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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

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
2014/09/09	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	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
2014/09/09	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	2025	06/11/2014	117.01	Call	Bond Future	990.5100	0.9905	986.7200	0.9867	(0.383)	0	0	0
2014/09/09	2025	06/11/2014			Bond Future	118.0005	118.0005	117.9967	117.9967	(0.003)	0.0000	0.0000	16
2014/09/09	2025	06/11/2014	116.99	Call	Bond Future	1,010.5100	1.0105	1,006.7200	1.0067	(0.375)	0	0	0
2014/09/09	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2025	06/11/2014	117.00	Call	Bond Future	1,000.5100	1.0005	996.7200	0.9967	(0.379)	0	0	0
2014/09/09	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2025	05/02/2015			Bond Future	118.7277	118.7277	118.7226	118.7226	(0.004)	0.0000	0.0000	0
2014/09/09	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2025	05/02/2015	118.99	Put	Bond Future	262.3400	0.2623	267.3800	0.2674	1.921	0	0	0
2014/09/09	2025	05/02/2015	119.01	Put	Bond Future	282.3400	0.2823	287.3800	0.2874	1.785	0	0	0
2014/09/09	2025	05/02/2015	119.00	Put	Bond Future	272.3400	0.2723	277.3800	0.2774	1.851	0	0	0
2014/09/09	2030	06/11/2014	9.01	Call	Bond Future	3,687.4400	3.6874	2,907.2500	2.9073	(21.158)	0	0	0
2014/09/09	2030	06/11/2014			Bond Future	8.5449	97.6264	8.6411	96.8462	1.126	0.0000	0.0000	4,188
2014/09/09	2030	06/11/2014	8.99	Call	Bond Future	3,533.1100	3.5331	2,752.9200	2.7529	(22.082)	0	0	0
2014/09/09	2030	06/11/2014	9.00	Call	Bond Future	3,610.3200	3.6103	2,830.1300	2.8301	(21.610)	0	0	0
2014/09/09	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2030	05/02/2015			Bond Future	8.6064	95.1661	8.7058	94.3726	1.155	0.0000	0.0000	0
2014/09/09	2030	05/02/2015	9.25	Call	Bond Future	4,973.5600	4.9736	4,180.1500	4.1801	(15.953)	0	0	0
2014/09/09	2030	05/02/2015	9.24	Call	Bond Future	4,899.1600	4.8992	4,105.7500	4.1057	(16.195)	0	0	0
2014/09/09	2030	05/02/2015	9.26	Call	Bond Future	5,047.8700	5.0479	4,254.4600	4.2545	(15.718)	0	0	0
2014/09/09	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2030	07/05/2015			Bond Future	8.6565	96.8051	8.7594	95.9953	1.188	0.0000	0.0000	0
2014/09/09	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	152.1100	0.1521	100.000	0	0	0
2014/09/09	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2030	07/05/2015	8.74	Call	Bond Future	657.6900	0.6577	0.0000	0.0000	(100.000)	0	0	0
2014/09/09	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	73.7400	0.0737	100.000	0	0	0
2014/09/09	2030	07/05/2015	8.75	Call	Bond Future	736.0600	0.7361	0.0000	0.0000	(100.000)	0	0	0
2014/09/09	2030	07/05/2015	8.76	Call	Bond Future	814.3300	0.8143	4.5300	0.0045	(99.444)	0	0	0

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2014/09/09	2037	06/11/2014	9.69	Call	Bond Future	7,697.4100		7.6974	7,081.8200	7.0818	(7.997)	0	0	0
2014/09/09	2037	06/11/2014	9.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2037	06/11/2014			Bond Future	8.8190		99.2709	8.8845	98.6553	0.743	0.0000	0.0000	6,708
2014/09/09	2037	06/11/2014	9.70	Call	Bond Future	7,780.0200		7.7800	7,164.4300	7.1644	(7.912)	0	0	0
2014/09/09	2037	06/11/2014	9.71	Call	Bond Future	7,862.5100		7.8625	7,246.9200	7.2469	(7.829)	0	0	0
2014/09/09	2037	06/11/2014	9.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2037	06/11/2014	9.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2037	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2037	05/02/2015			Bond Future	8.8799		96.5863	8.9474	95.9600	0.761	0.0000	0.0000	3,280
2014/09/09	2037	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2037	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2037	05/02/2015	9.50	Call	Bond Future	5,513.2700		5.5133	4,886.9500	4.8869	(11.360)	0	0	0
2014/09/09	2037	05/02/2015	9.51	Call	Bond Future	5,598.0100		5.5980	4,971.6900	4.9717	(11.188)	0	0	0
2014/09/09	2037	05/02/2015	9.49	Call	Bond Future	5,428.4000		5.4284	4,802.0800	4.8021	(11.538)	0	0	0
2014/09/09	2037	07/05/2015	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2037	07/05/2015			Bond Future	8.9306		98.2500	9.0004	97.6102	0.782	0.0000	0.0000	0
2014/09/09	2037	07/05/2015	9.00	Put	Bond Future	0.0000		0.0000	3.5600	0.0036	100.000	0	0	0
2014/09/09	2037	07/05/2015	9.01	Call	Bond Future	727.2900		0.7273	87.5400	0.0875	(87.964)	0	0	0
2014/09/09	2037	07/05/2015	8.99	Call	Bond Future	544.9600		0.5450	0.0000	0.0000	(100.000)	0	0	0
2014/09/09	2037	07/05/2015	9.00	Call	Bond Future	636.1900		0.6362	0.0000	0.0000	(100.000)	0	0	0
2014/09/09	2037	07/05/2015	8.99	Put	Bond Future	0.0000		0.0000	94.7900	0.0948	100.000	0	0	0
2014/09/09	2038	06/11/2014	120.01	Call	Bond Future	3,196.7400		3.1967	3,193.1700	3.1932	(0.112)	0	0	0
2014/09/09	2038	06/11/2014			Bond Future	123.2067		123.2067	123.2032	123.2032	(0.003)	0.0000	0.0000	1,860
2014/09/09	2038	06/11/2014	119.99	Call	Bond Future	3,216.7400		3.2167	3,213.1700	3.2132	(0.111)	0	0	0
2014/09/09	2038	06/11/2014	120.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2038	06/11/2014	120.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2038	06/11/2014	119.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2038	06/11/2014	120.00	Call	Bond Future	3,206.7400		3.2067	3,203.1700	3.2032	(0.111)	0	0	0
2014/09/09	2038	05/02/2015	123.00	Call	Bond Future	872.3600		0.8724	867.6600	0.8677	(0.539)	0	0	0
2014/09/09	2038	05/02/2015			Bond Future	123.8724		123.8724	123.8677	123.8677	(0.004)	0.0000	0.0000	0
2014/09/09	2038	05/02/2015	123.01	Call	Bond Future	862.3600		0.8624	857.6600	0.8577	(0.545)	0	0	0
2014/09/09	2038	05/02/2015	122.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2038	05/02/2015	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2038	05/02/2015	122.99	Call	Bond Future	882.3600		0.8824	877.6600	0.8777	(0.533)	0	0	0
2014/09/09	2038	05/02/2015	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2044	06/11/2014			Bond Future	8.8924		100.9500	8.9529	100.3348	0.680	0.0000	0.0000	2,473
2014/09/09	2044	06/11/2014	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2044	06/11/2014	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2044	06/11/2014	8.99	Call	Bond Future	989.9100		0.9899	374.6500	0.3747	(62.153)	0	0	0
2014/09/09	2044	06/11/2014	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2044	06/11/2014	9.00	Call	Bond Future	1,090.4000		1.0904	475.1400	0.4751	(56.425)	0	0	0
2014/09/09	2044	06/11/2014	9.01	Call	Bond Future	1,190.7000		1.1907	575.4400	0.5754	(51.672)	0	0	0
2014/09/09	2044	05/02/2015	9.00	Call	Bond Future	490.9900		0.4910	0.0000	0.0000	(100.000)	0	0	0
2014/09/09	2044	05/02/2015			Bond Future	8.9512		98.1667	9.0135	97.5407	0.696	0.0000	0.0000	0
2014/09/09	2044	05/02/2015	9.01	Call	Bond Future	591.1000		0.5911	0.0000	0.0000	(100.000)	0	0	0
2014/09/09	2044	05/02/2015	8.99	Put	Bond Future	0.0000		0.0000	235.3000	0.2353	100.000	0	0	0

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2014/09/09	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	34.9000	0.0349	100.000	0	0	0
2014/09/09	2044	05/02/2015	8.99	Call	Bond Future	390.7000	0.3907	0.0000	0.0000	(100.000)	0	0	0
2014/09/09	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	135.0100	0.1350	100.000	0	0	0
2014/09/09	2044	07/05/2015			Bond Future	9.0004	99.8577	9.0647	99.2182	0.714	0.0000	0.0000	0
2014/09/09	2044	07/05/2015	8.99	Put	Bond Future	103.8300	0.1038	743.3400	0.7433	615.920	0	0	0
2014/09/09	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	543.2600	0.5433	100.000	0	0	0
2014/09/09	2044	07/05/2015	9.00	Put	Bond Future	3.7100	0.0037	643.2200	0.6432	17237.466	0	0	0
2014/09/09	2044	07/05/2015	9.01	Call	Bond Future	96.2500	0.0963	0.0000	0.0000	(100.000)	0	0	0
2014/09/09	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2046	06/11/2014	104.45	Call	Bond Future	19,227.6300	19.2276	19,224.3100	19.2243	(0.017)	0	0	0
2014/09/09	2046	06/11/2014			Bond Future	123.6776	123.6776	123.6743	123.6743	(0.003)	0.0000	0.0000	5,389
2014/09/09	2046	06/11/2014	104.43	Call	Bond Future	19,247.6300	19.2476	19,244.3100	19.2443	(0.017)	0	0	0
2014/09/09	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2046	06/11/2014	104.44	Call	Bond Future	19,237.6300	19.2376	19,234.3100	19.2343	(0.017)	0	0	0
2014/09/09	2046	05/02/2015			Bond Future	125.6522	125.6522	125.6475	125.6475	(0.004)	0.0000	0.0000	0
2014/09/09	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2046	05/02/2015	123.99	Call	Bond Future	1,662.1800	1.6622	1,657.4600	1.6575	(0.284)	0	0	0
2014/09/09	2046	05/02/2015	124.01	Call	Bond Future	1,642.1800	1.6422	1,637.4600	1.6375	(0.287)	0	0	0
2014/09/09	2046	05/02/2015	124.00	Call	Bond Future	1,652.1800	1.6522	1,647.4600	1.6475	(0.286)	0	0	0
2014/09/09	2050	06/11/2014			Bond Future	133.2907	133.2907	133.2871	133.2871	(0.003)	0.0000	0.0000	2,490
2014/09/09	2050	06/11/2014	126.00	Call	Bond Future	7,290.6600	7.2907	7,287.0600	7.2871	(0.049)	0	0	0
2014/09/09	2050	06/11/2014	126.01	Call	Bond Future	7,280.6600	7.2807	7,277.0600	7.2771	(0.049)	0	0	0
2014/09/09	2050	06/11/2014	125.99	Call	Bond Future	7,300.6600	7.3007	7,297.0600	7.2971	(0.049)	0	0	0
2014/09/09	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2050	05/02/2015			Bond Future	133.9704	133.9704	133.9654	133.9654	(0.004)	0.0000	0.0000	0
2014/09/09	2050	05/02/2015	130.01	Call	Bond Future	3,960.3600	3.9604	3,955.4200	3.9554	(0.125)	0	0	0
2014/09/09	2050	05/02/2015	129.99	Call	Bond Future	3,980.3600	3.9804	3,975.4200	3.9754	(0.124)	0	0	0
2014/09/09	2050	05/02/2015	130.00	Call	Bond Future	3,970.3600	3.9704	3,965.4200	3.9654	(0.124)	0	0	0
2014/09/09	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	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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2014/09/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	AL12	06/11/2014			Index Future	517.5600	517.5600	514.0000	514.0000	(0.688)	0.0000	0.0000	0
2014/09/09	AL12	05/02/2015			Index Future	525.7560	525.7560	522.1350	522.1350	(0.689)	0.0000	0.0000	0
2014/09/09	AL12	07/05/2015			Index Future	534.7890	534.7890	531.0910	531.0910	(0.691)	0.0000	0.0000	0
2014/09/09	AL37	06/11/2014			Index Future	439.4430	439.4430	438.1280	438.1280	(0.299)	0.0000	0.0000	0
2014/09/09	AL37	05/02/2015			Index Future	446.4010	446.4010	445.0620	445.0620	(0.300)	0.0000	0.0000	0
2014/09/09	AL7T	06/11/2014			Index Future	519.3970	519.3970	516.3770	516.3770	(0.581)	0.0000	0.0000	1
2014/09/09	AL7T	05/02/2015			Index Future	527.6220	527.6220	524.5490	524.5490	(0.582)	0.0000	0.0000	0
2014/09/09	ALBI	06/11/2014			Index Future	471.2630	471.2630	468.8430	468.8430	(0.514)	0.0000	0.0000	584
2014/09/09	ALBI	05/02/2015			Index Future	478.7260	478.7260	476.2630	476.2630	(0.514)	0.0000	0.0000	65
2014/09/09	ALBI	07/05/2015			Index Future	486.9510	486.9510	484.4320	484.4320	(0.517)	0.0000	0.0000	0
2014/09/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	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
2014/09/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/09/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/09	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	EL28	06/11/2014			Bond Future	124.5862	124.5862	124.5829	124.5829	(0.003)	0.0000	0.0000	0
2014/09/09	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	EL28	06/11/2014	122.00	Call	Bond Future	2,586.1800	2.5862	2,582.9000	2.5829	(0.127)	0	0	0

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2014/09/09	EL28	06/11/2014	122.01	Call	Bond Future	2,576.1800	2.5762	2,572.9000	2.5729	(0.127)	0	0	0
2014/09/09	EL28	06/11/2014	121.99	Call	Bond Future	2,596.1800	2.5962	2,592.9000	2.5929	(0.126)	0	0	0
2014/09/09	EL28	05/02/2015	126.00	Call	Bond Future	575.3800	0.5754	570.8400	0.5708	(0.789)	0	0	0
2014/09/09	EL28	05/02/2015			Bond Future	126.5754	126.5754	126.5708	126.5708	(0.004)	0.0000	0.0000	0
2014/09/09	EL28	05/02/2015	126.01	Call	Bond Future	565.3800	0.5654	560.8400	0.5608	(0.803)	0	0	0
2014/09/09	EL28	05/02/2015	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	EL28	05/02/2015	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	EL28	05/02/2015	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	EL28	05/02/2015	125.99	Call	Bond Future	585.3800	0.5854	580.8400	0.5808	(0.776)	0	0	0
2014/09/09	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	ES33	06/11/2014			Bond Future	9.5622	83.3065	9.6327	82.7831	0.737	0.0000	0.0000	6,220
2014/09/09	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	ES33	06/11/2014	10.29	Call	Bond Future	5,166.1300	5.1661	4,642.6600	4.6427	(10.133)	0	0	0
2014/09/09	ES33	06/11/2014	10.30	Call	Bond Future	5,233.5800	5.2336	4,710.1100	4.7101	(10.002)	0	0	0
2014/09/09	ES33	06/11/2014	10.31	Call	Bond Future	5,300.9300	5.3009	4,777.4600	4.7775	(9.875)	0	0	0
2014/09/09	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	ES33	05/02/2015	10.00	Call	Bond Future	2,499.1800	2.4992	1,966.5900	1.9666	(21.311)	0	0	0
2014/09/09	ES33	05/02/2015			Bond Future	9.6514	84.6263	9.7243	84.0937	0.755	0.0000	0.0000	0
2014/09/09	ES33	05/02/2015	10.01	Call	Bond Future	2,569.1400	2.5691	2,036.5500	2.0366	(20.730)	0	0	0
2014/09/09	ES33	05/02/2015	9.99	Call	Bond Future	2,429.1300	2.4291	1,896.5400	1.8965	(21.925)	0	0	0
2014/09/09	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	ES33	07/05/2015			Bond Future	9.7251	82.2919	9.8005	81.7479	0.776	0.0000	0.0000	0
2014/09/09	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	435.8500	0.4359	100.000	0	0	0
2014/09/09	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	291.4600	0.2915	100.000	0	0	0
2014/09/09	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	363.6100	0.3636	100.000	0	0	0
2014/09/09	ES33	07/05/2015	9.76	Call	Bond Future	252.5000	0.2525	0.0000	0.0000	(100.000)	0	0	0
2014/09/09	ES33	07/05/2015	9.74	Call	Bond Future	108.1100	0.1081	0.0000	0.0000	(100.000)	0	0	0
2014/09/09	ES33	07/05/2015	9.75	Call	Bond Future	180.3500	0.1804	0.0000	0.0000	(100.000)	0	0	0
2014/09/09	GOVI	06/11/2014	449.01	Call	GOVI	208,270.0000	20.8270	184,750.0000	18.4750	(11.293)	0	0	0
2014/09/09	GOVI	06/11/2014			GOVI	469.8370	469.8370	467.4850	467.4850	(0.501)	0.0000	0.0000	400
2014/09/09	GOVI	06/11/2014	448.99	Call	GOVI	208,470.0000	20.8470	184,950.0000	18.4950	(11.282)	0	0	0
2014/09/09	GOVI	06/11/2014	449.00	Call	GOVI	208,370.0000	20.8370	184,850.0000	18.4850	(11.288)	0	0	0
2014/09/09	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	GOVI	05/02/2015	459.99	Call	GOVI	172,860.0000	17.2860	148,930.0000	14.8930	(13.844)	0	0	0
2014/09/09	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	GOVI	05/02/2015			GOVI	477.2760	477.2760	474.8830	474.8830	(0.501)	0.0000	0.0000	45
2014/09/09	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	GOVI	05/02/2015	460.00	Call	GOVI	172,760.0000	17.2760	148,830.0000	14.8830	(13.852)	0	0	0
2014/09/09	GOVI	05/02/2015	460.01	Call	GOVI	172,660.0000	17.2660	148,730.0000	14.8730	(13.860)	0	0	0
2014/09/09	GOVI	07/05/2015	449.99	Call	GOVI	354,860.0000	35.4860	330,390.0000	33.0390	(6.896)	0	0	0
2014/09/09	GOVI	07/05/2015			GOVI	485.4760	485.4760	483.0290	483.0290	(0.504)	0.0000	0.0000	0

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2014/09/09	GOVI	07/05/2015	450.00	Call	GOVI	354,760.0000	35.4760	330,290.0000	33.0290	(6.898)	0	0	0
2014/09/09	GOVI	07/05/2015	450.01	Call	GOVI	354,660.0000	35.4660	330,190.0000	33.0190	(6.900)	0	0	0
2014/09/09	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/09/09	ICAA	06/11/2014			Can-Do Interest Rate	144.9038	144.9038	144.8615	144.8615	(0.029)	0.0000	0.0000	571
2014/09/09	IGOV	06/11/2014			Index Future	220.2390	220.2390	220.1510	220.1510	(0.040)	0.0000	0.0000	1,191
2014/09/09	IGOV	05/02/2015			Index Future	223.7540	223.7540	223.6620	223.6620	(0.041)	0.0000	0.0000	0
2014/09/09	IGOV	07/05/2015			Index Future	227.6240	227.6240	227.5250	227.5250	(0.043)	0.0000	0.0000	0
2014/09/09	ILBI	06/11/2014			Index Future	596.6490	596.6490	596.4140	596.4140	(0.039)	0.0000	0.0000	0
2014/09/09	ILBI	05/02/2015			Index Future	606.1290	606.1290	605.8880	605.8880	(0.040)	0.0000	0.0000	157
2014/09/09	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/09/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/09/09	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/09/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/09/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/09/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/09/09	JBAF	17/09/2014			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	33,000
2014/09/09	JBAF	15/10/2014			Jibar Tradeable Future	6.2000	93.8000	6.2000	93.8000	0.000	0.0000	0.0000	0
2014/09/09	JBAF	19/11/2014			Jibar Tradeable Future	6.2400	93.7600	6.2400	93.7600	0.000	0.0000	0.0000	0
2014/09/09	JBAF	17/12/2014			Jibar Tradeable Future	6.2900	93.7100	6.2900	93.7100	0.000	0.0000	0.0000	0
2014/09/09	JBAF	21/01/2015			Jibar Tradeable Future	6.3500	93.6500	6.3500	93.6500	0.000	0.0000	0.0000	0
2014/09/09	JBAF	18/02/2015			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2014/09/09	JBAF	18/03/2015			Jibar Tradeable Future	6.4400	93.5600	6.4400	93.5600	0.000	0.0000	0.0000	2,850
2014/09/09	JBAF	17/06/2015			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	5,000
2014/09/09	JBAF	16/09/2015			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2014/09/09	JBAF	15/12/2015			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2014/09/09	JBAF	16/03/2016			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2014/09/09	JBAF	15/06/2016			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2014/09/09	R023	06/11/2014			Bond Future	7.7965	101.2435	7.8934	100.6622	1.243	0.0000	0.0000	9,834
2014/09/09	R023	06/11/2014	8.59	Put	Bond Future	58.3000	0.0583	89.6000	0.0896	53.688	0	0	0
2014/09/09	R023	06/11/2014	8.61	Put	Bond Future	53.1300	0.0531	82.0100	0.0820	54.357	0	0	0
2014/09/09	R023	06/11/2014	8.59	Call	Bond Future	4,693.8000	4.6938	4,143.7900	4.1438	(11.718)	0	0	0
2014/09/09	R023	06/11/2014	8.60	Put	Bond Future	55.6600	0.0557	85.7300	0.0857	54.024	0	0	0



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2014/09/09	R023	06/11/2014	8.60	Call	Bond Future	4,747.8100	4.7478	4,196.5700	4.1966	(11.610)	0	0	0
2014/09/09	R023	06/11/2014	8.61	Call	Bond Future	4,801.8900	4.8019	4,249.4600	4.2495	(11.504)	0	0	0
2014/09/09	R023	05/02/2015			Bond Future	7.8580	102.8474	7.9593	102.2559	1.289	0.0000	0.0000	0
2014/09/09	R023	05/02/2015	8.74	Put	Bond Future	325.3000	0.3253	408.9800	0.4090	25.724	0	0	0
2014/09/09	R023	05/02/2015	8.75	Call	Bond Future	5,375.9500	5.3760	4,866.6200	4.8666	(9.474)	0	0	0
2014/09/09	R023	05/02/2015	8.76	Call	Bond Future	5,423.5200	5.4235	4,912.6500	4.9126	(9.420)	0	0	0
2014/09/09	R023	05/02/2015	8.74	Call	Bond Future	5,328.3400	5.3283	4,820.5500	4.8206	(9.530)	0	0	0
2014/09/09	R023	05/02/2015	8.76	Put	Bond Future	310.7800	0.3108	391.3800	0.3914	25.935	0	0	0
2014/09/09	R023	05/02/2015	8.75	Put	Bond Future	318.0400	0.3180	400.1800	0.4002	25.827	0	0	0
2014/09/09	R023	07/05/2015	8.15	Put	Bond Future	1,740.1900	1.7402	1,984.6400	1.9846	14.047	0	0	0
2014/09/09	R023	07/05/2015	8.14	Call	Bond Future	3,153.1700	3.1532	2,795.4400	2.7954	(11.345)	0	0	0
2014/09/09	R023	07/05/2015			Bond Future	7.8945	100.6895	8.0007	100.0851	1.345	0.0000	0.0000	0
2014/09/09	R023	07/05/2015	8.15	Call	Bond Future	3,187.0800	3.1871	2,827.1500	2.8271	(11.293)	0	0	0
2014/09/09	R023	07/05/2015	8.16	Call	Bond Future	3,221.1700	3.2212	2,859.0600	2.8591	(11.242)	0	0	0
2014/09/09	R023	07/05/2015	8.14	Put	Bond Future	1,762.4000	1.7624	2,009.0500	2.0091	13.995	0	0	0
2014/09/09	R023	07/05/2015	8.16	Put	Bond Future	1,718.1900	1.7182	1,960.4600	1.9605	14.100	0	0	0
2014/09/09	R023	06/08/2015	9.07	Put	Bond Future	773.2600	0.7733	889.3800	0.8894	15.017	0	0	911
2014/09/09	R023	06/08/2015	8.24	Call	Bond Future	3,885.5200	3.8855	3,512.2700	3.5123	(9.606)	0	0	0
2014/09/09	R023	06/08/2015			Bond Future	7.8974	102.6416	8.0077	102.0281	1.398	0.0000	0.0000	0
2014/09/09	R023	06/08/2015	9.07	Call	Bond Future	7,053.2900	7.0533	6,555.9000	6.5559	(7.052)	0	0	0
2014/09/09	R023	06/08/2015	8.26	Put	Bond Future	1,955.4700	1.9555	2,192.1500	2.1922	12.103	0	0	0
2014/09/09	R023	06/08/2015	8.25	Put	Bond Future	1,975.9900	1.9760	2,214.4600	2.2145	12.068	0	0	0
2014/09/09	R023	06/08/2015	8.24	Put	Bond Future	1,996.6900	1.9967	2,236.9500	2.2369	12.033	0	0	0
2014/09/09	R023	06/08/2015	8.25	Call	Bond Future	3,919.2700	3.9193	3,544.2300	3.5442	(9.569)	0	0	0
2014/09/09	R023	06/08/2015	8.26	Call	Bond Future	3,953.1500	3.9531	3,576.3200	3.5763	(9.532)	0	0	0
2014/09/09	R157	06/11/2014	6.19	Put	Bond Future	494.8600	0.4949	494.0400	0.4940	(0.166)	0	0	0
2014/09/09	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/09/09	R157	06/11/2014	6.21	Put	Bond Future	480.3400	0.4803	479.4800	0.4795	(0.179)	0	0	0
2014/09/09	R157	06/11/2014	6.20	Put	Bond Future	487.5800	0.4876	486.7400	0.4867	(0.172)	0	0	0
2014/09/09	R157	06/11/2014	6.21	Call	Bond Future	34.0900	0.0341	33.2300	0.0332	(2.523)	0	0	0
2014/09/09	R157	06/11/2014	6.19	Call	Bond Future	31.6000	0.0316	30.7800	0.0308	(2.595)	0	0	0
2014/09/09	R157	06/11/2014	6.20	Call	Bond Future	32.8300	0.0328	31.9900	0.0320	(2.559)	0	0	0
2014/09/09	R157	05/02/2015	8.74	Call	Bond Future	1,096.3000	1.0963	1,095.9700	1.0960	(0.030)	0	0	0
2014/09/09	R157	05/02/2015	8.75	Put	Bond Future	22.7300	0.0227	22.4000	0.0224	(1.452)	0	0	0
2014/09/09	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/09/09	R157	05/02/2015	8.74	Put	Bond Future	23.1400	0.0231	22.8100	0.0228	(1.426)	0	0	0
2014/09/09	R157	05/02/2015	8.76	Put	Bond Future	22.3200	0.0223	22.0000	0.0220	(1.434)	0	0	0
2014/09/09	R157	05/02/2015	8.75	Call	Bond Future	1,101.7000	1.1017	1,101.3700	1.1014	(0.030)	0	0	0
2014/09/09	R157	05/02/2015	8.76	Call	Bond Future	1,107.0900	1.1071	1,106.7700	1.1068	(0.029)	0	0	0
2014/09/09	R186	06/11/2014	7.70	Call	Bond Future	372.5000	0.3725	239.8900	0.2399	(35.600)	0	0	1,500
2014/09/09	R186	06/11/2014	8.14	Call	Bond Future	1,652.9800	1.6530	1,246.9000	1.2469	(24.567)	0	0	0
2014/09/09	R186	06/11/2014	8.15	Put	Bond Future	1,484.3100	1.4843	1,892.7300	1.8927	27.516	0	0	0
2014/09/09	R186	06/11/2014	8.53	Call	Bond Future	3,838.7500	3.8388	3,190.2100	3.1902	(16.895)	0	0	0
2014/09/09	R186	06/11/2014			Bond Future	8.1250	122.1720	8.2216	121.3504	1.189	8.1850	8.1700	48,649
2014/09/09	R186	06/11/2014	7.80	Put	Bond Future	3,380.0900	3.3801	4,018.6000	4.0186	18.890	0	0	0
2014/09/09	R186	06/11/2014	8.30	Call	Bond Future	2,442.1200	2.4421	1,925.9200	1.9259	(21.137)	0	0	100

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2014/09/09	R186	06/11/2014	8.50	Call	Bond Future	3,642.3400		3.6423	3,008.6700	3.0087	(17.397)	0	0	0
2014/09/09	R186	06/11/2014	9.17	Call	Bond Future	8,511.6000		8.5116	7,706.7800	7.7068	(9.456)	0	0	0
2014/09/09	R186	06/11/2014	7.70	Put	Bond Future	4,084.1200		4.0841	4,773.0700	4.7731	16.869	0	0	0
2014/09/09	R186	06/11/2014	8.15	Call	Bond Future	1,697.3100		1.6973	1,284.1700	1.2842	(24.341)	0	0	0
2014/09/09	R186	06/11/2014	8.45	Put	Bond Future	590.6200		0.5906	805.0200	0.8050	36.301	0	0	6,000
2014/09/09	R186	06/11/2014	8.53	Put	Bond Future	446.3900		0.4464	619.4100	0.6194	38.760	0	0	100
2014/09/09	R186	06/11/2014	8.00	Call	Bond Future	1,106.1800		1.1062	798.1800	0.7982	(27.844)	0	0	1,500
2014/09/09	R186	06/11/2014	8.16	Call	Bond Future	1,742.3300		1.7423	1,322.1300	1.3221	(24.117)	0	0	0
2014/09/09	R186	06/11/2014	8.60	Put	Bond Future	345.1300		0.3451	486.4500	0.4865	40.947	0	0	0
2014/09/09	R186	06/11/2014	8.50	Put	Bond Future	496.6300		0.4966	684.5200	0.6845	37.833	0	0	7,000
2014/09/09	R186	06/11/2014	7.80	Call	Bond Future	555.9800		0.5560	372.9300	0.3729	(32.924)	0	0	100
2014/09/09	R186	06/11/2014	8.30	Put	Bond Future	959.7000		0.9597	1,265.0600	1.2651	31.818	0	0	100
2014/09/09	R186	06/11/2014	9.17	Put	Bond Future	28.3500		0.0284	45.0900	0.0451	59.048	0	0	2,010
2014/09/09	R186	06/11/2014	8.14	Put	Bond Future	1,525.2900		1.5253	1,940.7700	1.9408	27.239	0	0	0
2014/09/09	R186	06/11/2014	8.60	Call	Bond Future	4,310.1600		4.3102	3,629.9200	3.6299	(15.782)	0	0	0
2014/09/09	R186	06/11/2014	8.00	Put	Bond Future	2,181.7700		2.1818	2,695.3300	2.6953	23.539	0	0	0
2014/09/09	R186	06/11/2014	8.16	Put	Bond Future	1,444.1100		1.4441	1,845.4700	1.8455	27.793	0	0	0
2014/09/09	R186	06/11/2014	8.45	Call	Bond Future	3,323.6100		3.3236	2,716.4500	2.7164	(18.268)	0	0	0
2014/09/09	R186	05/02/2015	9.00	Call	Bond Future	7,145.7900		7.1458	6,447.6800	6.4477	(9.770)	0	0	0
2014/09/09	R186	05/02/2015			Bond Future	8.1849		118.8115	8.2851	117.9758	1.225	0.0000	0.0000	540
2014/09/09	R186	05/02/2015	8.75	Call	Bond Future	5,576.0700		5.5761	4,946.5200	4.9465	(11.290)	0	0	0
2014/09/09	R186	05/02/2015	8.76	Call	Bond Future	5,636.4800		5.6365	5,003.8300	5.0038	(11.224)	0	0	0
2014/09/09	R186	05/02/2015	8.74	Call	Bond Future	5,516.1300		5.5161	4,889.7200	4.8897	(11.356)	0	0	0
2014/09/09	R186	05/02/2015	8.76	Put	Bond Future	951.2100		0.9512	1,154.2700	1.1543	21.348	0	0	0
2014/09/09	R186	05/02/2015	8.75	Put	Bond Future	970.0400		0.9700	1,176.2000	1.1762	21.253	0	0	0
2014/09/09	R186	05/02/2015	9.00	Put	Bond Future	581.9300		0.5819	719.5300	0.7195	23.645	0	0	9,600
2014/09/09	R186	05/02/2015	8.74	Put	Bond Future	989.4100		0.9894	1,198.7100	1.1987	21.154	0	0	0
2014/09/09	R186	07/05/2015			Bond Future	8.2287		120.8568	8.3330	120.0034	1.268	0.0000	0.0000	0
2014/09/09	R186	07/05/2015	8.25	Call	Bond Future	3,567.7100		3.5677	3,131.3900	3.1314	(12.230)	0	0	0
2014/09/09	R186	07/05/2015	8.24	Put	Bond Future	3,433.1800		3.4332	3,853.4700	3.8535	12.242	0	0	0
2014/09/09	R186	07/05/2015	8.26	Put	Bond Future	3,353.2100		3.3532	3,767.0600	3.7671	12.342	0	0	0
2014/09/09	R186	07/05/2015	8.25	Put	Bond Future	3,393.0200		3.3930	3,810.0900	3.8101	12.292	0	0	0
2014/09/09	R186	07/05/2015	8.26	Call	Bond Future	3,609.9100		3.6099	3,170.3700	3.1704	(12.176)	0	0	0
2014/09/09	R186	07/05/2015	8.24	Call	Bond Future	3,525.7800		3.5258	3,092.6800	3.0927	(12.284)	0	0	0
2014/09/09	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R197	06/11/2014			Bond Future	288.9150		288.9150	288.4724	288.4724	(0.153)	0.0000	0.0000	939
2014/09/09	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R197	06/11/2014	285.00	Call	Bond Future	3,915.0000		3.9150	3,472.3900	3.4724	(11.305)	0	0	0
2014/09/09	R197	06/11/2014	285.01	Call	Bond Future	3,905.0000		3.9050	3,462.3900	3.4624	(11.334)	0	0	0
2014/09/09	R197	06/11/2014	284.99	Call	Bond Future	3,925.0000		3.9250	3,482.3900	3.4824	(11.277)	0	0	0
2014/09/09	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R197	05/02/2015	288.99	Put	Bond Future	1,479.0300		1.4790	1,931.3700	1.9314	30.584	0	0	0
2014/09/09	R197	05/02/2015			Bond Future	287.5110		287.5110	287.0586	287.0586	(0.157)	0.0000	0.0000	0
2014/09/09	R197	05/02/2015	289.01	Put	Bond Future	1,499.0300		1.4990	1,951.3700	1.9514	30.176	0	0	0
2014/09/09	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R197	05/02/2015	289.00	Put	Bond Future	1,489.0300		1.4890	1,941.3700	1.9414	30.378	0	0	0
2014/09/09	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2014/09/09	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R202	06/11/2014	226.99	Call	Bond Future	5,851.5200		5.8515	5,844.7900	5.8448	(0.115)	0	0	0
2014/09/09	R202	06/11/2014			Bond Future	232.8415		232.8415	232.8348	232.8348	(0.003)	0.0000	0.0000	47,402
2014/09/09	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R202	06/11/2014	227.00	Call	Bond Future	5,841.5200		5.8415	5,834.7900	5.8348	(0.115)	0	0	0
2014/09/09	R202	06/11/2014	227.01	Call	Bond Future	5,831.5200		5.8315	5,824.7900	5.8248	(0.115)	0	0	0
2014/09/09	R202	05/02/2015	233.01	Call	Bond Future	353.2400		0.3532	344.1700	0.3442	(2.568)	0	0	0
2014/09/09	R202	05/02/2015			Bond Future	233.3632		233.3632	233.3542	233.3542	(0.004)	0.0000	0.0000	0
2014/09/09	R202	05/02/2015	232.99	Call	Bond Future	373.2400		0.3732	364.1700	0.3642	(2.430)	0	0	0
2014/09/09	R202	05/02/2015	233.00	Call	Bond Future	363.2400		0.3632	354.1700	0.3542	(2.497)	0	0	0
2014/09/09	R202	05/02/2015	232.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R202	05/02/2015	233.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R202	05/02/2015	233.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R203	06/11/2014	6.86	Call	Bond Future	375.9100		0.3759	275.5800	0.2756	(26.690)	0	0	0
2014/09/09	R203	06/11/2014			Bond Future	6.8753		104.7794	6.9599	104.5597	1.231	0.0000	0.0000	14,059
2014/09/09	R203	06/11/2014	6.84	Call	Bond Future	351.0300		0.3510	255.2900	0.2553	(27.274)	0	0	45
2014/09/09	R203	06/11/2014	6.98	Call	Bond Future	547.9800		0.5480	420.2000	0.4202	(23.318)	0	0	14
2014/09/09	R203	06/11/2014	6.85	Call	Bond Future	363.3300		0.3633	265.3000	0.2653	(26.981)	0	0	0
2014/09/09	R203	06/11/2014	6.98	Put	Bond Future	276.3000		0.2763	368.2000	0.3682	33.261	0	0	0
2014/09/09	R203	06/11/2014	6.84	Put	Bond Future	442.9300		0.4429	566.8700	0.5669	27.982	0	0	0
2014/09/09	R203	06/11/2014	6.86	Put	Bond Future	415.7700		0.4158	535.1200	0.5351	28.706	0	0	0
2014/09/09	R203	06/11/2014	6.85	Put	Bond Future	429.2100		0.4292	550.8600	0.5509	28.343	0	0	0
2014/09/09	R203	05/02/2015	7.69	Call	Bond Future	1,899.7400		1.8997	1,708.2700	1.7083	(10.079)	0	0	55
2014/09/09	R203	05/02/2015			Bond Future	6.9323		106.4393	7.0266	106.2151	1.360	0.0000	0.0000	0
2014/09/09	R203	05/02/2015	8.34	Put	Bond Future	14.8700		0.0149	20.6200	0.0206	38.668	0	0	0
2014/09/09	R203	05/02/2015	8.35	Call	Bond Future	3,322.0400		3.3220	3,103.4500	3.1035	(6.580)	0	0	0
2014/09/09	R203	05/02/2015	8.36	Call	Bond Future	3,344.3700		3.3444	3,125.5900	3.1256	(6.542)	0	0	0
2014/09/09	R203	05/02/2015	8.34	Call	Bond Future	3,299.7300		3.2997	3,081.3200	3.0813	(6.619)	0	0	0
2014/09/09	R203	05/02/2015	8.36	Put	Bond Future	13.8000		0.0138	19.1800	0.0192	38.986	0	0	0
2014/09/09	R203	05/02/2015	7.69	Put	Bond Future	115.0500		0.1151	147.7400	0.1477	28.414	0	0	0
2014/09/09	R203	05/02/2015	8.35	Put	Bond Future	14.3200		0.0143	19.8900	0.0199	38.897	0	0	0
2014/09/09	R203	07/05/2015			Bond Future	6.9271		104.1010	7.0337	103.8701	1.539	0.0000	0.0000	0
2014/09/09	R203	07/05/2015	7.24	Put	Bond Future	500.9500		0.5009	588.3300	0.5883	17.443	0	0	0
2014/09/09	R203	07/05/2015	7.26	Put	Bond Future	486.1300		0.4861	571.6500	0.5716	17.592	0	0	0
2014/09/09	R203	07/05/2015	7.25	Put	Bond Future	493.3400		0.4933	579.7800	0.5798	17.521	0	0	0
2014/09/09	R203	07/05/2015	7.25	Call	Bond Future	1,190.6400		1.1906	1,046.1800	1.0462	(12.133)	0	0	0
2014/09/09	R203	07/05/2015	7.26	Call	Bond Future	1,204.9200		1.2049	1,059.5400	1.0595	(12.066)	0	0	0
2014/09/09	R203	07/05/2015	7.24	Call	Bond Future	1,176.7500		1.1767	1,033.2300	1.0332	(12.196)	0	0	0
2014/09/09	R204	06/11/2014	7.99	Put	Bond Future	16.2000		0.0162	24.4500	0.0244	50.926	0	0	1,270
2014/09/09	R204	06/11/2014			Bond Future	7.1626		106.0494	7.2405	105.7719	1.087	0.0000	0.0000	12,681
2014/09/09	R204	06/11/2014	6.99	Put	Bond Future	939.2100		0.9392	1,128.6000	1.1286	20.165	0	0	0
2014/09/09	R204	06/11/2014	7.01	Put	Bond Future	892.4800		0.8925	1,076.8400	1.0768	20.657	0	0	0
2014/09/09	R204	06/11/2014	6.99	Call	Bond Future	320.5400		0.3205	232.3700	0.2324	(27.507)	0	0	0

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2014/09/09	R204	06/11/2014	7.00	Put	Bond Future	915.6800	0.9157	1,102.5700	1.1026	20.410	0	0	0
2014/09/09	R204	06/11/2014	7.99	Call	Bond Future	2,918.9200	2.9189	2,649.6100	2.6496	(9.226)	0	0	0
2014/09/09	R204	06/11/2014	7.00	Call	Bond Future	332.9600	0.3330	242.2900	0.2423	(27.231)	0	0	0
2014/09/09	R204	06/11/2014	7.01	Call	Bond Future	345.7100	0.3457	252.5100	0.2525	(26.959)	0	0	0
2014/09/09	R204	05/02/2015			Bond Future	7.2199	103.6944	7.3039	103.4115	1.164	0.0000	0.0000	0
2014/09/09	R204	05/02/2015	8.25	Call	Bond Future	3,495.4400	3.4954	3,236.6000	3.2366	(7.405)	0	0	0
2014/09/09	R204	05/02/2015	8.26	Call	Bond Future	3,525.0600	3.5251	3,265.6300	3.2656	(7.360)	0	0	0
2014/09/09	R204	05/02/2015	8.24	Call	Bond Future	3,465.6700	3.4657	3,207.3900	3.2074	(7.453)	0	0	0
2014/09/09	R204	05/02/2015	8.26	Put	Bond Future	90.6400	0.0906	114.1600	0.1142	25.949	0	0	0
2014/09/09	R204	05/02/2015	8.25	Put	Bond Future	93.3600	0.0934	117.4700	0.1175	25.825	0	0	0
2014/09/09	R204	05/02/2015	8.24	Put	Bond Future	95.9400	0.0959	120.6100	0.1206	25.714	0	0	0
2014/09/09	R204	07/05/2015	7.51	Put	Bond Future	849.6200	0.8496	964.5900	0.9646	13.532	0	0	0
2014/09/09	R204	07/05/2015			Bond Future	7.2420	105.4792	7.3337	105.1885	1.267	0.0000	0.0000	0
2014/09/09	R204	07/05/2015	7.50	Put	Bond Future	861.5000	0.8615	977.6200	0.9776	13.479	0	0	0
2014/09/09	R204	07/05/2015	7.49	Call	Bond Future	1,657.0800	1.6571	1,483.6400	1.4836	(10.467)	0	0	0
2014/09/09	R204	07/05/2015	7.50	Call	Bond Future	1,676.5000	1.6765	1,501.9200	1.5019	(10.413)	0	0	0
2014/09/09	R204	07/05/2015	7.51	Call	Bond Future	1,696.0400	1.6960	1,520.3100	1.5203	(10.361)	0	0	0
2014/09/09	R204	07/05/2015	7.49	Put	Bond Future	873.5200	0.8735	990.7800	0.9908	13.424	0	0	0
2014/09/09	R204	06/08/2015	7.74	Call	Bond Future	2,330.4100	2.3304	2,131.9300	2.1319	(8.517)	0	0	0
2014/09/09	R204	06/08/2015	7.75	Put	Bond Future	716.4800	0.7165	810.7900	0.8108	13.163	0	0	0
2014/09/09	R204	06/08/2015			Bond Future	7.1963	103.4824	7.2950	103.1888	1.371	0.0000	0.0000	0
2014/09/09	R204	06/08/2015	8.41	Call	Bond Future	3,833.1600	3.8332	3,586.2200	3.5862	(6.442)	0	0	0
2014/09/09	R204	06/08/2015	7.74	Put	Bond Future	725.3200	0.7253	820.4900	0.8205	13.121	0	0	0
2014/09/09	R204	06/08/2015	7.76	Put	Bond Future	707.7400	0.7077	801.1700	0.8012	13.201	0	0	0
2014/09/09	R204	06/08/2015	8.41	Put	Bond Future	292.5300	0.2925	339.2400	0.3392	15.968	0	0	699
2014/09/09	R204	06/08/2015	7.75	Call	Bond Future	2,350.8000	2.3508	2,151.4600	2.1515	(8.480)	0	0	0
2014/09/09	R204	06/08/2015	7.76	Call	Bond Future	2,371.2800	2.3713	2,171.0600	2.1711	(8.444)	0	0	0
2014/09/09	R207	06/11/2014	7.36	Put	Bond Future	841.8000	0.8418	1,037.6500	1.0377	23.266	0	0	0
2014/09/09	R207	06/11/2014			Bond Future	7.4117	101.6443	7.4941	101.2974	1.111	0.0000	0.0000	35,102
2014/09/09	R207	06/11/2014	7.35	Put	Bond Future	865.0000	0.8650	1,064.0400	1.0640	23.010	0	0	0
2014/09/09	R207	06/11/2014	7.36	Call	Bond Future	623.1400	0.6231	472.1300	0.4721	(24.234)	0	0	0
2014/09/09	R207	06/11/2014	7.34	Call	Bond Future	585.2800	0.5853	440.6400	0.4406	(24.713)	0	0	0
2014/09/09	R207	06/11/2014	7.35	Call	Bond Future	604.0200	0.6040	456.2000	0.4562	(24.473)	0	0	0
2014/09/09	R207	06/11/2014	7.34	Put	Bond Future	888.6000	0.8886	1,090.8200	1.0908	22.757	0	0	0
2014/09/09	R207	05/02/2015	8.49	Put	Bond Future	136.6600	0.1367	170.8500	0.1709	25.018	0	0	0
2014/09/09	R207	05/02/2015			Bond Future	7.4715	99.6133	7.5591	99.2600	1.173	0.0000	0.0000	0
2014/09/09	R207	05/02/2015	8.51	Put	Bond Future	129.6200	0.1296	162.3300	0.1623	25.235	0	0	0
2014/09/09	R207	05/02/2015	8.50	Call	Bond Future	4,183.7500	4.1838	3,863.9100	3.8639	(7.645)	0	0	0
2014/09/09	R207	05/02/2015	8.51	Call	Bond Future	4,218.5000	4.2185	3,897.9000	3.8979	(7.600)	0	0	0
2014/09/09	R207	05/02/2015	8.49	Call	Bond Future	4,148.7600	4.1488	3,829.6400	3.8296	(7.692)	0	0	0
2014/09/09	R207	05/02/2015	8.50	Put	Bond Future	133.2500	0.1332	166.7200	0.1667	25.118	0	0	0
2014/09/09	R207	07/05/2015			Bond Future	7.5074	101.3282	7.6014	100.9661	1.252	0.0000	0.0000	0
2014/09/09	R207	07/05/2015	8.25	Call	Bond Future	3,378.2300	3.3782	3,102.9100	3.1029	(8.150)	0	0	0
2014/09/09	R207	07/05/2015	7.73	Call	Bond Future	2,019.6700	2.0197	1,807.7800	1.8078	(10.491)	0	0	66
2014/09/09	R207	07/05/2015	8.24	Put	Bond Future	568.7700	0.5688	656.6400	0.6566	15.449	0	0	0
2014/09/09	R207	07/05/2015	8.26	Put	Bond Future	551.9600	0.5520	637.7800	0.6378	15.548	0	0	0
2014/09/09	R207	07/05/2015	7.73	Put	Bond Future	1,164.6200	1.1646	1,314.8900	1.3149	12.903	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
2014/09/09	R207	07/05/2015	8.25	Put	Bond Future	560.3100	0.5603	647.1500	0.6472	15.499	0	0	0
2014/09/09	R207	07/05/2015	8.26	Call	Bond Future	3,407.1600	3.4072	3,130.8200	3.1308	(8.111)	0	0	0
2014/09/09	R207	07/05/2015	8.24	Call	Bond Future	3,349.4000	3.3494	3,075.1100	3.0751	(8.189)	0	0	0
2014/09/09	R208	06/11/2014	7.46	Call	Bond Future	608.9800	0.6090	455.9800	0.4560	(25.124)	0	0	0
2014/09/09	R208	06/11/2014			Bond Future	7.5714	96.6692	7.6533	96.2718	1.082	0.0000	0.0000	16,437
2014/09/09	R208	06/11/2014	7.44	Call	Bond Future	570.1800	0.5702	424.1600	0.4242	(25.609)	0	0	0
2014/09/09	R208	06/11/2014	7.45	Call	Bond Future	589.3700	0.5894	439.8700	0.4399	(25.366)	0	0	0
2014/09/09	R208	06/11/2014	7.44	Put	Bond Future	1,212.0100	1.2120	1,463.4300	1.4634	20.744	0	0	0
2014/09/09	R208	06/11/2014	8.50	Put	Bond Future	19.4500	0.0195	29.2300	0.0292	50.283	0	0	1,520
2014/09/09	R208	06/11/2014	7.46	Put	Bond Future	1,152.7700	1.1528	1,397.2100	1.3972	21.205	0	0	0
2014/09/09	R208	06/11/2014	7.45	Put	Bond Future	1,182.1700	1.1822	1,430.1100	1.4301	20.973	0	0	0
2014/09/09	R208	06/11/2014	8.50	Call	Bond Future	4,410.0600	4.4101	4,022.4000	4.0224	(8.790)	0	0	0
2014/09/09	R208	05/02/2015	8.51	Call	Bond Future	4,264.9800	4.2650	3,914.0800	3.9141	(8.227)	0	0	0
2014/09/09	R208	05/02/2015			Bond Future	7.6311	98.2009	7.7174	97.7963	1.131	0.0000	0.0000	0
2014/09/09	R208	05/02/2015	8.49	Call	Bond Future	4,187.2600	4.1873	3,838.5000	3.8385	(8.329)	0	0	0
2014/09/09	R208	05/02/2015	8.51	Put	Bond Future	238.6300	0.2386	292.3500	0.2923	22.512	0	0	0
2014/09/09	R208	05/02/2015	8.50	Put	Bond Future	244.3500	0.2443	299.1400	0.2991	22.423	0	0	0
2014/09/09	R208	05/02/2015	8.49	Put	Bond Future	250.2000	0.2502	306.0600	0.3061	22.326	0	0	0
2014/09/09	R208	05/02/2015	8.50	Call	Bond Future	4,226.0700	4.2261	3,876.2400	3.8762	(8.278)	0	0	0
2014/09/09	R208	07/05/2015	8.01	Call	Bond Future	2,726.0600	2.7261	2,464.2400	2.4642	(9.604)	0	0	0
2014/09/09	R208	07/05/2015			Bond Future	7.6660	96.4889	7.7574	96.0746	1.192	0.0000	0.0000	0
2014/09/09	R208	07/05/2015	7.99	Call	Bond Future	2,669.2000	2.6692	2,410.3800	2.4104	(9.697)	0	0	0
2014/09/09	R208	07/05/2015	8.00	Call	Bond Future	2,697.5600	2.6976	2,437.2400	2.4372	(9.650)	0	0	0
2014/09/09	R208	07/05/2015	7.99	Put	Bond Future	1,210.4300	1.2104	1,365.8500	1.3659	12.840	0	0	0
2014/09/09	R208	07/05/2015	8.01	Put	Bond Future	1,178.1200	1.1781	1,330.5400	1.3305	12.938	0	0	0
2014/09/09	R208	07/05/2015	8.00	Put	Bond Future	1,194.1900	1.1942	1,348.1100	1.3481	12.889	0	0	0
2014/09/09	R208	06/08/2015			Bond Future	7.6593	98.3604	7.7551	97.9406	1.250	0.0000	0.0000	0
2014/09/09	R208	06/08/2015	8.00	Call	Bond Future	2,951.4100	2.9514	2,694.3100	2.6943	(8.711)	0	0	0
2014/09/09	R208	06/08/2015	8.01	Call	Bond Future	2,978.3700	2.9784	2,719.9800	2.7200	(8.676)	0	0	0
2014/09/09	R208	06/08/2015	8.85	Call	Bond Future	5,584.2200	5.5842	5,237.3100	5.2373	(6.212)	0	0	0
2014/09/09	R208	06/08/2015	7.99	Call	Bond Future	2,924.5500	2.9245	2,668.7500	2.6688	(8.747)	0	0	0
2014/09/09	R208	06/08/2015	8.01	Put	Bond Future	1,451.8400	1.4518	1,613.2400	1.6132	11.117	0	0	0
2014/09/09	R208	06/08/2015	8.00	Put	Bond Future	1,467.9900	1.4680	1,630.6800	1.6307	11.083	0	0	0
2014/09/09	R208	06/08/2015	7.99	Put	Bond Future	1,484.2800	1.4843	1,648.2700	1.6483	11.048	0	0	0
2014/09/09	R208	06/08/2015	8.85	Put	Bond Future	519.6800	0.5197	592.5600	0.5926	14.024	0	0	198
2014/09/09	R209	06/11/2014	8.95	Call	Bond Future	2,551.5600	2.5516	2,182.5600	2.1826	(14.462)	0	0	2,050
2014/09/09	R209	06/11/2014	9.50	Call	Bond Future	5,794.8100	5.7948	5,285.3100	5.2853	(8.792)	0	0	0
2014/09/09	R209	06/11/2014			Bond Future	8.7316	76.8585	8.8022	76.3095	0.809	0.0000	0.0000	25,706
2014/09/09	R209	06/11/2014	8.99	Put	Bond Future	776.8300	0.7768	941.7400	0.9417	21.229	0	0	0
2014/09/09	R209	06/11/2014	10.00	Call	Bond Future	9,011.6200	9.0116	8,468.0300	8.4680	(6.032)	0	0	0
2014/09/09	R209	06/11/2014	9.05	Put	Bond Future	648.0900	0.6481	791.7900	0.7918	22.173	0	0	0
2014/09/09	R209	06/11/2014	9.58	Put	Bond Future	98.5500	0.0986	128.4700	0.1285	30.360	0	0	907
2014/09/09	R209	06/11/2014	8.95	Put	Bond Future	873.2600	0.8733	1,053.1800	1.0532	20.603	0	0	0
2014/09/09	R209	06/11/2014	9.01	Put	Bond Future	731.8100	0.7318	889.4700	0.8895	21.544	0	0	0
2014/09/09	R209	06/11/2014	9.50	Put	Bond Future	135.1300	0.1351	174.5500	0.1745	29.172	0	0	5,500
2014/09/09	R209	06/11/2014	10.05	Call	Bond Future	9,328.2800	9.3283	8,783.5600	8.7836	(5.839)	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
2014/09/09	R209	06/11/2014	8.50	Call	Bond Future	821.0100		0.8210	642.8900	0.6429	(21.695)	0	0	5,500
2014/09/09	R209	06/11/2014	8.75	Put	Bond Future	1,499.3700		1.4994	1,762.2700	1.7623	17.534	0	0	0
2014/09/09	R209	06/11/2014	9.00	Put	Bond Future	754.0500		0.7541	915.3200	0.9153	21.387	0	0	0
2014/09/09	R209	06/11/2014	9.95	Call	Bond Future	8,693.4000		8.6934	8,151.2000	8.1512	(6.237)	0	0	0
2014/09/09	R209	06/11/2014	8.99	Call	Bond Future	2,756.3300		2.7563	2,372.3200	2.3723	(13.932)	0	0	0
2014/09/09	R209	06/11/2014	9.25	Call	Bond Future	4,229.7900		4.2298	3,766.3800	3.7664	(10.956)	0	0	0
2014/09/09	R209	06/11/2014	10.05	Put	Bond Future	11.0600		0.0111	15.2600	0.0153	37.975	0	0	2,050
2014/09/09	R209	06/11/2014	10.00	Put	Bond Future	14.3600		0.0144	19.6900	0.0197	37.117	0	0	1,640
2014/09/09	R209	06/11/2014	9.05	Call	Bond Future	3,075.8700		3.0759	2,670.6500	2.6706	(13.174)	0	0	2,050
2014/09/09	R209	06/11/2014	9.58	Call	Bond Future	6,309.5900		6.3096	5,790.5900	5.7906	(8.226)	0	0	0
2014/09/09	R209	06/11/2014	8.75	Call	Bond Future	1,643.0000		1.6430	1,356.9800	1.3570	(17.408)	0	0	2,200
2014/09/09	R209	06/11/2014	9.00	Call	Bond Future	2,808.5500		2.8086	2,420.9000	2.4209	(13.802)	0	0	1,640
2014/09/09	R209	06/11/2014	9.25	Put	Bond Future	337.7000		0.3377	423.2100	0.4232	25.321	0	0	2,200
2014/09/09	R209	06/11/2014	8.50	Put	Bond Future	2,665.0000		2.6650	3,035.8000	3.0358	13.914	0	0	0
2014/09/09	R209	06/11/2014	9.01	Call	Bond Future	2,861.2000		2.8612	2,469.9400	2.4699	(13.675)	0	0	0
2014/09/09	R209	06/11/2014	9.95	Put	Bond Future	18.5400		0.0185	25.2600	0.0253	36.246	0	0	2,050
2014/09/09	R209	05/02/2015	9.00	Put	Bond Future	1,909.1800		1.9092	2,125.8600	2.1259	11.349	0	0	0
2014/09/09	R209	05/02/2015			Bond Future	8.7885		78.0762	8.8612	77.5179	0.827	0.0000	0.0000	0
2014/09/09	R209	05/02/2015	9.25	Call	Bond Future	4,705.5800		4.7056	4,307.1400	4.3071	(8.467)	0	0	0
2014/09/09	R209	05/02/2015	9.26	Call	Bond Future	4,756.0500		4.7561	4,355.5400	4.3555	(8.421)	0	0	0
2014/09/09	R209	05/02/2015	9.25	Put	Bond Future	1,264.0000		1.2640	1,423.8900	1.4239	12.650	0	0	0
2014/09/09	R209	05/02/2015	9.24	Call	Bond Future	4,655.4800		4.6555	4,259.1400	4.2591	(8.513)	0	0	0
2014/09/09	R209	05/02/2015	9.00	Call	Bond Future	3,516.8800		3.5169	3,175.2300	3.1752	(9.715)	0	0	0
2014/09/09	R209	05/02/2015	9.24	Put	Bond Future	1,285.9000		1.2859	1,447.8900	1.4479	12.597	0	0	0
2014/09/09	R209	05/02/2015	9.26	Put	Bond Future	1,242.5800		1.2426	1,400.4000	1.4004	12.701	0	0	0
2014/09/09	R209	07/05/2015			Bond Future	8.8332		76.2701	8.9080	75.7000	0.848	0.0000	0.0000	0
2014/09/09	R209	07/05/2015	8.99	Put	Bond Future	2,935.7800		2.9358	3,177.1900	3.1772	8.223	0	0	0
2014/09/09	R209	07/05/2015	9.01	Put	Bond Future	2,869.6600		2.8697	3,107.2400	3.1072	8.279	0	0	0
2014/09/09	R209	07/05/2015	9.00	Put	Bond Future	2,902.5700		2.9026	3,142.0600	3.1421	8.251	0	0	0
2014/09/09	R209	07/05/2015	8.99	Call	Bond Future	4,122.1400		4.1221	3,793.4800	3.7935	(7.973)	0	0	0
2014/09/09	R209	07/05/2015	9.00	Call	Bond Future	4,163.6000		4.1636	3,833.0200	3.8330	(7.940)	0	0	0
2014/09/09	R209	07/05/2015	9.01	Call	Bond Future	4,205.2500		4.2052	3,872.7600	3.8728	(7.907)	0	0	0
2014/09/09	R209	06/08/2015	8.99	Put	Bond Future	3,661.0900		3.6611	3,913.4600	3.9135	6.893	0	0	0
2014/09/09	R209	06/08/2015			Bond Future	8.8588		77.7502	8.9353	77.1711	0.864	0.0000	0.0000	0
2014/09/09	R209	06/08/2015	9.01	Put	Bond Future	3,592.8300		3.5928	3,841.9000	3.8419	6.932	0	0	0
2014/09/09	R209	06/08/2015	9.90	Call	Bond Future	8,770.9400		8.7709	8,317.5900	8.3176	(5.169)	0	0	0
2014/09/09	R209	06/08/2015	9.00	Call	Bond Future	4,689.5900		4.6896	4,361.1900	4.3612	(7.003)	0	0	0
2014/09/09	R209	06/08/2015	9.01	Call	Bond Future	4,729.9700		4.7300	4,399.9200	4.3999	(6.978)	0	0	0
2014/09/09	R209	06/08/2015	8.99	Call	Bond Future	4,649.3600		4.6494	4,322.6100	4.3226	(7.028)	0	0	0
2014/09/09	R209	06/08/2015	9.00	Put	Bond Future	3,626.8300		3.6268	3,877.5500	3.8775	6.913	0	0	0
2014/09/09	R209	06/08/2015	9.90	Put	Bond Future	1,446.1100		1.4461	1,571.8800	1.5719	8.697	0	0	2,914
2014/09/09	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R210	06/11/2014			Bond Future	173.5126		173.5126	173.5071	173.5071	(0.003)	0.0000	0.0000	642
2014/09/09	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R210	06/11/2014	169.00	Call	Bond Future	4,512.5900		4.5126	4,507.0700	4.5071	(0.122)	0	0	0
2014/09/09	R210	06/11/2014	169.01	Call	Bond Future	4,502.5900		4.5026	4,497.0700	4.4971	(0.123)	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
2014/09/09	R210	06/11/2014	168.99	Call	Bond Future	4,522.5900	4.5226	4,517.0700	4.5171	(0.122)	0	0	0
2014/09/09	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R210	05/02/2015			Bond Future	176.2825	176.2825	176.2753	176.2753	(0.004)	0.0000	0.0000	0
2014/09/09	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R210	05/02/2015	175.01	Call	Bond Future	1,272.5400	1.2725	1,265.2900	1.2653	(0.570)	0	0	0
2014/09/09	R210	05/02/2015	174.99	Call	Bond Future	1,292.5400	1.2925	1,285.2900	1.2853	(0.561)	0	0	0
2014/09/09	R210	05/02/2015	175.00	Call	Bond Future	1,282.5400	1.2825	1,275.2900	1.2753	(0.565)	0	0	0
2014/09/09	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R211	06/11/2014	130.00	Call	Bond Future	2,381.0400	2.3810	2,373.5800	2.3736	(0.313)	0	0	0
2014/09/09	R211	06/11/2014	130.01	Call	Bond Future	2,371.0400	2.3710	2,363.5800	2.3636	(0.315)	0	0	0
2014/09/09	R211	06/11/2014			Bond Future	132.3810	132.3810	132.3736	132.3736	(0.006)	0.0000	0.0000	1,120
2014/09/09	R211	06/11/2014	129.99	Call	Bond Future	2,391.0400	2.3910	2,383.5800	2.3836	(0.312)	0	0	0
2014/09/09	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R211	05/02/2015			Bond Future	132.8887	132.8887	132.8799	132.8799	(0.007)	0.0000	0.0000	0
2014/09/09	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R211	05/02/2015	132.99	Put	Bond Future	101.2800	0.1013	110.1500	0.1102	8.758	0	0	0
2014/09/09	R211	05/02/2015	133.01	Put	Bond Future	121.2800	0.1213	130.1500	0.1302	7.314	0	0	0
2014/09/09	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R211	05/02/2015	133.00	Put	Bond Future	111.2800	0.1113	120.1500	0.1202	7.971	0	0	0
2014/09/09	R212	06/11/2014			Bond Future	137.4033	137.4033	137.3985	137.3985	(0.004)	0.0000	0.0000	14,864
2014/09/09	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R212	06/11/2014	135.00	Call	Bond Future	2,403.3100	2.4033	2,398.4700	2.3985	(0.201)	0	0	0
2014/09/09	R212	06/11/2014	135.01	Call	Bond Future	2,393.3100	2.3933	2,388.4700	2.3885	(0.202)	0	0	0
2014/09/09	R212	06/11/2014	134.99	Call	Bond Future	2,413.3100	2.4133	2,408.4700	2.4085	(0.201)	0	0	0
2014/09/09	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R212	05/02/2015	137.99	Put	Bond Future	155.5400	0.1555	161.7600	0.1618	3.999	0	0	0
2014/09/09	R212	05/02/2015			Bond Future	137.8345	137.8345	137.8282	137.8282	(0.005)	0.0000	0.0000	0
2014/09/09	R212	05/02/2015	138.01	Put	Bond Future	175.5400	0.1755	181.7600	0.1818	3.543	0	0	0
2014/09/09	R212	05/02/2015	138.00	Put	Bond Future	165.5400	0.1655	171.7600	0.1718	3.757	0	0	0
2014/09/09	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R213	06/11/2014	8.84	Call	Bond Future	2,773.6700	2.7737	2,286.5200	2.2865	(17.563)	0	0	0
2014/09/09	R213	06/11/2014	8.85	Put	Bond Future	751.6100	0.7516	968.0900	0.9681	28.802	0	0	0
2014/09/09	R213	06/11/2014			Bond Future	8.5802	87.6404	8.6712	86.9319	1.061	0.0000	0.0000	28,678
2014/09/09	R213	06/11/2014	8.85	Call	Bond Future	2,826.6000	2.8266	2,334.6600	2.3347	(17.404)	0	0	0
2014/09/09	R213	06/11/2014	8.86	Call	Bond Future	2,879.9800	2.8800	2,383.2900	2.3833	(17.246)	0	0	0
2014/09/09	R213	06/11/2014	8.84	Put	Bond Future	774.2900	0.7743	995.5600	0.9956	28.577	0	0	0
2014/09/09	R213	06/11/2014	8.86	Put	Bond Future	729.4700	0.7295	941.2000	0.9412	29.025	0	0	0
2014/09/09	R213	05/02/2015	9.26	Put	Bond Future	924.7900	0.9248	1,094.9100	1.0949	18.396	0	0	0
2014/09/09	R213	05/02/2015			Bond Future	8.6424	89.0287	8.7364	88.3083	1.087	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/09	R213	05/02/2015	9.25	Put	Bond Future	941.9100	0.9419	1,114.4800	1.1145	18.321	0	0	0
2014/09/09	R213	05/02/2015	9.24	Put	Bond Future	959.4700	0.9595	1,134.5100	1.1345	18.243	0	0	0
2014/09/09	R213	05/02/2015	9.25	Call	Bond Future	5,451.7600	5.4518	4,903.9100	4.9039	(10.049)	0	0	0
2014/09/09	R213	05/02/2015	9.26	Call	Bond Future	5,505.9900	5.5060	4,955.6900	4.9557	(9.995)	0	0	0
2014/09/09	R213	05/02/2015	9.24	Call	Bond Future	5,397.8800	5.3979	4,852.5000	4.8525	(10.104)	0	0	0
2014/09/09	R213	07/05/2015	8.74	Call	Bond Future	3,650.5500	3.6506	3,260.1600	3.2602	(10.694)	0	0	0
2014/09/09	R213	07/05/2015	8.75	Put	Bond Future	3,215.2200	3.2152	3,557.5000	3.5575	10.646	0	0	0
2014/09/09	R213	07/05/2015	8.6875		Bond Future	8.6875	87.0133	8.7845	86.2780	1.117	0.0000	0.0000	0
2014/09/09	R213	07/05/2015	8.75	Call	Bond Future	3,689.8200	3.6898	3,296.8600	3.2969	(10.650)	0	0	0
2014/09/09	R213	07/05/2015	8.76	Call	Bond Future	3,729.5900	3.7296	3,334.0600	3.3341	(10.605)	0	0	0
2014/09/09	R213	07/05/2015	8.74	Put	Bond Future	3,251.6500	3.2517	3,596.5000	3.5965	10.605	0	0	0
2014/09/09	R213	07/05/2015	8.76	Put	Bond Future	3,179.3900	3.1794	3,519.1000	3.5191	10.685	0	0	0
2014/09/09	R214	06/11/2014	9.20	Call	Bond Future	3,616.9700	3.6170	3,173.5900	3.1736	(12.258)	0	0	2,500
2014/09/09	R214	06/11/2014	9.64	Call	Bond Future	6,405.4600	6.4055	5,868.5100	5.8685	(8.383)	0	0	0
2014/09/09	R214	06/11/2014	8.8170		Bond Future	8.8170	77.7145	8.8876	77.1402	0.801	0.0000	0.0000	6,058
2014/09/09	R214	06/11/2014	9.20	Put	Bond Future	585.2800	0.5853	716.1400	0.7161	22.359	0	0	0
2014/09/09	R214	06/11/2014	9.65	Call	Bond Future	6,471.5600	6.4716	5,933.4200	5.9334	(8.315)	0	0	0
2014/09/09	R214	06/11/2014	9.66	Call	Bond Future	6,537.7100	6.5377	5,998.4000	5.9984	(8.249)	0	0	0
2014/09/09	R214	06/11/2014	9.80	Call	Bond Future	7,464.2800	7.4643	6,911.4700	6.9115	(7.406)	0	0	0
2014/09/09	R214	06/11/2014	9.64	Put	Bond Future	130.9600	0.1310	168.2500	0.1682	28.474	0	0	0
2014/09/09	R214	06/11/2014	9.66	Put	Bond Future	121.5400	0.1215	156.4700	0.1565	28.740	0	0	0
2014/09/09	R214	06/11/2014	9.65	Put	Bond Future	126.1700	0.1262	162.2700	0.1623	28.612	0	0	0
2014/09/09	R214	06/11/2014	9.80	Put	Bond Future	69.8200	0.0698	91.2500	0.0913	30.693	0	0	2,500
2014/09/09	R214	05/02/2015	9.50	Call	Bond Future	5,830.5300	5.8305	5,382.6300	5.3826	(7.682)	0	0	0
2014/09/09	R214	05/02/2015	8.8751		Bond Future	8.8751	78.9456	8.9478	78.3616	0.819	0.0000	0.0000	0
2014/09/09	R214	05/02/2015	9.51	Call	Bond Future	5,885.2000	5.8852	5,435.4500	5.4354	(7.642)	0	0	0
2014/09/09	R214	05/02/2015	9.50	Put	Bond Future	1,040.3200	1.0403	1,176.5100	1.1765	13.091	0	0	0
2014/09/09	R214	05/02/2015	9.49	Call	Bond Future	5,776.0100	5.7760	5,329.9700	5.3300	(7.722)	0	0	0
2014/09/09	R214	05/02/2015	9.49	Put	Bond Future	1,058.4700	1.0585	1,196.5200	1.1965	13.042	0	0	0
2014/09/09	R214	05/02/2015	9.51	Put	Bond Future	1,022.4400	1.0224	1,156.7800	1.1568	13.139	0	0	0
2014/09/09	R214	07/05/2015	8.9184		Bond Future	8.9184	77.0101	8.9932	76.4139	0.839	0.0000	0.0000	0
2014/09/09	R214	07/05/2015	9.15	Call	Bond Future	4,683.6100	4.6836	4,324.8200	4.3248	(7.661)	0	0	0
2014/09/09	R214	07/05/2015	9.16	Call	Bond Future	4,728.0500	4.7281	4,367.3300	4.3673	(7.629)	0	0	0
2014/09/09	R214	07/05/2015	9.14	Put	Bond Future	2,895.9500	2.8960	3,135.2700	3.1353	8.264	0	0	0
2014/09/09	R214	07/05/2015	9.16	Put	Bond Future	2,830.5600	2.8306	3,066.0200	3.0660	8.318	0	0	0
2014/09/09	R214	07/05/2015	9.15	Put	Bond Future	2,863.1000	2.8631	3,100.4900	3.1005	8.291	0	0	0
2014/09/09	R214	07/05/2015	9.14	Call	Bond Future	4,639.3500	4.6394	4,282.4900	4.2825	(7.692)	0	0	0
2014/09/09	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R248	06/11/2014	8.8934		Bond Future	8.8934	100.1945	8.9436	99.6702	0.565	0.0000	0.0000	26,250
2014/09/09	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R248	06/11/2014	9.72	Call	Bond Future	8,035.3100	8.0353	7,510.9800	7.5110	(6.525)	0	0	0
2014/09/09	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R248	06/11/2014	9.73	Call	Bond Future	8,125.2800	8.1253	7,600.9500	7.6010	(6.453)	0	0	0
2014/09/09	R248	06/11/2014	9.74	Call	Bond Future	8,215.0900	8.2151	7,690.7600	7.6908	(6.383)	0	0	0
2014/09/09	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R248	05/02/2015	8.9537		Bond Future	8.9537	101.7818	9.0055	101.2481	0.579	0.0000	0.0000	1,277



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
2014/09/09	R248	05/02/2015	9.50	Call	Bond Future	5,378.3100	5.3783	4,844.6900	4.8447	(9.922)	0	0	0
2014/09/09	R248	05/02/2015	9.51	Call	Bond Future	5,471.8300	5.4718	4,938.2100	4.9382	(9.752)	0	0	0
2014/09/09	R248	05/02/2015	9.49	Call	Bond Future	5,284.6100	5.2846	4,750.9900	4.7510	(10.098)	0	0	0
2014/09/09	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R248	07/05/2015			Bond Future	8.9991	99.0990	9.0526	98.5535	0.594	0.0000	0.0000	0
2014/09/09	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/09	R248	07/05/2015	9.26	Call	Bond Future	2,611.7300	2.6117	2,066.1800	2.0662	(20.888)	0	0	0
2014/09/09	R248	07/05/2015	9.24	Call	Bond Future	2,415.9300	2.4159	1,870.3800	1.8704	(22.581)	0	0	0
2014/09/09	R248	07/05/2015	9.25	Call	Bond Future	2,513.9200	2.5139	1,968.3700	1.9684	(21.701)	0	0	0

**Total**

**435215**