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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/08/2014 TO 12/08/2014

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
2014/08/12	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	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
2014/08/12	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	2025	07/08/2014			Bond Future	116.1887	116.1887	116.1887	116.1887	0.000	0.0000	0.0000	0
2014/08/12	2025	06/11/2014	117.01	Call	Bond Future	831.2200	0.8312	823.3200	0.8233	(0.950)	0	0	0
2014/08/12	2025	06/11/2014			Bond Future	117.8412	117.8412	117.8333	117.8333	(0.007)	0.0000	0.0000	0
2014/08/12	2025	06/11/2014	116.99	Call	Bond Future	851.2200	0.8512	843.3200	0.8433	(0.928)	0	0	0
2014/08/12	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2025	06/11/2014	117.00	Call	Bond Future	841.2200	0.8412	833.3200	0.8333	(0.939)	0	0	0
2014/08/12	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2025	05/02/2015			Bond Future	118.6057	118.6057	118.5966	118.5966	(0.008)	0.0000	0.0000	0
2014/08/12	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2025	05/02/2015	118.99	Put	Bond Future	384.3500	0.3844	393.4500	0.3934	2.368	0	0	0
2014/08/12	2025	05/02/2015	119.01	Put	Bond Future	404.3500	0.4044	413.4500	0.4134	2.251	0	0	0
2014/08/12	2025	05/02/2015	119.00	Put	Bond Future	394.3500	0.3944	403.4500	0.4034	2.308	0	0	0
2014/08/12	2030	07/08/2014			Bond Future	8.7000	94.3651	8.7000	94.3651	0.000	0.0000	0.0000	0
2014/08/12	2030	06/11/2014	9.01	Call	Bond Future	1,748.6500	1.7487	1,510.1900	1.5102	(13.637)	0	0	0
2014/08/12	2030	06/11/2014			Bond Future	8.7862	95.6876	8.8163	95.4491	0.343	0.0000	0.0000	4,185
2014/08/12	2030	06/11/2014	8.99	Call	Bond Future	1,594.3200	1.5943	1,355.8600	1.3559	(14.957)	0	0	0
2014/08/12	2030	06/11/2014	9.00	Call	Bond Future	1,671.5300	1.6715	1,433.0700	1.4331	(14.266)	0	0	0
2014/08/12	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2030	05/02/2015			Bond Future	8.8515	93.2267	8.8828	92.9835	0.353	0.0000	0.0000	0
2014/08/12	2030	05/02/2015	9.25	Call	Bond Future	3,034.2300	3.0342	2,790.9600	2.7910	(8.018)	0	0	0
2014/08/12	2030	05/02/2015	9.24	Call	Bond Future	2,959.8300	2.9598	2,716.5600	2.7166	(8.219)	0	0	0
2014/08/12	2030	05/02/2015	9.26	Call	Bond Future	3,108.5400	3.1085	2,865.2700	2.8653	(7.826)	0	0	0
2014/08/12	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2030	07/05/2015			Bond Future	8.9012	94.8956	8.9333	94.6486	0.361	0.0000	0.0000	0
2014/08/12	2030	07/05/2015	8.74	Put	Bond Future	1,251.8500	1.2519	1,498.8100	1.4988	19.728	0	0	0
2014/08/12	2030	07/05/2015	8.76	Put	Bond Future	1,095.2100	1.0952	1,342.1700	1.3422	22.549	0	0	0
2014/08/12	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2030	07/05/2015	8.75	Put	Bond Future	1,173.4800	1.1735	1,420.4400	1.4204	21.045	0	0	0
2014/08/12	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	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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2014/08/12	2037	07/08/2014			Bond Future	8.9050	96.3658	8.9050	96.3658	0.000	0.0000	0.0000	0
2014/08/12	2037	06/11/2014	9.69	Call	Bond Future	5,749.7300	5.7497	5,568.5900	5.5686	(3.150)	0	0	0
2014/08/12	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2037	06/11/2014			Bond Future	9.0287	97.3233	9.0485	97.1421	0.220	0.0000	0.0000	6,708
2014/08/12	2037	06/11/2014	9.70	Call	Bond Future	5,832.3400	5.8323	5,651.2000	5.6512	(3.106)	0	0	0
2014/08/12	2037	06/11/2014	9.71	Call	Bond Future	5,914.8300	5.9148	5,733.6900	5.7337	(3.062)	0	0	0
2014/08/12	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2037	05/02/2015			Bond Future	9.0924	94.6384	9.1129	94.4534	0.226	0.0000	0.0000	3,280
2014/08/12	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2037	05/02/2015	9.50	Call	Bond Future	3,565.3200	3.5653	3,380.3600	3.3804	(5.188)	0	0	0
2014/08/12	2037	05/02/2015	9.51	Call	Bond Future	3,650.0600	3.6501	3,465.1000	3.4651	(5.067)	0	0	0
2014/08/12	2037	05/02/2015	9.49	Call	Bond Future	3,480.4500	3.4805	3,295.4900	3.2955	(5.314)	0	0	0
2014/08/12	2037	07/05/2015	9.01	Put	Bond Future	1,189.9200	1.1899	1,377.6300	1.3776	15.775	0	0	0
2014/08/12	2037	07/05/2015			Bond Future	9.1420	96.3328	9.1631	96.1450	0.230	0.0000	0.0000	0
2014/08/12	2037	07/05/2015	9.00	Put	Bond Future	1,281.0200	1.2810	1,468.7300	1.4687	14.653	0	0	0
2014/08/12	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2037	07/05/2015	8.99	Put	Bond Future	1,372.2500	1.3722	1,559.9600	1.5600	13.679	0	0	0
2014/08/12	2038	07/08/2014			Bond Future	120.4154	120.4154	120.4154	120.4154	0.000	0.0000	0.0000	0
2014/08/12	2038	06/11/2014	120.01	Call	Bond Future	2,234.3900	2.2344	2,227.0800	2.2271	(0.327)	0	0	0
2014/08/12	2038	06/11/2014			Bond Future	122.2444	122.2444	122.2371	122.2371	(0.006)	0.0000	0.0000	2,062
2014/08/12	2038	06/11/2014	119.99	Call	Bond Future	2,254.3900	2.2544	2,247.0800	2.2471	(0.324)	0	0	0
2014/08/12	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2038	06/11/2014	120.00	Call	Bond Future	2,244.3900	2.2444	2,237.0800	2.2371	(0.326)	0	0	0
2014/08/12	2038	05/02/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2038	05/02/2015			Bond Future	122.9363	122.9363	122.9276	122.9276	(0.007)	0.0000	0.0000	0
2014/08/12	2038	05/02/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2038	05/02/2015	122.99	Put	Bond Future	53.7300	0.0537	62.3900	0.0624	16.118	0	0	0
2014/08/12	2038	05/02/2015	123.01	Put	Bond Future	73.7300	0.0737	82.3900	0.0824	11.746	0	0	0
2014/08/12	2038	05/02/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2038	05/02/2015	123.00	Put	Bond Future	63.7300	0.0637	72.3900	0.0724	13.589	0	0	0
2014/08/12	2044	07/08/2014			Bond Future	8.9850	97.8603	8.9850	97.8603	0.000	0.0000	0.0000	0
2014/08/12	2044	06/11/2014			Bond Future	9.1219	98.6486	9.1366	98.5042	0.161	0.0000	0.0000	173
2014/08/12	2044	06/11/2014	8.99	Put	Bond Future	1,311.5500	1.3116	1,455.9000	1.4559	11.006	0	0	0
2014/08/12	2044	06/11/2014	9.01	Put	Bond Future	1,110.7600	1.1108	1,255.1100	1.2551	12.996	0	0	0
2014/08/12	2044	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2044	06/11/2014	9.00	Put	Bond Future	1,211.0600	1.2111	1,355.4100	1.3554	11.919	0	0	0
2014/08/12	2044	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	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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2014/08/12	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2044	05/02/2015			Bond Future	9.1842	95.8599	9.1994	95.7123	0.166	0.0000	0.0000	0
2014/08/12	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2044	05/02/2015	8.99	Put	Bond Future	1,916.1000	1.9161	2,063.7600	2.0638	7.706	0	0	0
2014/08/12	2044	05/02/2015	9.01	Put	Bond Future	1,715.7000	1.7157	1,863.3600	1.8634	8.606	0	0	0
2014/08/12	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2044	05/02/2015	9.00	Put	Bond Future	1,815.8100	1.8158	1,963.4700	1.9635	8.132	0	0	0
2014/08/12	2044	07/05/2015			Bond Future	9.2331	97.5762	9.2487	97.4265	0.169	0.0000	0.0000	0
2014/08/12	2044	07/05/2015	8.99	Put	Bond Future	2,385.2700	2.3853	2,535.0200	2.5350	6.278	0	0	0
2014/08/12	2044	07/05/2015	9.01	Put	Bond Future	2,185.1900	2.1852	2,334.9400	2.3349	6.853	0	0	0
2014/08/12	2044	07/05/2015	9.00	Put	Bond Future	2,285.1500	2.2851	2,434.9000	2.4349	6.553	0	0	0
2014/08/12	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2046	07/08/2014			Bond Future	121.1302	121.1302	121.1302	121.1302	0.000	0.0000	0.0000	0
2014/08/12	2046	06/11/2014	104.45	Call	Bond Future	17,176.0900	17.1761	17,168.7700	17.1688	(0.043)	0	0	0
2014/08/12	2046	06/11/2014			Bond Future	121.6261	121.6261	121.6188	121.6188	(0.006)	0.0000	0.0000	5,348
2014/08/12	2046	06/11/2014	104.43	Call	Bond Future	17,196.0900	17.1961	17,188.7700	17.1888	(0.043)	0	0	0
2014/08/12	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2046	06/11/2014	104.44	Call	Bond Future	17,186.0900	17.1861	17,178.7700	17.1788	(0.043)	0	0	0
2014/08/12	2046	05/02/2015			Bond Future	123.6063	123.6063	123.5976	123.5976	(0.007)	0.0000	0.0000	0
2014/08/12	2046	05/02/2015	123.99	Put	Bond Future	383.7200	0.3837	392.4400	0.3924	2.272	0	0	0
2014/08/12	2046	05/02/2015	124.01	Put	Bond Future	403.7200	0.4037	412.4400	0.4124	2.160	0	0	0
2014/08/12	2046	05/02/2015	124.00	Put	Bond Future	393.7200	0.3937	402.4400	0.4024	2.215	0	0	0
2014/08/12	2046	05/02/2015	123.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2046	05/02/2015	124.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2046	05/02/2015	124.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2050	07/08/2014			Bond Future	127.6311	127.6311	127.6311	127.6311	0.000	0.0000	0.0000	0
2014/08/12	2050	06/11/2014			Bond Future	129.5705	129.5705	129.5629	129.5629	(0.006)	0.0000	0.0000	2,800
2014/08/12	2050	06/11/2014	126.00	Call	Bond Future	3,570.4700	3.5705	3,562.9000	3.5629	(0.212)	0	0	0
2014/08/12	2050	06/11/2014	126.01	Call	Bond Future	3,560.4700	3.5605	3,552.9000	3.5529	(0.213)	0	0	0
2014/08/12	2050	06/11/2014	125.99	Call	Bond Future	3,580.4700	3.5805	3,572.9000	3.5729	(0.211)	0	0	0
2014/08/12	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2050	05/02/2015			Bond Future	130.2350	130.2350	130.2261	130.2261	(0.007)	0.0000	0.0000	0
2014/08/12	2050	05/02/2015	130.01	Call	Bond Future	225.0400	0.2250	216.1500	0.2161	(3.950)	0	0	0
2014/08/12	2050	05/02/2015	129.99	Call	Bond Future	245.0400	0.2450	236.1500	0.2361	(3.628)	0	0	0
2014/08/12	2050	05/02/2015	130.00	Call	Bond Future	235.0400	0.2350	226.1500	0.2261	(3.782)	0	0	0
2014/08/12	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	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
2014/08/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	AL12	06/11/2014			Index Future	507.6560	507.6560	506.9080	506.9080	(0.147)	0.0000	0.0000	0
2014/08/12	AL12	05/02/2015			Index Future	515.8540	515.8540	515.0890	515.0890	(0.148)	0.0000	0.0000	0
2014/08/12	AL12	07/05/2015			Index Future	525.0570	525.0570	524.2820	524.2820	(0.148)	0.0000	0.0000	0
2014/08/12	AL37	06/11/2014			Index Future	433.2710	433.2710	433.4230	433.4230	0.035	0.0000	0.0000	0
2014/08/12	AL37	05/02/2015			Index Future	440.2680	440.2680	440.4190	440.4190	0.034	0.0000	0.0000	0
2014/08/12	AL7T	06/11/2014			Index Future	509.0120	509.0120	508.9730	508.9730	(0.008)	0.0000	0.0000	1
2014/08/12	AL7T	05/02/2015			Index Future	517.2320	517.2320	517.1880	517.1880	(0.009)	0.0000	0.0000	0
2014/08/12	ALBI	06/11/2014			Index Future	463.3640	463.3640	463.0950	463.0950	(0.058)	0.0000	0.0000	586
2014/08/12	ALBI	05/02/2015			Index Future	470.8470	470.8470	470.5690	470.5690	(0.059)	0.0000	0.0000	65
2014/08/12	ALBI	07/05/2015			Index Future	479.2480	479.2480	478.9670	478.9670	(0.059)	0.0000	0.0000	0
2014/08/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	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
2014/08/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/12	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
2014/08/12	EL28	07/08/2014			Bond Future	123.5564		123.5564	123.5564	123.5564	0.000	0.0000	0.0000	0
2014/08/12	EL28	06/11/2014	122.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	EL28	06/11/2014			Bond Future	123.9537		123.9537	123.9463	123.9463	(0.006)	0.0000	0.0000	0
2014/08/12	EL28	06/11/2014	122.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	EL28	06/11/2014	121.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	EL28	06/11/2014	122.00	Call	Bond Future	1,953.6600		1.9537	1,946.2800	1.9463	(0.378)	0	0	0
2014/08/12	EL28	06/11/2014	122.01	Call	Bond Future	1,943.6600		1.9437	1,936.2800	1.9363	(0.380)	0	0	0
2014/08/12	EL28	06/11/2014	121.99	Call	Bond Future	1,963.6600		1.9637	1,956.2800	1.9563	(0.376)	0	0	0
2014/08/12	EL28	05/02/2015	126.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	EL28	05/02/2015			Bond Future	125.9720		125.9720	125.9631	125.9631	(0.007)	0.0000	0.0000	0
2014/08/12	EL28	05/02/2015	126.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	EL28	05/02/2015	125.99	Put	Bond Future	18.0000		0.0180	26.8800	0.0269	49.333	0	0	0
2014/08/12	EL28	05/02/2015	126.01	Put	Bond Future	38.0000		0.0380	46.8800	0.0469	23.368	0	0	0
2014/08/12	EL28	05/02/2015	126.00	Put	Bond Future	28.0000		0.0280	36.8800	0.0369	31.714	0	0	0
2014/08/12	EL28	05/02/2015	125.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	ES33	07/08/2014			Bond Future	9.5200		85.4192	9.5200	85.4192	0.000	0.0000	0.0000	0
2014/08/12	ES33	06/11/2014	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	ES33	06/11/2014			Bond Future	9.6881		82.3752	9.7077	82.2315	0.203	0.0000	0.0000	6,220
2014/08/12	ES33	06/11/2014	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	ES33	06/11/2014	10.29	Call	Bond Future	4,234.7900		4.2348	4,091.0700	4.0911	(3.394)	0	0	0
2014/08/12	ES33	06/11/2014	10.30	Call	Bond Future	4,302.2400		4.3022	4,158.5200	4.1585	(3.341)	0	0	0
2014/08/12	ES33	06/11/2014	10.31	Call	Bond Future	4,369.5900		4.3696	4,225.8700	4.2259	(3.289)	0	0	0
2014/08/12	ES33	06/11/2014	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	ES33	05/02/2015	10.00	Call	Bond Future	1,579.6100		1.5796	1,432.7500	1.4328	(9.297)	0	0	0
2014/08/12	ES33	05/02/2015			Bond Future	9.7778		83.7067	9.7981	83.5598	0.208	0.0000	0.0000	0
2014/08/12	ES33	05/02/2015	10.01	Call	Bond Future	1,649.5700		1.6496	1,502.7100	1.5027	(8.903)	0	0	0
2014/08/12	ES33	05/02/2015	9.99	Call	Bond Future	1,509.5600		1.5096	1,362.7000	1.3627	(9.729)	0	0	0
2014/08/12	ES33	05/02/2015	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	ES33	05/02/2015	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	ES33	07/05/2015			Bond Future	9.8475		81.4121	9.8685	81.2630	0.213	0.0000	0.0000	0
2014/08/12	ES33	07/05/2015	9.74	Put	Bond Future	771.6900		0.7717	920.7400	0.9207	19.315	0	0	0
2014/08/12	ES33	07/05/2015	9.76	Put	Bond Future	627.3000		0.6273	776.3500	0.7764	23.761	0	0	0
2014/08/12	ES33	07/05/2015	9.75	Put	Bond Future	699.4500		0.6994	848.5000	0.8485	21.310	0	0	0
2014/08/12	ES33	07/05/2015	9.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	ES33	07/05/2015	9.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	ES33	07/05/2015	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	GOVI	06/11/2014	449.01	Call	GOVI	130,300.0000		13.0300	128,390.0000	12.8390	(1.466)	0	0	0
2014/08/12	GOVI	06/11/2014			GOVI	462.0400		462.0400	461.8490	461.8490	(0.041)	0.0000	0.0000	384
2014/08/12	GOVI	06/11/2014	448.99	Call	GOVI	130,500.0000		13.0500	128,590.0000	12.8590	(1.464)	0	0	0
2014/08/12	GOVI	06/11/2014	449.00	Call	GOVI	130,400.0000		13.0400	128,490.0000	12.8490	(1.465)	0	0	0
2014/08/12	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	GOVI	06/11/2014	449.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	GOVI	06/11/2014	449.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	GOVI	05/02/2015	459.99	Call	GOVI	95,120.0000		9.5120	93,130.0000	9.3130	(2.092)	0	0	0

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2014/08/12	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	GOVI	05/02/2015			GOVI	469.5020	469.5020	469.3030	469.3030	(0.042)	0.0000	0.0000	45
2014/08/12	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	GOVI	05/02/2015	460.00	Call	GOVI	95,020.0000	9.5020	93,030.0000	9.3030	(2.094)	0	0	0
2014/08/12	GOVI	05/02/2015	460.01	Call	GOVI	94,920.0000	9.4920	92,930.0000	9.2930	(2.097)	0	0	0
2014/08/12	GOVI	07/05/2015	449.99	Call	GOVI	278,880.0000	27.8880	276,890.0000	27.6890	(0.714)	0	0	0
2014/08/12	GOVI	07/05/2015			GOVI	477.8780	477.8780	477.6790	477.6790	(0.042)	0.0000	0.0000	0
2014/08/12	GOVI	07/05/2015	450.00	Call	GOVI	278,780.0000	27.8780	276,790.0000	27.6790	(0.714)	0	0	0
2014/08/12	GOVI	07/05/2015	450.01	Call	GOVI	278,680.0000	27.8680	276,690.0000	27.6690	(0.714)	0	0	0
2014/08/12	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/08/12	ICAA	06/11/2014			Can-Do Interest Rate	142.9944	142.9944	144.8202	144.8202	1.277	0.0000	0.0000	635
2014/08/12	IGOV	06/11/2014			Index Future	219.3900	219.3900	219.2300	219.2300	(0.073)	0.0000	0.0000	1,192
2014/08/12	IGOV	05/02/2015			Index Future	222.9590	222.9590	222.7940	222.7940	(0.074)	0.0000	0.0000	0
2014/08/12	IGOV	07/05/2015			Index Future	226.9630	226.9630	226.7970	226.7970	(0.073)	0.0000	0.0000	0
2014/08/12	ILBI	06/11/2014			Index Future	594.1940	594.1940	593.7700	593.7700	(0.071)	0.0000	0.0000	0
2014/08/12	ILBI	05/02/2015			Index Future	603.6810	603.6810	603.2480	603.2480	(0.072)	0.0000	0.0000	157
2014/08/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/08/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/12	JBAF	20/08/2014			Jibar Tradeable Future	6.0400	93.9600	6.0400	93.9600	0.000	0.0000	0.0000	0
2014/08/12	JBAF	17/09/2014			Jibar Tradeable Future	6.0800	93.9200	6.0800	93.9200	0.000	0.0000	0.0000	33,000
2014/08/12	JBAF	15/10/2014			Jibar Tradeable Future	6.1600	93.8400	6.1700	93.8300	0.162	0.0000	0.0000	0
2014/08/12	JBAF	19/11/2014			Jibar Tradeable Future	6.2300	93.7700	6.2200	93.7800	(0.161)	0.0000	0.0000	0
2014/08/12	JBAF	17/12/2014			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2014/08/12	JBAF	21/01/2015			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2014/08/12	JBAF	18/03/2015			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	2,850
2014/08/12	JBAF	17/06/2015			Jibar Tradeable Future	6.7800	93.2200	6.7700	93.2300	(0.147)	0.0000	0.0000	5,000
2014/08/12	JBAF	16/09/2015			Jibar Tradeable Future	6.9900	93.0100	6.9700	93.0300	(0.286)	0.0000	0.0000	0
2014/08/12	JBAF	15/12/2015			Jibar Tradeable Future	7.1600	92.8400	7.1400	92.8600	(0.279)	0.0000	0.0000	0

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2014/08/12	JBAF	16/03/2016			Jibar Tradeable Future	7.3400	92.6600	7.3200	92.6800	(0.272)	0.0000	0.0000	0
2014/08/12	JBAF	15/06/2016			Jibar Tradeable Future	7.4700	92.5300	7.4600	92.5400	(0.134)	0.0000	0.0000	0
2014/08/12	R023	07/08/2014			Bond Future	8.0800	101.4581	8.0800	101.4581	0.000	0.0000	0.0000	0
2014/08/12	R023	06/11/2014			Bond Future	8.2014	98.8433	8.2005	98.8481	(0.010)	0.0000	0.0000	11,612
2014/08/12	R023	06/11/2014	8.59	Put	Bond Future	598.7600	0.5988	590.6000	0.5906	(1.363)	0	0	0
2014/08/12	R023	06/11/2014	8.61	Put	Bond Future	569.3800	0.5694	561.3900	0.5614	(1.403)	0	0	0
2014/08/12	R023	06/11/2014	8.59	Call	Bond Future	2,834.0600	2.8341	2,830.6800	2.8307	(0.119)	0	0	0
2014/08/12	R023	06/11/2014	8.60	Put	Bond Future	583.9300	0.5839	575.8500	0.5759	(1.384)	0	0	0
2014/08/12	R023	06/11/2014	8.60	Call	Bond Future	2,875.8800	2.8759	2,872.5800	2.8726	(0.115)	0	0	0
2014/08/12	R023	06/11/2014	8.61	Call	Bond Future	2,917.9400	2.9179	2,914.7300	2.9147	(0.110)	0	0	0
2014/08/12	R023	05/02/2015			Bond Future	8.2751	100.4407	8.2744	100.4445	(0.008)	0.0000	0.0000	0
2014/08/12	R023	05/02/2015	8.74	Put	Bond Future	1,131.2400	1.1312	1,124.5700	1.1246	(0.590)	0	0	0
2014/08/12	R023	05/02/2015	8.75	Call	Bond Future	3,765.5400	3.7655	3,762.7100	3.7627	(0.075)	0	0	0
2014/08/12	R023	05/02/2015	8.76	Call	Bond Future	3,803.6600	3.8037	3,800.8700	3.8009	(0.073)	0	0	0
2014/08/12	R023	05/02/2015	8.74	Call	Bond Future	3,727.5800	3.7276	3,724.7100	3.7247	(0.077)	0	0	0
2014/08/12	R023	05/02/2015	8.76	Put	Bond Future	1,097.6200	1.0976	1,091.0300	1.0910	(0.600)	0	0	0
2014/08/12	R023	05/02/2015	8.75	Put	Bond Future	1,114.3300	1.1143	1,107.7000	1.1077	(0.595)	0	0	0
2014/08/12	R023	07/05/2015	8.14	Call	Bond Future	2,246.4100	2.2464	2,243.4400	2.2434	(0.132)	0	0	0
2014/08/12	R023	07/05/2015	8.15	Put	Bond Future	3,207.0400	3.2070	3,199.6400	3.1996	(0.231)	0	0	0
2014/08/12	R023	07/05/2015			Bond Future	8.3177	98.3075	8.3169	98.3119	(0.010)	0.0000	0.0000	0
2014/08/12	R023	07/05/2015	8.15	Call	Bond Future	2,271.8900	2.2719	2,268.9300	2.2689	(0.130)	0	0	0
2014/08/12	R023	07/05/2015	8.16	Call	Bond Future	2,297.5400	2.2975	2,294.5900	2.2946	(0.128)	0	0	0
2014/08/12	R023	07/05/2015	8.14	Put	Bond Future	3,237.6800	3.2377	3,230.2700	3.2303	(0.229)	0	0	0
2014/08/12	R023	07/05/2015	8.16	Put	Bond Future	3,176.6000	3.1766	3,169.2100	3.1692	(0.233)	0	0	0
2014/08/12	R023	06/08/2015	9.07	Put	Bond Future	1,707.6000	1.7076	1,702.2900	1.7023	(0.311)	0	0	911
2014/08/12	R023	06/08/2015	8.24	Call	Bond Future	2,922.4800	2.9225	2,920.0200	2.9200	(0.084)	0	0	0
2014/08/12	R023	06/08/2015			Bond Future	8.3475	100.1696	8.3467	100.1736	(0.009)	0.0000	0.0000	0
2014/08/12	R023	06/08/2015	8.26	Put	Bond Future	3,449.8600	3.4499	3,443.3500	3.4433	(0.189)	0	0	0
2014/08/12	R023	06/08/2015	9.07	Call	Bond Future	5,515.5900	5.5156	5,514.3400	5.5143	(0.023)	0	0	0
2014/08/12	R023	06/08/2015	8.25	Put	Bond Future	3,477.6900	3.4777	3,471.1700	3.4712	(0.187)	0	0	0
2014/08/12	R023	06/08/2015	8.24	Put	Bond Future	3,505.6900	3.5057	3,499.1700	3.4992	(0.186)	0	0	0
2014/08/12	R023	06/08/2015	8.25	Call	Bond Future	2,948.9300	2.9489	2,946.4700	2.9465	(0.083)	0	0	0
2014/08/12	R023	06/08/2015	8.26	Call	Bond Future	2,975.5000	2.9755	2,973.0500	2.9731	(0.082)	0	0	0
2014/08/12	R157	07/08/2014			Bond Future	6.6550	112.5849	6.6550	112.5849	0.000	0.0000	0.0000	0
2014/08/12	R157	06/11/2014	6.19	Put	Bond Future	623.4200	0.6234	598.1100	0.5981	(4.060)	0	0	0
2014/08/12	R157	06/11/2014			Bond Future	6.8851	107.4273	6.8513	107.4559	(0.492)	0.0000	0.0000	0
2014/08/12	R157	06/11/2014	6.21	Put	Bond Future	608.6900	0.6087	583.5700	0.5836	(4.127)	0	0	0
2014/08/12	R157	06/11/2014	6.20	Put	Bond Future	616.0400	0.6160	590.8200	0.5908	(4.094)	0	0	0
2014/08/12	R157	06/11/2014	6.21	Call	Bond Future	37.0100	0.0370	40.4500	0.0404	9.295	0	0	0
2014/08/12	R157	06/11/2014	6.19	Call	Bond Future	34.7300	0.0347	37.9800	0.0380	9.358	0	0	0
2014/08/12	R157	06/11/2014	6.20	Call	Bond Future	35.8600	0.0359	39.2000	0.0392	9.314	0	0	0
2014/08/12	R157	05/02/2015	8.74	Call	Bond Future	1,022.5300	1.0225	1,047.0900	1.0471	2.402	0	0	0
2014/08/12	R157	05/02/2015	8.75	Put	Bond Future	41.3400	0.0413	38.0400	0.0380	(7.983)	0	0	0
2014/08/12	R157	05/02/2015			Bond Future	7.0661	109.1640	7.0188	109.1919	(0.668)	0.0000	0.0000	0
2014/08/12	R157	05/02/2015	8.74	Put	Bond Future	41.9800	0.0420	38.6300	0.0386	(7.980)	0	0	0
2014/08/12	R157	05/02/2015	8.76	Put	Bond Future	40.7200	0.0407	37.4600	0.0375	(8.006)	0	0	0

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2014/08/12	R157	05/02/2015	8.75	Call	Bond Future	1,027.7000		1.0277	1,052.3100	1.0523	2.395	0	0	0
2014/08/12	R157	05/02/2015	8.76	Call	Bond Future	1,032.8800		1.0329	1,057.5300	1.0575	2.387	0	0	0
2014/08/12	R186	07/08/2014			Bond Future	8.2900		118.3589	8.2900	118.3589	0.000	0.0000	0.0000	0
2014/08/12	R186	06/11/2014	8.14	Call	Bond Future	1,204.6000		1.2046	1,165.5400	1.1655	(3.243)	0	0	0
2014/08/12	R186	06/11/2014	8.15	Put	Bond Future	3,197.2500		3.1973	3,237.5600	3.2376	1.261	0	0	0
2014/08/12	R186	06/11/2014	8.53	Call	Bond Future	2,739.5900		2.7396	2,680.1300	2.6801	(2.170)	0	0	0
2014/08/12	R186	06/11/2014			Bond Future	8.3829		119.9964	8.3925	119.9164	0.115	0.0000	0.0000	56,483
2014/08/12	R186	06/11/2014	7.80	Put	Bond Future	5,459.8800		5.4599	5,518.8500	5.5188	1.080	0	0	0
2014/08/12	R186	06/11/2014	9.17	Call	Bond Future	6,601.1300		6.6011	6,524.2000	6.5242	(1.165)	0	0	0
2014/08/12	R186	06/11/2014	8.30	Call	Bond Future	1,743.2200		1.7432	1,695.2600	1.6953	(2.751)	0	0	100
2014/08/12	R186	06/11/2014	8.15	Call	Bond Future	1,234.6200		1.2346	1,195.0000	1.1950	(3.209)	0	0	0
2014/08/12	R186	06/11/2014	8.53	Put	Bond Future	1,522.8600		1.5229	1,543.3300	1.5433	1.344	0	0	100
2014/08/12	R186	06/11/2014	8.16	Call	Bond Future	1,265.1300		1.2651	1,224.9400	1.2249	(3.177)	0	0	0
2014/08/12	R186	06/11/2014	7.80	Call	Bond Future	460.1400		0.4601	439.1800	0.4392	(4.555)	0	0	100
2014/08/12	R186	06/11/2014	9.17	Put	Bond Future	293.5100		0.2935	296.5100	0.2965	1.022	0	0	2,010
2014/08/12	R186	06/11/2014	8.30	Put	Bond Future	2,436.4300		2.4364	2,468.4000	2.4684	1.312	0	0	0
2014/08/12	R186	06/11/2014	8.14	Put	Bond Future	3,252.5400		3.2525	3,293.4100	3.2934	1.257	0	0	0
2014/08/12	R186	06/11/2014	8.16	Put	Bond Future	3,142.5400		3.1425	3,182.2800	3.1823	1.265	0	0	0
2014/08/12	R186	05/02/2015	9.00	Call	Bond Future	5,811.5300		5.8115	5,744.4700	5.7445	(1.154)	0	0	0
2014/08/12	R186	05/02/2015			Bond Future	8.4475		116.6388	8.4576	116.5563	0.120	0.0000	0.0000	540
2014/08/12	R186	05/02/2015	8.76	Call	Bond Future	4,544.0800		4.5441	4,483.2400	4.4832	(1.339)	0	0	0
2014/08/12	R186	05/02/2015	8.75	Call	Bond Future	4,494.1500		4.4942	4,433.6000	4.4336	(1.347)	0	0	0
2014/08/12	R186	05/02/2015	8.74	Call	Bond Future	4,444.4800		4.4445	4,384.2200	4.3842	(1.356)	0	0	0
2014/08/12	R186	05/02/2015	8.76	Put	Bond Future	2,031.5300		2.0315	2,053.1100	2.0531	1.062	0	0	0
2014/08/12	R186	05/02/2015	8.75	Put	Bond Future	2,060.8400		2.0608	2,082.7100	2.0827	1.061	0	0	0
2014/08/12	R186	05/02/2015	9.00	Put	Bond Future	1,420.3900		1.4204	1,435.7500	1.4357	1.081	0	0	9,600
2014/08/12	R186	05/02/2015	8.74	Put	Bond Future	2,090.4800		2.0905	2,112.6400	2.1126	1.060	0	0	0
2014/08/12	R186	07/05/2015			Bond Future	8.4912		118.7256	8.5016	118.6424	0.122	0.0000	0.0000	0
2014/08/12	R186	07/05/2015	8.25	Call	Bond Future	2,997.2500		2.9973	2,953.9500	2.9539	(1.445)	0	0	0
2014/08/12	R186	07/05/2015	8.24	Put	Bond Future	5,001.1300		5.0011	5,041.3600	5.0414	0.804	0	0	0
2014/08/12	R186	07/05/2015	8.26	Put	Bond Future	4,906.6600		4.9067	4,946.3200	4.9463	0.808	0	0	0
2014/08/12	R186	07/05/2015	8.25	Put	Bond Future	4,953.7400		4.9537	4,993.6800	4.9937	0.806	0	0	0
2014/08/12	R186	07/05/2015	8.26	Call	Bond Future	3,032.1800		3.0322	2,988.6000	2.9886	(1.437)	0	0	0
2014/08/12	R186	07/05/2015	8.24	Call	Bond Future	2,962.5500		2.9625	2,919.5400	2.9195	(1.452)	0	0	0
2014/08/12	R197	07/08/2014			Bond Future	285.2323		285.2323	285.2323	285.2323	0.000	0.0000	0.0000	0
2014/08/12	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R197	06/11/2014			Bond Future	289.1224		289.1224	289.1031	289.1031	(0.007)	0.0000	0.0000	908
2014/08/12	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R197	06/11/2014	285.00	Call	Bond Future	4,122.4400		4.1224	4,103.1200	4.1031	(0.469)	0	0	0
2014/08/12	R197	06/11/2014	285.01	Call	Bond Future	4,112.4400		4.1124	4,093.1200	4.0931	(0.470)	0	0	0
2014/08/12	R197	06/11/2014	284.99	Call	Bond Future	4,132.4400		4.1324	4,113.1200	4.1131	(0.468)	0	0	0
2014/08/12	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R197	05/02/2015	288.99	Put	Bond Future	1,163.3800		1.1634	1,185.9100	1.1859	1.937	0	0	0
2014/08/12	R197	05/02/2015			Bond Future	287.8266		287.8266	287.8041	287.8041	(0.008)	0.0000	0.0000	0
2014/08/12	R197	05/02/2015	289.01	Put	Bond Future	1,183.3800		1.1834	1,205.9100	1.2059	1.904	0	0	0
2014/08/12	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2014/08/12	R197	05/02/2015	289.00	Put	Bond Future	1,173.3800	1.1734	1,195.9100	1.1959	1.920	0	0	0
2014/08/12	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R201	07/08/2014			Bond Future	5.9300	102.1999	5.9300	102.1999	0.000	0.0000	0.0000	0
2014/08/12	R202	07/08/2014			Bond Future	228.3286	228.3286	228.3286	228.3286	0.000	0.0000	0.0000	0
2014/08/12	R202	06/11/2014	226.99	Call	Bond Future	5,488.1800	5.4882	4,791.6200	4.7916	(12.692)	0	0	0
2014/08/12	R202	06/11/2014			Bond Future	232.4782	232.4782	231.7816	231.7816	(0.300)	0.0000	0.0000	47,072
2014/08/12	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R202	06/11/2014	227.00	Call	Bond Future	5,478.1800	5.4782	4,781.6200	4.7816	(12.715)	0	0	0
2014/08/12	R202	06/11/2014	227.01	Call	Bond Future	5,468.1800	5.4682	4,771.6200	4.7716	(12.738)	0	0	0
2014/08/12	R202	05/02/2015	233.01	Call	Bond Future	64.6400	0.0646	0.0000	0.0000	(100.000)	0	0	0
2014/08/12	R202	05/02/2015			Bond Future	233.0746	233.0746	232.3644	232.3644	(0.305)	0.0000	0.0000	0
2014/08/12	R202	05/02/2015	232.99	Call	Bond Future	84.6400	0.0846	0.0000	0.0000	(100.000)	0	0	0
2014/08/12	R202	05/02/2015	233.00	Call	Bond Future	74.6400	0.0746	0.0000	0.0000	(100.000)	0	0	0
2014/08/12	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	625.5700	0.6256	100.000	0	0	0
2014/08/12	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	645.5700	0.6456	100.000	0	0	0
2014/08/12	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	635.5700	0.6356	100.000	0	0	0
2014/08/12	R203	07/08/2014			Bond Future	7.0800	106.5510	7.0800	106.5510	0.000	0.0000	0.0000	0
2014/08/12	R203	06/11/2014	6.86	Call	Bond Future	185.7700	0.1858	201.4700	0.2015	8.451	0	0	0
2014/08/12	R203	06/11/2014			Bond Future	7.2223	103.8822	7.1941	103.9548	(0.391)	0.0000	0.0000	12,128
2014/08/12	R203	06/11/2014	6.84	Call	Bond Future	173.4400	0.1734	188.3000	0.1883	8.568	0	0	45
2014/08/12	R203	06/11/2014	6.98	Call	Bond Future	274.2700	0.2743	295.5200	0.2955	7.748	0	0	14
2014/08/12	R203	06/11/2014	6.85	Call	Bond Future	179.5300	0.1795	194.8000	0.1948	8.506	0	0	0
2014/08/12	R203	06/11/2014	6.98	Put	Bond Future	899.7900	0.8998	848.3600	0.8484	(5.716)	0	0	0
2014/08/12	R203	06/11/2014	6.84	Put	Bond Future	1,162.5400	1.1625	1,104.7200	1.1047	(4.974)	0	0	0
2014/08/12	R203	06/11/2014	6.86	Put	Bond Future	1,122.8300	1.1228	1,065.8500	1.0658	(5.075)	0	0	0
2014/08/12	R203	06/11/2014	6.85	Put	Bond Future	1,142.6100	1.1426	1,085.2000	1.0852	(5.024)	0	0	0
2014/08/12	R203	05/02/2015	7.69	Call	Bond Future	1,314.7200	1.3147	1,362.9200	1.3629	3.666	0	0	55
2014/08/12	R203	05/02/2015			Bond Future	7.3030	105.5612	7.2721	105.6340	(0.423)	0.0000	0.0000	0
2014/08/12	R203	05/02/2015	8.34	Put	Bond Future	112.2000	0.1122	103.1700	0.1032	(8.048)	0	0	0
2014/08/12	R203	05/02/2015	8.35	Call	Bond Future	2,539.2100	2.5392	2,603.1500	2.6031	2.518	0	0	0
2014/08/12	R203	05/02/2015	8.36	Call	Bond Future	2,559.4700	2.5595	2,623.5800	2.6236	2.505	0	0	0
2014/08/12	R203	05/02/2015	8.34	Call	Bond Future	2,519.0000	2.5190	2,582.7600	2.5828	2.531	0	0	0
2014/08/12	R203	05/02/2015	8.36	Put	Bond Future	106.9600	0.1070	98.2800	0.0983	(8.115)	0	0	0
2014/08/12	R203	05/02/2015	7.69	Put	Bond Future	408.0900	0.4081	383.5000	0.3835	(6.026)	0	0	0
2014/08/12	R203	05/02/2015	8.35	Put	Bond Future	109.5500	0.1096	100.7000	0.1007	(8.079)	0	0	0
2014/08/12	R203	07/05/2015			Bond Future	7.3086	103.2779	7.2738	103.3526	(0.476)	0.0000	0.0000	0
2014/08/12	R203	07/05/2015	7.24	Put	Bond Future	977.8200	0.9778	937.6700	0.9377	(4.106)	0	0	0
2014/08/12	R203	07/05/2015	7.26	Put	Bond Future	956.2400	0.9562	916.6600	0.9167	(4.139)	0	0	0
2014/08/12	R203	07/05/2015	7.25	Put	Bond Future	966.8100	0.9668	926.9500	0.9269	(4.123)	0	0	0
2014/08/12	R203	07/05/2015	7.25	Call	Bond Future	840.9700	0.8410	875.8000	0.8758	4.142	0	0	0
2014/08/12	R203	07/05/2015	7.26	Call	Bond Future	851.8900	0.8519	887.0000	0.8870	4.121	0	0	0
2014/08/12	R203	07/05/2015	7.24	Call	Bond Future	830.4800	0.8305	865.0200	0.8650	4.159	0	0	0

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2014/08/12	R204	07/08/2014			Bond Future	7.4000	103.3226	7.4000	103.3226	0.000	0.0000	0.0000	0
2014/08/12	R204	06/11/2014	7.99	Put	Bond Future	248.8600	0.2489	240.8200	0.2408	(3.231)	0	0	1,270
2014/08/12	R204	06/11/2014			Bond Future	7.5463	104.6908	7.5400	104.7127	(0.083)	0.0000	0.0000	13,177
2014/08/12	R204	06/11/2014	6.99	Put	Bond Future	2,127.9600	2.1280	2,106.8100	2.1068	(0.994)	0	0	0
2014/08/12	R204	06/11/2014	7.01	Put	Bond Future	2,067.6000	2.0676	2,046.5500	2.0466	(1.018)	0	0	0
2014/08/12	R204	06/11/2014	7.00	Put	Bond Future	2,097.7000	2.0977	2,076.5900	2.0766	(1.006)	0	0	0
2014/08/12	R204	06/11/2014	6.99	Call	Bond Future	150.6600	0.1507	151.4400	0.1514	0.518	0	0	0
2014/08/12	R204	06/11/2014	7.99	Call	Bond Future	1,792.9500	1.7929	1,806.8400	1.8068	0.775	0	0	0
2014/08/12	R204	06/11/2014	7.00	Call	Bond Future	156.3500	0.1563	157.1700	0.1572	0.524	0	0	0
2014/08/12	R204	06/11/2014	7.01	Call	Bond Future	162.2000	0.1622	163.0800	0.1631	0.543	0	0	0
2014/08/12	R204	05/02/2015			Bond Future	7.6228	102.3470	7.6164	102.3682	(0.084)	0.0000	0.0000	0
2014/08/12	R204	05/02/2015	8.25	Call	Bond Future	2,469.9000	2.4699	2,483.5700	2.4836	0.553	0	0	0
2014/08/12	R204	05/02/2015	8.26	Call	Bond Future	2,494.8000	2.4948	2,508.5500	2.5085	0.551	0	0	0
2014/08/12	R204	05/02/2015	8.24	Call	Bond Future	2,445.1100	2.4451	2,458.6800	2.4587	0.555	0	0	0
2014/08/12	R204	05/02/2015	8.26	Put	Bond Future	407.8100	0.4078	400.3600	0.4004	(1.827)	0	0	0
2014/08/12	R204	05/02/2015	8.25	Put	Bond Future	415.2500	0.4152	407.7200	0.4077	(1.813)	0	0	0
2014/08/12	R204	05/02/2015	8.24	Put	Bond Future	422.8100	0.4228	415.1800	0.4152	(1.805)	0	0	0
2014/08/12	R204	07/05/2015	7.51	Put	Bond Future	1,631.0100	1.6310	1,616.3700	1.6164	(0.898)	0	0	0
2014/08/12	R204	07/05/2015			Bond Future	7.6553	104.1776	7.6482	104.1998	(0.093)	0.0000	0.0000	0
2014/08/12	R204	07/05/2015	7.50	Put	Bond Future	1,647.9100	1.6479	1,633.1900	1.6332	(0.893)	0	0	0
2014/08/12	R204	07/05/2015	7.49	Call	Bond Future	1,146.9000	1.1469	1,154.2900	1.1543	0.644	0	0	0
2014/08/12	R204	07/05/2015	7.50	Call	Bond Future	1,161.3200	1.1613	1,168.7900	1.1688	0.643	0	0	0
2014/08/12	R204	07/05/2015	7.51	Call	Bond Future	1,175.8400	1.1758	1,183.3900	1.1834	0.642	0	0	0
2014/08/12	R204	07/05/2015	7.49	Put	Bond Future	1,664.9300	1.6649	1,650.1300	1.6501	(0.889)	0	0	0
2014/08/12	R204	06/08/2015	7.74	Call	Bond Future	1,713.9900	1.7140	1,723.5300	1.7235	0.557	0	0	0
2014/08/12	R204	06/08/2015	7.75	Put	Bond Future	1,468.6200	1.4686	1,456.1300	1.4561	(0.850)	0	0	0
2014/08/12	R204	06/08/2015			Bond Future	7.6607	102.1094	7.6532	102.1315	(0.098)	0.0000	0.0000	0
2014/08/12	R204	06/08/2015	8.41	Call	Bond Future	2,943.2500	2.9432	2,956.9500	2.9569	0.465	0	0	0
2014/08/12	R204	06/08/2015	7.74	Put	Bond Future	1,481.9400	1.4819	1,469.3800	1.4694	(0.848)	0	0	0
2014/08/12	R204	06/08/2015	7.76	Put	Bond Future	1,455.3900	1.4554	1,442.9600	1.4430	(0.854)	0	0	0
2014/08/12	R204	06/08/2015	8.41	Put	Bond Future	775.6600	0.7757	767.2600	0.7673	(1.083)	0	0	699
2014/08/12	R204	06/08/2015	7.75	Call	Bond Future	1,729.9000	1.7299	1,739.5100	1.7395	0.556	0	0	0
2014/08/12	R204	06/08/2015	7.76	Call	Bond Future	1,745.8900	1.7459	1,755.5600	1.7556	0.554	0	0	0
2014/08/12	R207	07/08/2014			Bond Future	7.6650	98.7291	7.6650	98.7291	0.000	0.0000	0.0000	0
2014/08/12	R207	06/11/2014	7.36	Put	Bond Future	2,165.6600	2.1657	2,124.8600	2.1249	(1.884)	0	0	0
2014/08/12	R207	06/11/2014			Bond Future	7.8067	99.9948	7.7952	100.0420	(0.146)	0.0000	0.0000	36,237
2014/08/12	R207	06/11/2014	7.35	Put	Bond Future	2,198.7400	2.1987	2,157.7500	2.1578	(1.864)	0	0	0
2014/08/12	R207	06/11/2014	7.36	Call	Bond Future	297.4900	0.2975	303.9600	0.3040	2.175	0	0	0
2014/08/12	R207	06/11/2014	7.34	Call	Bond Future	279.2300	0.2792	285.3200	0.2853	2.181	0	0	0
2014/08/12	R207	06/11/2014	7.35	Call	Bond Future	288.2500	0.2882	294.5300	0.2945	2.179	0	0	0
2014/08/12	R207	06/11/2014	7.34	Put	Bond Future	2,232.0600	2.2321	2,190.8800	2.1909	(1.845)	0	0	0
2014/08/12	R207	05/02/2015	8.49	Put	Bond Future	576.1900	0.5762	561.0400	0.5610	(2.629)	0	0	0
2014/08/12	R207	05/02/2015			Bond Future	7.8827	97.9691	7.8708	98.0161	(0.151)	0.0000	0.0000	0
2014/08/12	R207	05/02/2015	8.51	Put	Bond Future	557.3400	0.5573	542.5400	0.5425	(2.655)	0	0	0
2014/08/12	R207	05/02/2015	8.50	Call	Bond Future	2,972.9800	2.9730	3,005.0400	3.0050	1.078	0	0	0
2014/08/12	R207	05/02/2015	8.51	Call	Bond Future	3,002.0000	3.0020	3,034.2300	3.0342	1.074	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
2014/08/12	R207	05/02/2015	8.49	Call	Bond Future	2,944.0700	2.9441	2,975.9500	2.9760	1.083	0	0	0
2014/08/12	R207	05/02/2015	8.50	Put	Bond Future	566.7000	0.5667	551.7300	0.5517	(2.642)	0	0	0
2014/08/12	R207	07/05/2015			Bond Future	7.9275	99.7219	7.9147	99.7703	(0.161)	0.0000	0.0000	0
2014/08/12	R207	07/05/2015	8.25	Call	Bond Future	2,456.1700	2.4562	2,482.8800	2.4829	1.087	0	0	0
2014/08/12	R207	07/05/2015	7.73	Call	Bond Future	1,406.6300	1.4066	1,424.8700	1.4249	1.297	0	0	66
2014/08/12	R207	07/05/2015	8.24	Put	Bond Future	1,258.6900	1.2587	1,236.8000	1.2368	(1.739)	0	0	0
2014/08/12	R207	07/05/2015	8.26	Put	Bond Future	1,230.6700	1.2307	1,209.1000	1.2091	(1.753)	0	0	0
2014/08/12	R207	07/05/2015	7.73	Put	Bond Future	2,157.9500	2.1579	2,127.7500	2.1278	(1.399)	0	0	0
2014/08/12	R207	07/05/2015	8.25	Put	Bond Future	1,244.6200	1.2446	1,222.8900	1.2229	(1.746)	0	0	0
2014/08/12	R207	07/05/2015	8.26	Call	Bond Future	2,479.5000	2.4795	2,506.3700	2.5064	1.084	0	0	0
2014/08/12	R207	07/05/2015	8.24	Call	Bond Future	2,432.9500	2.4329	2,459.5000	2.4595	1.091	0	0	0
2014/08/12	R208	07/08/2014			Bond Future	7.8400	96.9029	7.8400	96.9029	0.000	0.0000	0.0000	0
2014/08/12	R208	06/11/2014	7.46	Call	Bond Future	297.9400	0.2979	294.3000	0.2943	(1.222)	0	0	0
2014/08/12	R208	06/11/2014			Bond Future	7.9688	94.7596	7.9679	94.7636	(0.011)	0.0000	0.0000	16,257
2014/08/12	R208	06/11/2014	7.44	Call	Bond Future	279.2300	0.2792	275.7000	0.2757	(1.264)	0	0	0
2014/08/12	R208	06/11/2014	7.45	Call	Bond Future	288.4700	0.2885	284.8800	0.2849	(1.244)	0	0	0
2014/08/12	R208	06/11/2014	7.44	Put	Bond Future	2,830.7300	2.8307	2,823.1700	2.8232	(0.267)	0	0	0
2014/08/12	R208	06/11/2014	8.50	Put	Bond Future	310.4600	0.3105	305.1300	0.3051	(1.717)	0	0	1,520
2014/08/12	R208	06/11/2014	7.46	Put	Bond Future	2,751.4000	2.7514	2,743.7300	2.7437	(0.279)	0	0	0
2014/08/12	R208	06/11/2014	7.45	Put	Bond Future	2,790.9400	2.7909	2,783.3200	2.7833	(0.273)	0	0	0
2014/08/12	R208	06/11/2014	8.50	Call	Bond Future	2,791.4000	2.7914	2,790.1000	2.7901	(0.047)	0	0	0
2014/08/12	R208	05/02/2015	8.51	Call	Bond Future	2,967.3900	2.9674	2,965.3700	2.9654	(0.068)	0	0	0
2014/08/12	R208	05/02/2015			Bond Future	8.0422	96.2913	8.0415	96.2945	(0.009)	0.0000	0.0000	0
2014/08/12	R208	05/02/2015	8.49	Call	Bond Future	2,905.1800	2.9052	2,903.0900	2.9031	(0.072)	0	0	0
2014/08/12	R208	05/02/2015	8.51	Put	Bond Future	850.5900	0.8506	845.4000	0.8454	(0.610)	0	0	0
2014/08/12	R208	05/02/2015	8.50	Put	Bond Future	864.1600	0.8642	858.9400	0.8589	(0.604)	0	0	0
2014/08/12	R208	05/02/2015	8.49	Put	Bond Future	877.6700	0.8777	872.4100	0.8724	(0.599)	0	0	0
2014/08/12	R208	05/02/2015	8.50	Call	Bond Future	2,936.3300	2.9363	2,934.2800	2.9343	(0.070)	0	0	0
2014/08/12	R208	07/05/2015	8.01	Call	Bond Future	1,923.5600	1.9236	1,921.5100	1.9215	(0.107)	0	0	0
2014/08/12	R208	07/05/2015			Bond Future	8.0843	94.6106	8.0835	94.6143	(0.010)	0.0000	0.0000	0
2014/08/12	R208	07/05/2015	7.99	Call	Bond Future	1,880.5600	1.8806	1,878.4900	1.8785	(0.110)	0	0	0
2014/08/12	R208	07/05/2015	8.00	Call	Bond Future	1,902.0000	1.9020	1,899.9300	1.8999	(0.109)	0	0	0
2014/08/12	R208	07/05/2015	7.99	Put	Bond Future	2,300.1000	2.3001	2,294.3000	2.2943	(0.252)	0	0	0
2014/08/12	R208	07/05/2015	8.01	Put	Bond Future	2,253.9300	2.2539	2,248.1500	2.2481	(0.256)	0	0	0
2014/08/12	R208	07/05/2015	8.00	Put	Bond Future	2,276.9400	2.2769	2,271.1400	2.2711	(0.255)	0	0	0
2014/08/12	R208	06/08/2015			Bond Future	8.1102	96.4032	8.1094	96.4066	(0.010)	0.0000	0.0000	0
2014/08/12	R208	06/08/2015	8.00	Call	Bond Future	2,228.1200	2.2281	2,226.3300	2.2263	(0.080)	0	0	0
2014/08/12	R208	06/08/2015	8.01	Call	Bond Future	2,249.0200	2.2490	2,247.2300	2.2472	(0.080)	0	0	0
2014/08/12	R208	06/08/2015	8.85	Call	Bond Future	4,370.7400	4.3707	4,369.9900	4.3700	(0.017)	0	0	0
2014/08/12	R208	06/08/2015	7.99	Call	Bond Future	2,207.3300	2.2073	2,205.5400	2.2055	(0.081)	0	0	0
2014/08/12	R208	06/08/2015	8.01	Put	Bond Future	2,679.6300	2.6796	2,674.4900	2.6745	(0.192)	0	0	0
2014/08/12	R208	06/08/2015	8.00	Put	Bond Future	2,701.8400	2.7018	2,696.7000	2.6967	(0.190)	0	0	0
2014/08/12	R208	06/08/2015	8.85	Put	Bond Future	1,263.3400	1.2633	1,259.2400	1.2592	(0.325)	0	0	198
2014/08/12	R208	06/08/2015	7.99	Put	Bond Future	2,724.2000	2.7242	2,719.0600	2.7191	(0.189)	0	0	0
2014/08/12	R209	07/08/2014			Bond Future	8.8300	77.5628	8.8300	77.5628	0.000	0.0000	0.0000	0
2014/08/12	R209	06/11/2014	8.95	Call	Bond Future	2,012.7900	2.0128	1,925.2800	1.9253	(4.348)	0	0	2,050

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
2014/08/12	R209	06/11/2014	9.50	Call	Bond Future	4,594.3600	4.5944	4,467.3400	4.4673	(2.765)	0	0	0
2014/08/12	R209	06/11/2014			Bond Future	8.9506	75.1757	8.9704	75.0260	0.222	0.0000	0.0000	25,471
2014/08/12	R209	06/11/2014	8.99	Put	Bond Future	1,869.1400	1.8691	1,927.7800	1.9278	3.137	0	0	0
2014/08/12	R209	06/11/2014	10.00	Call	Bond Future	7,478.4300	7.4784	7,335.0900	7.3351	(1.917)	0	0	0
2014/08/12	R209	06/11/2014	9.05	Put	Bond Future	1,662.7800	1.6628	1,716.2100	1.7162	3.213	0	0	0
2014/08/12	R209	06/11/2014	9.58	Put	Bond Future	507.1200	0.5071	526.0300	0.5260	3.729	0	0	907
2014/08/12	R209	06/11/2014	8.95	Put	Bond Future	2,017.2500	2.0172	2,079.4300	2.0794	3.082	0	0	0
2014/08/12	R209	06/11/2014	9.01	Put	Bond Future	1,798.1900	1.7982	1,855.0700	1.8551	3.163	0	0	0
2014/08/12	R209	06/11/2014	9.50	Put	Bond Future	617.4400	0.6174	640.1100	0.6401	3.672	0	0	5,500
2014/08/12	R209	06/11/2014	10.05	Call	Bond Future	7,774.9100	7.7749	7,630.6900	7.6307	(1.855)	0	0	0
2014/08/12	R209	06/11/2014	8.50	Call	Bond Future	733.0800	0.7331	686.7700	0.6868	(6.317)	0	0	5,500
2014/08/12	R209	06/11/2014	8.75	Put	Bond Future	2,882.3000	2.8823	2,962.9700	2.9630	2.799	0	0	0
2014/08/12	R209	06/11/2014	9.00	Put	Bond Future	1,833.3400	1.8333	1,891.1000	1.8911	3.151	0	0	0
2014/08/12	R209	06/11/2014	9.95	Call	Bond Future	7,181.1500	7.1812	7,038.7800	7.0388	(1.983)	0	0	0
2014/08/12	R209	06/11/2014	8.99	Call	Bond Future	2,165.8800	2.1659	2,074.8300	2.0748	(4.204)	0	0	0
2014/08/12	R209	06/11/2014	9.25	Call	Bond Future	3,306.7000	3.3067	3,194.8200	3.1948	(3.383)	0	0	0
2014/08/12	R209	06/11/2014	10.05	Put	Bond Future	140.4500	0.1404	145.9200	0.1459	3.895	0	0	2,050
2014/08/12	R209	06/11/2014	10.00	Put	Bond Future	163.9300	0.1639	170.2800	0.1703	3.874	0	0	1,640
2014/08/12	R209	06/11/2014	9.05	Call	Bond Future	2,407.8000	2.4078	2,311.5400	2.3115	(3.998)	0	0	2,050
2014/08/12	R209	06/11/2014	9.58	Call	Bond Future	5,035.4000	5.0354	4,904.6200	4.9046	(2.597)	0	0	0
2014/08/12	R209	06/11/2014	8.75	Call	Bond Future	1,343.1700	1.3432	1,274.1500	1.2742	(5.139)	0	0	2,200
2014/08/12	R209	06/11/2014	9.00	Call	Bond Future	2,205.0800	2.2051	2,113.1500	2.1131	(4.169)	0	0	1,640
2014/08/12	R209	06/11/2014	9.25	Put	Bond Future	1,097.3700	1.0974	1,135.1800	1.1352	3.446	0	0	2,200
2014/08/12	R209	06/11/2014	8.50	Put	Bond Future	4,259.8300	4.2598	4,363.2100	4.3632	2.427	0	0	0
2014/08/12	R209	06/11/2014	9.01	Call	Bond Future	2,244.8200	2.2448	2,152.0100	2.1520	(4.134)	0	0	0
2014/08/12	R209	06/11/2014	9.95	Put	Bond Future	189.0500	0.1891	196.3700	0.1964	3.872	0	0	2,050
2014/08/12	R209	05/02/2015	9.00	Put	Bond Future	3,082.5800	3.0826	3,148.6700	3.1487	2.144	0	0	0
2014/08/12	R209	05/02/2015			Bond Future	9.0104	76.3910	9.0309	76.2381	0.228	0.0000	0.0000	0
2014/08/12	R209	05/02/2015	9.25	Call	Bond Future	4,001.1700	4.0012	3,900.0500	3.9000	(2.527)	0	0	0
2014/08/12	R209	05/02/2015	9.26	Call	Bond Future	4,043.8000	4.0438	3,942.1400	3.9421	(2.514)	0	0	0
2014/08/12	R209	05/02/2015	9.25	Put	Bond Future	2,244.8600	2.2449	2,296.6300	2.2966	2.306	0	0	0
2014/08/12	R209	05/02/2015	9.24	Call	Bond Future	3,958.7300	3.9587	3,858.1500	3.8581	(2.541)	0	0	0
2014/08/12	R209	05/02/2015	9.00	Call	Bond Future	3,005.0100	3.0050	2,918.2100	2.9182	(2.889)	0	0	0
2014/08/12	R209	05/02/2015	9.24	Put	Bond Future	2,274.4200	2.2744	2,326.7300	2.3267	2.300	0	0	0
2014/08/12	R209	05/02/2015	9.26	Put	Bond Future	2,215.6000	2.2156	2,266.8300	2.2668	2.312	0	0	0
2014/08/12	R209	07/05/2015			Bond Future	9.0541	74.6067	9.0751	74.4516	0.232	0.0000	0.0000	0
2014/08/12	R209	07/05/2015	8.99	Put	Bond Future	4,089.1300	4.0891	4,159.1500	4.1592	1.712	0	0	0
2014/08/12	R209	07/05/2015	9.01	Put	Bond Future	4,011.5300	4.0115	4,080.5800	4.0806	1.721	0	0	0
2014/08/12	R209	07/05/2015	9.00	Put	Bond Future	4,050.0600	4.0501	4,119.5900	4.1196	1.717	0	0	0
2014/08/12	R209	07/05/2015	8.99	Call	Bond Future	3,612.1000	3.6121	3,526.9800	3.5270	(2.357)	0	0	0
2014/08/12	R209	07/05/2015	9.00	Call	Bond Future	3,647.7000	3.6477	3,562.0900	3.5621	(2.347)	0	0	0
2014/08/12	R209	07/05/2015	9.01	Call	Bond Future	3,683.7300	3.6837	3,597.6400	3.5976	(2.337)	0	0	0
2014/08/12	R209	06/08/2015	8.99	Put	Bond Future	4,920.0500	4.9200	4,992.8500	4.9929	1.480	0	0	0
2014/08/12	R209	06/08/2015	9.01	Put	Bond Future	4,841.6500	4.8417	4,913.6100	4.9136	1.486	0	0	0
2014/08/12	R209	06/08/2015			Bond Future	9.0901	76.0210	9.1118	75.8625	0.238	0.0000	0.0000	0
2014/08/12	R209	06/08/2015	9.90	Call	Bond Future	7,867.9800	7.8680	7,749.3400	7.7493	(1.508)	0	0	0
2014/08/12	R209	06/08/2015	9.00	Call	Bond Future	4,214.1000	4.2141	4,128.0100	4.1280	(2.043)	0	0	0
2014/08/12	R209	06/08/2015	9.01	Call	Bond Future	4,249.5600	4.2496	4,163.0500	4.1631	(2.036)	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
2014/08/12	R209	06/08/2015	9.00	Put	Bond Future	4,880.5700	4.8806	4,952.9500	4.9530	1.483	0	0	0
2014/08/12	R209	06/08/2015	8.99	Call	Bond Future	4,179.0900	4.1791	4,093.4200	4.0934	(2.050)	0	0	0
2014/08/12	R209	06/08/2015	9.90	Put	Bond Future	2,272.3800	2.2724	2,312.2100	2.3122	1.753	0	0	2,914
2014/08/12	R210	07/08/2014			Bond Future	172.0842	172.0842	172.0842	172.0842	0.000	0.0000	0.0000	0
2014/08/12	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R210	06/11/2014			Bond Future	172.6589	172.6589	172.6477	172.6477	(0.006)	0.0000	0.0000	617
2014/08/12	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R210	06/11/2014	169.00	Call	Bond Future	3,658.9300	3.6589	3,647.7400	3.6477	(0.306)	0	0	0
2014/08/12	R210	06/11/2014	169.01	Call	Bond Future	3,648.9300	3.6489	3,637.7400	3.6377	(0.307)	0	0	0
2014/08/12	R210	06/11/2014	168.99	Call	Bond Future	3,668.9300	3.6689	3,657.7400	3.6577	(0.305)	0	0	0
2014/08/12	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R210	05/02/2015			Bond Future	175.4700	175.4700	175.4569	175.4569	(0.007)	0.0000	0.0000	0
2014/08/12	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R210	05/02/2015	175.01	Call	Bond Future	459.9800	0.4600	446.9000	0.4469	(2.844)	0	0	0
2014/08/12	R210	05/02/2015	174.99	Call	Bond Future	479.9800	0.4800	466.9000	0.4669	(2.725)	0	0	0
2014/08/12	R210	05/02/2015	175.00	Call	Bond Future	469.9800	0.4700	456.9000	0.4569	(2.783)	0	0	0
2014/08/12	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R211	07/08/2014			Bond Future	130.6259	130.6259	130.6259	130.6259	0.000	0.0000	0.0000	0
2014/08/12	R211	06/11/2014	130.00	Call	Bond Future	2,285.4600	2.2855	2,273.8500	2.2738	(0.508)	0	0	0
2014/08/12	R211	06/11/2014	130.01	Call	Bond Future	2,275.4600	2.2755	2,263.8500	2.2638	(0.510)	0	0	0
2014/08/12	R211	06/11/2014			Bond Future	132.2855	132.2855	132.2739	132.2739	(0.009)	0.0000	0.0000	1,070
2014/08/12	R211	06/11/2014	129.99	Call	Bond Future	2,295.4600	2.2955	2,283.8500	2.2838	(0.506)	0	0	0
2014/08/12	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R211	05/02/2015			Bond Future	132.8371	132.8371	132.8240	132.8240	(0.010)	0.0000	0.0000	0
2014/08/12	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R211	05/02/2015	132.99	Put	Bond Future	152.8700	0.1529	166.0200	0.1660	8.602	0	0	0
2014/08/12	R211	05/02/2015	133.01	Put	Bond Future	172.8700	0.1729	186.0200	0.1860	7.607	0	0	0
2014/08/12	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R211	05/02/2015	133.00	Put	Bond Future	162.8700	0.1629	176.0200	0.1760	8.074	0	0	0
2014/08/12	R212	07/08/2014			Bond Future	135.2858	135.2858	135.2858	135.2858	0.000	0.0000	0.0000	0
2014/08/12	R212	06/11/2014			Bond Future	137.2456	137.2456	137.2361	137.2361	(0.007)	0.0000	0.0000	18,159
2014/08/12	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R212	06/11/2014	135.00	Call	Bond Future	2,245.6300	2.2456	2,236.1300	2.2361	(0.423)	0	0	0
2014/08/12	R212	06/11/2014	135.01	Call	Bond Future	2,235.6300	2.2356	2,226.1300	2.2261	(0.425)	0	0	0
2014/08/12	R212	06/11/2014	134.99	Call	Bond Future	2,255.6300	2.2556	2,246.1300	2.2461	(0.421)	0	0	0
2014/08/12	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R212	05/02/2015			Bond Future	137.7216	137.7216	137.7106	137.7106	(0.008)	0.0000	0.0000	0
2014/08/12	R212	05/02/2015	137.99	Put	Bond Future	268.3700	0.2684	279.4200	0.2794	4.117	0	0	0
2014/08/12	R212	05/02/2015	138.01	Put	Bond Future	288.3700	0.2884	299.4200	0.2994	3.832	0	0	0
2014/08/12	R212	05/02/2015	138.00	Put	Bond Future	278.3700	0.2784	289.4200	0.2894	3.970	0	0	0

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2014/08/12	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R213	07/08/2014			Bond Future	8.7100	88.2867	8.7100	88.2867	0.000	0.0000	0.0000	0
2014/08/12	R213	06/11/2014	8.84	Call	Bond Future	2,126.8700	2.1269	2,036.5000	2.0365	(4.249)	0	0	0
2014/08/12	R213	06/11/2014	8.85	Put	Bond Future	1,870.0600	1.8701	1,929.3600	1.9294	3.171	0	0	0
2014/08/12	R213	06/11/2014			Bond Future	8.8109	85.8617	8.8307	85.7111	0.225	0.0000	0.0000	29,313
2014/08/12	R213	06/11/2014	8.85	Call	Bond Future	2,166.3300	2.1663	2,075.0700	2.0751	(4.213)	0	0	0
2014/08/12	R213	06/11/2014	8.86	Call	Bond Future	2,206.1900	2.2062	2,114.0400	2.1140	(4.177)	0	0	0
2014/08/12	R213	06/11/2014	8.84	Put	Bond Future	1,906.2100	1.9062	1,966.4000	1.9664	3.158	0	0	0
2014/08/12	R213	06/11/2014	8.86	Put	Bond Future	1,834.4000	1.8344	1,892.8100	1.8928	3.184	0	0	0
2014/08/12	R213	05/02/2015	9.26	Put	Bond Future	1,837.8900	1.8379	1,882.7500	1.8828	2.441	0	0	0
2014/08/12	R213	05/02/2015			Bond Future	8.8766	87.2492	8.8972	87.0953	0.232	0.0000	0.0000	0
2014/08/12	R213	05/02/2015	9.25	Put	Bond Future	1,863.2900	1.8633	1,908.6500	1.9087	2.434	0	0	0
2014/08/12	R213	05/02/2015	9.24	Put	Bond Future	1,888.9700	1.8890	1,934.8500	1.9349	2.429	0	0	0
2014/08/12	R213	05/02/2015	9.25	Call	Bond Future	4,593.6300	4.5936	4,485.1200	4.4851	(2.362)	0	0	0
2014/08/12	R213	05/02/2015	9.26	Call	Bond Future	4,639.5800	4.6396	4,530.5700	4.5306	(2.350)	0	0	0
2014/08/12	R213	05/02/2015	9.24	Call	Bond Future	4,547.8700	4.5479	4,439.8800	4.4399	(2.375)	0	0	0
2014/08/12	R213	07/05/2015	8.74	Call	Bond Future	3,204.1800	3.2042	3,124.8100	3.1248	(2.477)	0	0	0
2014/08/12	R213	07/05/2015	8.75	Put	Bond Future	4,515.8400	4.5158	4,592.1300	4.5921	1.689	0	0	0
2014/08/12	R213	07/05/2015			Bond Future	8.9208	85.2605	8.9419	85.1044	0.237	0.0000	0.0000	0
2014/08/12	R213	07/05/2015	8.75	Call	Bond Future	3,237.7000	3.2377	3,157.8400	3.1578	(2.467)	0	0	0
2014/08/12	R213	07/05/2015	8.76	Call	Bond Future	3,271.4200	3.2714	3,191.0600	3.1911	(2.456)	0	0	0
2014/08/12	R213	07/05/2015	8.74	Put	Bond Future	4,558.0200	4.5580	4,634.8000	4.6348	1.685	0	0	0
2014/08/12	R213	07/05/2015	8.76	Put	Bond Future	4,473.9600	4.4740	4,549.7500	4.5498	1.694	0	0	0
2014/08/12	R214	07/08/2014			Bond Future	8.9100	78.5322	8.9100	78.5322	0.000	0.0000	0.0000	0
2014/08/12	R214	06/11/2014	9.20	Call	Bond Future	2,830.2800	2.8303	2,724.2200	2.7242	(3.747)	0	0	2,500
2014/08/12	R214	06/11/2014	9.64	Call	Bond Future	5,109.4400	5.1094	4,974.6300	4.9746	(2.638)	0	0	0
2014/08/12	R214	06/11/2014			Bond Future	9.0357	75.9585	9.0555	75.8024	0.220	0.0000	0.0000	6,057
2014/08/12	R214	06/11/2014	9.20	Put	Bond Future	1,554.5600	1.5546	1,604.6300	1.6046	3.221	0	0	0
2014/08/12	R214	06/11/2014	9.65	Call	Bond Future	5,166.3400	5.1663	5,031.0700	5.0311	(2.618)	0	0	0
2014/08/12	R214	06/11/2014	9.66	Call	Bond Future	5,223.4200	5.2234	5,087.6800	5.0877	(2.599)	0	0	0
2014/08/12	R214	06/11/2014	9.80	Call	Bond Future	6,037.0900	6.0371	5,895.6700	5.8957	(2.343)	0	0	0
2014/08/12	R214	06/11/2014	9.64	Put	Bond Future	590.9100	0.5909	612.2300	0.6122	3.608	0	0	0
2014/08/12	R214	06/11/2014	9.66	Put	Bond Future	563.2200	0.5632	583.6100	0.5836	3.620	0	0	0
2014/08/12	R214	06/11/2014	9.65	Put	Bond Future	576.9200	0.5769	597.7800	0.5978	3.616	0	0	0
2014/08/12	R214	06/11/2014	9.80	Put	Bond Future	398.6000	0.3986	413.3100	0.4133	3.690	0	0	2,500
2014/08/12	R214	05/02/2015	9.50	Call	Bond Future	4,988.4600	4.9885	4,874.4700	4.8745	(2.285)	0	0	0
2014/08/12	R214	05/02/2015			Bond Future	9.0969	77.1861	9.1174	77.0267	0.226	0.0000	0.0000	0
2014/08/12	R214	05/02/2015	9.51	Call	Bond Future	5,035.2800	5.0353	4,920.7900	4.9208	(2.274)	0	0	0
2014/08/12	R214	05/02/2015	9.50	Put	Bond Future	1,957.8300	1.9578	2,003.2500	2.0032	2.320	0	0	0
2014/08/12	R214	05/02/2015	9.49	Call	Bond Future	4,941.8100	4.9418	4,828.3100	4.8283	(2.297)	0	0	0
2014/08/12	R214	05/02/2015	9.49	Put	Bond Future	1,983.8500	1.9838	2,029.7600	2.0298	2.314	0	0	0
2014/08/12	R214	05/02/2015	9.51	Put	Bond Future	1,932.1000	1.9321	1,977.0200	1.9770	2.325	0	0	0
2014/08/12	R214	07/05/2015			Bond Future	9.1394	75.2710	9.1604	75.1091	0.230	0.0000	0.0000	0
2014/08/12	R214	07/05/2015	9.15	Call	Bond Future	4,126.6200	4.1266	4,033.7100	4.0337	(2.251)	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
2014/08/12	R214	07/05/2015	9.16	Call	Bond Future	4,164.9200	4.1649	4,071.5200	4.0715	(2.243)	0	0	0
2014/08/12	R214	07/05/2015	9.14	Put	Bond Future	4,084.1700	4.0842	4,153.6100	4.1536	1.700	0	0	0
2014/08/12	R214	07/05/2015	9.16	Put	Bond Future	4,006.5100	4.0065	4,074.9800	4.0750	1.709	0	0	0
2014/08/12	R214	07/05/2015	9.15	Put	Bond Future	4,045.1900	4.0452	4,114.1500	4.1142	1.705	0	0	0
2014/08/12	R214	07/05/2015	9.14	Call	Bond Future	4,088.4900	4.0885	3,996.0600	3.9961	(2.261)	0	0	0
2014/08/12	R248	07/08/2014			Bond Future	8.9850	101.4359	8.9850	101.4359	0.000	0.0000	0.0000	0
2014/08/12	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R248	06/11/2014			Bond Future	9.1181	97.8868	9.1380	97.6877	0.218	0.0000	0.0000	20,114
2014/08/12	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R248	06/11/2014	9.72	Call	Bond Future	5,727.6700	5.7277	5,528.4900	5.5285	(3.478)	0	0	0
2014/08/12	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R248	06/11/2014	9.73	Call	Bond Future	5,817.6400	5.8176	5,618.4600	5.6185	(3.424)	0	0	0
2014/08/12	R248	06/11/2014	9.74	Call	Bond Future	5,907.4500	5.9075	5,708.2700	5.7083	(3.372)	0	0	0
2014/08/12	R248	05/02/2015			Bond Future	9.1820	99.4688	9.2025	99.2654	0.224	0.0000	0.0000	1,277
2014/08/12	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R248	05/02/2015	9.50	Call	Bond Future	3,065.3500	3.0654	2,861.9400	2.8619	(6.636)	0	0	0
2014/08/12	R248	05/02/2015	9.51	Call	Bond Future	3,158.8700	3.1589	2,955.4600	2.9555	(6.439)	0	0	0
2014/08/12	R248	05/02/2015	9.49	Call	Bond Future	2,971.6500	2.9717	2,768.2400	2.7682	(6.845)	0	0	0
2014/08/12	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	77.9200	0.0779	100.000	0	0	0
2014/08/12	R248	07/05/2015			Bond Future	9.2269	96.8116	9.2479	96.6052	0.228	0.0000	0.0000	0
2014/08/12	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/12	R248	07/05/2015	9.26	Call	Bond Future	324.3300	0.3243	117.8800	0.1179	(63.654)	0	0	0
2014/08/12	R248	07/05/2015	9.24	Call	Bond Future	128.5300	0.1285	0.0000	0.0000	(100.000)	0	0	0
2014/08/12	R248	07/05/2015	9.25	Call	Bond Future	226.5200	0.2265	20.0700	0.0201	(91.140)	0	0	0

Total

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