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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/08/2014 TO 26/08/2014

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
2014/08/26	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	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
2014/08/26	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	2025	06/11/2014	117.01	Call	Bond Future	1,057.8000	1.0578	939.3600	0.9394	(11.197)	0	0	0
2014/08/26	2025	06/11/2014			Bond Future	118.0678	118.0678	117.9494	117.9494	(0.100)	0.0000	0.0000	16
2014/08/26	2025	06/11/2014	116.99	Call	Bond Future	1,077.8000	1.0778	959.3600	0.9594	(10.989)	0	0	0
2014/08/26	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2025	06/11/2014	117.00	Call	Bond Future	1,067.8000	1.0678	949.3600	0.9494	(11.092)	0	0	0
2014/08/26	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2025	05/02/2015			Bond Future	118.8163	118.8163	118.6960	118.6960	(0.101)	0.0000	0.0000	0
2014/08/26	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2025	05/02/2015	118.99	Put	Bond Future	173.7000	0.1737	293.9700	0.2940	69.240	0	0	0
2014/08/26	2025	05/02/2015	119.01	Put	Bond Future	193.7000	0.1937	313.9700	0.3140	62.091	0	0	0
2014/08/26	2025	05/02/2015	119.00	Put	Bond Future	183.7000	0.1837	303.9700	0.3040	65.471	0	0	0
2014/08/26	2030	06/11/2014	9.01	Call	Bond Future	2,201.4700	2.2015	2,823.5000	2.8235	28.255	0	0	0
2014/08/26	2030	06/11/2014			Bond Future	8.7292	96.1404	8.6515	96.7624	(0.890)	0.0000	0.0000	4,185
2014/08/26	2030	06/11/2014	8.99	Call	Bond Future	2,047.1400	2.0471	2,669.1700	2.6692	30.385	0	0	0
2014/08/26	2030	06/11/2014	9.00	Call	Bond Future	2,124.3500	2.1244	2,746.3800	2.7464	29.281	0	0	0
2014/08/26	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2030	05/02/2015			Bond Future	8.7947	93.6708	8.7146	94.3030	(0.911)	0.0000	0.0000	0
2014/08/26	2030	05/02/2015	9.25	Call	Bond Future	3,478.3500	3.4783	4,110.4500	4.1105	18.172	0	0	0
2014/08/26	2030	05/02/2015	9.24	Call	Bond Future	3,403.9500	3.4039	4,036.0500	4.0361	18.570	0	0	0
2014/08/26	2030	05/02/2015	9.26	Call	Bond Future	3,552.6600	3.5527	4,184.7600	4.1848	17.792	0	0	0
2014/08/26	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2030	07/05/2015			Bond Future	8.8466	95.3165	8.7645	95.9558	(0.929)	0.0000	0.0000	0
2014/08/26	2030	07/05/2015	8.74	Put	Bond Future	830.9700	0.8310	191.6800	0.1917	(76.933)	0	0	0
2014/08/26	2030	07/05/2015	8.76	Put	Bond Future	674.3300	0.6743	35.0400	0.0350	(94.804)	0	0	0
2014/08/26	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2030	07/05/2015	8.75	Put	Bond Future	752.6000	0.7526	113.3100	0.1133	(84.944)	0	0	0
2014/08/26	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/26	2037	06/11/2014	9.69	Call	Bond Future	6,790.4400	6.7904	7,467.0700	7.4671	9.964	0	0	0
2014/08/26	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2037	06/11/2014			Bond Future	8.9158	98.3640	8.8434	99.0406	(0.812)	0.0000	0.0000	6,708
2014/08/26	2037	06/11/2014	9.70	Call	Bond Future	6,873.0500	6.8730	7,549.6800	7.5497	9.845	0	0	0
2014/08/26	2037	06/11/2014	9.71	Call	Bond Future	6,955.5400	6.9555	7,632.1700	7.6322	9.728	0	0	0
2014/08/26	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2037	05/02/2015			Bond Future	8.9779	95.6796	8.9034	96.3670	(0.830)	0.0000	0.0000	3,280
2014/08/26	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2037	05/02/2015	9.50	Call	Bond Future	4,606.5700	4.6066	5,294.0000	5.2940	14.923	0	0	0
2014/08/26	2037	05/02/2015	9.51	Call	Bond Future	4,691.3100	4.6913	5,378.7400	5.3787	14.653	0	0	0
2014/08/26	2037	05/02/2015	9.49	Call	Bond Future	4,521.7000	4.5217	5,209.1300	5.2091	15.203	0	0	0
2014/08/26	2037	07/05/2015	9.01	Put	Bond Future	161.9900	0.1620	0.0000	0.0000	(100.000)	0	0	0
2014/08/26	2037	07/05/2015			Bond Future	9.0278	97.3607	8.9516	98.0563	(0.844)	0.0000	0.0000	0
2014/08/26	2037	07/05/2015	9.00	Put	Bond Future	253.0900	0.2531	0.0000	0.0000	(100.000)	0	0	0
2014/08/26	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	533.5800	0.5336	100.000	0	0	0
2014/08/26	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	351.2500	0.3513	100.000	0	0	0
2014/08/26	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	442.4800	0.4425	100.000	0	0	0
2014/08/26	2037	07/05/2015	8.99	Put	Bond Future	344.3200	0.3443	0.0000	0.0000	(100.000)	0	0	0
2014/08/26	2038	06/11/2014	120.01	Call	Bond Future	2,582.4800	2.5825	2,575.1500	2.5751	(0.284)	0	0	0
2014/08/26	2038	06/11/2014			Bond Future	122.5925	122.5925	122.5851	122.5851	(0.006)	0.0000	0.0000	1,804
2014/08/26	2038	06/11/2014	119.99	Call	Bond Future	2,602.4800	2.6025	2,595.1500	2.5951	(0.282)	0	0	0
2014/08/26	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2038	06/11/2014	120.00	Call	Bond Future	2,592.4800	2.5925	2,585.1500	2.5851	(0.283)	0	0	0
2014/08/26	2038	05/02/2015	123.00	Call	Bond Future	269.7400	0.2697	262.3900	0.2624	(2.725)	0	0	0
2014/08/26	2038	05/02/2015			Bond Future	123.2697	123.2697	123.2624	123.2624	(0.006)	0.0000	0.0000	0
2014/08/26	2038	05/02/2015	123.01	Call	Bond Future	259.7400	0.2597	252.3900	0.2524	(2.830)	0	0	0
2014/08/26	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2038	05/02/2015	122.99	Call	Bond Future	279.7400	0.2797	272.3900	0.2724	(2.627)	0	0	0
2014/08/26	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2044	06/11/2014			Bond Future	8.9786	100.0748	8.9012	100.8601	(0.862)	0.0000	0.0000	1,773
2014/08/26	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2044	06/11/2014	8.99	Call	Bond Future	114.6700	0.1147	900.0300	0.9000	684.887	0	0	0
2014/08/26	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2044	06/11/2014	9.00	Call	Bond Future	215.1600	0.2152	1,000.5200	1.0005	365.012	0	0	0
2014/08/26	2044	06/11/2014	9.01	Call	Bond Future	315.4600	0.3155	1,100.8200	1.1008	248.957	0	0	0
2014/08/26	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	414.8300	0.4148	100.000	0	0	0
2014/08/26	2044	05/02/2015			Bond Future	9.0384	97.2924	8.9588	98.0906	(0.881)	0.0000	0.0000	0
2014/08/26	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	514.9400	0.5149	100.000	0	0	0
2014/08/26	2044	05/02/2015	8.99	Put	Bond Future	483.5700	0.4836	0.0000	0.0000	(100.000)	0	0	0

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2014/08/26	2044	05/02/2015	9.01	Put	Bond Future	283.1700		0.2832	0.0000	0.0000	(100.000)	0	0	0
2014/08/26	2044	05/02/2015	8.99	Call	Bond Future	0.0000		0.0000	314.5400	0.3145	100.000	0	0	0
2014/08/26	2044	05/02/2015	9.00	Put	Bond Future	383.2800		0.3833	0.0000	0.0000	(100.000)	0	0	0
2014/08/26	2044	07/05/2015			Bond Future	9.0866		99.0018	9.0051	99.8100	(0.896)	0.0000	0.0000	0
2014/08/26	2044	07/05/2015	8.99	Put	Bond Future	959.6500		0.9597	151.5200	0.1515	(84.211)	0	0	0
2014/08/26	2044	07/05/2015	9.01	Put	Bond Future	759.5700		0.7596	0.0000	0.0000	(100.000)	0	0	0
2014/08/26	2044	07/05/2015	9.00	Put	Bond Future	859.5300		0.8595	51.4000	0.0514	(94.020)	0	0	0
2014/08/26	2044	07/05/2015	9.01	Call	Bond Future	0.0000		0.0000	48.5600	0.0486	100.000	0	0	0
2014/08/26	2044	07/05/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2044	07/05/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2046	06/11/2014	104.45	Call	Bond Future	18,177.3600		18.1774	18,169.9700	18.1700	(0.041)	0	0	0
2014/08/26	2046	06/11/2014			Bond Future	122.6274		122.6274	122.6200	122.6200	(0.006)	0.0000	0.0000	5,389
2014/08/26	2046	06/11/2014	104.43	Call	Bond Future	18,197.3600		18.1974	18,189.9700	18.1900	(0.041)	0	0	0
2014/08/26	2046	06/11/2014	104.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2046	06/11/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2046	06/11/2014	104.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2046	06/11/2014	104.44	Call	Bond Future	18,187.3600		18.1874	18,179.9700	18.1800	(0.041)	0	0	0
2014/08/26	2046	05/02/2015			Bond Future	124.6035		124.6035	124.5961	124.5961	(0.006)	0.0000	0.0000	0
2014/08/26	2046	05/02/2015	123.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2046	05/02/2015	124.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2046	05/02/2015	124.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2046	05/02/2015	123.99	Call	Bond Future	613.5000		0.6135	606.0700	0.6061	(1.211)	0	0	0
2014/08/26	2046	05/02/2015	124.01	Call	Bond Future	593.5000		0.5935	586.0700	0.5861	(1.252)	0	0	0
2014/08/26	2046	05/02/2015	124.00	Call	Bond Future	603.5000		0.6035	596.0700	0.5961	(1.231)	0	0	0
2014/08/26	2050	06/11/2014			Bond Future	130.4271		130.4271	131.0632	131.0632	0.488	0.0000	0.0000	2,490
2014/08/26	2050	06/11/2014	126.00	Call	Bond Future	4,427.1000		4.4271	5,063.1600	5.0632	14.367	0	0	0
2014/08/26	2050	06/11/2014	126.01	Call	Bond Future	4,417.1000		4.4171	5,053.1600	5.0532	14.400	0	0	0
2014/08/26	2050	06/11/2014	125.99	Call	Bond Future	4,437.1000		4.4371	5,073.1600	5.0732	14.335	0	0	0
2014/08/26	2050	06/11/2014	126.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2050	06/11/2014	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2050	06/11/2014	126.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2050	05/02/2015	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2050	05/02/2015			Bond Future	131.0840		131.0840	131.7304	131.7304	0.493	0.0000	0.0000	0
2014/08/26	2050	05/02/2015	130.01	Call	Bond Future	1,073.9900		1.0740	1,720.4300	1.7204	60.191	0	0	0
2014/08/26	2050	05/02/2015	129.99	Call	Bond Future	1,093.9900		1.0940	1,740.4300	1.7404	59.090	0	0	0
2014/08/26	2050	05/02/2015	130.00	Call	Bond Future	1,083.9900		1.0840	1,730.4300	1.7304	59.635	0	0	0
2014/08/26	2050	05/02/2015	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	2050	05/02/2015	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	AL12	06/11/2014			Index Future	512.4500	512.4500	515.8660	515.8660	0.667	0.0000	0.0000	0
2014/08/26	AL12	05/02/2015			Index Future	520.6400	520.6400	524.1120	524.1120	0.667	0.0000	0.0000	0
2014/08/26	AL12	07/05/2015			Index Future	529.7600	529.7600	533.2720	533.2720	0.663	0.0000	0.0000	0
2014/08/26	AL37	06/11/2014			Index Future	435.8060	435.8060	437.2110	437.2110	0.322	0.0000	0.0000	0
2014/08/26	AL37	05/02/2015			Index Future	442.7710	442.7710	444.1990	444.1990	0.323	0.0000	0.0000	0
2014/08/26	AL7T	06/11/2014			Index Future	512.9760	512.9760	515.6630	515.6630	0.524	0.0000	0.0000	1
2014/08/26	AL7T	05/02/2015			Index Future	521.1750	521.1750	523.9050	523.9050	0.524	0.0000	0.0000	0
2014/08/26	ALBI	06/11/2014			Index Future	466.9350	466.9350	469.2510	469.2510	0.496	0.0000	0.0000	586
2014/08/26	ALBI	05/02/2015			Index Future	474.3980	474.3980	476.7520	476.7520	0.496	0.0000	0.0000	65
2014/08/26	ALBI	07/05/2015			Index Future	482.7080	482.7080	485.0840	485.0840	0.492	0.0000	0.0000	0
2014/08/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/26	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	EL28	06/11/2014			Bond Future	124.4327	124.4327	124.1356	124.1356	(0.239)	0.0000	0.0000	0
2014/08/26	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	EL28	06/11/2014	122.00	Call	Bond Future	2,432.7300	2.4327	2,135.5700	2.1356	(12.215)	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
2014/08/26	EL28	06/11/2014	122.01	Call	Bond Future	2,422.7300		2.4227	2,125.5700	2.1256	(12.266)	0	0	0
2014/08/26	EL28	06/11/2014	121.99	Call	Bond Future	2,442.7300		2.4427	2,145.5700	2.1456	(12.165)	0	0	0
2014/08/26	EL28	05/02/2015	126.00	Call	Bond Future	437.8800		0.4379	136.2100	0.1362	(68.893)	0	0	0
2014/08/26	EL28	05/02/2015			Bond Future	126.4379		126.4379	126.1362	126.1362	(0.239)	0.0000	0.0000	0
2014/08/26	EL28	05/02/2015	126.01	Call	Bond Future	427.8800		0.4279	126.2100	0.1262	(70.503)	0	0	0
2014/08/26	EL28	05/02/2015	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	EL28	05/02/2015	126.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	EL28	05/02/2015	126.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	EL28	05/02/2015	125.99	Call	Bond Future	447.8800		0.4479	146.2100	0.1462	(67.355)	0	0	0
2014/08/26	ES33	06/11/2014	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	ES33	06/11/2014			Bond Future	9.6122		82.9344	9.5394	83.4764	(0.757)	0.0000	0.0000	6,220
2014/08/26	ES33	06/11/2014	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	ES33	06/11/2014	10.29	Call	Bond Future	4,794.0300		4.7940	5,336.0500	5.3361	11.306	0	0	0
2014/08/26	ES33	06/11/2014	10.30	Call	Bond Future	4,861.4800		4.8615	5,403.5000	5.4035	11.149	0	0	0
2014/08/26	ES33	06/11/2014	10.31	Call	Bond Future	4,928.8300		4.9288	5,470.8500	5.4709	10.997	0	0	0
2014/08/26	ES33	06/11/2014	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	ES33	05/02/2015	10.00	Call	Bond Future	2,133.7600		2.1338	2,684.5300	2.6845	25.812	0	0	0
2014/08/26	ES33	05/02/2015			Bond Future	9.7014		84.2608	9.6262	84.8116	(0.775)	0.0000	0.0000	0
2014/08/26	ES33	05/02/2015	10.01	Call	Bond Future	2,203.7200		2.2037	2,754.4900	2.7545	24.993	0	0	0
2014/08/26	ES33	05/02/2015	9.99	Call	Bond Future	2,063.7100		2.0637	2,614.4800	2.6145	26.688	0	0	0
2014/08/26	ES33	05/02/2015	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	ES33	05/02/2015	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	ES33	07/05/2015			Bond Future	9.7726		81.9487	9.6956	82.5057	(0.788)	0.0000	0.0000	0
2014/08/26	ES33	07/05/2015	9.74	Put	Bond Future	235.0800		0.2351	0.0000	0.0000	(100.000)	0	0	0
2014/08/26	ES33	07/05/2015	9.76	Put	Bond Future	90.6900		0.0907	0.0000	0.0000	(100.000)	0	0	0
2014/08/26	ES33	07/05/2015	9.75	Put	Bond Future	162.8400		0.1628	0.0000	0.0000	(100.000)	0	0	0
2014/08/26	ES33	07/05/2015	9.76	Call	Bond Future	0.0000		0.0000	466.3300	0.4663	100.000	0	0	0
2014/08/26	ES33	07/05/2015	9.74	Call	Bond Future	0.0000		0.0000	321.9400	0.3219	100.000	0	0	0
2014/08/26	ES33	07/05/2015	9.75	Call	Bond Future	0.0000		0.0000	394.1800	0.3942	100.000	0	0	0
2014/08/26	GOVI	06/11/2014	449.01	Call	GOVI	164,430.0000		16.4430	186,320.0000	18.6320	13.313	0	0	0
2014/08/26	GOVI	06/11/2014			GOVI	465.4530		465.4530	467.6420	467.6420	0.470	0.0000	0.0000	396
2014/08/26	GOVI	06/11/2014	448.99	Call	GOVI	164,630.0000		16.4630	186,520.0000	18.6520	13.296	0	0	0
2014/08/26	GOVI	06/11/2014	449.00	Call	GOVI	164,530.0000		16.4530	186,420.0000	18.6420	13.305	0	0	0
2014/08/26	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	GOVI	06/11/2014	449.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	GOVI	06/11/2014	449.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	GOVI	05/02/2015	459.99	Call	GOVI	129,030.0000		12.9030	151,270.0000	15.1270	17.236	0	0	0
2014/08/26	GOVI	05/02/2015	460.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	GOVI	05/02/2015			GOVI	472.8930		472.8930	475.1170	475.1170	0.470	0.0000	0.0000	45
2014/08/26	GOVI	05/02/2015	459.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	GOVI	05/02/2015	460.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	GOVI	05/02/2015	460.00	Call	GOVI	128,930.0000		12.8930	151,170.0000	15.1170	17.250	0	0	0
2014/08/26	GOVI	05/02/2015	460.01	Call	GOVI	128,830.0000		12.8830	151,070.0000	15.1070	17.263	0	0	0
2014/08/26	GOVI	07/05/2015	449.99	Call	GOVI	311,860.0000		31.1860	334,310.0000	33.4310	7.199	0	0	0
2014/08/26	GOVI	07/05/2015			GOVI	481.1760		481.1760	483.4210	483.4210	0.467	0.0000	0.0000	0

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2014/08/26	GOVI	07/05/2015	450.00	Call	GOVI	311,760.0000	31.1760	334,210.0000	33.4210	7.201	0	0	0
2014/08/26	GOVI	07/05/2015	450.01	Call	GOVI	311,660.0000	31.1660	334,110.0000	33.4110	7.203	0	0	0
2014/08/26	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/08/26	ICAA	06/11/2014			Can-Do Interest Rate	144.6425	144.6425	144.6304	144.6304	(0.008)	0.0000	0.0000	571
2014/08/26	IGOV	06/11/2014			Index Future	219.3310	219.3310	219.3060	219.3060	(0.011)	0.0000	0.0000	1,194
2014/08/26	IGOV	05/02/2015			Index Future	222.8630	222.8630	222.8390	222.8390	(0.011)	0.0000	0.0000	0
2014/08/26	IGOV	07/05/2015			Index Future	226.7930	226.7930	226.7590	226.7590	(0.015)	0.0000	0.0000	0
2014/08/26	ILBI	06/11/2014			Index Future	594.1020	594.1020	594.0440	594.0440	(0.010)	0.0000	0.0000	0
2014/08/26	ILBI	05/02/2015			Index Future	603.5640	603.5640	603.5030	603.5030	(0.010)	0.0000	0.0000	157
2014/08/26	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/08/26	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/26	JBAF	17/09/2014			Jibar Tradeable Future	6.1100	93.8900	6.1000	93.9000	(0.164)	0.0000	0.0000	33,000
2014/08/26	JBAF	15/10/2014			Jibar Tradeable Future	6.1700	93.8300	6.1800	93.8200	0.162	0.0000	0.0000	0
2014/08/26	JBAF	19/11/2014			Jibar Tradeable Future	6.2100	93.7900	6.2000	93.8000	(0.161)	0.0000	0.0000	0
2014/08/26	JBAF	17/12/2014			Jibar Tradeable Future	6.2800	93.7200	6.2600	93.7400	(0.318)	0.0000	0.0000	0
2014/08/26	JBAF	21/01/2015			Jibar Tradeable Future	6.3200	93.6800	6.3100	93.6900	(0.158)	0.0000	0.0000	0
2014/08/26	JBAF	18/02/2015			Jibar Tradeable Future	6.3900	93.6100	6.3600	93.6400	(0.469)	0.0000	0.0000	0
2014/08/26	JBAF	18/03/2015			Jibar Tradeable Future	6.4500	93.5500	6.4200	93.5800	(0.465)	0.0000	0.0000	2,850
2014/08/26	JBAF	17/06/2015			Jibar Tradeable Future	6.6100	93.3900	6.5600	93.4400	(0.756)	0.0000	0.0000	5,000
2014/08/26	JBAF	16/09/2015			Jibar Tradeable Future	6.7800	93.2200	6.7000	93.3000	(1.180)	0.0000	0.0000	0
2014/08/26	JBAF	15/12/2015			Jibar Tradeable Future	6.9500	93.0500	6.8700	93.1300	(1.151)	0.0000	0.0000	0
2014/08/26	JBAF	16/03/2016			Jibar Tradeable Future	7.1300	92.8700	7.0400	92.9600	(1.262)	0.0000	0.0000	0
2014/08/26	JBAF	15/06/2016			Jibar Tradeable Future	7.2500	92.7500	7.1700	92.8300	(1.103)	0.0000	0.0000	0
2014/08/26	R023	06/11/2014			Bond Future	8.0599	99.6734	7.9713	100.1982	(1.100)	0.0000	0.0000	10,582
2014/08/26	R023	06/11/2014	8.59	Put	Bond Future	332.1500	0.3322	243.9900	0.2440	(26.542)	0	0	0
2014/08/26	R023	06/11/2014	8.61	Put	Bond Future	312.5000	0.3125	228.6400	0.2286	(26.835)	0	0	0
2014/08/26	R023	06/11/2014	8.59	Call	Bond Future	3,397.5100	3.3975	3,834.1800	3.8342	12.853	0	0	0
2014/08/26	R023	06/11/2014	8.60	Put	Bond Future	322.2000	0.3222	236.2100	0.2362	(26.688)	0	0	0

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2014/08/26	R023	06/11/2014	8.60	Call	Bond Future	3,444.2100	3.4442	3,883.0500	3.8831	12.741	0	0	0
2014/08/26	R023	06/11/2014	8.61	Call	Bond Future	3,491.1200	3.4911	3,932.0900	3.9321	12.631	0	0	0
2014/08/26	R023	05/02/2015			Bond Future	8.1304	101.2672	8.0379	101.8005	(1.138)	0.0000	0.0000	0
2014/08/26	R023	05/02/2015	8.74	Put	Bond Future	810.2900	0.8103	681.1700	0.6812	(15.935)	0	0	0
2014/08/26	R023	05/02/2015	8.75	Call	Bond Future	4,274.3600	4.2744	4,680.3500	4.6804	9.498	0	0	0
2014/08/26	R023	05/02/2015	8.76	Call	Bond Future	4,315.7600	4.3158	4,723.4500	4.7235	9.447	0	0	0
2014/08/26	R023	05/02/2015	8.74	Call	Bond Future	4,233.1100	4.2331	4,637.3800	4.6374	9.550	0	0	0
2014/08/26	R023	05/02/2015	8.76	Put	Bond Future	783.2400	0.7832	657.5400	0.6575	(16.049)	0	0	0
2014/08/26	R023	05/02/2015	8.75	Put	Bond Future	796.6700	0.7967	669.2700	0.6693	(15.992)	0	0	0
2014/08/26	R023	07/05/2015	8.14	Call	Bond Future	2,542.3000	2.5423	2,816.4400	2.8164	10.783	0	0	0
2014/08/26	R023	07/05/2015	8.15	Put	Bond Future	2,697.2400	2.6972	2,434.4700	2.4345	(9.742)	0	0	0
2014/08/26	R023	07/05/2015			Bond Future	8.1726	99.1158	8.0768	99.6545	(1.173)	0.0000	0.0000	0
2014/08/26	R023	07/05/2015	8.15	Call	Bond Future	2,570.4200	2.5704	2,846.3800	2.8464	10.736	0	0	0
2014/08/26	R023	07/05/2015	8.16	Call	Bond Future	2,598.7100	2.5987	2,876.4900	2.8765	10.689	0	0	0
2014/08/26	R023	07/05/2015	8.14	Put	Bond Future	2,725.2400	2.7252	2,460.6500	2.4606	(9.709)	0	0	0
2014/08/26	R023	07/05/2015	8.16	Put	Bond Future	2,669.4400	2.6694	2,408.4900	2.4085	(9.775)	0	0	0
2014/08/26	R023	06/08/2015	9.07	Put	Bond Future	1,285.1700	1.2852	1,145.0200	1.1450	(10.905)	0	0	911
2014/08/26	R023	06/08/2015	8.24	Call	Bond Future	3,145.1800	3.1452	3,439.4300	3.4394	9.356	0	0	0
2014/08/26	R023	06/08/2015			Bond Future	8.1915	101.0172	8.0913	101.5668	(1.223)	0.0000	0.0000	0
2014/08/26	R023	06/08/2015	9.07	Call	Bond Future	5,940.7900	5.9408	6,350.2600	6.3503	6.893	0	0	0
2014/08/26	R023	06/08/2015	8.26	Put	Bond Future	2,829.6700	2.8297	2,577.4400	2.5774	(8.914)	0	0	0
2014/08/26	R023	06/08/2015	8.25	Put	Bond Future	2,855.1200	2.8551	2,601.3200	2.6013	(8.889)	0	0	0
2014/08/26	R023	06/08/2015	8.24	Put	Bond Future	2,880.7600	2.8808	2,625.3900	2.6254	(8.865)	0	0	0
2014/08/26	R023	06/08/2015	8.25	Call	Bond Future	3,173.9900	3.1740	3,469.8100	3.4698	9.320	0	0	0
2014/08/26	R023	06/08/2015	8.26	Call	Bond Future	3,202.9400	3.2029	3,500.3300	3.5003	9.285	0	0	0
2014/08/26	R157	06/11/2014	6.19	Put	Bond Future	459.3100	0.4593	428.5000	0.4285	(6.708)	0	0	0
2014/08/26	R157	06/11/2014			Bond Future	6.6680	107.6106	6.6233	107.6484	(0.671)	0.0000	0.0000	0
2014/08/26	R157	06/11/2014	6.21	Put	Bond Future	445.7800	0.4458	415.3300	0.4153	(6.831)	0	0	0
2014/08/26	R157	06/11/2014	6.20	Put	Bond Future	452.5200	0.4525	421.8900	0.4219	(6.769)	0	0	0
2014/08/26	R157	06/11/2014	6.21	Call	Bond Future	57.3800	0.0574	64.7900	0.0648	12.914	0	0	0
2014/08/26	R157	06/11/2014	6.19	Call	Bond Future	53.9000	0.0539	60.9500	0.0609	13.080	0	0	0
2014/08/26	R157	06/11/2014	6.20	Call	Bond Future	55.6200	0.0556	62.8500	0.0629	12.999	0	0	0
2014/08/26	R157	05/02/2015	8.74	Call	Bond Future	1,170.7900	1.1708	1,206.6600	1.2067	3.064	0	0	0
2014/08/26	R157	05/02/2015	8.75	Put	Bond Future	22.0300	0.0220	19.3600	0.0194	(12.120)	0	0	0
2014/08/26	R157	05/02/2015			Bond Future	6.7825	109.3318	6.7174	109.3704	(0.960)	0.0000	0.0000	0
2014/08/26	R157	05/02/2015	8.74	Put	Bond Future	22.4200	0.0224	19.7000	0.0197	(12.132)	0	0	0
2014/08/26	R157	05/02/2015	8.76	Put	Bond Future	21.6500	0.0217	19.0100	0.0190	(12.194)	0	0	0
2014/08/26	R157	05/02/2015	8.75	Call	Bond Future	1,176.2100	1.1762	1,212.1300	1.2121	3.054	0	0	0
2014/08/26	R157	05/02/2015	8.76	Call	Bond Future	1,181.6300	1.1816	1,217.5800	1.2176	3.042	0	0	0
2014/08/26	R186	06/11/2014	8.14	Call	Bond Future	1,432.2800	1.4323	1,756.7400	1.7567	22.653	0	0	0
2014/08/26	R186	06/11/2014	8.53	Call	Bond Future	3,228.7600	3.2288	3,749.0200	3.7490	16.113	0	0	0
2014/08/26	R186	06/11/2014	8.15	Put	Bond Future	2,431.9100	2.4319	2,014.4600	2.0145	(17.166)	0	0	0
2014/08/26	R186	06/11/2014			Bond Future	8.2637	120.9951	8.1754	121.7423	(1.068)	0.0000	0.0000	47,877
2014/08/26	R186	06/11/2014	7.80	Put	Bond Future	4,538.5000	4.5385	3,953.0100	3.9530	(12.901)	0	0	0
2014/08/26	R186	06/11/2014	8.30	Call	Bond Future	2,071.4600	2.0715	2,479.9100	2.4799	19.718	0	0	100
2014/08/26	R186	06/11/2014	8.50	Call	Bond Future	3,063.2700	3.0633	3,570.0200	3.5700	16.543	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
2014/08/26	R186	06/11/2014	9.17	Call	Bond Future	7,448.4000	7.4484	8,150.8200	8.1508	9.430	0	0	0
2014/08/26	R186	06/11/2014	8.53	Put	Bond Future	1,013.2800	1.0133	786.3800	0.7864	(22.393)	0	0	100
2014/08/26	R186	06/11/2014	8.15	Call	Bond Future	1,468.0300	1.4680	1,797.7400	1.7977	22.459	0	0	0
2014/08/26	R186	06/11/2014	8.45	Put	Bond Future	1,240.5200	1.2405	976.7700	0.9768	(21.261)	0	0	5,000
2014/08/26	R186	06/11/2014	8.00	Call	Bond Future	989.9500	0.9900	1,242.5700	1.2426	25.518	0	0	1,500
2014/08/26	R186	06/11/2014	8.16	Call	Bond Future	1,504.3400	1.5043	1,839.3100	1.8393	22.267	0	0	0
2014/08/26	R186	06/11/2014	8.60	Put	Bond Future	842.1300	0.8421	645.1500	0.6452	(23.391)	0	0	100
2014/08/26	R186	06/11/2014	8.50	Put	Bond Future	1,094.4400	1.0944	854.0300	0.8540	(21.966)	0	0	7,000
2014/08/26	R186	06/11/2014	7.80	Call	Bond Future	537.5100	0.5375	699.1800	0.6992	30.078	0	0	100
2014/08/26	R186	06/11/2014	8.30	Put	Bond Future	1,765.9200	1.7659	1,427.2100	1.4272	(19.180)	0	0	0
2014/08/26	R186	06/11/2014	9.17	Put	Bond Future	142.0300	0.1420	97.2900	0.0973	(31.500)	0	0	2,010
2014/08/26	R186	06/11/2014	8.14	Put	Bond Future	2,481.4700	2.4815	2,058.7700	2.0588	(17.034)	0	0	0
2014/08/26	R186	06/11/2014	8.60	Call	Bond Future	3,630.2800	3.6303	4,180.4600	4.1805	15.155	0	0	0
2014/08/26	R186	06/11/2014	8.00	Put	Bond Future	3,242.4200	3.2424	2,747.8800	2.7479	(15.252)	0	0	0
2014/08/26	R186	06/11/2014	8.16	Put	Bond Future	2,383.0000	2.3830	1,970.8100	1.9708	(17.297)	0	0	0
2014/08/26	R186	06/11/2014	8.45	Call	Bond Future	2,796.6300	2.7966	3,280.0400	3.2800	17.285	0	0	0
2014/08/26	R186	05/02/2015	9.00	Call	Bond Future	6,435.0900	6.4351	7,026.1300	7.0261	9.185	0	0	0
2014/08/26	R186	05/02/2015			Bond Future	8.3264	117.6337	8.2349	118.3929	(1.099)	0.0000	0.0000	540
2014/08/26	R186	05/02/2015	8.75	Call	Bond Future	5,014.9200	5.0149	5,542.3000	5.5423	10.516	0	0	0
2014/08/26	R186	05/02/2015	8.76	Call	Bond Future	5,069.1100	5.0691	5,599.2600	5.5993	10.458	0	0	0
2014/08/26	R186	05/02/2015	8.74	Call	Bond Future	4,961.2600	4.9613	5,485.8300	5.4858	10.573	0	0	0
2014/08/26	R186	05/02/2015	8.76	Put	Bond Future	1,561.6500	1.5616	1,332.5400	1.3325	(14.671)	0	0	0
2014/08/26	R186	05/02/2015	8.75	Put	Bond Future	1,586.7000	1.5867	1,354.8200	1.3548	(14.614)	0	0	0
2014/08/26	R186	05/02/2015	9.00	Put	Bond Future	1,049.0400	1.0490	880.8200	0.8808	(16.036)	0	0	9,600
2014/08/26	R186	05/02/2015	8.74	Put	Bond Future	1,612.3500	1.6124	1,377.6600	1.3777	(14.556)	0	0	0
2014/08/26	R186	07/05/2015			Bond Future	8.3705	119.6992	8.2763	120.4670	(1.126)	0.0000	0.0000	0
2014/08/26	R186	07/05/2015	8.25	Call	Bond Future	3,315.1900	3.3152	3,684.4400	3.6844	11.138	0	0	0
2014/08/26	R186	07/05/2015	8.24	Put	Bond Future	4,342.3300	4.3423	3,941.1600	3.9412	(9.239)	0	0	0
2014/08/26	R186	07/05/2015	8.26	Put	Bond Future	4,254.1400	4.2541	3,858.2600	3.8583	(9.306)	0	0	0
2014/08/26	R186	07/05/2015	8.25	Put	Bond Future	4,298.0700	4.2981	3,899.5500	3.8995	(9.272)	0	0	0
2014/08/26	R186	07/05/2015	8.26	Call	Bond Future	3,353.2700	3.3533	3,725.1600	3.7252	11.090	0	0	0
2014/08/26	R186	07/05/2015	8.24	Call	Bond Future	3,277.3600	3.2774	3,643.9600	3.6440	11.186	0	0	0
2014/08/26	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R197	06/11/2014			Bond Future	288.2089	288.2089	288.1901	288.1901	(0.007)	0.0000	0.0000	939
2014/08/26	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R197	06/11/2014	285.00	Call	Bond Future	3,208.9000	3.2089	3,190.0800	3.1901	(0.586)	0	0	0
2014/08/26	R197	06/11/2014	285.01	Call	Bond Future	3,198.9000	3.1989	3,180.0800	3.1801	(0.588)	0	0	0
2014/08/26	R197	06/11/2014	284.99	Call	Bond Future	3,218.9000	3.2189	3,200.0800	3.2001	(0.585)	0	0	0
2014/08/26	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R197	05/02/2015	288.99	Put	Bond Future	2,139.2800	2.1393	2,157.9800	2.1580	0.874	0	0	0
2014/08/26	R197	05/02/2015			Bond Future	286.8507	286.8507	286.8320	286.8320	(0.007)	0.0000	0.0000	0
2014/08/26	R197	05/02/2015	289.01	Put	Bond Future	2,159.2800	2.1593	2,177.9800	2.1780	0.866	0	0	0
2014/08/26	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R197	05/02/2015	289.00	Put	Bond Future	2,149.2800	2.1493	2,167.9800	2.1680	0.870	0	0	0
2014/08/26	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/26	R202	06/11/2014	226.99	Call	Bond Future	4,611.2800	4.6113	4,597.2300	4.5972	(0.305)	0	0	0
2014/08/26	R202	06/11/2014			Bond Future	231.6013	231.6013	231.5872	231.5872	(0.006)	0.0000	0.0000	47,047
2014/08/26	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R202	06/11/2014	227.00	Call	Bond Future	4,601.2800	4.6013	4,587.2300	4.5872	(0.305)	0	0	0
2014/08/26	R202	06/11/2014	227.01	Call	Bond Future	4,591.2800	4.5913	4,577.2300	4.5772	(0.306)	0	0	0
2014/08/26	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R202	05/02/2015			Bond Future	232.1451	232.1451	232.1311	232.1311	(0.006)	0.0000	0.0000	0
2014/08/26	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R202	05/02/2015	232.99	Put	Bond Future	844.9000	0.8449	858.9400	0.8589	1.662	0	0	0
2014/08/26	R202	05/02/2015	233.01	Put	Bond Future	864.9000	0.8649	878.9400	0.8789	1.623	0	0	0
2014/08/26	R202	05/02/2015	233.00	Put	Bond Future	854.9000	0.8549	868.9400	0.8689	1.642	0	0	0
2014/08/26	R203	06/11/2014	6.86	Call	Bond Future	270.1000	0.2701	334.2400	0.3342	23.747	0	0	0
2014/08/26	R203	06/11/2014			Bond Future	7.0576	104.3068	6.9866	104.4905	(1.006)	0.0000	0.0000	12,128
2014/08/26	R203	06/11/2014	6.84	Call	Bond Future	252.7700	0.2528	314.0100	0.3140	24.228	0	0	45
2014/08/26	R203	06/11/2014	6.98	Call	Bond Future	391.9800	0.3920	474.3600	0.4744	21.016	0	0	14
2014/08/26	R203	06/11/2014	6.85	Call	Bond Future	261.3300	0.2613	324.0200	0.3240	23.989	0	0	0
2014/08/26	R203	06/11/2014	6.98	Put	Bond Future	592.8200	0.5928	491.5300	0.4915	(17.086)	0	0	0
2014/08/26	R203	06/11/2014	6.84	Put	Bond Future	817.1900	0.8172	694.7600	0.6948	(14.982)	0	0	0
2014/08/26	R203	06/11/2014	6.86	Put	Bond Future	782.4800	0.7825	662.9500	0.6630	(15.276)	0	0	0
2014/08/26	R203	06/11/2014	6.85	Put	Bond Future	799.7300	0.7997	678.7500	0.6788	(15.128)	0	0	0
2014/08/26	R203	05/02/2015	7.69	Call	Bond Future	1,578.5100	1.5785	1,722.5900	1.7226	9.128	0	0	55
2014/08/26	R203	05/02/2015			Bond Future	7.1278	105.9750	7.0490	106.1618	(1.105)	0.0000	0.0000	0
2014/08/26	R203	05/02/2015	8.34	Put	Bond Future	56.6600	0.0567	44.6500	0.0446	(21.197)	0	0	0
2014/08/26	R203	05/02/2015	8.35	Call	Bond Future	2,898.5700	2.8986	3,073.6000	3.0736	6.038	0	0	0
2014/08/26	R203	05/02/2015	8.36	Call	Bond Future	2,919.8900	2.9199	3,095.2000	3.0952	6.004	0	0	0
2014/08/26	R203	05/02/2015	8.34	Call	Bond Future	2,877.2700	2.8773	3,052.0200	3.0520	6.073	0	0	0
2014/08/26	R203	05/02/2015	8.36	Put	Bond Future	53.5700	0.0536	42.1200	0.0421	(21.374)	0	0	0
2014/08/26	R203	05/02/2015	7.69	Put	Bond Future	258.0700	0.2581	215.3900	0.2154	(16.538)	0	0	0
2014/08/26	R203	05/02/2015	8.35	Put	Bond Future	55.1000	0.0551	43.3700	0.0434	(21.289)	0	0	0
2014/08/26	R203	07/05/2015			Bond Future	7.1289	103.6646	7.0428	103.8503	(1.207)	0.0000	0.0000	0
2014/08/26	R203	07/05/2015	7.24	Put	Bond Future	755.2900	0.7553	672.7300	0.6727	(10.931)	0	0	0
2014/08/26	R203	07/05/2015	7.26	Put	Bond Future	736.6900	0.7367	655.5600	0.6556	(11.013)	0	0	0
2014/08/26	R203	07/05/2015	7.25	Put	Bond Future	745.7700	0.7458	663.9300	0.6639	(10.974)	0	0	0
2014/08/26	R203	07/05/2015	7.25	Call	Bond Future	1,006.6200	1.0066	1,110.5700	1.1106	10.327	0	0	0
2014/08/26	R203	07/05/2015	7.26	Call	Bond Future	1,019.0300	1.0190	1,123.6900	1.1237	10.271	0	0	0
2014/08/26	R203	07/05/2015	7.24	Call	Bond Future	994.6400	0.9946	1,097.8700	1.0979	10.379	0	0	0
2014/08/26	R204	06/11/2014	7.99	Put	Bond Future	108.7200	0.1087	76.7400	0.0767	(29.415)	0	0	1,270
2014/08/26	R204	06/11/2014			Bond Future	7.3845	105.2610	7.3043	105.5451	(1.086)	0.0000	0.0000	13,177
2014/08/26	R204	06/11/2014	6.99	Put	Bond Future	1,615.2800	1.6153	1,394.7300	1.3947	(13.654)	0	0	0
2014/08/26	R204	06/11/2014	7.01	Put	Bond Future	1,559.3200	1.5593	1,342.3800	1.3424	(13.912)	0	0	0
2014/08/26	R204	06/11/2014	6.99	Call	Bond Future	208.1900	0.2082	271.7700	0.2718	30.539	0	0	0
2014/08/26	R204	06/11/2014	7.00	Put	Bond Future	1,587.1900	1.5872	1,368.4300	1.3684	(13.783)	0	0	0
2014/08/26	R204	06/11/2014	7.99	Call	Bond Future	2,223.0200	2.2230	2,475.1700	2.4752	11.343	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
2014/08/26	R204	06/11/2014	7.00	Call	Bond Future	216.0500	0.2161	281.4200	0.2814	30.257	0	0	0
2014/08/26	R204	06/11/2014	7.01	Call	Bond Future	224.1300	0.2241	291.3200	0.2913	29.978	0	0	0
2014/08/26	R204	05/02/2015			Bond Future	7.4539	102.9089	7.3676	103.1978	(1.158)	0.0000	0.0000	0
2014/08/26	R204	05/02/2015	8.25	Call	Bond Future	2,874.9100	2.8749	3,116.4400	3.1164	8.401	0	0	0
2014/08/26	R204	05/02/2015	8.26	Call	Bond Future	2,901.9300	2.9019	3,144.2600	3.1443	8.351	0	0	0
2014/08/26	R204	05/02/2015	8.24	Call	Bond Future	2,847.9700	2.8480	3,088.6900	3.0887	8.452	0	0	0
2014/08/26	R204	05/02/2015	8.26	Put	Bond Future	253.0000	0.2530	206.4400	0.2064	(18.403)	0	0	0
2014/08/26	R204	05/02/2015	8.25	Put	Bond Future	258.3200	0.2583	210.9600	0.2110	(18.334)	0	0	0
2014/08/26	R204	05/02/2015	8.24	Put	Bond Future	263.7300	0.2637	215.5600	0.2156	(18.265)	0	0	0
2014/08/26	R204	07/05/2015	7.51	Put	Bond Future	1,306.9700	1.3070	1,169.1000	1.1691	(10.549)	0	0	0
2014/08/26	R204	07/05/2015			Bond Future	7.4837	104.7155	7.3917	105.0052	(1.229)	0.0000	0.0000	0
2014/08/26	R204	07/05/2015	7.50	Put	Bond Future	1,321.9300	1.3219	1,183.0000	1.1830	(10.510)	0	0	0
2014/08/26	R204	07/05/2015	7.49	Call	Bond Future	1,356.9100	1.3569	1,506.6100	1.5066	11.032	0	0	0
2014/08/26	R204	07/05/2015	7.50	Call	Bond Future	1,373.2500	1.3732	1,524.0300	1.5240	10.980	0	0	0
2014/08/26	R204	07/05/2015	7.51	Call	Bond Future	1,389.7100	1.3897	1,541.5500	1.5416	10.926	0	0	0
2014/08/26	R204	07/05/2015	7.49	Put	Bond Future	1,337.0300	1.3370	1,197.0200	1.1970	(10.472)	0	0	0
2014/08/26	R204	06/08/2015	7.74	Call	Bond Future	1,922.3200	1.9223	2,100.1600	2.1002	9.251	0	0	0
2014/08/26	R204	06/08/2015	7.75	Put	Bond Future	1,105.3100	1.1053	988.1400	0.9881	(10.601)	0	0	0
2014/08/26	R204	06/08/2015			Bond Future	7.4658	102.6828	7.3658	102.9787	(1.340)	0.0000	0.0000	0
2014/08/26	R204	06/08/2015	8.41	Call	Bond Future	3,273.5200	3.2735	3,502.7300	3.5027	7.002	0	0	0
2014/08/26	R204	06/08/2015	7.74	Put	Bond Future	1,116.8000	1.1168	998.7600	0.9988	(10.569)	0	0	0
2014/08/26	R204	06/08/2015	7.76	Put	Bond Future	1,093.9000	1.0939	977.6200	0.9776	(10.630)	0	0	0
2014/08/26	R204	06/08/2015	8.41	Put	Bond Future	532.4600	0.5325	465.7900	0.4658	(12.521)	0	0	699
2014/08/26	R204	06/08/2015	7.75	Call	Bond Future	1,940.0600	1.9401	2,118.7700	2.1188	9.212	0	0	0
2014/08/26	R204	06/08/2015	7.76	Call	Bond Future	1,957.8700	1.9579	2,137.4700	2.1375	9.173	0	0	0
2014/08/26	R207	06/11/2014	7.36	Put	Bond Future	1,571.7000	1.5717	1,301.2300	1.3012	(17.209)	0	0	0
2014/08/26	R207	06/11/2014			Bond Future	7.6366	100.7012	7.5415	101.0986	(1.245)	0.0000	0.0000	36,237
2014/08/26	R207	06/11/2014	7.35	Put	Bond Future	1,601.4300	1.6014	1,328.2100	1.3282	(17.061)	0	0	0
2014/08/26	R207	06/11/2014	7.36	Call	Bond Future	409.9300	0.4099	536.9200	0.5369	30.978	0	0	0
2014/08/26	R207	06/11/2014	7.34	Call	Bond Future	385.0300	0.3850	506.5300	0.5065	31.556	0	0	0
2014/08/26	R207	06/11/2014	7.35	Call	Bond Future	397.3400	0.3973	521.5800	0.5216	31.268	0	0	0
2014/08/26	R207	06/11/2014	7.34	Put	Bond Future	1,631.4600	1.6315	1,355.5000	1.3555	(16.915)	0	0	0
2014/08/26	R207	05/02/2015	8.49	Put	Bond Future	366.8300	0.3668	295.2100	0.2952	(19.524)	0	0	0
2014/08/26	R207	05/02/2015			Bond Future	7.7063	98.6702	7.6054	99.0741	(1.310)	0.0000	0.0000	0
2014/08/26	R207	05/02/2015	8.51	Put	Bond Future	353.1100	0.3531	283.7000	0.2837	(19.657)	0	0	0
2014/08/26	R207	05/02/2015	8.50	Call	Bond Future	3,467.2300	3.4672	3,800.6500	3.8006	9.616	0	0	0
2014/08/26	R207	05/02/2015	8.51	Call	Bond Future	3,498.8100	3.4988	3,833.3200	3.8333	9.561	0	0	0
2014/08/26	R207	05/02/2015	8.49	Call	Bond Future	3,435.7500	3.4357	3,768.0500	3.7681	9.672	0	0	0
2014/08/26	R207	05/02/2015	8.50	Put	Bond Future	359.9100	0.3599	289.4100	0.2894	(19.588)	0	0	0
2014/08/26	R207	07/05/2015			Bond Future	7.7485	100.4027	7.6421	100.8097	(1.372)	0.0000	0.0000	0
2014/08/26	R207	07/05/2015	8.25	Call	Bond Future	2,857.3300	2.8573	3,135.5900	3.1356	9.738	0	0	0
2014/08/26	R207	07/05/2015	7.73	Call	Bond Future	1,684.6300	1.6846	1,893.2200	1.8932	12.382	0	0	66
2014/08/26	R207	07/05/2015	8.24	Put	Bond Future	976.8400	0.9768	846.9100	0.8469	(13.301)	0	0	0
2014/08/26	R207	07/05/2015	8.26	Put	Bond Future	953.2100	0.9532	825.6800	0.8257	(13.379)	0	0	0
2014/08/26	R207	07/05/2015	7.73	Put	Bond Future	1,755.1400	1.7551	1,556.7400	1.5567	(11.304)	0	0	0
2014/08/26	R207	07/05/2015	8.25	Put	Bond Future	964.9700	0.9650	836.2400	0.8362	(13.340)	0	0	0
2014/08/26	R207	07/05/2015	8.26	Call	Bond Future	2,882.8500	2.8829	3,162.3100	3.1623	9.694	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
2014/08/26	R207	07/05/2015	8.24	Call	Bond Future	2,831.9100	2.8319	3,108.9700	3.1090	9.784	0	0	0
2014/08/26	R208	06/11/2014	7.46	Call	Bond Future	372.5800	0.3726	492.6800	0.4927	32.235	0	0	0
2014/08/26	R208	06/11/2014			Bond Future	7.8260	95.4401	7.7316	95.8937	(1.207)	0.0000	0.0000	16,437
2014/08/26	R208	06/11/2014	7.44	Call	Bond Future	348.7600	0.3488	463.2000	0.4632	32.813	0	0	0
2014/08/26	R208	06/11/2014	7.45	Call	Bond Future	360.5200	0.3605	477.7800	0.4778	32.525	0	0	0
2014/08/26	R208	06/11/2014	7.44	Put	Bond Future	2,219.7200	2.2197	1,880.6100	1.8806	(15.277)	0	0	0
2014/08/26	R208	06/11/2014	8.50	Put	Bond Future	146.4000	0.1464	99.7400	0.0997	(31.872)	0	0	1,520
2014/08/26	R208	06/11/2014	7.46	Put	Bond Future	2,145.5000	2.1455	1,812.0500	1.8121	(15.542)	0	0	0
2014/08/26	R208	06/11/2014	7.45	Put	Bond Future	2,182.4500	2.1825	1,846.1600	1.8462	(15.409)	0	0	0
2014/08/26	R208	06/11/2014	8.50	Call	Bond Future	3,307.8800	3.3079	3,714.7700	3.7148	12.301	0	0	0
2014/08/26	R208	05/02/2015	8.51	Call	Bond Future	3,387.3100	3.3873	3,741.9300	3.7419	10.469	0	0	0
2014/08/26	R208	05/02/2015			Bond Future	7.8956	96.9667	7.7963	97.4276	(1.258)	0.0000	0.0000	0
2014/08/26	R208	05/02/2015	8.49	Call	Bond Future	3,319.7100	3.3197	3,671.2800	3.6713	10.590	0	0	0
2014/08/26	R208	05/02/2015	8.51	Put	Bond Future	595.1600	0.5952	488.8500	0.4888	(17.862)	0	0	0
2014/08/26	R208	05/02/2015	8.50	Put	Bond Future	609.9300	0.6059	498.1000	0.4981	(17.796)	0	0	0
2014/08/26	R208	05/02/2015	8.49	Put	Bond Future	616.8500	0.6169	507.4900	0.5075	(17.729)	0	0	0
2014/08/26	R208	05/02/2015	8.50	Call	Bond Future	3,353.4500	3.3535	3,706.5500	3.7065	10.529	0	0	0
2014/08/26	R208	07/05/2015	8.01	Call	Bond Future	2,184.7600	2.1848	2,438.6900	2.4387	11.623	0	0	0
2014/08/26	R208	07/05/2015			Bond Future	7.9372	95.2662	7.8335	95.7314	(1.306)	0.0000	0.0000	0
2014/08/26	R208	07/05/2015	7.99	Call	Bond Future	2,136.9300	2.1369	2,387.6200	2.3876	11.731	0	0	0
2014/08/26	R208	07/05/2015	8.00	Call	Bond Future	2,160.6200	2.1606	2,412.9300	2.4129	11.678	0	0	0
2014/08/26	R208	07/05/2015	7.99	Put	Bond Future	1,900.8100	1.9008	1,686.3600	1.6864	(11.282)	0	0	0
2014/08/26	R208	07/05/2015	8.01	Put	Bond Future	1,859.4700	1.8595	1,648.2600	1.6483	(11.359)	0	0	0
2014/08/26	R208	07/05/2015	8.00	Put	Bond Future	1,879.9000	1.8799	1,667.0700	1.6671	(11.321)	0	0	0
2014/08/26	R208	06/08/2015			Bond Future	7.9496	97.0947	7.8402	97.5693	(1.376)	0.0000	0.0000	0
2014/08/26	R208	06/08/2015	8.00	Call	Bond Future	2,389.3300	2.3893	2,643.8900	2.6439	10.654	0	0	0
2014/08/26	R208	06/08/2015	8.01	Call	Bond Future	2,412.2200	2.4122	2,668.2000	2.6682	10.612	0	0	0
2014/08/26	R208	06/08/2015	8.85	Call	Bond Future	4,710.0800	4.7101	5,070.0000	5.0700	7.641	0	0	0
2014/08/26	R208	06/08/2015	7.99	Call	Bond Future	2,366.5400	2.3665	2,619.6800	2.6197	10.697	0	0	0
2014/08/26	R208	06/08/2015	8.01	Put	Bond Future	2,151.3400	2.1513	1,932.7900	1.9328	(10.159)	0	0	0
2014/08/26	R208	06/08/2015	8.00	Put	Bond Future	2,171.5600	2.1716	1,951.5900	1.9516	(10.130)	0	0	0
2014/08/26	R208	06/08/2015	8.85	Put	Bond Future	911.1900	0.9112	796.5800	0.7966	(12.578)	0	0	198
2014/08/26	R208	06/08/2015	7.99	Put	Bond Future	2,191.9200	2.1919	1,970.5300	1.9705	(10.100)	0	0	0
2014/08/26	R209	06/11/2014	8.95	Call	Bond Future	2,312.1700	2.3122	2,639.4200	2.6394	14.153	0	0	2,050
2014/08/26	R209	06/11/2014	9.50	Call	Bond Future	5,190.3400	5.1903	5,670.3000	5.6703	9.247	0	0	0
2014/08/26	R209	06/11/2014			Bond Future	8.8382	76.0324	8.7659	76.5910	(0.817)	0.0000	0.0000	25,626
2014/08/26	R209	06/11/2014	8.99	Put	Bond Future	1,334.1800	1.3342	1,116.9100	1.1169	(16.285)	0	0	0
2014/08/26	R209	06/11/2014	10.00	Call	Bond Future	8,243.7100	8.2437	8,782.2000	8.7822	6.532	0	0	0
2014/08/26	R209	06/11/2014	9.05	Put	Bond Future	1,161.7200	1.1617	964.8600	0.9649	(16.946)	0	0	0
2014/08/26	R209	06/11/2014	9.58	Put	Bond Future	281.7800	0.2818	217.1000	0.2171	(22.954)	0	0	907
2014/08/26	R209	06/11/2014	8.95	Put	Bond Future	1,459.9300	1.4599	1,228.6100	1.2286	(15.845)	0	0	0
2014/08/26	R209	06/11/2014	9.01	Put	Bond Future	1,274.5000	1.2745	1,064.1300	1.0641	(16.506)	0	0	0
2014/08/26	R209	06/11/2014	9.50	Put	Bond Future	356.7200	0.3567	278.1100	0.2781	(22.037)	0	0	5,500
2014/08/26	R209	06/11/2014	10.05	Call	Bond Future	8,551.3100	8.5513	9,092.8400	9.0928	6.333	0	0	0
2014/08/26	R209	06/11/2014	8.50	Call	Bond Future	826.7900	0.8268	991.5200	0.9915	19.924	0	0	5,500
2014/08/26	R209	06/11/2014	8.75	Put	Bond Future	2,220.7500	2.2207	1,916.2300	1.9162	(13.712)	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
2014/08/26	R209	06/11/2014	9.00	Put	Bond Future	1,304.0200	1.3040	1,090.2100	1.0902	(16.396)	0	0	0
2014/08/26	R209	06/11/2014	9.95	Call	Bond Future	7,934.8900	7.9349	8,470.0900	8.4701	6.745	0	0	0
2014/08/26	R209	06/11/2014	8.99	Call	Bond Future	2,487.6200	2.4876	2,828.9200	2.8289	13.720	0	0	0
2014/08/26	R209	06/11/2014	9.25	Call	Bond Future	3,775.1100	3.7751	4,197.6300	4.1976	11.192	0	0	0
2014/08/26	R209	06/11/2014	10.05	Put	Bond Future	60.1500	0.0601	43.1100	0.0431	(28.329)	0	0	2,050
2014/08/26	R209	06/11/2014	10.00	Put	Bond Future	72.5100	0.0725	52.4300	0.0524	(27.693)	0	0	1,640
2014/08/26	R209	06/11/2014	9.05	Call	Bond Future	2,763.4400	2.7634	3,125.1500	3.1251	13.089	0	0	2,050
2014/08/26	R209	06/11/2014	9.58	Call	Bond Future	5,666.7600	5.6668	6,160.6500	6.1607	8.716	0	0	0
2014/08/26	R209	06/11/2014	8.75	Call	Bond Future	1,538.3200	1.5383	1,792.3700	1.7924	16.515	0	0	2,200
2014/08/26	R209	06/11/2014	9.00	Call	Bond Future	2,532.4600	2.5325	2,877.2200	2.8772	13.614	0	0	1,640
2014/08/26	R209	06/11/2014	9.25	Put	Bond Future	709.0800	0.7091	573.0300	0.5730	(19.187)	0	0	2,200
2014/08/26	R209	06/11/2014	8.50	Put	Bond Future	3,496.8400	3.4968	3,103.0000	3.1030	(11.263)	0	0	0
2014/08/26	R209	06/11/2014	9.01	Call	Bond Future	2,577.8300	2.5778	2,926.0300	2.9260	13.507	0	0	0
2014/08/26	R209	06/11/2014	9.95	Put	Bond Future	86.0900	0.0861	62.7200	0.0627	(27.146)	0	0	2,050
2014/08/26	R209	05/02/2015	9.00	Put	Bond Future	2,560.3000	2.5603	2,310.8900	2.3109	(9.741)	0	0	0
2014/08/26	R209	05/02/2015			Bond Future	8.8965	77.2486	8.8223	77.8162	(0.835)	0.0000	0.0000	0
2014/08/26	R209	05/02/2015	9.25	Call	Bond Future	4,421.5700	4.4216	4,794.1000	4.7941	8.425	0	0	0
2014/08/26	R209	05/02/2015	9.26	Call	Bond Future	4,467.4600	4.4675	4,842.0400	4.8420	8.385	0	0	0
2014/08/26	R209	05/02/2015	9.25	Put	Bond Future	1,807.6400	1.8076	1,612.5300	1.6125	(10.794)	0	0	0
2014/08/26	R209	05/02/2015	9.24	Call	Bond Future	4,375.6800	4.3757	4,746.1600	4.7462	8.467	0	0	0
2014/08/26	R209	05/02/2015	9.00	Call	Bond Future	3,340.3500	3.3404	3,658.5800	3.6586	9.527	0	0	0
2014/08/26	R209	05/02/2015	9.24	Put	Bond Future	1,833.7500	1.8338	1,636.5900	1.6366	(10.752)	0	0	0
2014/08/26	R209	05/02/2015	9.26	Put	Bond Future	1,781.6400	1.7816	1,588.5800	1.5886	(10.836)	0	0	0
2014/08/26	R209	07/05/2015			Bond Future	8.9406	75.4544	8.8648	76.0288	(0.848)	0.0000	0.0000	0
2014/08/26	R209	07/05/2015	8.99	Put	Bond Future	3,578.4100	3.5784	3,314.0300	3.3140	(7.388)	0	0	0
2014/08/26	R209	07/05/2015	9.01	Put	Bond Future	3,506.1200	3.5061	3,245.3500	3.2454	(7.438)	0	0	0
2014/08/26	R209	07/05/2015	9.00	Put	Bond Future	3,542.0000	3.5420	3,279.4300	3.2794	(7.413)	0	0	0
2014/08/26	R209	07/05/2015	8.99	Call	Bond Future	3,949.0600	3.9491	4,259.1200	4.2591	7.851	0	0	0
2014/08/26	R209	07/05/2015	9.00	Call	Bond Future	3,987.3200	3.9873	4,299.1900	4.2992	7.822	0	0	0
2014/08/26	R209	07/05/2015	9.01	Call	Bond Future	4,026.0000	4.0260	4,339.6700	4.3397	7.791	0	0	0
2014/08/26	R209	06/08/2015	8.99	Put	Bond Future	4,302.1800	4.3022	4,028.7800	4.0288	(6.355)	0	0	0
2014/08/26	R209	06/08/2015			Bond Future	8.9711	76.9033	8.8932	77.4892	(0.868)	0.0000	0.0000	0
2014/08/26	R209	06/08/2015	9.01	Put	Bond Future	4,228.5400	4.2285	3,958.3000	3.9583	(6.391)	0	0	0
2014/08/26	R209	06/08/2015	9.90	Call	Bond Future	8,348.0700	8.3481	8,785.4300	8.7854	5.239	0	0	0
2014/08/26	R209	06/08/2015	9.00	Call	Bond Future	4,480.9800	4.4810	4,795.0300	4.7950	7.009	0	0	0
2014/08/26	R209	06/08/2015	9.01	Call	Bond Future	4,518.8200	4.5188	4,834.4500	4.8344	6.985	0	0	0
2014/08/26	R209	06/08/2015	8.99	Call	Bond Future	4,443.5900	4.4436	4,756.0600	4.7561	7.032	0	0	0
2014/08/26	R209	06/08/2015	9.00	Put	Bond Future	4,265.0800	4.2651	3,993.2600	3.9933	(6.373)	0	0	0
2014/08/26	R209	06/08/2015	9.90	Put	Bond Future	1,870.1000	1.8701	1,721.5900	1.7216	(7.941)	0	0	2,914
2014/08/26	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R210	06/11/2014			Bond Future	173.3083	173.3083	172.8963	172.8963	(0.238)	0.0000	0.0000	642
2014/08/26	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R210	06/11/2014	169.00	Call	Bond Future	4,308.3200	4.3083	3,896.2500	3.8963	(9.565)	0	0	0
2014/08/26	R210	06/11/2014	169.01	Call	Bond Future	4,298.3200	4.2983	3,886.2500	3.8863	(9.587)	0	0	0
2014/08/26	R210	06/11/2014	168.99	Call	Bond Future	4,318.3200	4.3183	3,906.2500	3.9063	(9.542)	0	0	0
2014/08/26	R210	05/02/2015	175.01	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/26	R210	05/02/2015			Bond Future	176.1008	176.1008	175.6823	175.6823	(0.238)	0.0000	0.0000	0
2014/08/26	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R210	05/02/2015	175.01	Call	Bond Future	1,090.8100	1.0908	672.3100	0.6723	(38.366)	0	0	0
2014/08/26	R210	05/02/2015	174.99	Call	Bond Future	1,110.8100	1.1108	692.3100	0.6923	(37.675)	0	0	0
2014/08/26	R210	05/02/2015	175.00	Call	Bond Future	1,100.8100	1.1008	682.3100	0.6823	(38.017)	0	0	0
2014/08/26	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R211	06/11/2014	130.00	Call	Bond Future	2,158.4200	2.1584	2,146.9300	2.1469	(0.532)	0	0	0
2014/08/26	R211	06/11/2014	130.01	Call	Bond Future	2,148.4200	2.1484	2,136.9300	2.1369	(0.535)	0	0	0
2014/08/26	R211	06/11/2014			Bond Future	132.1584	132.1584	132.1469	132.1469	(0.009)	0.0000	0.0000	1,120
2014/08/26	R211	06/11/2014	129.99	Call	Bond Future	2,168.4200	2.1684	2,156.9300	2.1569	(0.530)	0	0	0
2014/08/26	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R211	05/02/2015			Bond Future	132.6860	132.6860	132.6745	132.6745	(0.009)	0.0000	0.0000	0
2014/08/26	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R211	05/02/2015	132.99	Put	Bond Future	304.0000	0.3040	315.5200	0.3155	3.789	0	0	0
2014/08/26	R211	05/02/2015	133.01	Put	Bond Future	324.0000	0.3240	335.5200	0.3355	3.556	0	0	0
2014/08/26	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R211	05/02/2015	133.00	Put	Bond Future	314.0000	0.3140	325.5200	0.3255	3.669	0	0	0
2014/08/26	R212	06/11/2014			Bond Future	137.2101	137.2101	137.2008	137.2008	(0.007)	0.0000	0.0000	14,864
2014/08/26	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R212	06/11/2014	135.00	Call	Bond Future	2,210.0700	2.2101	2,200.7600	2.2008	(0.421)	0	0	0
2014/08/26	R212	06/11/2014	135.01	Call	Bond Future	2,200.0700	2.2001	2,190.7600	2.1908	(0.423)	0	0	0
2014/08/26	R212	06/11/2014	134.99	Call	Bond Future	2,220.0700	2.2201	2,210.7600	2.2108	(0.419)	0	0	0
2014/08/26	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R212	05/02/2015			Bond Future	137.6627	137.6627	137.6534	137.6534	(0.007)	0.0000	0.0000	0
2014/08/26	R212	05/02/2015	137.99	Put	Bond Future	327.2600	0.3273	336.6300	0.3366	2.863	0	0	0
2014/08/26	R212	05/02/2015	138.01	Put	Bond Future	347.2600	0.3473	356.6300	0.3566	2.698	0	0	0
2014/08/26	R212	05/02/2015	138.00	Put	Bond Future	337.2600	0.3373	346.6300	0.3466	2.778	0	0	0
2014/08/26	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R213	06/11/2014	8.84	Call	Bond Future	2,282.6300	2.2826	2,631.9200	2.6319	15.302	0	0	0
2014/08/26	R213	06/11/2014	8.85	Put	Bond Future	1,439.1400	1.4391	1,194.5900	1.1946	(16.993)	0	0	0
2014/08/26	R213	06/11/2014			Bond Future	8.7335	86.4523	8.6560	87.0499	(0.888)	0.0000	0.0000	29,313
2014/08/26	R213	06/11/2014	8.85	Call	Bond Future	2,326.0300	2.3260	2,679.1300	2.6791	15.180	0	0	0
2014/08/26	R213	06/11/2014	8.86	Call	Bond Future	2,369.8700	2.3699	2,726.7400	2.7267	15.059	0	0	0
2014/08/26	R213	06/11/2014	8.84	Put	Bond Future	1,471.3500	1.4713	1,222.9900	1.2230	(16.880)	0	0	0
2014/08/26	R213	06/11/2014	8.86	Put	Bond Future	1,407.4600	1.4075	1,166.6800	1.1667	(17.107)	0	0	0
2014/08/26	R213	05/02/2015	9.26	Put	Bond Future	1,561.4300	1.5614	1,374.8500	1.3749	(11.949)	0	0	0
2014/08/26	R213	05/02/2015			Bond Future	8.7988	87.8347	8.7188	88.4421	(0.908)	0.0000	0.0000	0
2014/08/26	R213	05/02/2015	9.25	Put	Bond Future	1,584.5100	1.5845	1,395.8700	1.3959	(11.905)	0	0	0
2014/08/26	R213	05/02/2015	9.24	Put	Bond Future	1,608.0700	1.6081	1,417.3500	1.4174	(11.860)	0	0	0

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2014/08/26	R213	05/02/2015	9.25	Call	Bond Future	4,900.3700	4.9004	5,319.0700	5.3191	8.544	0	0	0
2014/08/26	R213	05/02/2015	9.26	Call	Bond Future	4,948.6400	4.9486	5,369.4000	5.3694	8.503	0	0	0
2014/08/26	R213	05/02/2015	9.24	Call	Bond Future	4,852.4900	4.8525	5,269.1100	5.2691	8.586	0	0	0
2014/08/26	R213	07/05/2015	8.74	Call	Bond Future	3,368.5300	3.3685	3,669.2900	3.6693	8.929	0	0	0
2014/08/26	R213	07/05/2015	8.75	Put	Bond Future	4,114.5300	4.1145	3,802.7900	3.8028	(7.577)	0	0	0
2014/08/26	R213	07/05/2015			Bond Future	8.8445	85.8279	8.7627	86.4424	(0.925)	0.0000	0.0000	0
2014/08/26	R213	07/05/2015	8.75	Call	Bond Future	3,403.7700	3.4038	3,706.5000	3.7065	8.894	0	0	0
2014/08/26	R213	07/05/2015	8.76	Call	Bond Future	3,439.2100	3.4392	3,743.9100	3.7439	8.860	0	0	0
2014/08/26	R213	07/05/2015	8.74	Put	Bond Future	4,154.9900	4.1550	3,841.2800	3.8413	(7.550)	0	0	0
2014/08/26	R213	07/05/2015	8.76	Put	Bond Future	4,074.3700	4.0744	3,764.6000	3.7646	(7.603)	0	0	0
2014/08/26	R214	06/11/2014	9.20	Call	Bond Future	3,320.1500	3.3201	3,724.6400	3.7246	12.183	0	0	2,500
2014/08/26	R214	06/11/2014	9.64	Call	Bond Future	5,856.3700	5.8564	6,369.5300	6.3695	8.762	0	0	0
2014/08/26	R214	06/11/2014			Bond Future	8.9080	76.9754	8.8358	77.5605	(0.810)	0.0000	0.0000	6,057
2014/08/26	R214	06/11/2014	9.20	Put	Bond Future	1,027.5200	1.0275	846.9500	0.8469	(17.573)	0	0	0
2014/08/26	R214	06/11/2014	9.65	Call	Bond Future	5,918.1100	5.9181	6,432.9800	6.4330	8.700	0	0	0
2014/08/26	R214	06/11/2014	9.66	Call	Bond Future	5,979.9800	5.9800	6,496.5200	6.4965	8.638	0	0	0
2014/08/26	R214	06/11/2014	9.80	Call	Bond Future	6,855.0700	6.8551	7,391.9100	7.3919	7.831	0	0	0
2014/08/26	R214	06/11/2014	9.64	Put	Bond Future	320.9300	0.3209	249.0300	0.2490	(22.404)	0	0	0
2014/08/26	R214	06/11/2014	9.66	Put	Bond Future	302.8700	0.3029	234.3500	0.2343	(22.624)	0	0	0
2014/08/26	R214	06/11/2014	9.65	Put	Bond Future	311.7800	0.3118	241.5900	0.2416	(22.513)	0	0	0
2014/08/26	R214	06/11/2014	9.80	Put	Bond Future	199.6700	0.1997	151.4500	0.1514	(24.150)	0	0	2,500
2014/08/26	R214	05/02/2015	9.50	Call	Bond Future	5,568.1200	5.5681	5,992.2000	5.9922	7.616	0	0	0
2014/08/26	R214	05/02/2015			Bond Future	8.9673	78.2063	8.8930	78.8008	(0.828)	0.0000	0.0000	0
2014/08/26	R214	05/02/2015	9.51	Call	Bond Future	5,618.7100	5.6187	6,044.6600	6.0447	7.581	0	0	0
2014/08/26	R214	05/02/2015	9.50	Put	Bond Future	1,517.2400	1.5172	1,346.8000	1.3468	(11.234)	0	0	0
2014/08/26	R214	05/02/2015	9.49	Call	Bond Future	5,517.6800	5.5177	5,939.8800	5.9399	7.652	0	0	0
2014/08/26	R214	05/02/2015	9.49	Put	Bond Future	1,539.4700	1.5395	1,367.1500	1.3672	(11.193)	0	0	0
2014/08/26	R214	05/02/2015	9.51	Put	Bond Future	1,495.2800	1.4953	1,326.7100	1.3267	(11.273)	0	0	0
2014/08/26	R214	07/05/2015			Bond Future	9.0097	76.2840	8.9339	76.8859	(0.841)	0.0000	0.0000	0
2014/08/26	R214	07/05/2015	9.15	Call	Bond Future	4,612.9800	4.6130	4,954.7500	4.9548	7.409	0	0	0
2014/08/26	R214	07/05/2015	9.16	Call	Bond Future	4,654.6000	4.6546	4,998.1700	4.9982	7.381	0	0	0
2014/08/26	R214	07/05/2015	9.14	Put	Bond Future	3,554.1700	3.5542	3,292.3000	3.2923	(7.368)	0	0	0
2014/08/26	R214	07/05/2015	9.16	Put	Bond Future	3,483.1500	3.4831	3,224.8900	3.2249	(7.415)	0	0	0
2014/08/26	R214	07/05/2015	9.15	Put	Bond Future	3,518.5100	3.5185	3,258.4500	3.2585	(7.391)	0	0	0
2014/08/26	R214	07/05/2015	9.14	Call	Bond Future	4,571.5300	4.5715	4,911.4900	4.9115	7.436	0	0	0
2014/08/26	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R248	06/11/2014			Bond Future	8.9746	99.3497	8.9023	100.1010	(0.805)	0.0000	0.0000	26,250
2014/08/26	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R248	06/11/2014	9.72	Call	Bond Future	7,190.4800	7.1905	7,941.8700	7.9419	10.450	0	0	0
2014/08/26	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R248	06/11/2014	9.73	Call	Bond Future	7,280.4500	7.2804	8,031.8400	8.0318	10.321	0	0	0
2014/08/26	R248	06/11/2014	9.74	Call	Bond Future	7,370.2600	7.3703	8,121.6500	8.1216	10.195	0	0	0
2014/08/26	R248	05/02/2015			Bond Future	9.0358	100.9383	8.9615	101.7018	(0.823)	0.0000	0.0000	1,277
2014/08/26	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R248	05/02/2015	9.50	Call	Bond Future	4,534.8300	4.5348	5,298.3500	5.2984	16.837	0	0	0
2014/08/26	R248	05/02/2015	9.51	Call	Bond Future	4,628.3500	4.6283	5,391.8700	5.3919	16.497	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
2014/08/26	R248	05/02/2015	9.49	Call	Bond Future	4,441.1300	4.4411	5,204.6500	5.2047	17.192	0	0	0
2014/08/26	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R248	07/05/2015			Bond Future	9.0801	98.2745	9.0041	99.0475	(0.837)	0.0000	0.0000	0
2014/08/26	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/26	R248	07/05/2015	9.26	Call	Bond Future	1,787.2000	1.7872	2,560.1800	2.5602	43.251	0	0	0
2014/08/26	R248	07/05/2015	9.24	Call	Bond Future	1,591.4000	1.5914	2,364.3800	2.3644	48.572	0	0	0
2014/08/26	R248	07/05/2015	9.25	Call	Bond Future	1,689.3900	1.6894	2,462.3700	2.4624	45.755	0	0	0

Total

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