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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2014/08/08	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	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
2014/08/08	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	2025	07/08/2014			Bond Future	116.1887	116.1887	116.1887	116.1887	0.000	0.0000	0.0000	0
2014/08/08	2025	06/11/2014	117.01	Call	Bond Future	936.9800	0.9370	839.0100	0.8390	(10.456)	0	0	0
2014/08/08	2025	06/11/2014			Bond Future	117.9470	117.9470	117.8490	117.8490	(0.083)	0.0000	0.0000	0
2014/08/08	2025	06/11/2014	116.99	Call	Bond Future	956.9800	0.9570	859.0100	0.8590	(10.237)	0	0	0
2014/08/08	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2025	06/11/2014	117.00	Call	Bond Future	946.9800	0.9470	849.0100	0.8490	(10.346)	0	0	0
2014/08/08	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2025	05/02/2015			Bond Future	118.6949	118.6949	118.6163	118.6163	(0.066)	0.0000	0.0000	0
2014/08/08	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2025	05/02/2015	118.99	Put	Bond Future	295.1500	0.2952	373.7500	0.3738	26.631	0	0	0
2014/08/08	2025	05/02/2015	119.01	Put	Bond Future	315.1500	0.3152	393.7500	0.3938	24.941	0	0	0
2014/08/08	2025	05/02/2015	119.00	Put	Bond Future	305.1500	0.3052	383.7500	0.3838	25.758	0	0	0
2014/08/08	2030	07/08/2014			Bond Future	8.7000	94.3651	8.7000	94.3651	0.000	0.0000	0.0000	0
2014/08/08	2030	06/11/2014	9.01	Call	Bond Future	2,211.5100	2.2115	1,783.6600	1.7837	(19.347)	0	0	0
2014/08/08	2030	06/11/2014			Bond Future	8.7279	96.1504	8.7817	95.7226	0.617	0.0000	0.0000	4,185
2014/08/08	2030	06/11/2014	8.99	Call	Bond Future	2,057.1800	2.0572	1,629.3300	1.6293	(20.798)	0	0	0
2014/08/08	2030	06/11/2014	9.00	Call	Bond Future	2,134.3900	2.1344	1,706.5400	1.7065	(20.046)	0	0	0
2014/08/08	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2030	05/02/2015			Bond Future	8.7933	93.6822	8.8467	93.2644	0.607	0.0000	0.0000	0
2014/08/08	2030	05/02/2015	9.25	Call	Bond Future	3,489.7300	3.4897	3,071.9000	3.0719	(11.973)	0	0	0
2014/08/08	2030	05/02/2015	9.24	Call	Bond Future	3,415.3300	3.4153	2,997.5000	2.9975	(12.234)	0	0	0
2014/08/08	2030	05/02/2015	9.26	Call	Bond Future	3,564.0400	3.5640	3,146.2100	3.1462	(11.723)	0	0	0
2014/08/08	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2030	07/05/2015			Bond Future	8.8428	95.3458	8.8962	94.9339	0.603	0.0000	0.0000	0
2014/08/08	2030	07/05/2015	8.74	Put	Bond Future	801.6100	0.8016	1,213.5300	1.2135	51.387	0	0	0
2014/08/08	2030	07/05/2015	8.76	Put	Bond Future	644.9700	0.6450	1,056.8900	1.0569	63.867	0	0	0
2014/08/08	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2030	07/05/2015	8.75	Put	Bond Future	723.2400	0.7232	1,135.1600	1.1352	56.955	0	0	0
2014/08/08	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/08/08	2037	07/08/2014			Bond Future	8.9050	96.3658	8.9050	96.3658	0.000	0.0000	0.0000	0
2014/08/08	2037	06/11/2014	9.69	Call	Bond Future	6,619.1200	6.6191	5,978.6500	5.9787	(9.676)	0	0	0
2014/08/08	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2037	06/11/2014			Bond Future	8.9342	98.1926	9.0037	97.5522	0.777	0.0000	0.0000	6,708
2014/08/08	2037	06/11/2014	9.70	Call	Bond Future	6,701.7300	6.7017	6,061.2600	6.0613	(9.557)	0	0	0
2014/08/08	2037	06/11/2014	9.71	Call	Bond Future	6,784.2200	6.7842	6,143.7500	6.1438	(9.441)	0	0	0
2014/08/08	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2037	05/02/2015			Bond Future	8.9968	95.5068	9.0664	94.8732	0.774	0.0000	0.0000	3,280
2014/08/08	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2037	05/02/2015	9.50	Call	Bond Future	4,433.7300	4.4337	3,800.1800	3.8002	(14.289)	0	0	0
2014/08/08	2037	05/02/2015	9.51	Call	Bond Future	4,518.4700	4.5185	3,884.9200	3.8849	(14.021)	0	0	0
2014/08/08	2037	05/02/2015	9.49	Call	Bond Future	4,348.8600	4.3489	3,715.3100	3.7153	(14.568)	0	0	0
2014/08/08	2037	07/05/2015	9.01	Put	Bond Future	319.8300	0.3198	950.9200	0.9509	197.320	0	0	0
2014/08/08	2037	07/05/2015			Bond Future	9.0452	97.2028	9.1153	96.5718	0.775	0.0000	0.0000	0
2014/08/08	2037	07/05/2015	9.00	Put	Bond Future	410.9300	0.4109	1,042.0200	1.0420	153.576	0	0	0
2014/08/08	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2037	07/05/2015	8.99	Put	Bond Future	502.1600	0.5022	1,133.2500	1.1333	125.675	0	0	0
2014/08/08	2038	07/08/2014			Bond Future	120.4154	120.4154	120.4154	120.4154	0.000	0.0000	0.0000	0
2014/08/08	2038	06/11/2014	120.01	Call	Bond Future	2,227.7400	2.2277	2,241.9200	2.2419	0.637	0	0	0
2014/08/08	2038	06/11/2014			Bond Future	122.2377	122.2377	122.2519	122.2519	0.012	0.0000	0.0000	2,062
2014/08/08	2038	06/11/2014	119.99	Call	Bond Future	2,247.7400	2.2477	2,261.9200	2.2619	0.631	0	0	0
2014/08/08	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2038	06/11/2014	120.00	Call	Bond Future	2,237.7400	2.2377	2,251.9200	2.2519	0.634	0	0	0
2014/08/08	2038	05/02/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2038	05/02/2015			Bond Future	122.9105	122.9105	122.9467	122.9467	0.029	0.0000	0.0000	0
2014/08/08	2038	05/02/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2038	05/02/2015	122.99	Put	Bond Future	79.4900	0.0795	43.2900	0.0433	(45.540)	0	0	0
2014/08/08	2038	05/02/2015	123.01	Put	Bond Future	99.4900	0.0995	63.2900	0.0633	(36.386)	0	0	0
2014/08/08	2038	05/02/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2038	05/02/2015	123.00	Put	Bond Future	89.4900	0.0895	53.2900	0.0533	(40.451)	0	0	0
2014/08/08	2044	07/08/2014			Bond Future	8.9850	97.8603	8.9850	97.8603	0.000	0.0000	0.0000	0
2014/08/08	2044	06/11/2014			Bond Future	9.0171	99.6883	9.0918	98.9456	0.828	0.0000	0.0000	73
2014/08/08	2044	06/11/2014	8.99	Put	Bond Future	271.8000	0.2718	1,014.5000	1.0145	273.252	0	0	0
2014/08/08	2044	06/11/2014	9.01	Put	Bond Future	71.0100	0.0710	813.7100	0.8137	1045.909	0	0	0
2014/08/08	2044	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2044	06/11/2014	9.00	Put	Bond Future	171.3100	0.1713	914.0100	0.9140	433.542	0	0	0
2014/08/08	2044	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2044	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/08/08	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2044	05/02/2015			Bond Future	9.0778	96.9011	9.1529	96.1640	0.827	0.0000	0.0000	0
2014/08/08	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2044	05/02/2015	8.99	Put	Bond Future	874.9400	0.8749	1,611.9900	1.6120	84.240	0	0	0
2014/08/08	2044	05/02/2015	9.01	Put	Bond Future	674.5400	0.6745	1,411.5900	1.4116	109.267	0	0	0
2014/08/08	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2044	05/02/2015	9.00	Put	Bond Future	774.6500	0.7747	1,511.7000	1.5117	95.146	0	0	0
2014/08/08	2044	07/05/2015			Bond Future	9.1252	98.6221	9.2010	97.8857	0.830	0.0000	0.0000	0
2014/08/08	2044	07/05/2015	8.99	Put	Bond Future	1,339.4200	1.3394	2,075.7700	2.0758	54.975	0	0	0
2014/08/08	2044	07/05/2015	9.01	Put	Bond Future	1,139.3400	1.1393	1,875.6900	1.8757	64.630	0	0	0
2014/08/08	2044	07/05/2015	9.00	Put	Bond Future	1,239.3000	1.2393	1,975.6500	1.9756	59.417	0	0	0
2014/08/08	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2046	07/08/2014			Bond Future	121.1302	121.1302	121.1302	121.1302	0.000	0.0000	0.0000	0
2014/08/08	2046	06/11/2014	104.45	Call	Bond Future	17,169.0400	17.1690	17,183.4100	17.1834	0.084	0	0	0
2014/08/08	2046	06/11/2014			Bond Future	121.6190	121.6190	121.6334	121.6334	0.012	0.0000	0.0000	5,348
2014/08/08	2046	06/11/2014	104.43	Call	Bond Future	17,189.0400	17.1890	17,203.4100	17.2034	0.084	0	0	0
2014/08/08	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2046	06/11/2014	104.44	Call	Bond Future	17,179.0400	17.1790	17,193.4100	17.1934	0.084	0	0	0
2014/08/08	2046	05/02/2015			Bond Future	123.5801	123.5801	123.6164	123.6164	0.029	0.0000	0.0000	0
2014/08/08	2046	05/02/2015	123.99	Put	Bond Future	409.8800	0.4099	373.6400	0.3736	(8.842)	0	0	0
2014/08/08	2046	05/02/2015	124.01	Put	Bond Future	429.8800	0.4299	393.6400	0.3936	(8.430)	0	0	0
2014/08/08	2046	05/02/2015	124.00	Put	Bond Future	419.8800	0.4199	383.6400	0.3836	(8.631)	0	0	0
2014/08/08	2046	05/02/2015	123.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2046	05/02/2015	124.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2046	05/02/2015	124.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2050	07/08/2014			Bond Future	127.6311	127.6311	127.6311	127.6311	0.000	0.0000	0.0000	0
2014/08/08	2050	06/11/2014			Bond Future	129.5626	129.5626	129.5780	129.5780	0.012	0.0000	0.0000	2,800
2014/08/08	2050	06/11/2014	126.00	Call	Bond Future	3,562.5800	3.5626	3,578.0400	3.5780	0.434	0	0	0
2014/08/08	2050	06/11/2014	126.01	Call	Bond Future	3,552.5800	3.5526	3,568.0400	3.5680	0.435	0	0	0
2014/08/08	2050	06/11/2014	125.99	Call	Bond Future	3,572.5800	3.5726	3,588.0400	3.5880	0.433	0	0	0
2014/08/08	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2050	05/02/2015			Bond Future	130.2071	130.2071	130.2458	130.2458	0.030	0.0000	0.0000	0
2014/08/08	2050	05/02/2015	130.01	Call	Bond Future	197.1100	0.1971	235.8300	0.2358	19.644	0	0	0
2014/08/08	2050	05/02/2015	129.99	Call	Bond Future	217.1100	0.2171	255.8300	0.2558	17.834	0	0	0
2014/08/08	2050	05/02/2015	130.00	Call	Bond Future	207.1100	0.2071	245.8300	0.2458	18.695	0	0	0
2014/08/08	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	5701	15/09/2015			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
2014/08/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	AL12	06/11/2014			Index Future	511.0560	511.0560	508.4750	508.4750	(0.505)	0.0000	0.0000	0
2014/08/08	AL12	05/02/2015			Index Future	519.2340	519.2340	516.7020	516.7020	(0.488)	0.0000	0.0000	0
2014/08/08	AL12	07/05/2015			Index Future	528.4290	528.4290	525.9270	525.9270	(0.473)	0.0000	0.0000	0
2014/08/08	AL37	06/11/2014			Index Future	434.3660	434.3660	433.4860	433.4860	(0.203)	0.0000	0.0000	0
2014/08/08	AL37	05/02/2015			Index Future	441.3170	441.3170	440.5000	440.5000	(0.185)	0.0000	0.0000	0
2014/08/08	AL7T	06/11/2014			Index Future	510.7870	510.7870	509.2310	509.2310	(0.305)	0.0000	0.0000	1
2014/08/08	AL7T	05/02/2015			Index Future	518.9610	518.9610	517.4700	517.4700	(0.287)	0.0000	0.0000	0
2014/08/08	ALBI	06/11/2014			Index Future	465.5040	465.5040	463.8410	463.8410	(0.357)	0.0000	0.0000	586
2014/08/08	ALBI	05/02/2015			Index Future	472.9540	472.9540	471.3460	471.3460	(0.340)	0.0000	0.0000	65
2014/08/08	ALBI	07/05/2015			Index Future	481.3290	481.3290	479.7610	479.7610	(0.326)	0.0000	0.0000	0
2014/08/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C157	15/09/2015			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
2014/08/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/08	CS33	15/09/2033			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	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
2014/08/08	EL28	07/08/2014			Bond Future	123.5564		123.5564	123.5564	123.5564	0.000	0.0000	0.0000	0
2014/08/08	EL28	06/11/2014	122.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	EL28	06/11/2014	122.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	EL28	06/11/2014			Bond Future	123.9463		123.9463	123.9612	123.9612	0.012	0.0000	0.0000	0
2014/08/08	EL28	06/11/2014	121.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	EL28	06/11/2014	122.00	Call	Bond Future	1,946.2800		1.9463	1,961.1800	1.9612	0.766	0	0	0
2014/08/08	EL28	06/11/2014	122.01	Call	Bond Future	1,936.2800		1.9363	1,951.1800	1.9512	0.770	0	0	0
2014/08/08	EL28	06/11/2014	121.99	Call	Bond Future	1,956.2800		1.9563	1,971.1800	1.9712	0.762	0	0	0
2014/08/08	EL28	05/02/2015	126.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	EL28	05/02/2015			Bond Future	125.9452		125.9452	125.9823	125.9823	0.029	0.0000	0.0000	0
2014/08/08	EL28	05/02/2015	126.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	EL28	05/02/2015	125.99	Put	Bond Future	44.8000		0.0448	7.7000	0.0077	(82.813)	0	0	0
2014/08/08	EL28	05/02/2015	126.01	Put	Bond Future	64.8000		0.0648	27.7000	0.0277	(57.253)	0	0	0
2014/08/08	EL28	05/02/2015	126.00	Put	Bond Future	54.8000		0.0548	17.7000	0.0177	(67.701)	0	0	0
2014/08/08	EL28	05/02/2015	125.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	ES33	07/08/2014			Bond Future	9.5200		85.4192	9.5200	85.4192	0.000	0.0000	0.0000	0
2014/08/08	ES33	06/11/2014	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	ES33	06/11/2014			Bond Future	9.5837		83.1458	9.6530	82.6333	0.722	0.0000	0.0000	6,220
2014/08/08	ES33	06/11/2014	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	ES33	06/11/2014	10.29	Call	Bond Future	5,005.3800		5.0054	4,492.9000	4.4929	(10.239)	0	0	0
2014/08/08	ES33	06/11/2014	10.30	Call	Bond Future	5,072.8300		5.0728	4,560.3500	4.5604	(10.102)	0	0	0
2014/08/08	ES33	06/11/2014	10.31	Call	Bond Future	5,140.1800		5.1402	4,627.7000	4.6277	(9.970)	0	0	0
2014/08/08	ES33	06/11/2014	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	ES33	05/02/2015	10.00	Call	Bond Future	2,349.7500		2.3497	1,843.7400	1.8437	(21.535)	0	0	0
2014/08/08	ES33	05/02/2015			Bond Future	9.6718		84.4768	9.7413	83.9708	0.718	0.0000	0.0000	0
2014/08/08	ES33	05/02/2015	10.01	Call	Bond Future	2,419.7100		2.4197	1,913.7000	1.9137	(20.912)	0	0	0
2014/08/08	ES33	05/02/2015	9.99	Call	Bond Future	2,279.7000		2.2797	1,773.6900	1.7737	(22.196)	0	0	0
2014/08/08	ES33	05/02/2015	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	ES33	05/02/2015	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	ES33	07/05/2015			Bond Future	9.7399		82.1842	9.8099	81.6809	0.718	0.0000	0.0000	0
2014/08/08	ES33	07/05/2015	9.74	Put	Bond Future	0.0000		0.0000	502.8500	0.5028	100.000	0	0	0
2014/08/08	ES33	07/05/2015	9.76	Put	Bond Future	0.0000		0.0000	358.4600	0.3585	100.000	0	0	0
2014/08/08	ES33	07/05/2015	9.75	Put	Bond Future	0.0000		0.0000	430.6100	0.4306	100.000	0	0	0
2014/08/08	ES33	07/05/2015	9.76	Call	Bond Future	144.8200		0.1448	0.0000	0.0000	(100.000)	0	0	0
2014/08/08	ES33	07/05/2015	9.74	Call	Bond Future	0.4300		0.0004	0.0000	0.0000	(100.000)	0	0	0
2014/08/08	ES33	07/05/2015	9.75	Call	Bond Future	72.6700		0.0727	0.0000	0.0000	(100.000)	0	0	0
2014/08/08	GOVI	06/11/2014	449.01	Call	GOVI	149,580.0000		14.9580	134,450.0000	13.4450	(10.115)	0	0	0
2014/08/08	GOVI	06/11/2014			GOVI	463.9680		463.9680	462.4550	462.4550	(0.326)	0.0000	0.0000	382
2014/08/08	GOVI	06/11/2014	448.99	Call	GOVI	149,780.0000		14.9780	134,650.0000	13.4650	(10.101)	0	0	0
2014/08/08	GOVI	06/11/2014	449.00	Call	GOVI	149,680.0000		14.9680	134,550.0000	13.4550	(10.108)	0	0	0
2014/08/08	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	GOVI	06/11/2014	449.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	GOVI	06/11/2014	449.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	GOVI	05/02/2015	459.99	Call	GOVI	114,020.0000		11.4020	99,470.0000	9.9470	(12.761)	0	0	0

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2014/08/08	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	GOVI	05/02/2015			GOVI	471.3920	471.3920	469.9370	469.9370	(0.309)	0.0000	0.0000	45
2014/08/08	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	GOVI	05/02/2015	460.00	Call	GOVI	113,920.0000	11.3920	99,370.0000	9.9370	(12.772)	0	0	0
2014/08/08	GOVI	05/02/2015	460.01	Call	GOVI	113,820.0000	11.3820	99,270.0000	9.9270	(12.783)	0	0	0
2014/08/08	GOVI	07/05/2015	449.99	Call	GOVI	297,500.0000	29.7500	283,370.0000	28.3370	(4.750)	0	0	0
2014/08/08	GOVI	07/05/2015			GOVI	479.7400	479.7400	478.3270	478.3270	(0.295)	0.0000	0.0000	0
2014/08/08	GOVI	07/05/2015	450.00	Call	GOVI	297,400.0000	29.7400	283,270.0000	28.3270	(4.751)	0	0	0
2014/08/08	GOVI	07/05/2015	450.01	Call	GOVI	297,300.0000	29.7300	283,170.0000	28.3170	(4.753)	0	0	0
2014/08/08	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/08/08	ICAA	06/11/2014			Can-Do Interest Rate	144.8663	144.8663	142.9944	142.9944	(1.292)	0.0000	0.0000	635
2014/08/08	IGOV	06/11/2014			Index Future	217.1480	217.1480	219.2850	219.2850	0.984	0.0000	0.0000	1,191
2014/08/08	IGOV	05/02/2015			Index Future	220.6490	220.6490	222.8600	222.8600	1.002	0.0000	0.0000	0
2014/08/08	IGOV	07/05/2015			Index Future	224.5820	224.5820	226.8640	226.8640	1.016	0.0000	0.0000	0
2014/08/08	ILBI	06/11/2014			Index Future	594.1740	594.1740	593.8440	593.8440	(0.056)	0.0000	0.0000	0
2014/08/08	ILBI	05/02/2015			Index Future	603.6670	603.6670	603.3300	603.3300	(0.056)	0.0000	0.0000	157
2014/08/08	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/08/08	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/08	JBAF	20/08/2014			Jibar Tradeable Future	6.0000	94.0000	6.0300	93.9700	0.500	0.0000	0.0000	0
2014/08/08	JBAF	17/09/2014			Jibar Tradeable Future	6.0500	93.9500	6.0800	93.9200	0.496	0.0000	0.0000	33,000
2014/08/08	JBAF	15/10/2014			Jibar Tradeable Future	6.1300	93.8700	6.1600	93.8400	0.489	0.0000	0.0000	0
2014/08/08	JBAF	19/11/2014			Jibar Tradeable Future	6.2000	93.8000	6.2300	93.7700	0.484	0.0000	0.0000	0
2014/08/08	JBAF	17/12/2014			Jibar Tradeable Future	6.2800	93.7200	6.3300	93.6700	0.796	0.0000	0.0000	0
2014/08/08	JBAF	21/01/2015			Jibar Tradeable Future	6.3600	93.6400	6.4100	93.5900	0.786	0.0000	0.0000	0
2014/08/08	JBAF	18/03/2015			Jibar Tradeable Future	6.5000	93.5000	6.5600	93.4400	0.923	0.0000	0.0000	2,850
2014/08/08	JBAF	17/06/2015			Jibar Tradeable Future	6.7400	93.2600	6.7900	93.2100	0.742	0.0000	0.0000	5,000
2014/08/08	JBAF	16/09/2015			Jibar Tradeable Future	6.9700	93.0300	7.0000	93.0000	0.430	0.0000	0.0000	0
2014/08/08	JBAF	15/12/2015			Jibar Tradeable Future	7.1500	92.8500	7.1700	92.8300	0.280	0.0000	0.0000	0

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2014/08/08	JBAF	16/03/2016			Jibar Tradeable Future	7.3200	92.6800	7.3500	92.6500	0.410	0.0000	0.0000	0
2014/08/08	JBAF	15/06/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2014/08/08	R023	07/08/2014			Bond Future	8.0800	101.4581	8.0800	101.4581	0.000	0.0000	0.0000	0
2014/08/08	R023	06/11/2014			Bond Future	8.1383	99.2126	8.1918	98.8994	0.657	0.0000	0.0000	11,612
2014/08/08	R023	06/11/2014	8.59	Put	Bond Future	533.1900	0.5332	604.5400	0.6045	13.382	0	0	0
2014/08/08	R023	06/11/2014	8.61	Put	Bond Future	506.8100	0.5068	575.3300	0.5753	13.520	0	0	0
2014/08/08	R023	06/11/2014	8.59	Call	Bond Future	3,137.7500	3.1377	2,895.9500	2.8960	(7.706)	0	0	0
2014/08/08	R023	06/11/2014	8.60	Put	Bond Future	519.8700	0.5199	589.7900	0.5898	13.450	0	0	0
2014/08/08	R023	06/11/2014	8.60	Call	Bond Future	3,181.0800	3.1811	2,937.8500	2.9379	(7.646)	0	0	0
2014/08/08	R023	06/11/2014	8.61	Call	Bond Future	3,224.6300	3.2246	2,980.0000	2.9800	(7.586)	0	0	0
2014/08/08	R023	05/02/2015			Bond Future	8.2119	100.8005	8.2647	100.4999	0.643	0.0000	0.0000	0
2014/08/08	R023	05/02/2015	8.74	Put	Bond Future	1,045.6000	1.0456	1,129.4600	1.1295	8.020	0	0	0
2014/08/08	R023	05/02/2015	8.75	Call	Bond Future	4,040.8700	4.0409	3,823.1000	3.8231	(5.389)	0	0	0
2014/08/08	R023	05/02/2015	8.76	Call	Bond Future	4,080.1000	4.0801	3,861.3500	3.8613	(5.361)	0	0	0
2014/08/08	R023	05/02/2015	8.74	Call	Bond Future	4,001.7900	4.0018	3,785.0200	3.7850	(5.417)	0	0	0
2014/08/08	R023	05/02/2015	8.76	Put	Bond Future	1,014.2100	1.0142	1,096.0900	1.0961	8.073	0	0	0
2014/08/08	R023	05/02/2015	8.75	Put	Bond Future	1,029.8100	1.0298	1,112.6700	1.1127	8.046	0	0	0
2014/08/08	R023	07/05/2015	8.14	Call	Bond Future	2,430.6300	2.4306	2,288.9600	2.2890	(5.829)	0	0	0
2014/08/08	R023	07/05/2015	8.15	Put	Bond Future	3,040.1400	3.0401	3,189.4700	3.1895	4.912	0	0	0
2014/08/08	R023	07/05/2015			Bond Future	8.2543	98.6598	8.3068	98.3678	0.636	0.0000	0.0000	0
2014/08/08	R023	07/05/2015	8.15	Call	Bond Future	2,457.2900	2.4573	2,314.6600	2.3147	(5.804)	0	0	0
2014/08/08	R023	07/05/2015	8.16	Call	Bond Future	2,484.1200	2.4841	2,340.5300	2.3405	(5.780)	0	0	0
2014/08/08	R023	07/05/2015	8.14	Put	Bond Future	3,069.6000	3.0696	3,219.8900	3.2199	4.896	0	0	0
2014/08/08	R023	07/05/2015	8.16	Put	Bond Future	3,010.8800	3.0109	3,159.2500	3.1593	4.928	0	0	0
2014/08/08	R023	06/08/2015	8.24	Call	Bond Future	3,023.4000	3.0234	2,965.1300	2.9651	(1.927)	0	0	0
2014/08/08	R023	06/08/2015	9.07	Put	Bond Future	1,672.4600	1.6725	1,701.4200	1.7014	1.732	0	0	911
2014/08/08	R023	06/08/2015			Bond Future	8.3162	100.3389	8.3364	100.2297	0.243	0.0000	0.0000	0
2014/08/08	R023	06/08/2015	8.26	Put	Bond Future	3,382.4000	3.3824	3,432.7700	3.4328	1.489	0	0	0
2014/08/08	R023	06/08/2015	9.07	Call	Bond Future	5,649.7700	5.6498	5,569.4900	5.5695	(1.421)	0	0	0
2014/08/08	R023	06/08/2015	8.25	Put	Bond Future	3,409.7600	3.4098	3,460.4300	3.4604	1.486	0	0	0
2014/08/08	R023	06/08/2015	8.24	Put	Bond Future	3,437.2900	3.4373	3,488.2600	3.4883	1.483	0	0	0
2014/08/08	R023	06/08/2015	8.25	Call	Bond Future	3,050.3200	3.0503	2,991.7500	2.9918	(1.920)	0	0	0
2014/08/08	R023	06/08/2015	8.26	Call	Bond Future	3,077.3600	3.0774	3,018.4900	3.0185	(1.913)	0	0	0
2014/08/08	R157	07/08/2014			Bond Future	6.6550	112.5849	6.6550	112.5849	0.000	0.0000	0.0000	0
2014/08/08	R157	06/11/2014	6.19	Put	Bond Future	582.9700	0.5830	616.7000	0.6167	5.786	0	0	0
2014/08/08	R157	06/11/2014			Bond Future	6.8252	107.4778	6.8732	107.4373	0.703	0.0000	0.0000	0
2014/08/08	R157	06/11/2014	6.21	Put	Bond Future	568.7100	0.5687	602.1200	0.6021	5.875	0	0	0
2014/08/08	R157	06/11/2014	6.20	Put	Bond Future	575.8200	0.5758	609.3900	0.6094	5.830	0	0	0
2014/08/08	R157	06/11/2014	6.21	Call	Bond Future	47.5500	0.0475	40.4800	0.0405	(14.869)	0	0	0
2014/08/08	R157	06/11/2014	6.19	Call	Bond Future	44.8000	0.0448	38.0500	0.0381	(15.067)	0	0	0
2014/08/08	R157	06/11/2014	6.20	Call	Bond Future	46.1600	0.0462	39.2500	0.0392	(14.970)	0	0	0
2014/08/08	R157	05/02/2015	8.74	Call	Bond Future	1,055.2300	1.0552	1,035.0400	1.0350	(1.913)	0	0	0
2014/08/08	R157	05/02/2015	8.75	Put	Bond Future	39.3300	0.0393	41.2300	0.0412	4.831	0	0	0
2014/08/08	R157	05/02/2015			Bond Future	7.0073	109.1987	7.0447	109.1766	0.534	0.0000	0.0000	0
2014/08/08	R157	05/02/2015	8.74	Put	Bond Future	39.9300	0.0399	41.8600	0.0419	4.833	0	0	0
2014/08/08	R157	05/02/2015	8.76	Put	Bond Future	38.7300	0.0387	40.6100	0.0406	4.854	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
2014/08/08	R157	05/02/2015	8.75	Call	Bond Future	1,060.4400	1.0604	1,040.2200	1.0402	(1.907)	0	0	0
2014/08/08	R157	05/02/2015	8.76	Call	Bond Future	1,065.6400	1.0656	1,045.4000	1.0454	(1.899)	0	0	0
2014/08/08	R186	07/08/2014			Bond Future	8.2900	118.3589	8.2900	118.3589	0.000	0.0000	0.0000	0
2014/08/08	R186	06/11/2014	8.14	Call	Bond Future	1,430.4700	1.4305	1,266.1900	1.2662	(11.484)	0	0	0
2014/08/08	R186	06/11/2014	8.15	Put	Bond Future	2,940.6200	2.9406	3,179.4300	3.1794	8.121	0	0	0
2014/08/08	R186	06/11/2014			Bond Future	8.3247	120.4821	8.3733	120.0765	0.583	0.0000	0.0000	56,475
2014/08/08	R186	06/11/2014	9.17	Call	Bond Future	7,058.2900	7.0583	6,689.7900	6.6898	(5.221)	0	0	0
2014/08/08	R186	06/11/2014	8.15	Call	Bond Future	1,463.7400	1.4637	1,296.9000	1.2969	(11.398)	0	0	0
2014/08/08	R186	06/11/2014	8.16	Call	Bond Future	1,497.5000	1.4975	1,328.1000	1.3281	(11.312)	0	0	0
2014/08/08	R186	06/11/2014	9.17	Put	Bond Future	264.9200	0.2649	302.0700	0.3021	14.023	0	0	2,010
2014/08/08	R186	06/11/2014	8.14	Put	Bond Future	2,992.6600	2.9927	3,234.0300	3.2340	8.065	0	0	0
2014/08/08	R186	06/11/2014	8.16	Put	Bond Future	2,889.1600	2.8892	3,125.4100	3.1254	8.177	0	0	0
2014/08/08	R186	05/02/2015	9.00	Call	Bond Future	6,189.0800	6.1891	5,894.9100	5.8949	(4.753)	0	0	0
2014/08/08	R186	05/02/2015			Bond Future	8.3895	117.1142	8.4373	116.7228	0.569	0.0000	0.0000	540
2014/08/08	R186	05/02/2015	8.76	Call	Bond Future	4,885.5000	4.8855	4,622.7800	4.6228	(5.378)	0	0	0
2014/08/08	R186	05/02/2015	8.75	Call	Bond Future	4,833.9100	4.8339	4,572.6100	4.5726	(5.406)	0	0	0
2014/08/08	R186	05/02/2015	8.74	Call	Bond Future	4,782.5800	4.7826	4,522.7000	4.5227	(5.434)	0	0	0
2014/08/08	R186	05/02/2015	8.76	Put	Bond Future	1,897.5400	1.8975	2,026.1700	2.0262	6.779	0	0	0
2014/08/08	R186	05/02/2015	8.75	Put	Bond Future	1,925.1900	1.9252	2,055.2400	2.0552	6.755	0	0	0
2014/08/08	R186	05/02/2015	9.00	Put	Bond Future	1,322.5300	1.3225	1,419.7100	1.4197	7.348	0	0	9,600
2014/08/08	R186	05/02/2015	8.74	Put	Bond Future	1,953.1700	1.9532	2,084.6400	2.0846	6.731	0	0	0
2014/08/08	R186	07/05/2015			Bond Future	8.4331	119.1926	8.4806	118.8112	0.562	0.0000	0.0000	0
2014/08/08	R186	07/05/2015	8.25	Call	Bond Future	3,234.2200	3.2342	3,056.0500	3.0561	(5.509)	0	0	0
2014/08/08	R186	07/05/2015	8.24	Put	Bond Future	4,769.4600	4.7695	4,974.0300	4.9740	4.289	0	0	0
2014/08/08	R186	07/05/2015	8.26	Put	Bond Future	4,678.1800	4.6782	4,880.2000	4.8802	4.318	0	0	0
2014/08/08	R186	07/05/2015	8.25	Put	Bond Future	4,723.6600	4.7237	4,926.9600	4.9270	4.304	0	0	0
2014/08/08	R186	07/05/2015	8.26	Call	Bond Future	3,270.7500	3.2707	3,091.3000	3.0913	(5.487)	0	0	0
2014/08/08	R186	07/05/2015	8.24	Call	Bond Future	3,197.9300	3.1979	3,021.0300	3.0210	(5.532)	0	0	0
2014/08/08	R197	07/08/2014			Bond Future	285.2323	285.2323	285.2323	285.2323	0.000	0.0000	0.0000	0
2014/08/08	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R197	06/11/2014			Bond Future	289.5488	289.5488	289.1417	289.1417	(0.141)	0.0000	0.0000	905
2014/08/08	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R197	06/11/2014	285.00	Call	Bond Future	4,548.8300	4.5488	4,141.7500	4.1418	(8.949)	0	0	0
2014/08/08	R197	06/11/2014	285.01	Call	Bond Future	4,538.8300	4.5388	4,131.7500	4.1318	(8.969)	0	0	0
2014/08/08	R197	06/11/2014	284.99	Call	Bond Future	4,558.8300	4.5588	4,151.7500	4.1518	(8.929)	0	0	0
2014/08/08	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R197	05/02/2015	288.99	Put	Bond Future	774.1600	0.7742	1,137.3000	1.1373	46.908	0	0	0
2014/08/08	R197	05/02/2015			Bond Future	288.2158	288.2158	287.8527	287.8527	(0.126)	0.0000	0.0000	0
2014/08/08	R197	05/02/2015	289.01	Put	Bond Future	794.1600	0.7942	1,157.3000	1.1573	45.726	0	0	0
2014/08/08	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R197	05/02/2015	289.00	Put	Bond Future	784.1600	0.7842	1,147.3000	1.1473	46.309	0	0	0
2014/08/08	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R201	07/08/2014			Bond Future	5.9300	102.1999	5.9300	102.1999	0.000	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
2014/08/08	R202	07/08/2014			Bond Future	228.3286		228.3286		0.000	0.0000	0.0000	0
2014/08/08	R202	06/11/2014	226.99	Call	Bond Future	4,793.9700	4.7940	4,820.7500	4.8207	0.559	0	0	0
2014/08/08	R202	06/11/2014			Bond Future	231.7840	231.7840	231.8108	231.8108	0.012	0.0000	0.0000	47,072
2014/08/08	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R202	06/11/2014	227.00	Call	Bond Future	4,783.9700	4.7840	4,810.7500	4.8107	0.560	0	0	0
2014/08/08	R202	06/11/2014	227.01	Call	Bond Future	4,773.9700	4.7740	4,800.7500	4.8007	0.561	0	0	0
2014/08/08	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R202	05/02/2015			Bond Future	232.3337	232.3337	232.4012	232.4012	0.029	0.0000	0.0000	0
2014/08/08	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R202	05/02/2015	232.99	Put	Bond Future	656.3400	0.6563	588.7600	0.5888	(10.296)	0	0	0
2014/08/08	R202	05/02/2015	233.01	Put	Bond Future	676.3400	0.6763	608.7600	0.6088	(9.992)	0	0	0
2014/08/08	R202	05/02/2015	233.00	Put	Bond Future	666.3400	0.6663	598.7600	0.5988	(10.142)	0	0	0
2014/08/08	R203	07/08/2014			Bond Future	7.0800	106.5510	7.0800	106.5510	0.000	0.0000	0.0000	0
2014/08/08	R203	06/11/2014	6.86	Call	Bond Future	241.8900	0.2419	202.8400	0.2028	(16.144)	0	0	0
2014/08/08	R203	06/11/2014			Bond Future	7.1543	104.0572	7.2067	103.9224	0.732	0.0000	0.0000	12,128
2014/08/08	R203	06/11/2014	6.84	Call	Bond Future	227.0800	0.2271	189.8100	0.1898	(16.413)	0	0	45
2014/08/08	R203	06/11/2014	6.98	Call	Bond Future	346.0500	0.3460	295.6200	0.2956	(14.573)	0	0	14
2014/08/08	R203	06/11/2014	6.85	Call	Bond Future	234.4000	0.2344	196.2500	0.1963	(16.276)	0	0	0
2014/08/08	R203	06/11/2014	6.98	Put	Bond Future	796.5300	0.7965	880.9300	0.8809	10.596	0	0	0
2014/08/08	R203	06/11/2014	6.84	Put	Bond Future	1,041.1400	1.0411	1,138.7000	1.1387	9.370	0	0	0
2014/08/08	R203	06/11/2014	6.86	Put	Bond Future	1,003.9100	1.0039	1,099.6900	1.0997	9.541	0	0	0
2014/08/08	R203	06/11/2014	6.85	Put	Bond Future	1,022.4400	1.0224	1,119.1200	1.1191	9.456	0	0	0
2014/08/08	R203	05/02/2015	7.69	Call	Bond Future	1,434.9300	1.4349	1,350.1700	1.3502	(5.907)	0	0	55
2014/08/08	R203	05/02/2015			Bond Future	7.2344	105.7230	7.2847	105.6044	0.695	0.0000	0.0000	0
2014/08/08	R203	05/02/2015	8.34	Put	Bond Future	99.0800	0.0991	110.6000	0.1106	11.627	0	0	0
2014/08/08	R203	05/02/2015	8.35	Call	Bond Future	2,688.1600	2.6882	2,580.8700	2.5809	(3.991)	0	0	0
2014/08/08	R203	05/02/2015	8.36	Call	Bond Future	2,708.6900	2.7087	2,601.1700	2.6012	(3.969)	0	0	0
2014/08/08	R203	05/02/2015	8.34	Call	Bond Future	2,667.6600	2.6677	2,560.6000	2.5606	(4.013)	0	0	0
2014/08/08	R203	05/02/2015	8.36	Put	Bond Future	94.4000	0.0944	105.4600	0.1055	11.716	0	0	0
2014/08/08	R203	05/02/2015	7.69	Put	Bond Future	366.5200	0.3665	400.3400	0.4003	9.227	0	0	0
2014/08/08	R203	05/02/2015	8.35	Put	Bond Future	96.7200	0.0967	108.0100	0.1080	11.673	0	0	0
2014/08/08	R203	07/05/2015			Bond Future	7.2388	103.4277	7.2881	103.3218	0.681	0.0000	0.0000	0
2014/08/08	R203	07/05/2015	7.24	Put	Bond Future	908.3100	0.9083	960.0600	0.9601	5.697	0	0	0
2014/08/08	R203	07/05/2015	7.26	Put	Bond Future	887.8700	0.8879	938.8300	0.9388	5.740	0	0	0
2014/08/08	R203	07/05/2015	7.25	Put	Bond Future	897.8700	0.8979	949.2200	0.9492	5.719	0	0	0
2014/08/08	R203	07/05/2015	7.25	Call	Bond Future	921.9100	0.9219	867.3600	0.8674	(5.917)	0	0	0
2014/08/08	R203	07/05/2015	7.26	Call	Bond Future	933.4000	0.9334	878.4600	0.8785	(5.886)	0	0	0
2014/08/08	R203	07/05/2015	7.24	Call	Bond Future	910.8500	0.9108	856.7000	0.8567	(5.945)	0	0	0
2014/08/08	R204	07/08/2014			Bond Future	7.4000	103.3226	7.4000	103.3226	0.000	0.0000	0.0000	0
2014/08/08	R204	06/11/2014	7.99	Put	Bond Future	209.9400	0.2099	251.4300	0.2514	19.763	0	0	1,270
2014/08/08	R204	06/11/2014			Bond Future	7.4729	104.9489	7.5364	104.7254	0.850	0.0000	0.0000	13,177
2014/08/08	R204	06/11/2014	6.99	Put	Bond Future	1,925.5700	1.9256	2,106.6600	2.1067	9.404	0	0	0
2014/08/08	R204	06/11/2014	7.01	Put	Bond Future	1,868.1500	1.8681	2,046.9300	2.0469	9.570	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
2014/08/08	R204	06/11/2014	7.00	Put	Bond Future	1,896.7700	1.8968	2,076.7100	2.0767	9.487	0	0	0
2014/08/08	R204	06/11/2014	6.99	Call	Bond Future	206.3700	0.2064	163.9400	0.1639	(20.560)	0	0	0
2014/08/08	R204	06/11/2014	7.99	Call	Bond Future	2,012.1300	2.0121	1,830.1000	1.8301	(9.047)	0	0	0
2014/08/08	R204	06/11/2014	7.00	Call	Bond Future	213.5200	0.2135	169.9400	0.1699	(20.410)	0	0	0
2014/08/08	R204	06/11/2014	7.01	Call	Bond Future	220.8500	0.2209	176.1100	0.1761	(20.258)	0	0	0
2014/08/08	R204	05/02/2015			Bond Future	7.5486	102.5933	7.6115	102.3844	0.833	0.0000	0.0000	0
2014/08/08	R204	05/02/2015	8.25	Call	Bond Future	2,670.6800	2.6707	2,506.1100	2.5061	(6.162)	0	0	0
2014/08/08	R204	05/02/2015	8.26	Call	Bond Future	2,696.2900	2.6963	2,531.0700	2.5311	(6.128)	0	0	0
2014/08/08	R204	05/02/2015	8.24	Call	Bond Future	2,645.1600	2.6452	2,481.2500	2.4813	(6.197)	0	0	0
2014/08/08	R204	05/02/2015	8.26	Put	Bond Future	362.9700	0.3630	406.6900	0.4067	12.045	0	0	0
2014/08/08	R204	05/02/2015	8.25	Put	Bond Future	369.7000	0.3697	414.0700	0.4141	12.002	0	0	0
2014/08/08	R204	05/02/2015	8.24	Put	Bond Future	376.5300	0.3765	421.5600	0.4216	11.959	0	0	0
2014/08/08	R204	07/05/2015	7.51	Put	Bond Future	1,515.8100	1.5158	1,618.0200	1.6180	6.743	0	0	0
2014/08/08	R204	07/05/2015			Bond Future	7.5799	104.4136	7.6431	104.2157	0.834	0.0000	0.0000	0
2014/08/08	R204	07/05/2015	7.50	Put	Bond Future	1,531.8500	1.5319	1,634.7700	1.6348	6.719	0	0	0
2014/08/08	R204	07/05/2015	7.49	Call	Bond Future	1,265.9600	1.2660	1,171.6800	1.1717	(7.447)	0	0	0
2014/08/08	R204	07/05/2015	7.50	Call	Bond Future	1,281.2400	1.2812	1,186.2500	1.1863	(7.414)	0	0	0
2014/08/08	R204	07/05/2015	7.51	Call	Bond Future	1,296.6200	1.2966	1,200.9200	1.2009	(7.381)	0	0	0
2014/08/08	R204	07/05/2015	7.49	Put	Bond Future	1,548.0100	1.5480	1,651.6400	1.6516	6.694	0	0	0
2014/08/08	R204	06/08/2015	7.74	Call	Bond Future	1,745.6600	1.7457	1,740.4900	1.7405	(0.296)	0	0	0
2014/08/08	R204	06/08/2015	7.75	Put	Bond Future	1,457.5400	1.4575	1,457.9000	1.4579	0.025	0	0	0
2014/08/08	R204	06/08/2015			Bond Future	7.6461	102.1522	7.6480	102.1467	0.025	0.0000	0.0000	0
2014/08/08	R204	06/08/2015	8.41	Call	Bond Future	2,981.5400	2.9815	2,975.6400	2.9756	(0.198)	0	0	0
2014/08/08	R204	06/08/2015	7.74	Put	Bond Future	1,470.7400	1.4707	1,471.1100	1.4711	0.025	0	0	0
2014/08/08	R204	06/08/2015	7.76	Put	Bond Future	1,444.4300	1.4444	1,444.7800	1.4448	0.024	0	0	0
2014/08/08	R204	06/08/2015	8.41	Put	Bond Future	771.0800	0.7711	770.7200	0.7707	(0.047)	0	0	699
2014/08/08	R204	06/08/2015	7.75	Call	Bond Future	1,761.6900	1.7617	1,756.5100	1.7565	(0.294)	0	0	0
2014/08/08	R204	06/08/2015	7.76	Call	Bond Future	1,777.8000	1.7778	1,772.6100	1.7726	(0.292)	0	0	0
2014/08/08	R207	07/08/2014			Bond Future	7.6650	98.7291	7.6650	98.7291	0.000	0.0000	0.0000	0
2014/08/08	R207	06/11/2014	7.36	Put	Bond Future	1,936.3800	1.9364	2,096.4000	2.0964	8.264	0	0	0
2014/08/08	R207	06/11/2014			Bond Future	7.7280	100.3207	7.7811	100.1006	0.687	0.0000	0.0000	36,237
2014/08/08	R207	06/11/2014	7.35	Put	Bond Future	1,967.4600	1.9675	2,128.7500	2.1288	8.198	0	0	0
2014/08/08	R207	06/11/2014	7.36	Call	Bond Future	394.1300	0.3941	334.1000	0.3341	(15.231)	0	0	0
2014/08/08	R207	06/11/2014	7.34	Call	Bond Future	371.8800	0.3719	314.3900	0.3144	(15.459)	0	0	0
2014/08/08	R207	06/11/2014	7.35	Call	Bond Future	382.8900	0.3829	324.1300	0.3241	(15.346)	0	0	0
2014/08/08	R207	06/11/2014	7.34	Put	Bond Future	1,998.7900	1.9988	2,161.3500	2.1613	8.133	0	0	0
2014/08/08	R207	05/02/2015	8.49	Put	Bond Future	512.9500	0.5130	558.7000	0.5587	8.919	0	0	0
2014/08/08	R207	05/02/2015			Bond Future	7.8031	98.2849	7.8550	98.0789	0.665	0.0000	0.0000	0
2014/08/08	R207	05/02/2015	8.51	Put	Bond Future	495.9100	0.4959	540.4300	0.5404	8.977	0	0	0
2014/08/08	R207	05/02/2015	8.50	Call	Bond Future	3,226.4200	3.2264	3,065.5600	3.0656	(4.986)	0	0	0
2014/08/08	R207	05/02/2015	8.51	Call	Bond Future	3,256.3400	3.2563	3,094.8700	3.0949	(4.959)	0	0	0
2014/08/08	R207	05/02/2015	8.49	Call	Bond Future	3,196.6000	3.1966	3,036.3600	3.0364	(5.013)	0	0	0
2014/08/08	R207	05/02/2015	8.50	Put	Bond Future	504.3700	0.5044	549.5000	0.5495	8.948	0	0	0
2014/08/08	R207	07/05/2015			Bond Future	7.8465	100.0292	7.8980	99.8336	0.657	0.0000	0.0000	0
2014/08/08	R207	07/05/2015	8.25	Call	Bond Future	2,661.7400	2.6617	2,534.9600	2.5350	(4.763)	0	0	0
2014/08/08	R207	07/05/2015	7.73	Call	Bond Future	1,559.3500	1.5594	1,466.1300	1.4661	(5.978)	0	0	66
2014/08/08	R207	07/05/2015	8.24	Put	Bond Future	1,156.0500	1.1561	1,225.4200	1.2254	6.001	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
2014/08/08	R207	07/05/2015	8.26	Put	Bond Future	1,129.8800	1.1299	1,198.0600	1.1981	6.034	0	0	0
2014/08/08	R207	07/05/2015	7.73	Put	Bond Future	2,003.3900	2.0034	2,105.7200	2.1057	5.108	0	0	0
2014/08/08	R207	07/05/2015	8.25	Put	Bond Future	1,142.9100	1.1429	1,211.6800	1.2117	6.017	0	0	0
2014/08/08	R207	07/05/2015	8.26	Call	Bond Future	2,685.9900	2.6860	2,558.6200	2.5586	(4.742)	0	0	0
2014/08/08	R207	07/05/2015	8.24	Call	Bond Future	2,637.5900	2.6376	2,511.4100	2.5114	(4.784)	0	0	0
2014/08/08	R208	07/08/2014			Bond Future	7.8400	96.9029	7.8400	96.9029	0.000	0.0000	0.0000	0
2014/08/08	R208	06/11/2014	7.46	Call	Bond Future	380.3600	0.3804	320.4300	0.3204	(15.756)	0	0	0
2014/08/08	R208	06/11/2014			Bond Future	7.9058	95.0589	7.9591	94.8054	0.674	0.0000	0.0000	16,256
2014/08/08	R208	06/11/2014	7.44	Call	Bond Future	358.1300	0.3581	300.8700	0.3009	(15.989)	0	0	0
2014/08/08	R208	06/11/2014	7.45	Call	Bond Future	369.1200	0.3691	310.5300	0.3105	(15.873)	0	0	0
2014/08/08	R208	06/11/2014	7.44	Put	Bond Future	2,610.3200	2.6103	2,806.5500	2.8065	7.517	0	0	0
2014/08/08	R208	06/11/2014	8.50	Put	Bond Future	274.1400	0.2741	315.3000	0.3153	15.014	0	0	1,520
2014/08/08	R208	06/11/2014	7.46	Put	Bond Future	2,534.5100	2.5345	2,728.0700	2.7281	7.637	0	0	0
2014/08/08	R208	06/11/2014	7.45	Put	Bond Future	2,572.2800	2.5723	2,767.1800	2.7672	7.577	0	0	0
2014/08/08	R208	06/11/2014	8.50	Call	Bond Future	3,054.3900	3.0544	2,842.0600	2.8421	(6.952)	0	0	0
2014/08/08	R208	05/02/2015	8.51	Call	Bond Future	3,188.9800	3.1890	3,014.0600	3.0141	(5.485)	0	0	0
2014/08/08	R208	05/02/2015			Bond Future	7.9792	96.5808	8.0316	96.3400	0.656	0.0000	0.0000	0
2014/08/08	R208	05/02/2015	8.49	Call	Bond Future	3,124.8900	3.1249	2,951.6100	2.9516	(5.545)	0	0	0
2014/08/08	R208	05/02/2015	8.51	Put	Bond Future	782.7600	0.7828	848.5600	0.8486	8.406	0	0	0
2014/08/08	R208	05/02/2015	8.50	Put	Bond Future	795.4000	0.7954	862.0200	0.8620	8.376	0	0	0
2014/08/08	R208	05/02/2015	8.49	Put	Bond Future	807.9600	0.8080	875.4000	0.8754	8.347	0	0	0
2014/08/08	R208	05/02/2015	8.50	Call	Bond Future	3,156.9900	3.1570	2,982.8900	2.9829	(5.515)	0	0	0
2014/08/08	R208	07/05/2015	8.01	Call	Bond Future	2,078.5100	2.0785	1,959.3000	1.9593	(5.735)	0	0	0
2014/08/08	R208	07/05/2015			Bond Future	8.0211	94.8915	8.0731	94.6601	0.649	0.0000	0.0000	0
2014/08/08	R208	07/05/2015	7.99	Call	Bond Future	2,033.5800	2.0336	1,915.9400	1.9159	(5.785)	0	0	0
2014/08/08	R208	07/05/2015	8.00	Call	Bond Future	2,055.9800	2.0560	1,937.5500	1.9375	(5.760)	0	0	0
2014/08/08	R208	07/05/2015	7.99	Put	Bond Future	2,172.2000	2.1722	2,285.9500	2.2859	5.237	0	0	0
2014/08/08	R208	07/05/2015	8.01	Put	Bond Future	2,127.9600	2.1280	2,240.1400	2.2401	5.272	0	0	0
2014/08/08	R208	07/05/2015	8.00	Put	Bond Future	2,150.0000	2.1500	2,262.9600	2.2630	5.254	0	0	0
2014/08/08	R208	06/08/2015			Bond Future	8.0861	96.5065	8.0987	96.4524	0.156	0.0000	0.0000	0
2014/08/08	R208	06/08/2015	8.00	Call	Bond Future	2,291.8400	2.2918	2,262.1100	2.2621	(1.297)	0	0	0
2014/08/08	R208	06/08/2015	8.01	Call	Bond Future	2,313.0300	2.3130	2,283.1500	2.2831	(1.292)	0	0	0
2014/08/08	R208	06/08/2015	8.85	Call	Bond Future	4,455.6200	4.4556	4,414.5000	4.4145	(0.923)	0	0	0
2014/08/08	R208	06/08/2015	7.99	Call	Bond Future	2,270.7500	2.2707	2,241.1700	2.2412	(1.303)	0	0	0
2014/08/08	R208	06/08/2015	8.01	Put	Bond Future	2,640.3900	2.6404	2,664.5700	2.6646	0.916	0	0	0
2014/08/08	R208	06/08/2015	8.00	Put	Bond Future	2,662.3100	2.6623	2,686.6400	2.6866	0.914	0	0	0
2014/08/08	R208	06/08/2015	8.85	Put	Bond Future	1,244.9700	1.2450	1,257.9100	1.2579	1.039	0	0	198
2014/08/08	R208	06/08/2015	7.99	Put	Bond Future	2,684.3700	2.6844	2,708.8500	2.7088	0.912	0	0	0
2014/08/08	R209	07/08/2014			Bond Future	8.8300	77.5628	8.8300	77.5628	0.000	0.0000	0.0000	0
2014/08/08	R209	06/11/2014	8.95	Call	Bond Future	2,447.3900	2.4474	2,145.6700	2.1457	(12.328)	0	0	2,050
2014/08/08	R209	06/11/2014	9.50	Call	Bond Future	5,209.4700	5.2095	4,770.2600	4.7703	(8.431)	0	0	0
2014/08/08	R209	06/11/2014			Bond Future	8.8561	75.8945	8.9256	75.3648	0.785	0.0000	0.0000	25,471
2014/08/08	R209	06/11/2014	8.99	Put	Bond Future	1,601.3800	1.6014	1,817.2500	1.8172	13.480	0	0	0
2014/08/08	R209	06/11/2014	10.00	Call	Bond Future	8,167.4800	8.1675	7,666.6200	7.6666	(6.132)	0	0	0
2014/08/08	R209	06/11/2014	9.05	Put	Bond Future	1,418.9300	1.4189	1,617.0800	1.6171	13.965	0	0	0
2014/08/08	R209	06/11/2014	9.58	Put	Bond Future	420.4400	0.4204	497.2100	0.4972	18.259	0	0	907

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
2014/08/08	R209	06/11/2014	8.95	Put	Bond Future	1,733.0200	1.7330	1,961.0100	1.9610	13.156	0	0	0
2014/08/08	R209	06/11/2014	9.01	Put	Bond Future	1,538.5000	1.5385	1,748.4000	1.7484	13.643	0	0	0
2014/08/08	R209	06/11/2014	9.50	Put	Bond Future	513.7200	0.5137	604.2200	0.6042	17.617	0	0	5,500
2014/08/08	R209	06/11/2014	10.05	Call	Bond Future	8,468.0300	8.4680	7,963.5200	7.9635	(5.958)	0	0	0
2014/08/08	R209	06/11/2014	8.50	Call	Bond Future	972.9200	0.9729	810.4000	0.8104	(16.704)	0	0	5,500
2014/08/08	R209	06/11/2014	8.75	Put	Bond Future	2,511.7500	2.5118	2,802.3300	2.8023	11.569	0	0	0
2014/08/08	R209	06/11/2014	9.00	Put	Bond Future	1,569.6300	1.5696	1,782.5100	1.7825	13.562	0	0	0
2014/08/08	R209	06/11/2014	9.95	Call	Bond Future	7,865.8000	7.8658	7,368.8100	7.3688	(6.318)	0	0	0
2014/08/08	R209	06/11/2014	8.99	Call	Bond Future	2,616.9500	2.6169	2,303.1100	2.3031	(11.993)	0	0	0
2014/08/08	R209	06/11/2014	9.25	Call	Bond Future	3,853.1700	3.8532	3,467.6500	3.4676	(10.005)	0	0	0
2014/08/08	R209	06/11/2014	10.05	Put	Bond Future	114.7400	0.1147	139.9400	0.1399	21.963	0	0	2,050
2014/08/08	R209	06/11/2014	10.00	Put	Bond Future	134.1500	0.1341	163.0000	0.1630	21.506	0	0	1,640
2014/08/08	R209	06/11/2014	9.05	Call	Bond Future	2,882.7800	2.8828	2,551.2200	2.5512	(11.501)	0	0	2,050
2014/08/08	R209	06/11/2014	9.58	Call	Bond Future	5,667.5500	5.6675	5,214.6100	5.2146	(7.992)	0	0	0
2014/08/08	R209	06/11/2014	8.75	Call	Bond Future	1,691.4500	1.6915	1,452.3200	1.4523	(14.138)	0	0	2,200
2014/08/08	R209	06/11/2014	9.00	Call	Bond Future	2,660.2000	2.6602	2,343.3700	2.3434	(11.910)	0	0	1,640
2014/08/08	R209	06/11/2014	9.25	Put	Bond Future	925.0100	0.9250	1,069.2000	1.0692	15.588	0	0	2,200
2014/08/08	R209	06/11/2014	8.50	Put	Bond Future	3,780.8400	3.7808	4,148.0300	4.1480	9.712	0	0	0
2014/08/08	R209	06/11/2014	9.01	Call	Bond Future	2,703.9600	2.7040	2,384.1500	2.3841	(11.827)	0	0	0
2014/08/08	R209	06/11/2014	9.95	Put	Bond Future	154.8700	0.1549	187.5900	0.1876	21.127	0	0	2,050
2014/08/08	R209	05/02/2015	9.00	Put	Bond Future	2,782.0800	2.7821	3,015.2300	3.0152	8.380	0	0	0
2014/08/08	R209	05/02/2015			Bond Future	8.9148	77.1096	8.9845	76.5849	0.781	0.0000	0.0000	0
2014/08/08	R209	05/02/2015	9.25	Call	Bond Future	4,485.0200	4.4850	4,145.2200	4.1452	(7.576)	0	0	0
2014/08/08	R209	05/02/2015	9.26	Call	Bond Future	4,530.1200	4.5301	4,188.4900	4.1885	(7.541)	0	0	0
2014/08/08	R209	05/02/2015	9.25	Put	Bond Future	2,010.0400	2.0100	2,194.9900	2.1950	9.201	0	0	0
2014/08/08	R209	05/02/2015	9.24	Call	Bond Future	4,440.1200	4.4401	4,102.1500	4.1021	(7.612)	0	0	0
2014/08/08	R209	05/02/2015	9.00	Call	Bond Future	3,423.1800	3.4232	3,131.5800	3.1316	(8.518)	0	0	0
2014/08/08	R209	05/02/2015	9.24	Put	Bond Future	2,037.1400	2.0371	2,223.9200	2.2239	9.169	0	0	0
2014/08/08	R209	05/02/2015	9.26	Put	Bond Future	1,983.2500	1.9832	2,166.3700	2.1664	9.233	0	0	0
2014/08/08	R209	07/05/2015			Bond Future	8.9575	75.3274	9.0275	74.8041	0.782	0.0000	0.0000	0
2014/08/08	R209	07/05/2015	8.99	Put	Bond Future	3,772.4200	3.7724	4,013.8100	4.0138	6.399	0	0	0
2014/08/08	R209	07/05/2015	9.01	Put	Bond Future	3,699.2400	3.6992	3,937.4300	3.9374	6.439	0	0	0
2014/08/08	R209	07/05/2015	9.00	Put	Bond Future	3,735.5600	3.7356	3,975.3500	3.9754	6.419	0	0	0
2014/08/08	R209	07/05/2015	8.99	Call	Bond Future	4,016.0500	4.0161	3,734.1600	3.7342	(7.019)	0	0	0
2014/08/08	R209	07/05/2015	9.00	Call	Bond Future	4,053.8600	4.0539	3,770.3700	3.7704	(6.993)	0	0	0
2014/08/08	R209	07/05/2015	9.01	Call	Bond Future	4,092.1000	4.0921	3,807.0100	3.8070	(6.967)	0	0	0
2014/08/08	R209	06/08/2015	8.99	Put	Bond Future	4,659.3000	4.6593	4,840.3000	4.8403	3.885	0	0	0
2014/08/08	R209	06/08/2015			Bond Future	9.0105	76.6095	9.0629	76.2211	0.582	0.0000	0.0000	0
2014/08/08	R209	06/08/2015	9.01	Put	Bond Future	4,583.9700	4.5840	4,762.9500	4.7630	3.904	0	0	0
2014/08/08	R209	06/08/2015	9.90	Call	Bond Future	8,315.7700	8.3158	8,028.3000	8.0283	(3.457)	0	0	0
2014/08/08	R209	06/08/2015	9.00	Call	Bond Future	4,543.4100	4.5434	4,335.0000	4.3350	(4.587)	0	0	0
2014/08/08	R209	06/08/2015	9.01	Call	Bond Future	4,580.4000	4.5804	4,370.9800	4.3710	(4.572)	0	0	0
2014/08/08	R209	06/08/2015	8.99	Call	Bond Future	4,506.8600	4.5069	4,299.4600	4.2995	(4.602)	0	0	0
2014/08/08	R209	06/08/2015	9.00	Put	Bond Future	4,621.3600	4.6214	4,801.3500	4.8013	3.895	0	0	0
2014/08/08	R209	06/08/2015	9.90	Put	Bond Future	2,131.6500	2.1316	2,232.5800	2.2326	4.735	0	0	2,914
2014/08/08	R210	07/08/2014			Bond Future	172.0842	172.0842	172.0842	172.0842	0.000	0.0000	0.0000	0
2014/08/08	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/08	R210	06/11/2014			Bond Future	172.6505		172.6505	172.6701	0.011	0.0000	0.0000	617
2014/08/08	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R210	06/11/2014	169.00	Call	Bond Future	3,650.4900	3.6505	3,670.1200	3.6701	0.538	0	0	0
2014/08/08	R210	06/11/2014	169.01	Call	Bond Future	3,640.4900	3.6405	3,660.1200	3.6601	0.539	0	0	0
2014/08/08	R210	06/11/2014	168.99	Call	Bond Future	3,660.4900	3.6605	3,680.1200	3.6801	0.536	0	0	0
2014/08/08	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R210	05/02/2015			Bond Future	175.4347	175.4347	175.4852	175.4852	0.029	0.0000	0.0000	0
2014/08/08	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R210	05/02/2015	175.01	Call	Bond Future	424.6500	0.4247	475.2000	0.4752	11.904	0	0	0
2014/08/08	R210	05/02/2015	174.99	Call	Bond Future	444.6500	0.4447	495.2000	0.4952	11.368	0	0	0
2014/08/08	R210	05/02/2015	175.00	Call	Bond Future	434.6500	0.4347	485.2000	0.4852	11.630	0	0	0
2014/08/08	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R211	07/08/2014			Bond Future	130.6259	130.6259	130.6259	130.6259	0.000	0.0000	0.0000	0
2014/08/08	R211	06/11/2014	130.00	Call	Bond Future	2,285.2100	2.2852	2,297.1100	2.2971	0.521	0	0	0
2014/08/08	R211	06/11/2014	130.01	Call	Bond Future	2,275.2100	2.2752	2,287.1100	2.2871	0.523	0	0	0
2014/08/08	R211	06/11/2014			Bond Future	132.2852	132.2852	132.2971	132.2971	0.009	0.0000	0.0000	1,070
2014/08/08	R211	06/11/2014	129.99	Call	Bond Future	2,295.2100	2.2952	2,307.1100	2.3071	0.518	0	0	0
2014/08/08	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R211	05/02/2015			Bond Future	132.8164	132.8164	132.8519	132.8519	0.027	0.0000	0.0000	0
2014/08/08	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R211	05/02/2015	132.99	Put	Bond Future	173.6400	0.1736	138.1000	0.1381	(20.468)	0	0	0
2014/08/08	R211	05/02/2015	133.01	Put	Bond Future	193.6400	0.1936	158.1000	0.1581	(18.354)	0	0	0
2014/08/08	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R211	05/02/2015	133.00	Put	Bond Future	183.6400	0.1836	148.1000	0.1481	(19.353)	0	0	0
2014/08/08	R212	07/08/2014			Bond Future	135.2858	135.2858	135.2858	135.2858	0.000	0.0000	0.0000	0
2014/08/08	R212	06/11/2014			Bond Future	137.3331	137.3331	137.2551	137.2551	(0.057)	0.0000	0.0000	18,159
2014/08/08	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R212	06/11/2014	135.00	Call	Bond Future	2,333.1000	2.3331	2,255.1300	2.2551	(3.342)	0	0	0
2014/08/08	R212	06/11/2014	135.01	Call	Bond Future	2,323.1000	2.3231	2,245.1300	2.2451	(3.356)	0	0	0
2014/08/08	R212	06/11/2014	134.99	Call	Bond Future	2,343.1000	2.3431	2,265.1300	2.2651	(3.328)	0	0	0
2014/08/08	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R212	05/02/2015			Bond Future	137.7893	137.7893	137.7343	137.7343	(0.040)	0.0000	0.0000	0
2014/08/08	R212	05/02/2015	137.99	Put	Bond Future	200.6900	0.2007	255.6600	0.2557	27.391	0	0	0
2014/08/08	R212	05/02/2015	138.01	Put	Bond Future	220.6900	0.2207	275.6600	0.2757	24.908	0	0	0
2014/08/08	R212	05/02/2015	138.00	Put	Bond Future	210.6900	0.2107	265.6600	0.2657	26.090	0	0	0
2014/08/08	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R213	07/08/2014			Bond Future	8.7100	88.2867	8.7100	88.2867	0.000	0.0000	0.0000	0
2014/08/08	R213	06/11/2014	8.84	Call	Bond Future	2,460.0600	2.4601	2,242.0900	2.2421	(8.860)	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
2014/08/08	R213	06/11/2014	8.85	Put	Bond Future	1,682.7000		1.6827	1,835.0400	1.8350	9.053	0	0	0
2014/08/08	R213	06/11/2014			Bond Future	8.7423		86.3852	8.7910	86.0127	0.558	0.0000	0.0000	29,313
2014/08/08	R213	06/11/2014	8.85	Call	Bond Future	2,502.5100		2.5025	2,282.4100	2.2824	(8.795)	0	0	0
2014/08/08	R213	06/11/2014	8.86	Call	Bond Future	2,545.3500		2.5453	2,323.1200	2.3231	(8.731)	0	0	0
2014/08/08	R213	06/11/2014	8.84	Put	Bond Future	1,715.8600		1.7159	1,870.3300	1.8703	9.002	0	0	0
2014/08/08	R213	06/11/2014	8.86	Put	Bond Future	1,650.0200		1.6500	1,800.2300	1.8002	9.104	0	0	0
2014/08/08	R213	05/02/2015	9.26	Put	Bond Future	1,698.8100		1.6988	1,809.2400	1.8092	6.500	0	0	0
2014/08/08	R213	05/02/2015			Bond Future	8.8076		87.7679	8.8558	87.4047	0.548	0.0000	0.0000	0
2014/08/08	R213	05/02/2015	9.25	Put	Bond Future	1,722.5700		1.7226	1,834.1900	1.8342	6.480	0	0	0
2014/08/08	R213	05/02/2015	9.24	Put	Bond Future	1,746.6100		1.7466	1,859.4200	1.8594	6.459	0	0	0
2014/08/08	R213	05/02/2015	9.25	Call	Bond Future	4,971.5500		4.9715	4,720.0100	4.7200	(5.060)	0	0	0
2014/08/08	R213	05/02/2015	9.26	Call	Bond Future	5,019.1400		5.0191	4,766.4100	4.7664	(5.035)	0	0	0
2014/08/08	R213	05/02/2015	9.24	Call	Bond Future	4,924.1500		4.9242	4,673.8000	4.6738	(5.084)	0	0	0
2014/08/08	R213	07/05/2015	8.74	Call	Bond Future	3,478.6600		3.4787	3,299.7200	3.2997	(5.144)	0	0	0
2014/08/08	R213	07/05/2015	8.75	Put	Bond Future	4,276.2100		4.2762	4,453.6300	4.4536	4.149	0	0	0
2014/08/08	R213	07/05/2015			Bond Future	8.8514		85.7763	8.8994	85.4188	0.542	0.0000	0.0000	0
2014/08/08	R213	07/05/2015	8.75	Call	Bond Future	3,513.8200		3.5138	3,333.7600	3.3338	(5.124)	0	0	0
2014/08/08	R213	07/05/2015	8.76	Call	Bond Future	3,549.1600		3.5492	3,367.9900	3.3680	(5.105)	0	0	0
2014/08/08	R213	07/05/2015	8.74	Put	Bond Future	4,316.7500		4.3168	4,495.2900	4.4953	4.136	0	0	0
2014/08/08	R213	07/05/2015	8.76	Put	Bond Future	4,235.9500		4.2360	4,412.2600	4.4123	4.162	0	0	0
2014/08/08	R214	07/08/2014			Bond Future	8.9100		78.5322	8.9100	78.5322	0.000	0.0000	0.0000	0
2014/08/08	R214	06/11/2014	9.20	Call	Bond Future	3,379.1000		3.3791	3,012.0800	3.0121	(10.861)	0	0	2,500
2014/08/08	R214	06/11/2014	9.64	Call	Bond Future	5,796.8100		5.7968	5,328.5800	5.3286	(8.077)	0	0	0
2014/08/08	R214	06/11/2014			Bond Future	8.9360		76.7506	9.0055	76.1965	0.778	0.0000	0.0000	6,057
2014/08/08	R214	06/11/2014	9.20	Put	Bond Future	1,311.3300		1.3113	1,498.3700	1.4984	14.263	0	0	0
2014/08/08	R214	06/11/2014	9.65	Call	Bond Future	5,855.9700		5.8560	5,386.0300	5.3860	(8.025)	0	0	0
2014/08/08	R214	06/11/2014	9.66	Call	Bond Future	5,915.2700		5.9153	5,443.6400	5.4436	(7.973)	0	0	0
2014/08/08	R214	06/11/2014	9.80	Call	Bond Future	6,756.2800		6.7563	6,263.6300	6.2636	(7.292)	0	0	0
2014/08/08	R214	06/11/2014	9.64	Put	Bond Future	486.2300		0.4862	572.0600	0.5721	17.652	0	0	0
2014/08/08	R214	06/11/2014	9.66	Put	Bond Future	463.0200		0.4630	545.4500	0.5455	17.803	0	0	0
2014/08/08	R214	06/11/2014	9.65	Put	Bond Future	474.5000		0.4745	558.6200	0.5586	17.728	0	0	0
2014/08/08	R214	06/11/2014	9.80	Put	Bond Future	325.7400		0.3257	387.1500	0.3872	18.852	0	0	2,500
2014/08/08	R214	05/02/2015	9.50	Call	Bond Future	5,561.9500		5.5620	5,176.8600	5.1769	(6.924)	0	0	0
2014/08/08	R214	05/02/2015			Bond Future	8.9959		77.9791	9.0657	77.4296	0.776	0.0000	0.0000	0
2014/08/08	R214	05/02/2015	9.51	Call	Bond Future	5,611.1500		5.6112	5,224.3800	5.2244	(6.893)	0	0	0
2014/08/08	R214	05/02/2015	9.50	Put	Bond Future	1,738.3000		1.7383	1,902.6900	1.9027	9.457	0	0	0
2014/08/08	R214	05/02/2015	9.49	Call	Bond Future	5,512.9000		5.5129	5,129.5100	5.1295	(6.954)	0	0	0
2014/08/08	R214	05/02/2015	9.49	Put	Bond Future	1,761.9200		1.7619	1,928.0100	1.9280	9.427	0	0	0
2014/08/08	R214	05/02/2015	9.51	Put	Bond Future	1,714.9500		1.7150	1,877.6600	1.8777	9.488	0	0	0
2014/08/08	R214	07/05/2015			Bond Future	9.0372		76.0673	9.1074	75.5189	0.777	0.0000	0.0000	0
2014/08/08	R214	07/05/2015	9.15	Call	Bond Future	4,591.4200		4.5914	4,281.9800	4.2820	(6.740)	0	0	0
2014/08/08	R214	07/05/2015	9.16	Call	Bond Future	4,632.0600		4.6321	4,321.0100	4.3210	(6.715)	0	0	0
2014/08/08	R214	07/05/2015	9.14	Put	Bond Future	3,750.2700		3.7503	3,990.9000	3.9909	6.416	0	0	0
2014/08/08	R214	07/05/2015	9.16	Put	Bond Future	3,677.3100		3.6773	3,914.7100	3.9147	6.456	0	0	0
2014/08/08	R214	07/05/2015	9.15	Put	Bond Future	3,713.6500		3.7137	3,952.6600	3.9527	6.436	0	0	0
2014/08/08	R214	07/05/2015	9.14	Call	Bond Future	4,550.9300		4.5509	4,243.1100	4.2431	(6.764)	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
2014/08/08	R248	07/08/2014			Bond Future	8.9850	101.4359	8.9850	101.4359	0.000	0.0000	0.0000	0
2014/08/08	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R248	06/11/2014			Bond Future	9.0184	98.8991	9.0880	98.1908	0.772	0.0000	0.0000	19,614
2014/08/08	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R248	06/11/2014	9.72	Call	Bond Future	6,739.8800	6.7399	6,031.6000	6.0316	(10.509)	0	0	0
2014/08/08	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R248	06/11/2014	9.73	Call	Bond Future	6,829.8500	6.8299	6,121.5700	6.1216	(10.370)	0	0	0
2014/08/08	R248	06/11/2014	9.74	Call	Bond Future	6,919.6600	6.9197	6,211.3800	6.2114	(10.236)	0	0	0
2014/08/08	R248	05/02/2015			Bond Future	9.0808	100.4819	9.1507	99.7799	0.770	0.0000	0.0000	1,277
2014/08/08	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R248	05/02/2015	9.50	Call	Bond Future	4,078.5000	4.0785	3,376.4100	3.3764	(17.214)	0	0	0
2014/08/08	R248	05/02/2015	9.51	Call	Bond Future	4,172.0200	4.1720	3,469.9300	3.4699	(16.829)	0	0	0
2014/08/08	R248	05/02/2015	9.49	Call	Bond Future	3,984.8000	3.9848	3,282.7100	3.2827	(17.619)	0	0	0
2014/08/08	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R248	07/05/2015			Bond Future	9.1244	97.8291	9.1948	97.1283	0.772	0.0000	0.0000	0
2014/08/08	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/08	R248	07/05/2015	9.26	Call	Bond Future	1,341.7700	1.3418	641.0400	0.6410	(52.224)	0	0	0
2014/08/08	R248	07/05/2015	9.24	Call	Bond Future	1,145.9700	1.1460	445.2400	0.4452	(61.147)	0	0	0
2014/08/08	R248	07/05/2015	9.25	Call	Bond Future	1,243.9600	1.2440	543.2300	0.5432	(56.331)	0	0	0

Total

422657