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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/09/2014 TO 05/09/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/05	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/05	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	2025	06/11/2014	117.01	Call	Bond Future	888.4100	0.8884	1,050.1100	1.0501	18.201	0	0	0
2014/09/05	2025	06/11/2014			Bond Future	117.8984	117.8984	118.0601	118.0601	0.137	0.0000	0.0000	16
2014/09/05	2025	06/11/2014	116.99	Call	Bond Future	908.4100	0.9084	1,070.1100	1.0701	17.800	0	0	0
2014/09/05	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2025	06/11/2014	117.00	Call	Bond Future	898.4100	0.8984	1,060.1100	1.0601	17.998	0	0	0
2014/09/05	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2025	05/02/2015			Bond Future	118.6281	118.6281	118.7912	118.7912	0.138	0.0000	0.0000	0
2014/09/05	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2025	05/02/2015	118.99	Put	Bond Future	361.9300	0.3619	198.7900	0.1988	(45.075)	0	0	0
2014/09/05	2025	05/02/2015	119.01	Put	Bond Future	381.9300	0.3819	218.7900	0.2188	(42.715)	0	0	0
2014/09/05	2025	05/02/2015	119.00	Put	Bond Future	371.9300	0.3719	208.7900	0.2088	(43.863)	0	0	0
2014/09/05	2030	06/11/2014	9.01	Call	Bond Future	4,894.6900	4.8947	4,604.0600	4.6041	(5.938)	0	0	0
2014/09/05	2030	06/11/2014			Bond Future	8.3981	98.8336	8.4332	98.5430	0.418	0.0000	0.0000	4,188
2014/09/05	2030	06/11/2014	8.99	Call	Bond Future	4,740.3600	4.7404	4,449.7300	4.4497	(6.131)	0	0	0
2014/09/05	2030	06/11/2014	9.00	Call	Bond Future	4,817.5700	4.8176	4,526.9400	4.5269	(6.033)	0	0	0
2014/09/05	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2030	05/02/2015			Bond Future	8.4546	96.3959	8.4909	96.0998	0.429	0.0000	0.0000	0
2014/09/05	2030	05/02/2015	9.25	Call	Bond Future	6,203.4400	6.2034	5,907.2700	5.9073	(4.774)	0	0	0
2014/09/05	2030	05/02/2015	9.24	Call	Bond Future	6,129.0400	6.1290	5,832.8700	5.8329	(4.832)	0	0	0
2014/09/05	2030	05/02/2015	9.26	Call	Bond Future	6,277.7500	6.2777	5,981.5800	5.9816	(4.718)	0	0	0
2014/09/05	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2030	07/05/2015			Bond Future	8.4990	98.0643	8.5368	97.7603	0.444	0.0000	0.0000	0
2014/09/05	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2030	07/05/2015	8.74	Call	Bond Future	1,916.8600	1.9169	1,612.8700	1.6129	(15.859)	0	0	0
2014/09/05	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2030	07/05/2015	8.75	Call	Bond Future	1,995.2300	1.9952	1,691.2400	1.6912	(15.236)	0	0	0
2014/09/05	2030	07/05/2015	8.76	Call	Bond Future	2,073.5000	2.0735	1,769.5100	1.7695	(14.661)	0	0	0

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2014/09/05	2037	06/11/2014	9.69	Call	Bond Future	9,194.8600	9.1949	8,661.1400	8.6611	(5.805)	0	0	0
2014/09/05	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2037	06/11/2014			Bond Future	8.6623	100.7684	8.7177	100.2347	0.640	0.0000	0.0000	6,708
2014/09/05	2037	06/11/2014	9.70	Call	Bond Future	9,277.4700	9.2775	8,743.7500	8.7438	(5.753)	0	0	0
2014/09/05	2037	06/11/2014	9.71	Call	Bond Future	9,359.9600	9.3600	8,826.2400	8.8262	(5.702)	0	0	0
2014/09/05	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2037	05/02/2015			Bond Future	8.7182	98.1110	8.7753	97.5679	0.655	0.0000	0.0000	3,280
2014/09/05	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2037	05/02/2015	9.50	Call	Bond Future	7,037.9700	7.0380	6,494.8900	6.4949	(7.716)	0	0	0
2014/09/05	2037	05/02/2015	9.51	Call	Bond Future	7,122.7100	7.1227	6,579.6300	6.5796	(7.625)	0	0	0
2014/09/05	2037	05/02/2015	9.49	Call	Bond Future	6,953.1000	6.9531	6,410.0200	6.4100	(7.811)	0	0	0
2014/09/05	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2037	07/05/2015			Bond Future	8.7635	99.8092	8.8225	99.2539	0.674	0.0000	0.0000	0
2014/09/05	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2037	07/05/2015	9.01	Call	Bond Future	2,286.5400	2.2865	1,731.2200	1.7312	(24.286)	0	0	0
2014/09/05	2037	07/05/2015	8.99	Call	Bond Future	2,104.2100	2.1042	1,548.8900	1.5489	(26.391)	0	0	0
2014/09/05	2037	07/05/2015	9.00	Call	Bond Future	2,195.4400	2.1954	1,640.1200	1.6401	(25.294)	0	0	0
2014/09/05	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2038	06/11/2014	120.01	Call	Bond Future	3,204.1200	3.2041	3,200.5400	3.2005	(0.112)	0	0	0
2014/09/05	2038	06/11/2014			Bond Future	123.2141	123.2141	123.2105	123.2105	(0.003)	0.0000	0.0000	1,860
2014/09/05	2038	06/11/2014	119.99	Call	Bond Future	3,224.1200	3.2241	3,220.5400	3.2205	(0.111)	0	0	0
2014/09/05	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2038	06/11/2014	120.00	Call	Bond Future	3,214.1200	3.2141	3,210.5400	3.2105	(0.111)	0	0	0
2014/09/05	2038	05/02/2015	123.00	Call	Bond Future	884.2300	0.8842	879.5300	0.8795	(0.532)	0	0	0
2014/09/05	2038	05/02/2015			Bond Future	123.8842	123.8842	123.8795	123.8795	(0.004)	0.0000	0.0000	0
2014/09/05	2038	05/02/2015	123.01	Call	Bond Future	874.2300	0.8742	869.5300	0.8695	(0.538)	0	0	0
2014/09/05	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2038	05/02/2015	122.99	Call	Bond Future	894.2300	0.8942	889.5300	0.8895	(0.526)	0	0	0
2014/09/05	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2044	06/11/2014			Bond Future	8.7255	102.6834	8.7810	102.1020	0.635	0.0000	0.0000	2,473
2014/09/05	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2044	06/11/2014	8.99	Call	Bond Future	2,723.3300	2.7233	2,141.9100	2.1419	(21.350)	0	0	0
2014/09/05	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2044	06/11/2014	9.00	Call	Bond Future	2,823.8200	2.8238	2,242.4000	2.2424	(20.590)	0	0	0
2014/09/05	2044	06/11/2014	9.01	Call	Bond Future	2,924.1200	2.9241	2,342.7000	2.3427	(19.884)	0	0	0
2014/09/05	2044	05/02/2015	9.00	Call	Bond Future	2,255.5900	2.2556	1,663.9900	1.6640	(26.228)	0	0	0
2014/09/05	2044	05/02/2015			Bond Future	8.7792	99.9313	8.8363	99.3397	0.650	0.0000	0.0000	0
2014/09/05	2044	05/02/2015	9.01	Call	Bond Future	2,355.7000	2.3557	1,764.1000	1.7641	(25.114)	0	0	0
2014/09/05	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/09/05	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2044	05/02/2015	8.99	Call	Bond Future	2,155.3000	2.1553	1,563.7000	1.5637	(27.449)	0	0	0
2014/09/05	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2044	07/05/2015			Bond Future	8.8229	101.6609	8.8818	101.0563	0.667	0.0000	0.0000	0
2014/09/05	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2044	07/05/2015	9.01	Call	Bond Future	1,899.5200	1.8995	1,294.8900	1.2949	(31.831)	0	0	0
2014/09/05	2044	07/05/2015	8.99	Call	Bond Future	1,699.4400	1.6994	1,094.8100	1.0948	(35.578)	0	0	0
2014/09/05	2044	07/05/2015	9.00	Call	Bond Future	1,799.5600	1.7996	1,194.9300	1.1949	(33.599)	0	0	0
2014/09/05	2046	06/11/2014	104.45	Call	Bond Future	19,234.8200	19.2348	19,231.5000	19.2315	(0.017)	0	0	0
2014/09/05	2046	06/11/2014			Bond Future	123.6848	123.6848	123.6815	123.6815	(0.003)	0.0000	0.0000	5,389
2014/09/05	2046	06/11/2014	104.43	Call	Bond Future	19,254.8200	19.2548	19,251.5000	19.2515	(0.017)	0	0	0
2014/09/05	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2046	06/11/2014	104.44	Call	Bond Future	19,244.8200	19.2448	19,241.5000	19.2415	(0.017)	0	0	0
2014/09/05	2046	05/02/2015			Bond Future	125.6639	125.6639	125.6594	125.6594	(0.004)	0.0000	0.0000	0
2014/09/05	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2046	05/02/2015	123.99	Call	Bond Future	1,673.8600	1.6739	1,669.4100	1.6694	(0.266)	0	0	0
2014/09/05	2046	05/02/2015	124.01	Call	Bond Future	1,653.8600	1.6539	1,649.4100	1.6494	(0.269)	0	0	0
2014/09/05	2046	05/02/2015	124.00	Call	Bond Future	1,663.8600	1.6639	1,659.4100	1.6594	(0.267)	0	0	0
2014/09/05	2050	06/11/2014			Bond Future	133.2985	133.2985	133.2949	133.2949	(0.003)	0.0000	0.0000	2,490
2014/09/05	2050	06/11/2014	126.00	Call	Bond Future	7,298.5000	7.2985	7,294.9100	7.2949	(0.049)	0	0	0
2014/09/05	2050	06/11/2014	126.01	Call	Bond Future	7,288.5000	7.2885	7,284.9100	7.2849	(0.049)	0	0	0
2014/09/05	2050	06/11/2014	125.99	Call	Bond Future	7,308.5000	7.3085	7,304.9100	7.3049	(0.049)	0	0	0
2014/09/05	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2050	05/02/2015			Bond Future	133.9832	133.9832	133.9783	133.9783	(0.004)	0.0000	0.0000	0
2014/09/05	2050	05/02/2015	130.01	Call	Bond Future	3,973.1900	3.9732	3,968.2500	3.9682	(0.124)	0	0	0
2014/09/05	2050	05/02/2015	129.99	Call	Bond Future	3,993.1900	3.9932	3,988.2500	3.9882	(0.124)	0	0	0
2014/09/05	2050	05/02/2015	130.00	Call	Bond Future	3,983.1900	3.9832	3,978.2500	3.9782	(0.124)	0	0	0
2014/09/05	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/09/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	AL12	06/11/2014			Index Future	524.3510	524.3510	522.3230	522.3230	(0.387)	0.0000	0.0000	0
2014/09/05	AL12	05/02/2015			Index Future	532.6760	532.6760	530.6110	530.6110	(0.388)	0.0000	0.0000	0
2014/09/05	AL12	07/05/2015			Index Future	541.8780	541.8780	539.7620	539.7620	(0.390)	0.0000	0.0000	0
2014/09/05	AL37	06/11/2014			Index Future	441.0890	441.0890	440.8730	440.8730	(0.049)	0.0000	0.0000	0
2014/09/05	AL37	05/02/2015			Index Future	448.0930	448.0930	447.8690	447.8690	(0.050)	0.0000	0.0000	0
2014/09/05	AL7T	06/11/2014			Index Future	522.7380	522.7380	522.1700	522.1700	(0.109)	0.0000	0.0000	1
2014/09/05	AL7T	05/02/2015			Index Future	531.0380	531.0380	530.4560	530.4560	(0.110)	0.0000	0.0000	0
2014/09/05	ALBI	06/11/2014			Index Future	475.2840	475.2840	474.2280	474.2280	(0.222)	0.0000	0.0000	584
2014/09/05	ALBI	05/02/2015			Index Future	482.8300	482.8300	481.7530	481.7530	(0.223)	0.0000	0.0000	65
2014/09/05	ALBI	07/05/2015			Index Future	491.1710	491.1710	490.0620	490.0620	(0.226)	0.0000	0.0000	0
2014/09/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/09/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/05	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	EL28	06/11/2014			Bond Future	124.5934	124.5934	124.7351	124.7351	0.114	0.0000	0.0000	0
2014/09/05	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	EL28	06/11/2014	122.00	Call	Bond Future	2,593.4500	2.5935	2,735.0800	2.7351	5.461	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/05	EL28	06/11/2014	122.01	Call	Bond Future	2,583.4500	2.5835	2,725.0800	2.7251	5.482	0	0	0
2014/09/05	EL28	06/11/2014	121.99	Call	Bond Future	2,603.4500	2.6035	2,745.0800	2.7451	5.440	0	0	0
2014/09/05	EL28	05/02/2015	126.00	Call	Bond Future	587.1500	0.5872	729.7800	0.7298	24.292	0	0	0
2014/09/05	EL28	05/02/2015			Bond Future	126.5872	126.5872	126.7298	126.7298	0.113	0.0000	0.0000	0
2014/09/05	EL28	05/02/2015	126.01	Call	Bond Future	577.1500	0.5772	719.7800	0.7198	24.713	0	0	0
2014/09/05	EL28	05/02/2015	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	EL28	05/02/2015	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	EL28	05/02/2015	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	EL28	05/02/2015	125.99	Call	Bond Future	597.1500	0.5972	739.7800	0.7398	23.885	0	0	0
2014/09/05	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	ES33	06/11/2014			Bond Future	9.4057	84.4870	9.4609	84.0671	0.588	0.0000	0.0000	6,220
2014/09/05	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	ES33	06/11/2014	10.29	Call	Bond Future	6,346.5700	6.3466	5,926.7000	5.9267	(6.616)	0	0	0
2014/09/05	ES33	06/11/2014	10.30	Call	Bond Future	6,414.0200	6.4140	5,994.1500	5.9941	(6.546)	0	0	0
2014/09/05	ES33	06/11/2014	10.31	Call	Bond Future	6,481.3700	6.4814	6,061.5000	6.0615	(6.478)	0	0	0
2014/09/05	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	ES33	05/02/2015	10.00	Call	Bond Future	3,701.3300	3.7013	3,274.0100	3.2740	(11.545)	0	0	0
2014/09/05	ES33	05/02/2015			Bond Future	9.4895	85.8284	9.5467	85.4011	0.602	0.0000	0.0000	0
2014/09/05	ES33	05/02/2015	10.01	Call	Bond Future	3,771.2900	3.7713	3,343.9700	3.3440	(11.331)	0	0	0
2014/09/05	ES33	05/02/2015	9.99	Call	Bond Future	3,631.2800	3.6313	3,203.9600	3.2040	(11.768)	0	0	0
2014/09/05	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	ES33	07/05/2015			Bond Future	9.5572	83.5218	9.6164	83.0847	0.620	0.0000	0.0000	0
2014/09/05	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	ES33	07/05/2015	9.76	Call	Bond Future	1,482.3700	1.4824	1,045.3100	1.0453	(29.484)	0	0	0
2014/09/05	ES33	07/05/2015	9.74	Call	Bond Future	1,337.9800	1.3380	900.9200	0.9009	(32.666)	0	0	0
2014/09/05	ES33	07/05/2015	9.75	Call	Bond Future	1,410.2200	1.4102	973.1600	0.9732	(30.992)	0	0	0
2014/09/05	GOVI	06/11/2014	449.01	Call	GOVI	244,300.0000	24.4300	235,530.0000	23.5530	(3.590)	0	0	0
2014/09/05	GOVI	06/11/2014			GOVI	473.4400	473.4400	472.5630	472.5630	(0.185)	0.0000	0.0000	396
2014/09/05	GOVI	06/11/2014	448.99	Call	GOVI	244,500.0000	24.4500	235,730.0000	23.5730	(3.587)	0	0	0
2014/09/05	GOVI	06/11/2014	449.00	Call	GOVI	244,400.0000	24.4400	235,630.0000	23.5630	(3.588)	0	0	0
2014/09/05	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	GOVI	05/02/2015	459.99	Call	GOVI	209,670.0000	20.9670	200,720.0000	20.0720	(4.269)	0	0	0
2014/09/05	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	GOVI	05/02/2015			GOVI	480.9570	480.9570	480.0620	480.0620	(0.186)	0.0000	0.0000	45
2014/09/05	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	GOVI	05/02/2015	460.00	Call	GOVI	209,570.0000	20.9570	200,620.0000	20.0620	(4.271)	0	0	0
2014/09/05	GOVI	05/02/2015	460.01	Call	GOVI	209,470.0000	20.9470	200,520.0000	20.0520	(4.273)	0	0	0
2014/09/05	GOVI	07/05/2015	449.99	Call	GOVI	392,750.0000	39.2750	383,510.0000	38.3510	(2.353)	0	0	0
2014/09/05	GOVI	07/05/2015			GOVI	489.2650	489.2650	488.3410	488.3410	(0.189)	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
2014/09/05	GOVI	07/05/2015	450.00	Call	GOVI	392,650.0000		39.2650	383,410.0000	38.3410	(2.353)	0	0	0
2014/09/05	GOVI	07/05/2015	450.01	Call	GOVI	392,550.0000		39.2550	383,310.0000	38.3310	(2.354)	0	0	0
2014/09/05	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/09/05	ICAA	06/11/2014			Can-Do Interest Rate	144.9371		144.9371	144.9120	144.9120	(0.017)	0.0000	0.0000	571
2014/09/05	IGOV	06/11/2014			Index Future	220.3590		220.3590	220.3000	220.3000	(0.027)	0.0000	0.0000	1,191
2014/09/05	IGOV	05/02/2015			Index Future	223.8850		223.8850	223.8220	223.8220	(0.028)	0.0000	0.0000	0
2014/09/05	IGOV	07/05/2015			Index Future	227.7790		227.7790	227.7090	227.7090	(0.031)	0.0000	0.0000	0
2014/09/05	ILBI	06/11/2014			Index Future	597.7360		597.7360	596.7750	596.7750	(0.161)	0.0000	0.0000	0
2014/09/05	ILBI	05/02/2015			Index Future	607.2390		607.2390	606.2620	606.2620	(0.161)	0.0000	0.0000	157
2014/09/05	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/09/05	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/09/05	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/09/05	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/09/05	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/09/05	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/09/05	JBAF	17/09/2014			Jibar Tradeable Future	6.1200		93.8800	6.1300	93.8700	0.163	0.0000	0.0000	33,000
2014/09/05	JBAF	15/10/2014			Jibar Tradeable Future	6.1900		93.8100	6.1900	93.8100	0.000	0.0000	0.0000	0
2014/09/05	JBAF	19/11/2014			Jibar Tradeable Future	6.2300		93.7700	6.2300	93.7700	0.000	0.0000	0.0000	0
2014/09/05	JBAF	17/12/2014			Jibar Tradeable Future	6.2600		93.7400	6.2600	93.7400	0.000	0.0000	0.0000	0
2014/09/05	JBAF	21/01/2015			Jibar Tradeable Future	6.3000		93.7000	6.3100	93.6900	0.159	0.0000	0.0000	0
2014/09/05	JBAF	18/02/2015			Jibar Tradeable Future	6.3500		93.6500	6.3600	93.6400	0.157	0.0000	0.0000	0
2014/09/05	JBAF	18/03/2015			Jibar Tradeable Future	6.4100		93.5900	6.4100	93.5900	0.000	0.0000	0.0000	2,850
2014/09/05	JBAF	17/06/2015			Jibar Tradeable Future	6.5900		93.4100	6.5900	93.4100	0.000	0.0000	0.0000	5,000
2014/09/05	JBAF	16/09/2015			Jibar Tradeable Future	6.7000		93.3000	6.7100	93.2900	0.149	0.0000	0.0000	0
2014/09/05	JBAF	15/12/2015			Jibar Tradeable Future	6.8500		93.1500	6.8500	93.1500	0.000	0.0000	0.0000	0
2014/09/05	JBAF	16/03/2016			Jibar Tradeable Future	7.0000		93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2014/09/05	JBAF	15/06/2016			Jibar Tradeable Future	7.1300		92.8700	7.1600	92.8400	0.421	0.0000	0.0000	0
2014/09/05	R023	06/11/2014			Bond Future	7.6949		101.8572	7.7097	101.7677	0.192	0.0000	0.0000	9,834
2014/09/05	R023	06/11/2014	8.59	Put	Bond Future	41.5500		0.0416	42.8600	0.0429	3.153	0	0	0
2014/09/05	R023	06/11/2014	8.61	Put	Bond Future	37.8300		0.0378	39.0100	0.0390	3.119	0	0	0
2014/09/05	R023	06/11/2014	8.59	Call	Bond Future	5,290.7600		5.2908	5,202.5100	5.2025	(1.668)	0	0	0
2014/09/05	R023	06/11/2014	8.60	Put	Bond Future	39.6500		0.0396	40.8900	0.0409	3.127	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/05	R023	06/11/2014	8.60	Call	Bond Future	5,345.5100	5.3455	5,257.1900	5.2572	(1.652)	0	0	0
2014/09/05	R023	06/11/2014	8.61	Call	Bond Future	5,400.3000	5.4003	5,311.9200	5.3119	(1.637)	0	0	0
2014/09/05	R023	05/02/2015			Bond Future	7.7514	103.4745	7.7670	103.3825	0.201	0.0000	0.0000	0
2014/09/05	R023	05/02/2015	8.74	Put	Bond Future	261.6500	0.2616	268.9500	0.2689	2.790	0	0	0
2014/09/05	R023	05/02/2015	8.75	Call	Bond Future	5,940.7300	5.9407	5,855.8800	5.8559	(1.428)	0	0	0
2014/09/05	R023	05/02/2015	8.76	Call	Bond Future	5,989.5700	5.9896	5,904.5700	5.9046	(1.419)	0	0	0
2014/09/05	R023	05/02/2015	8.74	Call	Bond Future	5,891.8300	5.8918	5,807.1500	5.8072	(1.437)	0	0	0
2014/09/05	R023	05/02/2015	8.76	Put	Bond Future	249.6900	0.2497	256.6700	0.2567	2.795	0	0	0
2014/09/05	R023	05/02/2015	8.75	Put	Bond Future	255.6800	0.2557	262.8100	0.2628	2.789	0	0	0
2014/09/05	R023	07/05/2015	8.14	Call	Bond Future	3,575.0100	3.5750	3,508.6300	3.5086	(1.857)	0	0	0
2014/09/05	R023	07/05/2015	8.15	Put	Bond Future	1,517.8700	1.5179	1,547.5800	1.5476	1.957	0	0	0
2014/09/05	R023	07/05/2015			Bond Future	7.7819	101.3359	7.7986	101.2395	0.215	0.0000	0.0000	0
2014/09/05	R023	07/05/2015	8.15	Call	Bond Future	3,611.1400	3.6111	3,544.4400	3.5444	(1.847)	0	0	0
2014/09/05	R023	07/05/2015	8.16	Call	Bond Future	3,647.4400	3.6474	3,580.4200	3.5804	(1.837)	0	0	0
2014/09/05	R023	07/05/2015	8.14	Put	Bond Future	1,537.8600	1.5379	1,567.8900	1.5679	1.953	0	0	0
2014/09/05	R023	07/05/2015	8.16	Put	Bond Future	1,498.0800	1.4981	1,527.4700	1.5275	1.962	0	0	0
2014/09/05	R023	06/08/2015	9.07	Put	Bond Future	672.0100	0.6720	685.2500	0.6853	1.970	0	0	911
2014/09/05	R023	06/08/2015	8.24	Call	Bond Future	4,316.3000	4.3163	4,248.8000	4.2488	(1.564)	0	0	0
2014/09/05	R023	06/08/2015			Bond Future	7.7808	103.2946	7.7982	103.1968	0.224	0.0000	0.0000	0
2014/09/05	R023	06/08/2015	9.07	Call	Bond Future	7,605.0300	7.6050	7,520.4500	7.5204	(1.112)	0	0	0
2014/09/05	R023	06/08/2015	8.26	Put	Bond Future	1,736.8700	1.7369	1,766.6800	1.7667	1.716	0	0	0
2014/09/05	R023	06/08/2015	8.25	Put	Bond Future	1,755.5900	1.7556	1,785.6600	1.7857	1.713	0	0	0
2014/09/05	R023	06/08/2015	8.24	Put	Bond Future	1,774.4800	1.7745	1,804.8000	1.8048	1.709	0	0	0
2014/09/05	R023	06/08/2015	8.25	Call	Bond Future	4,351.8600	4.3519	4,284.1100	4.2841	(1.557)	0	0	0
2014/09/05	R023	06/08/2015	8.26	Call	Bond Future	4,387.5400	4.3875	4,319.5300	4.3195	(1.550)	0	0	0
2014/09/05	R157	06/11/2014	6.19	Put	Bond Future	403.0100	0.4030	397.4700	0.3975	(1.375)	0	0	0
2014/09/05	R157	06/11/2014			Bond Future	6.5985	107.6694	6.5917	107.6751	(0.103)	0.0000	0.0000	0
2014/09/05	R157	06/11/2014	6.21	Put	Bond Future	389.8200	0.3898	384.3200	0.3843	(1.411)	0	0	0
2014/09/05	R157	06/11/2014	6.20	Put	Bond Future	396.3900	0.3964	390.8700	0.3909	(1.393)	0	0	0
2014/09/05	R157	06/11/2014	6.21	Call	Bond Future	60.2300	0.0602	60.4800	0.0605	0.415	0	0	0
2014/09/05	R157	06/11/2014	6.19	Call	Bond Future	56.4100	0.0564	56.6200	0.0566	0.372	0	0	0
2014/09/05	R157	06/11/2014	6.20	Call	Bond Future	58.3000	0.0583	58.5300	0.0585	0.395	0	0	0
2014/09/05	R157	05/02/2015	8.74	Call	Bond Future	1,212.3000	1.2123	1,216.5700	1.2166	0.352	0	0	0
2014/09/05	R157	05/02/2015	8.75	Put	Bond Future	16.4800	0.0165	15.9700	0.0160	(3.095)	0	0	0
2014/09/05	R157	05/02/2015			Bond Future	6.7030	109.3789	6.6949	109.3837	(0.120)	0.0000	0.0000	0
2014/09/05	R157	05/02/2015	8.74	Put	Bond Future	16.7900	0.0168	16.2700	0.0163	(3.097)	0	0	0
2014/09/05	R157	05/02/2015	8.76	Put	Bond Future	16.1700	0.0162	15.6700	0.0157	(3.092)	0	0	0
2014/09/05	R157	05/02/2015	8.75	Call	Bond Future	1,217.8000	1.2178	1,222.0800	1.2221	0.351	0	0	0
2014/09/05	R157	05/02/2015	8.76	Call	Bond Future	1,223.2900	1.2233	1,227.5800	1.2276	0.351	0	0	0
2014/09/05	R186	06/11/2014	7.70	Call	Bond Future	665.3900	0.6654	587.2500	0.5873	(11.743)	0	0	1,500
2014/09/05	R186	06/11/2014	8.14	Call	Bond Future	2,356.6800	2.3567	2,183.9900	2.1840	(7.328)	0	0	0
2014/09/05	R186	06/11/2014	8.15	Put	Bond Future	1,061.9700	1.0620	1,147.6100	1.1476	8.064	0	0	0
2014/09/05	R186	06/11/2014	8.53	Call	Bond Future	4,822.0900	4.8221	4,590.9100	4.5909	(4.794)	0	0	0
2014/09/05	R186	06/11/2014			Bond Future	7.9931	123.3072	8.0232	123.0468	0.377	0.0000	0.0000	48,649
2014/09/05	R186	06/11/2014	7.80	Put	Bond Future	2,624.2900	2.6243	2,785.6100	2.7856	6.147	0	0	0
2014/09/05	R186	06/11/2014	8.30	Call	Bond Future	3,281.1500	3.2812	3,079.5500	3.0795	(6.144)	0	0	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/05	R186	06/11/2014	8.50	Call	Bond Future	4,610.4600	4.6105	4,382.3300	4.3823	(4.948)	0	0	0
2014/09/05	R186	06/11/2014	9.17	Call	Bond Future	9,635.5800	9.6356	9,377.2700	9.3773	(2.681)	0	0	0
2014/09/05	R186	06/11/2014	7.70	Put	Bond Future	3,241.8500	3.2419	3,424.0200	3.4240	5.619	0	0	0
2014/09/05	R186	06/11/2014	8.15	Call	Bond Future	2,410.1300	2.4101	2,235.4600	2.2355	(7.247)	0	0	0
2014/09/05	R186	06/11/2014	8.45	Put	Bond Future	395.8200	0.3958	433.6200	0.4336	9.550	0	0	6,000
2014/09/05	R186	06/11/2014	8.53	Put	Bond Future	294.5700	0.2946	323.7000	0.3237	9.889	0	0	100
2014/09/05	R186	06/11/2014	8.00	Call	Bond Future	1,676.7300	1.6767	1,533.5200	1.5335	(8.541)	0	0	1,500
2014/09/05	R186	06/11/2014	8.16	Call	Bond Future	2,464.1900	2.4642	2,287.5600	2.2876	(7.168)	0	0	0
2014/09/05	R186	06/11/2014	8.60	Put	Bond Future	224.8400	0.2248	247.7100	0.2477	10.172	0	0	0
2014/09/05	R186	06/11/2014	8.50	Put	Bond Future	329.5900	0.3296	361.7700	0.3618	9.764	0	0	7,000
2014/09/05	R186	06/11/2014	7.80	Call	Bond Future	935.3400	0.9353	836.3500	0.8364	(10.583)	0	0	100
2014/09/05	R186	06/11/2014	8.30	Put	Bond Future	663.5700	0.6636	722.2800	0.7223	8.848	0	0	100
2014/09/05	R186	06/11/2014	9.17	Put	Bond Future	17.1700	0.0172	19.1700	0.0192	11.648	0	0	2,010
2014/09/05	R186	06/11/2014	8.14	Put	Bond Future	1,093.8300	1.0938	1,181.4500	1.1814	8.010	0	0	0
2014/09/05	R186	06/11/2014	8.60	Call	Bond Future	5,325.0300	5.3250	5,087.5900	5.0876	(4.459)	0	0	0
2014/09/05	R186	06/11/2014	8.00	Put	Bond Future	1,617.1600	1.6172	1,734.2600	1.7343	7.241	0	0	0
2014/09/05	R186	06/11/2014	8.16	Put	Bond Future	1,030.8100	1.0308	1,114.4900	1.1145	8.118	0	0	0
2014/09/05	R186	06/11/2014	8.45	Call	Bond Future	4,263.9700	4.2640	4,041.4600	4.0415	(5.218)	0	0	0
2014/09/05	R186	05/02/2015	9.00	Call	Bond Future	8,162.2700	8.1623	7,925.4900	7.9255	(2.901)	0	0	0
2014/09/05	R186	05/02/2015			Bond Future	8.0476	119.9689	8.0790	119.7033	0.389	0.0000	0.0000	540
2014/09/05	R186	05/02/2015	8.75	Call	Bond Future	6,513.6900	6.5137	6,293.6500	6.2937	(3.378)	0	0	0
2014/09/05	R186	05/02/2015	8.76	Call	Bond Future	6,577.7500	6.5777	6,356.9300	6.3569	(3.357)	0	0	0
2014/09/05	R186	05/02/2015	8.74	Call	Bond Future	6,450.0300	6.4500	6,230.7900	6.2308	(3.399)	0	0	0
2014/09/05	R186	05/02/2015	8.76	Put	Bond Future	735.0400	0.7350	779.8600	0.7799	6.098	0	0	0
2014/09/05	R186	05/02/2015	8.75	Put	Bond Future	750.2200	0.7502	795.8200	0.7958	6.078	0	0	0
2014/09/05	R186	05/02/2015	9.00	Put	Bond Future	440.9700	0.4410	469.8300	0.4698	6.545	0	0	9,600
2014/09/05	R186	05/02/2015	8.74	Put	Bond Future	765.8700	0.7659	812.2700	0.8123	6.058	0	0	0
2014/09/05	R186	07/05/2015			Bond Future	8.0853	122.0442	8.1182	121.7707	0.407	0.0000	0.0000	0
2014/09/05	R186	07/05/2015	8.25	Call	Bond Future	4,248.4800	4.2485	4,085.5400	4.0855	(3.835)	0	0	0
2014/09/05	R186	07/05/2015	8.24	Put	Bond Future	2,922.1100	2.9221	3,033.7400	3.0337	3.820	0	0	0
2014/09/05	R186	07/05/2015	8.26	Put	Bond Future	2,850.8800	2.8509	2,960.5300	2.9605	3.846	0	0	0
2014/09/05	R186	07/05/2015	8.25	Put	Bond Future	2,886.3200	2.8863	2,996.9700	2.9970	3.834	0	0	0
2014/09/05	R186	07/05/2015	8.26	Call	Bond Future	4,295.0500	4.2950	4,131.1100	4.1311	(3.817)	0	0	0
2014/09/05	R186	07/05/2015	8.24	Call	Bond Future	4,202.1800	4.2022	4,040.2200	4.0402	(3.854)	0	0	0
2014/09/05	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R197	06/11/2014			Bond Future	289.1523	289.1523	288.9256	288.9256	(0.078)	0.0000	0.0000	939
2014/09/05	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R197	06/11/2014	285.00	Call	Bond Future	4,152.3200	4.1523	3,925.6000	3.9256	(5.460)	0	0	0
2014/09/05	R197	06/11/2014	285.01	Call	Bond Future	4,142.3200	4.1423	3,915.6000	3.9156	(5.473)	0	0	0
2014/09/05	R197	06/11/2014	284.99	Call	Bond Future	4,162.3200	4.1623	3,935.6000	3.9356	(5.447)	0	0	0
2014/09/05	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R197	05/02/2015	288.99	Put	Bond Future	1,227.7300	1.2277	1,460.7000	1.4607	18.976	0	0	0
2014/09/05	R197	05/02/2015			Bond Future	287.7623	287.7623	287.5293	287.5293	(0.081)	0.0000	0.0000	0
2014/09/05	R197	05/02/2015	289.01	Put	Bond Future	1,247.7300	1.2477	1,480.7000	1.4807	18.672	0	0	0
2014/09/05	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R197	05/02/2015	289.00	Put	Bond Future	1,237.7300	1.2377	1,470.7000	1.4707	18.822	0	0	0
2014/09/05	R197	05/02/2015	289.00	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/05	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R202	06/11/2014	226.99	Call	Bond Future	7,233.8700		7.2339	5,859.5900	5.8596	(18.998)	0	0	0
2014/09/05	R202	06/11/2014			Bond Future	234.2239		234.2239	232.8496	232.8496	(0.587)	0.0000	0.0000	47,402
2014/09/05	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R202	06/11/2014	227.00	Call	Bond Future	7,223.8700		7.2239	5,849.5900	5.8496	(19.024)	0	0	0
2014/09/05	R202	06/11/2014	227.01	Call	Bond Future	7,213.8700		7.2139	5,839.5900	5.8396	(19.051)	0	0	0
2014/09/05	R202	05/02/2015	233.01	Call	Bond Future	1,766.0200		1.7660	367.0200	0.3670	(79.218)	0	0	0
2014/09/05	R202	05/02/2015			Bond Future	234.7760		234.7760	233.3770	233.3770	(0.596)	0.0000	0.0000	0
2014/09/05	R202	05/02/2015	232.99	Call	Bond Future	1,786.0200		1.7860	387.0200	0.3870	(78.331)	0	0	0
2014/09/05	R202	05/02/2015	233.00	Call	Bond Future	1,776.0200		1.7760	377.0200	0.3770	(78.772)	0	0	0
2014/09/05	R202	05/02/2015	232.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R202	05/02/2015	233.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R202	05/02/2015	233.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R203	06/11/2014	6.86	Call	Bond Future	537.8700		0.5379	510.9600	0.5110	(5.003)	0	0	0
2014/09/05	R203	06/11/2014			Bond Future	6.7695		105.0550	6.7850	105.0144	0.230	0.0000	0.0000	14,059
2014/09/05	R203	06/11/2014	6.84	Call	Bond Future	507.3900		0.5074	481.2600	0.4813	(5.150)	0	0	45
2014/09/05	R203	06/11/2014	6.98	Call	Bond Future	741.5100		0.7415	710.3600	0.7104	(4.201)	0	0	14
2014/09/05	R203	06/11/2014	6.85	Call	Bond Future	522.5000		0.5225	495.9800	0.4960	(5.076)	0	0	0
2014/09/05	R203	06/11/2014	6.98	Put	Bond Future	194.2400		0.1942	203.6100	0.2036	4.824	0	0	0
2014/09/05	R203	06/11/2014	6.84	Put	Bond Future	323.7000		0.3237	338.0900	0.3381	4.445	0	0	0
2014/09/05	R203	06/11/2014	6.86	Put	Bond Future	302.1400		0.3021	315.7500	0.3157	4.505	0	0	0
2014/09/05	R203	06/11/2014	6.85	Put	Bond Future	312.7900		0.3128	326.7900	0.3268	4.476	0	0	0
2014/09/05	R203	05/02/2015	7.69	Call	Bond Future	2,153.6900		2.1537	2,115.0200	2.1150	(1.796)	0	0	55
2014/09/05	R203	05/02/2015			Bond Future	6.8134		106.7230	6.8310	106.6808	0.259	0.0000	0.0000	0
2014/09/05	R203	05/02/2015	8.34	Put	Bond Future	10.3100		0.0103	10.7900	0.0108	4.656	0	0	0
2014/09/05	R203	05/02/2015	8.35	Call	Bond Future	3,601.3500		3.6013	3,559.6200	3.5596	(1.159)	0	0	0
2014/09/05	R203	05/02/2015	8.36	Call	Bond Future	3,623.8200		3.6238	3,582.0800	3.5821	(1.152)	0	0	0
2014/09/05	R203	05/02/2015	8.34	Call	Bond Future	3,578.8800		3.5789	3,537.1700	3.5372	(1.165)	0	0	0
2014/09/05	R203	05/02/2015	8.36	Put	Bond Future	9.5400		0.0095	9.9900	0.0100	4.717	0	0	0
2014/09/05	R203	05/02/2015	7.69	Put	Bond Future	85.2900		0.0853	88.8100	0.0888	4.127	0	0	0
2014/09/05	R203	05/02/2015	8.35	Put	Bond Future	9.9200		0.0099	10.3800	0.0104	4.637	0	0	0
2014/09/05	R203	07/05/2015			Bond Future	6.7902		104.3983	6.8113	104.3525	0.310	0.0000	0.0000	0
2014/09/05	R203	07/05/2015	7.24	Put	Bond Future	406.8800		0.4069	419.8200	0.4198	3.180	0	0	0
2014/09/05	R203	07/05/2015	7.26	Put	Bond Future	394.2900		0.3943	406.9100	0.4069	3.201	0	0	0
2014/09/05	R203	07/05/2015	7.25	Put	Bond Future	400.4000		0.4004	413.1800	0.4132	3.192	0	0	0
2014/09/05	R203	07/05/2015	7.25	Call	Bond Future	1,395.0200		1.3950	1,361.9800	1.3620	(2.368)	0	0	0
2014/09/05	R203	07/05/2015	7.26	Call	Bond Future	1,410.4000		1.4104	1,377.2000	1.3772	(2.354)	0	0	0
2014/09/05	R203	07/05/2015	7.24	Call	Bond Future	1,380.0000		1.3800	1,347.1200	1.3471	(2.383)	0	0	0
2014/09/05	R204	06/11/2014	7.99	Put	Bond Future	10.6000		0.0106	11.0300	0.0110	4.057	0	0	1,270
2014/09/05	R204	06/11/2014			Bond Future	7.0589		106.4206	7.0740	106.3664	0.214	0.0000	0.0000	12,681
2014/09/05	R204	06/11/2014	6.99	Put	Bond Future	730.1400		0.7301	756.3800	0.7564	3.594	0	0	0
2014/09/05	R204	06/11/2014	7.01	Put	Bond Future	690.6600		0.6907	715.8300	0.7158	3.644	0	0	0
2014/09/05	R204	06/11/2014	6.99	Call	Bond Future	482.6700		0.4827	454.6700	0.4547	(5.801)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/05	R204	06/11/2014	7.00	Put	Bond Future	710.2300	0.7102	735.9300	0.7359	3.619	0	0	0
2014/09/05	R204	06/11/2014	7.99	Call	Bond Future	3,284.5200	3.2845	3,230.7100	3.2307	(1.638)	0	0	0
2014/09/05	R204	06/11/2014	7.00	Call	Bond Future	498.7100	0.4987	470.1700	0.4702	(5.723)	0	0	0
2014/09/05	R204	06/11/2014	7.01	Call	Bond Future	515.0900	0.5151	486.0200	0.4860	(5.644)	0	0	0
2014/09/05	R204	05/02/2015			Bond Future	7.1072	104.0753	7.1237	104.0191	0.233	0.0000	0.0000	0
2014/09/05	R204	05/02/2015	8.25	Call	Bond Future	3,853.4200	3.8534	3,799.8600	3.7999	(1.390)	0	0	0
2014/09/05	R204	05/02/2015	8.26	Call	Bond Future	3,883.6400	3.8836	3,830.0100	3.8300	(1.381)	0	0	0
2014/09/05	R204	05/02/2015	8.24	Call	Bond Future	3,823.0700	3.8231	3,769.5800	3.7696	(1.399)	0	0	0
2014/09/05	R204	05/02/2015	8.26	Put	Bond Future	68.3800	0.0684	70.8800	0.0709	3.656	0	0	0
2014/09/05	R204	05/02/2015	8.25	Put	Bond Future	70.5000	0.0705	73.0700	0.0731	3.645	0	0	0
2014/09/05	R204	05/02/2015	8.24	Put	Bond Future	72.5000	0.0725	75.1400	0.0751	3.641	0	0	0
2014/09/05	R204	07/05/2015	7.51	Put	Bond Future	715.6800	0.7157	733.8900	0.7339	2.544	0	0	0
2014/09/05	R204	07/05/2015	7.50	Put	Bond Future	726.1000	0.7261	744.5200	0.7445	2.537	0	0	0
2014/09/05	R204	07/05/2015			Bond Future	7.1175	105.8753	7.1363	105.8153	0.264	0.0000	0.0000	0
2014/09/05	R204	07/05/2015	7.49	Call	Bond Future	1,916.3300	1.9163	1,874.9700	1.8750	(2.158)	0	0	0
2014/09/05	R204	07/05/2015	7.50	Call	Bond Future	1,937.2300	1.9372	1,895.6500	1.8956	(2.146)	0	0	0
2014/09/05	R204	07/05/2015	7.51	Call	Bond Future	1,958.2300	1.9582	1,916.4400	1.9164	(2.134)	0	0	0
2014/09/05	R204	07/05/2015	7.49	Put	Bond Future	736.6400	0.7366	755.2800	0.7553	2.530	0	0	0
2014/09/05	R204	06/08/2015	7.74	Call	Bond Future	2,617.5500	2.6175	2,572.0600	2.5721	(1.738)	0	0	0
2014/09/05	R204	06/08/2015	7.75	Put	Bond Future	607.0100	0.6070	622.1100	0.6221	2.488	0	0	0
2014/09/05	R204	06/08/2015			Bond Future	7.0632	103.8801	7.0835	103.8194	0.287	0.0000	0.0000	0
2014/09/05	R204	06/08/2015	8.41	Call	Bond Future	4,179.2900	4.1793	4,125.4100	4.1254	(1.289)	0	0	0
2014/09/05	R204	06/08/2015	7.74	Put	Bond Future	614.7500	0.6148	630.0100	0.6300	2.482	0	0	0
2014/09/05	R204	06/08/2015	7.76	Put	Bond Future	599.3500	0.5994	614.2900	0.6143	2.493	0	0	0
2014/09/05	R204	06/08/2015	8.41	Put	Bond Future	240.9500	0.2409	247.8200	0.2478	2.851	0	0	699
2014/09/05	R204	06/08/2015	7.75	Call	Bond Future	2,639.0400	2.6390	2,593.3900	2.5934	(1.730)	0	0	0
2014/09/05	R204	06/08/2015	7.76	Call	Bond Future	2,660.6000	2.6606	2,614.7900	2.6148	(1.722)	0	0	0
2014/09/05	R207	06/11/2014	7.36	Put	Bond Future	649.9700	0.6500	673.0500	0.6731	3.551	0	0	0
2014/09/05	R207	06/11/2014			Bond Future	7.3090	102.0790	7.3240	102.0155	0.205	0.0000	0.0000	35,102
2014/09/05	R207	06/11/2014	7.35	Put	Bond Future	669.2100	0.6692	692.8500	0.6928	3.533	0	0	0
2014/09/05	R207	06/11/2014	7.36	Call	Bond Future	866.0700	0.8661	825.6300	0.8256	(4.669)	0	0	0
2014/09/05	R207	06/11/2014	7.34	Call	Bond Future	820.2800	0.8203	780.9500	0.7809	(4.795)	0	0	0
2014/09/05	R207	06/11/2014	7.35	Call	Bond Future	842.9900	0.8430	803.1100	0.8031	(4.731)	0	0	0
2014/09/05	R207	06/11/2014	7.34	Put	Bond Future	688.8400	0.6888	713.0300	0.7130	3.512	0	0	0
2014/09/05	R207	05/02/2015	8.49	Put	Bond Future	106.1100	0.1061	109.5500	0.1096	3.242	0	0	0
2014/09/05	R207	05/02/2015			Bond Future	7.3615	100.0586	7.3777	99.9931	0.219	0.0000	0.0000	0
2014/09/05	R207	05/02/2015	8.51	Put	Bond Future	100.5000	0.1005	103.7700	0.1038	3.254	0	0	0
2014/09/05	R207	05/02/2015	8.50	Call	Bond Future	4,599.1800	4.5992	4,537.0500	4.5370	(1.351)	0	0	0
2014/09/05	R207	05/02/2015	8.51	Call	Bond Future	4,634.6500	4.6346	4,572.4400	4.5724	(1.342)	0	0	0
2014/09/05	R207	05/02/2015	8.49	Call	Bond Future	4,563.4800	4.5635	4,501.4400	4.5014	(1.359)	0	0	0
2014/09/05	R207	05/02/2015	8.50	Put	Bond Future	103.4100	0.1034	106.7600	0.1068	3.240	0	0	0
2014/09/05	R207	07/05/2015			Bond Future	7.3883	101.7896	7.4062	101.7202	0.242	0.0000	0.0000	0
2014/09/05	R207	07/05/2015	8.25	Call	Bond Future	3,749.2000	3.7492	3,691.5700	3.6916	(1.537)	0	0	0
2014/09/05	R207	07/05/2015	7.73	Call	Bond Future	2,316.4400	2.3164	2,269.3200	2.2693	(2.034)	0	0	66
2014/09/05	R207	07/05/2015	8.24	Put	Bond Future	477.2400	0.4772	489.1800	0.4892	2.502	0	0	0
2014/09/05	R207	07/05/2015	8.26	Put	Bond Future	462.7500	0.4627	474.3800	0.4744	2.513	0	0	0
2014/09/05	R207	07/05/2015	7.73	Put	Bond Future	1,000.0600	1.0001	1,022.3500	1.0223	2.229	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/05	R207	07/05/2015	8.25	Put	Bond Future	469.9500	0.4699	481.7300	0.4817	2.507	0	0	0
2014/09/05	R207	07/05/2015	8.26	Call	Bond Future	3,779.2800	3.7793	3,721.5000	3.7215	(1.529)	0	0	0
2014/09/05	R207	07/05/2015	8.24	Call	Bond Future	3,719.2000	3.7192	3,661.7300	3.6617	(1.545)	0	0	0
2014/09/05	R208	06/11/2014	7.46	Call	Bond Future	861.6000	0.8616	831.2000	0.8312	(3.528)	0	0	0
2014/09/05	R208	06/11/2014			Bond Future	7.4693	97.1675	7.4790	97.1200	0.130	0.0000	0.0000	16,437
2014/09/05	R208	06/11/2014	7.44	Call	Bond Future	813.7200	0.8137	784.1900	0.7842	(3.629)	0	0	0
2014/09/05	R208	06/11/2014	7.45	Call	Bond Future	837.4500	0.8375	807.4800	0.8075	(3.579)	0	0	0
2014/09/05	R208	06/11/2014	7.44	Put	Bond Future	957.3000	0.9573	975.2500	0.9753	1.875	0	0	0
2014/09/05	R208	06/11/2014	8.50	Put	Bond Future	13.4400	0.0134	13.4500	0.0135	0.074	0	0	1,520
2014/09/05	R208	06/11/2014	7.46	Put	Bond Future	907.1400	0.9071	924.2200	0.9242	1.883	0	0	0
2014/09/05	R208	06/11/2014	7.45	Put	Bond Future	932.0000	0.9320	949.5100	0.9495	1.879	0	0	0
2014/09/05	R208	06/11/2014	8.50	Call	Bond Future	4,902.3000	4.9023	4,854.8300	4.8548	(0.968)	0	0	0
2014/09/05	R208	05/02/2015	8.51	Call	Bond Future	4,725.2600	4.7253	4,679.0100	4.6790	(0.979)	0	0	0
2014/09/05	R208	05/02/2015			Bond Future	7.5230	98.7106	7.5334	98.6614	0.138	0.0000	0.0000	0
2014/09/05	R208	05/02/2015	8.49	Call	Bond Future	4,645.3900	4.6454	4,599.2900	4.5993	(0.992)	0	0	0
2014/09/05	R208	05/02/2015	8.51	Put	Bond Future	189.1900	0.1892	192.1400	0.1921	1.559	0	0	0
2014/09/05	R208	05/02/2015	8.50	Put	Bond Future	193.8500	0.1939	196.8800	0.1969	1.563	0	0	0
2014/09/05	R208	05/02/2015	8.49	Put	Bond Future	198.6100	0.1986	201.7100	0.2017	1.561	0	0	0
2014/09/05	R208	05/02/2015	8.50	Call	Bond Future	4,685.2900	4.6853	4,639.1200	4.6391	(0.985)	0	0	0
2014/09/05	R208	07/05/2015	8.01	Call	Bond Future	3,087.8300	3.0878	3,048.6000	3.0486	(1.270)	0	0	0
2014/09/05	R208	07/05/2015			Bond Future	7.5506	97.0155	7.5621	96.9628	0.153	0.0000	0.0000	0
2014/09/05	R208	07/05/2015	7.99	Call	Bond Future	3,027.3900	3.0274	2,988.4900	2.9885	(1.285)	0	0	0
2014/09/05	R208	07/05/2015	8.00	Call	Bond Future	3,057.5400	3.0575	3,018.4800	3.0185	(1.277)	0	0	0
2014/09/05	R208	07/05/2015	7.99	Put	Bond Future	1,041.9900	1.0420	1,055.8300	1.0558	1.328	0	0	0
2014/09/05	R208	07/05/2015	8.01	Put	Bond Future	1,013.2600	1.0133	1,026.7700	1.0268	1.333	0	0	0
2014/09/05	R208	07/05/2015	8.00	Put	Bond Future	1,027.5400	1.0275	1,041.2200	1.0412	1.331	0	0	0
2014/09/05	R208	06/08/2015			Bond Future	7.5389	98.8916	7.5509	98.8382	0.160	0.0000	0.0000	0
2014/09/05	R208	06/08/2015	8.00	Call	Bond Future	3,302.5300	3.3025	3,264.6000	3.2646	(1.149)	0	0	0
2014/09/05	R208	06/08/2015	8.01	Call	Bond Future	3,331.0500	3.3311	3,292.9700	3.2930	(1.143)	0	0	0
2014/09/05	R208	06/08/2015	8.85	Call	Bond Future	6,039.4100	6.0394	5,992.0000	5.9920	(0.785)	0	0	0
2014/09/05	R208	06/08/2015	7.99	Call	Bond Future	3,274.1200	3.2741	3,236.3400	3.2363	(1.154)	0	0	0
2014/09/05	R208	06/08/2015	8.01	Put	Bond Future	1,273.3400	1.2733	1,288.6600	1.2887	1.203	0	0	0
2014/09/05	R208	06/08/2015	8.00	Put	Bond Future	1,287.9300	1.2879	1,303.4000	1.3034	1.201	0	0	0
2014/09/05	R208	06/08/2015	7.99	Put	Bond Future	1,302.6700	1.3027	1,318.2900	1.3183	1.199	0	0	0
2014/09/05	R208	06/08/2015	8.85	Put	Bond Future	443.6900	0.4437	449.6800	0.4497	1.350	0	0	198
2014/09/05	R209	06/11/2014	8.95	Call	Bond Future	3,493.6400	3.4936	3,149.9600	3.1500	(9.837)	0	0	2,050
2014/09/05	R209	06/11/2014	9.50	Call	Bond Future	6,979.3100	6.9793	6,555.4100	6.5554	(6.074)	0	0	0
2014/09/05	R209	06/11/2014			Bond Future	8.5750	78.0981	8.6304	77.6561	0.646	0.0000	0.0000	25,706
2014/09/05	R209	06/11/2014	8.99	Put	Bond Future	507.4800	0.5075	596.3100	0.5963	17.504	0	0	0
2014/09/05	R209	06/11/2014	10.00	Call	Bond Future	10,244.8300	10.2448	9,805.0000	9.8050	(4.293)	0	0	0
2014/09/05	R209	06/11/2014	9.05	Put	Bond Future	417.7800	0.4178	493.5800	0.4936	18.144	0	0	0
2014/09/05	R209	06/11/2014	9.58	Put	Bond Future	57.6100	0.0576	71.0500	0.0711	23.329	0	0	907
2014/09/05	R209	06/11/2014	8.95	Put	Bond Future	575.6700	0.5757	673.9700	0.6740	17.076	0	0	0
2014/09/05	R209	06/11/2014	9.01	Put	Bond Future	475.9300	0.4759	560.2600	0.5603	17.719	0	0	0
2014/09/05	R209	06/11/2014	9.50	Put	Bond Future	79.9600	0.0800	98.0400	0.0980	22.611	0	0	5,500
2014/09/05	R209	06/11/2014	10.05	Call	Bond Future	10,562.9300	10.5629	10,122.6300	10.1226	(4.168)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/05	R209	06/11/2014	8.50	Call	Bond Future	1,355.2100	1.3552	1,152.2800	1.1523	(14.974)	0	0	5,500
2014/09/05	R209	06/11/2014	8.75	Put	Bond Future	1,036.1100	1.0361	1,190.6200	1.1906	14.913	0	0	0
2014/09/05	R209	06/11/2014	9.00	Put	Bond Future	491.5000	0.4915	578.0500	0.5780	17.609	0	0	0
2014/09/05	R209	06/11/2014	9.95	Call	Bond Future	9,924.8000	9.9248	9,485.5700	9.4856	(4.426)	0	0	0
2014/09/05	R209	06/11/2014	8.99	Call	Bond Future	3,726.6500	3.7267	3,373.5000	3.3735	(9.476)	0	0	0
2014/09/05	R209	06/11/2014	9.25	Call	Bond Future	5,340.6200	5.3406	4,940.8500	4.9408	(7.485)	0	0	0
2014/09/05	R209	06/11/2014	10.05	Put	Bond Future	6.0400	0.0060	7.7200	0.0077	27.815	0	0	2,050
2014/09/05	R209	06/11/2014	10.00	Put	Bond Future	7.9000	0.0079	10.0500	0.0100	27.215	0	0	1,640
2014/09/05	R209	06/11/2014	9.05	Call	Bond Future	4,085.2300	4.0852	3,719.0500	3.7190	(8.964)	0	0	2,050
2014/09/05	R209	06/11/2014	9.58	Call	Bond Future	7,508.3200	7.5083	7,079.7800	7.0798	(5.708)	0	0	0
2014/09/05	R209	06/11/2014	8.75	Call	Bond Future	2,419.4100	2.4194	2,131.9400	2.1319	(11.882)	0	0	2,200
2014/09/05	R209	06/11/2014	9.00	Call	Bond Future	3,785.6700	3.7857	3,430.2400	3.4302	(9.389)	0	0	1,640
2014/09/05	R209	06/11/2014	9.25	Put	Bond Future	208.8600	0.2089	251.0700	0.2511	20.210	0	0	2,200
2014/09/05	R209	06/11/2014	8.50	Put	Bond Future	1,959.5300	1.9595	2,198.5800	2.1986	12.199	0	0	0
2014/09/05	R209	06/11/2014	9.01	Call	Bond Future	3,844.9900	3.8450	3,487.3400	3.4873	(9.302)	0	0	0
2014/09/05	R209	06/11/2014	9.95	Put	Bond Future	10.2700	0.0103	13.0200	0.0130	26.777	0	0	2,050
2014/09/05	R209	05/02/2015	9.00	Put	Bond Future	1,496.7800	1.4968	1,637.7300	1.6377	9.417	0	0	0
2014/09/05	R209	05/02/2015			Bond Future	8.6273	79.3384	8.6843	78.8886	0.661	0.0000	0.0000	0
2014/09/05	R209	05/02/2015	9.25	Call	Bond Future	5,672.3200	5.6723	5,323.0600	5.3231	(6.157)	0	0	0
2014/09/05	R209	05/02/2015	9.26	Call	Bond Future	5,726.9600	5.7270	5,376.2700	5.3763	(6.123)	0	0	0
2014/09/05	R209	05/02/2015	9.25	Put	Bond Future	968.5300	0.9685	1,069.0600	1.0691	10.380	0	0	0
2014/09/05	R209	05/02/2015	9.24	Call	Bond Future	5,618.0000	5.6180	5,270.1900	5.2702	(6.191)	0	0	0
2014/09/05	R209	05/02/2015	9.00	Call	Bond Future	4,366.6900	4.3667	4,057.8500	4.0579	(7.073)	0	0	0
2014/09/05	R209	05/02/2015	9.24	Put	Bond Future	986.2100	0.9862	1,088.1900	1.0882	10.341	0	0	0
2014/09/05	R209	05/02/2015	9.26	Put	Bond Future	951.2800	0.9513	1,050.3800	1.0504	10.418	0	0	0
2014/09/05	R209	07/05/2015			Bond Future	8.6668	77.5606	8.7255	77.1009	0.678	0.0000	0.0000	0
2014/09/05	R209	07/05/2015	8.99	Put	Bond Future	2,453.6700	2.4537	2,620.3900	2.6204	6.795	0	0	0
2014/09/05	R209	07/05/2015	9.01	Put	Bond Future	2,395.8400	2.3958	2,559.6500	2.5597	6.837	0	0	0
2014/09/05	R209	07/05/2015	9.00	Put	Bond Future	2,424.6200	2.4246	2,589.8800	2.5899	6.816	0	0	0
2014/09/05	R209	07/05/2015	8.99	Call	Bond Future	4,930.5300	4.9305	4,637.5500	4.6375	(5.942)	0	0	0
2014/09/05	R209	07/05/2015	9.00	Call	Bond Future	4,976.1500	4.9762	4,681.7100	4.6817	(5.917)	0	0	0
2014/09/05	R209	07/05/2015	9.01	Call	Bond Future	5,021.9300	5.0219	4,726.0400	4.7260	(5.892)	0	0	0
2014/09/05	R209	06/08/2015	8.99	Put	Bond Future	3,146.5700	3.1466	3,325.8300	3.3258	5.697	0	0	0
2014/09/05	R209	06/08/2015			Bond Future	8.6887	79.0611	8.7489	78.5928	0.693	0.0000	0.0000	0
2014/09/05	R209	06/08/2015	9.01	Put	Bond Future	3,085.5300	3.0855	3,262.2500	3.2623	5.727	0	0	0
2014/09/05	R209	06/08/2015	9.90	Call	Bond Future	9,836.5100	9.8365	9,453.1400	9.4531	(3.897)	0	0	0
2014/09/05	R209	06/08/2015	9.00	Call	Bond Future	5,489.6000	5.4896	5,199.2900	5.1993	(5.288)	0	0	0
2014/09/05	R209	06/08/2015	9.01	Call	Bond Future	5,533.5800	5.5336	5,242.0100	5.2420	(5.269)	0	0	0
2014/09/05	R209	06/08/2015	8.99	Call	Bond Future	5,445.7500	5.4458	5,156.7200	5.1567	(5.307)	0	0	0
2014/09/05	R209	06/08/2015	9.00	Put	Bond Future	3,115.9300	3.1159	3,293.9100	3.2939	5.712	0	0	0
2014/09/05	R209	06/08/2015	9.90	Put	Bond Future	1,200.7700	1.2008	1,285.6900	1.2857	7.072	0	0	2,914
2014/09/05	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R210	06/11/2014			Bond Future	173.5242	173.5242	173.7194	173.7194	0.112	0.0000	0.0000	642
2014/09/05	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R210	06/11/2014	169.00	Call	Bond Future	4,524.2400	4.5242	4,719.3500	4.7194	4.313	0	0	0
2014/09/05	R210	06/11/2014	169.01	Call	Bond Future	4,514.2400	4.5142	4,709.3500	4.7094	4.322	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/05	R210	06/11/2014	168.99	Call	Bond Future	4,534.2400	4.5342	4,729.3500	4.7294	4.303	0	0	0
2014/09/05	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R210	05/02/2015			Bond Future	176.3008	176.3008	176.4973	176.4973	0.111	0.0000	0.0000	0
2014/09/05	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R210	05/02/2015	175.01	Call	Bond Future	1,290.7900	1.2908	1,487.3100	1.4873	15.225	0	0	0
2014/09/05	R210	05/02/2015	174.99	Call	Bond Future	1,310.7900	1.3108	1,507.3100	1.5073	14.992	0	0	0
2014/09/05	R210	05/02/2015	175.00	Call	Bond Future	1,300.7900	1.3008	1,497.3100	1.4973	15.108	0	0	0
2014/09/05	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R211	06/11/2014	130.00	Call	Bond Future	2,396.6400	2.3966	2,389.1200	2.3891	(0.314)	0	0	0
2014/09/05	R211	06/11/2014	130.01	Call	Bond Future	2,386.6400	2.3866	2,379.1200	2.3791	(0.315)	0	0	0
2014/09/05	R211	06/11/2014			Bond Future	132.3966	132.3966	132.3891	132.3891	(0.006)	0.0000	0.0000	1,120
2014/09/05	R211	06/11/2014	129.99	Call	Bond Future	2,406.6400	2.4066	2,399.1200	2.3991	(0.312)	0	0	0
2014/09/05	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R211	05/02/2015			Bond Future	132.9093	132.9093	132.9004	132.9004	(0.007)	0.0000	0.0000	0
2014/09/05	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R211	05/02/2015	132.99	Put	Bond Future	80.7100	0.0807	89.6400	0.0896	11.064	0	0	0
2014/09/05	R211	05/02/2015	133.01	Put	Bond Future	100.7100	0.1007	109.6400	0.1096	8.867	0	0	0
2014/09/05	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R211	05/02/2015	133.00	Put	Bond Future	90.7100	0.0907	99.6400	0.0996	9.845	0	0	0
2014/09/05	R212	06/11/2014			Bond Future	137.8749	137.8749	137.4088	137.4088	(0.338)	0.0000	0.0000	14,864
2014/09/05	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R212	06/11/2014	135.00	Call	Bond Future	2,874.9100	2.8749	2,408.7800	2.4088	(16.214)	0	0	0
2014/09/05	R212	06/11/2014	135.01	Call	Bond Future	2,864.9100	2.8649	2,398.7800	2.3988	(16.270)	0	0	0
2014/09/05	R212	06/11/2014	134.99	Call	Bond Future	2,884.9100	2.8849	2,418.7800	2.4188	(16.158)	0	0	0
2014/09/05	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R212	05/02/2015			Bond Future	138.3185	138.3185	137.8436	137.8436	(0.343)	0.0000	0.0000	0
2014/09/05	R212	05/02/2015	137.99	Put	Bond Future	0.0000	0.0000	146.4100	0.1464	100.000	0	0	0
2014/09/05	R212	05/02/2015	138.01	Put	Bond Future	0.0000	0.0000	166.4100	0.1664	100.000	0	0	0
2014/09/05	R212	05/02/2015	138.00	Put	Bond Future	0.0000	0.0000	156.4100	0.1564	100.000	0	0	0
2014/09/05	R212	05/02/2015	138.01	Call	Bond Future	308.4800	0.3085	0.0000	0.0000	(100.000)	0	0	0
2014/09/05	R212	05/02/2015	137.99	Call	Bond Future	328.4800	0.3285	0.0000	0.0000	(100.000)	0	0	0
2014/09/05	R212	05/02/2015	138.00	Call	Bond Future	318.4800	0.3185	0.0000	0.0000	(100.000)	0	0	0
2014/09/05	R213	06/11/2014	8.84	Call	Bond Future	3,679.9000	3.6799	3,484.4900	3.4845	(5.310)	0	0	0
2014/09/05	R213	06/11/2014	8.85	Put	Bond Future	506.0200	0.5060	547.8400	0.5478	8.264	0	0	0
2014/09/05	R213	06/11/2014			Bond Future	8.4336	88.7986	8.4635	88.5602	0.355	0.0000	0.0000	28,678
2014/09/05	R213	06/11/2014	8.85	Call	Bond Future	3,739.2000	3.7392	3,542.6300	3.5426	(5.257)	0	0	0
2014/09/05	R213	06/11/2014	8.86	Call	Bond Future	3,798.8400	3.7988	3,601.1300	3.6011	(5.204)	0	0	0
2014/09/05	R213	06/11/2014	8.84	Put	Bond Future	522.3300	0.5223	565.3100	0.5653	8.229	0	0	0
2014/09/05	R213	06/11/2014	8.86	Put	Bond Future	490.1400	0.4901	530.8200	0.5308	8.300	0	0	0
2014/09/05	R213	05/02/2015	9.26	Put	Bond Future	707.8700	0.7079	747.3400	0.7473	5.576	0	0	0
2014/09/05	R213	05/02/2015			Bond Future	8.4910	90.2085	8.5219	89.9654	0.365	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/05	R213	05/02/2015	9.25	Put	Bond Future	721.5600	0.7216	761.6800	0.7617	5.560	0	0	0
2014/09/05	R213	05/02/2015	9.24	Put	Bond Future	735.6400	0.7356	776.4200	0.7764	5.543	0	0	0
2014/09/05	R213	05/02/2015	9.25	Call	Bond Future	6,411.1600	6.4112	6,208.2400	6.2082	(3.165)	0	0	0
2014/09/05	R213	05/02/2015	9.26	Call	Bond Future	6,468.8200	6.4688	6,265.2500	6.2652	(3.147)	0	0	0
2014/09/05	R213	05/02/2015	9.24	Call	Bond Future	6,353.8000	6.3538	6,151.5400	6.1515	(3.183)	0	0	0
2014/09/05	R213	07/05/2015	8.74	Call	Bond Future	4,361.5900	4.3616	4,208.0400	4.2080	(3.521)	0	0	0
2014/09/05	R213	07/05/2015	8.75	Put	Bond Future	2,723.0000	2.7230	2,818.3200	2.8183	3.501	0	0	0
2014/09/05	R213	07/05/2015			Bond Future	8.5307	88.2206	8.5629	87.9709	0.377	0.0000	0.0000	0
2014/09/05	R213	07/05/2015	8.75	Call	Bond Future	4,404.9700	4.4050	4,250.5800	4.2506	(3.505)	0	0	0
2014/09/05	R213	07/05/2015	8.76	Call	Bond Future	4,448.8300	4.4488	4,293.6100	4.2936	(3.489)	0	0	0
2014/09/05	R213	07/05/2015	8.74	Put	Bond Future	2,755.3200	2.7553	2,851.4800	2.8515	3.490	0	0	0
2014/09/05	R213	07/05/2015	8.76	Put	Bond Future	2,691.2600	2.6913	2,785.7500	2.7857	3.511	0	0	0
2014/09/05	R214	06/11/2014	9.20	Call	Bond Future	4,745.2100	4.7452	4,348.6800	4.3487	(8.356)	0	0	2,500
2014/09/05	R214	06/11/2014	9.64	Call	Bond Future	7,693.8800	7.6939	7,246.6600	7.2467	(5.813)	0	0	0
2014/09/05	R214	06/11/2014			Bond Future	8.6552	79.0569	8.7106	78.5927	0.640	0.0000	0.0000	6,058
2014/09/05	R214	06/11/2014	9.20	Put	Bond Future	371.0800	0.3711	438.7500	0.4388	18.236	0	0	0
2014/09/05	R214	06/11/2014	9.65	Call	Bond Future	7,761.8500	7.7618	7,314.0500	7.3140	(5.769)	0	0	0
2014/09/05	R214	06/11/2014	9.66	Call	Bond Future	7,829.8200	7.8298	7,381.4500	7.3814	(5.726)	0	0	0
2014/09/05	R214	06/11/2014	9.80	Call	Bond Future	8,776.9700	8.7770	8,322.1400	8.3221	(5.182)	0	0	0
2014/09/05	R214	06/11/2014	9.64	Put	Bond Future	76.9400	0.0769	93.9200	0.0939	22.069	0	0	0
2014/09/05	R214	06/11/2014	9.66	Put	Bond Future	71.2100	0.0712	87.0400	0.0870	22.230	0	0	0
2014/09/05	R214	06/11/2014	9.65	Put	Bond Future	74.0200	0.0740	90.4200	0.0904	22.156	0	0	0
2014/09/05	R214	06/11/2014	9.80	Put	Bond Future	40.0700	0.0401	49.4400	0.0494	23.384	0	0	2,500
2014/09/05	R214	05/02/2015	9.50	Call	Bond Future	6,940.6100	6.9406	6,552.2500	6.5523	(5.595)	0	0	0
2014/09/05	R214	05/02/2015			Bond Future	8.7086	80.3122	8.7656	79.8398	0.655	0.0000	0.0000	0
2014/09/05	R214	05/02/2015	9.51	Call	Bond Future	6,999.0400	6.9990	6,609.4300	6.6094	(5.567)	0	0	0
2014/09/05	R214	05/02/2015	9.50	Put	Bond Future	783.9000	0.7839	867.8800	0.8679	10.713	0	0	0
2014/09/05	R214	05/02/2015	9.49	Call	Bond Future	6,882.2900	6.8823	6,495.1800	6.4952	(5.625)	0	0	0
2014/09/05	R214	05/02/2015	9.49	Put	Bond Future	798.2500	0.7983	883.4800	0.8835	10.677	0	0	0
2014/09/05	R214	05/02/2015	9.51	Put	Bond Future	769.7800	0.7698	852.5100	0.8525	10.747	0	0	0
2014/09/05	R214	07/05/2015			Bond Future	8.7468	78.4067	8.8055	77.9240	0.671	0.0000	0.0000	0
2014/09/05	R214	07/05/2015	9.15	Call	Bond Future	5,591.9200	5.5919	5,272.3400	5.2723	(5.715)	0	0	0
2014/09/05	R214	07/05/2015	9.16	Call	Bond Future	5,640.6400	5.6406	5,319.6100	5.3196	(5.691)	0	0	0
2014/09/05	R214	07/05/2015	9.14	Put	Bond Future	2,403.3400	2.4033	2,567.8900	2.5679	6.847	0	0	0
2014/09/05	R214	07/05/2015	9.16	Put	Bond Future	2,346.5300	2.3465	2,508.1700	2.5082	6.888	0	0	0
2014/09/05	R214	07/05/2015	9.15	Put	Bond Future	2,374.7900	2.3748	2,537.8800	2.5379	6.868	0	0	0
2014/09/05	R214	07/05/2015	9.14	Call	Bond Future	5,543.3600	5.5434	5,225.2400	5.2252	(5.739)	0	0	0
2014/09/05	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R248	06/11/2014			Bond Future	8.7214	102.0272	8.7819	101.3756	0.694	0.0000	0.0000	26,250
2014/09/05	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R248	06/11/2014	9.72	Call	Bond Future	9,867.9700	9.8680	9,216.4000	9.2164	(6.603)	0	0	0
2014/09/05	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R248	06/11/2014	9.73	Call	Bond Future	9,957.9400	9.9579	9,306.3700	9.3064	(6.543)	0	0	0
2014/09/05	R248	06/11/2014	9.74	Call	Bond Future	10,047.7500	10.0477	9,396.1800	9.3962	(6.485)	0	0	0
2014/09/05	R248	05/02/2015			Bond Future	8.7765	103.6471	8.8388	102.9841	0.710	0.0000	0.0000	1,277
2014/09/05	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/05	R248	05/02/2015	9.50	Call	Bond Future	7,243.6100	7.2436	6,580.6900	6.5807	(9.152)	0	0	0
2014/09/05	R248	05/02/2015	9.51	Call	Bond Future	7,337.1300	7.3371	6,674.2100	6.6742	(9.035)	0	0	0
2014/09/05	R248	05/02/2015	9.49	Call	Bond Future	7,149.9100	7.1499	6,486.9900	6.4870	(9.272)	0	0	0
2014/09/05	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R248	07/05/2015			Bond Future	8.8164	101.0048	8.8806	100.3277	0.728	0.0000	0.0000	0
2014/09/05	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/05	R248	07/05/2015	9.26	Call	Bond Future	4,517.5100	4.5175	3,840.3700	3.8404	(14.989)	0	0	0
2014/09/05	R248	07/05/2015	9.24	Call	Bond Future	4,321.7100	4.3217	3,644.5700	3.6446	(15.668)	0	0	0
2014/09/05	R248	07/05/2015	9.25	Call	Bond Future	4,419.7000	4.4197	3,742.5600	3.7426	(15.321)	0	0	0
Total													435211