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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/09/2014 TO 17/09/2014

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
2014/09/17	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	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
2014/09/17	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	2025	06/11/2014	117.01	Call	Bond Future	413.1200	0.4131	403.5300	0.4035	(2.321)	0	0	0
2014/09/17	2025	06/11/2014			Bond Future	117.4231	117.4231	117.4135	117.4135	(0.008)	0.0000	0.0000	16
2014/09/17	2025	06/11/2014	116.99	Call	Bond Future	433.1200	0.4331	423.5300	0.4235	(2.214)	0	0	0
2014/09/17	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2025	06/11/2014	117.00	Call	Bond Future	423.1200	0.4231	413.5300	0.4135	(2.266)	0	0	0
2014/09/17	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2025	05/02/2015			Bond Future	118.1326	118.1326	118.1206	118.1206	(0.010)	0.0000	0.0000	0
2014/09/17	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2025	05/02/2015	118.99	Put	Bond Future	857.4000	0.8574	869.4400	0.8694	1.404	0	0	0
2014/09/17	2025	05/02/2015	119.01	Put	Bond Future	877.4000	0.8774	889.4400	0.8894	1.372	0	0	0
2014/09/17	2025	05/02/2015	119.00	Put	Bond Future	867.4000	0.8674	879.4400	0.8794	1.388	0	0	0
2014/09/17	2030	06/11/2014	9.01	Call	Bond Future	2,745.1500	2.7451	3,256.7000	3.2567	18.635	0	0	0
2014/09/17	2030	06/11/2014			Bond Future	8.6613	96.6841	8.5979	97.1956	(0.732)	0.0000	0.0000	4,192
2014/09/17	2030	06/11/2014	8.99	Call	Bond Future	2,590.8200	2.5908	3,102.3700	3.1024	19.745	0	0	0
2014/09/17	2030	06/11/2014	9.00	Call	Bond Future	2,668.0300	2.6680	3,179.5800	3.1796	19.173	0	0	0
2014/09/17	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2030	05/02/2015			Bond Future	8.7274	94.2019	8.6622	94.7196	(0.747)	0.0000	0.0000	0
2014/09/17	2030	05/02/2015	9.25	Call	Bond Future	4,009.4000	4.0094	4,527.1200	4.5271	12.913	0	0	0
2014/09/17	2030	05/02/2015	9.24	Call	Bond Future	3,935.0000	3.9350	4,452.7200	4.4527	13.157	0	0	0
2014/09/17	2030	05/02/2015	9.26	Call	Bond Future	4,083.7100	4.0837	4,601.4300	4.6014	12.678	0	0	0
2014/09/17	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2030	07/05/2015			Bond Future	8.7821	95.8185	8.7149	96.3444	(0.765)	0.0000	0.0000	0
2014/09/17	2030	07/05/2015	8.74	Put	Bond Future	328.9900	0.3290	0.0000	0.0000	(100.000)	0	0	0
2014/09/17	2030	07/05/2015	8.76	Put	Bond Future	172.3500	0.1723	0.0000	0.0000	(100.000)	0	0	0
2014/09/17	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	196.9600	0.1970	100.000	0	0	0
2014/09/17	2030	07/05/2015	8.75	Put	Bond Future	250.6200	0.2506	0.0000	0.0000	(100.000)	0	0	0
2014/09/17	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	275.3300	0.2753	100.000	0	0	0
2014/09/17	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	353.6000	0.3536	100.000	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
2014/09/17	2037	06/11/2014	9.69	Call	Bond Future	7,129.8700	7.1299	7,723.8400	7.7238	8.331	0	0	0
2014/09/17	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2037	06/11/2014			Bond Future	8.8794	98.7034	8.8162	99.2974	(0.712)	0.0000	0.0000	6,708
2014/09/17	2037	06/11/2014	9.70	Call	Bond Future	7,212.4800	7.2125	7,806.4500	7.8064	8.235	0	0	0
2014/09/17	2037	06/11/2014	9.71	Call	Bond Future	7,294.9700	7.2950	7,888.9400	7.8889	8.142	0	0	0
2014/09/17	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2037	05/02/2015			Bond Future	8.9428	96.0027	8.8780	96.6040	(0.725)	0.0000	0.0000	3,280
2014/09/17	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2037	05/02/2015	9.50	Call	Bond Future	4,929.6500	4.9296	5,530.9800	5.5310	12.198	0	0	0
2014/09/17	2037	05/02/2015	9.51	Call	Bond Future	5,014.3900	5.0144	5,615.7200	5.6157	11.992	0	0	0
2014/09/17	2037	05/02/2015	9.49	Call	Bond Future	4,844.7800	4.8448	5,446.1100	5.4461	12.412	0	0	0
2014/09/17	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2037	07/05/2015			Bond Future	8.9960	97.6502	8.9294	98.2612	(0.741)	0.0000	0.0000	0
2014/09/17	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2037	07/05/2015	9.01	Call	Bond Future	127.5700	0.1276	738.5300	0.7385	478.921	0	0	0
2014/09/17	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	556.2000	0.5562	100.000	0	0	0
2014/09/17	2037	07/05/2015	9.00	Call	Bond Future	36.4700	0.0365	647.4300	0.6474	1675.240	0	0	0
2014/09/17	2037	07/05/2015	8.99	Put	Bond Future	54.7600	0.0548	0.0000	0.0000	(100.000)	0	0	0
2014/09/17	2038	06/11/2014	120.01	Call	Bond Future	2,273.7700	2.2738	2,712.9800	2.7130	19.316	0	0	0
2014/09/17	2038	06/11/2014			Bond Future	122.2838	122.2838	122.7230	122.7230	0.359	0.0000	0.0000	1,860
2014/09/17	2038	06/11/2014	119.99	Call	Bond Future	2,293.7700	2.2938	2,732.9800	2.7330	19.148	0	0	0
2014/09/17	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2038	06/11/2014	120.00	Call	Bond Future	2,283.7700	2.2838	2,722.9800	2.7230	19.232	0	0	0
2014/09/17	2038	05/02/2015	123.00	Call	Bond Future	0.0000	0.0000	369.5500	0.3695	100.000	0	0	0
2014/09/17	2038	05/02/2015			Bond Future	122.9260	122.9260	123.3695	123.3695	0.361	0.0000	0.0000	0
2014/09/17	2038	05/02/2015	123.01	Call	Bond Future	0.0000	0.0000	359.5500	0.3595	100.000	0	0	0
2014/09/17	2038	05/02/2015	122.99	Put	Bond Future	64.0300	0.0640	0.0000	0.0000	(100.000)	0	0	0
2014/09/17	2038	05/02/2015	123.01	Put	Bond Future	84.0300	0.0840	0.0000	0.0000	(100.000)	0	0	0
2014/09/17	2038	05/02/2015	122.99	Call	Bond Future	0.0000	0.0000	379.5500	0.3795	100.000	0	0	0
2014/09/17	2038	05/02/2015	123.00	Put	Bond Future	74.0300	0.0740	0.0000	0.0000	(100.000)	0	0	0
2014/09/17	2044	06/11/2014			Bond Future	8.9327	100.5396	8.8696	101.1841	(0.706)	0.0000	0.0000	3,123
2014/09/17	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2044	06/11/2014	8.99	Call	Bond Future	579.5100	0.5795	1,223.9900	1.2240	111.211	0	0	0
2014/09/17	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2044	06/11/2014	9.00	Call	Bond Future	680.0000	0.6800	1,324.4800	1.3245	94.776	0	0	0
2014/09/17	2044	06/11/2014	9.01	Call	Bond Future	780.3000	0.7803	1,424.7800	1.4248	82.594	0	0	0
2014/09/17	2044	05/02/2015	9.00	Call	Bond Future	66.8700	0.0669	719.5500	0.7195	976.043	0	0	0
2014/09/17	2044	05/02/2015			Bond Future	8.9933	97.7426	8.9286	98.3953	(0.719)	0.0000	0.0000	0
2014/09/17	2044	05/02/2015	9.01	Call	Bond Future	166.9800	0.1670	819.6600	0.8197	390.873	0	0	0
2014/09/17	2044	05/02/2015	8.99	Put	Bond Future	33.4200	0.0334	0.0000	0.0000	(100.000)	0	0	0

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2014/09/17	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	619.2600	0.6193	100.000	0	0	0
2014/09/17	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2044	07/05/2015			Bond Future	9.0443	99.4200	8.9779	100.0833	(0.734)	0.0000	0.0000	0
2014/09/17	2044	07/05/2015	8.99	Put	Bond Future	541.4900	0.5415	0.0000	0.0000	(100.000)	0	0	0
2014/09/17	2044	07/05/2015	9.01	Put	Bond Future	341.4100	0.3414	0.0000	0.0000	(100.000)	0	0	0
2014/09/17	2044	07/05/2015	9.00	Put	Bond Future	441.3700	0.4414	0.0000	0.0000	(100.000)	0	0	0
2014/09/17	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	321.8800	0.3219	100.000	0	0	0
2014/09/17	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	121.8000	0.1218	100.000	0	0	0
2014/09/17	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	221.9200	0.2219	100.000	0	0	0
2014/09/17	2046	06/11/2014	104.45	Call	Bond Future	19,202.7400	19.2027	19,193.6100	19.1936	(0.048)	0	0	0
2014/09/17	2046	06/11/2014			Bond Future	123.6527	123.6527	123.6436	123.6436	(0.007)	0.0000	0.0000	5,389
2014/09/17	2046	06/11/2014	104.43	Call	Bond Future	19,222.7400	19.2227	19,213.6100	19.2136	(0.047)	0	0	0
2014/09/17	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2046	06/11/2014	104.44	Call	Bond Future	19,212.7400	19.2127	19,203.6100	19.2036	(0.048)	0	0	0
2014/09/17	2046	05/02/2015			Bond Future	125.6177	125.6177	125.6063	125.6063	(0.009)	0.0000	0.0000	0
2014/09/17	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2046	05/02/2015	123.99	Call	Bond Future	1,627.7200	1.6277	1,616.3200	1.6163	(0.700)	0	0	0
2014/09/17	2046	05/02/2015	124.01	Call	Bond Future	1,607.7200	1.6077	1,596.3200	1.5963	(0.709)	0	0	0
2014/09/17	2046	05/02/2015	124.00	Call	Bond Future	1,617.7200	1.6177	1,606.3200	1.6063	(0.705)	0	0	0
2014/09/17	2050	06/11/2014			Bond Future	131.6312	131.6312	131.6225	131.6225	(0.007)	0.0000	0.0000	2,640
2014/09/17	2050	06/11/2014	126.00	Call	Bond Future	5,631.1900	5.6312	5,622.5100	5.6225	(0.154)	0	0	0
2014/09/17	2050	06/11/2014	126.01	Call	Bond Future	5,621.1900	5.6212	5,612.5100	5.6125	(0.154)	0	0	0
2014/09/17	2050	06/11/2014	125.99	Call	Bond Future	5,641.1900	5.6412	5,632.5100	5.6325	(0.154)	0	0	0
2014/09/17	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2050	05/02/2015			Bond Future	132.2751	132.2751	132.2638	132.2638	(0.009)	0.0000	0.0000	0
2014/09/17	2050	05/02/2015	130.01	Call	Bond Future	2,265.1000	2.2651	2,253.7700	2.2538	(0.500)	0	0	0
2014/09/17	2050	05/02/2015	129.99	Call	Bond Future	2,285.1000	2.2851	2,273.7700	2.2738	(0.496)	0	0	0
2014/09/17	2050	05/02/2015	130.00	Call	Bond Future	2,275.1000	2.2751	2,263.7700	2.2638	(0.498)	0	0	0
2014/09/17	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	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
2014/09/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	AL12	06/11/2014			Index Future	513.2740	513.2740	516.1510	516.1510	0.561	0.0000	0.0000	0
2014/09/17	AL12	05/02/2015			Index Future	521.3650	521.3650	524.2810	524.2810	0.559	0.0000	0.0000	0
2014/09/17	AL12	07/05/2015			Index Future	530.2900	530.2900	533.2580	533.2580	0.560	0.0000	0.0000	0
2014/09/17	AL37	06/11/2014			Index Future	436.2940	436.2940	437.4620	437.4620	0.268	0.0000	0.0000	2
2014/09/17	AL37	05/02/2015			Index Future	443.1710	443.1710	444.3520	444.3520	0.266	0.0000	0.0000	0
2014/09/17	AL7T	06/11/2014			Index Future	513.6300	513.6300	516.2350	516.2350	0.507	0.0000	0.0000	4
2014/09/17	AL7T	05/02/2015			Index Future	521.7270	521.7270	524.3660	524.3660	0.506	0.0000	0.0000	0
2014/09/17	ALBI	06/11/2014			Index Future	467.4830	467.4830	469.4050	469.4050	0.411	0.0000	0.0000	584
2014/09/17	ALBI	05/02/2015			Index Future	474.8520	474.8520	476.7980	476.7980	0.410	0.0000	0.0000	65
2014/09/17	ALBI	07/05/2015			Index Future	482.9810	482.9810	484.9630	484.9630	0.410	0.0000	0.0000	0
2014/09/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	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
2014/09/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/09/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/17	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	EL28	06/11/2014			Bond Future	123.1976	123.1976	123.1901	123.1901	(0.006)	0.0000	0.0000	0
2014/09/17	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	EL28	06/11/2014	122.00	Call	Bond Future	1,197.5600	1.1976	1,190.1000	1.1901	(0.623)	0	0	0

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2014/09/17	EL28	06/11/2014	122.01	Call	Bond Future	1,187.5600	1.1876	1,180.1000	1.1801	(0.628)	0	0	0
2014/09/17	EL28	06/11/2014	121.99	Call	Bond Future	1,207.5600	1.2076	1,200.1000	1.2001	(0.618)	0	0	0
2014/09/17	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	EL28	05/02/2015			Bond Future	125.1556	125.1556	125.1458	125.1458	(0.008)	0.0000	0.0000	0
2014/09/17	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	EL28	05/02/2015	125.99	Put	Bond Future	834.4400	0.8344	844.2400	0.8442	1.174	0	0	0
2014/09/17	EL28	05/02/2015	126.01	Put	Bond Future	854.4400	0.8544	864.2400	0.8642	1.147	0	0	0
2014/09/17	EL28	05/02/2015	126.00	Put	Bond Future	844.4400	0.8444	854.2400	0.8542	1.161	0	0	0
2014/09/17	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	ES33	06/11/2014			Bond Future	9.6255	82.8358	9.5563	83.3506	(0.720)	0.0000	0.0000	6,220
2014/09/17	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	ES33	06/11/2014	10.29	Call	Bond Future	4,695.3600	4.6954	5,210.2400	5.2102	10.966	0	0	0
2014/09/17	ES33	06/11/2014	10.30	Call	Bond Future	4,762.8100	4.7628	5,277.6900	5.2777	10.810	0	0	0
2014/09/17	ES33	06/11/2014	10.31	Call	Bond Future	4,830.1600	4.8302	5,345.0400	5.3450	10.660	0	0	0
2014/09/17	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	ES33	05/02/2015	10.00	Call	Bond Future	2,014.9500	2.0150	2,536.3500	2.5363	25.877	0	0	0
2014/09/17	ES33	05/02/2015			Bond Future	9.7177	84.1420	9.6464	84.6634	(0.734)	0.0000	0.0000	0
2014/09/17	ES33	05/02/2015	10.01	Call	Bond Future	2,084.9100	2.0849	2,606.3100	2.6063	25.008	0	0	0
2014/09/17	ES33	05/02/2015	9.99	Call	Bond Future	1,944.9000	1.9449	2,466.3000	2.4663	26.809	0	0	0
2014/09/17	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	ES33	07/05/2015			Bond Future	9.7941	81.7943	9.7206	82.3241	(0.750)	0.0000	0.0000	0
2014/09/17	ES33	07/05/2015	9.74	Put	Bond Future	389.4400	0.3894	0.0000	0.0000	(100.000)	0	0	0
2014/09/17	ES33	07/05/2015	9.76	Put	Bond Future	245.0500	0.2450	0.0000	0.0000	(100.000)	0	0	0
2014/09/17	ES33	07/05/2015	9.75	Put	Bond Future	317.2000	0.3172	0.0000	0.0000	(100.000)	0	0	0
2014/09/17	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	284.6700	0.2847	100.000	0	0	0
2014/09/17	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	140.2800	0.1403	100.000	0	0	0
2014/09/17	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	212.5200	0.2125	100.000	0	0	0
2014/09/17	GOVI	06/11/2014	449.01	Call	GOVI	169,450.0000	16.9450	187,100.0000	18.7100	10.416	0	0	0
2014/09/17	GOVI	06/11/2014			GOVI	465.9550	465.9550	467.7200	467.7200	0.379	0.0000	0.0000	404
2014/09/17	GOVI	06/11/2014	448.99	Call	GOVI	169,650.0000	16.9650	187,300.0000	18.7300	10.404	0	0	0
2014/09/17	GOVI	06/11/2014	449.00	Call	GOVI	169,550.0000	16.9550	187,200.0000	18.7200	10.410	0	0	0
2014/09/17	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	GOVI	05/02/2015	459.99	Call	GOVI	133,100.0000	13.3100	150,970.0000	15.0970	13.426	0	0	0
2014/09/17	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	GOVI	05/02/2015			GOVI	473.3000	473.3000	475.0870	475.0870	0.378	0.0000	0.0000	48
2014/09/17	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	GOVI	05/02/2015	460.00	Call	GOVI	133,000.0000	13.3000	150,870.0000	15.0870	13.436	0	0	0
2014/09/17	GOVI	05/02/2015	460.01	Call	GOVI	132,900.0000	13.2900	150,770.0000	15.0770	13.446	0	0	0
2014/09/17	GOVI	07/05/2015	449.99	Call	GOVI	314,120.0000	31.4120	332,320.0000	33.2320	5.794	0	0	0
2014/09/17	GOVI	07/05/2015			GOVI	481.4020	481.4020	483.2220	483.2220	0.378	0.0000	0.0000	0

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2014/09/17	GOVI	07/05/2015	450.00	Call	GOVI	314,020.0000		31.4020	332,220.0000	33.2220	5.796	0	0	0
2014/09/17	GOVI	07/05/2015	450.01	Call	GOVI	313,920.0000		31.3920	332,120.0000	33.2120	5.798	0	0	0
2014/09/17	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/09/17	ICAA	06/11/2014			Can-Do Interest Rate	144.7911		144.7911	144.7698	144.7698	(0.015)	0.0000	0.0000	571
2014/09/17	IGOV	06/11/2014			Index Future	219.2980		219.2980	219.3860	219.3860	0.040	0.0000	0.0000	1,161
2014/09/17	IGOV	05/02/2015			Index Future	222.7820		222.7820	222.8680	222.8680	0.039	0.0000	0.0000	10
2014/09/17	IGOV	07/05/2015			Index Future	226.6220		226.6220	226.7100	226.7100	0.039	0.0000	0.0000	0
2014/09/17	ILBI	06/11/2014			Index Future	594.1060		594.1060	594.3160	594.3160	0.035	0.0000	0.0000	0
2014/09/17	ILBI	05/02/2015			Index Future	603.5310		603.5310	603.7430	603.7430	0.035	0.0000	0.0000	157
2014/09/17	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/09/17	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/09/17	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/09/17	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/09/17	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/09/17	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/09/17	JBAF	17/09/2014			Jibar Tradeable Future	6.1400		93.8600	6.1330	93.8670	(0.114)	0.0000	0.0000	0
2014/09/17	JBAF	15/10/2014			Jibar Tradeable Future	6.2400		93.7600	6.2800	93.7200	0.641	0.0000	0.0000	0
2014/09/17	JBAF	19/11/2014			Jibar Tradeable Future	6.2900		93.7100	6.3300	93.6700	0.636	0.0000	0.0000	0
2014/09/17	JBAF	17/12/2014			Jibar Tradeable Future	6.4200		93.5800	6.4600	93.5400	0.623	93.4500	93.4500	0
2014/09/17	JBAF	21/01/2015			Jibar Tradeable Future	6.4900		93.5100	6.5400	93.4600	0.770	0.0000	0.0000	0
2014/09/17	JBAF	18/02/2015			Jibar Tradeable Future	6.5900		93.4100	6.6500	93.3500	0.910	0.0000	0.0000	0
2014/09/17	JBAF	18/03/2015			Jibar Tradeable Future	6.6400		93.3600	6.6900	93.3100	0.753	0.0000	0.0000	2,850
2014/09/17	JBAF	17/06/2015			Jibar Tradeable Future	6.8900		93.1100	6.9900	93.0100	1.451	0.0000	0.0000	5,000
2014/09/17	JBAF	16/09/2015			Jibar Tradeable Future	7.0800		92.9200	7.1400	92.8600	0.847	0.0000	0.0000	0
2014/09/17	JBAF	15/12/2015			Jibar Tradeable Future	7.2500		92.7500	7.3200	92.6800	0.966	0.0000	0.0000	0
2014/09/17	JBAF	16/03/2016			Jibar Tradeable Future	7.3800		92.6200	7.4400	92.5600	0.813	0.0000	0.0000	0
2014/09/17	JBAF	15/06/2016			Jibar Tradeable Future	7.5400		92.4600	7.6100	92.3900	0.928	0.0000	0.0000	0
2014/09/17	R023	06/11/2014			Bond Future	7.9800		100.1461	7.8905	100.6795	(1.122)	0.0000	0.0000	9,834
2014/09/17	R023	06/11/2014	8.59	Put	Bond Future	104.5500		0.1046	66.7600	0.0668	(36.145)	0	0	0
2014/09/17	R023	06/11/2014	8.61	Put	Bond Future	95.3900		0.0954	60.5400	0.0605	(36.534)	0	0	0
2014/09/17	R023	06/11/2014	8.59	Call	Bond Future	3,642.6600		3.6427	4,138.2200	4.1382	13.604	0	0	0
2014/09/17	R023	06/11/2014	8.60	Put	Bond Future	99.8800		0.0999	63.5800	0.0636	(36.344)	0	0	0



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2014/09/17	R023	06/11/2014	8.60	Call	Bond Future	3,694.6400	3.6946	4,191.6900	4.1917	13.453	0	0	0
2014/09/17	R023	06/11/2014	8.61	Call	Bond Future	3,746.7600	3.7468	4,245.2600	4.2453	13.305	0	0	0
2014/09/17	R023	05/02/2015			Bond Future	8.0509	101.7253	7.9577	102.2652	(1.157)	0.0000	0.0000	0
2014/09/17	R023	05/02/2015	8.74	Put	Bond Future	474.3900	0.4744	388.8600	0.3889	(18.029)	0	0	0
2014/09/17	R023	05/02/2015	8.75	Call	Bond Future	4,400.1400	4.4001	4,856.0400	4.8560	10.361	0	0	0
2014/09/17	R023	05/02/2015	8.76	Call	Bond Future	4,445.0300	4.4450	4,902.4600	4.9025	10.291	0	0	0
2014/09/17	R023	05/02/2015	8.74	Call	Bond Future	4,355.4000	4.3554	4,809.7400	4.8097	10.432	0	0	0
2014/09/17	R023	05/02/2015	8.76	Put	Bond Future	454.3200	0.4543	371.8800	0.3719	(18.146)	0	0	0
2014/09/17	R023	05/02/2015	8.75	Put	Bond Future	464.2600	0.4643	380.2900	0.3803	(18.087)	0	0	0
2014/09/17	R023	07/05/2015	8.14	Call	Bond Future	2,470.2700	2.4703	2,788.9400	2.7889	12.900	0	0	0
2014/09/17	R023	07/05/2015	8.15	Put	Bond Future	2,200.5100	2.2005	1,972.8300	1.9728	(10.347)	0	0	0
2014/09/17	R023	07/05/2015			Bond Future	8.0967	99.5421	7.9997	100.0905	(1.198)	0.0000	0.0000	0
2014/09/17	R023	07/05/2015	8.15	Call	Bond Future	2,499.9700	2.5000	2,820.6700	2.8207	12.828	0	0	0
2014/09/17	R023	07/05/2015	8.16	Call	Bond Future	2,529.8600	2.5299	2,852.5900	2.8526	12.757	0	0	0
2014/09/17	R023	07/05/2015	8.14	Put	Bond Future	2,226.9300	2.2269	1,997.2200	1.9972	(10.315)	0	0	0
2014/09/17	R023	07/05/2015	8.16	Put	Bond Future	2,174.3100	2.1743	1,948.6600	1.9487	(10.378)	0	0	0
2014/09/17	R023	06/08/2015	9.07	Put	Bond Future	993.3700	0.9934	892.2100	0.8922	(10.184)	0	0	911
2014/09/17	R023	06/08/2015	8.24	Call	Bond Future	3,165.7700	3.1658	3,512.4300	3.5124	10.950	0	0	0
2014/09/17	R023	06/08/2015			Bond Future	8.1097	101.4655	8.0088	102.0223	(1.245)	0.0000	0.0000	0
2014/09/17	R023	06/08/2015	9.07	Call	Bond Future	6,097.2500	6.0973	6,552.8700	6.5529	7.473	0	0	0
2014/09/17	R023	06/08/2015	8.26	Put	Bond Future	2,404.9300	2.4049	2,197.7100	2.1977	(8.616)	0	0	0
2014/09/17	R023	06/08/2015	8.25	Put	Bond Future	2,428.9100	2.4289	2,220.4300	2.2204	(8.583)	0	0	0
2014/09/17	R023	06/08/2015	8.24	Put	Bond Future	2,453.0900	2.4531	2,242.9700	2.2430	(8.566)	0	0	0
2014/09/17	R023	06/08/2015	8.25	Call	Bond Future	3,196.0400	3.1960	3,544.3400	3.5443	10.898	0	0	0
2014/09/17	R023	06/08/2015	8.26	Call	Bond Future	3,226.4600	3.2265	3,576.0200	3.5760	10.834	0	0	0
2014/09/17	R157	06/11/2014	6.19	Put	Bond Future	488.2900	0.4883	487.4800	0.4875	(0.166)	0	0	0
2014/09/17	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/09/17	R157	06/11/2014	6.21	Put	Bond Future	473.4800	0.4735	472.6200	0.4726	(0.182)	0	0	0
2014/09/17	R157	06/11/2014	6.20	Put	Bond Future	480.8600	0.4809	480.0300	0.4800	(0.173)	0	0	0
2014/09/17	R157	06/11/2014	6.21	Call	Bond Future	27.2300	0.0272	26.3700	0.0264	(3.158)	0	0	0
2014/09/17	R157	06/11/2014	6.19	Call	Bond Future	25.0300	0.0250	24.2200	0.0242	(3.236)	0	0	0
2014/09/17	R157	06/11/2014	6.20	Call	Bond Future	26.1100	0.0261	25.2800	0.0253	(3.179)	0	0	0
2014/09/17	R157	05/02/2015	8.74	Call	Bond Future	1,093.6900	1.0937	1,093.3700	1.0934	(0.029)	0	0	0
2014/09/17	R157	05/02/2015	8.75	Put	Bond Future	20.1400	0.0201	19.8300	0.0198	(1.539)	0	0	0
2014/09/17	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/09/17	R157	05/02/2015	8.74	Put	Bond Future	20.5300	0.0205	20.2100	0.0202	(1.559)	0	0	0
2014/09/17	R157	05/02/2015	8.76	Put	Bond Future	19.7700	0.0198	19.4600	0.0195	(1.568)	0	0	0
2014/09/17	R157	05/02/2015	8.75	Call	Bond Future	1,099.1100	1.0991	1,098.8000	1.0988	(0.028)	0	0	0
2014/09/17	R157	05/02/2015	8.76	Call	Bond Future	1,104.5400	1.1045	1,104.2300	1.1042	(0.028)	0	0	0
2014/09/17	R186	06/11/2014	7.70	Call	Bond Future	137.5900	0.1376	186.9100	0.1869	35.846	0	0	1,500
2014/09/17	R186	06/11/2014	8.14	Call	Bond Future	920.2100	0.9202	1,128.5000	1.1285	22.635	0	0	0
2014/09/17	R186	06/11/2014	8.15	Put	Bond Future	2,161.1900	2.1612	1,837.4400	1.8374	(14.980)	0	0	0
2014/09/17	R186	06/11/2014	8.53	Call	Bond Future	2,679.5300	2.6795	3,066.7000	3.0667	14.449	0	0	0
2014/09/17	R186	06/11/2014			Bond Future	8.2929	120.7496	8.2292	121.2864	(0.768)	0.0000	0.0000	48,550
2014/09/17	R186	06/11/2014	7.80	Put	Bond Future	4,475.5900	4.4756	4,013.2600	4.0133	(10.330)	0	0	0
2014/09/17	R186	06/11/2014	8.30	Call	Bond Future	1,512.8100	1.5128	1,797.7000	1.7977	18.832	0	0	100

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2014/09/17	R186	06/11/2014	8.50	Call	Bond Future	2,508.3600	2.5084	2,883.5100	2.8835	14.956	0	0	0
2014/09/17	R186	06/11/2014	9.17	Call	Bond Future	7,108.0200	7.1080	7,630.0100	7.6300	7.344	0	0	0
2014/09/17	R186	06/11/2014	7.70	Put	Bond Future	5,271.6300	5.2716	4,784.1500	4.7842	(9.247)	0	0	0
2014/09/17	R186	06/11/2014	8.15	Call	Bond Future	951.7700	0.9518	1,164.8200	1.1648	22.385	0	0	0
2014/09/17	R186	06/11/2014	8.45	Put	Bond Future	924.4600	0.9245	741.7500	0.7417	(19.764)	0	0	6,000
2014/09/17	R186	06/11/2014	8.53	Put	Bond Future	709.5900	0.7096	559.9600	0.5600	(21.087)	0	0	100
2014/09/17	R186	06/11/2014	8.00	Call	Bond Future	550.6800	0.5507	697.0700	0.6971	26.583	0	0	1,500
2014/09/17	R186	06/11/2014	8.16	Call	Bond Future	984.0500	0.9841	1,201.8700	1.2019	22.135	0	0	0
2014/09/17	R186	06/11/2014	8.60	Put	Bond Future	555.2700	0.5553	431.6800	0.4317	(22.258)	0	0	0
2014/09/17	R186	06/11/2014	8.50	Put	Bond Future	785.0700	0.7851	623.4200	0.6234	(20.591)	0	0	7,000
2014/09/17	R186	06/11/2014	7.80	Call	Bond Future	229.0600	0.2291	303.5300	0.3035	32.511	0	0	100
2014/09/17	R186	06/11/2014	8.30	Put	Bond Future	1,452.8100	1.4528	1,200.9000	1.2009	(17.340)	0	0	100
2014/09/17	R186	06/11/2014	9.17	Put	Bond Future	47.1900	0.0472	32.3800	0.0324	(31.384)	0	0	2,010
2014/09/17	R186	06/11/2014	8.14	Put	Bond Future	2,214.9400	2.2149	1,886.4300	1.8864	(14.832)	0	0	0
2014/09/17	R186	06/11/2014	8.60	Call	Bond Future	3,097.8800	3.0979	3,511.0900	3.5111	13.338	0	0	0
2014/09/17	R186	06/11/2014	8.00	Put	Bond Future	3,048.6900	3.0487	2,658.2800	2.6583	(12.806)	0	0	0
2014/09/17	R186	06/11/2014	8.16	Put	Bond Future	2,108.2500	2.1082	1,789.2700	1.7893	(15.130)	0	0	0
2014/09/17	R186	06/11/2014	8.45	Call	Bond Future	2,235.0300	2.2350	2,589.1200	2.5891	15.843	0	0	0
2014/09/17	R186	05/02/2015	9.00	Call	Bond Future	5,919.1900	5.9192	6,360.3800	6.3604	7.454	0	0	0
2014/09/17	R186	05/02/2015			Bond Future	8.3599	117.3579	8.2941	117.9007	(0.786)	0.0000	0.0000	540
2014/09/17	R186	05/02/2015	8.75	Call	Bond Future	4,470.4300	4.4704	4,862.7500	4.8627	8.776	0	0	0
2014/09/17	R186	05/02/2015	8.76	Call	Bond Future	4,525.1900	4.5252	4,919.7000	4.9197	8.718	0	0	0
2014/09/17	R186	05/02/2015	8.74	Call	Bond Future	4,415.7100	4.4157	4,805.8300	4.8058	8.835	0	0	0
2014/09/17	R186	05/02/2015	8.76	Put	Bond Future	1,293.4900	1.2935	1,145.1800	1.1452	(11.466)	0	0	0
2014/09/17	R186	05/02/2015	8.75	Put	Bond Future	1,317.9700	1.3180	1,167.4700	1.1675	(11.419)	0	0	0
2014/09/17	R186	05/02/2015	9.00	Put	Bond Future	808.9000	0.8089	707.2700	0.7073	(12.564)	0	0	9,600
2014/09/17	R186	05/02/2015	8.74	Put	Bond Future	1,342.5600	1.3426	1,189.8600	1.1899	(11.374)	0	0	0
2014/09/17	R186	07/05/2015			Bond Future	8.4111	119.3708	8.3430	119.9222	(0.809)	0.0000	0.0000	0
2014/09/17	R186	07/05/2015	8.25	Call	Bond Future	2,807.5500	2.8075	3,045.8500	3.0458	8.488	0	0	0
2014/09/17	R186	07/05/2015	8.24	Put	Bond Future	4,164.6400	4.1646	3,849.4800	3.8495	(7.568)	0	0	0
2014/09/17	R186	07/05/2015	8.26	Put	Bond Future	4,073.7200	4.0737	3,762.3600	3.7624	(7.643)	0	0	0
2014/09/17	R186	07/05/2015	8.25	Put	Bond Future	4,118.8100	4.1188	3,805.7400	3.8057	(7.601)	0	0	0
2014/09/17	R186	07/05/2015	8.26	Call	Bond Future	2,844.4700	2.8445	3,084.4800	3.0845	8.438	0	0	0
2014/09/17	R186	07/05/2015	8.24	Call	Bond Future	2,771.2900	2.7713	3,007.5000	3.0075	8.523	0	0	0
2014/09/17	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R197	06/11/2014			Bond Future	287.1210	287.1210	287.0983	287.0983	(0.008)	0.0000	0.0000	939
2014/09/17	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R197	06/11/2014	285.00	Call	Bond Future	2,121.0500	2.1210	2,098.3300	2.0983	(1.071)	0	0	0
2014/09/17	R197	06/11/2014	285.01	Call	Bond Future	2,111.0500	2.1110	2,088.3300	2.0883	(1.076)	0	0	0
2014/09/17	R197	06/11/2014	284.99	Call	Bond Future	2,131.0500	2.1310	2,108.3300	2.1083	(1.066)	0	0	0
2014/09/17	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R197	05/02/2015	288.99	Put	Bond Future	3,321.9700	3.3220	3,350.7000	3.3507	0.865	0	0	0
2014/09/17	R197	05/02/2015			Bond Future	285.6680	285.6680	285.6393	285.6393	(0.010)	0.0000	0.0000	0
2014/09/17	R197	05/02/2015	289.01	Put	Bond Future	3,341.9700	3.3420	3,370.7000	3.3707	0.860	0	0	0
2014/09/17	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R197	05/02/2015	289.00	Put	Bond Future	3,331.9700	3.3320	3,360.7000	3.3607	0.862	0	0	0
2014/09/17	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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2014/09/17	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R202	06/11/2014	226.99	Call	Bond Future	5,801.7300		5.8017	5,954.1600	2.627	0	0	0
2014/09/17	R202	06/11/2014			Bond Future	232.7917	232.7917	232.9442	232.9442	0.065	0.0000	0.0000	47,856
2014/09/17	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R202	06/11/2014	227.00	Call	Bond Future	5,791.7300		5.7917	5,944.1600	2.632	0	0	0
2014/09/17	R202	06/11/2014	227.01	Call	Bond Future	5,781.7300		5.7817	5,934.1600	2.636	0	0	0
2014/09/17	R202	05/02/2015	233.01	Call	Bond Future	285.6900		0.2857	436.2800	52.711	0	0	0
2014/09/17	R202	05/02/2015			Bond Future	233.2957	233.2957	233.4463	233.4463	0.065	0.0000	0.0000	0
2014/09/17	R202	05/02/2015	232.99	Call	Bond Future	305.6900		0.3057	456.2800	49.262	0	0	0
2014/09/17	R202	05/02/2015	233.00	Call	Bond Future	295.6900		0.2957	446.2800	50.928	0	0	0
2014/09/17	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R203	06/11/2014	6.86	Call	Bond Future	139.9300		0.1399	166.5000	18.988	0	0	0
2014/09/17	R203	06/11/2014			Bond Future	7.0968	104.2055	7.0619	104.2957	(0.492)	0.0000	0.0000	14,449
2014/09/17	R203	06/11/2014	6.84	Call	Bond Future	127.0500		0.1271	151.8900	19.551	0	0	45
2014/09/17	R203	06/11/2014	6.98	Call	Bond Future	238.4300		0.2384	276.3000	15.883	0	0	14
2014/09/17	R203	06/11/2014	6.85	Call	Bond Future	133.3700		0.1334	159.0800	19.277	0	0	0
2014/09/17	R203	06/11/2014	6.98	Put	Bond Future	540.6400		0.5406	488.3000	0.4883	0	0	0
2014/09/17	R203	06/11/2014	6.84	Put	Bond Future	792.8400		0.7928	727.4700	(8.245)	0	0	0
2014/09/17	R203	06/11/2014	6.86	Put	Bond Future	753.6800		0.7537	690.0400	(8.444)	0	0	0
2014/09/17	R203	06/11/2014	6.85	Put	Bond Future	773.1400		0.7731	708.6400	(8.343)	0	0	0
2014/09/17	R203	05/02/2015	7.69	Call	Bond Future	1,404.5300		1.4045	1,474.9500	5.014	0	0	55
2014/09/17	R203	05/02/2015			Bond Future	7.1812	105.8488	7.1433	105.9383	(0.527)	0.0000	0.0000	0
2014/09/17	R203	05/02/2015	8.34	Put	Bond Future	32.0300		0.0320	30.5400	(4.652)	0	0	0
2014/09/17	R203	05/02/2015	8.35	Call	Bond Future	2,748.1600		2.7482	2,836.3000	3.207	0	0	0
2014/09/17	R203	05/02/2015	8.36	Call	Bond Future	2,769.9500		2.7700	2,858.1500	2.8581	0	0	0
2014/09/17	R203	05/02/2015	8.34	Call	Bond Future	2,726.3900		2.7264	2,814.4800	3.231	0	0	0
2014/09/17	R203	05/02/2015	8.36	Put	Bond Future	29.8800		0.0299	28.5000	(4.618)	0	0	0
2014/09/17	R203	05/02/2015	7.69	Put	Bond Future	210.3400		0.2103	191.1800	(9.109)	0	0	0
2014/09/17	R203	05/02/2015	8.35	Put	Bond Future	30.9400		0.0309	29.5000	(4.654)	0	0	0
2014/09/17	R203	07/05/2015			Bond Future	7.2081	103.4939	7.1661	103.5844	(0.583)	0.0000	0.0000	0
2014/09/17	R203	07/05/2015	7.24	Put	Bond Future	750.3000		0.7503	712.7200	(5.009)	0	0	0
2014/09/17	R203	07/05/2015	7.26	Put	Bond Future	730.7500		0.7308	693.6100	(5.082)	0	0	0
2014/09/17	R203	07/05/2015	7.25	Put	Bond Future	740.4800		0.7405	702.9600	(5.067)	0	0	0
2014/09/17	R203	07/05/2015	7.25	Call	Bond Future	830.7000		0.8307	883.6200	6.371	0	0	0
2014/09/17	R203	07/05/2015	7.26	Call	Bond Future	842.4600		0.8425	895.7600	6.327	0	0	0
2014/09/17	R203	07/05/2015	7.24	Call	Bond Future	819.0200		0.8190	871.8800	6.454	0	0	0
2014/09/17	R204	06/11/2014	7.99	Put	Bond Future	38.7200		0.0387	29.3500	(24.199)	0	0	1,270
2014/09/17	R204	06/11/2014			Bond Future	7.3755	105.2930	7.3362	105.4322	(0.533)	0.0000	0.0000	12,681
2014/09/17	R204	06/11/2014	6.99	Put	Bond Future	1,482.7100		1.4827	1,364.4300	(7.977)	0	0	0
2014/09/17	R204	06/11/2014	7.01	Put	Bond Future	1,422.5900		1.4226	1,306.1300	(8.186)	0	0	0
2014/09/17	R204	06/11/2014	6.99	Call	Bond Future	107.6300		0.1076	128.5500	19.437	0	0	0

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2014/09/17	R204	06/11/2014	7.00	Put	Bond Future	1,452.5300	1.4525	1,335.1500	1.3351	(8.081)	0	0	0
2014/09/17	R204	06/11/2014	7.99	Call	Bond Future	2,185.0300	2.1850	2,314.8600	2.3149	5.942	0	0	0
2014/09/17	R204	06/11/2014	7.00	Call	Bond Future	113.4000	0.1134	135.2200	0.1352	19.242	0	0	0
2014/09/17	R204	06/11/2014	7.01	Call	Bond Future	119.4100	0.1194	142.1500	0.1421	19.044	0	0	0
2014/09/17	R204	05/02/2015			Bond Future	7.4511	102.9185	7.4094	103.0578	(0.559)	0.0000	0.0000	0
2014/09/17	R204	05/02/2015	8.25	Call	Bond Future	2,790.3800	2.7904	2,912.8200	2.9128	4.388	0	0	0
2014/09/17	R204	05/02/2015	8.26	Call	Bond Future	2,818.2900	2.8183	2,941.3600	2.9414	4.367	0	0	0
2014/09/17	R204	05/02/2015	8.24	Call	Bond Future	2,762.2700	2.7623	2,884.3400	2.8843	4.419	0	0	0
2014/09/17	R204	05/02/2015	8.26	Put	Bond Future	159.7400	0.1597	143.5100	0.1435	(10.160)	0	0	0
2014/09/17	R204	05/02/2015	8.25	Put	Bond Future	164.1700	0.1642	147.3100	0.1473	(10.270)	0	0	0
2014/09/17	R204	05/02/2015	8.24	Put	Bond Future	168.4100	0.1684	151.1800	0.1512	(10.231)	0	0	0
2014/09/17	R204	07/05/2015	7.51	Put	Bond Future	1,179.7000	1.1797	1,116.3200	1.1163	(5.373)	0	0	0
2014/09/17	R204	07/05/2015			Bond Future	7.4939	104.6835	7.4490	104.8245	(0.598)	0.0000	0.0000	0
2014/09/17	R204	07/05/2015	7.50	Put	Bond Future	1,194.7800	1.1948	1,130.8200	1.1308	(5.353)	0	0	0
2014/09/17	R204	07/05/2015	7.49	Call	Bond Future	1,197.8700	1.1979	1,274.3300	1.2743	6.383	0	0	0
2014/09/17	R204	07/05/2015	7.50	Call	Bond Future	1,214.0900	1.2141	1,291.1300	1.2911	6.345	0	0	0
2014/09/17	R204	07/05/2015	7.51	Call	Bond Future	1,230.4300	1.2304	1,308.0500	1.3081	6.308	0	0	0
2014/09/17	R204	07/05/2015	7.49	Put	Bond Future	1,210.0000	1.2100	1,145.4600	1.1455	(5.334)	0	0	0
2014/09/17	R204	06/08/2015	7.74	Call	Bond Future	1,793.3800	1.7934	1,888.0700	1.8881	5.280	0	0	0
2014/09/17	R204	06/08/2015	7.75	Put	Bond Future	994.8500	0.9948	948.5800	0.9486	(4.651)	0	0	0
2014/09/17	R204	06/08/2015			Bond Future	7.4720	102.6645	7.4242	102.8059	(0.641)	0.0000	0.0000	0
2014/09/17	R204	06/08/2015	8.41	Call	Bond Future	3,155.1600	3.1552	3,282.7300	3.2827	4.043	0	0	0
2014/09/17	R204	06/08/2015	7.74	Put	Bond Future	1,006.2000	1.0062	959.5000	0.9595	(4.641)	0	0	0
2014/09/17	R204	06/08/2015	7.76	Put	Bond Future	983.6100	0.9836	937.7700	0.9378	(4.660)	0	0	0
2014/09/17	R204	06/08/2015	8.41	Put	Bond Future	432.4400	0.4324	418.6200	0.4186	(3.196)	0	0	699
2014/09/17	R204	06/08/2015	7.75	Call	Bond Future	1,811.2600	1.8113	1,906.3800	1.9064	5.252	0	0	0
2014/09/17	R204	06/08/2015	7.76	Call	Bond Future	1,829.2400	1.8292	1,924.7900	1.9248	5.223	0	0	0
2014/09/17	R207	06/11/2014	7.36	Put	Bond Future	1,287.4800	1.2875	1,074.0200	1.0740	(16.580)	0	0	0
2014/09/17	R207	06/11/2014			Bond Future	7.5971	100.8659	7.5221	101.1798	(0.987)	0.0000	0.0000	35,188
2014/09/17	R207	06/11/2014	7.35	Put	Bond Future	1,318.0800	1.3181	1,101.8300	1.1018	(16.406)	0	0	0
2014/09/17	R207	06/11/2014	7.36	Call	Bond Future	290.4600	0.2905	390.8900	0.3909	34.576	0	0	0
2014/09/17	R207	06/11/2014	7.34	Call	Bond Future	267.3700	0.2674	362.2600	0.3623	35.490	0	0	0
2014/09/17	R207	06/11/2014	7.35	Call	Bond Future	278.7400	0.2787	376.3800	0.3764	35.029	0	0	0
2014/09/17	R207	06/11/2014	7.34	Put	Bond Future	1,349.0500	1.3491	1,130.0500	1.1300	(16.234)	0	0	0
2014/09/17	R207	05/02/2015	8.49	Put	Bond Future	212.1400	0.2121	169.0900	0.1691	(20.293)	0	0	0
2014/09/17	R207	05/02/2015			Bond Future	7.6700	98.8154	7.5909	99.1322	(1.031)	0.0000	0.0000	0
2014/09/17	R207	05/02/2015	8.51	Put	Bond Future	201.7500	0.2018	160.7900	0.1608	(20.302)	0	0	0
2014/09/17	R207	05/02/2015	8.50	Call	Bond Future	3,459.6600	3.4597	3,734.3000	3.7343	7.938	0	0	0
2014/09/17	R207	05/02/2015	8.51	Call	Bond Future	3,492.7000	3.4927	3,768.5700	3.7686	7.898	0	0	0
2014/09/17	R207	05/02/2015	8.49	Call	Bond Future	3,426.3100	3.4263	3,700.0900	3.7001	7.991	0	0	0
2014/09/17	R207	05/02/2015	8.50	Put	Bond Future	207.0900	0.2071	164.9000	0.1649	(20.373)	0	0	0
2014/09/17	R207	07/05/2015			Bond Future	7.7203	100.5104	7.6363	100.8320	(1.088)	0.0000	0.0000	0
2014/09/17	R207	07/05/2015	8.25	Call	Bond Future	2,760.0900	2.7601	2,987.6200	2.9876	8.244	0	0	0
2014/09/17	R207	07/05/2015	7.73	Call	Bond Future	1,547.7500	1.5478	1,714.3400	1.7143	10.763	0	0	66
2014/09/17	R207	07/05/2015	8.24	Put	Bond Future	770.8700	0.7709	675.7400	0.6757	(12.341)	0	0	0
2014/09/17	R207	07/05/2015	8.26	Put	Bond Future	749.3200	0.7493	655.9700	0.6560	(12.458)	0	0	0
2014/09/17	R207	07/05/2015	7.73	Put	Bond Future	1,510.5600	1.5106	1,355.5200	1.3555	(10.264)	0	0	0

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2014/09/17	R207	07/05/2015	8.25	Put	Bond Future	760.0300	0.7600	665.9300	0.6659	(12.381)	0	0	0
2014/09/17	R207	07/05/2015	8.26	Call	Bond Future	2,786.6600	2.7867	3,014.9400	3.0149	8.192	0	0	0
2014/09/17	R207	07/05/2015	8.24	Call	Bond Future	2,733.6400	2.7336	2,960.1400	2.9601	8.286	0	0	0
2014/09/17	R208	06/11/2014	7.46	Call	Bond Future	276.9600	0.2770	383.0000	0.3830	38.287	0	0	0
2014/09/17	R208	06/11/2014			Bond Future	7.7506	95.8022	7.6707	96.1875	(1.031)	0.0000	0.0000	32,437
2014/09/17	R208	06/11/2014	7.44	Call	Bond Future	254.0100	0.2540	354.0000	0.3540	39.365	0	0	0
2014/09/17	R208	06/11/2014	7.45	Call	Bond Future	265.3000	0.2653	368.2900	0.3683	38.820	0	0	0
2014/09/17	R208	06/11/2014	7.44	Put	Bond Future	1,762.8900	1.7629	1,477.5500	1.4775	(16.186)	0	0	0
2014/09/17	R208	06/11/2014	8.50	Put	Bond Future	35.4000	0.0354	22.5200	0.0225	(36.384)	0	0	1,520
2014/09/17	R208	06/11/2014	7.46	Put	Bond Future	1,687.8000	1.6878	1,408.5100	1.4085	(16.548)	0	0	0
2014/09/17	R208	06/11/2014	7.45	Put	Bond Future	1,725.1500	1.7251	1,442.8100	1.4428	(16.366)	0	0	0
2014/09/17	R208	06/11/2014	8.50	Call	Bond Future	3,558.9600	3.5590	3,931.4100	3.9314	10.465	0	0	0
2014/09/17	R208	05/02/2015	8.51	Call	Bond Future	3,489.2200	3.4892	3,821.2200	3.8212	9.515	0	0	0
2014/09/17	R208	05/02/2015			Bond Future	7.8210	97.3131	7.7374	97.7025	(1.068)	0.0000	0.0000	0
2014/09/17	R208	05/02/2015	8.49	Call	Bond Future	3,416.1500	3.4162	3,745.8800	3.7459	9.652	0	0	0
2014/09/17	R208	05/02/2015	8.51	Put	Bond Future	350.6400	0.3506	293.2800	0.2933	(16.359)	0	0	0
2014/09/17	R208	05/02/2015	8.50	Put	Bond Future	358.6800	0.3587	300.1900	0.3002	(16.307)	0	0	0
2014/09/17	R208	05/02/2015	8.49	Put	Bond Future	366.8600	0.3669	307.2300	0.3072	(16.254)	0	0	0
2014/09/17	R208	05/02/2015	8.50	Call	Bond Future	3,452.6300	3.4526	3,783.5000	3.7835	9.583	0	0	0
2014/09/17	R208	07/05/2015	8.01	Call	Bond Future	2,147.7300	2.1477	2,374.0900	2.3741	10.539	0	0	0
2014/09/17	R208	07/05/2015			Bond Future	7.8672	95.5798	7.7795	95.9750	(1.115)	0.0000	0.0000	0
2014/09/17	R208	07/05/2015	7.99	Call	Bond Future	2,097.5300	2.0975	2,320.8600	2.3209	10.647	0	0	0
2014/09/17	R208	07/05/2015	8.00	Call	Bond Future	2,122.5500	2.1225	2,347.4000	2.3474	10.593	0	0	0
2014/09/17	R208	07/05/2015	7.99	Put	Bond Future	1,547.8700	1.5479	1,375.9600	1.3760	(11.106)	0	0	0
2014/09/17	R208	07/05/2015	8.00	Put	Bond Future	1,528.2900	1.5283	1,357.9000	1.3579	(11.149)	0	0	0
2014/09/17	R208	07/05/2015	8.01	Put	Bond Future	1,508.9000	1.5089	1,340.0200	1.3400	(11.192)	0	0	0
2014/09/17	R208	06/08/2015			Bond Future	7.8729	97.4273	7.7809	97.8277	(1.168)	0.0000	0.0000	0
2014/09/17	R208	06/08/2015	8.00	Call	Bond Future	2,378.7900	2.3788	2,602.8300	2.6028	9.418	0	0	0
2014/09/17	R208	06/08/2015	8.01	Call	Bond Future	2,402.8400	2.4028	2,628.1700	2.6282	9.378	0	0	0
2014/09/17	R208	06/08/2015	8.85	Call	Bond Future	4,810.2500	4.8102	5,133.0300	5.1330	6.710	0	0	0
2014/09/17	R208	06/08/2015	7.99	Call	Bond Future	2,354.8600	2.3549	2,577.9600	2.5780	9.474	0	0	0
2014/09/17	R208	06/08/2015	8.01	Put	Bond Future	1,809.4200	1.8094	1,634.3300	1.6343	(9.677)	0	0	0
2014/09/17	R208	06/08/2015	8.00	Put	Bond Future	1,828.4800	1.8285	1,652.1000	1.6521	(9.646)	0	0	0
2014/09/17	R208	06/08/2015	7.99	Put	Bond Future	1,847.7000	1.8477	1,670.3800	1.6704	(9.597)	0	0	0
2014/09/17	R208	06/08/2015	8.85	Put	Bond Future	678.8200	0.6788	601.1800	0.6012	(11.437)	0	0	198
2014/09/17	R209	06/11/2014	8.95	Call	Bond Future	2,120.7600	2.1208	2,458.0000	2.4580	15.902	0	0	2,050
2014/09/17	R209	06/11/2014	9.50	Call	Bond Future	5,284.1500	5.2841	5,775.1500	5.7751	9.292	0	0	0
2014/09/17	R209	06/11/2014			Bond Future	8.7973	76.3478	8.7289	76.8796	(0.777)	0.0000	0.0000	27,475
2014/09/17	R209	06/11/2014	8.99	Put	Bond Future	845.0700	0.8451	666.7800	0.6668	(21.098)	0	0	0
2014/09/17	R209	06/11/2014	10.00	Call	Bond Future	8,498.8200	8.4988	9,025.7600	9.0258	6.200	0	0	0
2014/09/17	R209	06/11/2014	9.05	Put	Bond Future	700.9700	0.7010	545.7500	0.5458	(22.144)	0	0	0
2014/09/17	R209	06/11/2014	9.58	Put	Bond Future	96.5200	0.0965	66.0400	0.0660	(31.579)	0	0	907
2014/09/17	R209	06/11/2014	8.95	Put	Bond Future	953.1000	0.9531	758.5900	0.7586	(20.408)	0	0	0
2014/09/17	R209	06/11/2014	9.01	Put	Bond Future	794.6700	0.7947	624.2500	0.6242	(21.445)	0	0	0
2014/09/17	R209	06/11/2014	9.50	Put	Bond Future	135.1100	0.1351	94.3600	0.0944	(30.161)	0	0	5,500
2014/09/17	R209	06/11/2014	10.05	Call	Bond Future	8,815.7800	8.8158	9,343.8100	9.3438	5.990	0	0	0

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2014/09/17	R209	06/11/2014	8.50	Call	Bond Future	579.4800	0.5795	721.7000	0.7217	24.543	0	0	5,500
2014/09/17	R209	06/11/2014	8.75	Put	Bond Future	1,652.6500	1.6526	1,370.4400	1.3704	(17.076)	0	0	0
2014/09/17	R209	06/11/2014	9.00	Put	Bond Future	819.5700	0.8196	645.2400	0.6452	(21.271)	0	0	0
2014/09/17	R209	06/11/2014	9.95	Call	Bond Future	8,180.2900	8.1803	8,705.8600	8.7059	6.425	0	0	0
2014/09/17	R209	06/11/2014	8.99	Call	Bond Future	2,313.9300	2.3139	2,667.3900	2.6674	15.275	0	0	0
2014/09/17	R209	06/11/2014	9.25	Call	Bond Future	3,736.9400	3.7369	4,177.3600	4.1774	11.786	0	0	0
2014/09/17	R209	06/11/2014	10.05	Put	Bond Future	9.2000	0.0092	5.4800	0.0055	(40.435)	0	0	2,050
2014/09/17	R209	06/11/2014	10.00	Put	Bond Future	12.2000	0.0122	7.3900	0.0074	(39.426)	0	0	1,640
2014/09/17	R209	06/11/2014	9.05	Call	Bond Future	2,618.1100	2.6181	2,994.6400	2.9946	14.382	0	0	2,050
2014/09/17	R209	06/11/2014	9.58	Call	Bond Future	5,796.9200	5.7969	6,298.1900	6.2982	8.647	0	0	0
2014/09/17	R209	06/11/2014	8.75	Call	Bond Future	1,285.6400	1.2856	1,535.1800	1.5352	19.410	0	0	2,200
2014/09/17	R209	06/11/2014	9.00	Call	Bond Future	2,363.4300	2.3634	2,720.8500	2.7208	15.123	0	0	1,640
2014/09/17	R209	06/11/2014	9.25	Put	Bond Future	355.4900	0.3555	264.1600	0.2642	(25.691)	0	0	2,200
2014/09/17	R209	06/11/2014	8.50	Put	Bond Future	2,934.1100	2.9341	2,544.5800	2.5446	(13.276)	0	0	0
2014/09/17	R209	06/11/2014	9.01	Call	Bond Future	2,413.4200	2.4134	2,774.7500	2.7748	14.972	0	0	0
2014/09/17	R209	06/11/2014	9.95	Put	Bond Future	16.0700	0.0161	9.8900	0.0099	(38.457)	0	0	2,050
2014/09/17	R209	05/02/2015	9.00	Put	Bond Future	2,061.6100	2.0616	1,835.1600	1.8352	(10.984)	0	0	0
2014/09/17	R209	05/02/2015			Bond Future	8.8567	77.5519	8.7867	78.0905	(0.791)	0.0000	0.0000	0
2014/09/17	R209	05/02/2015	9.25	Call	Bond Future	4,284.5300	4.2845	4,654.2600	4.6543	8.629	0	0	0
2014/09/17	R209	05/02/2015	9.26	Call	Bond Future	4,333.2800	4.3333	4,705.1300	4.7051	8.581	0	0	0
2014/09/17	R209	05/02/2015	9.25	Put	Bond Future	1,367.2600	1.3673	1,198.4500	1.1984	(12.347)	0	0	0
2014/09/17	R209	05/02/2015	9.24	Call	Bond Future	4,236.1700	4.2362	4,603.7500	4.6038	8.677	0	0	0
2014/09/17	R209	05/02/2015	9.00	Call	Bond Future	3,145.0000	3.1450	3,457.0900	3.4571	9.923	0	0	0
2014/09/17	R209	05/02/2015	9.24	Put	Bond Future	1,390.9000	1.3909	1,219.9400	1.2199	(12.291)	0	0	0
2014/09/17	R209	05/02/2015	9.26	Put	Bond Future	1,344.1200	1.3441	1,177.4300	1.1774	(12.401)	0	0	0
2014/09/17	R209	07/05/2015			Bond Future	8.9038	75.7320	8.8320	76.2791	(0.807)	0.0000	0.0000	0
2014/09/17	R209	07/05/2015	8.99	Put	Bond Future	3,085.9000	3.0859	2,838.4400	2.8384	(8.019)	0	0	0
2014/09/17	R209	07/05/2015	9.01	Put	Bond Future	3,016.0700	3.0161	2,772.4100	2.7724	(8.079)	0	0	0
2014/09/17	R209	07/05/2015	9.00	Put	Bond Future	3,050.7100	3.0507	2,805.1500	2.8051	(8.049)	0	0	0
2014/09/17	R209	07/05/2015	8.99	Call	Bond Future	3,734.1400	3.7341	4,033.7600	4.0338	8.024	0	0	0
2014/09/17	R209	07/05/2015	9.00	Call	Bond Future	3,773.6200	3.7736	4,075.1400	4.0751	7.990	0	0	0
2014/09/17	R209	07/05/2015	9.01	Call	Bond Future	3,813.5400	3.8135	4,116.9600	4.1170	7.956	0	0	0
2014/09/17	R209	06/08/2015	8.99	Put	Bond Future	3,827.0500	3.8270	3,572.7400	3.5727	(6.645)	0	0	0
2014/09/17	R209	06/08/2015			Bond Future	8.9320	77.1965	8.8585	77.7522	(0.822)	0.0000	0.0000	0
2014/09/17	R209	06/08/2015	9.01	Put	Bond Future	3,755.1400	3.7551	3,504.3600	3.5044	(6.678)	0	0	0
2014/09/17	R209	06/08/2015	9.90	Call	Bond Future	8,298.2600	8.2983	8,723.1300	8.7231	5.120	0	0	0
2014/09/17	R209	06/08/2015	9.00	Call	Bond Future	4,299.7200	4.2997	4,603.0000	4.6030	7.053	0	0	0
2014/09/17	R209	06/08/2015	9.01	Call	Bond Future	4,338.5700	4.3386	4,643.4700	4.6435	7.028	0	0	0
2014/09/17	R209	06/08/2015	8.99	Call	Bond Future	4,261.6100	4.2616	4,562.9800	4.5630	7.072	0	0	0
2014/09/17	R209	06/08/2015	9.00	Put	Bond Future	3,790.6700	3.7907	3,538.2700	3.5383	(6.658)	0	0	0
2014/09/17	R209	06/08/2015	9.90	Put	Bond Future	1,527.1400	1.5271	1,396.3300	1.3963	(8.566)	0	0	2,914
2014/09/17	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R210	06/11/2014			Bond Future	172.5746	172.5746	172.5604	172.5604	(0.008)	0.0000	0.0000	642
2014/09/17	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R210	06/11/2014	169.00	Call	Bond Future	3,574.5700	3.5746	3,560.4500	3.5605	(0.395)	0	0	0
2014/09/17	R210	06/11/2014	169.01	Call	Bond Future	3,564.5700	3.5646	3,550.4500	3.5505	(0.396)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Price	Today's Closing	Today's Yield	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/17	R210	06/11/2014	168.99	Call	Bond Future	3,584.5700		3.5846	3,570.4500		3.5705	(0.394)	0	0	0
2014/09/17	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2014/09/17	R210	05/02/2015			Bond Future	175.3173		175.3173	175.2994		175.2994	(0.010)	0.0000	0.0000	0
2014/09/17	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2014/09/17	R210	05/02/2015	175.01	Call	Bond Future	307.2900		0.3073	289.3600		0.2894	(5.835)	0	0	0
2014/09/17	R210	05/02/2015	174.99	Call	Bond Future	327.2900		0.3273	309.3600		0.3094	(5.478)	0	0	0
2014/09/17	R210	05/02/2015	175.00	Call	Bond Future	317.2900		0.3173	299.3600		0.2994	(5.651)	0	0	0
2014/09/17	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2014/09/17	R211	06/11/2014	130.00	Call	Bond Future	2,414.6100		2.4146	2,393.4000		2.3934	(0.878)	0	0	0
2014/09/17	R211	06/11/2014	130.01	Call	Bond Future	2,404.6100		2.4046	2,383.4000		2.3834	(0.882)	0	0	0
2014/09/17	R211	06/11/2014			Bond Future	132.4146		132.4146	132.3934		132.3934	(0.016)	0.0000	0.0000	1,120
2014/09/17	R211	06/11/2014	129.99	Call	Bond Future	2,424.6100		2.4246	2,403.4000		2.4034	(0.875)	0	0	0
2014/09/17	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2014/09/17	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2014/09/17	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2014/09/17	R211	05/02/2015	133.00	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2014/09/17	R211	05/02/2015			Bond Future	132.9133		132.9133	132.8892		132.8892	(0.018)	0.0000	0.0000	0
2014/09/17	R211	05/02/2015	133.01	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2014/09/17	R211	05/02/2015	132.99	Put	Bond Future	76.7100		0.0767	100.8400		0.1008	31.456	0	0	0
2014/09/17	R211	05/02/2015	133.01	Put	Bond Future	96.7100		0.0967	120.8400		0.1208	24.951	0	0	0
2014/09/17	R211	05/02/2015	132.99	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2014/09/17	R211	05/02/2015	133.00	Put	Bond Future	86.7100		0.0867	110.8400		0.1108	27.828	0	0	0
2014/09/17	R212	06/11/2014			Bond Future	136.9093		136.9093	136.8969		136.8969	(0.009)	0.0000	0.0000	14,864
2014/09/17	R212	06/11/2014	134.99	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2014/09/17	R212	06/11/2014	135.00	Call	Bond Future	1,909.3400		1.9093	1,896.9200		1.8969	(0.650)	0	0	0
2014/09/17	R212	06/11/2014	135.01	Call	Bond Future	1,899.3400		1.8993	1,886.9200		1.8869	(0.654)	0	0	0
2014/09/17	R212	06/11/2014	134.99	Call	Bond Future	1,919.3400		1.9193	1,906.9200		1.9069	(0.647)	0	0	0
2014/09/17	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2014/09/17	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2014/09/17	R212	05/02/2015			Bond Future	137.3227		137.3227	137.3075		137.3075	(0.011)	0.0000	0.0000	0
2014/09/17	R212	05/02/2015	137.99	Put	Bond Future	667.3300		0.6673	682.5300		0.6825	2.278	0	0	0
2014/09/17	R212	05/02/2015	138.01	Put	Bond Future	687.3300		0.6873	702.5300		0.7025	2.211	0	0	0
2014/09/17	R212	05/02/2015	138.00	Put	Bond Future	677.3300		0.6773	692.5300		0.6925	2.244	0	0	0
2014/09/17	R212	05/02/2015	138.01	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2014/09/17	R212	05/02/2015	137.99	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2014/09/17	R212	05/02/2015	138.00	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2014/09/17	R213	06/11/2014	8.84	Call	Bond Future	2,180.6300		2.1806	2,498.4700		2.4985	14.576	0	0	0
2014/09/17	R213	06/11/2014	8.85	Put	Bond Future	861.0300		0.8610	690.9100		0.6909	(19.758)	0	0	0
2014/09/17	R213	06/11/2014			Bond Future	8.6710		86.9339	8.6076		87.4257	(0.730)	0.0000	0.0000	28,658
2014/09/17	R213	06/11/2014	8.85	Call	Bond Future	2,229.5300		2.2295	2,551.1800		2.5512	14.427	0	0	0
2014/09/17	R213	06/11/2014	8.86	Call	Bond Future	2,278.9600		2.2790	2,604.3800		2.6044	14.279	0	0	0
2014/09/17	R213	06/11/2014	8.84	Put	Bond Future	887.7400		0.8877	713.8100		0.7138	(19.592)	0	0	0
2014/09/17	R213	06/11/2014	8.86	Put	Bond Future	834.9400		0.8349	668.5900		0.6686	(19.924)	0	0	0
2014/09/17	R213	05/02/2015	9.26	Put	Bond Future	1,057.2700		1.0573	926.9900		0.9270	(12.322)	0	0	0
2014/09/17	R213	05/02/2015			Bond Future	8.7368		88.3048	8.6718		88.8026	(0.744)	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
2014/09/17	R213	05/02/2015	9.25	Put	Bond Future	1,076.5900	1.0766	944.5000	0.9445	(12.269)	0	0	0
2014/09/17	R213	05/02/2015	9.24	Put	Bond Future	1,096.2100	1.0962	962.2900	0.9623	(12.217)	0	0	0
2014/09/17	R213	05/02/2015	9.25	Call	Bond Future	4,862.5200	4.8625	5,228.2100	5.2282	7.521	0	0	0
2014/09/17	R213	05/02/2015	9.26	Call	Bond Future	4,914.5500	4.9145	5,282.0500	5.2821	7.478	0	0	0
2014/09/17	R213	05/02/2015	9.24	Call	Bond Future	4,810.7000	4.8107	5,174.5600	5.1746	7.564	0	0	0
2014/09/17	R213	07/05/2015	8.74	Call	Bond Future	3,228.6500	3.2287	3,479.2700	3.4793	7.762	0	0	0
2014/09/17	R213	07/05/2015	8.75	Put	Bond Future	3,532.4300	3.5324	3,279.1000	3.2791	(7.172)	0	0	0
2014/09/17	R213	07/05/2015			Bond Future	8.7854	86.2715	8.7185	86.7773	(0.761)	0.0000	0.0000	0
2014/09/17	R213	07/05/2015	8.75	Call	Bond Future	3,265.3100	3.2653	3,517.7200	3.5177	7.730	0	0	0
2014/09/17	R213	07/05/2015	8.76	Call	Bond Future	3,302.4600	3.3025	3,556.6600	3.5567	7.697	0	0	0
2014/09/17	R213	07/05/2015	8.74	Put	Bond Future	3,571.4700	3.5715	3,316.3500	3.3163	(7.143)	0	0	0
2014/09/17	R213	07/05/2015	8.76	Put	Bond Future	3,493.9800	3.4940	3,242.4400	3.2424	(7.199)	0	0	0
2014/09/17	R214	06/11/2014	9.20	Call	Bond Future	3,132.3100	3.1323	3,549.8400	3.5498	13.330	0	0	2,500
2014/09/17	R214	06/11/2014	9.64	Call	Bond Future	5,898.0200	5.8980	6,417.1400	6.4171	8.802	0	0	0
2014/09/17	R214	06/11/2014			Bond Future	8.8776	77.2211	8.8094	77.7760	(0.767)	0.0000	0.0000	6,058
2014/09/17	R214	06/11/2014	9.20	Put	Bond Future	593.9700	0.5940	456.6600	0.4567	(23.117)	0	0	0
2014/09/17	R214	06/11/2014	9.65	Call	Bond Future	5,964.2000	5.9642	6,484.5900	6.4846	8.725	0	0	0
2014/09/17	R214	06/11/2014	9.66	Call	Bond Future	6,030.4300	6.0304	6,552.0600	6.5521	8.650	0	0	0
2014/09/17	R214	06/11/2014	9.80	Call	Bond Future	6,960.4900	6.9605	7,495.6500	7.4957	7.689	0	0	0
2014/09/17	R214	06/11/2014	9.64	Put	Bond Future	116.8700	0.1169	81.1500	0.0812	(30.564)	0	0	0
2014/09/17	R214	06/11/2014	9.66	Put	Bond Future	107.6100	0.1076	74.4000	0.0744	(30.861)	0	0	0
2014/09/17	R214	06/11/2014	9.65	Put	Bond Future	112.1600	0.1122	77.7100	0.0777	(30.715)	0	0	0
2014/09/17	R214	06/11/2014	9.80	Put	Bond Future	59.3800	0.0594	39.7000	0.0397	(33.142)	0	0	2,500
2014/09/17	R214	05/02/2015	9.50	Call	Bond Future	5,363.5700	5.3636	5,785.3700	5.7854	7.864	0	0	0
2014/09/17	R214	05/02/2015			Bond Future	8.9381	78.4389	8.8683	79.0010	(0.781)	0.0000	0.0000	0
2014/09/17	R214	05/02/2015	9.51	Call	Bond Future	5,417.1700	5.4172	5,840.7300	5.8407	7.819	0	0	0
2014/09/17	R214	05/02/2015	9.50	Put	Bond Future	1,080.1500	1.0802	939.8100	0.9398	(12.993)	0	0	0
2014/09/17	R214	05/02/2015	9.49	Call	Bond Future	5,310.1500	5.3101	5,730.0200	5.7300	7.907	0	0	0
2014/09/17	R214	05/02/2015	9.49	Put	Bond Future	1,099.4000	1.0994	957.1300	0.9571	(12.941)	0	0	0
2014/09/17	R214	05/02/2015	9.51	Put	Bond Future	1,061.2000	1.0612	922.6200	0.9226	(13.059)	0	0	0
2014/09/17	R214	07/05/2015			Bond Future	8.9836	76.4899	8.9120	77.0611	(0.797)	0.0000	0.0000	0
2014/09/17	R214	07/05/2015	9.15	Call	Bond Future	4,329.6000	4.3296	4,657.8900	4.6579	7.582	0	0	0
2014/09/17	R214	07/05/2015	9.16	Call	Bond Future	4,372.4100	4.3724	4,702.5900	4.7026	7.551	0	0	0
2014/09/17	R214	07/05/2015	9.14	Put	Bond Future	3,063.7800	3.0638	2,818.9400	2.8189	(7.991)	0	0	0
2014/09/17	R214	07/05/2015	9.16	Put	Bond Future	2,995.1200	2.9951	2,754.0700	2.7541	(8.048)	0	0	0
2014/09/17	R214	07/05/2015	9.15	Put	Bond Future	3,029.2900	3.0293	2,786.3500	2.7863	(8.020)	0	0	0
2014/09/17	R214	07/05/2015	9.14	Call	Bond Future	4,286.9800	4.2870	4,613.3700	4.6134	7.614	0	0	0
2014/09/17	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R248	06/11/2014			Bond Future	8.9284	99.8282	8.8602	100.5433	(0.764)	0.0000	0.0000	26,250
2014/09/17	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R248	06/11/2014	9.72	Call	Bond Future	7,669.0600	7.6691	8,384.1400	8.3841	9.324	0	0	0
2014/09/17	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R248	06/11/2014	9.73	Call	Bond Future	7,759.0300	7.7590	8,474.1100	8.4741	9.216	0	0	0
2014/09/17	R248	06/11/2014	9.74	Call	Bond Future	7,848.8400	7.8488	8,563.9200	8.5639	9.111	0	0	0
2014/09/17	R248	05/02/2015			Bond Future	8.9905	101.4025	8.9205	102.1268	(0.778)	0.0000	0.0000	1,277
2014/09/17	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
2014/09/17	R248	05/02/2015	9.50	Call	Bond Future	4,999.0900	4.9991	5,723.3600	5.7234	14.488	0	0	0
2014/09/17	R248	05/02/2015	9.51	Call	Bond Future	5,092.6100	5.0926	5,816.8800	5.8169	14.222	0	0	0
2014/09/17	R248	05/02/2015	9.49	Call	Bond Future	4,905.3900	4.9054	5,629.6600	5.6297	14.765	0	0	0
2014/09/17	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R248	07/05/2015			Bond Future	9.0375	98.7071	8.9656	99.4432	(0.795)	0.0000	0.0000	0
2014/09/17	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/17	R248	07/05/2015	9.26	Call	Bond Future	2,219.8000	2.2198	2,955.8800	2.9559	33.160	0	0	0
2014/09/17	R248	07/05/2015	9.24	Call	Bond Future	2,024.0000	2.0240	2,760.0800	2.7601	36.368	0	0	0
2014/09/17	R248	07/05/2015	9.25	Call	Bond Future	2,121.9900	2.1220	2,858.0700	2.8581	34.688	0	0	0
<b>Total</b>												<b>421591</b>	