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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/09/2014 TO 16/09/2014

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
2014/09/16	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	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
2014/09/16	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	2025	06/11/2014	117.01	Call	Bond Future	416.7800	0.4168	413.1200	0.4131	(0.878)	0	0	0
2014/09/16	2025	06/11/2014			Bond Future	117.4268	117.4268	117.4231	117.4231	(0.003)	0.0000	0.0000	16
2014/09/16	2025	06/11/2014	116.99	Call	Bond Future	436.7800	0.4368	433.1200	0.4331	(0.838)	0	0	0
2014/09/16	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2025	06/11/2014	117.00	Call	Bond Future	426.7800	0.4268	423.1200	0.4231	(0.858)	0	0	0
2014/09/16	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2025	05/02/2015			Bond Future	118.1374	118.1374	118.1326	118.1326	(0.004)	0.0000	0.0000	0
2014/09/16	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2025	05/02/2015	118.99	Put	Bond Future	852.6100	0.8526	857.4000	0.8574	0.562	0	0	0
2014/09/16	2025	05/02/2015	119.01	Put	Bond Future	872.6100	0.8726	877.4000	0.8774	0.549	0	0	0
2014/09/16	2025	05/02/2015	119.00	Put	Bond Future	862.6100	0.8626	867.4000	0.8674	0.555	0	0	0
2014/09/16	2030	06/11/2014	9.01	Call	Bond Future	2,698.2200	2.6982	2,745.1500	2.7451	1.739	0	0	0
2014/09/16	2030	06/11/2014			Bond Future	8.6671	96.6371	8.6613	96.6841	(0.067)	0.0000	0.0000	4,192
2014/09/16	2030	06/11/2014	8.99	Call	Bond Future	2,543.8900	2.5439	2,590.8200	2.5908	1.845	0	0	0
2014/09/16	2030	06/11/2014	9.00	Call	Bond Future	2,621.1000	2.6211	2,668.0300	2.6680	1.790	0	0	0
2014/09/16	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2030	05/02/2015			Bond Future	8.7333	94.1551	8.7274	94.2019	(0.068)	0.0000	0.0000	0
2014/09/16	2030	05/02/2015	9.25	Call	Bond Future	3,962.6500	3.9626	4,009.4000	4.0094	1.180	0	0	0
2014/09/16	2030	05/02/2015	9.24	Call	Bond Future	3,888.2500	3.8882	3,935.0000	3.9350	1.202	0	0	0
2014/09/16	2030	05/02/2015	9.26	Call	Bond Future	4,036.9600	4.0370	4,083.7100	4.0837	1.158	0	0	0
2014/09/16	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2030	07/05/2015			Bond Future	8.7884	95.7689	8.7821	95.8185	(0.072)	0.0000	0.0000	0
2014/09/16	2030	07/05/2015	8.74	Put	Bond Future	378.5200	0.3785	328.9900	0.3290	(13.085)	0	0	0
2014/09/16	2030	07/05/2015	8.76	Put	Bond Future	221.8800	0.2219	172.3500	0.1723	(22.323)	0	0	0
2014/09/16	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2030	07/05/2015	8.75	Put	Bond Future	300.1500	0.3002	250.6200	0.2506	(16.502)	0	0	0
2014/09/16	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/16	2037	06/11/2014	9.69	Call	Bond Future	7,123.2300	7.1232	7,129.8700	7.1299	0.093	0	0	0
2014/09/16	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2037	06/11/2014			Bond Future	8.8801	98.6968	8.8794	98.7034	(0.008)	0.0000	0.0000	6,708
2014/09/16	2037	06/11/2014	9.70	Call	Bond Future	7,205.8400	7.2058	7,212.4800	7.2125	0.092	0	0	0
2014/09/16	2037	06/11/2014	9.71	Call	Bond Future	7,288.3300	7.2883	7,294.9700	7.2950	0.091	0	0	0
2014/09/16	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2037	05/02/2015			Bond Future	8.9434	95.9969	8.9428	96.0027	(0.007)	0.0000	0.0000	3,280
2014/09/16	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2037	05/02/2015	9.50	Call	Bond Future	4,923.8400	4.9238	4,929.6500	4.9296	0.118	0	0	0
2014/09/16	2037	05/02/2015	9.51	Call	Bond Future	5,008.5800	5.0086	5,014.3900	5.0144	0.116	0	0	0
2014/09/16	2037	05/02/2015	9.49	Call	Bond Future	4,838.9700	4.8390	4,844.7800	4.8448	0.120	0	0	0
2014/09/16	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2037	07/05/2015			Bond Future	8.9969	97.6423	8.9960	97.6502	(0.010)	0.0000	0.0000	0
2014/09/16	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2037	07/05/2015	9.01	Call	Bond Future	119.6400	0.1196	127.5700	0.1276	6.628	0	0	0
2014/09/16	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2037	07/05/2015	9.00	Call	Bond Future	28.5400	0.0285	36.4700	0.0365	27.786	0	0	0
2014/09/16	2037	07/05/2015	8.99	Put	Bond Future	62.6900	0.0627	54.7600	0.0548	(12.650)	0	0	0
2014/09/16	2038	06/11/2014	120.01	Call	Bond Future	2,724.7700	2.7248	2,273.7700	2.2738	(16.552)	0	0	0
2014/09/16	2038	06/11/2014			Bond Future	122.7348	122.7348	122.2838	122.2838	(0.367)	0.0000	0.0000	1,860
2014/09/16	2038	06/11/2014	119.99	Call	Bond Future	2,744.7700	2.7448	2,293.7700	2.2938	(16.431)	0	0	0
2014/09/16	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2038	06/11/2014	120.00	Call	Bond Future	2,734.7700	2.7348	2,283.7700	2.2838	(16.491)	0	0	0
2014/09/16	2038	05/02/2015	123.00	Call	Bond Future	385.1600	0.3852	0.0000	0.0000	(100.000)	0	0	0
2014/09/16	2038	05/02/2015			Bond Future	123.3852	123.3852	122.9260	122.9260	(0.372)	0.0000	0.0000	0
2014/09/16	2038	05/02/2015	123.01	Call	Bond Future	375.1600	0.3752	0.0000	0.0000	(100.000)	0	0	0
2014/09/16	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	64.0300	0.0640	100.000	0	0	0
2014/09/16	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	84.0300	0.0840	100.000	0	0	0
2014/09/16	2038	05/02/2015	122.99	Call	Bond Future	395.1600	0.3952	0.0000	0.0000	(100.000)	0	0	0
2014/09/16	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	74.0300	0.0740	100.000	0	0	0
2014/09/16	2044	06/11/2014			Bond Future	8.9384	100.4810	8.9327	100.5396	(0.065)	0.0000	0.0000	3,123
2014/09/16	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2044	06/11/2014	8.99	Call	Bond Future	520.9200	0.5209	579.5100	0.5795	11.247	0	0	0
2014/09/16	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2044	06/11/2014	9.00	Call	Bond Future	621.4100	0.6214	680.0000	0.6800	9.429	0	0	0
2014/09/16	2044	06/11/2014	9.01	Call	Bond Future	721.7100	0.7217	780.3000	0.7803	8.118	0	0	0
2014/09/16	2044	05/02/2015	9.00	Call	Bond Future	8.3200	0.0083	66.8700	0.0669	703.726	0	0	0
2014/09/16	2044	05/02/2015			Bond Future	8.9992	97.6840	8.9933	97.7426	(0.065)	0.0000	0.0000	0
2014/09/16	2044	05/02/2015	9.01	Call	Bond Future	108.4300	0.1084	166.9800	0.1670	53.998	0	0	0
2014/09/16	2044	05/02/2015	8.99	Put	Bond Future	91.9700	0.0920	33.4200	0.0334	(63.662)	0	0	0

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2014/09/16	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2044	07/05/2015			Bond Future	9.0505	99.3584	9.0443	99.4200	(0.069)	0.0000	0.0000	0
2014/09/16	2044	07/05/2015	8.99	Put	Bond Future	603.1000	0.6031	541.4900	0.5415	(10.216)	0	0	0
2014/09/16	2044	07/05/2015	9.01	Put	Bond Future	403.0200	0.4030	341.4100	0.3414	(15.287)	0	0	0
2014/09/16	2044	07/05/2015	9.00	Put	Bond Future	502.9800	0.5030	441.3700	0.4414	(12.249)	0	0	0
2014/09/16	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2046	06/11/2014	104.45	Call	Bond Future	19,206.0600	19.2061	19,202.7400	19.2027	(0.017)	0	0	0
2014/09/16	2046	06/11/2014			Bond Future	123.6561	123.6561	123.6527	123.6527	(0.003)	0.0000	0.0000	5,389
2014/09/16	2046	06/11/2014	104.43	Call	Bond Future	19,226.0600	19.2261	19,222.7400	19.2227	(0.017)	0	0	0
2014/09/16	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2046	06/11/2014	104.44	Call	Bond Future	19,216.0600	19.2161	19,212.7400	19.2127	(0.017)	0	0	0
2014/09/16	2046	05/02/2015			Bond Future	125.6224	125.6224	125.6177	125.6177	(0.004)	0.0000	0.0000	0
2014/09/16	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2046	05/02/2015	123.99	Call	Bond Future	1,632.4400	1.6324	1,627.7200	1.6277	(0.289)	0	0	0
2014/09/16	2046	05/02/2015	124.01	Call	Bond Future	1,612.4400	1.6124	1,607.7200	1.6077	(0.293)	0	0	0
2014/09/16	2046	05/02/2015	124.00	Call	Bond Future	1,622.4400	1.6224	1,617.7200	1.6177	(0.291)	0	0	0
2014/09/16	2050	06/11/2014			Bond Future	131.6344	131.6344	131.6312	131.6312	(0.002)	0.0000	0.0000	2,640
2014/09/16	2050	06/11/2014	126.00	Call	Bond Future	5,634.4100	5.6344	5,631.1900	5.6312	(0.057)	0	0	0
2014/09/16	2050	06/11/2014	126.01	Call	Bond Future	5,624.4100	5.6244	5,621.1900	5.6212	(0.057)	0	0	0
2014/09/16	2050	06/11/2014	125.99	Call	Bond Future	5,644.4100	5.6444	5,641.1900	5.6412	(0.057)	0	0	0
2014/09/16	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2050	05/02/2015			Bond Future	132.2796	132.2796	132.2751	132.2751	(0.003)	0.0000	0.0000	0
2014/09/16	2050	05/02/2015	130.01	Call	Bond Future	2,269.6300	2.2696	2,265.1000	2.2651	(0.200)	0	0	0
2014/09/16	2050	05/02/2015	129.99	Call	Bond Future	2,289.6300	2.2896	2,285.1000	2.2851	(0.198)	0	0	0
2014/09/16	2050	05/02/2015	130.00	Call	Bond Future	2,279.6300	2.2796	2,275.1000	2.2751	(0.199)	0	0	0
2014/09/16	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	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
2014/09/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	AL12	06/11/2014			Index Future	513.1510	513.1510	513.2740	513.2740	0.024	0.0000	0.0000	0
2014/09/16	AL12	05/02/2015			Index Future	521.2450	521.2450	521.3650	521.3650	0.023	0.0000	0.0000	0
2014/09/16	AL12	07/05/2015			Index Future	530.1580	530.1580	530.2900	530.2900	0.025	0.0000	0.0000	0
2014/09/16	AL37	06/11/2014			Index Future	436.3610	436.3610	436.2940	436.2940	(0.015)	0.0000	0.0000	2
2014/09/16	AL37	05/02/2015			Index Future	443.2430	443.2430	443.1710	443.1710	(0.016)	0.0000	0.0000	0
2014/09/16	AL7T	06/11/2014			Index Future	513.6010	513.6010	513.6300	513.6300	0.006	0.0000	0.0000	4
2014/09/16	AL7T	05/02/2015			Index Future	521.7020	521.7020	521.7270	521.7270	0.005	0.0000	0.0000	0
2014/09/16	ALBI	06/11/2014			Index Future	467.4610	467.4610	467.4830	467.4830	0.005	0.0000	0.0000	584
2014/09/16	ALBI	05/02/2015			Index Future	474.8340	474.8340	474.8520	474.8520	0.004	0.0000	0.0000	65
2014/09/16	ALBI	07/05/2015			Index Future	482.9530	482.9530	482.9810	482.9810	0.006	0.0000	0.0000	0
2014/09/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	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
2014/09/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/09/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/16	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	EL28	06/11/2014			Bond Future	123.2004	123.2004	123.1976	123.1976	(0.002)	0.0000	0.0000	0
2014/09/16	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	EL28	06/11/2014	122.00	Call	Bond Future	1,200.3800	1.2004	1,197.5600	1.1976	(0.235)	0	0	0

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2014/09/16	EL28	06/11/2014	122.01	Call	Bond Future	1,190.3800	1.1904	1,187.5600	1.1876	(0.237)	0	0	0
2014/09/16	EL28	06/11/2014	121.99	Call	Bond Future	1,210.3800	1.2104	1,207.5600	1.2076	(0.233)	0	0	0
2014/09/16	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	EL28	05/02/2015			Bond Future	125.1598	125.1598	125.1556	125.1556	(0.003)	0.0000	0.0000	0
2014/09/16	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	EL28	05/02/2015	125.99	Put	Bond Future	830.2400	0.8302	834.4400	0.8344	0.506	0	0	0
2014/09/16	EL28	05/02/2015	126.01	Put	Bond Future	850.2400	0.8502	854.4400	0.8544	0.494	0	0	0
2014/09/16	EL28	05/02/2015	126.00	Put	Bond Future	840.2400	0.8402	844.4400	0.8444	0.500	0	0	0
2014/09/16	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	ES33	06/11/2014			Bond Future	9.6316	82.7906	9.6255	82.8358	(0.063)	0.0000	0.0000	6,220
2014/09/16	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	ES33	06/11/2014	10.29	Call	Bond Future	4,650.2000	4.6502	4,695.3600	4.6954	0.971	0	0	0
2014/09/16	ES33	06/11/2014	10.30	Call	Bond Future	4,717.6500	4.7176	4,762.8100	4.7628	0.957	0	0	0
2014/09/16	ES33	06/11/2014	10.31	Call	Bond Future	4,785.0000	4.7850	4,830.1600	4.8302	0.944	0	0	0
2014/09/16	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	ES33	05/02/2015	10.00	Call	Bond Future	1,969.8600	1.9699	2,014.9500	2.0150	2.289	0	0	0
2014/09/16	ES33	05/02/2015			Bond Future	9.7239	84.0969	9.7177	84.1420	(0.064)	0.0000	0.0000	0
2014/09/16	ES33	05/02/2015	10.01	Call	Bond Future	2,039.8200	2.0398	2,084.9100	2.0849	2.210	0	0	0
2014/09/16	ES33	05/02/2015	9.99	Call	Bond Future	1,899.8100	1.8998	1,944.9000	1.9449	2.373	0	0	0
2014/09/16	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	ES33	07/05/2015			Bond Future	9.8007	81.7468	9.7941	81.7943	(0.068)	0.0000	0.0000	0
2014/09/16	ES33	07/05/2015	9.74	Put	Bond Future	437.0000	0.4370	389.4400	0.3894	(10.883)	0	0	0
2014/09/16	ES33	07/05/2015	9.76	Put	Bond Future	292.6100	0.2926	245.0500	0.2450	(16.254)	0	0	0
2014/09/16	ES33	07/05/2015	9.75	Put	Bond Future	364.7600	0.3648	317.2000	0.3172	(13.039)	0	0	0
2014/09/16	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	GOVI	06/11/2014	449.01	Call	GOVI	169,340.0000	16.9340	169,450.0000	16.9450	0.065	0	0	0
2014/09/16	GOVI	06/11/2014			GOVI	465.9440	465.9440	465.9550	465.9550	0.002	0.0000	0.0000	404
2014/09/16	GOVI	06/11/2014	448.99	Call	GOVI	169,540.0000	16.9540	169,650.0000	16.9650	0.065	0	0	0
2014/09/16	GOVI	06/11/2014	449.00	Call	GOVI	169,440.0000	16.9440	169,550.0000	16.9550	0.065	0	0	0
2014/09/16	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	GOVI	05/02/2015	459.99	Call	GOVI	133,030.0000	13.3030	133,100.0000	13.3100	0.053	0	0	0
2014/09/16	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	GOVI	05/02/2015			GOVI	473.2930	473.2930	473.3000	473.3000	0.001	0.0000	0.0000	45
2014/09/16	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	GOVI	05/02/2015	460.00	Call	GOVI	132,930.0000	13.2930	133,000.0000	13.3000	0.053	0	0	0
2014/09/16	GOVI	05/02/2015	460.01	Call	GOVI	132,830.0000	13.2830	132,900.0000	13.2900	0.053	0	0	0
2014/09/16	GOVI	07/05/2015	449.99	Call	GOVI	313,960.0000	31.3960	314,120.0000	31.4120	0.051	0	0	0
2014/09/16	GOVI	07/05/2015			GOVI	481.3860	481.3860	481.4020	481.4020	0.003	0.0000	0.0000	0

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2014/09/16	GOVI	07/05/2015	450.00	Call	GOVI	313,860.0000		31.3860	314,020.0000	31.4020	0.051	0	0	0
2014/09/16	GOVI	07/05/2015	450.01	Call	GOVI	313,760.0000		31.3760	313,920.0000	31.3920	0.051	0	0	0
2014/09/16	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/09/16	ICAA	06/11/2014			Can-Do Interest Rate	144.7987		144.7987	144.7911	144.7911	(0.005)	0.0000	0.0000	571
2014/09/16	IGOV	06/11/2014			Index Future	219.3960		219.3960	219.2980	219.2980	(0.045)	0.0000	0.0000	1,161
2014/09/16	IGOV	05/02/2015			Index Future	222.8890		222.8890	222.7820	222.7820	(0.048)	0.0000	0.0000	0
2014/09/16	IGOV	07/05/2015			Index Future	226.7220		226.7220	226.6220	226.6220	(0.044)	0.0000	0.0000	0
2014/09/16	ILBI	06/11/2014			Index Future	594.3240		594.3240	594.1060	594.1060	(0.037)	0.0000	0.0000	0
2014/09/16	ILBI	05/02/2015			Index Future	603.7540		603.7540	603.5310	603.5310	(0.037)	0.0000	0.0000	157
2014/09/16	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/09/16	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/09/16	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/09/16	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/09/16	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/09/16	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/09/16	JBAF	17/09/2014			Jibar Tradeable Future	6.1400		93.8600	6.1400	93.8600	0.000	0.0000	0.0000	33,000
2014/09/16	JBAF	15/10/2014			Jibar Tradeable Future	6.2400		93.7600	6.2400	93.7600	0.000	0.0000	0.0000	0
2014/09/16	JBAF	19/11/2014			Jibar Tradeable Future	6.2900		93.7100	6.2900	93.7100	0.000	0.0000	0.0000	0
2014/09/16	JBAF	17/12/2014			Jibar Tradeable Future	6.4200		93.5800	6.4200	93.5800	0.000	0.0000	0.0000	0
2014/09/16	JBAF	21/01/2015			Jibar Tradeable Future	6.4900		93.5100	6.4900	93.5100	0.000	0.0000	0.0000	0
2014/09/16	JBAF	18/02/2015			Jibar Tradeable Future	6.5900		93.4100	6.5900	93.4100	0.000	0.0000	0.0000	0
2014/09/16	JBAF	18/03/2015			Jibar Tradeable Future	6.6400		93.3600	6.6400	93.3600	0.000	0.0000	0.0000	2,850
2014/09/16	JBAF	17/06/2015			Jibar Tradeable Future	6.8900		93.1100	6.8900	93.1100	0.000	0.0000	0.0000	5,000
2014/09/16	JBAF	16/09/2015			Jibar Tradeable Future	7.0800		92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2014/09/16	JBAF	15/12/2015			Jibar Tradeable Future	7.2500		92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2014/09/16	JBAF	16/03/2016			Jibar Tradeable Future	7.3800		92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2014/09/16	JBAF	15/06/2016			Jibar Tradeable Future	7.5400		92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2014/09/16	R023	06/11/2014			Bond Future	7.9809		100.1413	7.9800	100.1461	(0.010)	0.0000	0.0000	9,834
2014/09/16	R023	06/11/2014	8.59	Put	Bond Future	109.0300		0.1090	104.5500	0.1046	(4.109)	0	0	0
2014/09/16	R023	06/11/2014	8.61	Put	Bond Future	99.6100		0.0996	95.3900	0.0954	(4.237)	0	0	0
2014/09/16	R023	06/11/2014	8.59	Call	Bond Future	3,642.3300		3.6423	3,642.6600	3.6427	0.009	0	0	0
2014/09/16	R023	06/11/2014	8.60	Put	Bond Future	104.2300		0.1042	99.8800	0.0999	(4.173)	0	0	0



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2014/09/16	R023	06/11/2014	8.60	Call	Bond Future	3,694.1800	3.6942	3,694.6400	3.6946	0.012	0	0	0
2014/09/16	R023	06/11/2014	8.61	Call	Bond Future	3,746.1700	3.7462	3,746.7600	3.7468	0.016	0	0	0
2014/09/16	R023	05/02/2015			Bond Future	8.0515	101.7215	8.0509	101.7253	(0.008)	0.0000	0.0000	0
2014/09/16	R023	05/02/2015	8.74	Put	Bond Future	479.4100	0.4794	474.3900	0.4744	(1.047)	0	0	0
2014/09/16	R023	05/02/2015	8.75	Call	Bond Future	4,401.2400	4.4012	4,400.1400	4.4001	(0.025)	0	0	0
2014/09/16	R023	05/02/2015	8.76	Call	Bond Future	4,446.0700	4.4461	4,445.0300	4.4450	(0.023)	0	0	0
2014/09/16	R023	05/02/2015	8.74	Call	Bond Future	4,356.5500	4.3565	4,355.4000	4.3554	(0.026)	0	0	0
2014/09/16	R023	05/02/2015	8.76	Put	Bond Future	459.2300	0.4592	454.3200	0.4543	(1.069)	0	0	0
2014/09/16	R023	05/02/2015	8.75	Put	Bond Future	469.2300	0.4692	464.2600	0.4643	(1.059)	0	0	0
2014/09/16	R023	07/05/2015	8.14	Call	Bond Future	2,472.1100	2.4721	2,470.2700	2.4703	(0.074)	0	0	0
2014/09/16	R023	07/05/2015	8.15	Put	Bond Future	2,208.3500	2.2084	2,200.5100	2.2005	(0.355)	0	0	0
2014/09/16	R023	07/05/2015			Bond Future	8.0978	99.5361	8.0967	99.5421	(0.013)	0.0000	0.0000	0
2014/09/16	R023	07/05/2015	8.15	Call	Bond Future	2,501.7800	2.5018	2,499.9700	2.5000	(0.072)	0	0	0
2014/09/16	R023	07/05/2015	8.16	Call	Bond Future	2,531.6500	2.5316	2,529.8600	2.5299	(0.071)	0	0	0
2014/09/16	R023	07/05/2015	8.14	Put	Bond Future	2,234.8000	2.2348	2,226.9300	2.2269	(0.352)	0	0	0
2014/09/16	R023	07/05/2015	8.16	Put	Bond Future	2,182.1300	2.1821	2,174.3100	2.1743	(0.358)	0	0	0
2014/09/16	R023	06/08/2015	9.07	Put	Bond Future	997.1200	0.9971	993.3700	0.9934	(0.376)	0	0	911
2014/09/16	R023	06/08/2015	8.24	Call	Bond Future	3,169.2000	3.1692	3,165.7700	3.1658	(0.108)	0	0	0
2014/09/16	R023	06/08/2015			Bond Future	8.1100	101.4639	8.1097	101.4655	(0.003)	0.0000	0.0000	0
2014/09/16	R023	06/08/2015	9.07	Call	Bond Future	6,099.4600	6.0995	6,097.2500	6.0973	(0.036)	0	0	0
2014/09/16	R023	06/08/2015	8.26	Put	Bond Future	2,409.8900	2.4099	2,404.9300	2.4049	(0.206)	0	0	0
2014/09/16	R023	06/08/2015	8.25	Put	Bond Future	2,433.8800	2.4339	2,428.9100	2.4289	(0.204)	0	0	0
2014/09/16	R023	06/08/2015	8.24	Put	Bond Future	2,458.0600	2.4581	2,453.0900	2.4531	(0.202)	0	0	0
2014/09/16	R023	06/08/2015	8.25	Call	Bond Future	3,199.4700	3.1995	3,196.0400	3.1960	(0.107)	0	0	0
2014/09/16	R023	06/08/2015	8.26	Call	Bond Future	3,229.8800	3.2299	3,226.4600	3.2265	(0.106)	0	0	0
2014/09/16	R157	06/11/2014	6.19	Put	Bond Future	489.1000	0.4891	488.2900	0.4883	(0.166)	0	0	0
2014/09/16	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/09/16	R157	06/11/2014	6.21	Put	Bond Future	474.3300	0.4743	473.4800	0.4735	(0.179)	0	0	0
2014/09/16	R157	06/11/2014	6.20	Put	Bond Future	481.6900	0.4817	480.8600	0.4809	(0.172)	0	0	0
2014/09/16	R157	06/11/2014	6.21	Call	Bond Future	28.0800	0.0281	27.2300	0.0272	(3.027)	0	0	0
2014/09/16	R157	06/11/2014	6.19	Call	Bond Future	25.8400	0.0258	25.0300	0.0250	(3.135)	0	0	0
2014/09/16	R157	06/11/2014	6.20	Call	Bond Future	26.9400	0.0269	26.1100	0.0261	(3.081)	0	0	0
2014/09/16	R157	05/02/2015	8.74	Call	Bond Future	1,094.0100	1.0940	1,093.6900	1.0937	(0.029)	0	0	0
2014/09/16	R157	05/02/2015	8.75	Put	Bond Future	20.4600	0.0205	20.1400	0.0201	(1.564)	0	0	0
2014/09/16	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/09/16	R157	05/02/2015	8.74	Put	Bond Future	20.8500	0.0208	20.5300	0.0205	(1.535)	0	0	0
2014/09/16	R157	05/02/2015	8.76	Put	Bond Future	20.0800	0.0201	19.7700	0.0198	(1.544)	0	0	0
2014/09/16	R157	05/02/2015	8.75	Call	Bond Future	1,099.4300	1.0994	1,099.1100	1.0991	(0.029)	0	0	0
2014/09/16	R157	05/02/2015	8.76	Call	Bond Future	1,104.8500	1.1048	1,104.5400	1.1045	(0.028)	0	0	0
2014/09/16	R186	06/11/2014	7.70	Call	Bond Future	142.5300	0.1425	137.5900	0.1376	(3.466)	0	0	1,500
2014/09/16	R186	06/11/2014	8.14	Call	Bond Future	931.3900	0.9314	920.2100	0.9202	(1.200)	0	0	0
2014/09/16	R186	06/11/2014	8.15	Put	Bond Future	2,178.9000	2.1789	2,161.1900	2.1612	(0.813)	0	0	0
2014/09/16	R186	06/11/2014	8.53	Call	Bond Future	2,687.6600	2.6877	2,679.5300	2.6795	(0.302)	0	0	0
2014/09/16	R186	06/11/2014			Bond Future	8.2936	120.7431	8.2929	120.7496	(0.009)	0.0000	0.0000	48,650
2014/09/16	R186	06/11/2014	7.80	Put	Bond Future	4,488.6800	4.4887	4,475.5900	4.4756	(0.292)	0	0	0
2014/09/16	R186	06/11/2014	8.30	Call	Bond Future	1,523.9500	1.5240	1,512.8100	1.5128	(0.731)	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
2014/09/16	R186	06/11/2014	8.50	Call	Bond Future	2,517.0400	2.5170	2,508.3600	2.5084	(0.345)	0	0	0
2014/09/16	R186	06/11/2014	9.17	Call	Bond Future	7,104.4400	7.1044	7,108.0200	7.1080	0.050	0	0	0
2014/09/16	R186	06/11/2014	7.70	Put	Bond Future	5,283.0500	5.2830	5,271.6300	5.2716	(0.216)	0	0	0
2014/09/16	R186	06/11/2014	8.15	Call	Bond Future	963.0000	0.9630	951.7700	0.9518	(1.166)	0	0	0
2014/09/16	R186	06/11/2014	8.45	Put	Bond Future	940.4500	0.9405	924.4600	0.9245	(1.700)	0	0	6,000
2014/09/16	R186	06/11/2014	8.53	Put	Bond Future	724.2000	0.7242	709.5900	0.7096	(2.017)	0	0	100
2014/09/16	R186	06/11/2014	8.00	Call	Bond Future	560.5000	0.5605	550.6800	0.5507	(1.752)	0	0	1,500
2014/09/16	R186	06/11/2014	8.16	Call	Bond Future	995.3200	0.9953	984.0500	0.9841	(1.132)	0	0	0
2014/09/16	R186	06/11/2014	8.60	Put	Bond Future	568.4800	0.5685	555.2700	0.5553	(2.324)	0	0	0
2014/09/16	R186	06/11/2014	8.50	Put	Bond Future	800.2300	0.8002	785.0700	0.7851	(1.894)	0	0	7,000
2014/09/16	R186	06/11/2014	7.80	Call	Bond Future	235.6700	0.2357	229.0600	0.2291	(2.805)	0	0	100
2014/09/16	R186	06/11/2014	8.30	Put	Bond Future	1,470.4300	1.4704	1,452.8100	1.4528	(1.198)	0	0	100
2014/09/16	R186	06/11/2014	9.17	Put	Bond Future	50.0900	0.0501	47.1900	0.0472	(5.790)	0	0	2,010
2014/09/16	R186	06/11/2014	8.14	Put	Bond Future	2,232.6000	2.2326	2,214.9400	2.2149	(0.791)	0	0	0
2014/09/16	R186	06/11/2014	8.60	Call	Bond Future	3,104.6100	3.1046	3,097.8800	3.0979	(0.217)	0	0	0
2014/09/16	R186	06/11/2014	8.00	Put	Bond Future	3,064.9900	3.0650	3,048.6900	3.0487	(0.532)	0	0	0
2014/09/16	R186	06/11/2014	8.16	Put	Bond Future	2,126.0000	2.1260	2,108.2500	2.1082	(0.835)	0	0	0
2014/09/16	R186	06/11/2014	8.45	Call	Bond Future	2,244.5400	2.2445	2,235.0300	2.2350	(0.424)	0	0	0
2014/09/16	R186	05/02/2015	9.00	Call	Bond Future	5,921.6400	5.9216	5,919.1900	5.9192	(0.041)	0	0	0
2014/09/16	R186	05/02/2015			Bond Future	8.3605	117.3525	8.3599	117.3579	(0.008)	0.0000	0.0000	540
2014/09/16	R186	05/02/2015	8.75	Call	Bond Future	4,474.7700	4.4748	4,470.4300	4.4704	(0.097)	0	0	0
2014/09/16	R186	05/02/2015	8.76	Call	Bond Future	4,529.4600	4.5295	4,525.1900	4.5252	(0.094)	0	0	0
2014/09/16	R186	05/02/2015	8.74	Call	Bond Future	4,420.1200	4.4201	4,415.7100	4.4157	(0.100)	0	0	0
2014/09/16	R186	05/02/2015	8.76	Put	Bond Future	1,303.1900	1.3032	1,293.4900	1.2935	(0.744)	0	0	0
2014/09/16	R186	05/02/2015	8.75	Put	Bond Future	1,327.7400	1.3277	1,317.9700	1.3180	(0.736)	0	0	0
2014/09/16	R186	05/02/2015	9.00	Put	Bond Future	816.7800	0.8168	808.9000	0.8089	(0.965)	0	0	9,600
2014/09/16	R186	05/02/2015	8.74	Put	Bond Future	1,352.4000	1.3524	1,342.5600	1.3426	(0.728)	0	0	0
2014/09/16	R186	07/05/2015			Bond Future	8.4120	119.3629	8.4111	119.3708	(0.012)	0.0000	0.0000	0
2014/09/16	R186	07/05/2015	8.25	Call	Bond Future	2,811.2100	2.8112	2,807.5500	2.8075	(0.130)	0	0	0
2014/09/16	R186	07/05/2015	8.24	Put	Bond Future	4,176.2400	4.1762	4,164.6400	4.1646	(0.278)	0	0	0
2014/09/16	R186	07/05/2015	8.26	Put	Bond Future	4,085.2800	4.0853	4,073.7200	4.0737	(0.283)	0	0	0
2014/09/16	R186	07/05/2015	8.25	Put	Bond Future	4,130.3900	4.1304	4,118.8100	4.1188	(0.280)	0	0	0
2014/09/16	R186	07/05/2015	8.26	Call	Bond Future	2,848.1100	2.8481	2,844.4700	2.8445	(0.128)	0	0	0
2014/09/16	R186	07/05/2015	8.24	Call	Bond Future	2,774.9700	2.7750	2,771.2900	2.7713	(0.133)	0	0	0
2014/09/16	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R197	06/11/2014			Bond Future	287.1297	287.1297	287.1210	287.1210	(0.003)	0.0000	0.0000	939
2014/09/16	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R197	06/11/2014	285.00	Call	Bond Future	2,129.6700	2.1297	2,121.0500	2.1210	(0.405)	0	0	0
2014/09/16	R197	06/11/2014	285.01	Call	Bond Future	2,119.6700	2.1197	2,111.0500	2.1110	(0.407)	0	0	0
2014/09/16	R197	06/11/2014	284.99	Call	Bond Future	2,139.6700	2.1397	2,131.0500	2.1310	(0.403)	0	0	0
2014/09/16	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R197	05/02/2015	288.99	Put	Bond Future	3,310.6100	3.3106	3,321.9700	3.3220	0.343	0	0	0
2014/09/16	R197	05/02/2015			Bond Future	285.6794	285.6794	285.6680	285.6680	(0.004)	0.0000	0.0000	0
2014/09/16	R197	05/02/2015	289.01	Put	Bond Future	3,330.6100	3.3306	3,341.9700	3.3420	0.341	0	0	0
2014/09/16	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R197	05/02/2015	289.00	Put	Bond Future	3,320.6100	3.3206	3,331.9700	3.3320	0.342	0	0	0
2014/09/16	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/16	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R202	06/11/2014	226.99	Call	Bond Future	5,808.1200	5.8081	5,801.7300	5.8017	(0.110)	0	0	0
2014/09/16	R202	06/11/2014	226.99	Put	Bond Future	232.7981	232.7981	232.7917	232.7917	(0.003)	0.0000	0.0000	47,856
2014/09/16	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R202	06/11/2014	227.00	Call	Bond Future	5,798.1200	5.7981	5,791.7300	5.7917	(0.110)	0	0	0
2014/09/16	R202	06/11/2014	227.01	Call	Bond Future	5,788.1200	5.7881	5,781.7300	5.7817	(0.110)	0	0	0
2014/09/16	R202	05/02/2015	233.01	Call	Bond Future	294.7700	0.2948	285.6900	0.2857	(3.080)	0	0	0
2014/09/16	R202	05/02/2015	232.99	Call	Bond Future	233.3048	233.3048	233.2957	233.2957	(0.004)	0.0000	0.0000	0
2014/09/16	R202	05/02/2015	232.99	Call	Bond Future	314.7700	0.3148	305.6900	0.3057	(2.885)	0	0	0
2014/09/16	R202	05/02/2015	233.00	Call	Bond Future	304.7700	0.3048	295.6900	0.2957	(2.979)	0	0	0
2014/09/16	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R203	06/11/2014	6.86	Call	Bond Future	149.3000	0.1493	139.9300	0.1399	(6.276)	0	0	0
2014/09/16	R203	06/11/2014	6.84	Call	Bond Future	7.0872	104.2303	7.0968	104.2055	0.136	0.0000	0.0000	14,449
2014/09/16	R203	06/11/2014	6.84	Call	Bond Future	135.8700	0.1359	127.0500	0.1271	(6.491)	0	0	45
2014/09/16	R203	06/11/2014	6.98	Call	Bond Future	251.3100	0.2513	238.4300	0.2384	(5.125)	0	0	14
2014/09/16	R203	06/11/2014	6.85	Call	Bond Future	142.4700	0.1425	133.3700	0.1334	(6.387)	0	0	0
2014/09/16	R203	06/11/2014	6.98	Put	Bond Future	528.6500	0.5287	540.6400	0.5406	2.268	0	0	0
2014/09/16	R203	06/11/2014	6.84	Put	Bond Future	776.7900	0.7768	792.8400	0.7928	2.066	0	0	0
2014/09/16	R203	06/11/2014	6.86	Put	Bond Future	738.1800	0.7382	753.6800	0.7537	2.100	0	0	0
2014/09/16	R203	06/11/2014	6.85	Put	Bond Future	757.3700	0.7574	773.1400	0.7731	2.082	0	0	0
2014/09/16	R203	05/02/2015	7.69	Call	Bond Future	1,426.6100	1.4266	1,404.5300	1.4045	(1.548)	0	0	55
2014/09/16	R203	05/02/2015	7.1701	Call	Bond Future	7.1701	105.8750	7.1812	105.8488	0.155	0.0000	0.0000	0
2014/09/16	R203	05/02/2015	8.34	Put	Bond Future	31.3700	0.0314	32.0300	0.0320	2.104	0	0	0
2014/09/16	R203	05/02/2015	8.35	Call	Bond Future	2,773.7700	2.7738	2,748.1600	2.7482	(0.923)	0	0	0
2014/09/16	R203	05/02/2015	8.36	Call	Bond Future	2,795.5800	2.7956	2,769.9500	2.7700	(0.917)	0	0	0
2014/09/16	R203	05/02/2015	8.34	Call	Bond Future	2,751.9800	2.7520	2,726.3900	2.7264	(0.930)	0	0	0
2014/09/16	R203	05/02/2015	8.36	Put	Bond Future	29.2600	0.0293	29.8800	0.0299	2.119	0	0	0
2014/09/16	R203	05/02/2015	7.69	Put	Bond Future	206.1700	0.2062	210.3400	0.2103	2.023	0	0	0
2014/09/16	R203	05/02/2015	8.35	Put	Bond Future	30.3000	0.0303	30.9400	0.0309	2.112	0	0	0
2014/09/16	R203	07/05/2015	7.1966	Call	Bond Future	7.1966	103.5185	7.2081	103.4939	0.159	0.0000	0.0000	0
2014/09/16	R203	07/05/2015	7.24	Put	Bond Future	740.2000	0.7402	750.3000	0.7503	1.364	0	0	0
2014/09/16	R203	07/05/2015	7.26	Put	Bond Future	720.8600	0.7209	730.7500	0.7308	1.372	0	0	0
2014/09/16	R203	07/05/2015	7.25	Put	Bond Future	730.4800	0.7305	740.4800	0.7405	1.369	0	0	0
2014/09/16	R203	07/05/2015	7.25	Call	Bond Future	845.2600	0.8453	830.7000	0.8307	(1.723)	0	0	0
2014/09/16	R203	07/05/2015	7.26	Call	Bond Future	857.1300	0.8571	842.4600	0.8425	(1.712)	0	0	0
2014/09/16	R203	07/05/2015	7.24	Call	Bond Future	833.4800	0.8335	819.0200	0.8190	(1.735)	0	0	0
2014/09/16	R204	06/11/2014	7.99	Put	Bond Future	38.3100	0.0383	38.7200	0.0387	1.070	0	0	1,270
2014/09/16	R204	06/11/2014	7.3659	Call	Bond Future	7.3659	105.3269	7.3755	105.2930	0.130	0.0000	0.0000	12,681
2014/09/16	R204	06/11/2014	6.99	Put	Bond Future	1,457.4000	1.4574	1,482.7100	1.4827	1.737	0	0	0
2014/09/16	R204	06/11/2014	7.01	Put	Bond Future	1,397.9100	1.3979	1,422.5900	1.4226	1.765	0	0	0
2014/09/16	R204	06/11/2014	6.99	Call	Bond Future	116.1900	0.1162	107.6300	0.1076	(7.367)	0	0	0

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2014/09/16	R204	06/11/2014	7.00	Put	Bond Future	1,427.5300	1.4275	1,452.5300	1.4525	1.751	0	0	0
2014/09/16	R204	06/11/2014	7.99	Call	Bond Future	2,218.4900	2.2185	2,185.0300	2.1850	(1.508)	0	0	0
2014/09/16	R204	06/11/2014	7.00	Call	Bond Future	122.2700	0.1223	113.4000	0.1134	(7.254)	0	0	0
2014/09/16	R204	06/11/2014	7.01	Call	Bond Future	128.6000	0.1286	119.4100	0.1194	(7.146)	0	0	0
2014/09/16	R204	05/02/2015			Bond Future	7.4405	102.9539	7.4511	102.9185	0.142	0.0000	0.0000	0
2014/09/16	R204	05/02/2015	8.25	Call	Bond Future	2,822.8700	2.8229	2,790.3800	2.7904	(1.151)	0	0	0
2014/09/16	R204	05/02/2015	8.26	Call	Bond Future	2,850.8600	2.8509	2,818.2900	2.8183	(1.142)	0	0	0
2014/09/16	R204	05/02/2015	8.24	Call	Bond Future	2,794.6900	2.7947	2,762.2700	2.7623	(1.160)	0	0	0
2014/09/16	R204	05/02/2015	8.26	Put	Bond Future	156.9700	0.1570	159.7400	0.1597	1.765	0	0	0
2014/09/16	R204	05/02/2015	8.25	Put	Bond Future	161.3200	0.1613	164.1700	0.1642	1.767	0	0	0
2014/09/16	R204	05/02/2015	8.24	Put	Bond Future	165.4900	0.1655	168.4100	0.1684	1.764	0	0	0
2014/09/16	R204	07/05/2015	7.51	Put	Bond Future	1,165.8600	1.1659	1,179.7000	1.1797	1.187	0	0	0
2014/09/16	R204	07/05/2015			Bond Future	7.4831	104.7173	7.4939	104.6835	0.144	0.0000	0.0000	0
2014/09/16	R204	07/05/2015	7.50	Put	Bond Future	1,180.8000	1.1808	1,194.7800	1.1948	1.184	0	0	0
2014/09/16	R204	07/05/2015	7.49	Call	Bond Future	1,217.5800	1.2176	1,197.8700	1.1979	(1.619)	0	0	0
2014/09/16	R204	07/05/2015	7.50	Call	Bond Future	1,233.9400	1.2339	1,214.0900	1.2141	(1.609)	0	0	0
2014/09/16	R204	07/05/2015	7.51	Call	Bond Future	1,250.4200	1.2504	1,230.4300	1.2304	(1.599)	0	0	0
2014/09/16	R204	07/05/2015	7.49	Put	Bond Future	1,195.8800	1.1959	1,210.0000	1.2100	1.181	0	0	0
2014/09/16	R204	06/08/2015	7.74	Call	Bond Future	1,818.9400	1.8189	1,793.3800	1.7934	(1.405)	0	0	0
2014/09/16	R204	06/08/2015	7.75	Put	Bond Future	981.3300	0.9813	994.8500	0.9948	1.378	0	0	0
2014/09/16	R204	06/08/2015			Bond Future	7.4588	102.7037	7.4720	102.6645	0.178	0.0000	0.0000	0
2014/09/16	R204	06/08/2015	8.41	Call	Bond Future	3,187.6800	3.1877	3,155.1600	3.1552	(1.020)	0	0	0
2014/09/16	R204	06/08/2015	7.74	Put	Bond Future	992.5500	0.9925	1,006.2000	1.0062	1.375	0	0	0
2014/09/16	R204	06/08/2015	7.76	Put	Bond Future	970.2000	0.9702	983.6100	0.9836	1.382	0	0	0
2014/09/16	R204	06/08/2015	8.41	Put	Bond Future	425.7500	0.4258	432.4400	0.4324	1.571	0	0	699
2014/09/16	R204	06/08/2015	7.75	Call	Bond Future	1,836.9500	1.8369	1,811.2600	1.8113	(1.399)	0	0	0
2014/09/16	R204	06/08/2015	7.76	Call	Bond Future	1,855.0400	1.8550	1,829.2400	1.8292	(1.391)	0	0	0
2014/09/16	R207	06/11/2014	7.36	Put	Bond Future	1,279.9900	1.2800	1,287.4800	1.2875	0.585	0	0	0
2014/09/16	R207	06/11/2014			Bond Future	7.5927	100.8841	7.5971	100.8659	0.057	0.0000	0.0000	35,188
2014/09/16	R207	06/11/2014	7.35	Put	Bond Future	1,310.3500	1.3103	1,318.0800	1.3181	0.590	0	0	0
2014/09/16	R207	06/11/2014	7.36	Call	Bond Future	301.1900	0.3012	290.4600	0.2905	(3.563)	0	0	0
2014/09/16	R207	06/11/2014	7.34	Call	Bond Future	277.6300	0.2776	267.3700	0.2674	(3.696)	0	0	0
2014/09/16	R207	06/11/2014	7.35	Call	Bond Future	289.2300	0.2892	278.7400	0.2787	(3.627)	0	0	0
2014/09/16	R207	06/11/2014	7.34	Put	Bond Future	1,341.0900	1.3411	1,349.0500	1.3491	0.594	0	0	0
2014/09/16	R207	05/02/2015	8.49	Put	Bond Future	211.8100	0.2118	212.1400	0.2121	0.156	0	0	0
2014/09/16	R207	05/02/2015			Bond Future	7.6651	98.8349	7.6700	98.8154	0.063	0.0000	0.0000	0
2014/09/16	R207	05/02/2015	8.51	Put	Bond Future	201.4700	0.2015	201.7500	0.2018	0.139	0	0	0
2014/09/16	R207	05/02/2015	8.50	Call	Bond Future	3,478.8000	3.4788	3,459.6600	3.4597	(0.550)	0	0	0
2014/09/16	R207	05/02/2015	8.51	Call	Bond Future	3,511.8600	3.5119	3,492.7000	3.4927	(0.546)	0	0	0
2014/09/16	R207	05/02/2015	8.49	Call	Bond Future	3,445.4200	3.4454	3,426.3100	3.4263	(0.555)	0	0	0
2014/09/16	R207	05/02/2015	8.50	Put	Bond Future	206.7900	0.2068	207.0900	0.2071	0.145	0	0	0
2014/09/16	R207	07/05/2015			Bond Future	7.7156	100.5281	7.7203	100.5104	0.060	0.0000	0.0000	0
2014/09/16	R207	07/05/2015	8.25	Call	Bond Future	2,775.5000	2.7755	2,760.0900	2.7601	(0.555)	0	0	0
2014/09/16	R207	07/05/2015	7.73	Call	Bond Future	1,560.1100	1.5601	1,547.7500	1.5478	(0.792)	0	0	66
2014/09/16	R207	07/05/2015	8.24	Put	Bond Future	768.4900	0.7685	770.8700	0.7709	0.310	0	0	0
2014/09/16	R207	07/05/2015	8.26	Put	Bond Future	747.0200	0.7470	749.3200	0.7493	0.308	0	0	0
2014/09/16	R207	07/05/2015	7.73	Put	Bond Future	1,505.1800	1.5052	1,510.5600	1.5106	0.357	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
2014/09/16	R207	07/05/2015	8.25	Put	Bond Future	757.7000	0.7577	760.0300	0.7600	0.308	0	0	0
2014/09/16	R207	07/05/2015	8.26	Call	Bond Future	2,802.1000	2.8021	2,786.6600	2.7867	(0.551)	0	0	0
2014/09/16	R207	07/05/2015	8.24	Call	Bond Future	2,749.0000	2.7490	2,733.6400	2.7336	(0.559)	0	0	0
2014/09/16	R208	06/11/2014	7.46	Call	Bond Future	282.0000	0.2820	276.9600	0.2770	(1.787)	0	0	0
2014/09/16	R208	06/11/2014			Bond Future	7.7514	95.7983	7.7506	95.8022	(0.010)	0.0000	0.0000	26,437
2014/09/16	R208	06/11/2014	7.44	Call	Bond Future	258.9000	0.2589	254.0100	0.2540	(1.889)	0	0	0
2014/09/16	R208	06/11/2014	7.45	Call	Bond Future	270.2700	0.2703	265.3000	0.2653	(1.839)	0	0	0
2014/09/16	R208	06/11/2014	7.44	Put	Bond Future	1,771.6800	1.7717	1,762.8900	1.7629	(0.496)	0	0	0
2014/09/16	R208	06/11/2014	8.50	Put	Bond Future	37.4000	0.0374	35.4000	0.0354	(5.348)	0	0	1,520
2014/09/16	R208	06/11/2014	7.46	Put	Bond Future	1,696.7400	1.6967	1,687.8000	1.6878	(0.527)	0	0	0
2014/09/16	R208	06/11/2014	7.45	Put	Bond Future	1,734.0200	1.7340	1,725.1500	1.7251	(0.512)	0	0	0
2014/09/16	R208	06/11/2014	8.50	Call	Bond Future	3,557.0600	3.5571	3,558.9600	3.5590	0.053	0	0	0
2014/09/16	R208	05/02/2015	8.51	Call	Bond Future	3,490.0100	3.4900	3,489.2200	3.4892	(0.023)	0	0	0
2014/09/16	R208	05/02/2015			Bond Future	7.8216	97.3101	7.8210	97.3131	(0.008)	0.0000	0.0000	0
2014/09/16	R208	05/02/2015	8.49	Call	Bond Future	3,417.0400	3.4170	3,416.1500	3.4162	(0.026)	0	0	0
2014/09/16	R208	05/02/2015	8.51	Put	Bond Future	354.4500	0.3545	350.6400	0.3506	(1.075)	0	0	0
2014/09/16	R208	05/02/2015	8.50	Put	Bond Future	362.5300	0.3625	358.6800	0.3587	(1.062)	0	0	0
2014/09/16	R208	05/02/2015	8.49	Put	Bond Future	370.7700	0.3708	366.8600	0.3669	(1.055)	0	0	0
2014/09/16	R208	05/02/2015	8.50	Call	Bond Future	3,453.4600	3.4535	3,452.6300	3.4526	(0.024)	0	0	0
2014/09/16	R208	07/05/2015	8.01	Call	Bond Future	2,148.7300	2.1487	2,147.7300	2.1477	(0.047)	0	0	0
2014/09/16	R208	07/05/2015			Bond Future	7.8683	95.5747	7.8672	95.5798	(0.014)	0.0000	0.0000	0
2014/09/16	R208	07/05/2015	7.99	Call	Bond Future	2,098.5800	2.0986	2,097.5300	2.0975	(0.050)	0	0	0
2014/09/16	R208	07/05/2015	8.00	Call	Bond Future	2,123.5700	2.1236	2,122.5500	2.1225	(0.048)	0	0	0
2014/09/16	R208	07/05/2015	7.99	Put	Bond Future	1,553.9500	1.5540	1,547.8700	1.5479	(0.391)	0	0	0
2014/09/16	R208	07/05/2015	8.01	Put	Bond Future	1,514.9300	1.5149	1,508.9000	1.5089	(0.398)	0	0	0
2014/09/16	R208	07/05/2015	8.00	Put	Bond Future	1,534.3400	1.5343	1,528.2900	1.5283	(0.394)	0	0	0
2014/09/16	R208	06/08/2015			Bond Future	7.8730	97.4265	7.8729	97.4273	(0.002)	0.0000	0.0000	0
2014/09/16	R208	06/08/2015	8.00	Call	Bond Future	2,381.5900	2.3816	2,378.7900	2.3788	(0.118)	0	0	0
2014/09/16	R208	06/08/2015	8.01	Call	Bond Future	2,405.6400	2.4056	2,402.8400	2.4028	(0.116)	0	0	0
2014/09/16	R208	06/08/2015	8.85	Call	Bond Future	4,812.1200	4.8121	4,810.2500	4.8102	(0.039)	0	0	0
2014/09/16	R208	06/08/2015	7.99	Call	Bond Future	2,357.6600	2.3577	2,354.8600	2.3549	(0.119)	0	0	0
2014/09/16	R208	06/08/2015	8.01	Put	Bond Future	1,812.9600	1.8130	1,809.4200	1.8094	(0.195)	0	0	0
2014/09/16	R208	06/08/2015	8.00	Put	Bond Future	1,832.0200	1.8320	1,828.4800	1.8285	(0.193)	0	0	0
2014/09/16	R208	06/08/2015	7.99	Put	Bond Future	1,851.2400	1.8512	1,847.7000	1.8477	(0.191)	0	0	0
2014/09/16	R208	06/08/2015	8.85	Put	Bond Future	681.4300	0.6814	678.8200	0.6788	(0.383)	0	0	198
2014/09/16	R209	06/11/2014	8.95	Call	Bond Future	2,106.1900	2.1062	2,120.7600	2.1208	0.692	0	0	2,050
2014/09/16	R209	06/11/2014	9.50	Call	Bond Future	5,248.5300	5.2485	5,284.1500	5.2841	0.679	0	0	0
2014/09/16	R209	06/11/2014			Bond Future	8.8030	76.3032	8.7973	76.3478	(0.066)	0.0000	0.0000	27,475
2014/09/16	R209	06/11/2014	8.99	Put	Bond Future	873.3900	0.8734	845.0700	0.8451	(3.243)	0	0	0
2014/09/16	R209	06/11/2014	10.00	Call	Bond Future	8,455.6100	8.4556	8,498.8200	8.4988	0.511	0	0	0
2014/09/16	R209	06/11/2014	9.05	Put	Bond Future	726.6600	0.7267	700.9700	0.7010	(3.535)	0	0	0
2014/09/16	R209	06/11/2014	9.58	Put	Bond Future	103.5800	0.1036	96.5200	0.0965	(6.816)	0	0	907
2014/09/16	R209	06/11/2014	8.95	Put	Bond Future	983.1500	0.9831	953.1000	0.9531	(3.057)	0	0	0
2014/09/16	R209	06/11/2014	9.01	Put	Bond Future	822.1100	0.8221	794.6700	0.7947	(3.338)	0	0	0
2014/09/16	R209	06/11/2014	9.50	Put	Bond Future	144.1100	0.1441	135.1100	0.1351	(6.245)	0	0	5,500
2014/09/16	R209	06/11/2014	10.05	Call	Bond Future	8,772.2800	8.7723	8,815.7800	8.8158	0.496	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
2014/09/16	R209	06/11/2014	8.50	Call	Bond Future	579.1600		0.5792	579.4800	0.5795	0.055	0	0	5,500
2014/09/16	R209	06/11/2014	8.75	Put	Bond Future	1,690.5900		1.6906	1,652.6500	1.6526	(2.244)	0	0	0
2014/09/16	R209	06/11/2014	9.00	Put	Bond Future	847.4500		0.8475	819.5700	0.8196	(3.290)	0	0	0
2014/09/16	R209	06/11/2014	9.95	Call	Bond Future	8,137.4400		8.1374	8,180.2900	8.1803	0.527	0	0	0
2014/09/16	R209	06/11/2014	8.99	Call	Bond Future	2,297.6300		2.2976	2,313.9300	2.3139	0.709	0	0	0
2014/09/16	R209	06/11/2014	9.25	Call	Bond Future	3,709.5800		3.7096	3,736.9400	3.7369	0.738	0	0	0
2014/09/16	R209	06/11/2014	10.05	Put	Bond Future	10.3200		0.0103	9.2000	0.0092	(10.853)	0	0	2,050
2014/09/16	R209	06/11/2014	10.00	Put	Bond Future	13.6100		0.0136	12.2000	0.0122	(10.360)	0	0	1,640
2014/09/16	R209	06/11/2014	9.05	Call	Bond Future	2,599.1800		2.5992	2,618.1100	2.6181	0.728	0	0	2,050
2014/09/16	R209	06/11/2014	9.58	Call	Bond Future	5,759.3600		5.7594	5,796.9200	5.7969	0.652	0	0	0
2014/09/16	R209	06/11/2014	8.75	Call	Bond Future	1,278.9600		1.2790	1,285.6400	1.2856	0.522	0	0	2,200
2014/09/16	R209	06/11/2014	9.00	Call	Bond Future	2,346.6900		2.3467	2,363.4300	2.3634	0.713	0	0	1,640
2014/09/16	R209	06/11/2014	9.25	Put	Bond Future	372.7500		0.3727	355.4900	0.3555	(4.630)	0	0	2,200
2014/09/16	R209	06/11/2014	8.50	Put	Bond Future	2,978.4100		2.9784	2,934.1100	2.9341	(1.487)	0	0	0
2014/09/16	R209	06/11/2014	9.01	Call	Bond Future	2,396.2400		2.3962	2,413.4200	2.4134	0.717	0	0	0
2014/09/16	R209	06/11/2014	9.95	Put	Bond Future	17.8400		0.0178	16.0700	0.0161	(9.922)	0	0	2,050
2014/09/16	R209	05/02/2015	9.00	Put	Bond Future	2,089.1400		2.0891	2,061.6100	2.0616	(1.318)	0	0	0
2014/09/16	R209	05/02/2015			Bond Future	8.8626		77.5074	8.8567	77.5519	(0.066)	0.0000	0.0000	0
2014/09/16	R209	05/02/2015	9.25	Call	Bond Future	4,262.0000		4.2620	4,284.5300	4.2845	0.529	0	0	0
2014/09/16	R209	05/02/2015	9.26	Call	Bond Future	4,310.5300		4.3105	4,333.2800	4.3333	0.528	0	0	0
2014/09/16	R209	05/02/2015	9.25	Put	Bond Future	1,389.2900		1.3893	1,367.2600	1.3673	(1.586)	0	0	0
2014/09/16	R209	05/02/2015	9.24	Call	Bond Future	4,213.8600		4.2139	4,236.1700	4.2362	0.529	0	0	0
2014/09/16	R209	05/02/2015	9.00	Call	Bond Future	3,127.9700		3.1280	3,145.0000	3.1450	0.544	0	0	0
2014/09/16	R209	05/02/2015	9.24	Put	Bond Future	1,413.1500		1.4131	1,390.9000	1.3909	(1.574)	0	0	0
2014/09/16	R209	05/02/2015	9.26	Put	Bond Future	1,365.9300		1.3659	1,344.1200	1.3441	(1.597)	0	0	0
2014/09/16	R209	07/05/2015			Bond Future	8.9100		75.6851	8.9038	75.7320	(0.070)	0.0000	0.0000	0
2014/09/16	R209	07/05/2015	8.99	Put	Bond Future	3,114.2000		3.1142	3,085.9000	3.0859	(0.909)	0	0	0
2014/09/16	R209	07/05/2015	9.01	Put	Bond Future	3,044.0400		3.0440	3,016.0700	3.0161	(0.919)	0	0	0
2014/09/16	R209	07/05/2015	9.00	Put	Bond Future	3,078.8400		3.0788	3,050.7100	3.0507	(0.914)	0	0	0
2014/09/16	R209	07/05/2015	8.99	Call	Bond Future	3,715.5100		3.7155	3,734.1400	3.7341	0.501	0	0	0
2014/09/16	R209	07/05/2015	9.00	Call	Bond Future	3,754.8200		3.7548	3,773.6200	3.7736	0.501	0	0	0
2014/09/16	R209	07/05/2015	9.01	Call	Bond Future	3,794.5800		3.7946	3,813.5400	3.8135	0.500	0	0	0
2014/09/16	R209	06/08/2015	8.99	Put	Bond Future	3,853.5300		3.8535	3,827.0500	3.8270	(0.687)	0	0	0
2014/09/16	R209	06/08/2015			Bond Future	8.9379		77.1522	8.9320	77.1965	(0.066)	0.0000	0.0000	0
2014/09/16	R209	06/08/2015	9.01	Put	Bond Future	3,781.3600		3.7814	3,755.1400	3.7551	(0.693)	0	0	0
2014/09/16	R209	06/08/2015	9.90	Call	Bond Future	8,269.2200		8.2692	8,298.2600	8.2983	0.351	0	0	0
2014/09/16	R209	06/08/2015	9.00	Call	Bond Future	4,281.7900		4.2818	4,299.7200	4.2997	0.419	0	0	0
2014/09/16	R209	06/08/2015	9.01	Call	Bond Future	4,320.5100		4.3205	4,338.5700	4.3386	0.418	0	0	0
2014/09/16	R209	06/08/2015	8.99	Call	Bond Future	4,243.8100		4.2438	4,261.6100	4.2616	0.419	0	0	0
2014/09/16	R209	06/08/2015	9.00	Put	Bond Future	3,817.0200		3.8170	3,790.6700	3.7907	(0.690)	0	0	0
2014/09/16	R209	06/08/2015	9.90	Put	Bond Future	1,542.3800		1.5424	1,527.1400	1.5271	(0.988)	0	0	2,914
2014/09/16	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R210	06/11/2014			Bond Future	172.5797		172.5797	172.5746	172.5746	(0.003)	0.0000	0.0000	642
2014/09/16	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R210	06/11/2014	169.00	Call	Bond Future	3,579.6700		3.5797	3,574.5700	3.5746	(0.142)	0	0	0
2014/09/16	R210	06/11/2014	169.01	Call	Bond Future	3,569.6700		3.5697	3,564.5700	3.5646	(0.143)	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
2014/09/16	R210	06/11/2014	168.99	Call	Bond Future	3,589.6700		3.5897	3,584.5700	3.5846	(0.142)	0	0	0
2014/09/16	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R210	05/02/2015			Bond Future	175.3241		175.3241	175.3173	175.3173	(0.004)	0.0000	0.0000	0
2014/09/16	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R210	05/02/2015	175.01	Call	Bond Future	314.1100		0.3141	307.2900	0.3073	(2.171)	0	0	0
2014/09/16	R210	05/02/2015	174.99	Call	Bond Future	334.1100		0.3341	327.2900	0.3273	(2.041)	0	0	0
2014/09/16	R210	05/02/2015	175.00	Call	Bond Future	324.1100		0.3241	317.2900	0.3173	(2.104)	0	0	0
2014/09/16	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R211	06/11/2014	130.00	Call	Bond Future	2,422.1300		2.4221	2,414.6100	2.4146	(0.310)	0	0	0
2014/09/16	R211	06/11/2014	130.01	Call	Bond Future	2,412.1300		2.4121	2,404.6100	2.4046	(0.312)	0	0	0
2014/09/16	R211	06/11/2014			Bond Future	132.4221		132.4221	132.4146	132.4146	(0.006)	0.0000	0.0000	1,120
2014/09/16	R211	06/11/2014	129.99	Call	Bond Future	2,432.1300		2.4321	2,424.6100	2.4246	(0.309)	0	0	0
2014/09/16	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R211	05/02/2015	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R211	05/02/2015			Bond Future	132.9222		132.9222	132.9133	132.9133	(0.007)	0.0000	0.0000	0
2014/09/16	R211	05/02/2015	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R211	05/02/2015	132.99	Put	Bond Future	67.7900		0.0678	76.7100	0.0767	13.158	0	0	0
2014/09/16	R211	05/02/2015	133.01	Put	Bond Future	87.7900		0.0878	96.7100	0.0967	10.161	0	0	0
2014/09/16	R211	05/02/2015	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R211	05/02/2015	133.00	Put	Bond Future	77.7900		0.0778	86.7100	0.0867	11.467	0	0	0
2014/09/16	R212	06/11/2014			Bond Future	137.0053		137.0053	136.9093	136.9093	(0.070)	0.0000	0.0000	14,864
2014/09/16	R212	06/11/2014	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R212	06/11/2014	135.00	Call	Bond Future	2,005.2900		2.0053	1,909.3400	1.9093	(4.785)	0	0	0
2014/09/16	R212	06/11/2014	135.01	Call	Bond Future	1,995.2900		1.9953	1,899.3400	1.8993	(4.809)	0	0	0
2014/09/16	R212	06/11/2014	134.99	Call	Bond Future	2,015.2900		2.0153	1,919.3400	1.9193	(4.761)	0	0	0
2014/09/16	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R212	05/02/2015			Bond Future	137.4215		137.4215	137.3227	137.3227	(0.072)	0.0000	0.0000	0
2014/09/16	R212	05/02/2015	137.99	Put	Bond Future	568.5200		0.5685	667.3300	0.6673	17.380	0	0	0
2014/09/16	R212	05/02/2015	138.01	Put	Bond Future	588.5200		0.5885	687.3300	0.6873	16.790	0	0	0
2014/09/16	R212	05/02/2015	138.00	Put	Bond Future	578.5200		0.5785	677.3300	0.6773	17.080	0	0	0
2014/09/16	R212	05/02/2015	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R212	05/02/2015	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R212	05/02/2015	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R213	06/11/2014	8.84	Call	Bond Future	2,164.8200		2.1648	2,180.6300	2.1806	0.730	0	0	0
2014/09/16	R213	06/11/2014	8.85	Put	Bond Future	889.8400		0.8898	861.0300	0.8610	(3.238)	0	0	0
2014/09/16	R213	06/11/2014			Bond Future	8.6768		86.8888	8.6710	86.9339	(0.067)	0.0000	0.0000	28,658
2014/09/16	R213	06/11/2014	8.85	Call	Bond Future	2,213.2800		2.2133	2,229.5300	2.2295	0.734	0	0	0
2014/09/16	R213	06/11/2014	8.86	Call	Bond Future	2,262.2700		2.2623	2,278.9600	2.2790	0.738	0	0	0
2014/09/16	R213	06/11/2014	8.84	Put	Bond Future	916.9900		0.9170	887.7400	0.8877	(3.190)	0	0	0
2014/09/16	R213	06/11/2014	8.86	Put	Bond Future	863.3100		0.8633	834.9400	0.8349	(3.286)	0	0	0
2014/09/16	R213	05/02/2015	9.26	Put	Bond Future	1,076.4200		1.0764	1,057.2700	1.0573	(1.779)	0	0	0
2014/09/16	R213	05/02/2015			Bond Future	8.7427		88.2599	8.7368	88.3048	(0.067)	0.0000	0.0000	0

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2014/09/16	R213	05/02/2015	9.25	Put	Bond Future	1,095.9600		1.0960	1,076.5900	1.0766	(1.767)	0	0	0
2014/09/16	R213	05/02/2015	9.24	Put	Bond Future	1,115.7900		1.1158	1,096.2100	1.0962	(1.755)	0	0	0
2014/09/16	R213	05/02/2015	9.25	Call	Bond Future	4,836.9400		4.8369	4,862.5200	4.8625	0.529	0	0	0
2014/09/16	R213	05/02/2015	9.26	Call	Bond Future	4,888.7500		4.8888	4,914.5500	4.9145	0.528	0	0	0
2014/09/16	R213	05/02/2015	9.24	Call	Bond Future	4,785.3300		4.7853	4,810.7000	4.8107	0.530	0	0	0
2014/09/16	R213	07/05/2015	8.74	Call	Bond Future	3,212.0500		3.2120	3,228.6500	3.2287	0.517	0	0	0
2014/09/16	R213	07/05/2015	8.75	Put	Bond Future	3,563.1600		3.5632	3,532.4300	3.5324	(0.862)	0	0	0
2014/09/16	R213	07/05/2015			Bond Future	8.7917		86.2240	8.7854	86.2715	(0.072)	0.0000	0.0000	0
2014/09/16	R213	07/05/2015	8.75	Call	Bond Future	3,248.5400		3.2485	3,265.3100	3.2653	0.516	0	0	0
2014/09/16	R213	07/05/2015	8.76	Call	Bond Future	3,285.5300		3.2855	3,302.4600	3.3025	0.515	0	0	0
2014/09/16	R213	07/05/2015	8.74	Put	Bond Future	3,602.3700		3.6024	3,571.4700	3.5715	(0.858)	0	0	0
2014/09/16	R213	07/05/2015	8.76	Put	Bond Future	3,524.5500		3.5245	3,493.9800	3.4940	(0.867)	0	0	0
2014/09/16	R214	06/11/2014	9.20	Call	Bond Future	3,140.3400		3.1403	3,132.3100	3.1323	(0.256)	0	0	2,500
2014/09/16	R214	06/11/2014	9.64	Call	Bond Future	5,897.9400		5.8979	5,898.0200	5.8980	0.001	0	0	0
2014/09/16	R214	06/11/2014			Bond Future	8.8782		77.2156	8.8776	77.2211	(0.008)	0.0000	0.0000	6,058
2014/09/16	R214	06/11/2014	9.20	Put	Bond Future	607.5000		0.6075	593.9700	0.5940	(2.227)	0	0	0
2014/09/16	R214	06/11/2014	9.65	Call	Bond Future	5,963.9600		5.9640	5,964.2000	5.9642	0.004	0	0	0
2014/09/16	R214	06/11/2014	9.66	Call	Bond Future	6,030.0500		6.0300	6,030.4300	6.0304	0.006	0	0	0
2014/09/16	R214	06/11/2014	9.80	Call	Bond Future	6,958.3900		6.9584	6,960.4900	6.9605	0.030	0	0	0
2014/09/16	R214	06/11/2014	9.64	Put	Bond Future	122.2900		0.1223	116.8700	0.1169	(4.432)	0	0	0
2014/09/16	R214	06/11/2014	9.66	Put	Bond Future	112.7300		0.1127	107.6100	0.1076	(4.542)	0	0	0
2014/09/16	R214	06/11/2014	9.65	Put	Bond Future	117.4200		0.1174	112.1600	0.1122	(4.480)	0	0	0
2014/09/16	R214	06/11/2014	9.80	Put	Bond Future	62.7800		0.0628	59.3800	0.0594	(5.416)	0	0	2,500
2014/09/16	R214	05/02/2015	9.50	Call	Bond Future	5,367.7300		5.3677	5,363.5700	5.3636	(0.078)	0	0	0
2014/09/16	R214	05/02/2015			Bond Future	8.9387		78.4341	8.9381	78.4389	(0.007)	0.0000	0.0000	0
2014/09/16	R214	05/02/2015	9.51	Call	Bond Future	5,421.2600		5.4213	5,417.1700	5.4172	(0.075)	0	0	0
2014/09/16	R214	05/02/2015	9.50	Put	Bond Future	1,089.1100		1.0891	1,080.1500	1.0802	(0.823)	0	0	0
2014/09/16	R214	05/02/2015	9.49	Call	Bond Future	5,314.3800		5.3144	5,310.1500	5.3101	(0.080)	0	0	0
2014/09/16	R214	05/02/2015	9.49	Put	Bond Future	1,108.4300		1.1084	1,099.4000	1.0994	(0.815)	0	0	0
2014/09/16	R214	05/02/2015	9.51	Put	Bond Future	1,070.0900		1.0701	1,061.2000	1.0612	(0.831)	0	0	0
2014/09/16	R214	07/05/2015			Bond Future	8.9845		76.4834	8.9836	76.4899	(0.009)	0.0000	0.0000	0
2014/09/16	R214	07/05/2015	9.15	Call	Bond Future	4,333.5500		4.3336	4,329.6000	4.3296	(0.091)	0	0	0
2014/09/16	R214	07/05/2015	9.16	Call	Bond Future	4,376.3200		4.3763	4,372.4100	4.3724	(0.089)	0	0	0
2014/09/16	R214	07/05/2015	9.14	Put	Bond Future	3,074.2700		3.0743	3,063.7800	3.0638	(0.341)	0	0	0
2014/09/16	R214	07/05/2015	9.16	Put	Bond Future	3,005.5400		3.0055	2,995.1200	2.9951	(0.347)	0	0	0
2014/09/16	R214	07/05/2015	9.15	Put	Bond Future	3,039.7500		3.0398	3,029.2900	3.0293	(0.344)	0	0	0
2014/09/16	R214	07/05/2015	9.14	Call	Bond Future	4,290.9600		4.2910	4,286.9800	4.2870	(0.093)	0	0	0
2014/09/16	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R248	06/11/2014			Bond Future	8.9291		99.8210	8.9284	99.8282	(0.008)	0.0000	0.0000	26,250
2014/09/16	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R248	06/11/2014	9.72	Call	Bond Future	7,661.8700		7.6619	7,669.0600	7.6691	0.094	0	0	0
2014/09/16	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R248	06/11/2014	9.73	Call	Bond Future	7,751.8400		7.7518	7,759.0300	7.7590	0.093	0	0	0
2014/09/16	R248	06/11/2014	9.74	Call	Bond Future	7,841.6500		7.8416	7,848.8400	7.8488	0.092	0	0	0
2014/09/16	R248	05/02/2015			Bond Future	8.9911		101.3961	8.9905	101.4025	(0.007)	0.0000	0.0000	1,277
2014/09/16	R248	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0



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2014/09/16	R248	05/02/2015	9.50	Call	Bond Future	4,992.6200	4.9926	4,999.0900	4.9991	0.130	0	0	0
2014/09/16	R248	05/02/2015	9.51	Call	Bond Future	5,086.1400	5.0861	5,092.6100	5.0926	0.127	0	0	0
2014/09/16	R248	05/02/2015	9.49	Call	Bond Future	4,898.9200	4.8989	4,905.3900	4.9054	0.132	0	0	0
2014/09/16	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R248	07/05/2015			Bond Future	9.0383	98.6985	9.0375	98.7071	(0.009)	0.0000	0.0000	0
2014/09/16	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/16	R248	07/05/2015	9.26	Call	Bond Future	2,211.2500	2.2113	2,219.8000	2.2198	0.387	0	0	0
2014/09/16	R248	07/05/2015	9.24	Call	Bond Future	2,015.4500	2.0154	2,024.0000	2.0240	0.424	0	0	0
2014/09/16	R248	07/05/2015	9.25	Call	Bond Future	2,113.4400	2.1134	2,121.9900	2.1220	0.405	0	0	0

**Total** **448678**