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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/09/2014 TO 30/09/2014

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
2014/09/30	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	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
2014/09/30	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	2025	06/11/2014	117.01	Call	Bond Future	281.4500	0.2814	298.6600	0.2987	6.115	0	0	0
2014/09/30	2025	06/11/2014			Bond Future	117.2915	117.2915	117.3087	117.3087	0.015	0.0000	0.0000	16
2014/09/30	2025	06/11/2014	116.99	Call	Bond Future	301.4500	0.3014	318.6600	0.3187	5.709	0	0	0
2014/09/30	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2025	06/11/2014	117.00	Call	Bond Future	291.4500	0.2914	308.6600	0.3087	5.905	0	0	0
2014/09/30	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2025	05/02/2015			Bond Future	117.9866	117.9866	118.0038	118.0038	0.015	0.0000	0.0000	0
2014/09/30	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2025	05/02/2015	118.99	Put	Bond Future	1,003.3600	1.0034	986.2300	0.9862	(1.707)	0	0	0
2014/09/30	2025	05/02/2015	119.01	Put	Bond Future	1,023.3600	1.0234	1,006.2300	1.0062	(1.674)	0	0	0
2014/09/30	2025	05/02/2015	119.00	Put	Bond Future	1,013.3600	1.0134	996.2300	0.9962	(1.690)	0	0	0
2014/09/30	2030	06/11/2014	9.01	Call	Bond Future	2,015.2400	2.0152	1,981.5400	1.9815	(1.672)	0	0	0
2014/09/30	2030	06/11/2014			Bond Future	8.7526	95.9542	8.7568	95.9205	0.048	0.0000	0.0000	4,663
2014/09/30	2030	06/11/2014	8.99	Call	Bond Future	1,860.9100	1.8609	1,827.2100	1.8272	(1.811)	0	0	0
2014/09/30	2030	06/11/2014	9.00	Call	Bond Future	1,938.1200	1.9381	1,904.4200	1.9044	(1.739)	0	0	0
2014/09/30	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2030	05/02/2015			Bond Future	8.8229	93.4505	8.8273	93.4159	0.050	0.0000	0.0000	0
2014/09/30	2030	05/02/2015	9.25	Call	Bond Future	3,257.9800	3.2580	3,223.4100	3.2234	(1.061)	0	0	0
2014/09/30	2030	05/02/2015	9.24	Call	Bond Future	3,183.5800	3.1836	3,149.0100	3.1490	(1.086)	0	0	0
2014/09/30	2030	05/02/2015	9.26	Call	Bond Future	3,332.2900	3.3323	3,297.7200	3.2977	(1.037)	0	0	0
2014/09/30	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2030	07/05/2015			Bond Future	8.8795	95.0629	8.8841	95.0271	0.052	0.0000	0.0000	0
2014/09/30	2030	07/05/2015	8.74	Put	Bond Future	1,084.5300	1.0845	1,120.3100	1.1203	3.299	0	0	0
2014/09/30	2030	07/05/2015	8.76	Put	Bond Future	927.8900	0.9279	963.6700	0.9637	3.856	0	0	0
2014/09/30	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2030	07/05/2015	8.75	Put	Bond Future	1,006.1600	1.0062	1,041.9400	1.0419	3.556	0	0	0
2014/09/30	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	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
2014/09/30	2037	06/11/2014	9.69	Call	Bond Future	6,138.9500	6.1389	6,286.1300	6.2861	2.397	0	0	0
2014/09/30	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2037	06/11/2014			Bond Future	8.9862	97.7125	8.9703	97.8597	(0.178)	0.0000	0.0000	10,565
2014/09/30	2037	06/11/2014	9.70	Call	Bond Future	6,221.5600	6.2216	6,368.7400	6.3687	2.366	0	0	0
2014/09/30	2037	06/11/2014	9.71	Call	Bond Future	6,304.0500	6.3040	6,451.2300	6.4512	2.335	0	0	0
2014/09/30	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2037	05/02/2015			Bond Future	9.0539	94.9859	9.0375	95.1350	(0.181)	0.0000	0.0000	3,280
2014/09/30	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2037	05/02/2015	9.50	Call	Bond Future	3,912.8400	3.9128	4,061.9800	4.0620	3.812	0	0	0
2014/09/30	2037	05/02/2015	9.51	Call	Bond Future	3,997.5800	3.9976	4,146.7200	4.1467	3.731	0	0	0
2014/09/30	2037	05/02/2015	9.49	Call	Bond Future	3,827.9700	3.8280	3,977.1100	3.9771	3.896	0	0	0
2014/09/30	2037	07/05/2015	9.01	Put	Bond Future	897.6800	0.8977	746.5800	0.7466	(16.832)	0	0	0
2014/09/30	2037	07/05/2015			Bond Future	9.1094	96.6250	9.0925	96.7761	(0.185)	0.0000	0.0000	0
2014/09/30	2037	07/05/2015	9.00	Put	Bond Future	988.7800	0.9888	837.6800	0.8377	(15.281)	0	0	0
2014/09/30	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2037	07/05/2015	8.99	Put	Bond Future	1,080.0100	1.0800	928.9100	0.9289	(13.991)	0	0	0
2014/09/30	2038	06/11/2014	120.01	Call	Bond Future	2,703.8600	2.7039	2,946.3300	2.9463	8.968	0	0	0
2014/09/30	2038	06/11/2014			Bond Future	122.7139	122.7139	122.9563	122.9563	0.198	0.0000	0.0000	1,860
2014/09/30	2038	06/11/2014	119.99	Call	Bond Future	2,723.8600	2.7239	2,966.3300	2.9663	8.902	0	0	0
2014/09/30	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2038	06/11/2014	120.00	Call	Bond Future	2,713.8600	2.7139	2,956.3300	2.9563	8.935	0	0	0
2014/09/30	2038	05/02/2015	123.00	Call	Bond Future	350.1600	0.3502	596.0700	0.5961	70.228	0	0	0
2014/09/30	2038	05/02/2015			Bond Future	123.3502	123.3502	123.5961	123.5961	0.199	0.0000	0.0000	0
2014/09/30	2038	05/02/2015	123.01	Call	Bond Future	340.1600	0.3402	586.0700	0.5861	72.292	0	0	0
2014/09/30	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2038	05/02/2015	122.99	Call	Bond Future	360.1600	0.3602	606.0700	0.6061	68.278	0	0	0
2014/09/30	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2044	06/11/2014			Bond Future	9.0399	99.4603	9.0341	99.5184	(0.064)	0.0000	0.0000	3,123
2014/09/30	2044	06/11/2014	8.99	Put	Bond Future	499.7600	0.4998	441.7100	0.4417	(11.616)	0	0	0
2014/09/30	2044	06/11/2014	9.01	Put	Bond Future	298.9700	0.2990	240.9200	0.2409	(19.417)	0	0	0
2014/09/30	2044	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2044	06/11/2014	9.00	Put	Bond Future	399.2700	0.3993	341.2200	0.3412	(14.539)	0	0	0
2014/09/30	2044	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2044	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2044	05/02/2015			Bond Future	9.1047	96.6360	9.0988	96.6946	(0.065)	0.0000	0.0000	0
2014/09/30	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2044	05/02/2015	8.99	Put	Bond Future	1,140.0000	1.1400	1,081.4400	1.0814	(5.137)	0	0	0

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2014/09/30	2044	05/02/2015	9.01	Put	Bond Future	939.6000		0.9396	881.0400	0.8810	(6.232)	0	0	0
2014/09/30	2044	05/02/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2044	05/02/2015	9.00	Put	Bond Future	1,039.7100		1.0397	981.1500	0.9811	(5.632)	0	0	0
2014/09/30	2044	07/05/2015			Bond Future	9.1579		98.3035	9.1518	98.3625	(0.066)	0.0000	0.0000	0
2014/09/30	2044	07/05/2015	8.99	Put	Bond Future	1,657.9800		1.6580	1,598.9700	1.5990	(3.559)	0	0	0
2014/09/30	2044	07/05/2015	9.01	Put	Bond Future	1,457.9000		1.4579	1,398.8900	1.3989	(4.048)	0	0	0
2014/09/30	2044	07/05/2015	9.00	Put	Bond Future	1,557.8600		1.5579	1,498.8500	1.4988	(3.788)	0	0	0
2014/09/30	2044	07/05/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2044	07/05/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2044	07/05/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2046	06/11/2014	104.45	Call	Bond Future	19,463.5900		19.4636	19,482.1700	19.4822	0.095	0	0	0
2014/09/30	2046	06/11/2014			Bond Future	123.9136		123.9136	123.9322	123.9322	0.015	0.0000	0.0000	5,389
2014/09/30	2046	06/11/2014	104.43	Call	Bond Future	19,483.5900		19.4836	19,502.1700	19.5022	0.095	0	0	0
2014/09/30	2046	06/11/2014	104.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2046	06/11/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2046	06/11/2014	104.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2046	06/11/2014	104.44	Call	Bond Future	19,473.5900		19.4736	19,492.1700	19.4922	0.095	0	0	0
2014/09/30	2046	05/02/2015			Bond Future	125.8698		125.8698	125.8885	125.8885	0.015	0.0000	0.0000	0
2014/09/30	2046	05/02/2015	123.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2046	05/02/2015	124.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2046	05/02/2015	124.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2046	05/02/2015	123.99	Call	Bond Future	1,879.8200		1.8798	1,898.4800	1.8985	0.993	0	0	0
2014/09/30	2046	05/02/2015	124.01	Call	Bond Future	1,859.8200		1.8598	1,878.4800	1.8785	1.003	0	0	0
2014/09/30	2046	05/02/2015	124.00	Call	Bond Future	1,869.8200		1.8698	1,888.4800	1.8885	0.998	0	0	0
2014/09/30	2050	06/11/2014			Bond Future	131.6151		131.6151	131.6350	131.6350	0.015	0.0000	0.0000	2,640
2014/09/30	2050	06/11/2014	126.00	Call	Bond Future	5,615.1100		5.6151	5,635.0500	5.6350	0.355	0	0	0
2014/09/30	2050	06/11/2014	126.01	Call	Bond Future	5,605.1100		5.6051	5,625.0500	5.6250	0.356	0	0	0
2014/09/30	2050	06/11/2014	125.99	Call	Bond Future	5,625.1100		5.6251	5,645.0500	5.6450	0.354	0	0	0
2014/09/30	2050	06/11/2014	126.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2050	06/11/2014	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2050	06/11/2014	126.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2050	05/02/2015	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2050	05/02/2015			Bond Future	132.2450		132.2450	132.2647	132.2647	0.015	0.0000	0.0000	0
2014/09/30	2050	05/02/2015	130.01	Call	Bond Future	2,235.0000		2.2350	2,254.7400	2.2547	0.883	0	0	0
2014/09/30	2050	05/02/2015	129.99	Call	Bond Future	2,255.0000		2.2550	2,274.7400	2.2747	0.875	0	0	0
2014/09/30	2050	05/02/2015	130.00	Call	Bond Future	2,245.0000		2.2450	2,264.7400	2.2647	0.879	0	0	0
2014/09/30	2050	05/02/2015	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	2050	05/02/2015	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	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
2014/09/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	AL12	06/11/2014			Index Future	509.6070	509.6070	509.5670	509.5670	(0.008)	0.0000	0.0000	0
2014/09/30	AL12	05/02/2015			Index Future	517.5870	517.5870	517.5450	517.5450	(0.008)	0.0000	0.0000	0
2014/09/30	AL12	07/05/2015			Index Future	526.4940	526.4940	526.4480	526.4480	(0.009)	0.0000	0.0000	0
2014/09/30	AL37	06/11/2014			Index Future	434.1210	434.1210	433.0020	433.0020	(0.258)	0.0000	0.0000	3
2014/09/30	AL37	05/02/2015			Index Future	440.9190	440.9190	439.7810	439.7810	(0.258)	0.0000	0.0000	0
2014/09/30	AL7T	06/11/2014			Index Future	510.1180	510.1180	508.5260	508.5260	(0.312)	0.0000	0.0000	4
2014/09/30	AL7T	05/02/2015			Index Future	518.1050	518.1050	516.4870	516.4870	(0.312)	0.0000	0.0000	0
2014/09/30	ALBI	06/11/2014			Index Future	464.7670	464.7670	464.1920	464.1920	(0.124)	0.0000	0.0000	584
2014/09/30	ALBI	05/02/2015			Index Future	472.0450	472.0450	471.4590	471.4590	(0.124)	0.0000	0.0000	65
2014/09/30	ALBI	07/05/2015			Index Future	480.1680	480.1680	479.5690	479.5690	(0.125)	0.0000	0.0000	0
2014/09/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	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
2014/09/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/09/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/30	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	EL28	06/11/2014			Bond Future	123.3281	123.3281	122.6372	122.6372	(0.560)	0.0000	0.0000	0
2014/09/30	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	EL28	06/11/2014	122.00	Call	Bond Future	1,328.0600	1.3281	637.1900	0.6372	(52.021)	0	0	0

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2014/09/30	EL28	06/11/2014	122.01	Call	Bond Future	1,318.0600	1.3181	627.1900	0.6272	(52.416)	0	0	0
2014/09/30	EL28	06/11/2014	121.99	Call	Bond Future	1,338.0600	1.3381	647.1900	0.6472	(51.632)	0	0	0
2014/09/30	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	EL28	05/02/2015			Bond Future	125.2753	125.2753	124.5733	124.5733	(0.560)	0.0000	0.0000	0
2014/09/30	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	EL28	05/02/2015	125.99	Put	Bond Future	714.6900	0.7147	1,416.7500	1.4168	98.233	0	0	0
2014/09/30	EL28	05/02/2015	126.01	Put	Bond Future	734.6900	0.7347	1,436.7500	1.4368	95.559	0	0	0
2014/09/30	EL28	05/02/2015	126.00	Put	Bond Future	724.6900	0.7247	1,426.7500	1.4268	96.877	0	0	0
2014/09/30	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	ES33	06/11/2014			Bond Future	9.7083	82.2274	9.7072	82.2354	(0.011)	0.0000	0.0000	6,220
2014/09/30	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	ES33	06/11/2014	10.29	Call	Bond Future	4,087.0500	4.0870	4,095.0200	4.0950	0.195	0	0	0
2014/09/30	ES33	06/11/2014	10.30	Call	Bond Future	4,154.5000	4.1545	4,162.4700	4.1625	0.192	0	0	0
2014/09/30	ES33	06/11/2014	10.31	Call	Bond Future	4,221.8500	4.2219	4,229.8200	4.2298	0.189	0	0	0
2014/09/30	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	ES33	05/02/2015	10.00	Call	Bond Future	1,388.5100	1.3885	1,396.3500	1.3963	0.565	0	0	0
2014/09/30	ES33	05/02/2015			Bond Future	9.8043	83.5156	9.8032	83.5234	(0.011)	0.0000	0.0000	0
2014/09/30	ES33	05/02/2015	10.01	Call	Bond Future	1,458.4700	1.4585	1,466.3100	1.4663	0.538	0	0	0
2014/09/30	ES33	05/02/2015	9.99	Call	Bond Future	1,318.4600	1.3185	1,326.3000	1.3263	0.595	0	0	0
2014/09/30	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	ES33	07/05/2015			Bond Future	9.8823	81.1647	9.8813	81.1721	(0.011)	0.0000	0.0000	0
2014/09/30	ES33	07/05/2015	9.74	Put	Bond Future	1,019.1100	1.0191	1,011.6600	1.0117	(0.731)	0	0	0
2014/09/30	ES33	07/05/2015	9.76	Put	Bond Future	874.7200	0.8747	867.2700	0.8673	(0.852)	0	0	0
2014/09/30	ES33	07/05/2015	9.75	Put	Bond Future	946.8700	0.9469	939.4200	0.9394	(0.787)	0	0	0
2014/09/30	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	GOVI	06/11/2014	449.01	Call	GOVI	145,130.0000	14.5130	138,400.0000	13.8400	(4.637)	0	0	0
2014/09/30	GOVI	06/11/2014			GOVI	463.5230	463.5230	462.8500	462.8500	(0.145)	0.0000	0.0000	414
2014/09/30	GOVI	06/11/2014	448.99	Call	GOVI	145,330.0000	14.5330	138,600.0000	13.8600	(4.631)	0	0	0
2014/09/30	GOVI	06/11/2014	449.00	Call	GOVI	145,230.0000	14.5230	138,500.0000	13.8500	(4.634)	0	0	0
2014/09/30	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	GOVI	05/02/2015	459.99	Call	GOVI	107,910.0000	10.7910	101,060.0000	10.1060	(6.348)	0	0	0
2014/09/30	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	GOVI	05/02/2015			GOVI	470.7810	470.7810	470.0960	470.0960	(0.146)	0.0000	0.0000	48
2014/09/30	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	GOVI	05/02/2015	460.00	Call	GOVI	107,810.0000	10.7810	100,960.0000	10.0960	(6.354)	0	0	0
2014/09/30	GOVI	05/02/2015	460.01	Call	GOVI	107,710.0000	10.7710	100,860.0000	10.0860	(6.360)	0	0	0
2014/09/30	GOVI	07/05/2015	449.99	Call	GOVI	288,930.0000	28.8930	281,930.0000	28.1930	(2.423)	0	0	0
2014/09/30	GOVI	07/05/2015			GOVI	478.8830	478.8830	478.1830	478.1830	(0.146)	0.0000	0.0000	0

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2014/09/30	GOVI	07/05/2015	450.00	Call	GOVI	288,830.0000		28.8830	281,830.0000	28.1830	(2.424)	0	0	0
2014/09/30	GOVI	07/05/2015	450.01	Call	GOVI	288,730.0000		28.8730	281,730.0000	28.1730	(2.424)	0	0	0
2014/09/30	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/09/30	ICAA	06/11/2014			Can-Do Interest Rate	144.7666		144.7666	144.8738	144.8738	0.074	0.0000	0.0000	571
2014/09/30	IGOV	06/11/2014			Index Future	218.0320		218.0320	219.5730	219.5730	0.707	0.0000	0.0000	1,159
2014/09/30	IGOV	05/02/2015			Index Future	221.4730		221.4730	223.0380	223.0380	0.707	0.0000	0.0000	10
2014/09/30	IGOV	07/05/2015			Index Future	225.3110		225.3110	226.9010	226.9010	0.706	0.0000	0.0000	0
2014/09/30	ILBI	06/11/2014			Index Future	593.0520		593.0520	592.9530	592.9530	(0.017)	0.0000	0.0000	0
2014/09/30	ILBI	05/02/2015			Index Future	602.4390		602.4390	602.3370	602.3370	(0.017)	0.0000	0.0000	157
2014/09/30	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/09/30	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/09/30	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/09/30	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/09/30	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/09/30	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/09/30	JBAF	15/10/2014			Jibar Tradeable Future	6.1500		93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2014/09/30	JBAF	19/11/2014			Jibar Tradeable Future	6.1900		93.8100	6.1900	93.8100	0.000	0.0000	0.0000	0
2014/09/30	JBAF	17/12/2014			Jibar Tradeable Future	6.3500		93.6500	6.3100	93.6900	(0.630)	0.0000	0.0000	0
2014/09/30	JBAF	21/01/2015			Jibar Tradeable Future	6.4700		93.5300	6.4300	93.5700	(0.618)	0.0000	0.0000	0
2014/09/30	JBAF	18/02/2015			Jibar Tradeable Future	6.5400		93.4600	6.5100	93.4900	(0.459)	0.0000	0.0000	0
2014/09/30	JBAF	18/03/2015			Jibar Tradeable Future	6.6300		93.3700	6.6100	93.3900	(0.302)	0.0000	0.0000	2,850
2014/09/30	JBAF	17/06/2015			Jibar Tradeable Future	6.9100		93.0900	6.8700	93.1300	(0.579)	0.0000	0.0000	5,000
2014/09/30	JBAF	16/09/2015			Jibar Tradeable Future	7.1200		92.8800	7.0800	92.9200	(0.562)	0.0000	0.0000	0
2014/09/30	JBAF	15/12/2015			Jibar Tradeable Future	7.2900		92.7100	7.2400	92.7600	(0.686)	0.0000	0.0000	0
2014/09/30	JBAF	16/03/2016			Jibar Tradeable Future	7.4400		92.5600	7.3900	92.6100	(0.672)	0.0000	0.0000	0
2014/09/30	JBAF	15/06/2016			Jibar Tradeable Future	7.5700		92.4300	7.5300	92.4700	(0.528)	0.0000	0.0000	0
2014/09/30	JBAF	21/09/2016			Jibar Tradeable Future	7.7100		92.2900	7.6800	92.3200	(0.389)	0.0000	0.0000	0
2014/09/30	R023	06/11/2014			Bond Future	8.1066		99.3987	8.1667	99.0458	0.742	0.0000	0.0000	9,834
2014/09/30	R023	06/11/2014	8.59	Put	Bond Future	101.4400		0.1014	129.7700	0.1298	27.928	0	0	0
2014/09/30	R023	06/11/2014	8.61	Put	Bond Future	91.0400		0.0910	116.6900	0.1167	28.174	0	0	0
2014/09/30	R023	06/11/2014	8.59	Call	Bond Future	2,892.0900		2.8921	2,567.5300	2.5675	(11.222)	0	0	0
2014/09/30	R023	06/11/2014	8.60	Put	Bond Future	96.1200		0.0961	123.0900	0.1231	28.059	0	0	0



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2014/09/30	R023	06/11/2014	8.60	Call	Bond Future	2,943.4200		2.9434	2,617.5000	2.6175	(11.073)	0	0	0
2014/09/30	R023	06/11/2014	8.61	Call	Bond Future	2,994.9500		2.9950	2,667.7100	2.6677	(10.926)	0	0	0
2014/09/30	R023	05/02/2015			Bond Future	8.1848		100.9558	8.2476	100.5970	0.768	0.0000	0.0000	0
2014/09/30	R023	05/02/2015	8.74	Put	Bond Future	493.9600		0.4940	511.4900	0.5115	3.549	0	0	0
2014/09/30	R023	05/02/2015	8.75	Call	Bond Future	3,648.8300		3.6488	3,306.7900	3.3068	(9.374)	0	0	0
2014/09/30	R023	05/02/2015	8.76	Call	Bond Future	3,692.4400		3.6924	3,349.6200	3.3496	(9.284)	0	0	0
2014/09/30	R023	05/02/2015	8.74	Call	Bond Future	3,605.4000		3.6054	3,264.1700	3.2642	(9.464)	0	0	0
2014/09/30	R023	05/02/2015	8.76	Put	Bond Future	471.3000		0.4713	487.2400	0.4872	3.382	0	0	0
2014/09/30	R023	05/02/2015	8.75	Put	Bond Future	482.5200		0.4825	499.2400	0.4992	3.465	0	0	0
2014/09/30	R023	07/05/2015	8.14	Call	Bond Future	1,878.6800		1.8787	1,582.9900	1.5830	(15.739)	0	0	0
2014/09/30	R023	07/05/2015	8.15	Put	Bond Future	2,379.4500		2.3794	2,447.2800	2.4473	2.851	0	0	0
2014/09/30	R023	07/05/2015			Bond Future	8.2348		98.7684	8.3005	98.4029	0.798	0.0000	0.0000	0
2014/09/30	R023	07/05/2015	8.15	Call	Bond Future	1,905.2700		1.9053	1,607.5300	1.6075	(15.627)	0	0	0
2014/09/30	R023	07/05/2015	8.16	Call	Bond Future	1,932.0700		1.9321	1,632.3200	1.6323	(15.514)	0	0	0
2014/09/30	R023	07/05/2015	8.14	Put	Bond Future	2,408.9800		2.4090	2,478.8600	2.4789	2.901	0	0	0
2014/09/30	R023	07/05/2015	8.16	Put	Bond Future	2,350.1600		2.3502	2,415.9800	2.4160	2.801	0	0	0
2014/09/30	R023	06/08/2015	9.07	Put	Bond Future	1,048.2200		1.0482	1,022.7200	1.0227	(2.433)	0	0	911
2014/09/30	R023	06/08/2015	8.24	Call	Bond Future	2,553.4700		2.5535	2,209.3600	2.2094	(13.476)	0	0	0
2014/09/30	R023	06/08/2015			Bond Future	8.2604		100.6417	8.3296	100.2665	0.837	0.0000	0.0000	0
2014/09/30	R023	06/08/2015	9.07	Call	Bond Future	5,328.3400		5.3283	4,927.6300	4.9276	(7.520)	0	0	0
2014/09/30	R023	06/08/2015	8.26	Put	Bond Future	2,610.9300		2.6109	2,639.4300	2.6394	1.092	0	0	0
2014/09/30	R023	06/08/2015	8.25	Put	Bond Future	2,637.8200		2.6378	2,667.2400	2.6672	1.115	0	0	0
2014/09/30	R023	06/08/2015	8.24	Put	Bond Future	2,664.5500		2.6645	2,695.6500	2.6956	1.167	0	0	0
2014/09/30	R023	06/08/2015	8.25	Call	Bond Future	2,581.1900		2.5812	2,235.4000	2.2354	(13.397)	0	0	0
2014/09/30	R023	06/08/2015	8.26	Call	Bond Future	2,608.7000		2.6087	2,261.9900	2.2620	(13.291)	0	0	0
2014/09/30	R157	06/11/2014	6.19	Put	Bond Future	478.0400		0.4780	477.3000	0.4773	(0.155)	0	0	0
2014/09/30	R157	06/11/2014			Bond Future	6.7365		107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/09/30	R157	06/11/2014	6.21	Put	Bond Future	462.6500		0.4627	461.8600	0.4619	(0.171)	0	0	0
2014/09/30	R157	06/11/2014	6.20	Put	Bond Future	470.3300		0.4703	469.5500	0.4695	(0.166)	0	0	0
2014/09/30	R157	06/11/2014	6.21	Call	Bond Future	16.4000		0.0164	15.6100	0.0156	(4.817)	0	0	0
2014/09/30	R157	06/11/2014	6.19	Call	Bond Future	14.7800		0.0148	14.0400	0.0140	(5.007)	0	0	0
2014/09/30	R157	06/11/2014	6.20	Call	Bond Future	15.5800		0.0156	14.8000	0.0148	(5.006)	0	0	0
2014/09/30	R157	05/02/2015	8.74	Call	Bond Future	1,089.6400		1.0896	1,089.3400	1.0893	(0.028)	0	0	0
2014/09/30	R157	05/02/2015	8.75	Put	Bond Future	16.1500		0.0162	15.8600	0.0159	(1.796)	0	0	0
2014/09/30	R157	05/02/2015			Bond Future	6.9095		109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/09/30	R157	05/02/2015	8.74	Put	Bond Future	16.4800		0.0165	16.1800	0.0162	(1.820)	0	0	0
2014/09/30	R157	05/02/2015	8.76	Put	Bond Future	15.8300		0.0158	15.5400	0.0155	(1.832)	0	0	0
2014/09/30	R157	05/02/2015	8.75	Call	Bond Future	1,095.1200		1.0951	1,094.8300	1.0948	(0.026)	0	0	0
2014/09/30	R157	05/02/2015	8.76	Call	Bond Future	1,100.6000		1.1006	1,100.3100	1.1003	(0.026)	0	0	0
2014/09/30	R186	06/11/2014	7.70	Call	Bond Future	43.6900		0.0437	33.3600	0.0334	(23.644)	0	0	1,500
2014/09/30	R186	06/11/2014	8.14	Call	Bond Future	561.0900		0.5611	498.1600	0.4982	(11.216)	0	0	0
2014/09/30	R186	06/11/2014	8.15	Put	Bond Future	2,219.0500		2.2191	2,274.9900	2.2750	2.521	0	0	0
2014/09/30	R186	06/11/2014	8.53	Call	Bond Future	2,173.3300		2.1733	2,060.7600	2.0608	(5.180)	0	0	0
2014/09/30	R186	06/11/2014			Bond Future	8.3434		120.3261	8.3578	120.2058	0.173	0.0000	0.0000	48,751
2014/09/30	R186	06/11/2014	7.80	Put	Bond Future	4,757.6700		4.7577	4,860.1800	4.8602	2.155	0	0	0
2014/09/30	R186	06/11/2014	8.30	Call	Bond Future	1,064.9100		1.0649	977.8500	0.9778	(8.175)	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
2014/09/30	R186	06/11/2014	8.50	Call	Bond Future	2,005.3500	2.0053	1,895.1600	1.8952	(5.495)	0	0	0
2014/09/30	R186	06/11/2014	9.17	Call	Bond Future	6,660.7100	6.6607	6,538.6800	6.5387	(1.832)	0	0	0
2014/09/30	R186	06/11/2014	7.70	Put	Bond Future	5,601.1500	5.6012	5,711.1700	5.7112	1.964	0	0	0
2014/09/30	R186	06/11/2014	8.15	Call	Bond Future	586.2100	0.5862	521.8000	0.5218	(10.988)	0	0	0
2014/09/30	R186	06/11/2014	8.45	Put	Bond Future	852.8600	0.8529	867.6400	0.8676	1.733	0	0	6,000
2014/09/30	R186	06/11/2014	8.53	Put	Bond Future	626.8100	0.6268	634.5900	0.6346	1.241	0	0	100
2014/09/30	R186	06/11/2014	8.00	Call	Bond Future	285.9200	0.2859	244.1900	0.2442	(14.595)	0	0	1,500
2014/09/30	R186	06/11/2014	8.16	Call	Bond Future	612.1200	0.6121	546.2400	0.5462	(10.763)	0	0	0
2014/09/30	R186	06/11/2014	8.60	Put	Bond Future	469.7300	0.4697	473.0500	0.4730	0.707	0	0	0
2014/09/30	R186	06/11/2014	8.50	Put	Bond Future	705.4800	0.7055	715.6400	0.7156	1.440	0	0	7,000
2014/09/30	R186	06/11/2014	7.80	Call	Bond Future	87.7200	0.0877	69.8800	0.0699	(20.337)	0	0	100
2014/09/30	R186	06/11/2014	8.30	Put	Bond Future	1,428.3300	1.4283	1,461.6200	1.4616	2.331	0	0	100
2014/09/30	R186	06/11/2014	9.17	Put	Bond Future	23.3000	0.0233	21.6200	0.0216	(7.210)	0	0	2,010
2014/09/30	R186	06/11/2014	8.14	Put	Bond Future	2,279.2400	2.2792	2,336.6600	2.3367	2.519	0	0	0
2014/09/30	R186	06/11/2014	8.60	Call	Bond Future	2,588.9200	2.5889	2,471.8900	2.4719	(4.520)	0	0	0
2014/09/30	R186	06/11/2014	8.00	Put	Bond Future	3,207.3500	3.2074	3,285.9700	3.2860	2.451	0	0	0
2014/09/30	R186	06/11/2014	8.16	Put	Bond Future	2,159.7400	2.1597	2,214.2100	2.2142	2.522	0	0	0
2014/09/30	R186	06/11/2014	8.45	Call	Bond Future	1,740.0100	1.7400	1,634.4400	1.6344	(6.067)	0	0	0
2014/09/30	R186	05/02/2015	9.00	Call	Bond Future	5,387.3900	5.3874	5,200.8800	5.2009	(3.462)	0	0	0
2014/09/30	R186	05/02/2015			Bond Future	8.4137	116.9153	8.4287	116.7928	0.178	0.0000	0.0000	540
2014/09/30	R186	05/02/2015	8.75	Call	Bond Future	3,940.5500	3.9406	3,745.2500	3.7452	(4.956)	0	0	0
2014/09/30	R186	05/02/2015	8.76	Call	Bond Future	3,994.9700	3.9950	3,799.8200	3.7998	(4.885)	0	0	0
2014/09/30	R186	05/02/2015	8.74	Call	Bond Future	3,886.4700	3.8865	3,691.0300	3.6910	(5.029)	0	0	0
2014/09/30	R186	05/02/2015	8.76	Put	Bond Future	1,205.8200	1.2058	1,133.2200	1.1332	(6.021)	0	0	0
2014/09/30	R186	05/02/2015	8.75	Put	Bond Future	1,230.6400	1.2306	1,157.8900	1.1579	(5.912)	0	0	0
2014/09/30	R186	05/02/2015	9.00	Put	Bond Future	719.6500	0.7197	655.6900	0.6557	(8.888)	0	0	9,600
2014/09/30	R186	05/02/2015	8.74	Put	Bond Future	1,255.8700	1.2559	1,182.9800	1.1830	(5.804)	0	0	0
2014/09/30	R186	07/05/2015			Bond Future	8.4656	118.9315	8.4812	118.8060	0.185	0.0000	0.0000	0
2014/09/30	R186	07/05/2015	8.25	Call	Bond Future	2,362.4200	2.3624	2,130.1600	2.1302	(9.831)	0	0	0
2014/09/30	R186	07/05/2015	8.24	Put	Bond Future	4,161.3900	4.1614	4,055.1300	4.0551	(2.553)	0	0	0
2014/09/30	R186	07/05/2015	8.26	Put	Bond Future	4,065.7800	4.0658	3,957.3200	3.9573	(2.668)	0	0	0
2014/09/30	R186	07/05/2015	8.25	Put	Bond Future	4,113.0400	4.1130	4,006.2100	4.0062	(2.597)	0	0	0
2014/09/30	R186	07/05/2015	8.26	Call	Bond Future	2,397.1700	2.3972	2,163.2800	2.1633	(9.757)	0	0	0
2014/09/30	R186	07/05/2015	8.24	Call	Bond Future	2,328.6800	2.3287	2,096.9900	2.0970	(9.949)	0	0	0
2014/09/30	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R197	06/11/2014			Bond Future	287.2823	287.2823	287.7524	287.7524	0.164	0.0000	0.0000	939
2014/09/30	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R197	06/11/2014	285.00	Call	Bond Future	2,282.2600	2.2823	2,752.4100	2.7524	20.600	0	0	0
2014/09/30	R197	06/11/2014	285.01	Call	Bond Future	2,272.2600	2.2723	2,742.4100	2.7424	20.691	0	0	0
2014/09/30	R197	06/11/2014	284.99	Call	Bond Future	2,292.2600	2.2923	2,762.4100	2.7624	20.510	0	0	0
2014/09/30	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R197	05/02/2015	288.99	Put	Bond Future	3,187.8100	3.1878	2,711.0900	2.7111	(14.954)	0	0	0
2014/09/30	R197	05/02/2015			Bond Future	285.8022	285.8022	286.2789	286.2789	0.167	0.0000	0.0000	0
2014/09/30	R197	05/02/2015	289.01	Put	Bond Future	3,207.8100	3.2078	2,731.0900	2.7311	(14.861)	0	0	0
2014/09/30	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R197	05/02/2015	289.00	Put	Bond Future	3,197.8100	3.1978	2,721.0900	2.7211	(14.908)	0	0	0
2014/09/30	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
2014/09/30	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R202	06/11/2014	226.99	Call	Bond Future	5,763.0600	5.7631	6,306.9300	6.3069	9.437	0	0	0
2014/09/30	R202	06/11/2014			Bond Future	232.7531	232.7531	233.2969	233.2969	0.234	0.0000	0.0000	47,856
2014/09/30	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R202	06/11/2014	227.00	Call	Bond Future	5,753.0600	5.7531	6,296.9300	6.2969	9.454	0	0	0
2014/09/30	R202	06/11/2014	227.01	Call	Bond Future	5,743.0600	5.7431	6,286.9300	6.2869	9.470	0	0	0
2014/09/30	R202	05/02/2015	233.01	Call	Bond Future	222.5400	0.2225	774.5100	0.7745	248.032	0	0	0
2014/09/30	R202	05/02/2015			Bond Future	233.2325	233.2325	233.7845	233.7845	0.237	0.0000	0.0000	0
2014/09/30	R202	05/02/2015	232.99	Call	Bond Future	242.5400	0.2425	794.5100	0.7945	227.579	0	0	0
2014/09/30	R202	05/02/2015	233.00	Call	Bond Future	232.5400	0.2325	784.5100	0.7845	237.366	0	0	0
2014/09/30	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R203	06/11/2014	6.86	Call	Bond Future	58.7600	0.0588	32.1900	0.0322	(45.218)	0	0	0
2014/09/30	R203	06/11/2014			Bond Future	7.1665	104.0258	7.2279	103.8678	0.856	0.0000	0.0000	14,299
2014/09/30	R203	06/11/2014	6.84	Call	Bond Future	51.3000	0.0513	27.4900	0.0275	(46.413)	0	0	45
2014/09/30	R203	06/11/2014	6.98	Call	Bond Future	123.3100	0.1233	76.2900	0.0763	(38.132)	0	0	14
2014/09/30	R203	06/11/2014	6.85	Call	Bond Future	54.9300	0.0549	29.7700	0.0298	(45.804)	0	0	0
2014/09/30	R203	06/11/2014	6.98	Put	Bond Future	605.2300	0.6052	716.1300	0.7161	18.324	0	0	0
2014/09/30	R203	06/11/2014	6.84	Put	Bond Future	896.8000	0.8968	1,030.9100	1.0309	14.954	0	0	0
2014/09/30	R203	06/11/2014	6.86	Put	Bond Future	852.2200	0.8522	983.5700	0.9836	15.413	0	0	0
2014/09/30	R203	06/11/2014	6.85	Put	Bond Future	874.4100	0.8744	1,007.1700	1.0072	15.183	0	0	0
2014/09/30	R203	05/02/2015	7.69	Call	Bond Future	1,211.5200	1.2115	1,059.7300	1.0597	(12.529)	0	0	55
2014/09/30	R203	05/02/2015			Bond Future	7.2631	105.6554	7.3313	105.4947	0.939	0.0000	0.0000	0
2014/09/30	R203	05/02/2015	8.34	Put	Bond Future	26.8800	0.0269	27.0500	0.0271	0.632	0	0	0
2014/09/30	R203	05/02/2015	8.35	Call	Bond Future	2,549.6900	2.5497	2,389.0900	2.3891	(6.299)	0	0	0
2014/09/30	R203	05/02/2015	8.36	Call	Bond Future	2,571.5500	2.5715	2,410.9100	2.4109	(6.247)	0	0	0
2014/09/30	R203	05/02/2015	8.34	Call	Bond Future	2,527.8400	2.5278	2,367.3000	2.3673	(6.351)	0	0	0
2014/09/30	R203	05/02/2015	8.36	Put	Bond Future	24.8800	0.0249	24.9500	0.0250	0.281	0	0	0
2014/09/30	R203	05/02/2015	7.69	Put	Bond Future	210.7300	0.2107	219.6500	0.2196	4.233	0	0	0
2014/09/30	R203	05/02/2015	8.35	Put	Bond Future	25.8700	0.0259	25.9800	0.0260	0.425	0	0	0
2014/09/30	R203	07/05/2015			Bond Future	7.2951	103.3068	7.3716	103.1426	1.049	0.0000	0.0000	0
2014/09/30	R203	07/05/2015	7.24	Put	Bond Future	767.9900	0.7680	820.3500	0.8203	6.818	0	0	0
2014/09/30	R203	07/05/2015	7.26	Put	Bond Future	746.3700	0.7464	797.3200	0.7973	6.826	0	0	0
2014/09/30	R203	07/05/2015	7.25	Put	Bond Future	756.9600	0.7570	808.7800	0.8088	6.846	0	0	0
2014/09/30	R203	07/05/2015	7.25	Call	Bond Future	660.0400	0.6600	547.7200	0.5477	(17.017)	0	0	0
2014/09/30	R203	07/05/2015	7.26	Call	Bond Future	670.9400	0.6709	557.7500	0.5577	(16.870)	0	0	0
2014/09/30	R203	07/05/2015	7.24	Call	Bond Future	649.5700	0.6496	537.7900	0.5378	(17.208)	0	0	0
2014/09/30	R204	06/11/2014	7.99	Put	Bond Future	36.3600	0.0364	46.7100	0.0467	28.465	0	0	1,270
2014/09/30	R204	06/11/2014			Bond Future	7.4818	104.9175	7.5581	104.6493	1.019	0.0000	0.0000	12,674
2014/09/30	R204	06/11/2014	6.99	Put	Bond Future	1,779.2900	1.7793	2,030.3200	2.0303	14.108	0	0	0
2014/09/30	R204	06/11/2014	7.01	Put	Bond Future	1,712.0700	1.7121	1,960.7000	1.9607	14.522	0	0	0
2014/09/30	R204	06/11/2014	6.99	Call	Bond Future	28.6600	0.0287	11.5100	0.0115	(59.839)	0	0	0

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2014/09/30	R204	06/11/2014	7.00	Put	Bond Future	1,745.6100	1.7456	1,995.4600	1.9955	14.313	0	0	0
2014/09/30	R204	06/11/2014	7.99	Call	Bond Future	1,807.1200	1.8071	1,549.2900	1.5493	(14.267)	0	0	0
2014/09/30	R204	06/11/2014	7.00	Call	Bond Future	30.9300	0.0309	12.6000	0.0126	(59.263)	0	0	0
2014/09/30	R204	06/11/2014	7.01	Call	Bond Future	33.3400	0.0333	13.7900	0.0138	(58.638)	0	0	0
2014/09/30	R204	05/02/2015			Bond Future	7.5688	102.5262	7.6510	102.2535	1.086	0.0000	0.0000	0
2014/09/30	R204	05/02/2015	8.25	Call	Bond Future	2,395.0000	2.3950	2,142.2400	2.1422	(10.554)	0	0	0
2014/09/30	R204	05/02/2015	8.26	Call	Bond Future	2,422.8400	2.4228	2,169.4500	2.1694	(10.458)	0	0	0
2014/09/30	R204	05/02/2015	8.24	Call	Bond Future	2,367.2600	2.3673	2,115.1500	2.1151	(10.650)	0	0	0
2014/09/30	R204	05/02/2015	8.26	Put	Bond Future	156.6300	0.1566	175.9500	0.1759	12.335	0	0	0
2014/09/30	R204	05/02/2015	8.25	Put	Bond Future	161.1300	0.1611	181.0800	0.1811	12.381	0	0	0
2014/09/30	R204	05/02/2015	8.24	Put	Bond Future	165.7400	0.1657	186.3400	0.1863	12.429	0	0	0
2014/09/30	R204	07/05/2015	7.51	Put	Bond Future	1,272.0000	1.2720	1,357.4000	1.3574	6.714	0	0	0
2014/09/30	R204	07/05/2015			Bond Future	7.6181	104.2939	7.7071	104.0158	1.168	0.0000	0.0000	0
2014/09/30	R204	07/05/2015	7.50	Put	Bond Future	1,288.8400	1.2888	1,375.7100	1.3757	6.740	0	0	0
2014/09/30	R204	07/05/2015	7.49	Call	Bond Future	904.0900	0.9041	714.3500	0.7144	(20.987)	0	0	0
2014/09/30	R204	07/05/2015	7.50	Call	Bond Future	918.5200	0.9185	727.3200	0.7273	(20.816)	0	0	0
2014/09/30	R204	07/05/2015	7.51	Call	Bond Future	933.1000	0.9331	740.4300	0.7404	(20.648)	0	0	0
2014/09/30	R204	07/05/2015	7.49	Put	Bond Future	1,305.8500	1.3059	1,394.1800	1.3942	6.764	0	0	0
2014/09/30	R204	06/08/2015	7.74	Call	Bond Future	1,491.2200	1.4912	1,254.5000	1.2545	(15.874)	0	0	0
2014/09/30	R204	06/08/2015	7.75	Put	Bond Future	1,125.2500	1.1253	1,173.7100	1.1737	4.307	0	0	0
2014/09/30	R204	06/08/2015			Bond Future	7.6194	102.2305	7.7171	101.9444	1.281	0.0000	0.0000	0
2014/09/30	R204	06/08/2015	8.41	Call	Bond Future	2,789.2700	2.7893	2,505.4200	2.5054	(10.176)	0	0	0
2014/09/30	R204	06/08/2015	7.74	Put	Bond Future	1,138.0000	1.1380	1,187.4400	1.1874	4.344	0	0	0
2014/09/30	R204	06/08/2015	7.76	Put	Bond Future	1,112.6100	1.1126	1,160.0900	1.1601	4.267	0	0	0
2014/09/30	R204	06/08/2015	8.41	Put	Bond Future	500.5100	0.5005	502.8200	0.5028	0.462	0	0	699
2014/09/30	R204	06/08/2015	7.75	Call	Bond Future	1,507.7000	1.5077	1,270.0000	1.2700	(15.766)	0	0	0
2014/09/30	R204	06/08/2015	7.76	Call	Bond Future	1,524.2800	1.5243	1,285.6000	1.2856	(15.659)	0	0	0
2014/09/30	R207	06/11/2014	7.36	Put	Bond Future	1,606.7700	1.6068	1,818.6100	1.8186	13.184	0	0	0
2014/09/30	R207	06/11/2014			Bond Future	7.7190	100.3582	7.7795	100.1072	0.784	0.0000	0.0000	33,691
2014/09/30	R207	06/11/2014	7.35	Put	Bond Future	1,643.1500	1.6431	1,856.8300	1.8568	13.004	0	0	0
2014/09/30	R207	06/11/2014	7.36	Call	Bond Future	102.0100	0.1020	62.8900	0.0629	(38.349)	0	0	0
2014/09/30	R207	06/11/2014	7.34	Call	Bond Future	90.4000	0.0904	54.9100	0.0549	(39.259)	0	0	0
2014/09/30	R207	06/11/2014	7.35	Call	Bond Future	96.0700	0.0961	58.7900	0.0588	(38.805)	0	0	0
2014/09/30	R207	06/11/2014	7.34	Put	Bond Future	1,679.8200	1.6798	1,895.2900	1.8953	12.827	0	0	0
2014/09/30	R207	05/02/2015	8.49	Put	Bond Future	207.8000	0.2078	221.4900	0.2215	6.588	0	0	0
2014/09/30	R207	05/02/2015			Bond Future	7.8020	98.2892	7.8663	98.0340	0.824	0.0000	0.0000	0
2014/09/30	R207	05/02/2015	8.51	Put	Bond Future	196.9000	0.1969	209.6100	0.2096	6.455	0	0	0
2014/09/30	R207	05/02/2015	8.50	Call	Bond Future	2,928.6300	2.9286	2,686.6500	2.6867	(8.263)	0	0	0
2014/09/30	R207	05/02/2015	8.51	Call	Bond Future	2,961.6200	2.9616	2,719.1600	2.7192	(8.187)	0	0	0
2014/09/30	R207	05/02/2015	8.49	Call	Bond Future	2,895.7400	2.8957	2,654.2600	2.6543	(8.339)	0	0	0
2014/09/30	R207	05/02/2015	8.50	Put	Bond Future	202.2900	0.2023	215.4800	0.2155	6.520	0	0	0
2014/09/30	R207	07/05/2015			Bond Future	7.8583	99.9843	7.9270	99.7241	0.873	0.0000	0.0000	0
2014/09/30	R207	07/05/2015	8.25	Call	Bond Future	2,257.3500	2.2574	2,023.3300	2.0233	(10.367)	0	0	0
2014/09/30	R207	07/05/2015	7.73	Call	Bond Future	1,137.1200	1.1371	957.2600	0.9573	(15.817)	0	0	66
2014/09/30	R207	07/05/2015	8.24	Put	Bond Future	795.4300	0.7954	822.3800	0.8224	3.388	0	0	0
2014/09/30	R207	07/05/2015	8.26	Put	Bond Future	771.5000	0.7715	796.9500	0.7969	3.299	0	0	0
2014/09/30	R207	07/05/2015	7.73	Put	Bond Future	1,626.0300	1.6260	1,706.3800	1.7064	4.941	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
2014/09/30	R207	07/05/2015	8.25	Put	Bond Future	783.3900	0.7834	809.5800	0.8096	3.343	0	0	0
2014/09/30	R207	07/05/2015	8.26	Call	Bond Future	2,282.7400	2.2827	2,047.9800	2.0480	(10.284)	0	0	0
2014/09/30	R207	07/05/2015	8.24	Call	Bond Future	2,232.1000	2.2321	1,998.8400	1.9988	(10.450)	0	0	0
2014/09/30	R207	06/08/2015	7.76	Call	Bond Future	1,441.5300	1.4415	1,220.8300	1.2208	(15.310)	0	0	0
2014/09/30	R207	06/08/2015			Bond Future	7.8779	98.2350	7.9519	97.9671	0.940	0.0000	0.0000	0
2014/09/30	R207	06/08/2015	7.74	Call	Bond Future	1,407.1500	1.4072	1,188.9900	1.1890	(15.504)	0	0	0
2014/09/30	R207	06/08/2015	7.75	Call	Bond Future	1,424.1000	1.4241	1,204.8500	1.2048	(15.396)	0	0	0
2014/09/30	R207	06/08/2015	7.46	Call	Bond Future	978.5000	0.9785	794.0100	0.7940	(18.854)	0	0	70
2014/09/30	R207	06/08/2015	7.74	Put	Bond Future	1,908.5100	1.9085	1,958.2200	1.9582	2.605	0	0	0
2014/09/30	R207	06/08/2015	7.76	Put	Bond Future	1,869.9800	1.8700	1,917.1500	1.9172	2.522	0	0	0
2014/09/30	R207	06/08/2015	7.46	Put	Bond Future	2,507.5100	2.5075	2,590.8900	2.5909	3.325	0	0	0
2014/09/30	R207	06/08/2015	7.75	Put	Bond Future	1,888.9900	1.8890	1,937.6100	1.9376	2.574	0	0	0
2014/09/30	R208	06/11/2014	7.46	Call	Bond Future	90.6300	0.0906	56.3400	0.0563	(37.835)	0	0	0
2014/09/30	R208	06/11/2014			Bond Future	7.8722	95.2192	7.9274	94.9560	0.701	0.0000	0.0000	50,072
2014/09/30	R208	06/11/2014	7.44	Call	Bond Future	79.8900	0.0799	48.9500	0.0489	(38.728)	0	0	0
2014/09/30	R208	06/11/2014	7.45	Call	Bond Future	85.1200	0.0851	52.5400	0.0525	(38.275)	0	0	0
2014/09/30	R208	06/11/2014	7.44	Put	Bond Future	2,171.7500	2.1718	2,404.0500	2.4041	10.696	0	0	0
2014/09/30	R208	06/11/2014	8.50	Put	Bond Future	31.6600	0.0317	37.4400	0.0374	18.256	0	0	1,520
2014/09/30	R208	06/11/2014	7.46	Put	Bond Future	2,084.4500	2.0844	2,313.4000	2.3134	10.984	0	0	0
2014/09/30	R208	06/11/2014	7.45	Put	Bond Future	2,127.9500	2.1279	2,358.6100	2.3586	10.840	0	0	0
2014/09/30	R208	06/11/2014	8.50	Call	Bond Future	2,972.2400	2.9722	2,714.7800	2.7148	(8.662)	0	0	0
2014/09/30	R208	05/02/2015	8.51	Call	Bond Future	2,903.5100	2.9035	2,642.3500	2.6424	(8.995)	0	0	0
2014/09/30	R208	05/02/2015			Bond Future	7.9510	96.7109	8.0091	96.4432	0.731	0.0000	0.0000	0
2014/09/30	R208	05/02/2015	8.49	Call	Bond Future	2,832.4600	2.8325	2,572.4000	2.5724	(9.181)	0	0	0
2014/09/30	R208	05/02/2015	8.51	Put	Bond Future	367.1700	0.3672	373.6700	0.3737	1.770	0	0	0
2014/09/30	R208	05/02/2015	8.50	Put	Bond Future	376.2800	0.3763	383.3200	0.3833	1.871	0	0	0
2014/09/30	R208	05/02/2015	8.49	Put	Bond Future	385.4100	0.3854	393.0100	0.3930	1.972	0	0	0
2014/09/30	R208	05/02/2015	8.50	Call	Bond Future	2,867.9900	2.8680	2,607.3700	2.6074	(9.087)	0	0	0
2014/09/30	R208	07/05/2015	8.01	Call	Bond Future	1,679.9800	1.6800	1,437.9700	1.4380	(14.406)	0	0	0
2014/09/30	R208	07/05/2015			Bond Future	8.0022	94.9758	8.0635	94.7030	0.766	0.0000	0.0000	0
2014/09/30	R208	07/05/2015	7.99	Call	Bond Future	1,634.4900	1.6345	1,394.9300	1.3949	(14.657)	0	0	0
2014/09/30	R208	07/05/2015	8.00	Call	Bond Future	1,657.1500	1.6572	1,416.0600	1.4161	(14.548)	0	0	0
2014/09/30	R208	07/05/2015	7.99	Put	Bond Future	1,688.7600	1.6888	1,722.0800	1.7221	1.973	0	0	0
2014/09/30	R208	07/05/2015	8.00	Put	Bond Future	1,666.8200	1.6668	1,698.6100	1.6986	1.907	0	0	0
2014/09/30	R208	07/05/2015	8.01	Put	Bond Future	1,645.0800	1.6451	1,675.9500	1.6759	1.877	0	0	0
2014/09/30	R208	06/08/2015			Bond Future	8.0231	96.7775	8.0883	96.4969	0.813	0.0000	0.0000	0
2014/09/30	R208	06/08/2015	8.00	Call	Bond Future	1,968.6000	1.9686	1,703.4400	1.7034	(13.469)	0	0	0
2014/09/30	R208	06/08/2015	8.01	Call	Bond Future	1,990.5100	1.9905	1,724.3400	1.7243	(13.372)	0	0	0
2014/09/30	R208	06/08/2015	8.85	Call	Bond Future	4,255.5900	4.2556	3,952.0300	3.9520	(7.133)	0	0	0
2014/09/30	R208	06/08/2015	7.99	Call	Bond Future	1,946.8100	1.9468	1,683.0400	1.6830	(13.549)	0	0	0
2014/09/30	R208	06/08/2015	8.01	Put	Bond Future	2,046.8800	2.0469	2,061.3100	2.0613	0.705	0	0	0
2014/09/30	R208	06/08/2015	8.00	Put	Bond Future	2,068.0800	2.0681	2,083.5200	2.0835	0.747	0	0	0
2014/09/30	R208	06/08/2015	7.99	Put	Bond Future	2,089.4400	2.0894	2,106.2700	2.1063	0.805	0	0	0
2014/09/30	R208	06/08/2015	8.85	Put	Bond Future	773.9500	0.7739	750.9900	0.7510	(2.967)	0	0	198
2014/09/30	R209	06/11/2014	8.95	Call	Bond Future	1,481.2500	1.4813	1,427.2300	1.4272	(3.647)	0	0	2,050
2014/09/30	R209	06/11/2014	9.50	Call	Bond Future	4,581.7900	4.5818	4,567.4800	4.5675	(0.312)	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
2014/09/30	R209	06/11/2014			Bond Future	8.8842	75.6801	8.8834	75.6856	(0.008)	0.0000	0.0000	28,923
2014/09/30	R209	06/11/2014	8.99	Put	Bond Future	857.3200	0.8573	797.6200	0.7976	(6.964)	0	0	0
2014/09/30	R209	06/11/2014	10.00	Call	Bond Future	7,824.1400	7.8241	7,828.3200	7.8283	0.053	0	0	0
2014/09/30	R209	06/11/2014	9.05	Put	Bond Future	693.7100	0.6937	636.9800	0.6370	(8.178)	0	0	0
2014/09/30	R209	06/11/2014	9.58	Put	Bond Future	67.1400	0.0671	52.1400	0.0521	(22.341)	0	0	907
2014/09/30	R209	06/11/2014	8.95	Put	Bond Future	981.3500	0.9814	921.7600	0.9218	(6.072)	0	0	0
2014/09/30	R209	06/11/2014	9.01	Put	Bond Future	799.8300	0.7998	740.7500	0.7408	(7.387)	0	0	0
2014/09/30	R209	06/11/2014	9.50	Put	Bond Future	100.5100	0.1005	80.6300	0.0806	(19.779)	0	0	5,500
2014/09/30	R209	06/11/2014	10.05	Call	Bond Future	8,142.5200	8.1425	8,147.0600	8.1471	0.056	0	0	0
2014/09/30	R209	06/11/2014	8.50	Call	Bond Future	255.6000	0.2556	226.4100	0.2264	(11.420)	0	0	5,500
2014/09/30	R209	06/11/2014	8.75	Put	Bond Future	1,796.4400	1.7964	1,745.9800	1.7460	(2.809)	0	0	0
2014/09/30	R209	06/11/2014	9.00	Put	Bond Future	828.2100	0.8282	768.6100	0.7686	(7.196)	0	0	0
2014/09/30	R209	06/11/2014	9.95	Call	Bond Future	7,503.9100	7.5039	7,507.4700	7.5075	0.047	0	0	0
2014/09/30	R209	06/11/2014	8.99	Call	Bond Future	1,658.4200	1.6584	1,604.2900	1.6043	(3.264)	0	0	0
2014/09/30	R209	06/11/2014	9.25	Call	Bond Future	3,030.2900	3.0303	2,995.4000	2.9954	(1.151)	0	0	0
2014/09/30	R209	06/11/2014	10.05	Put	Bond Future	3.7000	0.0037	2.6700	0.0027	(27.838)	0	0	2,050
2014/09/30	R209	06/11/2014	10.00	Put	Bond Future	5.2800	0.0053	3.8900	0.0039	(26.326)	0	0	1,640
2014/09/30	R209	06/11/2014	9.05	Call	Bond Future	1,943.0900	1.9431	1,891.9300	1.8919	(2.633)	0	0	2,050
2014/09/30	R209	06/11/2014	9.58	Call	Bond Future	5,099.7800	5.0998	5,090.3500	5.0904	(0.185)	0	0	0
2014/09/30	R209	06/11/2014	8.75	Call	Bond Future	761.6700	0.7617	716.7800	0.7168	(5.894)	0	0	2,200
2014/09/30	R209	06/11/2014	9.00	Call	Bond Future	1,704.3100	1.7043	1,650.2800	1.6503	(3.170)	0	0	1,640
2014/09/30	R209	06/11/2014	9.25	Put	Bond Future	316.6000	0.3166	276.1400	0.2761	(12.780)	0	0	2,200
2014/09/30	R209	06/11/2014	8.50	Put	Bond Future	3,277.9900	3.2780	3,243.2300	3.2432	(1.060)	0	0	0
2014/09/30	R209	06/11/2014	9.01	Call	Bond Future	1,750.8200	1.7508	1,697.3100	1.6973	(3.056)	0	0	0
2014/09/30	R209	06/11/2014	9.95	Put	Bond Future	7.4500	0.0075	5.4400	0.0054	(26.980)	0	0	2,050
2014/09/30	R209	05/02/2015	9.00	Put	Bond Future	2,092.0200	2.0920	1,961.5300	1.9615	(6.238)	0	0	0
2014/09/30	R209	05/02/2015			Bond Future	8.9471	76.8656	8.9464	76.8710	(0.008)	0.0000	0.0000	0
2014/09/30	R209	05/02/2015	9.25	Call	Bond Future	3,574.5400	3.5745	3,461.0600	3.4611	(3.175)	0	0	0
2014/09/30	R209	05/02/2015	9.26	Call	Bond Future	3,621.6800	3.6217	3,508.8900	3.5089	(3.114)	0	0	0
2014/09/30	R209	05/02/2015	9.25	Put	Bond Future	1,343.5700	1.3436	1,224.6600	1.2247	(8.850)	0	0	0
2014/09/30	R209	05/02/2015	9.24	Call	Bond Future	3,527.6700	3.5277	3,413.5100	3.4135	(3.236)	0	0	0
2014/09/30	R209	05/02/2015	9.00	Call	Bond Future	2,489.1100	2.4891	2,364.0500	2.3641	(5.024)	0	0	0
2014/09/30	R209	05/02/2015	9.24	Put	Bond Future	1,368.7000	1.3687	1,249.1100	1.2491	(8.737)	0	0	0
2014/09/30	R209	05/02/2015	9.26	Put	Bond Future	1,318.8200	1.3188	1,200.6000	1.2006	(8.964)	0	0	0
2014/09/30	R209	07/05/2015			Bond Future	8.9958	75.0407	8.9951	75.0458	(0.008)	0.0000	0.0000	0
2014/09/30	R209	07/05/2015	8.99	Put	Bond Future	3,171.0000	3.1710	2,964.9500	2.9650	(6.498)	0	0	0
2014/09/30	R209	07/05/2015	9.01	Put	Bond Future	3,096.7400	3.0967	2,890.4700	2.8905	(6.661)	0	0	0
2014/09/30	R209	07/05/2015	9.00	Put	Bond Future	3,133.7000	3.1337	2,927.3000	2.9273	(6.586)	0	0	0
2014/09/30	R209	07/05/2015	8.99	Call	Bond Future	3,127.9700	3.1280	2,927.0000	2.9270	(6.425)	0	0	0
2014/09/30	R209	07/05/2015	9.00	Call	Bond Future	3,165.3400	3.1653	2,964.0200	2.9640	(6.360)	0	0	0
2014/09/30	R209	07/05/2015	9.01	Call	Bond Future	3,202.9400	3.2029	3,001.7500	3.0018	(6.281)	0	0	0
2014/09/30	R209	06/08/2015	8.99	Put	Bond Future	4,030.7300	4.0307	3,776.2800	3.7763	(6.313)	0	0	0
2014/09/30	R209	06/08/2015			Bond Future	9.0300	76.4648	9.0296	76.4678	(0.005)	0.0000	0.0000	0
2014/09/30	R209	06/08/2015	9.01	Put	Bond Future	3,955.1000	3.9551	3,699.9900	3.7000	(6.450)	0	0	0
2014/09/30	R209	06/08/2015	9.90	Call	Bond Future	7,605.8900	7.6059	7,429.2900	7.4293	(2.322)	0	0	0
2014/09/30	R209	06/08/2015	9.00	Call	Bond Future	3,770.1100	3.7701	3,518.2200	3.5182	(6.681)	0	0	0
2014/09/30	R209	06/08/2015	9.01	Call	Bond Future	3,806.8200	3.8068	3,554.7500	3.5548	(6.622)	0	0	0
2014/09/30	R209	06/08/2015	8.99	Call	Bond Future	3,733.5800	3.7336	3,482.1700	3.4822	(6.734)	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
2014/09/30	R209	06/08/2015	9.00	Put	Bond Future	3,992.7700	3.9928	3,737.8400	3.7378	(6.385)	0	0	0
2014/09/30	R209	06/08/2015	9.90	Put	Bond Future	1,566.4800	1.5665	1,386.8400	1.3868	(11.468)	0	0	2,914
2014/09/30	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R210	06/11/2014			Bond Future	172.7414	172.7414	172.7669	172.7669	0.015	0.0000	0.0000	642
2014/09/30	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R210	06/11/2014	169.00	Call	Bond Future	3,741.3600	3.7414	3,766.8900	3.7669	0.682	0	0	0
2014/09/30	R210	06/11/2014	169.01	Call	Bond Future	3,731.3600	3.7314	3,756.8900	3.7569	0.684	0	0	0
2014/09/30	R210	06/11/2014	168.99	Call	Bond Future	3,751.3600	3.7514	3,776.8900	3.7769	0.681	0	0	0
2014/09/30	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R210	05/02/2015			Bond Future	175.4686	175.4686	175.4940	175.4940	0.014	0.0000	0.0000	0
2014/09/30	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R210	05/02/2015	175.01	Call	Bond Future	458.6300	0.4586	484.0000	0.4840	5.532	0	0	0
2014/09/30	R210	05/02/2015	174.99	Call	Bond Future	478.6300	0.4786	504.0000	0.5040	5.301	0	0	0
2014/09/30	R210	05/02/2015	175.00	Call	Bond Future	468.6300	0.4686	494.0000	0.4940	5.414	0	0	0
2014/09/30	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R211	06/11/2014	130.00	Call	Bond Future	2,373.8900	2.3739	2,449.5400	2.4495	3.187	0	0	0
2014/09/30	R211	06/11/2014	130.01	Call	Bond Future	2,363.8900	2.3639	2,439.5400	2.4395	3.200	0	0	0
2014/09/30	R211	06/11/2014			Bond Future	132.3739	132.3739	132.4495	132.4495	0.057	0.0000	0.0000	1,120
2014/09/30	R211	06/11/2014	129.99	Call	Bond Future	2,383.8900	2.3839	2,459.5400	2.4595	3.173	0	0	0
2014/09/30	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R211	05/02/2015			Bond Future	132.8582	132.8582	132.9346	132.9346	0.058	0.0000	0.0000	0
2014/09/30	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R211	05/02/2015	132.99	Put	Bond Future	131.7900	0.1318	55.3700	0.0554	(57.986)	0	0	0
2014/09/30	R211	05/02/2015	133.01	Put	Bond Future	151.7900	0.1518	75.3700	0.0754	(50.346)	0	0	0
2014/09/30	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R211	05/02/2015	133.00	Put	Bond Future	141.7900	0.1418	65.3700	0.0654	(53.897)	0	0	0
2014/09/30	R212	06/11/2014			Bond Future	136.8776	136.8776	136.8972	136.8972	0.014	0.0000	0.0000	14,864
2014/09/30	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R212	06/11/2014	135.00	Call	Bond Future	1,877.6400	1.8776	1,897.1900	1.8972	1.041	0	0	0
2014/09/30	R212	06/11/2014	135.01	Call	Bond Future	1,867.6400	1.8676	1,887.1900	1.8872	1.047	0	0	0
2014/09/30	R212	06/11/2014	134.99	Call	Bond Future	1,887.6400	1.8876	1,907.1900	1.9072	1.036	0	0	0
2014/09/30	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R212	05/02/2015			Bond Future	137.2763	137.2763	137.2958	137.2958	0.014	0.0000	0.0000	0
2014/09/30	R212	05/02/2015	137.99	Put	Bond Future	713.7000	0.7137	694.2300	0.6942	(2.728)	0	0	0
2014/09/30	R212	05/02/2015	138.01	Put	Bond Future	733.7000	0.7337	714.2300	0.7142	(2.654)	0	0	0
2014/09/30	R212	05/02/2015	138.00	Put	Bond Future	723.7000	0.7237	704.2300	0.7042	(2.690)	0	0	0
2014/09/30	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/30	R213	06/11/2014	8.84	Call	Bond Future	1,573.6600	1.5737	1,498.2200	1.4982	(4.794)	0	0	0
2014/09/30	R213	06/11/2014	8.85	Put	Bond Future	874.7700	0.8748	831.8600	0.8319	(4.905)	0	0	0
2014/09/30	R213	06/11/2014			Bond Future	8.7522	86.3094	8.7564	86.2769	0.049	0.0000	0.0000	28,658
2014/09/30	R213	06/11/2014	8.85	Call	Bond Future	1,618.7700	1.6188	1,543.3500	1.5434	(4.659)	0	0	0
2014/09/30	R213	06/11/2014	8.86	Call	Bond Future	1,664.6500	1.6647	1,589.1900	1.5892	(4.533)	0	0	0
2014/09/30	R213	06/11/2014	8.84	Put	Bond Future	905.2700	0.9053	862.3400	0.8623	(4.742)	0	0	0
2014/09/30	R213	06/11/2014	8.86	Put	Bond Future	845.1300	0.8451	802.1800	0.8022	(5.082)	0	0	0
2014/09/30	R213	05/02/2015	9.26	Put	Bond Future	993.3200	0.9933	928.0000	0.9280	(6.576)	0	0	0
2014/09/30	R213	05/02/2015			Bond Future	8.8217	87.6615	8.8261	87.6282	0.050	0.0000	0.0000	0
2014/09/30	R213	05/02/2015	9.25	Put	Bond Future	1,013.4900	1.0135	947.7300	0.9477	(6.488)	0	0	0
2014/09/30	R213	05/02/2015	9.24	Put	Bond Future	1,033.9800	1.0340	967.8000	0.9678	(6.401)	0	0	0
2014/09/30	R213	05/02/2015	9.25	Call	Bond Future	4,156.0700	4.1561	4,057.0000	4.0570	(2.384)	0	0	0
2014/09/30	R213	05/02/2015	9.26	Call	Bond Future	4,207.2500	4.2073	4,108.6200	4.1086	(2.344)	0	0	0
2014/09/30	R213	05/02/2015	9.24	Call	Bond Future	4,105.1200	4.1051	4,005.6300	4.0056	(2.424)	0	0	0
2014/09/30	R213	07/05/2015	8.74	Call	Bond Future	2,601.1000	2.6011	2,401.9600	2.4020	(7.656)	0	0	0
2014/09/30	R213	07/05/2015	8.75	Put	Bond Future	3,548.7200	3.5487	3,383.4900	3.3835	(4.656)	0	0	0
2014/09/30	R213	07/05/2015			Bond Future	8.8717	85.6251	8.8763	85.5907	0.052	0.0000	0.0000	0
2014/09/30	R213	07/05/2015	8.75	Call	Bond Future	2,635.2100	2.6352	2,435.5000	2.4355	(7.579)	0	0	0
2014/09/30	R213	07/05/2015	8.76	Call	Bond Future	2,669.8400	2.6698	2,469.3200	2.4693	(7.511)	0	0	0
2014/09/30	R213	07/05/2015	8.74	Put	Bond Future	3,590.3100	3.5903	3,425.6500	3.4256	(4.586)	0	0	0
2014/09/30	R213	07/05/2015	8.76	Put	Bond Future	3,507.7500	3.5077	3,341.7100	3.3417	(4.734)	0	0	0
2014/09/30	R214	06/11/2014	9.20	Call	Bond Future	2,332.6300	2.3326	2,338.2700	2.3383	0.242	0	0	2,500
2014/09/30	R214	06/11/2014	9.64	Call	Bond Future	5,054.7300	5.0547	5,116.8900	5.1169	1.230	0	0	0
2014/09/30	R214	06/11/2014			Bond Future	8.9797	76.4015	8.9688	76.4879	(0.121)	0.0000	0.0000	6,069
2014/09/30	R214	06/11/2014	9.20	Put	Bond Future	613.9700	0.6140	533.1600	0.5332	(13.162)	0	0	0
2014/09/30	R214	06/11/2014	9.65	Call	Bond Future	5,121.2000	5.1212	5,184.2300	5.1842	1.231	0	0	0
2014/09/30	R214	06/11/2014	9.66	Call	Bond Future	5,187.7400	5.1877	5,251.6200	5.2516	1.231	0	0	0
2014/09/30	R214	06/11/2014	9.80	Call	Bond Future	6,122.1500	6.1222	6,196.4400	6.1964	1.213	0	0	0
2014/09/30	R214	06/11/2014	9.64	Put	Bond Future	93.2600	0.0933	68.9700	0.0690	(26.045)	0	0	0
2014/09/30	R214	06/11/2014	9.66	Put	Bond Future	84.6000	0.0846	62.0300	0.0620	(26.678)	0	0	0
2014/09/30	R214	06/11/2014	9.65	Put	Bond Future	88.8400	0.0888	65.4200	0.0654	(26.362)	0	0	0
2014/09/30	R214	06/11/2014	9.80	Put	Bond Future	40.7200	0.0407	28.5600	0.0286	(29.862)	0	0	2,500
2014/09/30	R214	05/02/2015	9.50	Call	Bond Future	4,499.0900	4.4991	4,476.2600	4.4763	(0.507)	0	0	0
2014/09/30	R214	05/02/2015			Bond Future	9.0442	77.5982	9.0330	77.6859	(0.123)	0.0000	0.0000	0
2014/09/30	R214	05/02/2015	9.51	Call	Bond Future	4,551.3300	4.5513	4,529.5300	4.5295	(0.479)	0	0	0
2014/09/30	R214	05/02/2015	9.50	Put	Bond Future	1,056.3000	1.0563	945.8100	0.9458	(10.460)	0	0	0
2014/09/30	R214	05/02/2015	9.49	Call	Bond Future	4,447.0600	4.4471	4,423.2000	4.4232	(0.537)	0	0	0
2014/09/30	R214	05/02/2015	9.49	Put	Bond Future	1,076.9400	1.0769	965.4200	0.9654	(10.355)	0	0	0
2014/09/30	R214	05/02/2015	9.51	Put	Bond Future	1,035.9900	1.0360	926.5300	0.9265	(10.566)	0	0	0
2014/09/30	R214	07/05/2015			Bond Future	9.0916	75.6419	9.0802	75.7306	(0.125)	0.0000	0.0000	0
2014/09/30	R214	07/05/2015	9.15	Call	Bond Future	3,529.4800	3.5295	3,398.4400	3.3984	(3.713)	0	0	0
2014/09/30	R214	07/05/2015	9.16	Call	Bond Future	3,569.7300	3.5697	3,439.2400	3.4392	(3.655)	0	0	0
2014/09/30	R214	07/05/2015	9.14	Put	Bond Future	3,114.2000	3.1142	2,894.0000	2.8940	(7.071)	0	0	0
2014/09/30	R214	07/05/2015	9.16	Put	Bond Future	3,040.4000	3.0404	2,821.2700	2.8213	(7.207)	0	0	0
2014/09/30	R214	07/05/2015	9.15	Put	Bond Future	3,077.1300	3.0771	2,857.4500	2.8575	(7.139)	0	0	0
2014/09/30	R214	07/05/2015	9.14	Call	Bond Future	3,489.4400	3.4894	3,357.8800	3.3579	(3.770)	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
2014/09/30	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R248	06/11/2014			Bond Future	9.0355	98.7243	9.0246	98.8356	(0.121)	0.0000	0.0000	29,770
2014/09/30	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R248	06/11/2014	9.72	Call	Bond Future	6,565.1400	6.5651	6,676.4200	6.6764	1.695	0	0	0
2014/09/30	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R248	06/11/2014	9.73	Call	Bond Future	6,655.1100	6.6551	6,766.3900	6.7664	1.672	0	0	0
2014/09/30	R248	06/11/2014	9.74	Call	Bond Future	6,744.9200	6.7449	6,856.2000	6.8562	1.650	0	0	0
2014/09/30	R248	05/02/2015			Bond Future	9.1017	100.2709	9.0905	100.3836	(0.123)	0.0000	0.0000	1,277
2014/09/30	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R248	05/02/2015	9.50	Call	Bond Future	3,867.4200	3.8674	3,980.1200	3.9801	2.914	0	0	0
2014/09/30	R248	05/02/2015	9.51	Call	Bond Future	3,960.9400	3.9609	4,073.6400	4.0736	2.845	0	0	0
2014/09/30	R248	05/02/2015	9.49	Call	Bond Future	3,773.7200	3.7737	3,886.4200	3.8864	2.986	0	0	0
2014/09/30	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R248	07/05/2015			Bond Future	9.1508	97.5651	9.1394	97.6792	(0.125)	0.0000	0.0000	0
2014/09/30	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/30	R248	07/05/2015	9.26	Call	Bond Future	1,077.8300	1.0778	1,191.9000	1.1919	10.583	0	0	0
2014/09/30	R248	07/05/2015	9.24	Call	Bond Future	882.0300	0.8820	996.1000	0.9961	12.933	0	0	0
2014/09/30	R248	07/05/2015	9.25	Call	Bond Future	980.0200	0.9800	1,094.0900	1.0941	11.640	0	0	0

**Total**

**447159**