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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/09/2014 TO 22/09/2014

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
2014/09/22	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	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
2014/09/22	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	2025	06/11/2014	117.01	Call	Bond Future	175.3100	0.1753	171.7600	0.1718	(2.025)	0	0	0
2014/09/22	2025	06/11/2014			Bond Future	117.1853	117.1853	117.1818	117.1818	(0.003)	0.0000	0.0000	16
2014/09/22	2025	06/11/2014	116.99	Call	Bond Future	195.3100	0.1953	191.7600	0.1918	(1.818)	0	0	0
2014/09/22	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2025	06/11/2014	117.00	Call	Bond Future	185.3100	0.1853	181.7600	0.1818	(1.916)	0	0	0
2014/09/22	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2025	05/02/2015			Bond Future	117.8868	117.8868	117.8810	117.8810	(0.005)	0.0000	0.0000	0
2014/09/22	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2025	05/02/2015	118.99	Put	Bond Future	1,103.2100	1.1032	1,108.9500	1.1089	0.520	0	0	0
2014/09/22	2025	05/02/2015	119.01	Put	Bond Future	1,123.2100	1.1232	1,128.9500	1.1289	0.511	0	0	0
2014/09/22	2025	05/02/2015	119.00	Put	Bond Future	1,113.2100	1.1132	1,118.9500	1.1189	0.516	0	0	0
2014/09/22	2030	06/11/2014	9.01	Call	Bond Future	3,110.5600	3.1106	3,280.9300	3.2809	5.477	0	0	0
2014/09/22	2030	06/11/2014			Bond Future	8.6159	97.0495	8.5949	97.2199	(0.244)	0.0000	0.0000	4,662
2014/09/22	2030	06/11/2014	8.99	Call	Bond Future	2,956.2300	2.9562	3,126.6000	3.1266	5.763	0	0	0
2014/09/22	2030	06/11/2014	9.00	Call	Bond Future	3,033.4400	3.0334	3,203.8100	3.2038	5.616	0	0	0
2014/09/22	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2030	05/02/2015			Bond Future	8.6810	94.5695	8.6595	94.7408	(0.248)	0.0000	0.0000	0
2014/09/22	2030	05/02/2015	9.25	Call	Bond Future	4,377.0400	4.3770	4,548.2600	4.5483	3.912	0	0	0
2014/09/22	2030	05/02/2015	9.24	Call	Bond Future	4,302.6400	4.3026	4,473.8600	4.4739	3.979	0	0	0
2014/09/22	2030	05/02/2015	9.26	Call	Bond Future	4,451.3500	4.4513	4,622.5700	4.6226	3.846	0	0	0
2014/09/22	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2030	07/05/2015			Bond Future	8.7342	96.1926	8.7115	96.3710	(0.260)	0.0000	0.0000	0
2014/09/22	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2030	07/05/2015	8.74	Call	Bond Future	45.1800	0.0452	223.5500	0.2236	394.799	0	0	0
2014/09/22	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2030	07/05/2015	8.75	Call	Bond Future	123.5500	0.1236	301.9200	0.3019	144.371	0	0	0
2014/09/22	2030	07/05/2015	8.76	Call	Bond Future	201.8200	0.2018	380.1900	0.3802	88.381	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
2014/09/22	2037	06/11/2014	9.69	Call	Bond Future	7,648.4400	7.6484	7,798.7700	7.7988	1.965	0	0	0
2014/09/22	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2037	06/11/2014			Bond Future	8.8242	99.2220	8.8083	99.3723	(0.180)	0.0000	0.0000	7,248
2014/09/22	2037	06/11/2014	9.70	Call	Bond Future	7,731.0500	7.7311	7,881.3800	7.8814	1.944	0	0	0
2014/09/22	2037	06/11/2014	9.71	Call	Bond Future	7,813.5400	7.8135	7,963.8700	7.9639	1.924	0	0	0
2014/09/22	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2037	05/02/2015			Bond Future	8.8863	96.5259	8.8702	96.6767	(0.182)	0.0000	0.0000	3,280
2014/09/22	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2037	05/02/2015	9.50	Call	Bond Future	5,452.8400	5.4528	5,603.6100	5.6036	2.765	0	0	0
2014/09/22	2037	05/02/2015	9.51	Call	Bond Future	5,537.5800	5.5376	5,688.3500	5.6884	2.723	0	0	0
2014/09/22	2037	05/02/2015	9.49	Call	Bond Future	5,367.9700	5.3680	5,518.7400	5.5187	2.809	0	0	0
2014/09/22	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2037	07/05/2015			Bond Future	8.9379	98.1826	8.9208	98.3403	(0.192)	0.0000	0.0000	0
2014/09/22	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2037	07/05/2015	9.01	Call	Bond Future	659.8900	0.6599	817.6500	0.8177	23.907	0	0	0
2014/09/22	2037	07/05/2015	8.99	Call	Bond Future	477.5600	0.4776	635.3200	0.6353	33.035	0	0	0
2014/09/22	2037	07/05/2015	9.00	Call	Bond Future	568.7900	0.5688	726.5500	0.7266	27.736	0	0	0
2014/09/22	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2038	06/11/2014	120.01	Call	Bond Future	2,256.4900	2.2565	2,253.3900	2.2534	(0.137)	0	0	0
2014/09/22	2038	06/11/2014			Bond Future	122.2665	122.2665	122.2634	122.2634	(0.003)	0.0000	0.0000	1,860
2014/09/22	2038	06/11/2014	119.99	Call	Bond Future	2,276.4900	2.2765	2,273.3900	2.2734	(0.136)	0	0	0
2014/09/22	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2038	06/11/2014	120.00	Call	Bond Future	2,266.4900	2.2665	2,263.3900	2.2634	(0.137)	0	0	0
2014/09/22	2038	05/02/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2038	05/02/2015			Bond Future	122.9040	122.9040	122.8984	122.8984	(0.005)	0.0000	0.0000	0
2014/09/22	2038	05/02/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2038	05/02/2015	122.99	Put	Bond Future	86.0000	0.0860	91.5500	0.0915	6.453	0	0	0
2014/09/22	2038	05/02/2015	123.01	Put	Bond Future	106.0000	0.1060	111.5500	0.1115	5.236	0	0	0
2014/09/22	2038	05/02/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2038	05/02/2015	123.00	Put	Bond Future	96.0000	0.0960	101.5500	0.1015	5.781	0	0	0
2014/09/22	2044	06/11/2014			Bond Future	8.8777	101.1011	8.8719	101.1601	(0.065)	0.0000	0.0000	3,123
2014/09/22	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2044	06/11/2014	8.99	Call	Bond Future	1,141.0400	1.1410	1,199.9500	1.2000	5.163	0	0	0
2014/09/22	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2044	06/11/2014	9.00	Call	Bond Future	1,241.5300	1.2415	1,300.4400	1.3004	4.745	0	0	0
2014/09/22	2044	06/11/2014	9.01	Call	Bond Future	1,341.8300	1.3418	1,400.7400	1.4007	4.390	0	0	0
2014/09/22	2044	05/02/2015	9.00	Call	Bond Future	633.6700	0.6337	691.6500	0.6917	9.150	0	0	0
2014/09/22	2044	05/02/2015			Bond Future	8.9371	98.3094	8.9314	98.3674	(0.064)	0.0000	0.0000	0
2014/09/22	2044	05/02/2015	9.01	Call	Bond Future	733.7800	0.7338	791.7600	0.7918	7.902	0	0	0
2014/09/22	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/09/22	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2044	05/02/2015	8.99	Call	Bond Future	533.3800	0.5334	591.3600	0.5914	10.870	0	0	0
2014/09/22	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2044	07/05/2015			Bond Future	8.9865	99.9968	8.9802	100.0601	(0.070)	0.0000	0.0000	0
2014/09/22	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2044	07/05/2015	9.01	Call	Bond Future	235.3700	0.2354	298.6800	0.2987	26.898	0	0	0
2014/09/22	2044	07/05/2015	8.99	Call	Bond Future	35.2900	0.0353	98.6000	0.0986	179.399	0	0	0
2014/09/22	2044	07/05/2015	9.00	Call	Bond Future	135.4100	0.1354	198.7200	0.1987	46.754	0	0	0
2014/09/22	2046	06/11/2014	104.45	Call	Bond Future	19,184.7600	19.1848	19,181.4500	19.1814	(0.017)	0	0	0
2014/09/22	2046	06/11/2014			Bond Future	123.6348	123.6348	123.6315	123.6315	(0.003)	0.0000	0.0000	5,389
2014/09/22	2046	06/11/2014	104.43	Call	Bond Future	19,204.7600	19.2048	19,201.4500	19.2014	(0.017)	0	0	0
2014/09/22	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2046	06/11/2014	104.44	Call	Bond Future	19,194.7600	19.1948	19,191.4500	19.1914	(0.017)	0	0	0
2014/09/22	2046	05/02/2015			Bond Future	125.5952	125.5952	125.5894	125.5894	(0.005)	0.0000	0.0000	0
2014/09/22	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2046	05/02/2015	123.99	Call	Bond Future	1,605.2100	1.6052	1,599.3700	1.5994	(0.364)	0	0	0
2014/09/22	2046	05/02/2015	124.01	Call	Bond Future	1,585.2100	1.5852	1,579.3700	1.5794	(0.368)	0	0	0
2014/09/22	2046	05/02/2015	124.00	Call	Bond Future	1,595.2100	1.5952	1,589.3700	1.5894	(0.366)	0	0	0
2014/09/22	2050	06/11/2014			Bond Future	131.6135	131.6135	131.6103	131.6103	(0.002)	0.0000	0.0000	2,640
2014/09/22	2050	06/11/2014	126.00	Call	Bond Future	5,613.5000	5.6135	5,610.2800	5.6103	(0.057)	0	0	0
2014/09/22	2050	06/11/2014	126.01	Call	Bond Future	5,603.5000	5.6035	5,600.2800	5.6003	(0.057)	0	0	0
2014/09/22	2050	06/11/2014	125.99	Call	Bond Future	5,623.5000	5.6235	5,620.2800	5.6203	(0.057)	0	0	0
2014/09/22	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2050	05/02/2015			Bond Future	132.2524	132.2524	132.2466	132.2466	(0.004)	0.0000	0.0000	0
2014/09/22	2050	05/02/2015	130.01	Call	Bond Future	2,242.4400	2.2424	2,236.6200	2.2366	(0.260)	0	0	0
2014/09/22	2050	05/02/2015	129.99	Call	Bond Future	2,262.4400	2.2624	2,256.6200	2.2566	(0.257)	0	0	0
2014/09/22	2050	05/02/2015	130.00	Call	Bond Future	2,252.4400	2.2524	2,246.6200	2.2466	(0.258)	0	0	0
2014/09/22	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/09/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	AL12	06/11/2014			Index Future	515.6590	515.6590	516.5560	516.5560	0.174	0.0000	0.0000	0
2014/09/22	AL12	05/02/2015			Index Future	523.7740	523.7740	524.6720	524.6720	0.171	0.0000	0.0000	0
2014/09/22	AL12	07/05/2015			Index Future	532.7500	532.7500	533.6810	533.6810	0.175	0.0000	0.0000	0
2014/09/22	AL37	06/11/2014			Index Future	437.0460	437.0460	437.2220	437.2220	0.040	0.0000	0.0000	3
2014/09/22	AL37	05/02/2015			Index Future	443.9240	443.9240	444.0920	444.0920	0.038	0.0000	0.0000	0
2014/09/22	AL7T	06/11/2014			Index Future	515.1370	515.1370	515.5200	515.5200	0.074	0.0000	0.0000	4
2014/09/22	AL7T	05/02/2015			Index Future	523.2440	523.2440	523.6190	523.6190	0.072	0.0000	0.0000	0
2014/09/22	ALBI	06/11/2014			Index Future	468.9960	468.9960	469.5000	469.5000	0.107	0.0000	0.0000	584
2014/09/22	ALBI	05/02/2015			Index Future	476.3760	476.3760	476.8770	476.8770	0.105	0.0000	0.0000	65
2014/09/22	ALBI	07/05/2015			Index Future	484.5400	484.5400	485.0650	485.0650	0.108	0.0000	0.0000	0
2014/09/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	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
2014/09/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/09/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/22	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	EL28	06/11/2014			Bond Future	123.0399	123.0399	123.0371	123.0371	(0.002)	0.0000	0.0000	0
2014/09/22	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	EL28	06/11/2014	122.00	Call	Bond Future	1,039.9300	1.0399	1,037.1200	1.0371	(0.270)	0	0	0

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2014/09/22	EL28	06/11/2014	122.01	Call	Bond Future	1,029.9300	1.0299	1,027.1200	1.0271	(0.273)	0	0	0
2014/09/22	EL28	06/11/2014	121.99	Call	Bond Future	1,049.9300	1.0499	1,047.1200	1.0471	(0.268)	0	0	0
2014/09/22	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	EL28	05/02/2015			Bond Future	124.9912	124.9912	124.9860	124.9860	(0.004)	0.0000	0.0000	0
2014/09/22	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	EL28	05/02/2015	125.99	Put	Bond Future	998.8000	0.9988	1,003.9700	1.0040	0.518	0	0	0
2014/09/22	EL28	05/02/2015	126.01	Put	Bond Future	1,018.8000	1.0188	1,023.9700	1.0240	0.507	0	0	0
2014/09/22	EL28	05/02/2015	126.00	Put	Bond Future	1,008.8000	1.0088	1,013.9700	1.0140	0.512	0	0	0
2014/09/22	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	ES33	06/11/2014			Bond Future	9.5684	83.2598	9.5522	83.3810	(0.170)	0.0000	0.0000	6,220
2014/09/22	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	ES33	06/11/2014	10.29	Call	Bond Future	5,119.4500	5.1194	5,240.6400	5.2406	2.367	0	0	0
2014/09/22	ES33	06/11/2014	10.30	Call	Bond Future	5,186.9000	5.1869	5,308.0900	5.3081	2.336	0	0	0
2014/09/22	ES33	06/11/2014	10.31	Call	Bond Future	5,254.2500	5.2542	5,375.4400	5.3754	2.307	0	0	0
2014/09/22	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	ES33	05/02/2015	10.00	Call	Bond Future	2,442.7500	2.4428	2,564.2700	2.5643	4.975	0	0	0
2014/09/22	ES33	05/02/2015			Bond Future	9.6591	84.5698	9.6426	84.6914	(0.171)	0.0000	0.0000	0
2014/09/22	ES33	05/02/2015	10.01	Call	Bond Future	2,512.7100	2.5127	2,634.2300	2.6342	4.836	0	0	0
2014/09/22	ES33	05/02/2015	9.99	Call	Bond Future	2,372.7000	2.3727	2,494.2200	2.4942	5.122	0	0	0
2014/09/22	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	ES33	07/05/2015			Bond Future	9.7337	82.2296	9.7161	82.3568	(0.181)	0.0000	0.0000	0
2014/09/22	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	ES33	07/05/2015	9.76	Call	Bond Future	190.1700	0.1902	317.4500	0.3175	66.930	0	0	0
2014/09/22	ES33	07/05/2015	9.74	Call	Bond Future	45.7800	0.0458	173.0600	0.1731	278.025	0	0	0
2014/09/22	ES33	07/05/2015	9.75	Call	Bond Future	118.0200	0.1180	245.3000	0.2453	107.846	0	0	0
2014/09/22	GOVI	06/11/2014	449.01	Call	GOVI	183,490.0000	18.3490	188,240.0000	18.8240	2.589	0	0	0
2014/09/22	GOVI	06/11/2014			GOVI	467.3590	467.3590	467.8340	467.8340	0.102	0.0000	0.0000	407
2014/09/22	GOVI	06/11/2014	448.99	Call	GOVI	183,690.0000	18.3690	188,440.0000	18.8440	2.586	0	0	0
2014/09/22	GOVI	06/11/2014	449.00	Call	GOVI	183,590.0000	18.3590	188,340.0000	18.8340	2.587	0	0	0
2014/09/22	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	GOVI	05/02/2015	459.99	Call	GOVI	147,240.0000	14.7240	151,940.0000	15.1940	3.192	0	0	0
2014/09/22	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	GOVI	05/02/2015			GOVI	474.7140	474.7140	475.1840	475.1840	0.099	0.0000	0.0000	48
2014/09/22	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	GOVI	05/02/2015	460.00	Call	GOVI	147,140.0000	14.7140	151,840.0000	15.1840	3.194	0	0	0
2014/09/22	GOVI	05/02/2015	460.01	Call	GOVI	147,040.0000	14.7040	151,740.0000	15.1740	3.196	0	0	0
2014/09/22	GOVI	07/05/2015	449.99	Call	GOVI	328,590.0000	32.8590	333,530.0000	33.3530	1.503	0	0	0
2014/09/22	GOVI	07/05/2015			GOVI	482.8490	482.8490	483.3430	483.3430	0.102	0.0000	0.0000	0

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2014/09/22	GOVI	07/05/2015	450.00	Call	GOVI	328,490.0000		32.8490	333,430.0000	33.3430	1.504	0	0	0
2014/09/22	GOVI	07/05/2015	450.01	Call	GOVI	328,390.0000		32.8390	333,330.0000	33.3330	1.504	0	0	0
2014/09/22	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/09/22	ICAA	06/11/2014			Can-Do Interest Rate	144.7480		144.7480	144.7404	144.7404	(0.005)	0.0000	0.0000	571
2014/09/22	IGOV	06/11/2014			Index Future	219.1510		219.1510	219.1320	219.1320	(0.009)	0.0000	0.0000	1,161
2014/09/22	IGOV	05/02/2015			Index Future	222.6270		222.6270	222.6020	222.6020	(0.011)	0.0000	0.0000	10
2014/09/22	IGOV	07/05/2015			Index Future	226.4690		226.4690	226.4510	226.4510	(0.008)	0.0000	0.0000	0
2014/09/22	ILBI	06/11/2014			Index Future	593.7600		593.7600	593.6600	593.6600	(0.017)	0.0000	0.0000	0
2014/09/22	ILBI	05/02/2015			Index Future	603.1750		603.1750	603.0680	603.0680	(0.018)	0.0000	0.0000	157
2014/09/22	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/09/22	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/09/22	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/09/22	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/09/22	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/09/22	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/09/22	JBAF	15/10/2014			Jibar Tradeable Future	6.1700		93.8300	6.1500	93.8500	(0.324)	0.0000	0.0000	0
2014/09/22	JBAF	19/11/2014			Jibar Tradeable Future	6.2500		93.7500	6.2000	93.8000	(0.800)	0.0000	0.0000	0
2014/09/22	JBAF	17/12/2014			Jibar Tradeable Future	6.3700		93.6300	6.2900	93.7100	(1.256)	0.0000	0.0000	0
2014/09/22	JBAF	21/01/2015			Jibar Tradeable Future	6.4400		93.5600	6.3700	93.6300	(1.087)	0.0000	0.0000	0
2014/09/22	JBAF	18/02/2015			Jibar Tradeable Future	6.5600		93.4400	6.4800	93.5200	(1.220)	0.0000	0.0000	0
2014/09/22	JBAF	18/03/2015			Jibar Tradeable Future	6.6200		93.3800	6.5700	93.4300	(0.755)	0.0000	0.0000	2,850
2014/09/22	JBAF	17/06/2015			Jibar Tradeable Future	6.9100		93.0900	6.8400	93.1600	(1.013)	0.0000	0.0000	5,000
2014/09/22	JBAF	16/09/2015			Jibar Tradeable Future	7.0900		92.9100	7.0300	92.9700	(0.846)	0.0000	0.0000	0
2014/09/22	JBAF	15/12/2015			Jibar Tradeable Future	7.2400		92.7600	7.1900	92.8100	(0.691)	0.0000	0.0000	0
2014/09/22	JBAF	16/03/2016			Jibar Tradeable Future	7.3800		92.6200	7.3300	92.6700	(0.678)	0.0000	0.0000	0
2014/09/22	JBAF	15/06/2016			Jibar Tradeable Future	7.5200		92.4800	7.4800	92.5200	(0.532)	0.0000	0.0000	0
2014/09/22	JBAF	21/09/2016			Jibar Tradeable Future	7.6100		92.3900	7.6300	92.3700	0.263	0.0000	0.0000	0
2014/09/22	R023	06/11/2014			Bond Future	7.9341		100.4195	7.9282	100.4547	(0.074)	0.0000	0.0000	9,834
2014/09/22	R023	06/11/2014	8.59	Put	Bond Future	76.2900		0.0763	63.9500	0.0639	(16.175)	0	0	0
2014/09/22	R023	06/11/2014	8.61	Put	Bond Future	69.1800		0.0692	57.6800	0.0577	(16.623)	0	0	0
2014/09/22	R023	06/11/2014	8.59	Call	Bond Future	3,887.8300		3.8878	3,910.6400	3.9106	0.587	0	0	0
2014/09/22	R023	06/11/2014	8.60	Put	Bond Future	72.6600		0.0727	60.7400	0.0607	(16.405)	0	0	0

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2014/09/22	R023	06/11/2014	8.60	Call	Bond Future	3,940.8500	3.9408	3,964.0800	3.9641	0.589	0	0	0
2014/09/22	R023	06/11/2014	8.61	Call	Bond Future	3,993.9800	3.9940	4,017.6300	4.0176	0.592	0	0	0
2014/09/22	R023	05/02/2015			Bond Future	8.0035	101.9995	7.9977	102.0333	(0.073)	0.0000	0.0000	0
2014/09/22	R023	05/02/2015	8.74	Put	Bond Future	424.3500	0.4244	406.2200	0.4062	(4.272)	0	0	0
2014/09/22	R023	05/02/2015	8.75	Call	Bond Future	4,625.1500	4.6251	4,641.0700	4.6411	0.344	0	0	0
2014/09/22	R023	05/02/2015	8.76	Call	Bond Future	4,670.8900	4.6709	4,687.0500	4.6870	0.346	0	0	0
2014/09/22	R023	05/02/2015	8.74	Call	Bond Future	4,579.5500	4.5795	4,595.2300	4.5952	0.342	0	0	0
2014/09/22	R023	05/02/2015	8.76	Put	Bond Future	405.9900	0.4060	388.3400	0.3883	(4.347)	0	0	0
2014/09/22	R023	05/02/2015	8.75	Put	Bond Future	415.0800	0.4151	397.1900	0.3972	(4.310)	0	0	0
2014/09/22	R023	07/05/2015	8.14	Call	Bond Future	2,629.0400	2.6290	2,634.9400	2.6349	0.224	0	0	0
2014/09/22	R023	07/05/2015	8.15	Put	Bond Future	2,081.2900	2.0813	2,048.5600	2.0486	(1.573)	0	0	0
2014/09/22	R023	07/05/2015			Bond Future	8.0473	99.8211	8.0404	99.8599	(0.085)	0.0000	0.0000	0
2014/09/22	R023	07/05/2015	8.15	Call	Bond Future	2,659.7700	2.6598	2,665.8300	2.6658	0.228	0	0	0
2014/09/22	R023	07/05/2015	8.16	Call	Bond Future	2,690.6900	2.6907	2,696.9100	2.6969	0.231	0	0	0
2014/09/22	R023	07/05/2015	8.14	Put	Bond Future	2,106.6800	2.1067	2,073.7900	2.0738	(1.561)	0	0	0
2014/09/22	R023	07/05/2015	8.16	Put	Bond Future	2,056.1200	2.0561	2,023.5500	2.0235	(1.584)	0	0	0
2014/09/22	R023	06/08/2015	9.07	Put	Bond Future	945.2400	0.9452	927.9100	0.9279	(1.833)	0	0	911
2014/09/22	R023	06/08/2015	8.24	Call	Bond Future	3,340.6900	3.3407	3,346.7500	3.3468	0.181	0	0	0
2014/09/22	R023	06/08/2015			Bond Future	8.0600	101.7396	8.0539	101.7732	(0.075)	0.0000	0.0000	0
2014/09/22	R023	06/08/2015	9.07	Call	Bond Future	6,323.2600	6.3233	6,339.4700	6.3395	0.256	0	0	0
2014/09/22	R023	06/08/2015	8.26	Put	Bond Future	2,306.9400	2.3069	2,279.6800	2.2797	(1.182)	0	0	0
2014/09/22	R023	06/08/2015	8.25	Put	Bond Future	2,330.5000	2.3305	2,303.1300	2.3031	(1.174)	0	0	0
2014/09/22	R023	06/08/2015	8.24	Put	Bond Future	2,353.8700	2.3539	2,326.3900	2.3264	(1.167)	0	0	0
2014/09/22	R023	06/08/2015	8.25	Call	Bond Future	3,371.7700	3.3718	3,377.9400	3.3779	0.183	0	0	0
2014/09/22	R023	06/08/2015	8.26	Call	Bond Future	3,402.6100	3.4026	3,408.8900	3.4089	0.185	0	0	0
2014/09/22	R157	06/11/2014	6.19	Put	Bond Future	485.8600	0.4859	483.4600	0.4835	(0.494)	0	0	0
2014/09/22	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/09/22	R157	06/11/2014	6.21	Put	Bond Future	470.9300	0.4709	468.4000	0.4684	(0.537)	0	0	0
2014/09/22	R157	06/11/2014	6.20	Put	Bond Future	478.3700	0.4784	475.9100	0.4759	(0.514)	0	0	0
2014/09/22	R157	06/11/2014	6.21	Call	Bond Future	24.6800	0.0247	22.1500	0.0221	(10.251)	0	0	0
2014/09/22	R157	06/11/2014	6.19	Call	Bond Future	22.6000	0.0226	20.2000	0.0202	(10.619)	0	0	0
2014/09/22	R157	06/11/2014	6.20	Call	Bond Future	23.6200	0.0236	21.1600	0.0212	(10.415)	0	0	0
2014/09/22	R157	05/02/2015	8.74	Call	Bond Future	1,092.7300	1.0927	1,091.7900	1.0918	(0.086)	0	0	0
2014/09/22	R157	05/02/2015	8.75	Put	Bond Future	19.2000	0.0192	18.2700	0.0183	(4.844)	0	0	0
2014/09/22	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/09/22	R157	05/02/2015	8.74	Put	Bond Future	19.5700	0.0196	18.6300	0.0186	(4.803)	0	0	0
2014/09/22	R157	05/02/2015	8.76	Put	Bond Future	18.8400	0.0188	17.9200	0.0179	(4.883)	0	0	0
2014/09/22	R157	05/02/2015	8.75	Call	Bond Future	1,098.1700	1.0982	1,097.2400	1.0972	(0.085)	0	0	0
2014/09/22	R157	05/02/2015	8.76	Call	Bond Future	1,103.6100	1.1036	1,102.6900	1.1027	(0.083)	0	0	0
2014/09/22	R186	06/11/2014	7.70	Call	Bond Future	171.1000	0.1711	173.9100	0.1739	1.642	0	0	1,500
2014/09/22	R186	06/11/2014	8.14	Call	Bond Future	1,089.4600	1.0895	1,140.0500	1.1400	4.644	0	0	0
2014/09/22	R186	06/11/2014	8.15	Put	Bond Future	1,821.3800	1.8214	1,651.9300	1.6519	(9.303)	0	0	0
2014/09/22	R186	06/11/2014	8.53	Call	Bond Future	3,025.1100	3.0251	3,160.0000	3.1600	4.459	0	0	0
2014/09/22	R186	06/11/2014			Bond Future	8.2320	121.2630	8.2058	121.4850	(0.318)	0.0000	0.0000	48,750
2014/09/22	R186	06/11/2014	7.80	Put	Bond Future	4,015.2600	4.0153	3,801.0700	3.8011	(5.334)	0	0	0
2014/09/22	R186	06/11/2014	8.30	Call	Bond Future	1,754.8800	1.7549	1,838.7600	1.8388	4.780	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
2014/09/22	R186	06/11/2014	8.50	Call	Bond Future	2,841.4100	2.8414	2,969.9200	2.9699	4.523	0	0	0
2014/09/22	R186	06/11/2014	9.17	Call	Bond Future	7,603.1500	7.6032	7,815.9700	7.8160	2.799	0	0	0
2014/09/22	R186	06/11/2014	7.70	Put	Bond Future	4,791.6800	4.7917	4,572.5500	4.5725	(4.573)	0	0	0
2014/09/22	R186	06/11/2014	8.15	Call	Bond Future	1,125.4200	1.1254	1,177.9100	1.1779	4.664	0	0	0
2014/09/22	R186	06/11/2014	8.45	Put	Bond Future	722.3200	0.7223	617.9500	0.6180	(14.449)	0	0	6,000
2014/09/22	R186	06/11/2014	8.53	Put	Bond Future	541.7100	0.5417	454.6600	0.4547	(16.069)	0	0	100
2014/09/22	R186	06/11/2014	8.00	Call	Bond Future	664.3000	0.6643	691.9600	0.6920	4.164	0	0	1,500
2014/09/22	R186	06/11/2014	8.16	Call	Bond Future	1,162.1400	1.1621	1,216.5500	1.2166	4.682	0	0	0
2014/09/22	R186	06/11/2014	8.60	Put	Bond Future	414.9400	0.4149	342.0500	0.3420	(17.566)	0	0	0
2014/09/22	R186	06/11/2014	8.50	Put	Bond Future	604.6600	0.6047	511.2300	0.5112	(15.452)	0	0	7,000
2014/09/22	R186	06/11/2014	7.80	Call	Bond Future	282.1900	0.2822	289.9400	0.2899	2.746	0	0	100
2014/09/22	R186	06/11/2014	8.30	Put	Bond Future	1,181.4200	1.1814	1,043.3600	1.0434	(11.686)	0	0	100
2014/09/22	R186	06/11/2014	9.17	Put	Bond Future	28.8600	0.0289	19.7400	0.0197	(31.601)	0	0	2,010
2014/09/22	R186	06/11/2014	8.14	Put	Bond Future	1,870.7300	1.8707	1,699.3800	1.6994	(9.160)	0	0	0
2014/09/22	R186	06/11/2014	8.60	Call	Bond Future	3,471.0100	3.4710	3,620.0600	3.6201	4.294	0	0	0
2014/09/22	R186	06/11/2014	8.00	Put	Bond Future	2,648.8500	2.6488	2,454.5700	2.4546	(7.335)	0	0	0
2014/09/22	R186	06/11/2014	8.16	Put	Bond Future	1,772.8800	1.7729	1,605.3500	1.6053	(9.450)	0	0	0
2014/09/22	R186	06/11/2014	8.45	Call	Bond Future	2,546.3500	2.5463	2,663.9200	2.6639	4.617	0	0	0
2014/09/22	R186	05/02/2015	9.00	Call	Bond Future	6,326.7000	6.3267	6,490.5200	6.4905	2.589	0	0	0
2014/09/22	R186	05/02/2015			Bond Future	8.2972	117.8751	8.2703	118.0983	(0.324)	0.0000	0.0000	540
2014/09/22	R186	05/02/2015	8.75	Call	Bond Future	4,828.4000	4.8284	4,967.6500	4.9676	2.884	0	0	0
2014/09/22	R186	05/02/2015	8.76	Call	Bond Future	4,885.3500	4.8854	5,025.6700	5.0257	2.872	0	0	0
2014/09/22	R186	05/02/2015	8.74	Call	Bond Future	4,771.4800	4.7715	4,909.6700	4.9097	2.896	0	0	0
2014/09/22	R186	05/02/2015	8.76	Put	Bond Future	1,136.4400	1.1364	1,053.5700	1.0536	(7.292)	0	0	0
2014/09/22	R186	05/02/2015	8.75	Put	Bond Future	1,158.7300	1.1587	1,074.7900	1.0748	(7.244)	0	0	0
2014/09/22	R186	05/02/2015	9.00	Put	Bond Future	699.2000	0.6992	639.8300	0.6398	(8.491)	0	0	9,600
2014/09/22	R186	05/02/2015	8.74	Put	Bond Future	1,181.1200	1.1811	1,096.1200	1.0961	(7.197)	0	0	0
2014/09/22	R186	07/05/2015			Bond Future	8.3461	119.8971	8.3176	120.1294	(0.342)	0.0000	0.0000	0
2014/09/22	R186	07/05/2015	8.25	Call	Bond Future	3,019.1700	3.0192	3,109.1500	3.1092	2.980	0	0	0
2014/09/22	R186	07/05/2015	8.24	Put	Bond Future	3,848.0300	3.8480	3,704.8100	3.7048	(3.722)	0	0	0
2014/09/22	R186	07/05/2015	8.26	Put	Bond Future	3,760.6900	3.7607	3,619.2200	3.6192	(3.762)	0	0	0
2014/09/22	R186	07/05/2015	8.25	Put	Bond Future	3,804.1800	3.8042	3,661.8400	3.6618	(3.742)	0	0	0
2014/09/22	R186	07/05/2015	8.26	Call	Bond Future	3,057.6900	3.0577	3,148.5400	3.1485	2.971	0	0	0
2014/09/22	R186	07/05/2015	8.24	Call	Bond Future	2,980.9300	2.9809	3,070.0300	3.0700	2.989	0	0	0
2014/09/22	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R197	06/11/2014			Bond Future	287.0746	287.0746	287.0661	287.0661	(0.003)	0.0000	0.0000	939
2014/09/22	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R197	06/11/2014	285.00	Call	Bond Future	2,074.5600	2.0746	2,066.1400	2.0661	(0.406)	0	0	0
2014/09/22	R197	06/11/2014	285.01	Call	Bond Future	2,064.5600	2.0646	2,056.1400	2.0561	(0.408)	0	0	0
2014/09/22	R197	06/11/2014	284.99	Call	Bond Future	2,084.5600	2.0846	2,076.1400	2.0761	(0.404)	0	0	0
2014/09/22	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R197	05/02/2015	288.99	Put	Bond Future	3,379.4200	3.3794	3,393.2700	3.3933	0.410	0	0	0
2014/09/22	R197	05/02/2015			Bond Future	285.6106	285.6106	285.5967	285.5967	(0.005)	0.0000	0.0000	0
2014/09/22	R197	05/02/2015	289.01	Put	Bond Future	3,399.4200	3.3994	3,413.2700	3.4133	0.407	0	0	0
2014/09/22	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R197	05/02/2015	289.00	Put	Bond Future	3,389.4200	3.3894	3,403.2700	3.4033	0.409	0	0	0
2014/09/22	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/22	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R202	06/11/2014	226.99	Call	Bond Future	5,426.7300		5.4267	5,420.0200	5.4200	(0.124)	0	0	0
2014/09/22	R202	06/11/2014			Bond Future	232.4167		232.4167	232.4100	232.4100	(0.003)	0.0000	0.0000	47,856
2014/09/22	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R202	06/11/2014	227.00	Call	Bond Future	5,416.7300		5.4167	5,410.0200	5.4100	(0.124)	0	0	0
2014/09/22	R202	06/11/2014	227.01	Call	Bond Future	5,406.7300		5.4067	5,400.0200	5.4000	(0.124)	0	0	0
2014/09/22	R202	05/02/2015	233.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R202	05/02/2015			Bond Future	232.9067		232.9067	232.8956	232.8956	(0.005)	0.0000	0.0000	0
2014/09/22	R202	05/02/2015	232.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R202	05/02/2015	233.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R202	05/02/2015	232.99	Put	Bond Future	83.3300		0.0833	94.4000	0.0944	13.285	0	0	0
2014/09/22	R202	05/02/2015	233.01	Put	Bond Future	103.3300		0.1033	114.4000	0.1144	10.713	0	0	0
2014/09/22	R202	05/02/2015	233.00	Put	Bond Future	93.3300		0.0933	104.4000	0.1044	11.861	0	0	0
2014/09/22	R203	06/11/2014	6.86	Call	Bond Future	182.7800		0.1828	177.5500	0.1775	(2.861)	0	0	0
2014/09/22	R203	06/11/2014			Bond Future	7.0326		104.3716	7.0264	104.3875	(0.088)	0.0000	0.0000	14,299
2014/09/22	R203	06/11/2014	6.84	Call	Bond Future	166.9000		0.1669	161.6500	0.1616	(3.146)	0	0	45
2014/09/22	R203	06/11/2014	6.98	Call	Bond Future	301.3100		0.3013	296.9300	0.2969	(1.454)	0	0	14
2014/09/22	R203	06/11/2014	6.85	Call	Bond Future	174.7100		0.1747	169.4700	0.1695	(2.999)	0	0	0
2014/09/22	R203	06/11/2014	6.98	Put	Bond Future	437.4400		0.4374	417.1000	0.4171	(4.650)	0	0	0
2014/09/22	R203	06/11/2014	6.84	Put	Bond Future	666.6100		0.6666	645.4000	0.6454	(3.182)	0	0	0
2014/09/22	R203	06/11/2014	6.86	Put	Bond Future	630.4500		0.6305	609.2600	0.6093	(3.361)	0	0	0
2014/09/22	R203	06/11/2014	6.85	Put	Bond Future	648.4000		0.6484	627.2000	0.6272	(3.270)	0	0	0
2014/09/22	R203	05/02/2015	7.69	Call	Bond Future	1,531.9400		1.5319	1,538.7000	1.5387	0.441	0	0	55
2014/09/22	R203	05/02/2015			Bond Future	7.1115		106.0137	7.1055	106.0279	(0.084)	0.0000	0.0000	0
2014/09/22	R203	05/02/2015	8.34	Put	Bond Future	26.3300		0.0263	24.3000	0.0243	(7.710)	0	0	0
2014/09/22	R203	05/02/2015	8.35	Call	Bond Future	2,907.5900		2.9076	2,919.8300	2.9198	0.421	0	0	0
2014/09/22	R203	05/02/2015	8.36	Call	Bond Future	2,929.5600		2.9296	2,941.8400	2.9418	0.419	0	0	0
2014/09/22	R203	05/02/2015	8.34	Call	Bond Future	2,885.6500		2.8856	2,897.8300	2.8978	0.422	0	0	0
2014/09/22	R203	05/02/2015	8.36	Put	Bond Future	24.5300		0.0245	22.6000	0.0226	(7.868)	0	0	0
2014/09/22	R203	05/02/2015	7.69	Put	Bond Future	172.7900		0.1728	165.3400	0.1653	(4.312)	0	0	0
2014/09/22	R203	05/02/2015	8.35	Put	Bond Future	25.4100		0.0254	23.4400	0.0234	(7.753)	0	0	0
2014/09/22	R203	07/05/2015			Bond Future	7.1301		103.6619	7.1212	103.6810	(0.124)	0.0000	0.0000	0
2014/09/22	R203	07/05/2015	7.24	Put	Bond Future	673.9300		0.6739	660.3200	0.6603	(2.019)	0	0	0
2014/09/22	R203	07/05/2015	7.26	Put	Bond Future	655.4800		0.6555	642.0500	0.6420	(2.049)	0	0	0
2014/09/22	R203	07/05/2015	7.25	Put	Bond Future	664.5000		0.6645	650.9700	0.6510	(2.036)	0	0	0
2014/09/22	R203	07/05/2015	7.25	Call	Bond Future	922.7400		0.9227	928.2600	0.9283	0.598	0	0	0
2014/09/22	R203	07/05/2015	7.26	Call	Bond Future	935.2100		0.9352	940.8300	0.9408	0.601	0	0	0
2014/09/22	R203	07/05/2015	7.24	Call	Bond Future	910.6700		0.9107	916.1100	0.9161	0.597	0	0	0
2014/09/22	R204	06/11/2014	7.99	Put	Bond Future	25.2400		0.0252	20.4900	0.0205	(18.819)	0	0	1,270
2014/09/22	R204	06/11/2014			Bond Future	7.3282		105.4603	7.3222	105.4817	(0.082)	0.0000	0.0000	12,674
2014/09/22	R204	06/11/2014	6.99	Put	Bond Future	1,334.3500		1.3344	1,305.9900	1.3060	(2.125)	0	0	0
2014/09/22	R204	06/11/2014	7.01	Put	Bond Future	1,276.1100		1.2761	1,247.4900	1.2475	(2.243)	0	0	0
2014/09/22	R204	06/11/2014	6.99	Call	Bond Future	126.5500		0.1265	119.5700	0.1196	(5.516)	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
2014/09/22	R204	06/11/2014	7.00	Put	Bond Future	1,305.1000	1.3051	1,276.6000	1.2766	(2.184)	0	0	0
2014/09/22	R204	06/11/2014	7.99	Call	Bond Future	2,338.8300	2.3388	2,355.4600	2.3555	0.711	0	0	0
2014/09/22	R204	06/11/2014	7.00	Call	Bond Future	133.2500	0.1332	126.1300	0.1261	(5.343)	0	0	0
2014/09/22	R204	06/11/2014	7.01	Call	Bond Future	140.2100	0.1402	132.9700	0.1330	(5.164)	0	0	0
2014/09/22	R204	05/02/2015			Bond Future	7.4014	103.0847	7.3955	103.1044	(0.080)	0.0000	0.0000	0
2014/09/22	R204	05/02/2015	8.25	Call	Bond Future	2,932.9800	2.9330	2,945.3400	2.9453	0.421	0	0	0
2014/09/22	R204	05/02/2015	8.26	Call	Bond Future	2,961.6500	2.9617	2,974.1400	2.9741	0.422	0	0	0
2014/09/22	R204	05/02/2015	8.24	Call	Bond Future	2,904.3800	2.9044	2,916.6100	2.9166	0.421	0	0	0
2014/09/22	R204	05/02/2015	8.26	Put	Bond Future	136.9700	0.1370	129.7100	0.1297	(5.300)	0	0	0
2014/09/22	R204	05/02/2015	8.25	Put	Bond Future	140.6400	0.1406	133.2500	0.1332	(5.255)	0	0	0
2014/09/22	R204	05/02/2015	8.24	Put	Bond Future	144.3900	0.1444	136.8700	0.1369	(5.208)	0	0	0
2014/09/22	R204	07/05/2015	7.51	Put	Bond Future	1,097.9600	1.0980	1,078.6600	1.0787	(1.758)	0	0	0
2014/09/22	R204	07/05/2015			Bond Future	7.4401	104.8527	7.4323	104.8773	(0.105)	0.0000	0.0000	0
2014/09/22	R204	07/05/2015	7.50	Put	Bond Future	1,112.3400	1.1123	1,092.9400	1.0929	(1.744)	0	0	0
2014/09/22	R204	07/05/2015	7.49	Call	Bond Future	1,283.8900	1.2839	1,289.0500	1.2891	0.402	0	0	0
2014/09/22	R204	07/05/2015	7.50	Call	Bond Future	1,300.8100	1.3008	1,306.0800	1.3061	0.405	0	0	0
2014/09/22	R204	07/05/2015	7.51	Call	Bond Future	1,317.8500	1.3178	1,323.2200	1.3232	0.407	0	0	0
2014/09/22	R204	07/05/2015	7.49	Put	Bond Future	1,126.8600	1.1269	1,107.3500	1.1073	(1.731)	0	0	0
2014/09/22	R204	06/08/2015	7.74	Call	Bond Future	1,896.4200	1.8964	1,901.9200	1.9019	0.290	0	0	0
2014/09/22	R204	06/08/2015	7.75	Put	Bond Future	936.7200	0.9367	923.3600	0.9234	(1.426)	0	0	0
2014/09/22	R204	06/08/2015			Bond Future	7.4173	102.8262	7.4109	102.8451	(0.086)	0.0000	0.0000	0
2014/09/22	R204	06/08/2015	8.41	Call	Bond Future	3,295.7500	3.2957	3,306.1800	3.3062	0.316	0	0	0
2014/09/22	R204	06/08/2015	7.74	Put	Bond Future	947.5600	0.9476	934.1300	0.9341	(1.417)	0	0	0
2014/09/22	R204	06/08/2015	7.76	Put	Bond Future	925.9800	0.9260	912.6900	0.9127	(1.435)	0	0	0
2014/09/22	R204	06/08/2015	8.41	Put	Bond Future	411.3500	0.4113	402.8500	0.4028	(2.066)	0	0	699
2014/09/22	R204	06/08/2015	7.75	Call	Bond Future	1,914.8100	1.9148	1,920.3800	1.9204	0.291	0	0	0
2014/09/22	R204	06/08/2015	7.76	Call	Bond Future	1,933.2900	1.9333	1,938.9300	1.9389	0.292	0	0	0
2014/09/22	R207	06/11/2014	7.36	Put	Bond Future	1,141.1000	1.1411	1,105.3000	1.1053	(3.137)	0	0	0
2014/09/22	R207	06/11/2014			Bond Future	7.5505	101.0607	7.5446	101.0856	(0.079)	0.0000	0.0000	35,188
2014/09/22	R207	06/11/2014	7.35	Put	Bond Future	1,170.1400	1.1701	1,134.3600	1.1344	(3.058)	0	0	0
2014/09/22	R207	06/11/2014	7.36	Call	Bond Future	338.8600	0.3389	328.0000	0.3280	(3.205)	0	0	0
2014/09/22	R207	06/11/2014	7.34	Call	Bond Future	312.6800	0.3127	301.8700	0.3019	(3.457)	0	0	0
2014/09/22	R207	06/11/2014	7.35	Call	Bond Future	325.5800	0.3256	314.7400	0.3147	(3.329)	0	0	0
2014/09/22	R207	06/11/2014	7.34	Put	Bond Future	1,199.5800	1.1996	1,163.8300	1.1638	(2.980)	0	0	0
2014/09/22	R207	05/02/2015	8.49	Put	Bond Future	179.2100	0.1792	170.0200	0.1700	(5.128)	0	0	0
2014/09/22	R207	05/02/2015			Bond Future	7.6215	99.0097	7.6156	99.0331	(0.077)	0.0000	0.0000	0
2014/09/22	R207	05/02/2015	8.51	Put	Bond Future	170.4300	0.1704	161.5400	0.1615	(5.216)	0	0	0
2014/09/22	R207	05/02/2015	8.50	Call	Bond Future	3,621.6000	3.6216	3,635.9800	3.6360	0.397	0	0	0
2014/09/22	R207	05/02/2015	8.51	Call	Bond Future	3,655.6400	3.6556	3,670.1700	3.6702	0.397	0	0	0
2014/09/22	R207	05/02/2015	8.49	Call	Bond Future	3,587.6400	3.5876	3,601.8700	3.6019	0.397	0	0	0
2014/09/22	R207	05/02/2015	8.50	Put	Bond Future	174.7700	0.1748	165.7300	0.1657	(5.173)	0	0	0
2014/09/22	R207	07/05/2015			Bond Future	7.6686	100.7082	7.6612	100.7364	(0.096)	0.0000	0.0000	0
2014/09/22	R207	07/05/2015	8.25	Call	Bond Future	2,892.0800	2.8921	2,903.8600	2.9039	0.407	0	0	0
2014/09/22	R207	07/05/2015	7.73	Call	Bond Future	1,641.0700	1.6411	1,646.2100	1.6462	0.313	0	0	66
2014/09/22	R207	07/05/2015	8.24	Put	Bond Future	704.4100	0.7044	687.8100	0.6878	(2.357)	0	0	0
2014/09/22	R207	07/05/2015	8.26	Put	Bond Future	683.9300	0.6839	667.5900	0.6676	(2.389)	0	0	0
2014/09/22	R207	07/05/2015	7.73	Put	Bond Future	1,406.1000	1.4061	1,382.9900	1.3830	(1.644)	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
2014/09/22	R207	07/05/2015	8.25	Put	Bond Future	694.2400	0.6942	677.7700	0.6778	(2.372)	0	0	0
2014/09/22	R207	07/05/2015	8.26	Call	Bond Future	2,919.0500	2.9190	2,930.9600	2.9310	0.408	0	0	0
2014/09/22	R207	07/05/2015	8.24	Call	Bond Future	2,864.9600	2.8650	2,876.6100	2.8766	0.407	0	0	0
2014/09/22	R207	06/08/2015	7.76	Call	Bond Future	1,951.6800	1.9517	1,955.6800	1.9557	0.205	0	0	0
2014/09/22	R207	06/08/2015			Bond Future	7.6684	98.9979	7.6622	99.0207	(0.081)	0.0000	0.0000	0
2014/09/22	R207	06/08/2015	7.74	Call	Bond Future	1,912.1000	1.9121	1,915.9400	1.9159	0.201	0	0	0
2014/09/22	R207	06/08/2015	7.75	Call	Bond Future	1,931.6500	1.9316	1,935.5700	1.9356	0.203	0	0	0
2014/09/22	R207	06/08/2015	7.46	Call	Bond Future	1,405.6000	1.4056	1,407.5100	1.4075	0.136	0	0	70
2014/09/22	R207	06/08/2015	7.74	Put	Bond Future	1,650.5500	1.6506	1,631.6000	1.6316	(1.148)	0	0	0
2014/09/22	R207	06/08/2015	7.76	Put	Bond Future	1,617.2200	1.6172	1,598.4300	1.5984	(1.162)	0	0	0
2014/09/22	R207	06/08/2015	7.46	Put	Bond Future	2,171.7000	2.1717	2,150.8200	2.1508	(0.961)	0	0	0
2014/09/22	R207	06/08/2015	7.75	Put	Bond Future	1,633.6300	1.6336	1,614.7600	1.6148	(1.155)	0	0	0
2014/09/22	R208	06/11/2014	7.46	Call	Bond Future	315.6200	0.3156	309.7100	0.3097	(1.873)	0	0	0
2014/09/22	R208	06/11/2014			Bond Future	7.7094	96.0009	7.6983	96.0541	(0.143)	0.0000	0.0000	45,537
2014/09/22	R208	06/11/2014	7.44	Call	Bond Future	290.1700	0.2902	284.0300	0.2840	(2.116)	0	0	0
2014/09/22	R208	06/11/2014	7.45	Call	Bond Future	302.7000	0.3027	296.6600	0.2967	(1.995)	0	0	0
2014/09/22	R208	06/11/2014	7.44	Put	Bond Future	1,600.3800	1.6004	1,541.0600	1.5411	(3.707)	0	0	0
2014/09/22	R208	06/11/2014	8.50	Put	Bond Future	25.1900	0.0252	19.4400	0.0194	(22.827)	0	0	1,520
2014/09/22	R208	06/11/2014	7.46	Put	Bond Future	1,527.7900	1.5278	1,468.7000	1.4687	(3.868)	0	0	0
2014/09/22	R208	06/11/2014	7.45	Put	Bond Future	1,563.8800	1.5639	1,504.6600	1.5047	(3.787)	0	0	0
2014/09/22	R208	06/11/2014	8.50	Call	Bond Future	3,747.4200	3.7474	3,794.8500	3.7949	1.266	0	0	0
2014/09/22	R208	05/02/2015	8.51	Call	Bond Future	3,654.4300	3.6544	3,688.6500	3.6887	0.936	0	0	0
2014/09/22	R208	05/02/2015			Bond Future	7.7784	97.5114	7.7672	97.5635	(0.144)	0.0000	0.0000	0
2014/09/22	R208	05/02/2015	8.49	Call	Bond Future	3,580.1200	3.5801	3,613.7800	3.6138	0.940	0	0	0
2014/09/22	R208	05/02/2015	8.51	Put	Bond Future	317.5900	0.3176	299.6400	0.2996	(5.652)	0	0	0
2014/09/22	R208	05/02/2015	8.50	Put	Bond Future	325.0100	0.3250	306.7800	0.3068	(5.609)	0	0	0
2014/09/22	R208	05/02/2015	8.49	Put	Bond Future	332.5700	0.3326	314.0600	0.3141	(5.566)	0	0	0
2014/09/22	R208	05/02/2015	8.50	Call	Bond Future	3,617.2200	3.6172	3,651.1600	3.6512	0.938	0	0	0
2014/09/22	R208	07/05/2015	8.01	Call	Bond Future	2,251.9900	2.2520	2,274.0100	2.2740	0.978	0	0	0
2014/09/22	R208	07/05/2015			Bond Future	7.8224	95.7814	7.8097	95.8388	(0.163)	0.0000	0.0000	0
2014/09/22	R208	07/05/2015	7.99	Call	Bond Future	2,200.2100	2.2002	2,221.7500	2.2218	0.979	0	0	0
2014/09/22	R208	07/05/2015	8.00	Call	Bond Future	2,226.0200	2.2260	2,247.8000	2.2478	0.978	0	0	0
2014/09/22	R208	07/05/2015	7.99	Put	Bond Future	1,448.8800	1.4489	1,413.1000	1.4131	(2.469)	0	0	0
2014/09/22	R208	07/05/2015	8.00	Put	Bond Future	1,430.0900	1.4301	1,394.5500	1.3946	(2.485)	0	0	0
2014/09/22	R208	07/05/2015	8.01	Put	Bond Future	1,411.4900	1.4115	1,376.1900	1.3762	(2.501)	0	0	0
2014/09/22	R208	06/08/2015			Bond Future	7.8279	97.6226	7.8159	97.6753	(0.154)	0.0000	0.0000	0
2014/09/22	R208	06/08/2015	8.00	Call	Bond Future	2,478.5400	2.4785	2,498.8700	2.4989	0.820	0	0	0
2014/09/22	R208	06/08/2015	8.01	Call	Bond Future	2,503.2300	2.5032	2,523.7400	2.5237	0.819	0	0	0
2014/09/22	R208	06/08/2015	8.85	Call	Bond Future	4,963.6300	4.9636	4,998.5600	4.9986	0.704	0	0	0
2014/09/22	R208	06/08/2015	7.99	Call	Bond Future	2,454.3200	2.4543	2,474.4700	2.4745	0.821	0	0	0
2014/09/22	R208	06/08/2015	8.01	Put	Bond Future	1,714.4500	1.7144	1,682.3000	1.6823	(1.875)	0	0	0
2014/09/22	R208	06/08/2015	8.00	Put	Bond Future	1,732.8700	1.7329	1,700.5400	1.7005	(1.866)	0	0	0
2014/09/22	R208	06/08/2015	7.99	Put	Bond Future	1,751.8000	1.7518	1,719.2900	1.7193	(1.856)	0	0	0
2014/09/22	R208	06/08/2015	8.85	Put	Bond Future	636.8400	0.6368	619.1100	0.6191	(2.784)	0	0	198
2014/09/22	R209	06/11/2014	8.95	Call	Bond Future	2,360.8500	2.3609	2,405.9400	2.4059	1.910	0	0	2,050
2014/09/22	R209	06/11/2014	9.50	Call	Bond Future	5,668.9900	5.6690	5,773.8800	5.7739	1.850	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
2014/09/22	R209	06/11/2014			Bond Future	8.7421	76.7763	8.7263	76.9002	(0.181)	0.0000	0.0000	28,923
2014/09/22	R209	06/11/2014	8.99	Put	Bond Future	670.9900	0.6710	597.5400	0.5975	(10.947)	0	0	0
2014/09/22	R209	06/11/2014	10.00	Call	Bond Future	8,921.8000	8.9218	9,043.5200	9.0435	1.364	0	0	0
2014/09/22	R209	06/11/2014	9.05	Put	Bond Future	547.5700	0.5476	482.1800	0.4822	(11.942)	0	0	0
2014/09/22	R209	06/11/2014	9.58	Put	Bond Future	63.4900	0.0635	49.1500	0.0492	(22.586)	0	0	907
2014/09/22	R209	06/11/2014	8.95	Put	Bond Future	764.7200	0.7647	685.8800	0.6859	(10.310)	0	0	0
2014/09/22	R209	06/11/2014	9.01	Put	Bond Future	627.5900	0.6276	556.8500	0.5569	(11.272)	0	0	0
2014/09/22	R209	06/11/2014	9.50	Put	Bond Future	91.4800	0.0915	72.4400	0.0724	(20.813)	0	0	5,500
2014/09/22	R209	06/11/2014	10.05	Call	Bond Future	9,239.9900	9.2400	9,362.2300	9.3622	1.323	0	0	0
2014/09/22	R209	06/11/2014	8.50	Call	Bond Future	664.0200	0.6640	662.6100	0.6626	(0.212)	0	0	5,500
2014/09/22	R209	06/11/2014	8.75	Put	Bond Future	1,390.5300	1.3905	1,286.3300	1.2863	(7.494)	0	0	0
2014/09/22	R209	06/11/2014	9.00	Put	Bond Future	649.0100	0.6490	576.9100	0.5769	(11.109)	0	0	0
2014/09/22	R209	06/11/2014	9.95	Call	Bond Future	8,601.7500	8.6017	8,722.8100	8.7228	1.407	0	0	0
2014/09/22	R209	06/11/2014	8.99	Call	Bond Future	2,568.3200	2.5683	2,618.8000	2.6188	1.965	0	0	0
2014/09/22	R209	06/11/2014	9.25	Call	Bond Future	4,071.6500	4.0717	4,154.7300	4.1547	2.040	0	0	0
2014/09/22	R209	06/11/2014	10.05	Put	Bond Future	4.9400	0.0049	3.2500	0.0033	(34.211)	0	0	2,050
2014/09/22	R209	06/11/2014	10.00	Put	Bond Future	6.7100	0.0067	4.5000	0.0045	(32.936)	0	0	1,640
2014/09/22	R209	06/11/2014	9.05	Call	Bond Future	2,893.1800	2.8932	2,951.7200	2.9517	2.023	0	0	2,050
2014/09/22	R209	06/11/2014	9.58	Call	Bond Future	6,192.3600	6.1924	6,301.9500	6.3020	1.770	0	0	0
2014/09/22	R209	06/11/2014	8.75	Call	Bond Future	1,451.9900	1.4520	1,471.7200	1.4717	1.359	0	0	2,200
2014/09/22	R209	06/11/2014	9.00	Call	Bond Future	2,621.3400	2.6213	2,673.1700	2.6732	1.977	0	0	1,640
2014/09/22	R209	06/11/2014	9.25	Put	Bond Future	261.7300	0.2617	220.8800	0.2209	(15.608)	0	0	2,200
2014/09/22	R209	06/11/2014	8.50	Put	Bond Future	2,590.1800	2.5902	2,464.8400	2.4648	(4.839)	0	0	0
2014/09/22	R209	06/11/2014	9.01	Call	Bond Future	2,674.8100	2.6748	2,728.0000	2.7280	1.989	0	0	0
2014/09/22	R209	06/11/2014	9.95	Put	Bond Future	9.0600	0.0091	6.1900	0.0062	(31.678)	0	0	2,050
2014/09/22	R209	05/02/2015	9.00	Put	Bond Future	1,858.5600	1.8586	1,783.7800	1.7838	(4.024)	0	0	0
2014/09/22	R209	05/02/2015			Bond Future	8.8004	77.9843	8.7843	78.1087	(0.183)	0.0000	0.0000	0
2014/09/22	R209	05/02/2015	9.25	Call	Bond Future	4,562.3600	4.5624	4,627.8500	4.6279	1.435	0	0	0
2014/09/22	R209	05/02/2015	9.26	Call	Bond Future	4,612.9300	4.6129	4,679.0400	4.6790	1.433	0	0	0
2014/09/22	R209	05/02/2015	9.25	Put	Bond Future	1,212.6700	1.2127	1,153.8000	1.1538	(4.855)	0	0	0
2014/09/22	R209	05/02/2015	9.24	Call	Bond Future	4,512.1600	4.5122	4,577.0300	4.5770	1.438	0	0	0
2014/09/22	R209	05/02/2015	9.00	Call	Bond Future	3,374.3700	3.3744	3,423.9500	3.4239	1.469	0	0	0
2014/09/22	R209	05/02/2015	9.24	Put	Bond Future	1,234.4700	1.2345	1,174.9800	1.1750	(4.819)	0	0	0
2014/09/22	R209	05/02/2015	9.26	Put	Bond Future	1,191.3500	1.1914	1,133.1000	1.1331	(4.889)	0	0	0
2014/09/22	R209	07/05/2015			Bond Future	8.8460	76.1717	8.8290	76.3017	(0.192)	0.0000	0.0000	0
2014/09/22	R209	07/05/2015	8.99	Put	Bond Future	2,869.4500	2.8694	2,792.4600	2.7925	(2.683)	0	0	0
2014/09/22	R209	07/05/2015	9.01	Put	Bond Future	2,802.7200	2.8027	2,726.6800	2.7267	(2.713)	0	0	0
2014/09/22	R209	07/05/2015	9.00	Put	Bond Future	2,835.8100	2.8358	2,759.3000	2.7593	(2.698)	0	0	0
2014/09/22	R209	07/05/2015	8.99	Call	Bond Future	3,957.4500	3.9575	4,010.3800	4.0104	1.337	0	0	0
2014/09/22	R209	07/05/2015	9.00	Call	Bond Future	3,998.4800	3.9985	4,051.8900	4.0519	1.336	0	0	0
2014/09/22	R209	07/05/2015	9.01	Call	Bond Future	4,039.9500	4.0400	4,093.8300	4.0938	1.334	0	0	0
2014/09/22	R209	06/08/2015	8.99	Put	Bond Future	3,610.8100	3.6108	3,536.1500	3.5362	(2.068)	0	0	0
2014/09/22	R209	06/08/2015			Bond Future	8.8737	77.6366	8.8569	77.7644	(0.190)	0.0000	0.0000	0
2014/09/22	R209	06/08/2015	9.01	Put	Bond Future	3,541.7800	3.5418	3,467.8900	3.4679	(2.086)	0	0	0
2014/09/22	R209	06/08/2015	9.90	Call	Bond Future	8,622.8400	8.6228	8,708.6200	8.7086	0.995	0	0	0
2014/09/22	R209	06/08/2015	9.00	Call	Bond Future	4,525.1800	4.5252	4,578.7200	4.5787	1.183	0	0	0
2014/09/22	R209	06/08/2015	9.01	Call	Bond Future	4,565.3200	4.5653	4,619.2500	4.6193	1.181	0	0	0
2014/09/22	R209	06/08/2015	8.99	Call	Bond Future	4,485.4800	4.4855	4,538.6400	4.5386	1.185	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
2014/09/22	R209	06/08/2015	9.00	Put	Bond Future	3,576.0200	3.5760	3,501.7400	3.5017	(2.077)	0	0	0
2014/09/22	R209	06/08/2015	9.90	Put	Bond Future	1,411.6100	1.4116	1,369.5700	1.3696	(2.978)	0	0	2,914
2014/09/22	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R210	06/11/2014			Bond Future	172.3480	172.3480	172.3431	172.3431	(0.003)	0.0000	0.0000	642
2014/09/22	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R210	06/11/2014	169.00	Call	Bond Future	3,348.0200	3.3480	3,343.1300	3.3431	(0.146)	0	0	0
2014/09/22	R210	06/11/2014	169.01	Call	Bond Future	3,338.0200	3.3380	3,333.1300	3.3331	(0.146)	0	0	0
2014/09/22	R210	06/11/2014	168.99	Call	Bond Future	3,358.0200	3.3580	3,353.1300	3.3531	(0.146)	0	0	0
2014/09/22	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R210	05/02/2015			Bond Future	175.0810	175.0810	175.0726	175.0726	(0.005)	0.0000	0.0000	0
2014/09/22	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R210	05/02/2015	175.01	Call	Bond Future	71.0200	0.0710	62.6500	0.0626	(11.785)	0	0	0
2014/09/22	R210	05/02/2015	174.99	Call	Bond Future	91.0200	0.0910	82.6500	0.0827	(9.196)	0	0	0
2014/09/22	R210	05/02/2015	175.00	Call	Bond Future	81.0200	0.0810	72.6500	0.0726	(10.331)	0	0	0
2014/09/22	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R211	06/11/2014	130.00	Call	Bond Future	2,371.7300	2.3717	2,364.2400	2.3642	(0.316)	0	0	0
2014/09/22	R211	06/11/2014	130.01	Call	Bond Future	2,361.7300	2.3617	2,354.2400	2.3542	(0.317)	0	0	0
2014/09/22	R211	06/11/2014			Bond Future	132.3717	132.3717	132.3642	132.3642	(0.006)	0.0000	0.0000	1,120
2014/09/22	R211	06/11/2014	129.99	Call	Bond Future	2,381.7300	2.3817	2,374.2400	2.3742	(0.314)	0	0	0
2014/09/22	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R211	05/02/2015			Bond Future	132.8650	132.8650	132.8550	132.8550	(0.008)	0.0000	0.0000	0
2014/09/22	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R211	05/02/2015	132.99	Put	Bond Future	124.9700	0.1250	135.0500	0.1351	8.066	0	0	0
2014/09/22	R211	05/02/2015	133.01	Put	Bond Future	144.9700	0.1450	155.0500	0.1551	6.953	0	0	0
2014/09/22	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R211	05/02/2015	133.00	Put	Bond Future	134.9700	0.1350	145.0500	0.1451	7.468	0	0	0
2014/09/22	R212	06/11/2014			Bond Future	136.8841	136.8841	136.8795	136.8795	(0.003)	0.0000	0.0000	14,864
2014/09/22	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R212	06/11/2014	135.00	Call	Bond Future	1,884.0700	1.8841	1,879.5100	1.8795	(0.242)	0	0	0
2014/09/22	R212	06/11/2014	135.01	Call	Bond Future	1,874.0700	1.8741	1,869.5100	1.8695	(0.243)	0	0	0
2014/09/22	R212	06/11/2014	134.99	Call	Bond Future	1,894.0700	1.8941	1,889.5100	1.8895	(0.241)	0	0	0
2014/09/22	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R212	05/02/2015			Bond Future	137.2922	137.2922	137.2850	137.2850	(0.005)	0.0000	0.0000	0
2014/09/22	R212	05/02/2015	137.99	Put	Bond Future	697.8100	0.6978	705.0500	0.7050	1.038	0	0	0
2014/09/22	R212	05/02/2015	138.01	Put	Bond Future	717.8100	0.7178	725.0500	0.7250	1.009	0	0	0
2014/09/22	R212	05/02/2015	138.00	Put	Bond Future	707.8100	0.7078	715.0500	0.7150	1.023	0	0	0
2014/09/22	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	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
2014/09/22	R213	06/11/2014	8.84	Call	Bond Future	2,429.9300	2.4299	2,478.4400	2.4784	1.996	0	0	0
2014/09/22	R213	06/11/2014	8.85	Put	Bond Future	683.8200	0.6838	609.3400	0.6093	(10.892)	0	0	0
2014/09/22	R213	06/11/2014			Bond Future	8.6156	87.3640	8.5996	87.4884	(0.185)	0.0000	0.0000	28,658
2014/09/22	R213	06/11/2014	8.85	Call	Bond Future	2,482.4500	2.4825	2,532.3300	2.5323	2.009	0	0	0
2014/09/22	R213	06/11/2014	8.86	Call	Bond Future	2,535.4700	2.5355	2,586.7200	2.5867	2.021	0	0	0
2014/09/22	R213	06/11/2014	8.84	Put	Bond Future	706.9100	0.7069	631.0600	0.6311	(10.730)	0	0	0
2014/09/22	R213	06/11/2014	8.86	Put	Bond Future	661.3200	0.6613	588.2100	0.5882	(11.055)	0	0	0
2014/09/22	R213	05/02/2015	9.26	Put	Bond Future	927.8300	0.9278	877.4400	0.8774	(5.431)	0	0	0
2014/09/22	R213	05/02/2015			Bond Future	8.6801	88.7386	8.6639	88.8633	(0.187)	0.0000	0.0000	0
2014/09/22	R213	05/02/2015	9.25	Put	Bond Future	945.4500	0.9455	894.4700	0.8945	(5.392)	0	0	0
2014/09/22	R213	05/02/2015	9.24	Put	Bond Future	963.3500	0.9633	911.7700	0.9118	(5.354)	0	0	0
2014/09/22	R213	05/02/2015	9.25	Call	Bond Future	5,165.1700	5.1652	5,238.9200	5.2389	1.428	0	0	0
2014/09/22	R213	05/02/2015	9.26	Call	Bond Future	5,218.9000	5.2189	5,293.2400	5.2932	1.424	0	0	0
2014/09/22	R213	05/02/2015	9.24	Call	Bond Future	5,111.6300	5.1116	5,184.7800	5.1848	1.431	0	0	0
2014/09/22	R213	07/05/2015	8.74	Call	Bond Future	3,430.7700	3.4308	3,477.5700	3.4776	1.364	0	0	0
2014/09/22	R213	07/05/2015	8.75	Put	Bond Future	3,294.7500	3.2948	3,211.3000	3.2113	(2.533)	0	0	0
2014/09/22	R213	07/05/2015			Bond Future	8.7270	86.7129	8.7098	86.8436	(0.197)	0.0000	0.0000	0
2014/09/22	R213	07/05/2015	8.75	Call	Bond Future	3,469.0000	3.4690	3,516.2600	3.5163	1.362	0	0	0
2014/09/22	R213	07/05/2015	8.76	Call	Bond Future	3,507.7200	3.5077	3,555.4500	3.5555	1.361	0	0	0
2014/09/22	R213	07/05/2015	8.74	Put	Bond Future	3,332.2200	3.3322	3,248.3100	3.2483	(2.518)	0	0	0
2014/09/22	R213	07/05/2015	8.76	Put	Bond Future	3,257.8700	3.2579	3,174.8900	3.1749	(2.547)	0	0	0
2014/09/22	R214	06/11/2014	9.20	Call	Bond Future	3,408.9900	3.4090	3,478.5500	3.4786	2.040	0	0	2,500
2014/09/22	R214	06/11/2014	9.64	Call	Bond Future	6,267.1300	6.2671	6,379.6500	6.3797	1.795	0	0	0
2014/09/22	R214	06/11/2014			Bond Future	8.8277	77.6269	8.8118	77.7568	(0.180)	0.0000	0.0000	6,066
2014/09/22	R214	06/11/2014	9.20	Put	Bond Future	464.8600	0.4649	404.5400	0.4045	(12.976)	0	0	0
2014/09/22	R214	06/11/2014	9.65	Call	Bond Future	6,334.5500	6.3346	6,447.6600	6.4477	1.786	0	0	0
2014/09/22	R214	06/11/2014	9.66	Call	Bond Future	6,402.0000	6.4020	6,515.6800	6.5157	1.776	0	0	0
2014/09/22	R214	06/11/2014	9.80	Call	Bond Future	7,345.5300	7.3455	7,465.6900	7.4657	1.636	0	0	0
2014/09/22	R214	06/11/2014	9.64	Put	Bond Future	80.1900	0.0802	62.8300	0.0628	(21.649)	0	0	0
2014/09/22	R214	06/11/2014	9.66	Put	Bond Future	73.3900	0.0734	57.1900	0.0572	(22.074)	0	0	0
2014/09/22	R214	06/11/2014	9.65	Put	Bond Future	76.7200	0.0767	59.9500	0.0600	(21.859)	0	0	0
2014/09/22	R214	06/11/2014	9.80	Put	Bond Future	38.6300	0.0386	28.9100	0.0289	(25.162)	0	0	2,500
2014/09/22	R214	05/02/2015	9.50	Call	Bond Future	5,652.2500	5.6523	5,730.8700	5.7309	1.391	0	0	0
2014/09/22	R214	05/02/2015			Bond Future	8.8872	78.8483	8.8710	78.9787	(0.182)	0.0000	0.0000	0
2014/09/22	R214	05/02/2015	9.51	Call	Bond Future	5,707.2300	5.7072	5,786.4500	5.7864	1.388	0	0	0
2014/09/22	R214	05/02/2015	9.50	Put	Bond Future	959.4100	0.9594	907.5700	0.9076	(5.403)	0	0	0
2014/09/22	R214	05/02/2015	9.49	Call	Bond Future	5,597.2900	5.5973	5,675.3000	5.6753	1.394	0	0	0
2014/09/22	R214	05/02/2015	9.49	Put	Bond Future	977.1200	0.9771	924.6700	0.9247	(5.368)	0	0	0
2014/09/22	R214	05/02/2015	9.51	Put	Bond Future	941.8400	0.9418	890.6000	0.8906	(5.440)	0	0	0
2014/09/22	R214	07/05/2015			Bond Future	8.9313	76.9065	8.9143	77.0426	(0.190)	0.0000	0.0000	0
2014/09/22	R214	07/05/2015	9.15	Call	Bond Future	4,549.5100	4.5495	4,608.0500	4.6081	1.287	0	0	0
2014/09/22	R214	07/05/2015	9.16	Call	Bond Future	4,593.7300	4.5937	4,652.7600	4.6528	1.285	0	0	0
2014/09/22	R214	07/05/2015	9.14	Put	Bond Future	2,865.6400	2.8656	2,787.6400	2.7876	(2.722)	0	0	0
2014/09/22	R214	07/05/2015	9.16	Put	Bond Future	2,799.8100	2.7998	2,722.7800	2.7228	(2.751)	0	0	0
2014/09/22	R214	07/05/2015	9.15	Put	Bond Future	2,832.5700	2.8326	2,755.0500	2.7550	(2.737)	0	0	0
2014/09/22	R214	07/05/2015	9.14	Call	Bond Future	4,505.4700	4.5055	4,563.5300	4.5635	1.289	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
2014/09/22	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R248	06/11/2014			Bond Future	8.8733	100.4051	8.8625	100.5192	(0.122)	0.0000	0.0000	29,570
2014/09/22	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R248	06/11/2014	9.72	Call	Bond Future	8,245.9000	8.2459	8,359.9900	8.3600	1.384	0	0	0
2014/09/22	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R248	06/11/2014	9.73	Call	Bond Future	8,335.8700	8.3359	8,449.9600	8.4500	1.369	0	0	0
2014/09/22	R248	06/11/2014	9.74	Call	Bond Future	8,425.6800	8.4257	8,539.7700	8.5398	1.354	0	0	0
2014/09/22	R248	05/02/2015			Bond Future	8.9341	101.9848	8.9232	102.0988	(0.123)	0.0000	0.0000	1,277
2014/09/22	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R248	05/02/2015	9.50	Call	Bond Future	5,581.3700	5.5814	5,695.3500	5.6953	2.042	0	0	0
2014/09/22	R248	05/02/2015	9.51	Call	Bond Future	5,674.8900	5.6749	5,788.8700	5.7889	2.008	0	0	0
2014/09/22	R248	05/02/2015	9.49	Call	Bond Future	5,487.6700	5.4877	5,601.6500	5.6016	2.077	0	0	0
2014/09/22	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R248	07/05/2015			Bond Future	8.9796	99.2996	8.9679	99.4200	(0.130)	0.0000	0.0000	0
2014/09/22	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/22	R248	07/05/2015	9.26	Call	Bond Future	2,812.3400	2.8123	2,932.6700	2.9327	4.279	0	0	0
2014/09/22	R248	07/05/2015	9.24	Call	Bond Future	2,616.5400	2.6165	2,736.8700	2.7369	4.599	0	0	0
2014/09/22	R248	07/05/2015	9.25	Call	Bond Future	2,714.5300	2.7145	2,834.8600	2.8349	4.433	0	0	0

Total

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