1000	0.0811	(48.531)	0	0	907
2014/09/03	R209	06/11/2014			Bond Future	8.7305	76.8668	8.6418	77.5650	(1.016)	0.0000	0.0000	25,626
2014/09/03	R209	06/11/2014	8.95	Put	Bond Future	1,039.0200	1.0390	720.0400	0.7200	(30.700)	0	0	0
2014/09/03	R209	06/11/2014	9.01	Put	Bond Future	889.4900	0.8895	601.6600	0.6017	(32.359)	0	0	0
2014/09/03	R209	06/11/2014	9.50	Put	Bond Future	206.3500	0.2064	110.8200	0.1108	(46.295)	0	0	5,500
2014/09/03	R209	06/11/2014	10.05	Call	Bond Future	9,350.3900	9.3504	10,033.2400	10.0332	7.303	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
2014/09/03	R209	06/11/2014	9.00	Put	Bond Future	913.1800	0.9132	620.2300	0.6202	(32.080)	0	0	0
2014/09/03	R209	06/11/2014	9.95	Call	Bond Future	8,721.5100	8.7215	9,397.1000	9.3971	7.746	0	0	0
2014/09/03	R209	06/11/2014	8.50	Call	Bond Future	992.0900	0.9921	1,140.4100	1.1404	14.950	0	0	5,500
2014/09/03	R209	06/11/2014	8.75	Put	Bond Future	1,679.1400	1.6791	1,252.5900	1.2526	(25.403)	0	0	0
2014/09/03	R209	06/11/2014	8.99	Call	Bond Future	2,925.2200	2.9252	3,325.3300	3.3253	13.678	0	0	0
2014/09/03	R209	06/11/2014	9.25	Call	Bond Future	4,354.0300	4.3540	4,874.6000	4.8746	11.956	0	0	0
2014/09/03	R209	06/11/2014	10.05	Put	Bond Future	24.8100	0.0248	9.4400	0.0094	(61.951)	0	0	2,050
2014/09/03	R209	06/11/2014	10.00	Put	Bond Future	30.8900	0.0309	12.1900	0.0122	(60.537)	0	0	1,640
2014/09/03	R209	06/11/2014	9.05	Call	Bond Future	3,235.8000	3.2358	3,666.3100	3.6663	13.305	0	0	2,050
2014/09/03	R209	06/11/2014	9.58	Call	Bond Future	6,376.9700	6.3770	6,998.7200	6.9987	9.750	0	0	0
2014/09/03	R209	06/11/2014	9.00	Call	Bond Future	2,976.0400	2.9760	3,381.3100	3.3813	13.618	0	0	1,640
2014/09/03	R209	06/11/2014	9.25	Put	Bond Future	453.5800	0.4536	275.9300	0.2759	(39.166)	0	0	2,200
2014/09/03	R209	06/11/2014	8.75	Call	Bond Future	1,831.1300	1.8311	2,102.8000	2.1028	14.836	0	0	2,200
2014/09/03	R209	06/11/2014	9.01	Call	Bond Future	3,027.2400	3.0272	3,437.6300	3.4376	13.557	0	0	0
2014/09/03	R209	06/11/2014	9.95	Put	Bond Future	38.2900	0.0383	15.6600	0.0157	(59.102)	0	0	2,050
2014/09/03	R209	06/11/2014	8.50	Put	Bond Future	2,827.7200	2.8277	2,277.8200	2.2778	(19.447)	0	0	0
2014/09/03	R209	05/02/2015	9.00	Put	Bond Future	2,110.9300	2.1109	1,685.2100	1.6852	(20.167)	0	0	0
2014/09/03	R209	05/02/2015			Bond Future	8.7867	78.0908	8.6957	78.7987	(1.035)	0.0000	0.0000	0
2014/09/03	R209	05/02/2015	9.25	Call	Bond Future	4,902.1100	4.9021	5,270.0600	5.2701	7.506	0	0	0
2014/09/03	R209	05/02/2015	9.26	Call	Bond Future	4,951.5800	4.9516	5,322.8600	5.3229	7.498	0	0	0
2014/09/03	R209	05/02/2015	9.25	Put	Bond Future	1,446.0000	1.4460	1,106.0100	1.1060	(23.512)	0	0	0
2014/09/03	R209	05/02/2015	9.24	Call	Bond Future	4,853.0000	4.8530	5,217.5900	5.2176	7.513	0	0	0
2014/09/03	R209	05/02/2015	9.00	Call	Bond Future	3,733.1600	3.7332	4,015.3800	4.0154	7.560	0	0	0
2014/09/03	R209	05/02/2015	9.24	Put	Bond Future	1,468.8900	1.4689	1,125.5400	1.1255	(23.375)	0	0	0
2014/09/03	R209	05/02/2015	9.26	Put	Bond Future	1,423.5800	1.4236	1,086.9200	1.0869	(23.649)	0	0	0
2014/09/03	R209	07/05/2015			Bond Future	8.8300	76.2944	8.7369	77.0129	(1.055)	0.0000	0.0000	0
2014/09/03	R209	07/05/2015	8.99	Put	Bond Future	3,120.6600	3.1207	2,668.7600	2.6688	(14.481)	0	0	0
2014/09/03	R209	07/05/2015	9.01	Put	Bond Future	3,054.0900	3.0541	2,607.4000	2.6074	(14.626)	0	0	0
2014/09/03	R209	07/05/2015	9.00	Put	Bond Future	3,087.2400	3.0872	2,637.9400	2.6379	(14.553)	0	0	0
2014/09/03	R209	07/05/2015	8.99	Call	Bond Future	4,331.3700	4.3314	4,597.9500	4.5980	6.155	0	0	0
2014/09/03	R209	07/05/2015	9.00	Call	Bond Future	4,372.6200	4.3726	4,641.8000	4.6418	6.156	0	0	0
2014/09/03	R209	07/05/2015	9.01	Call	Bond Future	4,414.0300	4.4140	4,685.8200	4.6858	6.157	0	0	0
2014/09/03	R209	06/08/2015	8.99	Put	Bond Future	3,869.6700	3.8697	3,375.4300	3.3754	(12.772)	0	0	0
2014/09/03	R209	06/08/2015			Bond Future	8.8563	77.7688	8.7608	78.5008	(1.078)	0.0000	0.0000	0
2014/09/03	R209	06/08/2015	9.01	Put	Bond Future	3,801.0300	3.8010	3,311.3100	3.3113	(12.884)	0	0	0
2014/09/03	R209	06/08/2015	9.90	Call	Bond Future	8,950.3800	8.9504	9,388.5000	9.3885	4.895	0	0	0
2014/09/03	R209	06/08/2015	9.00	Call	Bond Future	4,916.6200	4.9166	5,156.6400	5.1566	4.882	0	0	0
2014/09/03	R209	06/08/2015	9.01	Call	Bond Future	4,956.8100	4.9568	5,199.0900	5.1991	4.888	0	0	0
2014/09/03	R209	06/08/2015	8.99	Call	Bond Future	4,876.5800	4.8766	5,114.3400	5.1143	4.876	0	0	0
2014/09/03	R209	06/08/2015	9.00	Put	Bond Future	3,835.2200	3.8352	3,343.2400	3.3432	(12.828)	0	0	0
2014/09/03	R209	06/08/2015	9.90	Put	Bond Future	1,606.9100	1.6069	1,313.0300	1.3130	(18.289)	0	0	2,914
2014/09/03	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R210	06/11/2014			Bond Future	173.5444	173.5444	173.5292	173.5292	(0.009)	0.0000	0.0000	642
2014/09/03	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R210	06/11/2014	169.00	Call	Bond Future	4,544.3700	4.5444	4,529.1700	4.5292	(0.334)	0	0	0
2014/09/03	R210	06/11/2014	169.01	Call	Bond Future	4,534.3700	4.5344	4,519.1700	4.5192	(0.335)	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
2014/09/03	R210	06/11/2014	168.99	Call	Bond Future	4,554.3700		4.5544	4,539.1700	4.5392	(0.334)	0	0	0
2014/09/03	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R210	05/02/2015			Bond Future	176.3283		176.3283	176.3100	176.3100	(0.010)	0.0000	0.0000	0
2014/09/03	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R210	05/02/2015	175.01	Call	Bond Future	1,318.2600		1.3183	1,300.0100	1.3000	(1.384)	0	0	0
2014/09/03	R210	05/02/2015	174.99	Call	Bond Future	1,338.2600		1.3383	1,320.0100	1.3200	(1.364)	0	0	0
2014/09/03	R210	05/02/2015	175.00	Call	Bond Future	1,328.2600		1.3283	1,310.0100	1.3100	(1.374)	0	0	0
2014/09/03	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R211	06/11/2014	130.00	Call	Bond Future	2,301.5400		2.3015	2,280.5200	2.2805	(0.913)	0	0	0
2014/09/03	R211	06/11/2014	130.01	Call	Bond Future	2,291.5400		2.2915	2,270.5200	2.2705	(0.917)	0	0	0
2014/09/03	R211	06/11/2014			Bond Future	132.3015		132.3015	132.2805	132.2805	(0.016)	0.0000	0.0000	1,120
2014/09/03	R211	06/11/2014	129.99	Call	Bond Future	2,311.5400		2.3115	2,290.5200	2.2905	(0.909)	0	0	0
2014/09/03	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R211	05/02/2015	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R211	05/02/2015			Bond Future	132.8182		132.8182	132.7945	132.7945	(0.018)	0.0000	0.0000	0
2014/09/03	R211	05/02/2015	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R211	05/02/2015	132.99	Put	Bond Future	171.8500		0.1718	195.4700	0.1955	13.745	0	0	0
2014/09/03	R211	05/02/2015	133.01	Put	Bond Future	191.8500		0.1918	215.4700	0.2155	12.312	0	0	0
2014/09/03	R211	05/02/2015	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R211	05/02/2015	133.00	Put	Bond Future	181.8500		0.1818	205.4700	0.2055	12.989	0	0	0
2014/09/03	R212	06/11/2014			Bond Future	137.2014		137.2014	137.1880	137.1880	(0.010)	0.0000	0.0000	14,864
2014/09/03	R212	06/11/2014	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R212	06/11/2014	135.00	Call	Bond Future	2,201.3600		2.2014	2,188.0200	2.1880	(0.606)	0	0	0
2014/09/03	R212	06/11/2014	135.01	Call	Bond Future	2,191.3600		2.1914	2,178.0200	2.1780	(0.609)	0	0	0
2014/09/03	R212	06/11/2014	134.99	Call	Bond Future	2,211.3600		2.2114	2,198.0200	2.1980	(0.603)	0	0	0
2014/09/03	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R212	05/02/2015			Bond Future	137.6398		137.6398	137.6240	137.6240	(0.012)	0.0000	0.0000	0
2014/09/03	R212	05/02/2015	137.99	Put	Bond Future	350.1600		0.3502	366.0100	0.3660	4.527	0	0	0
2014/09/03	R212	05/02/2015	138.01	Put	Bond Future	370.1600		0.3702	386.0100	0.3860	4.282	0	0	0
2014/09/03	R212	05/02/2015	138.00	Put	Bond Future	360.1600		0.3602	376.0100	0.3760	4.401	0	0	0
2014/09/03	R212	05/02/2015	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R212	05/02/2015	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R212	05/02/2015	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R213	06/11/2014	8.84	Call	Bond Future	2,810.3700		2.8104	3,222.4600	3.2225	14.663	0	0	0
2014/09/03	R213	06/11/2014	8.85	Put	Bond Future	939.5100		0.9395	658.1200	0.6581	(29.951)	0	0	0
2014/09/03	R213	06/11/2014			Bond Future	8.5998		87.4870	8.5108	88.1855	(1.035)	0.0000	0.0000	29,178
2014/09/03	R213	06/11/2014	8.85	Call	Bond Future	2,861.0900		2.8611	3,278.2100	3.2782	14.579	0	0	0
2014/09/03	R213	06/11/2014	8.86	Call	Bond Future	2,912.2200		2.9122	3,334.3300	3.3343	14.494	0	0	0
2014/09/03	R213	06/11/2014	8.84	Put	Bond Future	964.4000		0.9644	677.9800	0.6780	(29.699)	0	0	0
2014/09/03	R213	06/11/2014	8.86	Put	Bond Future	915.1200		0.9151	638.7200	0.6387	(30.204)	0	0	0
2014/09/03	R213	05/02/2015	9.26	Put	Bond Future	1,126.6200		1.1266	835.2300	0.8352	(25.864)	0	0	0
2014/09/03	R213	05/02/2015			Bond Future	8.6618		88.8796	8.5703	89.5878	(1.056)	0.0000	0.0000	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
2014/09/03	R213	05/02/2015	9.25	Put	Bond Future	1,145.4300	1.1454	850.8100	0.8508	(25.721)	0	0	0
2014/09/03	R213	05/02/2015	9.24	Put	Bond Future	1,164.6900	1.1647	866.8100	0.8668	(25.576)	0	0	0
2014/09/03	R213	05/02/2015	9.25	Call	Bond Future	5,506.1900	5.5062	5,919.7500	5.9198	7.511	0	0	0
2014/09/03	R213	05/02/2015	9.26	Call	Bond Future	5,558.7300	5.5587	5,975.5200	5.9755	7.498	0	0	0
2014/09/03	R213	05/02/2015	9.24	Call	Bond Future	5,454.0100	5.4540	5,864.3100	5.8643	7.523	0	0	0
2014/09/03	R213	07/05/2015	8.74	Call	Bond Future	3,734.2100	3.7342	4,004.4100	4.0044	7.236	0	0	0
2014/09/03	R213	07/05/2015	8.75	Put	Bond Future	3,439.2600	3.4393	2,993.5400	2.9935	(12.960)	0	0	0
2014/09/03	R213	07/05/2015			Bond Future	8.7060	86.8723	8.6121	87.5908	(1.078)	0.0000	0.0000	0
2014/09/03	R213	07/05/2015	8.75	Call	Bond Future	3,772.8900	3.7729	4,045.6500	4.0456	7.229	0	0	0
2014/09/03	R213	07/05/2015	8.76	Call	Bond Future	3,812.0600	3.8121	4,087.3700	4.0874	7.222	0	0	0
2014/09/03	R213	07/05/2015	8.74	Put	Bond Future	3,476.2800	3.4763	3,028.0000	3.0280	(12.895)	0	0	0
2014/09/03	R213	07/05/2015	8.76	Put	Bond Future	3,402.8300	3.4028	2,959.6600	2.9597	(13.024)	0	0	0
2014/09/03	R214	06/11/2014	9.20	Call	Bond Future	3,817.8900	3.8179	4,323.8800	4.3239	13.253	0	0	2,500
2014/09/03	R214	06/11/2014	9.64	Call	Bond Future	6,551.1200	6.5511	7,203.7300	7.2037	9.962	0	0	0
2014/09/03	R214	06/11/2014			Bond Future	8.8057	77.8070	8.7170	78.5395	(1.007)	0.0000	0.0000	6,058
2014/09/03	R214	06/11/2014	9.20	Put	Bond Future	693.7200	0.6937	467.1200	0.4671	(32.664)	0	0	0
2014/09/03	R214	06/11/2014	9.65	Call	Bond Future	6,616.0800	6.6161	7,270.8400	7.2708	9.896	0	0	0
2014/09/03	R214	06/11/2014	9.66	Call	Bond Future	6,681.1100	6.6811	7,337.9700	7.3380	9.832	0	0	0
2014/09/03	R214	06/11/2014	9.80	Call	Bond Future	7,593.0500	7.5930	8,275.3500	8.2753	8.986	0	0	0
2014/09/03	R214	06/11/2014	9.64	Put	Bond Future	184.1400	0.1841	104.1600	0.1042	(43.434)	0	0	0
2014/09/03	R214	06/11/2014	9.66	Put	Bond Future	172.4600	0.1725	96.7300	0.0967	(43.912)	0	0	0
2014/09/03	R214	06/11/2014	9.65	Put	Bond Future	178.2100	0.1782	100.3800	0.1004	(43.673)	0	0	0
2014/09/03	R214	06/11/2014	9.80	Put	Bond Future	106.1100	0.1061	55.8200	0.0558	(47.394)	0	0	2,500
2014/09/03	R214	05/02/2015	9.50	Call	Bond Future	6,050.2900	6.0503	6,524.9400	6.5249	7.845	0	0	0
2014/09/03	R214	05/02/2015			Bond Future	8.8628	79.0456	8.7718	79.7885	(1.026)	0.0000	0.0000	0
2014/09/03	R214	05/02/2015	9.51	Call	Bond Future	6,104.2600	6.1043	6,581.8700	6.5819	7.824	0	0	0
2014/09/03	R214	05/02/2015	9.50	Put	Bond Future	1,160.1600	1.1602	891.8300	0.8918	(23.129)	0	0	0
2014/09/03	R214	05/02/2015	9.49	Call	Bond Future	5,996.4600	5.9965	6,468.1300	6.4681	7.866	0	0	0
2014/09/03	R214	05/02/2015	9.49	Put	Bond Future	1,179.0000	1.1790	907.6900	0.9077	(23.012)	0	0	0
2014/09/03	R214	05/02/2015	9.51	Put	Bond Future	1,141.5800	1.1416	876.2100	0.8762	(23.246)	0	0	0
2014/09/03	R214	07/05/2015			Bond Future	8.9045	77.1213	8.8115	77.8753	(1.045)	0.0000	0.0000	0
2014/09/03	R214	07/05/2015	9.15	Call	Bond Future	4,960.7800	4.9608	5,256.0100	5.2560	5.951	0	0	0
2014/09/03	R214	07/05/2015	9.16	Call	Bond Future	5,005.3800	5.0054	5,303.1000	5.3031	5.948	0	0	0
2014/09/03	R214	07/05/2015	9.14	Put	Bond Future	3,061.7500	3.0618	2,600.4600	2.6005	(15.066)	0	0	0
2014/09/03	R214	07/05/2015	9.16	Put	Bond Future	2,996.7000	2.9967	2,540.3800	2.5404	(15.227)	0	0	0
2014/09/03	R214	07/05/2015	9.15	Put	Bond Future	3,029.0800	3.0291	2,570.2700	2.5703	(15.147)	0	0	0
2014/09/03	R214	07/05/2015	9.14	Call	Bond Future	4,916.3400	4.9163	5,209.0900	5.2091	5.955	0	0	0
2014/09/03	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R248	06/11/2014			Bond Future	8.8669	100.4728	8.7832	101.3613	(0.944)	0.0000	0.0000	26,250
2014/09/03	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R248	06/11/2014	9.72	Call	Bond Future	8,313.6100	8.3136	9,202.1600	9.2022	10.688	0	0	0
2014/09/03	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R248	06/11/2014	9.73	Call	Bond Future	8,403.5800	8.4036	9,292.1300	9.2921	10.573	0	0	0
2014/09/03	R248	06/11/2014	9.74	Call	Bond Future	8,493.3900	8.4934	9,381.9400	9.3819	10.462	0	0	0
2014/09/03	R248	05/02/2015			Bond Future	8.9257	102.0723	8.8399	102.9731	(0.962)	0.0000	0.0000	1,277
2014/09/03	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/03	R248	05/02/2015	9.50	Call	Bond Future	5,668.8100	5.6688	6,569.6900	6.5697	15.892	0	0	0
2014/09/03	R248	05/02/2015	9.51	Call	Bond Future	5,762.3300	5.7623	6,663.2100	6.6632	15.634	0	0	0
2014/09/03	R248	05/02/2015	9.49	Call	Bond Future	5,575.1100	5.5751	6,475.9900	6.4760	16.159	0	0	0
2014/09/03	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R248	07/05/2015			Bond Future	8.9692	99.4068	8.8812	100.3211	(0.981)	0.0000	0.0000	0
2014/09/03	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/03	R248	07/05/2015	9.26	Call	Bond Future	2,919.4700	2.9195	3,833.7700	3.8338	31.317	0	0	0
2014/09/03	R248	07/05/2015	9.24	Call	Bond Future	2,723.6700	2.7237	3,637.9700	3.6380	33.569	0	0	0
2014/09/03	R248	07/05/2015	9.25	Call	Bond Future	2,821.6600	2.8217	3,735.9600	3.7360	32.403	0	0	0
Total												434631	