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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/09/2014 TO 02/09/2014

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
2014/09/02	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	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
2014/09/02	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	2025	06/11/2014	117.01	Call	Bond Future	1,348.8900	1.3489	1,344.7800	1.3448	(0.305)	0	0	0
2014/09/02	2025	06/11/2014			Bond Future	118.3589	118.3589	118.3548	118.3548	(0.003)	0.0000	0.0000	16
2014/09/02	2025	06/11/2014	116.99	Call	Bond Future	1,368.8900	1.3689	1,364.7800	1.3648	(0.300)	0	0	0
2014/09/02	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2025	06/11/2014	117.00	Call	Bond Future	1,358.8900	1.3589	1,354.7800	1.3548	(0.302)	0	0	0
2014/09/02	2025	05/02/2015	119.01	Call	Bond Future	94.7600	0.0948	86.7300	0.0867	(8.474)	0	0	0
2014/09/02	2025	05/02/2015			Bond Future	119.1048	119.1048	119.0967	119.0967	(0.007)	0.0000	0.0000	0
2014/09/02	2025	05/02/2015	118.99	Call	Bond Future	114.7600	0.1148	106.7300	0.1067	(6.997)	0	0	0
2014/09/02	2025	05/02/2015	119.00	Call	Bond Future	104.7600	0.1048	96.7300	0.0967	(7.665)	0	0	0
2014/09/02	2025	05/02/2015	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2025	05/02/2015	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2025	05/02/2015	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2030	06/11/2014	9.01	Call	Bond Future	4,275.1700	4.2752	3,403.0900	3.4031	(20.399)	0	0	0
2014/09/02	2030	06/11/2014			Bond Future	8.4731	98.2141	8.5798	97.3420	1.260	0.0000	0.0000	4,188
2014/09/02	2030	06/11/2014	8.99	Call	Bond Future	4,120.8400	4.1208	3,248.7600	3.2488	(21.163)	0	0	0
2014/09/02	2030	06/11/2014	9.00	Call	Bond Future	4,198.0500	4.1981	3,325.9700	3.3260	(20.773)	0	0	0
2014/09/02	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2030	05/02/2015			Bond Future	8.5313	95.7717	8.6415	94.8848	1.292	0.0000	0.0000	0
2014/09/02	2030	05/02/2015	9.25	Call	Bond Future	5,579.1700	5.5792	4,692.2600	4.6923	(15.897)	0	0	0
2014/09/02	2030	05/02/2015	9.24	Call	Bond Future	5,504.7700	5.5048	4,617.8600	4.6179	(16.112)	0	0	0
2014/09/02	2030	05/02/2015	9.26	Call	Bond Future	5,653.4800	5.6535	4,766.5700	4.7666	(15.688)	0	0	0
2014/09/02	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2030	07/05/2015			Bond Future	8.5773	97.4358	8.6913	96.5308	1.329	0.0000	0.0000	0
2014/09/02	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2030	07/05/2015	8.74	Call	Bond Future	1,288.3300	1.2883	383.3000	0.3833	(70.248)	0	0	0
2014/09/02	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2030	07/05/2015	8.75	Call	Bond Future	1,366.7000	1.3667	461.6700	0.4617	(66.220)	0	0	0
2014/09/02	2030	07/05/2015	8.76	Call	Bond Future	1,444.9700	1.4450	539.9400	0.5399	(62.633)	0	0	0

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2014/09/02	2037	06/11/2014	9.69	Call	Bond Future	8,867.4200		8.8674	7,754.1600	7.7542	(12.554)	0	0	0
2014/09/02	2037	06/11/2014	9.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2037	06/11/2014			Bond Future	8.6962		100.4409	8.8130	99.3277	1.343	0.0000	0.0000	6,708
2014/09/02	2037	06/11/2014	9.70	Call	Bond Future	8,950.0300		8.9500	7,836.7700	7.8368	(12.439)	0	0	0
2014/09/02	2037	06/11/2014	9.71	Call	Bond Future	9,032.5200		9.0325	7,919.2600	7.9193	(12.325)	0	0	0
2014/09/02	2037	06/11/2014	9.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2037	06/11/2014	9.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2037	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2037	05/02/2015			Bond Future	8.7526		97.7836	8.8728	96.6517	1.374	0.0000	0.0000	3,280
2014/09/02	2037	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2037	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2037	05/02/2015	9.50	Call	Bond Future	6,710.5200		6.7105	5,578.6100	5.5786	(16.868)	0	0	0
2014/09/02	2037	05/02/2015	9.51	Call	Bond Future	6,795.2600		6.7953	5,663.3500	5.6634	(16.657)	0	0	0
2014/09/02	2037	05/02/2015	9.49	Call	Bond Future	6,625.6500		6.6257	5,493.7400	5.4937	(17.084)	0	0	0
2014/09/02	2037	07/05/2015	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2037	07/05/2015			Bond Future	8.7981		99.4828	8.9221	98.3284	1.409	0.0000	0.0000	0
2014/09/02	2037	07/05/2015	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2037	07/05/2015	9.01	Call	Bond Future	1,960.1600		1.9602	805.7500	0.8058	(58.894)	0	0	0
2014/09/02	2037	07/05/2015	8.99	Call	Bond Future	1,777.8300		1.7778	623.4200	0.6234	(64.934)	0	0	0
2014/09/02	2037	07/05/2015	9.00	Call	Bond Future	1,869.0600		1.8691	714.6500	0.7147	(61.764)	0	0	0
2014/09/02	2037	07/05/2015	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2038	06/11/2014	120.01	Call	Bond Future	3,220.0300		3.2200	3,216.4100	3.2164	(0.112)	0	0	0
2014/09/02	2038	06/11/2014			Bond Future	123.2300		123.2300	123.2264	123.2264	(0.003)	0.0000	0.0000	1,860
2014/09/02	2038	06/11/2014	119.99	Call	Bond Future	3,240.0300		3.2400	3,236.4100	3.2364	(0.112)	0	0	0
2014/09/02	2038	06/11/2014	120.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2038	06/11/2014	120.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2038	06/11/2014	119.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2038	06/11/2014	120.00	Call	Bond Future	3,230.0300		3.2300	3,226.4100	3.2264	(0.112)	0	0	0
2014/09/02	2038	05/02/2015	123.00	Call	Bond Future	909.8500		0.9098	901.9300	0.9019	(0.870)	0	0	0
2014/09/02	2038	05/02/2015			Bond Future	123.9099		123.9099	123.9019	123.9019	(0.006)	0.0000	0.0000	0
2014/09/02	2038	05/02/2015	123.01	Call	Bond Future	899.8500		0.8998	891.9300	0.8919	(0.880)	0	0	0
2014/09/02	2038	05/02/2015	122.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2038	05/02/2015	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2038	05/02/2015	122.99	Call	Bond Future	919.8500		0.9198	911.9300	0.9119	(0.861)	0	0	0
2014/09/02	2038	05/02/2015	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2044	06/11/2014			Bond Future	8.7593		102.3282	8.8761	101.1177	1.333	0.0000	0.0000	2,473
2014/09/02	2044	06/11/2014	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2044	06/11/2014	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2044	06/11/2014	8.99	Call	Bond Future	2,368.1000		2.3681	1,157.5600	1.1576	(51.119)	0	0	0
2014/09/02	2044	06/11/2014	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2044	06/11/2014	9.00	Call	Bond Future	2,468.5900		2.4686	1,258.0500	1.2581	(49.038)	0	0	0
2014/09/02	2044	06/11/2014	9.01	Call	Bond Future	2,568.8900		2.5689	1,358.3500	1.3584	(47.123)	0	0	0
2014/09/02	2044	05/02/2015	9.00	Call	Bond Future	1,900.0400		1.9000	669.1400	0.6691	(64.783)	0	0	0
2014/09/02	2044	05/02/2015			Bond Future	8.8135		99.5758	8.9336	98.3449	1.363	0.0000	0.0000	0
2014/09/02	2044	05/02/2015	9.01	Call	Bond Future	2,000.1500		2.0001	769.2500	0.7692	(61.540)	0	0	0
2014/09/02	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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2014/09/02	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2044	05/02/2015	8.99	Call	Bond Future	1,799.7500	1.7997	568.8500	0.5688	(68.393)	0	0	0
2014/09/02	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2044	07/05/2015			Bond Future	8.8574	101.3061	8.9811	100.0511	1.396	0.0000	0.0000	0
2014/09/02	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2044	07/05/2015	9.01	Call	Bond Future	1,544.6500	1.5447	289.6500	0.2896	(81.248)	0	0	0
2014/09/02	2044	07/05/2015	8.99	Call	Bond Future	1,344.5700	1.3446	89.5700	0.0896	(93.338)	0	0	0
2014/09/02	2044	07/05/2015	9.00	Call	Bond Future	1,444.6900	1.4447	189.6900	0.1897	(86.870)	0	0	0
2014/09/02	2046	06/11/2014	104.45	Call	Bond Future	19,250.6600	19.2507	19,247.0000	19.2470	(0.019)	0	0	0
2014/09/02	2046	06/11/2014	104.43	Call	Bond Future	19,270.6600	19.2707	19,267.0000	19.2670	(0.019)	0	0	0
2014/09/02	2046	06/11/2014			Bond Future	123.7007	123.7007	123.6970	123.6970	(0.003)	0.0000	0.0000	5,389
2014/09/02	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2046	06/11/2014	104.44	Call	Bond Future	19,260.6600	19.2607	19,257.0000	19.2570	(0.019)	0	0	0
2014/09/02	2046	05/02/2015			Bond Future	125.6862	125.6862	125.6814	125.6814	(0.004)	0.0000	0.0000	0
2014/09/02	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2046	05/02/2015	123.99	Call	Bond Future	1,696.2100	1.6962	1,691.3800	1.6914	(0.285)	0	0	0
2014/09/02	2046	05/02/2015	124.01	Call	Bond Future	1,676.2100	1.6762	1,671.3800	1.6714	(0.288)	0	0	0
2014/09/02	2046	05/02/2015	124.00	Call	Bond Future	1,686.2100	1.6862	1,681.3800	1.6814	(0.286)	0	0	0
2014/09/02	2050	06/11/2014			Bond Future	133.4800	133.4800	133.4762	133.4762	(0.003)	0.0000	0.0000	2,490
2014/09/02	2050	06/11/2014	126.00	Call	Bond Future	7,479.9700	7.4800	7,476.1900	7.4762	(0.051)	0	0	0
2014/09/02	2050	06/11/2014	126.01	Call	Bond Future	7,469.9700	7.4700	7,466.1900	7.4662	(0.051)	0	0	0
2014/09/02	2050	06/11/2014	125.99	Call	Bond Future	7,489.9700	7.4900	7,486.1900	7.4862	(0.050)	0	0	0
2014/09/02	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2050	05/02/2015			Bond Future	134.1780	134.1780	134.1695	134.1695	(0.006)	0.0000	0.0000	0
2014/09/02	2050	05/02/2015	130.01	Call	Bond Future	4,167.9700	4.1680	4,159.5400	4.1595	(0.202)	0	0	0
2014/09/02	2050	05/02/2015	129.99	Call	Bond Future	4,187.9700	4.1880	4,179.5400	4.1795	(0.201)	0	0	0
2014/09/02	2050	05/02/2015	130.00	Call	Bond Future	4,177.9700	4.1780	4,169.5400	4.1695	(0.202)	0	0	0
2014/09/02	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	AL12	06/11/2014			Index Future	522.6130	522.6130	517.2900	517.2900	(1.019)	0.0000	0.0000	0
2014/09/02	AL12	05/02/2015			Index Future	530.9340	530.9340	525.5210	525.5210	(1.020)	0.0000	0.0000	0
2014/09/02	AL12	07/05/2015			Index Future	540.1350	540.1350	534.6140	534.6140	(1.022)	0.0000	0.0000	0
2014/09/02	AL37	06/11/2014			Index Future	439.9480	439.9480	438.3450	438.3450	(0.364)	0.0000	0.0000	0
2014/09/02	AL37	05/02/2015			Index Future	446.9520	446.9520	445.3200	445.3200	(0.365)	0.0000	0.0000	0
2014/09/02	AL7T	06/11/2014			Index Future	520.4380	520.4380	517.3570	517.3570	(0.592)	0.0000	0.0000	1
2014/09/02	AL7T	05/02/2015			Index Future	528.7250	528.7250	525.5890	525.5890	(0.593)	0.0000	0.0000	0
2014/09/02	ALBI	06/11/2014			Index Future	473.8270	473.8270	470.5230	470.5230	(0.697)	0.0000	0.0000	585
2014/09/02	ALBI	05/02/2015			Index Future	481.3710	481.3710	478.0100	478.0100	(0.698)	0.0000	0.0000	65
2014/09/02	ALBI	07/05/2015			Index Future	489.7130	489.7130	486.2810	486.2810	(0.701)	0.0000	0.0000	0
2014/09/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/09/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/09/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/02	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	EL28	06/11/2014			Bond Future	124.6122	124.6122	124.6051	124.6051	(0.006)	0.0000	0.0000	0
2014/09/02	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	EL28	06/11/2014	122.00	Call	Bond Future	2,612.1700	2.6122	2,605.1500	2.6051	(0.269)	0	0	0

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2014/09/02	EL28	06/11/2014	122.01	Call	Bond Future	2,602.1700	2.6022	2,595.1500	2.5951	(0.270)	0	0	0
2014/09/02	EL28	06/11/2014	121.99	Call	Bond Future	2,622.1700	2.6222	2,615.1500	2.6151	(0.268)	0	0	0
2014/09/02	EL28	05/02/2015	126.00	Call	Bond Future	612.5800	0.6126	604.3100	0.6043	(1.350)	0	0	0
2014/09/02	EL28	05/02/2015			Bond Future	126.6126	126.6126	126.6043	126.6043	(0.007)	0.0000	0.0000	0
2014/09/02	EL28	05/02/2015	126.01	Call	Bond Future	602.5800	0.6026	594.3100	0.5943	(1.372)	0	0	0
2014/09/02	EL28	05/02/2015	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	EL28	05/02/2015	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	EL28	05/02/2015	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	EL28	05/02/2015	125.99	Call	Bond Future	622.5800	0.6226	614.3100	0.6143	(1.328)	0	0	0
2014/09/02	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	ES33	06/11/2014			Bond Future	9.4107	84.4486	9.5628	83.3020	1.616	0.0000	0.0000	6,220
2014/09/02	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	ES33	06/11/2014	10.29	Call	Bond Future	6,308.2300	6.3082	5,161.5800	5.1616	(18.177)	0	0	0
2014/09/02	ES33	06/11/2014	10.30	Call	Bond Future	6,375.6800	6.3757	5,229.0300	5.2290	(17.985)	0	0	0
2014/09/02	ES33	06/11/2014	10.31	Call	Bond Future	6,443.0300	6.4430	5,296.3800	5.2964	(17.797)	0	0	0
2014/09/02	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	ES33	05/02/2015	10.00	Call	Bond Future	3,666.9600	3.6670	2,501.0200	2.5010	(31.796)	0	0	0
2014/09/02	ES33	05/02/2015			Bond Future	9.4941	85.7940	9.6512	84.6281	1.655	0.0000	0.0000	0
2014/09/02	ES33	05/02/2015	10.01	Call	Bond Future	3,736.9200	3.7369	2,570.9800	2.5710	(31.201)	0	0	0
2014/09/02	ES33	05/02/2015	9.99	Call	Bond Future	3,596.9100	3.5969	2,430.9700	2.4310	(32.415)	0	0	0
2014/09/02	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	ES33	07/05/2015			Bond Future	9.5611	83.4926	9.7234	82.3040	1.697	0.0000	0.0000	0
2014/09/02	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	ES33	07/05/2015	9.76	Call	Bond Future	1,453.2500	1.4532	264.6000	0.2646	(81.793)	0	0	0
2014/09/02	ES33	07/05/2015	9.74	Call	Bond Future	1,308.8600	1.3089	120.2100	0.1202	(90.816)	0	0	0
2014/09/02	ES33	07/05/2015	9.75	Call	Bond Future	1,381.1000	1.3811	192.4500	0.1925	(86.065)	0	0	0
2014/09/02	GOVI	06/11/2014	449.01	Call	GOVI	229,820.0000	22.9820	199,480.0000	19.9480	(13.202)	0	0	0
2014/09/02	GOVI	06/11/2014			GOVI	471.9920	471.9920	468.9580	468.9580	(0.643)	0.0000	0.0000	396
2014/09/02	GOVI	06/11/2014	448.99	Call	GOVI	230,020.0000	23.0020	199,680.0000	19.9680	(13.190)	0	0	0
2014/09/02	GOVI	06/11/2014	449.00	Call	GOVI	229,920.0000	22.9920	199,580.0000	19.9580	(13.196)	0	0	0
2014/09/02	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	GOVI	05/02/2015	459.99	Call	GOVI	195,170.0000	19.5170	164,300.0000	16.4300	(15.817)	0	0	0
2014/09/02	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	GOVI	05/02/2015			GOVI	479.5070	479.5070	476.4200	476.4200	(0.644)	0.0000	0.0000	45
2014/09/02	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	GOVI	05/02/2015	460.00	Call	GOVI	195,070.0000	19.5070	164,200.0000	16.4200	(15.825)	0	0	0
2014/09/02	GOVI	05/02/2015	460.01	Call	GOVI	194,970.0000	19.4970	164,100.0000	16.4100	(15.833)	0	0	0
2014/09/02	GOVI	07/05/2015	449.99	Call	GOVI	378,270.0000	37.8270	346,730.0000	34.6730	(8.338)	0	0	0
2014/09/02	GOVI	07/05/2015			GOVI	487.8170	487.8170	484.6630	484.6630	(0.647)	0.0000	0.0000	0

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2014/09/02	GOVI	07/05/2015	450.00	Call	GOVI	378,170.0000	37.8170	346,630.0000	34.6630	(8.340)	0	0	0
2014/09/02	GOVI	07/05/2015	450.01	Call	GOVI	378,070.0000	37.8070	346,530.0000	34.6530	(8.342)	0	0	0
2014/09/02	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/09/02	ICAA	06/11/2014			Can-Do Interest Rate	144.7904	144.7904	144.7655	144.7655	(0.017)	0.0000	0.0000	571
2014/09/02	IGOV	06/11/2014			Index Future	220.4880	220.4880	220.4030	220.4030	(0.039)	0.0000	0.0000	1,192
2014/09/02	IGOV	05/02/2015			Index Future	224.0260	224.0260	223.9370	223.9370	(0.040)	0.0000	0.0000	0
2014/09/02	IGOV	07/05/2015			Index Future	227.9340	227.9340	227.8380	227.8380	(0.042)	0.0000	0.0000	0
2014/09/02	ILBI	06/11/2014			Index Future	597.3230	597.3230	597.0970	597.0970	(0.038)	0.0000	0.0000	0
2014/09/02	ILBI	05/02/2015			Index Future	606.8250	606.8250	606.5930	606.5930	(0.038)	0.0000	0.0000	157
2014/09/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/09/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/09/02	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/09/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/09/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/09/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/09/02	JBAF	17/09/2014			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	33,000
2014/09/02	JBAF	15/10/2014			Jibar Tradeable Future	6.1800	93.8200	6.1700	93.8300	(0.162)	0.0000	0.0000	0
2014/09/02	JBAF	19/11/2014			Jibar Tradeable Future	6.2100	93.7900	6.2100	93.7900	0.000	0.0000	0.0000	0
2014/09/02	JBAF	17/12/2014			Jibar Tradeable Future	6.2800	93.7200	6.2800	93.7200	0.000	0.0000	0.0000	0
2014/09/02	JBAF	21/01/2015			Jibar Tradeable Future	6.3300	93.6700	6.3600	93.6400	0.474	0.0000	0.0000	0
2014/09/02	JBAF	18/02/2015			Jibar Tradeable Future	6.3900	93.6100	6.4200	93.5800	0.469	0.0000	0.0000	0
2014/09/02	JBAF	18/03/2015			Jibar Tradeable Future	6.4400	93.5600	6.4800	93.5200	0.621	0.0000	0.0000	2,850
2014/09/02	JBAF	17/06/2015			Jibar Tradeable Future	6.5800	93.4200	6.6600	93.3400	1.216	0.0000	0.0000	5,000
2014/09/02	JBAF	16/09/2015			Jibar Tradeable Future	6.7400	93.2600	6.8100	93.1900	1.039	0.0000	0.0000	0
2014/09/02	JBAF	15/12/2015			Jibar Tradeable Future	6.8800	93.1200	6.9700	93.0300	1.308	0.0000	0.0000	0
2014/09/02	JBAF	16/03/2016			Jibar Tradeable Future	7.0300	92.9700	7.1100	92.8900	1.138	0.0000	0.0000	0
2014/09/02	JBAF	15/06/2016			Jibar Tradeable Future	7.1800	92.8200	7.2700	92.7300	1.253	0.0000	0.0000	0
2014/09/02	R023	06/11/2014			Bond Future	7.7912	101.2751	7.8782	100.7533	1.116	0.0000	0.0000	8,834
2014/09/02	R023	06/11/2014	8.59	Put	Bond Future	101.6100	0.1016	139.8200	0.1398	37.605	0	0	0
2014/09/02	R023	06/11/2014	8.61	Put	Bond Future	94.0600	0.0941	129.8200	0.1298	38.018	0	0	0
2014/09/02	R023	06/11/2014	8.59	Call	Bond Future	4,768.7200	4.7687	4,285.1300	4.2851	(10.141)	0	0	0
2014/09/02	R023	06/11/2014	8.60	Put	Bond Future	97.7700	0.0978	134.7400	0.1347	37.813	0	0	0

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2014/09/02	R023	06/11/2014	8.60	Call	Bond Future	4,821.5300	4.8215	4,336.7000	4.3367	(10.056)	0	0	0
2014/09/02	R023	06/11/2014	8.61	Call	Bond Future	4,874.4300	4.8744	4,388.3900	4.3884	(9.971)	0	0	0
2014/09/02	R023	05/02/2015	8.74	Put	Bond Future	398.2900	0.3983	479.6700	0.4797	20.432	0	0	0
2014/09/02	R023	05/02/2015			Bond Future	7.8510	102.8883	7.9419	102.3573	1.158	0.0000	0.0000	0
2014/09/02	R023	05/02/2015	8.75	Call	Bond Future	5,489.0800	5.4891	5,038.0400	5.0380	(8.217)	0	0	0
2014/09/02	R023	05/02/2015	8.76	Call	Bond Future	5,535.9600	5.5360	5,083.5800	5.0836	(8.172)	0	0	0
2014/09/02	R023	05/02/2015	8.74	Call	Bond Future	5,442.3100	5.4423	4,992.6300	4.9926	(8.263)	0	0	0
2014/09/02	R023	05/02/2015	8.76	Put	Bond Future	382.2400	0.3822	460.9200	0.4609	20.584	0	0	0
2014/09/02	R023	05/02/2015	8.75	Put	Bond Future	390.1900	0.3902	470.2100	0.4702	20.508	0	0	0
2014/09/02	R023	07/05/2015	8.14	Call	Bond Future	3,313.9100	3.3139	2,990.5200	2.9905	(9.759)	0	0	0
2014/09/02	R023	07/05/2015	8.15	Put	Bond Future	1,843.9600	1.8440	2,061.8500	2.0619	11.816	0	0	0
2014/09/02	R023	07/05/2015			Bond Future	7.8846	100.7464	7.9798	100.2033	1.209	0.0000	0.0000	0
2014/09/02	R023	07/05/2015	8.15	Call	Bond Future	3,347.7400	3.3477	3,022.4800	3.0225	(9.716)	0	0	0
2014/09/02	R023	07/05/2015	8.16	Call	Bond Future	3,381.7300	3.3817	3,054.6100	3.0546	(9.673)	0	0	0
2014/09/02	R023	07/05/2015	8.14	Put	Bond Future	1,866.2500	1.8663	2,086.0100	2.0860	11.775	0	0	0
2014/09/02	R023	07/05/2015	8.16	Put	Bond Future	1,821.8600	1.8219	2,037.8900	2.0379	11.858	0	0	0
2014/09/02	R023	06/08/2015	9.07	Put	Bond Future	859.7000	0.8597	967.8600	0.9679	12.581	0	0	911
2014/09/02	R023	06/08/2015	8.24	Call	Bond Future	4,050.4700	4.0505	3,713.0100	3.7130	(8.331)	0	0	0
2014/09/02	R023	06/08/2015			Bond Future	7.8885	102.6909	7.9879	102.1378	1.260	0.0000	0.0000	0
2014/09/02	R023	06/08/2015	9.07	Call	Bond Future	7,189.0600	7.1891	6,744.0700	6.7441	(6.190)	0	0	0
2014/09/02	R023	06/08/2015	8.26	Put	Bond Future	2,070.7900	2.0708	2,283.4000	2.2834	10.267	0	0	0
2014/09/02	R023	06/08/2015	8.25	Put	Bond Future	2,091.4700	2.0915	2,305.6100	2.3056	10.239	0	0	0
2014/09/02	R023	06/08/2015	8.24	Put	Bond Future	2,112.3100	2.1123	2,328.0000	2.3280	10.211	0	0	0
2014/09/02	R023	06/08/2015	8.25	Call	Bond Future	4,084.0800	4.0841	3,745.0700	3.7451	(8.301)	0	0	0
2014/09/02	R023	06/08/2015	8.26	Call	Bond Future	4,117.8000	4.1178	3,777.2600	3.7773	(8.270)	0	0	0
2014/09/02	R157	06/11/2014	6.19	Put	Bond Future	498.9700	0.4990	492.2300	0.4922	(1.351)	0	0	0
2014/09/02	R157	06/11/2014			Bond Future	6.7341	107.5548	6.7258	107.5618	(0.123)	0.0000	0.0000	0
2014/09/02	R157	06/11/2014	6.21	Put	Bond Future	484.7000	0.4847	477.9900	0.4780	(1.384)	0	0	0
2014/09/02	R157	06/11/2014	6.20	Put	Bond Future	491.8100	0.4918	485.0900	0.4851	(1.366)	0	0	0
2014/09/02	R157	06/11/2014	6.21	Call	Bond Future	40.4700	0.0405	40.7700	0.0408	0.741	0	0	0
2014/09/02	R157	06/11/2014	6.19	Call	Bond Future	37.7300	0.0377	38.0000	0.0380	0.716	0	0	0
2014/09/02	R157	06/11/2014	6.20	Call	Bond Future	39.0800	0.0391	39.3700	0.0394	0.742	0	0	0
2014/09/02	R157	05/02/2015	8.74	Call	Bond Future	1,109.5000	1.1095	1,114.5400	1.1145	0.454	0	0	0
2014/09/02	R157	05/02/2015	8.75	Put	Bond Future	24.2000	0.0242	23.4600	0.0235	(3.058)	0	0	0
2014/09/02	R157	05/02/2015			Bond Future	6.8897	109.2683	6.8799	109.2741	(0.142)	0.0000	0.0000	0
2014/09/02	R157	05/02/2015	8.74	Put	Bond Future	24.6300	0.0246	23.8800	0.0239	(3.045)	0	0	0
2014/09/02	R157	05/02/2015	8.76	Put	Bond Future	23.7800	0.0238	23.0500	0.0231	(3.070)	0	0	0
2014/09/02	R157	05/02/2015	8.75	Call	Bond Future	1,114.8800	1.1149	1,119.9300	1.1199	0.453	0	0	0
2014/09/02	R157	05/02/2015	8.76	Call	Bond Future	1,120.2600	1.1203	1,125.3200	1.1253	0.452	0	0	0
2014/09/02	R186	06/11/2014	7.70	Call	Bond Future	721.1700	0.7212	468.0400	0.4680	(35.100)	0	0	1,500
2014/09/02	R186	06/11/2014	8.14	Call	Bond Future	2,340.7200	2.3407	1,753.0200	1.7530	(25.108)	0	0	0
2014/09/02	R186	06/11/2014	8.15	Put	Bond Future	1,338.7500	1.3388	1,794.5200	1.7945	34.044	0	0	0
2014/09/02	R186	06/11/2014	8.53	Call	Bond Future	4,677.0300	4.6770	3,830.1100	3.8301	(18.108)	0	0	0
2014/09/02	R186	06/11/2014			Bond Future	8.0273	123.0117	8.1498	121.9604	1.527	0.0000	0.0000	48,647
2014/09/02	R186	06/11/2014	7.80	Put	Bond Future	2,969.4100	2.9694	3,698.6600	3.6987	24.559	0	0	0
2014/09/02	R186	06/11/2014	8.30	Call	Bond Future	3,215.6300	3.2156	2,508.8900	2.5089	(21.978)	0	0	100

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2014/09/02	R186	06/11/2014	8.50	Call	Bond Future	4,475.1200	4.4751	3,643.9800	3.6440	(18.572)	0	0	0
2014/09/02	R186	06/11/2014	9.17	Call	Bond Future	9,360.7200	9.3607	8,335.4900	8.3355	(10.952)	0	0	0
2014/09/02	R186	06/11/2014	7.70	Put	Bond Future	3,593.0800	3.5931	4,391.2100	4.3912	22.213	0	0	0
2014/09/02	R186	06/11/2014	8.15	Call	Bond Future	2,391.4600	2.3915	1,795.9700	1.7960	(24.901)	0	0	0
2014/09/02	R186	06/11/2014	8.45	Put	Bond Future	572.9000	0.5729	821.0800	0.8211	43.320	0	0	6,000
2014/09/02	R186	06/11/2014	8.53	Put	Bond Future	444.9600	0.4450	649.3000	0.6493	45.923	0	0	100
2014/09/02	R186	06/11/2014	8.00	Call	Bond Future	1,693.3100	1.6933	1,217.0600	1.2171	(28.125)	0	0	1,500
2014/09/02	R186	06/11/2014	8.16	Call	Bond Future	2,442.5600	2.4426	1,839.3100	1.8393	(24.697)	0	0	0
2014/09/02	R186	06/11/2014	8.60	Put	Bond Future	353.6500	0.3537	524.1600	0.5242	48.214	0	0	0
2014/09/02	R186	06/11/2014	8.50	Put	Bond Future	489.7000	0.4897	709.8200	0.7098	44.950	0	0	7,000
2014/09/02	R186	06/11/2014	7.80	Call	Bond Future	985.0100	0.9850	663.0000	0.6630	(32.691)	0	0	100
2014/09/02	R186	06/11/2014	8.30	Put	Bond Future	893.5000	0.8935	1,238.0200	1.2380	38.558	0	0	100
2014/09/02	R186	06/11/2014	9.17	Put	Bond Future	37.7600	0.0378	63.7900	0.0638	68.935	0	0	2,010
2014/09/02	R186	06/11/2014	8.14	Put	Bond Future	1,373.3200	1.3733	1,836.8800	1.8369	33.755	0	0	0
2014/09/02	R186	06/11/2014	8.60	Call	Bond Future	5,158.3900	5.1584	4,277.6400	4.2776	(17.074)	0	0	0
2014/09/02	R186	06/11/2014	8.00	Put	Bond Future	1,929.1900	1.9292	2,504.2000	2.5042	29.806	0	0	0
2014/09/02	R186	06/11/2014	8.16	Put	Bond Future	1,304.6300	1.3046	1,752.6400	1.7526	34.340	0	0	0
2014/09/02	R186	06/11/2014	8.45	Call	Bond Future	4,145.6000	4.1456	3,342.5200	3.3425	(19.372)	0	0	0
2014/09/02	R186	05/02/2015	9.00	Call	Bond Future	8,011.4100	8.0114	7,111.0400	7.1110	(11.239)	0	0	0
2014/09/02	R186	05/02/2015			Bond Future	8.0823	119.6750	8.2094	118.6058	1.573	0.0000	0.0000	540
2014/09/02	R186	05/02/2015	8.75	Call	Bond Future	6,414.1300	6.4141	5,591.9600	5.5920	(12.818)	0	0	0
2014/09/02	R186	05/02/2015	8.76	Call	Bond Future	6,476.0300	6.4760	5,650.3400	5.6503	(12.750)	0	0	0
2014/09/02	R186	05/02/2015	8.74	Call	Bond Future	6,352.6500	6.3526	5,534.0500	5.5340	(12.886)	0	0	0
2014/09/02	R186	05/02/2015	8.76	Put	Bond Future	927.2400	0.9272	1,170.7600	1.1708	26.263	0	0	0
2014/09/02	R186	05/02/2015	8.75	Put	Bond Future	944.5800	0.9446	1,191.6200	1.1916	26.153	0	0	0
2014/09/02	R186	05/02/2015	9.00	Put	Bond Future	584.0300	0.5840	752.8700	0.7529	28.909	0	0	9,600
2014/09/02	R186	05/02/2015	8.74	Put	Bond Future	962.4100	0.9624	1,213.0200	1.2130	26.040	0	0	0
2014/09/02	R186	07/05/2015			Bond Future	8.1202	121.7535	8.2524	120.6624	1.628	0.0000	0.0000	0
2014/09/02	R186	07/05/2015	8.25	Call	Bond Future	4,254.6800	4.2547	3,660.4100	3.6604	(13.967)	0	0	0
2014/09/02	R186	07/05/2015	8.24	Put	Bond Future	3,220.3000	3.2203	3,721.0300	3.7210	15.549	0	0	0
2014/09/02	R186	07/05/2015	8.26	Put	Bond Future	3,146.8700	3.1469	3,639.9100	3.6399	15.668	0	0	0
2014/09/02	R186	07/05/2015	8.25	Put	Bond Future	3,183.2300	3.1832	3,680.1000	3.6801	15.609	0	0	0
2014/09/02	R186	07/05/2015	8.26	Call	Bond Future	4,300.3300	4.3003	3,702.2300	3.7022	(13.908)	0	0	0
2014/09/02	R186	07/05/2015	8.24	Call	Bond Future	4,209.6600	4.2097	3,619.2500	3.6193	(14.025)	0	0	0
2014/09/02	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R197	06/11/2014			Bond Future	288.3273	288.3273	288.1011	288.1011	(0.078)	0.0000	0.0000	939
2014/09/02	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R197	06/11/2014	285.00	Call	Bond Future	3,327.3400	3.3273	3,101.1400	3.1011	(6.798)	0	0	0
2014/09/02	R197	06/11/2014	285.01	Call	Bond Future	3,317.3400	3.3173	3,091.1400	3.0911	(6.819)	0	0	0
2014/09/02	R197	06/11/2014	284.99	Call	Bond Future	3,337.3400	3.3373	3,111.1400	3.1111	(6.778)	0	0	0
2014/09/02	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R197	05/02/2015	288.99	Put	Bond Future	2,036.4000	2.0364	2,283.6700	2.2837	12.143	0	0	0
2014/09/02	R197	05/02/2015			Bond Future	286.9536	286.9536	286.7063	286.7063	(0.086)	0.0000	0.0000	0
2014/09/02	R197	05/02/2015	289.01	Put	Bond Future	2,056.4000	2.0564	2,303.6700	2.3037	12.024	0	0	0
2014/09/02	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R197	05/02/2015	289.00	Put	Bond Future	2,046.4000	2.0464	2,293.6700	2.2937	12.083	0	0	0
2014/09/02	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/09/02	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R202	06/11/2014	226.99	Call	Bond Future	7,266.6800	7.2667	7,259.6300	7.2596	(0.097)	0	0	0
2014/09/02	R202	06/11/2014			Bond Future	234.2567	234.2567	234.2496	234.2496	(0.003)	0.0000	0.0000	47,402
2014/09/02	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R202	06/11/2014	227.00	Call	Bond Future	7,256.6800	7.2567	7,249.6300	7.2496	(0.097)	0	0	0
2014/09/02	R202	06/11/2014	227.01	Call	Bond Future	7,246.6800	7.2467	7,239.6300	7.2396	(0.097)	0	0	0
2014/09/02	R202	05/02/2015	233.01	Call	Bond Future	1,818.9600	1.8190	1,801.5700	1.8016	(0.956)	0	0	0
2014/09/02	R202	05/02/2015			Bond Future	234.8290	234.8290	234.8116	234.8116	(0.007)	0.0000	0.0000	0
2014/09/02	R202	05/02/2015	232.99	Call	Bond Future	1,838.9600	1.8390	1,821.5700	1.8216	(0.946)	0	0	0
2014/09/02	R202	05/02/2015	233.00	Call	Bond Future	1,828.9600	1.8290	1,811.5700	1.8116	(0.951)	0	0	0
2014/09/02	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R203	06/11/2014	6.86	Call	Bond Future	500.9900	0.5010	363.5300	0.3635	(27.438)	0	0	0
2014/09/02	R203	06/11/2014			Bond Future	6.8263	104.9070	6.9327	104.6303	1.559	0.0000	0.0000	14,059
2014/09/02	R203	06/11/2014	6.84	Call	Bond Future	473.2500	0.4733	340.8400	0.3408	(27.979)	0	0	45
2014/09/02	R203	06/11/2014	6.98	Call	Bond Future	686.3600	0.6864	519.2100	0.5192	(24.353)	0	0	14
2014/09/02	R203	06/11/2014	6.85	Call	Bond Future	487.0100	0.4870	352.0700	0.3521	(27.708)	0	0	0
2014/09/02	R203	06/11/2014	6.98	Put	Bond Future	287.0400	0.2870	396.5500	0.3966	38.151	0	0	0
2014/09/02	R203	06/11/2014	6.84	Put	Bond Future	437.5100	0.4375	581.7600	0.5818	32.971	0	0	0
2014/09/02	R203	06/11/2014	6.86	Put	Bond Future	413.2100	0.4132	552.4100	0.5524	33.687	0	0	0
2014/09/02	R203	06/11/2014	6.85	Put	Bond Future	425.2500	0.4252	566.9700	0.5670	33.326	0	0	0
2014/09/02	R203	05/02/2015	7.69	Call	Bond Future	2,052.1100	2.0521	1,812.7700	1.8128	(11.663)	0	0	55
2014/09/02	R203	05/02/2015	8.34	Put	Bond Future	20.3600	0.0204	29.4900	0.0295	44.843	0	0	0
2014/09/02	R203	05/02/2015			Bond Future	6.8740	106.5783	6.9925	106.2960	1.724	0.0000	0.0000	0
2014/09/02	R203	05/02/2015	8.35	Call	Bond Future	3,466.3900	3.4664	3,193.0000	3.1930	(7.887)	0	0	0
2014/09/02	R203	05/02/2015	8.36	Call	Bond Future	3,488.5900	3.4886	3,214.9500	3.2150	(7.844)	0	0	0
2014/09/02	R203	05/02/2015	8.34	Call	Bond Future	3,444.2000	3.4442	3,171.0700	3.1711	(7.930)	0	0	0
2014/09/02	R203	05/02/2015	7.69	Put	Bond Future	128.4400	0.1284	171.3600	0.1714	33.416	0	0	0
2014/09/02	R203	05/02/2015	8.36	Put	Bond Future	19.0400	0.0190	27.6600	0.0277	45.273	0	0	0
2014/09/02	R203	05/02/2015	8.35	Put	Bond Future	19.6900	0.0197	28.5600	0.0286	45.048	0	0	0
2014/09/02	R203	07/05/2015			Bond Future	6.8545	104.2584	6.9884	103.9681	1.953	0.0000	0.0000	0
2014/09/02	R203	07/05/2015	7.24	Put	Bond Future	490.8600	0.4909	596.2100	0.5962	21.462	0	0	0
2014/09/02	R203	07/05/2015	7.26	Put	Bond Future	477.2100	0.4772	580.4000	0.5804	21.624	0	0	0
2014/09/02	R203	07/05/2015	7.25	Put	Bond Future	484.0000	0.4840	588.2600	0.5883	21.541	0	0	0
2014/09/02	R203	07/05/2015	7.25	Call	Bond Future	1,338.7100	1.3387	1,152.6300	1.1526	(13.900)	0	0	0
2014/09/02	R203	07/05/2015	7.26	Call	Bond Future	1,353.4100	1.3534	1,166.2600	1.1663	(13.828)	0	0	0
2014/09/02	R203	07/05/2015	7.24	Call	Bond Future	1,324.0700	1.3241	1,139.0800	1.1391	(13.971)	0	0	0
2014/09/02	R204	06/11/2014	7.99	Put	Bond Future	27.6600	0.0277	42.3300	0.0423	53.037	0	0	1,270
2014/09/02	R204	06/11/2014			Bond Future	7.1307	106.1634	7.2249	105.8276	1.320	0.0000	0.0000	12,677
2014/09/02	R204	06/11/2014	6.99	Put	Bond Future	941.4200	0.9414	1,157.0800	1.1571	22.908	0	0	0
2014/09/02	R204	06/11/2014	7.01	Put	Bond Future	897.9200	0.8979	1,108.0200	1.1080	23.399	0	0	0
2014/09/02	R204	06/11/2014	6.99	Call	Bond Future	436.7600	0.4368	316.5600	0.3166	(27.521)	0	0	0

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2014/09/02	R204	06/11/2014	7.00	Put	Bond Future	919.5200	0.9195	1,132.4100	1.1324	23.152	0	0	0
2014/09/02	R204	06/11/2014	7.99	Call	Bond Future	3,044.3900	3.0444	2,723.2000	2.7232	(10.550)	0	0	0
2014/09/02	R204	06/11/2014	7.00	Call	Bond Future	450.8100	0.4508	327.8400	0.3278	(27.278)	0	0	0
2014/09/02	R204	06/11/2014	7.01	Call	Bond Future	465.1600	0.4652	339.4000	0.3394	(27.036)	0	0	0
2014/09/02	R204	05/02/2015			Bond Future	7.1828	103.8194	7.2844	103.4772	1.414	0.0000	0.0000	0
2014/09/02	R204	05/02/2015	8.25	Call	Bond Future	3,646.7000	3.6467	3,338.2600	3.3383	(8.458)	0	0	0
2014/09/02	R204	05/02/2015	8.26	Call	Bond Future	3,675.9300	3.6759	3,366.7700	3.3668	(8.410)	0	0	0
2014/09/02	R204	05/02/2015	8.24	Call	Bond Future	3,617.3000	3.6173	3,309.5600	3.3096	(8.507)	0	0	0
2014/09/02	R204	05/02/2015	8.26	Put	Bond Future	116.5400	0.1165	149.6200	0.1496	28.385	0	0	0
2014/09/02	R204	05/02/2015	8.25	Put	Bond Future	119.6500	0.1196	153.4500	0.1535	28.249	0	0	0
2014/09/02	R204	05/02/2015	8.24	Put	Bond Future	122.6000	0.1226	157.1000	0.1571	28.140	0	0	0
2014/09/02	R204	07/05/2015	7.51	Put	Bond Future	875.1500	0.8752	1,011.6400	1.0116	15.596	0	0	0
2014/09/02	R204	07/05/2015			Bond Future	7.1970	105.6221	7.3076	105.2710	1.537	0.0000	0.0000	0
2014/09/02	R204	07/05/2015	7.50	Put	Bond Future	886.7300	0.8867	1,024.5000	1.0245	15.537	0	0	0
2014/09/02	R204	07/05/2015	7.49	Call	Bond Future	1,824.9100	1.8249	1,612.8700	1.6129	(11.619)	0	0	0
2014/09/02	R204	07/05/2015	7.50	Call	Bond Future	1,844.6600	1.8447	1,631.3300	1.6313	(11.565)	0	0	0
2014/09/02	R204	07/05/2015	7.51	Call	Bond Future	1,864.5000	1.8645	1,649.8900	1.6499	(11.510)	0	0	0
2014/09/02	R204	07/05/2015	7.49	Put	Bond Future	898.4200	0.8984	1,037.4800	1.0375	15.478	0	0	0
2014/09/02	R204	06/08/2015	7.74	Call	Bond Future	2,504.4500	2.5044	2,262.7800	2.2628	(9.650)	0	0	0
2014/09/02	R204	06/08/2015	7.75	Put	Bond Future	753.9100	0.7539	868.6000	0.8686	15.213	0	0	0
2014/09/02	R204	06/08/2015			Bond Future	7.1505	103.6191	7.2704	103.2617	1.677	0.0000	0.0000	0
2014/09/02	R204	06/08/2015	8.41	Call	Bond Future	4,002.9800	4.0030	3,705.2400	3.7052	(7.438)	0	0	0
2014/09/02	R204	06/08/2015	7.74	Put	Bond Future	762.6600	0.7627	878.3500	0.8783	15.169	0	0	0
2014/09/02	R204	06/08/2015	7.76	Put	Bond Future	745.2400	0.7452	858.9400	0.8589	15.257	0	0	0
2014/09/02	R204	06/08/2015	8.41	Put	Bond Future	325.6500	0.3256	385.2700	0.3853	18.308	0	0	699
2014/09/02	R204	06/08/2015	7.75	Call	Bond Future	2,524.9300	2.5249	2,282.2600	2.2823	(9.611)	0	0	0
2014/09/02	R204	06/08/2015	7.76	Call	Bond Future	2,545.4800	2.5455	2,301.8200	2.3018	(9.572)	0	0	0
2014/09/02	R207	06/11/2014	7.36	Put	Bond Future	844.3200	0.8443	1,066.1300	1.0661	26.271	0	0	0
2014/09/02	R207	06/11/2014			Bond Future	7.3750	101.7996	7.4734	101.3846	1.334	0.0000	0.0000	36,237
2014/09/02	R207	06/11/2014	7.35	Put	Bond Future	866.0100	0.8660	1,091.2600	1.0913	26.010	0	0	0
2014/09/02	R207	06/11/2014	7.36	Call	Bond Future	780.9700	0.7810	587.7900	0.5878	(24.736)	0	0	0
2014/09/02	R207	06/11/2014	7.34	Call	Bond Future	740.0400	0.7400	553.7500	0.5538	(25.173)	0	0	0
2014/09/02	R207	06/11/2014	7.35	Call	Bond Future	760.3400	0.7603	570.6000	0.5706	(24.955)	0	0	0
2014/09/02	R207	06/11/2014	7.34	Put	Bond Future	888.0500	0.8881	1,116.7500	1.1167	25.753	0	0	0
2014/09/02	R207	05/02/2015	8.49	Put	Bond Future	160.8100	0.1608	205.5900	0.2056	27.847	0	0	0
2014/09/02	R207	05/02/2015			Bond Future	7.4303	99.7800	7.5350	99.3573	1.409	0.0000	0.0000	0
2014/09/02	R207	05/02/2015	8.51	Put	Bond Future	153.2000	0.1532	196.2200	0.1962	28.081	0	0	0
2014/09/02	R207	05/02/2015	8.50	Call	Bond Future	4,374.2600	4.3743	3,995.5500	3.9956	(8.658)	0	0	0
2014/09/02	R207	05/02/2015	8.51	Call	Bond Future	4,408.7000	4.4087	4,029.0900	4.0291	(8.610)	0	0	0
2014/09/02	R207	05/02/2015	8.49	Call	Bond Future	4,339.5300	4.3395	3,961.6800	3.9617	(8.707)	0	0	0
2014/09/02	R207	05/02/2015	8.50	Put	Bond Future	157.1400	0.1571	201.0600	0.2011	27.950	0	0	0
2014/09/02	R207	07/05/2015	8.25	Call	Bond Future	3,586.3100	3.5863	3,257.4400	3.2574	(9.170)	0	0	0
2014/09/02	R207	07/05/2015			Bond Future	7.4597	101.5129	7.5718	101.0801	1.503	0.0000	0.0000	0
2014/09/02	R207	07/05/2015	7.73	Call	Bond Future	2,210.5900	2.2106	1,953.1100	1.9531	(11.648)	0	0	66
2014/09/02	R207	07/05/2015	8.24	Put	Bond Future	592.0700	0.5921	697.1400	0.6971	17.746	0	0	0
2014/09/02	R207	07/05/2015	8.26	Put	Bond Future	575.4300	0.5754	678.1700	0.6782	17.854	0	0	0
2014/09/02	R207	07/05/2015	7.73	Put	Bond Future	1,170.8500	1.1708	1,346.1500	1.3462	14.972	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
2014/09/02	R207	07/05/2015	8.25	Put	Bond Future	583.7000	0.5837	687.6100	0.6876	17.802	0	0	0
2014/09/02	R207	07/05/2015	8.26	Call	Bond Future	3,615.3200	3.6153	3,285.2800	3.2853	(9.129)	0	0	0
2014/09/02	R207	07/05/2015	8.24	Call	Bond Future	3,557.3900	3.5574	3,229.6800	3.2297	(9.212)	0	0	0
2014/09/02	R208	06/11/2014	7.46	Call	Bond Future	764.3700	0.7644	571.3800	0.5714	(25.248)	0	0	0
2014/09/02	R208	06/11/2014			Bond Future	7.5557	96.7458	7.6534	96.2711	1.294	0.0000	0.0000	16,437
2014/09/02	R208	06/11/2014	7.44	Call	Bond Future	723.0300	0.7230	537.4100	0.5374	(25.673)	0	0	0
2014/09/02	R208	06/11/2014	7.45	Call	Bond Future	743.5100	0.7435	554.2200	0.5542	(25.459)	0	0	0
2014/09/02	R208	06/11/2014	7.44	Put	Bond Future	1,288.3400	1.2883	1,577.4100	1.5774	22.437	0	0	0
2014/09/02	R208	06/11/2014	8.50	Put	Bond Future	40.5000	0.0405	60.5300	0.0605	49.457	0	0	1,520
2014/09/02	R208	06/11/2014	7.46	Put	Bond Future	1,231.6400	1.2316	1,513.3400	1.5133	22.872	0	0	0
2014/09/02	R208	06/11/2014	7.45	Put	Bond Future	1,259.7900	1.2598	1,545.1900	1.5452	22.655	0	0	0
2014/09/02	R208	06/11/2014	8.50	Call	Bond Future	4,507.6300	4.5076	4,052.9700	4.0530	(10.086)	0	0	0
2014/09/02	R208	05/02/2015	8.51	Call	Bond Future	4,414.2300	4.4142	4,004.0200	4.0040	(9.293)	0	0	0
2014/09/02	R208	05/02/2015			Bond Future	7.6127	98.2872	7.7157	97.8040	1.352	0.0000	0.0000	0
2014/09/02	R208	05/02/2015	8.49	Call	Bond Future	4,337.9600	4.3380	3,930.3000	3.9303	(9.398)	0	0	0
2014/09/02	R208	05/02/2015	8.51	Put	Bond Future	301.6000	0.3016	374.5700	0.3746	24.194	0	0	0
2014/09/02	R208	05/02/2015	8.50	Put	Bond Future	308.0500	0.3080	382.2900	0.3823	24.100	0	0	0
2014/09/02	R208	05/02/2015	8.49	Put	Bond Future	314.6200	0.3146	390.1400	0.3901	24.004	0	0	0
2014/09/02	R208	05/02/2015	8.50	Call	Bond Future	4,376.0500	4.3761	3,967.1100	3.9671	(9.345)	0	0	0
2014/09/02	R208	07/05/2015	8.01	Call	Bond Future	2,909.2300	2.9092	2,598.1200	2.5981	(10.694)	0	0	0
2014/09/02	R208	07/05/2015			Bond Future	7.6435	96.5914	7.7525	96.0971	1.426	0.0000	0.0000	0
2014/09/02	R208	07/05/2015	7.99	Call	Bond Future	2,852.0800	2.8521	2,544.3300	2.5443	(10.790)	0	0	0
2014/09/02	R208	07/05/2015	8.00	Call	Bond Future	2,880.7400	2.8807	2,571.3100	2.5713	(10.741)	0	0	0
2014/09/02	R208	07/05/2015	7.99	Put	Bond Future	1,290.7500	1.2907	1,477.3300	1.4773	14.455	0	0	0
2014/09/02	R208	07/05/2015	8.01	Put	Bond Future	1,258.7300	1.2587	1,441.9500	1.4419	14.556	0	0	0
2014/09/02	R208	07/05/2015	8.00	Put	Bond Future	1,274.8100	1.2748	1,459.7100	1.4597	14.504	0	0	0
2014/09/02	R208	06/08/2015			Bond Future	7.6374	98.4567	7.7522	97.9533	1.502	0.0000	0.0000	0
2014/09/02	R208	06/08/2015	8.00	Call	Bond Future	3,140.9000	3.1409	2,833.6700	2.8337	(9.782)	0	0	0
2014/09/02	R208	06/08/2015	8.01	Call	Bond Future	3,167.8500	3.1679	2,859.1600	2.8592	(9.744)	0	0	0
2014/09/02	R208	06/08/2015	8.85	Call	Bond Future	5,751.9000	5.7519	5,341.6100	5.3416	(7.133)	0	0	0
2014/09/02	R208	06/08/2015	7.99	Call	Bond Future	3,114.0600	3.1141	2,808.2900	2.8083	(9.819)	0	0	0
2014/09/02	R208	06/08/2015	8.01	Put	Bond Future	1,545.0400	1.5450	1,739.7400	1.7397	12.602	0	0	0
2014/09/02	R208	06/08/2015	8.00	Put	Bond Future	1,561.2000	1.5612	1,757.3600	1.7574	12.565	0	0	0
2014/09/02	R208	06/08/2015	8.85	Put	Bond Future	591.0800	0.5911	684.1800	0.6842	15.751	0	0	198
2014/09/02	R208	06/08/2015	7.99	Put	Bond Future	1,577.5100	1.5775	1,775.1300	1.7751	12.527	0	0	0
2014/09/02	R209	06/11/2014	8.95	Call	Bond Future	3,348.7900	3.3488	2,725.6800	2.7257	(18.607)	0	0	2,050
2014/09/02	R209	06/11/2014	9.50	Call	Bond Future	6,689.3000	6.6893	5,874.3900	5.8744	(12.182)	0	0	0
2014/09/02	R209	06/11/2014	10.00	Call	Bond Future	9,905.0800	9.9051	9,036.5100	9.0365	(8.769)	0	0	0
2014/09/02	R209	06/11/2014	9.05	Put	Bond Future	591.2900	0.5913	799.6600	0.7997	35.240	0	0	0
2014/09/02	R209	06/11/2014	9.58	Put	Bond Future	106.3600	0.1064	157.5700	0.1576	48.148	0	0	907
2014/09/02	R209	06/11/2014			Bond Future	8.6189	77.7469	8.7305	76.8668	1.295	0.0000	0.0000	25,626
2014/09/02	R209	06/11/2014	8.99	Put	Bond Future	700.5200	0.7005	937.3600	0.9374	33.809	0	0	0
2014/09/02	R209	06/11/2014	10.05	Call	Bond Future	10,221.0900	10.2211	9,350.3900	9.3504	(8.519)	0	0	0
2014/09/02	R209	06/11/2014	8.95	Put	Bond Future	782.0100	0.7820	1,039.0200	1.0390	32.865	0	0	0
2014/09/02	R209	06/11/2014	9.01	Put	Bond Future	662.3900	0.6624	889.4900	0.8895	34.285	0	0	0
2014/09/02	R209	06/11/2014	9.50	Put	Bond Future	141.1400	0.1411	206.3500	0.2064	46.202	0	0	5,500

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
2014/09/02	R209	06/11/2014	9.95	Call	Bond Future	9,587.5400	9.5875	8,721.5100	8.7215	(9.033)	0	0	0
2014/09/02	R209	06/11/2014	8.50	Call	Bond Future	1,346.0900	1.3461	992.0900	0.9921	(26.298)	0	0	5,500
2014/09/02	R209	06/11/2014	8.75	Put	Bond Future	1,309.0400	1.3090	1,679.1400	1.6791	28.273	0	0	0
2014/09/02	R209	06/11/2014	9.00	Put	Bond Future	681.2400	0.6812	913.1800	0.9132	34.047	0	0	0
2014/09/02	R209	06/11/2014	9.25	Call	Bond Future	5,104.3700	5.1044	4,354.0300	4.3540	(14.700)	0	0	0
2014/09/02	R209	06/11/2014	10.05	Put	Bond Future	15.3900	0.0154	24.8100	0.0248	61.209	0	0	2,050
2014/09/02	R209	06/11/2014	8.99	Call	Bond Future	3,568.5000	3.5685	2,925.2200	2.9252	(18.027)	0	0	0
2014/09/02	R209	06/11/2014	10.00	Put	Bond Future	19.3400	0.0193	30.8900	0.0309	59.721	0	0	1,640
2014/09/02	R209	06/11/2014	9.05	Call	Bond Future	3,907.5500	3.9075	3,235.8000	3.2358	(17.191)	0	0	2,050
2014/09/02	R209	06/11/2014	9.58	Call	Bond Future	7,205.8800	7.2059	6,376.9700	6.3770	(11.503)	0	0	0
2014/09/02	R209	06/11/2014	9.25	Put	Bond Future	323.8000	0.3238	453.5800	0.4536	40.080	0	0	2,200
2014/09/02	R209	06/11/2014	8.75	Call	Bond Future	2,341.1500	2.3412	1,831.1300	1.8311	(21.785)	0	0	2,200
2014/09/02	R209	06/11/2014	9.00	Call	Bond Future	3,624.2200	3.6242	2,976.0400	2.9760	(17.885)	0	0	1,640
2014/09/02	R209	06/11/2014	9.95	Put	Bond Future	24.2000	0.0242	38.2900	0.0383	58.223	0	0	2,050
2014/09/02	R209	06/11/2014	8.50	Put	Bond Future	2,301.6000	2.3016	2,827.7200	2.8277	22.859	0	0	0
2014/09/02	R209	06/11/2014	9.01	Call	Bond Future	3,680.2600	3.6803	3,027.2400	3.0272	(17.744)	0	0	0
2014/09/02	R209	05/02/2015	9.00	Put	Bond Future	1,789.4400	1.7894	2,110.9300	2.1109	17.966	0	0	0
2014/09/02	R209	05/02/2015			Bond Future	8.6719	78.9857	8.7867	78.0908	1.323	0.0000	0.0000	0
2014/09/02	R209	05/02/2015	9.25	Call	Bond Future	5,556.7200	5.5567	4,902.1100	4.9021	(11.781)	0	0	0
2014/09/02	R209	05/02/2015	9.26	Call	Bond Future	5,609.1500	5.6091	4,951.5800	4.9516	(11.723)	0	0	0
2014/09/02	R209	05/02/2015	9.25	Put	Bond Future	1,205.6800	1.2057	1,446.0000	1.4460	19.932	0	0	0
2014/09/02	R209	05/02/2015	9.24	Call	Bond Future	5,504.6200	5.5046	4,853.0000	4.8530	(11.838)	0	0	0
2014/09/02	R209	05/02/2015	9.00	Call	Bond Future	4,306.6000	4.3066	3,733.1600	3.7332	(13.315)	0	0	0
2014/09/02	R209	05/02/2015	9.24	Put	Bond Future	1,225.5800	1.2256	1,468.8900	1.4689	19.853	0	0	0
2014/09/02	R209	05/02/2015	9.26	Put	Bond Future	1,186.2200	1.1862	1,423.5800	1.4236	20.010	0	0	0
2014/09/02	R209	07/05/2015			Bond Future	8.7119	77.2071	8.8300	76.2944	1.355	0.0000	0.0000	0
2014/09/02	R209	07/05/2015	8.99	Put	Bond Future	2,758.3500	2.7583	3,120.6600	3.1207	13.135	0	0	0
2014/09/02	R209	07/05/2015	9.01	Put	Bond Future	2,697.4400	2.6974	3,054.0900	3.0541	13.222	0	0	0
2014/09/02	R209	07/05/2015	9.00	Put	Bond Future	2,727.7600	2.7278	3,087.2400	3.0872	13.179	0	0	0
2014/09/02	R209	07/05/2015	8.99	Call	Bond Future	4,881.7300	4.8817	4,331.3700	4.3314	(11.274)	0	0	0
2014/09/02	R209	07/05/2015	9.00	Call	Bond Future	4,925.8100	4.9258	4,372.6200	4.3726	(11.230)	0	0	0
2014/09/02	R209	07/05/2015	9.01	Call	Bond Future	4,970.0500	4.9700	4,414.0300	4.4140	(11.187)	0	0	0
2014/09/02	R209	06/08/2015	8.99	Put	Bond Future	3,486.5600	3.4866	3,869.6700	3.8697	10.988	0	0	0
2014/09/02	R209	06/08/2015			Bond Future	8.7352	78.6988	8.8563	77.7688	1.386	0.0000	0.0000	0
2014/09/02	R209	06/08/2015	9.01	Put	Bond Future	3,422.8600	3.4229	3,801.0300	3.8010	11.048	0	0	0
2014/09/02	R209	06/08/2015	9.90	Call	Bond Future	9,685.6400	9.6856	8,950.3800	8.9504	(7.591)	0	0	0
2014/09/02	R209	06/08/2015	9.00	Call	Bond Future	5,465.9200	5.4659	4,916.6200	4.9166	(10.050)	0	0	0
2014/09/02	R209	06/08/2015	9.01	Call	Bond Future	5,508.5700	5.5086	4,956.8100	4.9568	(10.016)	0	0	0
2014/09/02	R209	06/08/2015	8.99	Call	Bond Future	5,423.4000	5.4234	4,876.5800	4.8766	(10.083)	0	0	0
2014/09/02	R209	06/08/2015	9.00	Put	Bond Future	3,454.5900	3.4546	3,835.2200	3.8352	11.018	0	0	0
2014/09/02	R209	06/08/2015	9.90	Put	Bond Future	1,412.2400	1.4122	1,606.9100	1.6069	13.784	0	0	2,914
2014/09/02	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R210	06/11/2014			Bond Future	173.5498	173.5498	173.5444	173.5444	(0.003)	0.0000	0.0000	642
2014/09/02	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R210	06/11/2014	169.00	Call	Bond Future	4,549.8200	4.5498	4,544.3700	4.5444	(0.120)	0	0	0
2014/09/02	R210	06/11/2014	169.01	Call	Bond Future	4,539.8200	4.5398	4,534.3700	4.5344	(0.120)	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
2014/09/02	R210	06/11/2014	168.99	Call	Bond Future	4,559.8200	4.5598	4,554.3700	4.5544	(0.120)	0	0	0
2014/09/02	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R210	05/02/2015			Bond Future	176.3356	176.3356	176.3283	176.3283	(0.004)	0.0000	0.0000	0
2014/09/02	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R210	05/02/2015	175.01	Call	Bond Future	1,325.6200	1.3256	1,318.2600	1.3183	(0.555)	0	0	0
2014/09/02	R210	05/02/2015	174.99	Call	Bond Future	1,345.6200	1.3456	1,338.2600	1.3383	(0.547)	0	0	0
2014/09/02	R210	05/02/2015	175.00	Call	Bond Future	1,335.6200	1.3356	1,328.2600	1.3283	(0.551)	0	0	0
2014/09/02	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R211	06/11/2014	130.00	Call	Bond Future	2,308.9500	2.3090	2,301.5400	2.3015	(0.321)	0	0	0
2014/09/02	R211	06/11/2014	130.01	Call	Bond Future	2,298.9500	2.2990	2,291.5400	2.2915	(0.322)	0	0	0
2014/09/02	R211	06/11/2014			Bond Future	132.3090	132.3090	132.3015	132.3015	(0.006)	0.0000	0.0000	1,120
2014/09/02	R211	06/11/2014	129.99	Call	Bond Future	2,318.9500	2.3190	2,311.5400	2.3115	(0.320)	0	0	0
2014/09/02	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R211	05/02/2015			Bond Future	132.8309	132.8309	132.8182	132.8182	(0.010)	0.0000	0.0000	0
2014/09/02	R211	05/02/2015	132.99	Put	Bond Future	159.1300	0.1591	171.8500	0.1718	7.993	0	0	0
2014/09/02	R211	05/02/2015	133.01	Put	Bond Future	179.1300	0.1791	191.8500	0.1918	7.101	0	0	0
2014/09/02	R211	05/02/2015	133.00	Put	Bond Future	169.1300	0.1691	181.8500	0.1818	7.521	0	0	0
2014/09/02	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R212	06/11/2014			Bond Future	137.4366	137.4366	137.2014	137.2014	(0.171)	0.0000	0.0000	14,864
2014/09/02	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R212	06/11/2014	135.00	Call	Bond Future	2,436.6000	2.4366	2,201.3600	2.2014	(9.654)	0	0	0
2014/09/02	R212	06/11/2014	135.01	Call	Bond Future	2,426.6000	2.4266	2,191.3600	2.1914	(9.694)	0	0	0
2014/09/02	R212	06/11/2014	134.99	Call	Bond Future	2,446.6000	2.4466	2,211.3600	2.2114	(9.615)	0	0	0
2014/09/02	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R212	05/02/2015			Bond Future	137.8845	137.8845	137.6398	137.6398	(0.177)	0.0000	0.0000	0
2014/09/02	R212	05/02/2015	137.99	Put	Bond Future	105.5000	0.1055	350.1600	0.3502	231.905	0	0	0
2014/09/02	R212	05/02/2015	138.01	Put	Bond Future	125.5000	0.1255	370.1600	0.3702	194.948	0	0	0
2014/09/02	R212	05/02/2015	138.00	Put	Bond Future	115.5000	0.1155	360.1600	0.3602	211.827	0	0	0
2014/09/02	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R213	06/11/2014	8.84	Call	Bond Future	3,443.6400	3.4436	2,810.3700	2.8104	(18.390)	0	0	0
2014/09/02	R213	06/11/2014	8.85	Put	Bond Future	699.4300	0.6994	939.5100	0.9395	34.325	0	0	0
2014/09/02	R213	06/11/2014			Bond Future	8.4881	88.3654	8.5998	87.4870	1.316	0.0000	0.0000	29,178
2014/09/02	R213	06/11/2014	8.85	Call	Bond Future	3,499.4200	3.4994	2,861.0900	2.8611	(18.241)	0	0	0
2014/09/02	R213	06/11/2014	8.86	Call	Bond Future	3,555.5500	3.5556	2,912.2200	2.9122	(18.094)	0	0	0
2014/09/02	R213	06/11/2014	8.84	Put	Bond Future	719.2600	0.7193	964.4000	0.9644	34.082	0	0	0
2014/09/02	R213	06/11/2014	8.86	Put	Bond Future	680.0400	0.6800	915.1200	0.9151	34.569	0	0	0
2014/09/02	R213	05/02/2015	9.26	Put	Bond Future	926.2300	0.9262	1,126.6200	1.1266	21.635	0	0	0
2014/09/02	R213	05/02/2015			Bond Future	8.5465	89.7729	8.6618	88.8796	1.348	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
2014/09/02	R213	05/02/2015	9.25	Put	Bond Future	942.3300	0.9423	1,145.4300	1.1454	21.553	0	0	0
2014/09/02	R213	05/02/2015	9.24	Put	Bond Future	958.8400	0.9588	1,164.6900	1.1647	21.469	0	0	0
2014/09/02	R213	05/02/2015	9.25	Call	Bond Future	6,196.3900	6.1964	5,506.1900	5.5062	(11.139)	0	0	0
2014/09/02	R213	05/02/2015	9.26	Call	Bond Future	6,251.6400	6.2516	5,558.7300	5.5587	(11.084)	0	0	0
2014/09/02	R213	05/02/2015	9.24	Call	Bond Future	6,141.4600	6.1415	5,454.0100	5.4540	(11.194)	0	0	0
2014/09/02	R213	07/05/2015	8.74	Call	Bond Future	4,244.4600	4.2445	3,734.2100	3.7342	(12.022)	0	0	0
2014/09/02	R213	07/05/2015	8.75	Put	Bond Future	3,041.2900	3.0413	3,439.2600	3.4393	13.086	0	0	0
2014/09/02	R213	07/05/2015	8.5871		Bond Future	8.5871	87.7835	8.7060	86.8723	1.385	0.0000	0.0000	0
2014/09/02	R213	07/05/2015	8.75	Call	Bond Future	4,286.1500	4.2862	3,772.8900	3.7729	(11.975)	0	0	0
2014/09/02	R213	07/05/2015	8.76	Call	Bond Future	4,328.3300	4.3283	3,812.0600	3.8121	(11.928)	0	0	0
2014/09/02	R213	07/05/2015	8.74	Put	Bond Future	3,075.3000	3.0753	3,476.2800	3.4763	13.039	0	0	0
2014/09/02	R213	07/05/2015	8.76	Put	Bond Future	3,007.8700	3.0079	3,402.8300	3.4028	13.131	0	0	0
2014/09/02	R214	06/11/2014	9.20	Call	Bond Future	4,590.5200	4.5905	3,817.8900	3.8179	(16.831)	0	0	2,500
2014/09/02	R214	06/11/2014	9.64	Call	Bond Future	7,456.6100	7.4566	6,551.1200	6.5511	(12.143)	0	0	0
2014/09/02	R214	06/11/2014	8.6890		Bond Future	8.6890	78.7736	8.8057	77.8070	1.343	0.0000	0.0000	6,057
2014/09/02	R214	06/11/2014	9.20	Put	Bond Future	499.7300	0.4997	693.7200	0.6937	38.819	0	0	0
2014/09/02	R214	06/11/2014	9.65	Call	Bond Future	7,523.3500	7.5234	6,616.0800	6.6161	(12.059)	0	0	0
2014/09/02	R214	06/11/2014	9.66	Call	Bond Future	7,590.1100	7.5901	6,681.1100	6.6811	(11.976)	0	0	0
2014/09/02	R214	06/11/2014	9.80	Call	Bond Future	8,522.5300	8.5225	7,593.0500	7.5930	(10.906)	0	0	0
2014/09/02	R214	06/11/2014	9.64	Put	Bond Future	123.0100	0.1230	184.1400	0.1841	49.695	0	0	0
2014/09/02	R214	06/11/2014	9.66	Put	Bond Future	114.8400	0.1148	172.4600	0.1725	50.174	0	0	0
2014/09/02	R214	06/11/2014	9.65	Put	Bond Future	118.8600	0.1189	178.2100	0.1782	49.933	0	0	0
2014/09/02	R214	06/11/2014	9.80	Put	Bond Future	68.9700	0.0690	106.1100	0.1061	53.849	0	0	2,500
2014/09/02	R214	05/02/2015	9.50	Call	Bond Future	6,821.5000	6.8215	6,050.2900	6.0503	(11.306)	0	0	0
2014/09/02	R214	05/02/2015	8.7428		Bond Future	8.7428	80.0283	8.8628	79.0456	1.372	0.0000	0.0000	0
2014/09/02	R214	05/02/2015	9.51	Call	Bond Future	6,878.2400	6.8782	6,104.2600	6.1043	(11.253)	0	0	0
2014/09/02	R214	05/02/2015	9.50	Put	Bond Future	948.6000	0.9486	1,160.1600	1.1602	22.302	0	0	0
2014/09/02	R214	05/02/2015	9.49	Call	Bond Future	6,764.8700	6.7649	5,996.4600	5.9965	(11.359)	0	0	0
2014/09/02	R214	05/02/2015	9.49	Put	Bond Future	964.6400	0.9646	1,179.0000	1.1790	22.222	0	0	0
2014/09/02	R214	05/02/2015	9.51	Put	Bond Future	932.7900	0.9328	1,141.5800	1.1416	22.383	0	0	0
2014/09/02	R214	07/05/2015	8.7812		Bond Future	8.7812	78.1232	8.9045	77.1213	1.404	0.0000	0.0000	0
2014/09/02	R214	07/05/2015	9.15	Call	Bond Future	5,591.7500	5.5917	4,960.7800	4.9608	(11.284)	0	0	0
2014/09/02	R214	07/05/2015	9.16	Call	Bond Future	5,639.3200	5.6393	5,005.3800	5.0054	(11.241)	0	0	0
2014/09/02	R214	07/05/2015	9.14	Put	Bond Future	2,687.7500	2.6877	3,061.7500	3.0618	13.915	0	0	0
2014/09/02	R214	07/05/2015	9.16	Put	Bond Future	2,628.6500	2.6287	2,996.7000	2.9967	14.001	0	0	0
2014/09/02	R214	07/05/2015	9.15	Put	Bond Future	2,658.0600	2.6581	3,029.0800	3.0291	13.958	0	0	0
2014/09/02	R214	07/05/2015	9.14	Call	Bond Future	5,544.3300	5.5443	4,916.3400	4.9163	(11.327)	0	0	0
2014/09/02	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R248	06/11/2014	8.7552		Bond Future	8.7552	101.6615	8.8669	100.4728	1.275	0.0000	0.0000	26,250
2014/09/02	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R248	06/11/2014	9.72	Call	Bond Future	9,502.3400	9.5023	8,313.6100	8.3136	(12.510)	0	0	0
2014/09/02	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R248	06/11/2014	9.73	Call	Bond Future	9,592.3100	9.5923	8,403.5800	8.4036	(12.393)	0	0	0
2014/09/02	R248	06/11/2014	9.74	Call	Bond Future	9,682.1200	9.6821	8,493.3900	8.4934	(12.278)	0	0	0
2014/09/02	R248	05/02/2015	8.8108		Bond Future	8.8108	103.2809	8.9257	102.0723	1.304	0.0000	0.0000	1,277
2014/09/02	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
2014/09/02	R248	05/02/2015	9.50	Call	Bond Future	6,877.4100	6.8774	5,668.8100	5.6688	(17.573)	0	0	0
2014/09/02	R248	05/02/2015	9.51	Call	Bond Future	6,970.9300	6.9709	5,762.3300	5.7623	(17.338)	0	0	0
2014/09/02	R248	05/02/2015	9.49	Call	Bond Future	6,783.7100	6.7837	5,575.1100	5.5751	(17.816)	0	0	0
2014/09/02	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R248	07/05/2015			Bond Future	8.8510	100.6391	8.9692	99.4068	1.336	0.0000	0.0000	0
2014/09/02	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/02	R248	07/05/2015	9.26	Call	Bond Future	4,151.8300	4.1518	2,919.4700	2.9195	(29.682)	0	0	0
2014/09/02	R248	07/05/2015	9.24	Call	Bond Future	3,956.0300	3.9560	2,723.6700	2.7237	(31.151)	0	0	0
2014/09/02	R248	07/05/2015	9.25	Call	Bond Future	4,054.0200	4.0540	2,821.6600	2.8217	(30.398)	0	0	0
Total													435761