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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/09/2014 TO 01/09/2014

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
2014/09/01	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	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
2014/09/01	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	2025	06/11/2014	117.01	Call	Bond Future	1,352.9100	1.3529	1,348.8900	1.3489	(0.297)	0	0	0
2014/09/01	2025	06/11/2014			Bond Future	118.3629	118.3629	118.3589	118.3589	(0.003)	0.0000	0.0000	16
2014/09/01	2025	06/11/2014	116.99	Call	Bond Future	1,372.9100	1.3729	1,368.8900	1.3689	(0.293)	0	0	0
2014/09/01	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2025	06/11/2014	117.00	Call	Bond Future	1,362.9100	1.3629	1,358.8900	1.3589	(0.295)	0	0	0
2014/09/01	2025	05/02/2015	119.01	Call	Bond Future	101.3300	0.1013	94.7600	0.0948	(6.484)	0	0	0
2014/09/01	2025	05/02/2015			Bond Future	119.1113	119.1113	119.1048	119.1048	(0.006)	0.0000	0.0000	0
2014/09/01	2025	05/02/2015	118.99	Call	Bond Future	121.3300	0.1213	114.7600	0.1148	(5.415)	0	0	0
2014/09/01	2025	05/02/2015	119.00	Call	Bond Future	111.3300	0.1113	104.7600	0.1048	(5.901)	0	0	0
2014/09/01	2025	05/02/2015	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2025	05/02/2015	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2025	05/02/2015	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2030	06/11/2014	9.01	Call	Bond Future	4,353.9300	4.3539	4,275.1700	4.2752	(1.809)	0	0	0
2014/09/01	2030	06/11/2014			Bond Future	8.4635	98.2928	8.4731	98.2141	0.113	0.0000	0.0000	4,188
2014/09/01	2030	06/11/2014	8.99	Call	Bond Future	4,199.6000	4.1996	4,120.8400	4.1208	(1.875)	0	0	0
2014/09/01	2030	06/11/2014	9.00	Call	Bond Future	4,276.8100	4.2768	4,198.0500	4.1981	(1.842)	0	0	0
2014/09/01	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2030	05/02/2015			Bond Future	8.5212	95.8537	8.5313	95.7717	0.119	0.0000	0.0000	0
2014/09/01	2030	05/02/2015	9.25	Call	Bond Future	5,661.2100	5.6612	5,579.1700	5.5792	(1.449)	0	0	0
2014/09/01	2030	05/02/2015	9.24	Call	Bond Future	5,586.8100	5.5868	5,504.7700	5.5048	(1.468)	0	0	0
2014/09/01	2030	05/02/2015	9.26	Call	Bond Future	5,735.5200	5.7355	5,653.4800	5.6535	(1.430)	0	0	0
2014/09/01	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2030	07/05/2015			Bond Future	8.5662	97.5242	8.5773	97.4358	0.129	0.0000	0.0000	0
2014/09/01	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2030	07/05/2015	8.74	Call	Bond Future	1,376.7200	1.3767	1,288.3300	1.2883	(6.420)	0	0	0
2014/09/01	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2030	07/05/2015	8.75	Call	Bond Future	1,455.0900	1.4551	1,366.7000	1.3667	(6.075)	0	0	0
2014/09/01	2030	07/05/2015	8.76	Call	Bond Future	1,533.3600	1.5334	1,444.9700	1.4450	(5.764)	0	0	0

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2014/09/01	2037	06/11/2014	9.69	Call	Bond Future	8,910.4300		8.9104	8,867.4200	8.8674	(0.483)	0	0	0
2014/09/01	2037	06/11/2014	9.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2037	06/11/2014			Bond Future	8.6917		100.4840	8.6962	100.4409	0.051	0.0000	0.0000	6,708
2014/09/01	2037	06/11/2014	9.70	Call	Bond Future	8,993.0400		8.9930	8,950.0300	8.9500	(0.478)	0	0	0
2014/09/01	2037	06/11/2014	9.71	Call	Bond Future	9,075.5300		9.0755	9,032.5200	9.0325	(0.474)	0	0	0
2014/09/01	2037	06/11/2014	9.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2037	06/11/2014	9.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2037	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2037	05/02/2015			Bond Future	8.7478		97.8294	8.7526	97.7836	0.055	0.0000	0.0000	3,280
2014/09/01	2037	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2037	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2037	05/02/2015	9.50	Call	Bond Future	6,756.3300		6.7563	6,710.5200	6.7105	(0.678)	0	0	0
2014/09/01	2037	05/02/2015	9.51	Call	Bond Future	6,841.0700		6.8411	6,795.2600	6.7953	(0.670)	0	0	0
2014/09/01	2037	05/02/2015	9.49	Call	Bond Future	6,671.4600		6.6715	6,625.6500	6.6257	(0.687)	0	0	0
2014/09/01	2037	07/05/2015	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2037	07/05/2015			Bond Future	8.7926		99.5344	8.7981	99.4828	0.062	0.0000	0.0000	0
2014/09/01	2037	07/05/2015	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2037	07/05/2015	9.01	Call	Bond Future	2,011.6900		2.0117	1,960.1600	1.9602	(2.562)	0	0	0
2014/09/01	2037	07/05/2015	8.99	Call	Bond Future	1,829.3600		1.8294	1,777.8300	1.7778	(2.817)	0	0	0
2014/09/01	2037	07/05/2015	9.00	Call	Bond Future	1,920.5900		1.9206	1,869.0600	1.8691	(2.683)	0	0	0
2014/09/01	2037	07/05/2015	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2038	06/11/2014	120.01	Call	Bond Future	3,223.6100		3.2236	3,220.0300	3.2200	(0.111)	0	0	0
2014/09/01	2038	06/11/2014			Bond Future	123.2336		123.2336	123.2300	123.2300	(0.003)	0.0000	0.0000	1,860
2014/09/01	2038	06/11/2014	119.99	Call	Bond Future	3,243.6100		3.2436	3,240.0300	3.2400	(0.110)	0	0	0
2014/09/01	2038	06/11/2014	120.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2038	06/11/2014	120.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2038	06/11/2014	119.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2038	06/11/2014	120.00	Call	Bond Future	3,233.6100		3.2336	3,230.0300	3.2300	(0.111)	0	0	0
2014/09/01	2038	05/02/2015	123.00	Call	Bond Future	915.9000		0.9159	909.8500	0.9098	(0.661)	0	0	0
2014/09/01	2038	05/02/2015			Bond Future	123.9159		123.9159	123.9099	123.9099	(0.005)	0.0000	0.0000	0
2014/09/01	2038	05/02/2015	123.01	Call	Bond Future	905.9000		0.9059	899.8500	0.8998	(0.668)	0	0	0
2014/09/01	2038	05/02/2015	122.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2038	05/02/2015	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2038	05/02/2015	122.99	Call	Bond Future	925.9000		0.9259	919.8500	0.9198	(0.653)	0	0	0
2014/09/01	2038	05/02/2015	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2044	06/11/2014			Bond Future	8.7497		102.4289	8.7593	102.3282	0.110	0.0000	0.0000	2,473
2014/09/01	2044	06/11/2014	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2044	06/11/2014	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2044	06/11/2014	8.99	Call	Bond Future	2,468.7800		2.4688	2,368.1000	2,3681	(4.078)	0	0	0
2014/09/01	2044	06/11/2014	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2044	06/11/2014	9.00	Call	Bond Future	2,569.2700		2.5693	2,468.5900	2,4686	(3.919)	0	0	0
2014/09/01	2044	06/11/2014	9.01	Call	Bond Future	2,669.5700		2.6696	2,568.8900	2,5689	(3.771)	0	0	0
2014/09/01	2044	05/02/2015	9.00	Call	Bond Future	2,004.3100		2.0043	1,900.0400	1,9000	(5.202)	0	0	0
2014/09/01	2044	05/02/2015			Bond Future	8.8034		99.6800	8.8135	99.5758	0.114	0.0000	0.0000	0
2014/09/01	2044	05/02/2015	9.01	Call	Bond Future	2,104.4200		2.1044	2,000.1500	2,0001	(4.955)	0	0	0
2014/09/01	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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2014/09/01	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2044	05/02/2015	8.99	Call	Bond Future	1,904.0200	1.9040	1,799.7500	1.7997	(5.476)	0	0	0
2014/09/01	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2044	07/05/2015			Bond Future	8.8465	101.4174	8.8574	101.3061	0.123	0.0000	0.0000	0
2014/09/01	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2044	07/05/2015	9.01	Call	Bond Future	1,655.9500	1.6559	1,544.6500	1.5447	(6.721)	0	0	0
2014/09/01	2044	07/05/2015	8.99	Call	Bond Future	1,455.8700	1.4559	1,344.5700	1.3446	(7.645)	0	0	0
2014/09/01	2044	07/05/2015	9.00	Call	Bond Future	1,555.9900	1.5560	1,444.6900	1.4447	(7.153)	0	0	0
2014/09/01	2046	06/11/2014	104.45	Call	Bond Future	19,253.9800	19.2540	19,250.6600	19.2507	(0.017)	0	0	0
2014/09/01	2046	06/11/2014			Bond Future	123.7040	123.7040	123.7007	123.7007	(0.003)	0.0000	0.0000	5,389
2014/09/01	2046	06/11/2014	104.43	Call	Bond Future	19,273.9800	19.2740	19,270.6600	19.2707	(0.017)	0	0	0
2014/09/01	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2046	06/11/2014	104.44	Call	Bond Future	19,263.9800	19.2640	19,260.6600	19.2607	(0.017)	0	0	0
2014/09/01	2046	05/02/2015			Bond Future	125.6923	125.6923	125.6862	125.6862	(0.005)	0.0000	0.0000	0
2014/09/01	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2046	05/02/2015	123.99	Call	Bond Future	1,702.3300	1.7023	1,696.2100	1.6962	(0.360)	0	0	0
2014/09/01	2046	05/02/2015	124.01	Call	Bond Future	1,682.3300	1.6823	1,676.2100	1.6762	(0.364)	0	0	0
2014/09/01	2046	05/02/2015	124.00	Call	Bond Future	1,692.3300	1.6923	1,686.2100	1.6862	(0.362)	0	0	0
2014/09/01	2050	06/11/2014			Bond Future	133.4839	133.4839	133.4800	133.4800	(0.003)	0.0000	0.0000	2,490
2014/09/01	2050	06/11/2014	126.00	Call	Bond Future	7,483.9000	7.4839	7,479.9700	7.4800	(0.053)	0	0	0
2014/09/01	2050	06/11/2014	126.01	Call	Bond Future	7,473.9000	7.4739	7,469.9700	7.4700	(0.053)	0	0	0
2014/09/01	2050	06/11/2014	125.99	Call	Bond Future	7,493.9000	7.4939	7,489.9700	7.4900	(0.052)	0	0	0
2014/09/01	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2050	05/02/2015			Bond Future	134.1846	134.1846	134.1780	134.1780	(0.005)	0.0000	0.0000	0
2014/09/01	2050	05/02/2015	130.01	Call	Bond Future	4,174.5600	4.1746	4,167.9700	4.1680	(0.158)	0	0	0
2014/09/01	2050	05/02/2015	129.99	Call	Bond Future	4,194.5600	4.1946	4,187.9700	4.1880	(0.157)	0	0	0
2014/09/01	2050	05/02/2015	130.00	Call	Bond Future	4,184.5600	4.1846	4,177.9700	4.1780	(0.157)	0	0	0
2014/09/01	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	AL12	06/11/2014			Index Future	522.9770	522.9770	522.6130	522.6130	(0.070)	0.0000	0.0000	0
2014/09/01	AL12	05/02/2015			Index Future	531.3180	531.3180	530.9340	530.9340	(0.072)	0.0000	0.0000	0
2014/09/01	AL12	07/05/2015			Index Future	540.5590	540.5590	540.1350	540.1350	(0.078)	0.0000	0.0000	0
2014/09/01	AL37	06/11/2014			Index Future	440.1740	440.1740	439.9480	439.9480	(0.051)	0.0000	0.0000	0
2014/09/01	AL37	05/02/2015			Index Future	447.1950	447.1950	446.9520	446.9520	(0.054)	0.0000	0.0000	0
2014/09/01	AL7T	06/11/2014			Index Future	520.6610	520.6610	520.4380	520.4380	(0.043)	0.0000	0.0000	1
2014/09/01	AL7T	05/02/2015			Index Future	528.9650	528.9650	528.7250	528.7250	(0.045)	0.0000	0.0000	0
2014/09/01	ALBI	06/11/2014			Index Future	474.1010	474.1010	473.8270	473.8270	(0.058)	0.0000	0.0000	585
2014/09/01	ALBI	05/02/2015			Index Future	481.6620	481.6620	481.3710	481.3710	(0.060)	0.0000	0.0000	65
2014/09/01	ALBI	07/05/2015			Index Future	490.0390	490.0390	489.7130	489.7130	(0.067)	0.0000	0.0000	0
2014/09/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	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
2014/09/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/09/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/01	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	EL28	06/11/2014			Bond Future	124.6156	124.6156	124.6122	124.6122	(0.003)	0.0000	0.0000	0
2014/09/01	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	EL28	06/11/2014	122.00	Call	Bond Future	2,615.5900	2.6156	2,612.1700	2.6122	(0.131)	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
2014/09/01	EL28	06/11/2014	122.01	Call	Bond Future	2,605.5900	2.6056	2,602.1700	2.6022	(0.131)	0	0	0
2014/09/01	EL28	06/11/2014	121.99	Call	Bond Future	2,625.5900	2.6256	2,622.1700	2.6222	(0.130)	0	0	0
2014/09/01	EL28	05/02/2015	126.00	Call	Bond Future	618.6800	0.6187	612.5800	0.6126	(0.986)	0	0	0
2014/09/01	EL28	05/02/2015			Bond Future	126.6187	126.6187	126.6126	126.6126	(0.005)	0.0000	0.0000	0
2014/09/01	EL28	05/02/2015	126.01	Call	Bond Future	608.6800	0.6087	602.5800	0.6026	(1.002)	0	0	0
2014/09/01	EL28	05/02/2015	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	EL28	05/02/2015	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	EL28	05/02/2015	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	EL28	05/02/2015	125.99	Call	Bond Future	628.6800	0.6287	622.5800	0.6226	(0.970)	0	0	0
2014/09/01	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	ES33	06/11/2014			Bond Future	9.4014	84.5197	9.4107	84.4486	0.099	0.0000	0.0000	6,220
2014/09/01	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	ES33	06/11/2014	10.29	Call	Bond Future	6,379.2900	6.3793	6,308.2300	6.3082	(1.114)	0	0	0
2014/09/01	ES33	06/11/2014	10.30	Call	Bond Future	6,446.7400	6.4467	6,375.6800	6.3757	(1.102)	0	0	0
2014/09/01	ES33	06/11/2014	10.31	Call	Bond Future	6,514.0900	6.5141	6,443.0300	6.4430	(1.091)	0	0	0
2014/09/01	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	ES33	05/02/2015	10.00	Call	Bond Future	3,740.8400	3.7408	3,666.9600	3.6670	(1.975)	0	0	0
2014/09/01	ES33	05/02/2015			Bond Future	9.4843	85.8679	9.4941	85.7940	0.104	0.0000	0.0000	0
2014/09/01	ES33	05/02/2015	10.01	Call	Bond Future	3,810.8000	3.8108	3,736.9200	3.7369	(1.939)	0	0	0
2014/09/01	ES33	05/02/2015	9.99	Call	Bond Future	3,670.7900	3.6708	3,596.9100	3.5969	(2.013)	0	0	0
2014/09/01	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	ES33	07/05/2015			Bond Future	9.5504	83.5722	9.5611	83.4926	0.112	0.0000	0.0000	0
2014/09/01	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	ES33	07/05/2015	9.76	Call	Bond Future	1,532.7900	1.5328	1,453.2500	1.4532	(5.189)	0	0	0
2014/09/01	ES33	07/05/2015	9.74	Call	Bond Future	1,388.4000	1.3884	1,308.8600	1.3089	(5.729)	0	0	0
2014/09/01	ES33	07/05/2015	9.75	Call	Bond Future	1,460.6400	1.4606	1,381.1000	1.3811	(5.446)	0	0	0
2014/09/01	GOVI	06/11/2014	449.01	Call	GOVI	232,440.0000	23.2440	229,820.0000	22.9820	(1.127)	0	0	0
2014/09/01	GOVI	06/11/2014			GOVI	472.2540	472.2540	471.9920	471.9920	(0.055)	0.0000	0.0000	396
2014/09/01	GOVI	06/11/2014	448.99	Call	GOVI	232,640.0000	23.2640	230,020.0000	23.0020	(1.126)	0	0	0
2014/09/01	GOVI	06/11/2014	449.00	Call	GOVI	232,540.0000	23.2540	229,920.0000	22.9920	(1.127)	0	0	0
2014/09/01	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	GOVI	05/02/2015	459.99	Call	GOVI	197,960.0000	19.7960	195,170.0000	19.5170	(1.409)	0	0	0
2014/09/01	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	GOVI	05/02/2015			GOVI	479.7860	479.7860	479.5070	479.5070	(0.058)	0.0000	0.0000	45
2014/09/01	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	GOVI	05/02/2015	460.00	Call	GOVI	197,860.0000	19.7860	195,070.0000	19.5070	(1.410)	0	0	0
2014/09/01	GOVI	05/02/2015	460.01	Call	GOVI	197,760.0000	19.7760	194,970.0000	19.4970	(1.411)	0	0	0
2014/09/01	GOVI	07/05/2015	449.99	Call	GOVI	381,400.0000	38.1400	378,270.0000	37.8270	(0.821)	0	0	0
2014/09/01	GOVI	07/05/2015			GOVI	488.1300	488.1300	487.8170	487.8170	(0.064)	0.0000	0.0000	0

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2014/09/01	GOVI	07/05/2015	450.00	Call	GOVI	381,300.0000		38.1300	378,170.0000	37.8170	(0.821)	0	0	0
2014/09/01	GOVI	07/05/2015	450.01	Call	GOVI	381,200.0000		38.1200	378,070.0000	37.8070	(0.821)	0	0	0
2014/09/01	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/09/01	ICAA	06/11/2014			Can-Do Interest Rate	144.7980		144.7980	144.7904	144.7904	(0.005)	0.0000	0.0000	571
2014/09/01	IGOV	06/11/2014			Index Future	220.5300		220.5300	220.4880	220.4880	(0.019)	0.0000	0.0000	1,192
2014/09/01	IGOV	05/02/2015			Index Future	224.0740		224.0740	224.0260	224.0260	(0.021)	0.0000	0.0000	0
2014/09/01	IGOV	07/05/2015			Index Future	227.9970		227.9970	227.9340	227.9340	(0.028)	0.0000	0.0000	0
2014/09/01	ILBI	06/11/2014			Index Future	597.3430		597.3430	597.3230	597.3230	(0.003)	0.0000	0.0000	0
2014/09/01	ILBI	05/02/2015			Index Future	606.8500		606.8500	606.8250	606.8250	(0.004)	0.0000	0.0000	157
2014/09/01	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/09/01	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/09/01	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/09/01	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/09/01	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/09/01	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/09/01	JBAF	17/09/2014			Jibar Tradeable Future	6.1000		93.9000	6.1000	93.9000	0.000	0.0000	0.0000	33,000
2014/09/01	JBAF	15/10/2014			Jibar Tradeable Future	6.1800		93.8200	6.1800	93.8200	0.000	0.0000	0.0000	0
2014/09/01	JBAF	19/11/2014			Jibar Tradeable Future	6.2100		93.7900	6.2100	93.7900	0.000	0.0000	0.0000	0
2014/09/01	JBAF	17/12/2014			Jibar Tradeable Future	6.2800		93.7200	6.2800	93.7200	0.000	0.0000	0.0000	0
2014/09/01	JBAF	21/01/2015			Jibar Tradeable Future	6.3300		93.6700	6.3300	93.6700	0.000	0.0000	0.0000	0
2014/09/01	JBAF	18/02/2015			Jibar Tradeable Future	6.3900		93.6100	6.3900	93.6100	0.000	0.0000	0.0000	0
2014/09/01	JBAF	18/03/2015			Jibar Tradeable Future	6.4400		93.5600	6.4400	93.5600	0.000	0.0000	0.0000	2,850
2014/09/01	JBAF	17/06/2015			Jibar Tradeable Future	6.5800		93.4200	6.5800	93.4200	0.000	0.0000	0.0000	5,000
2014/09/01	JBAF	16/09/2015			Jibar Tradeable Future	6.7400		93.2600	6.7400	93.2600	0.000	0.0000	0.0000	0
2014/09/01	JBAF	15/12/2015			Jibar Tradeable Future	6.8800		93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2014/09/01	JBAF	16/03/2016			Jibar Tradeable Future	7.0300		92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2014/09/01	JBAF	15/06/2016			Jibar Tradeable Future	7.1800		92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2014/09/01	R023	06/11/2014			Bond Future	7.7868		101.3020	7.7912	101.2751	0.057	0.0000	0.0000	8,834
2014/09/01	R023	06/11/2014	8.59	Put	Bond Future	109.6700		0.1097	101.6100	0.1016	(7.349)	0	0	0
2014/09/01	R023	06/11/2014	8.61	Put	Bond Future	101.7700		0.1018	94.0600	0.0941	(7.576)	0	0	0
2014/09/01	R023	06/11/2014	8.59	Call	Bond Future	4,803.7100		4.8037	4,768.7200	4.7687	(0.728)	0	0	0
2014/09/01	R023	06/11/2014	8.60	Put	Bond Future	105.6500		0.1056	97.7700	0.0978	(7.459)	0	0	0



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2014/09/01	R023	06/11/2014	8.60	Call	Bond Future	4,856.3400	4.8563	4,821.5300	4.8215	(0.717)	0	0	0
2014/09/01	R023	06/11/2014	8.61	Call	Bond Future	4,909.0700	4.9091	4,874.4300	4.8744	(0.706)	0	0	0
2014/09/01	R023	05/02/2015			Bond Future	7.8460	102.9178	7.8510	102.8883	0.064	0.0000	0.0000	0
2014/09/01	R023	05/02/2015	8.74	Put	Bond Future	405.1100	0.4051	398.2900	0.3983	(1.683)	0	0	0
2014/09/01	R023	05/02/2015	8.75	Call	Bond Future	5,525.3000	5.5253	5,489.0800	5.4891	(0.656)	0	0	0
2014/09/01	R023	05/02/2015	8.76	Call	Bond Future	5,572.1300	5.5721	5,535.9600	5.5360	(0.649)	0	0	0
2014/09/01	R023	05/02/2015	8.74	Call	Bond Future	5,478.5700	5.4786	5,442.3100	5.4423	(0.662)	0	0	0
2014/09/01	R023	05/02/2015	8.76	Put	Bond Future	388.9700	0.3890	382.2400	0.3822	(1.730)	0	0	0
2014/09/01	R023	05/02/2015	8.75	Put	Bond Future	396.9700	0.3970	390.1900	0.3902	(1.708)	0	0	0
2014/09/01	R023	07/05/2015	8.14	Call	Bond Future	3,349.9000	3.3499	3,313.9100	3.3139	(1.074)	0	0	0
2014/09/01	R023	07/05/2015	8.15	Put	Bond Future	1,844.9600	1.8450	1,843.9600	1.8440	(0.054)	0	0	0
2014/09/01	R023	07/05/2015			Bond Future	7.8784	100.7815	7.8846	100.7464	0.078	0.0000	0.0000	0
2014/09/01	R023	07/05/2015	8.15	Call	Bond Future	3,383.8100	3.3838	3,347.7400	3.3477	(1.066)	0	0	0
2014/09/01	R023	07/05/2015	8.16	Call	Bond Future	3,417.9000	3.4179	3,381.7300	3.3817	(1.058)	0	0	0
2014/09/01	R023	07/05/2015	8.14	Put	Bond Future	1,867.1700	1.8672	1,866.2500	1.8663	(0.049)	0	0	0
2014/09/01	R023	07/05/2015	8.16	Put	Bond Future	1,822.9600	1.8230	1,821.8600	1.8219	(0.060)	0	0	0
2014/09/01	R023	06/08/2015	9.07	Put	Bond Future	863.0600	0.8631	859.7000	0.8597	(0.389)	0	0	911
2014/09/01	R023	06/08/2015	8.24	Call	Bond Future	4,082.7900	4.0828	4,050.4700	4.0505	(0.792)	0	0	0
2014/09/01	R023	06/08/2015			Bond Future	7.8828	102.7227	7.8885	102.6909	0.072	0.0000	0.0000	0
2014/09/01	R023	06/08/2015	9.07	Call	Bond Future	7,224.1900	7.2242	7,189.0600	7.1891	(0.486)	0	0	0
2014/09/01	R023	06/08/2015	8.26	Put	Bond Future	2,071.4800	2.0715	2,070.7900	2.0708	(0.033)	0	0	0
2014/09/01	R023	06/08/2015	8.25	Put	Bond Future	2,092.0900	2.0921	2,091.4700	2.0915	(0.030)	0	0	0
2014/09/01	R023	06/08/2015	8.24	Put	Bond Future	2,112.8600	2.1129	2,112.3100	2.1123	(0.026)	0	0	0
2014/09/01	R023	06/08/2015	8.25	Call	Bond Future	4,116.4700	4.1165	4,084.0800	4.0841	(0.787)	0	0	0
2014/09/01	R023	06/08/2015	8.26	Call	Bond Future	4,150.2600	4.1503	4,117.8000	4.1178	(0.782)	0	0	0
2014/09/01	R157	06/11/2014	6.19	Put	Bond Future	493.5300	0.4935	498.9700	0.4990	1.102	0	0	0
2014/09/01	R157	06/11/2014			Bond Future	6.7228	107.5643	6.7341	107.5548	0.167	0.0000	0.0000	0
2014/09/01	R157	06/11/2014	6.21	Put	Bond Future	479.4400	0.4794	484.7000	0.4847	1.097	0	0	0
2014/09/01	R157	06/11/2014	6.20	Put	Bond Future	486.4600	0.4865	491.8100	0.4918	1.100	0	0	0
2014/09/01	R157	06/11/2014	6.21	Call	Bond Future	44.7300	0.0447	40.4700	0.0405	(9.524)	0	0	0
2014/09/01	R157	06/11/2014	6.19	Call	Bond Future	41.8100	0.0418	37.7300	0.0377	(9.758)	0	0	0
2014/09/01	R157	06/11/2014	6.20	Call	Bond Future	43.2500	0.0433	39.0800	0.0391	(9.642)	0	0	0
2014/09/01	R157	05/02/2015	8.74	Call	Bond Future	1,121.5300	1.1215	1,109.5000	1.1095	(1.073)	0	0	0
2014/09/01	R157	05/02/2015	8.75	Put	Bond Future	24.3200	0.0243	24.2000	0.0242	(0.493)	0	0	0
2014/09/01	R157	05/02/2015			Bond Future	6.8696	109.2802	6.8897	109.2683	0.293	0.0000	0.0000	0
2014/09/01	R157	05/02/2015	8.74	Put	Bond Future	24.7500	0.0248	24.6300	0.0246	(0.485)	0	0	0
2014/09/01	R157	05/02/2015	8.76	Put	Bond Future	23.9000	0.0239	23.7800	0.0238	(0.502)	0	0	0
2014/09/01	R157	05/02/2015	8.75	Call	Bond Future	1,126.9100	1.1269	1,114.8800	1.1149	(1.068)	0	0	0
2014/09/01	R157	05/02/2015	8.76	Call	Bond Future	1,132.2900	1.1323	1,120.2600	1.1203	(1.062)	0	0	0
2014/09/01	R186	06/11/2014	8.14	Call	Bond Future	2,429.9700	2.4300	2,340.7200	2.3407	(3.673)	0	0	0
2014/09/01	R186	06/11/2014	8.15	Put	Bond Future	1,345.2700	1.3453	1,338.7500	1.3388	(0.485)	0	0	0
2014/09/01	R186	06/11/2014	8.53	Call	Bond Future	4,772.7600	4.7728	4,677.0300	4.6770	(2.006)	0	0	0
2014/09/01	R186	06/11/2014	7.70	Call	Bond Future	777.5000	0.7775	721.1700	0.7212	(7.245)	0	0	1,500
2014/09/01	R186	06/11/2014	8.30	Call	Bond Future	3,309.9900	3.3100	3,215.6300	3.2156	(2.851)	0	0	100
2014/09/01	R186	06/11/2014	8.50	Call	Bond Future	4,570.9700	4.5710	4,475.1200	4.4751	(2.097)	0	0	0
2014/09/01	R186	06/11/2014	9.17	Call	Bond Future	9,447.7000	9.4477	9,360.7200	9.3607	(0.921)	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
2014/09/01	R186	06/11/2014			Bond Future		8.0177	123.0949	8.0273	123.0117	0.120	8.0310	8.0310	47,697
2014/09/01	R186	06/11/2014	7.80	Put	Bond Future	2,951.8300		2.9518	2,969.4100	2.9694	0.596	0	0	0
2014/09/01	R186	06/11/2014	8.15	Call	Bond Future	2,481.1500		2.4812	2,391.4600	2.3915	(3.615)	0	0	0
2014/09/01	R186	06/11/2014	8.45	Put	Bond Future	585.6100		0.5856	572.9000	0.5729	(2.170)	0	0	6,000
2014/09/01	R186	06/11/2014	8.53	Put	Bond Future	457.5200		0.4575	444.9600	0.4450	(2.745)	0	0	100
2014/09/01	R186	06/11/2014	7.70	Put	Bond Future	3,566.2400		3.5662	3,593.0800	3.5931	0.753	0	0	0
2014/09/01	R186	06/11/2014	8.16	Call	Bond Future	2,532.6700		2.5327	2,442.5600	2.4426	(3.558)	0	0	0
2014/09/01	R186	06/11/2014	8.60	Put	Bond Future	365.6700		0.3657	353.6500	0.3537	(3.287)	0	0	0
2014/09/01	R186	06/11/2014	8.00	Call	Bond Future	1,774.7300		1.7747	1,693.3100	1.6933	(4.588)	0	0	1,500
2014/09/01	R186	06/11/2014	8.50	Put	Bond Future	502.3800		0.5024	489.7000	0.4897	(2.524)	0	0	7,000
2014/09/01	R186	06/11/2014	8.30	Put	Bond Future	904.6900		0.9047	893.5000	0.8935	(1.237)	0	0	100
2014/09/01	R186	06/11/2014	9.17	Put	Bond Future	41.5700		0.0416	37.7600	0.0378	(9.165)	0	0	2,010
2014/09/01	R186	06/11/2014	7.80	Call	Bond Future	1,050.6000		1.0506	985.0100	0.9850	(6.243)	0	0	100
2014/09/01	R186	06/11/2014	8.14	Put	Bond Future	1,379.4000		1.3794	1,373.3200	1.3733	(0.441)	0	0	0
2014/09/01	R186	06/11/2014	8.60	Call	Bond Future	5,253.5800		5.2536	5,158.3900	5.1584	(1.812)	0	0	0
2014/09/01	R186	06/11/2014	8.00	Put	Bond Future	1,927.4400		1.9274	1,929.1900	1.9292	0.091	0	0	0
2014/09/01	R186	06/11/2014	8.16	Put	Bond Future	1,311.5700		1.3116	1,304.6300	1.3046	(0.529)	0	0	0
2014/09/01	R186	06/11/2014	8.45	Call	Bond Future	4,241.4800		4.2415	4,145.6000	4.1456	(2.261)	0	0	0
2014/09/01	R186	05/02/2015	9.00	Call	Bond Future	8,102.1200		8.1021	8,011.4100	8.0114	(1.120)	0	0	0
2014/09/01	R186	05/02/2015			Bond Future		8.0720	119.7620	8.0823	119.6750	0.127	0.0000	0.0000	540
2014/09/01	R186	05/02/2015	8.75	Call	Bond Future	6,503.0800		6.5031	6,414.1300	6.4141	(1.368)	0	0	0
2014/09/01	R186	05/02/2015	8.76	Call	Bond Future	6,565.1000		6.5651	6,476.0300	6.4760	(1.357)	0	0	0
2014/09/01	R186	05/02/2015	8.74	Call	Bond Future	6,441.5000		6.4415	6,352.6500	6.3526	(1.379)	0	0	0
2014/09/01	R186	05/02/2015	8.76	Put	Bond Future	929.2600		0.9293	927.2400	0.9272	(0.217)	0	0	0
2014/09/01	R186	05/02/2015	8.75	Put	Bond Future	946.4800		0.9465	944.5800	0.9446	(0.201)	0	0	0
2014/09/01	R186	05/02/2015	9.00	Put	Bond Future	587.6900		0.5877	584.0300	0.5840	(0.623)	0	0	9,600
2014/09/01	R186	05/02/2015	8.74	Put	Bond Future	964.2100		0.9642	962.4100	0.9624	(0.187)	0	0	0
2014/09/01	R186	07/05/2015			Bond Future		8.1088	121.8481	8.1202	121.7535	0.140	0.0000	0.0000	0
2014/09/01	R186	07/05/2015	8.25	Call	Bond Future	4,330.0600		4.3301	4,254.6800	4.2547	(1.741)	0	0	0
2014/09/01	R186	07/05/2015	8.24	Put	Bond Future	3,200.7600		3.2008	3,220.3000	3.2203	0.610	0	0	0
2014/09/01	R186	07/05/2015	8.26	Put	Bond Future	3,127.9500		3.1280	3,146.8700	3.1469	0.605	0	0	0
2014/09/01	R186	07/05/2015	8.25	Put	Bond Future	3,164.0000		3.1640	3,183.2300	3.1832	0.608	0	0	0
2014/09/01	R186	07/05/2015	8.26	Call	Bond Future	4,376.0200		4.3760	4,300.3300	4.3003	(1.730)	0	0	0
2014/09/01	R186	07/05/2015	8.24	Call	Bond Future	4,284.7300		4.2847	4,209.6600	4.2097	(1.752)	0	0	0
2014/09/01	R197	06/11/2014	284.99	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R197	06/11/2014			Bond Future	288.3367		288.3367	288.3273	288.3273	(0.003)	0.0000	0.0000	939
2014/09/01	R197	06/11/2014	285.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R197	06/11/2014	285.00	Call	Bond Future	3,336.6500		3.3367	3,327.3400	3.3273	(0.279)	0	0	0
2014/09/01	R197	06/11/2014	285.01	Call	Bond Future	3,326.6500		3.3267	3,317.3400	3.3173	(0.280)	0	0	0
2014/09/01	R197	06/11/2014	284.99	Call	Bond Future	3,346.6500		3.3467	3,337.3400	3.3373	(0.278)	0	0	0
2014/09/01	R197	06/11/2014	285.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R197	05/02/2015	288.99	Put	Bond Future	2,021.0200		2.0210	2,036.4000	2.0364	0.761	0	0	0
2014/09/01	R197	05/02/2015			Bond Future		286.9690	286.9690	286.9536	286.9536	(0.005)	0.0000	0.0000	0
2014/09/01	R197	05/02/2015	289.01	Put	Bond Future	2,041.0200		2.0410	2,056.4000	2.0564	0.754	0	0	0
2014/09/01	R197	05/02/2015	288.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R197	05/02/2015	289.00	Put	Bond Future	2,031.0200		2.0310	2,046.4000	2.0464	0.757	0	0	0
2014/09/01	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/01	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R202	06/11/2014	226.99	Call	Bond Future	7,273.8000	7.2738	7,266.6800	7.2667	(0.098)	0	0	0
2014/09/01	R202	06/11/2014			Bond Future	234.2638	234.2638	234.2567	234.2567	(0.003)	0.0000	0.0000	47,247
2014/09/01	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R202	06/11/2014	227.00	Call	Bond Future	7,263.8000	7.2638	7,256.6800	7.2567	(0.098)	0	0	0
2014/09/01	R202	06/11/2014	227.01	Call	Bond Future	7,253.8000	7.2538	7,246.6800	7.2467	(0.098)	0	0	0
2014/09/01	R202	05/02/2015	233.01	Call	Bond Future	1,831.1600	1.8312	1,818.9600	1.8190	(0.666)	0	0	0
2014/09/01	R202	05/02/2015			Bond Future	234.8412	234.8412	234.8290	234.8290	(0.005)	0.0000	0.0000	0
2014/09/01	R202	05/02/2015	232.99	Call	Bond Future	1,851.1600	1.8512	1,838.9600	1.8390	(0.659)	0	0	0
2014/09/01	R202	05/02/2015	233.00	Call	Bond Future	1,841.1600	1.8412	1,828.9600	1.8290	(0.663)	0	0	0
2014/09/01	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R203	06/11/2014	6.86	Call	Bond Future	556.3400	0.5563	500.9900	0.5010	(9.949)	0	0	0
2014/09/01	R203	06/11/2014			Bond Future	6.7946	104.9896	6.8263	104.9070	0.467	0.0000	0.0000	14,059
2014/09/01	R203	06/11/2014	6.84	Call	Bond Future	527.1600	0.5272	473.2500	0.4733	(10.226)	0	0	45
2014/09/01	R203	06/11/2014	6.98	Call	Bond Future	749.6400	0.7496	686.3600	0.6864	(8.441)	0	0	14
2014/09/01	R203	06/11/2014	6.85	Call	Bond Future	541.6400	0.5416	487.0100	0.4870	(10.086)	0	0	0
2014/09/01	R203	06/11/2014	6.98	Put	Bond Future	267.6800	0.2677	287.0400	0.2870	7.233	0	0	0
2014/09/01	R203	06/11/2014	6.84	Put	Bond Future	408.7800	0.4088	437.5100	0.4375	7.028	0	0	0
2014/09/01	R203	06/11/2014	6.86	Put	Bond Future	385.9200	0.3859	413.2100	0.4132	7.071	0	0	0
2014/09/01	R203	06/11/2014	6.85	Put	Bond Future	397.2400	0.3972	425.2500	0.4252	7.051	0	0	0
2014/09/01	R203	05/02/2015	7.69	Call	Bond Future	2,130.3700	2.1304	2,052.1100	2.0521	(3.674)	0	0	55
2014/09/01	R203	05/02/2015			Bond Future	6.8379	106.6644	6.8740	106.5783	0.528	0.0000	0.0000	0
2014/09/01	R203	05/02/2015	8.34	Put	Bond Future	19.0900	0.0191	20.3600	0.0204	6.653	0	0	0
2014/09/01	R203	05/02/2015	8.35	Call	Bond Future	3,551.3200	3.5513	3,466.3900	3.4664	(2.392)	0	0	0
2014/09/01	R203	05/02/2015	8.36	Call	Bond Future	3,573.5600	3.5736	3,488.5900	3.4886	(2.378)	0	0	0
2014/09/01	R203	05/02/2015	8.34	Call	Bond Future	3,529.0900	3.5291	3,444.2000	3.4442	(2.405)	0	0	0
2014/09/01	R203	05/02/2015	8.36	Put	Bond Future	17.8500	0.0178	19.0400	0.0190	6.667	0	0	0
2014/09/01	R203	05/02/2015	7.69	Put	Bond Future	120.5400	0.1205	128.4400	0.1284	6.554	0	0	0
2014/09/01	R203	05/02/2015	8.35	Put	Bond Future	18.4600	0.0185	19.6900	0.0197	6.663	0	0	0
2014/09/01	R203	07/05/2015			Bond Future	6.8117	104.3514	6.8545	104.2584	0.628	0.0000	0.0000	0
2014/09/01	R203	07/05/2015	7.24	Put	Bond Future	464.3400	0.4643	490.8600	0.4909	5.711	0	0	0
2014/09/01	R203	07/05/2015	7.26	Put	Bond Future	451.3200	0.4513	477.2100	0.4772	5.737	0	0	0
2014/09/01	R203	07/05/2015	7.25	Put	Bond Future	457.7900	0.4578	484.0000	0.4840	5.725	0	0	0
2014/09/01	R203	07/05/2015	7.25	Call	Bond Future	1,405.5000	1.4055	1,338.7100	1.3387	(4.752)	0	0	0
2014/09/01	R203	07/05/2015	7.26	Call	Bond Future	1,420.5200	1.4205	1,353.4100	1.3534	(4.724)	0	0	0
2014/09/01	R203	07/05/2015	7.24	Call	Bond Future	1,390.5500	1.3906	1,324.0700	1.3241	(4.781)	0	0	0
2014/09/01	R204	06/11/2014	7.99	Put	Bond Future	27.3900	0.0274	27.6600	0.0277	0.986	0	0	1,270
2014/09/01	R204	06/11/2014			Bond Future	7.1050	106.2554	7.1307	106.1634	0.362	0.0000	0.0000	12,677
2014/09/01	R204	06/11/2014	6.99	Put	Bond Future	899.9900	0.9000	941.4200	0.9414	4.603	0	0	0
2014/09/01	R204	06/11/2014	7.01	Put	Bond Future	858.2000	0.8582	897.9200	0.8979	4.628	0	0	0
2014/09/01	R204	06/11/2014	6.99	Call	Bond Future	487.3300	0.4873	436.7600	0.4368	(10.377)	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
2014/09/01	R204	06/11/2014	7.00	Put	Bond Future	878.9400	0.8789	919.5200	0.9195	4.617	0	0	0
2014/09/01	R204	06/11/2014	7.99	Call	Bond Future	3,136.1200	3.1361	3,044.3900	3.0444	(2.925)	0	0	0
2014/09/01	R204	06/11/2014	7.00	Call	Bond Future	502.2300	0.5022	450.8100	0.4508	(10.238)	0	0	0
2014/09/01	R204	06/11/2014	7.01	Call	Bond Future	517.4400	0.5174	465.1600	0.4652	(10.104)	0	0	0
2014/09/01	R204	05/02/2015			Bond Future	7.1545	103.9150	7.1828	103.8194	0.396	0.0000	0.0000	0
2014/09/01	R204	05/02/2015	8.25	Call	Bond Future	3,737.9100	3.7379	3,646.7000	3.6467	(2.440)	0	0	0
2014/09/01	R204	05/02/2015	8.26	Call	Bond Future	3,767.2600	3.7673	3,675.9300	3.6759	(2.424)	0	0	0
2014/09/01	R204	05/02/2015	8.24	Call	Bond Future	3,708.3900	3.7084	3,617.3000	3.6173	(2.456)	0	0	0
2014/09/01	R204	05/02/2015	8.26	Put	Bond Future	112.2300	0.1122	116.5400	0.1165	3.840	0	0	0
2014/09/01	R204	05/02/2015	8.25	Put	Bond Future	115.2200	0.1152	119.6500	0.1196	3.845	0	0	0
2014/09/01	R204	05/02/2015	8.24	Put	Bond Future	118.0500	0.1180	122.6000	0.1226	3.854	0	0	0
2014/09/01	R204	07/05/2015	7.51	Put	Bond Future	844.6800	0.8447	875.1500	0.8752	3.607	0	0	0
2014/09/01	R204	07/05/2015			Bond Future	7.1647	105.7248	7.1970	105.6221	0.450	0.0000	0.0000	0
2014/09/01	R204	07/05/2015	7.50	Put	Bond Future	855.9000	0.8559	886.7300	0.8867	3.602	0	0	0
2014/09/01	R204	07/05/2015	7.49	Call	Bond Future	1,896.3800	1.8964	1,824.9100	1.8249	(3.769)	0	0	0
2014/09/01	R204	07/05/2015	7.50	Call	Bond Future	1,916.4700	1.9165	1,844.6600	1.8447	(3.747)	0	0	0
2014/09/01	R204	07/05/2015	7.51	Call	Bond Future	1,936.6700	1.9367	1,864.5000	1.8645	(3.726)	0	0	0
2014/09/01	R204	07/05/2015	7.49	Put	Bond Future	867.2500	0.8672	898.4200	0.8984	3.594	0	0	0
2014/09/01	R204	06/08/2015	7.74	Call	Bond Future	2,579.8300	2.5798	2,504.4500	2.5044	(2.922)	0	0	0
2014/09/01	R204	06/08/2015	7.75	Put	Bond Future	729.0100	0.7290	753.9100	0.7539	3.416	0	0	0
2014/09/01	R204	06/08/2015			Bond Future	7.1168	103.7196	7.1505	103.6191	0.473	0.0000	0.0000	0
2014/09/01	R204	06/08/2015	8.41	Call	Bond Future	4,091.8200	4.0918	4,002.9800	4.0030	(2.171)	0	0	0
2014/09/01	R204	06/08/2015	7.74	Put	Bond Future	737.5100	0.7375	762.6600	0.7627	3.410	0	0	0
2014/09/01	R204	06/08/2015	7.76	Put	Bond Future	720.5900	0.7206	745.2400	0.7452	3.421	0	0	0
2014/09/01	R204	06/08/2015	8.41	Put	Bond Future	313.9600	0.3140	325.6500	0.3256	3.723	0	0	699
2014/09/01	R204	06/08/2015	7.75	Call	Bond Future	2,600.5600	2.6006	2,524.9300	2.5249	(2.908)	0	0	0
2014/09/01	R204	06/08/2015	7.76	Call	Bond Future	2,621.3600	2.6214	2,545.4800	2.5455	(2.895)	0	0	0
2014/09/01	R207	06/11/2014	7.36	Put	Bond Future	841.6800	0.8417	844.3200	0.8443	0.314	0	0	0
2014/09/01	R207	06/11/2014			Bond Future	7.3652	101.8410	7.3750	101.7996	0.133	0.0000	0.0000	36,237
2014/09/01	R207	06/11/2014	7.35	Put	Bond Future	863.0100	0.8630	866.0100	0.8660	0.348	0	0	0
2014/09/01	R207	06/11/2014	7.36	Call	Bond Future	819.7700	0.8198	780.9700	0.7810	(4.733)	0	0	0
2014/09/01	R207	06/11/2014	7.34	Call	Bond Future	778.1200	0.7781	740.0400	0.7400	(4.894)	0	0	0
2014/09/01	R207	06/11/2014	7.35	Call	Bond Future	798.7800	0.7988	760.3400	0.7603	(4.812)	0	0	0
2014/09/01	R207	06/11/2014	7.34	Put	Bond Future	884.6900	0.8847	888.0500	0.8881	0.380	0	0	0
2014/09/01	R207	05/02/2015	8.49	Put	Bond Future	162.0200	0.1620	160.8100	0.1608	(0.747)	0	0	0
2014/09/01	R207	05/02/2015			Bond Future	7.4193	99.8241	7.4303	99.7800	0.147	0.0000	0.0000	0
2014/09/01	R207	05/02/2015	8.51	Put	Bond Future	154.4200	0.1544	153.2000	0.1532	(0.790)	0	0	0
2014/09/01	R207	05/02/2015	8.50	Call	Bond Future	4,419.6400	4.4196	4,374.2600	4.3743	(1.027)	0	0	0
2014/09/01	R207	05/02/2015	8.51	Call	Bond Future	4,454.0900	4.4541	4,408.7000	4.4087	(1.019)	0	0	0
2014/09/01	R207	05/02/2015	8.49	Call	Bond Future	4,384.9100	4.3849	4,339.5300	4.3395	(1.035)	0	0	0
2014/09/01	R207	05/02/2015	8.50	Put	Bond Future	158.3500	0.1584	157.1400	0.1571	(0.764)	0	0	0
2014/09/01	R207	07/05/2015			Bond Future	7.4467	101.5630	7.4597	101.5129	0.174	0.0000	0.0000	0
2014/09/01	R207	07/05/2015	8.25	Call	Bond Future	3,632.6800	3.6327	3,586.3100	3.5863	(1.276)	0	0	0
2014/09/01	R207	07/05/2015	7.73	Call	Bond Future	2,250.6800	2.2507	2,210.5900	2.2106	(1.781)	0	0	66
2014/09/01	R207	07/05/2015	8.24	Put	Bond Future	588.2800	0.5883	592.0700	0.5921	0.644	0	0	0
2014/09/01	R207	07/05/2015	8.26	Put	Bond Future	571.8100	0.5718	575.4300	0.5754	0.633	0	0	0
2014/09/01	R207	07/05/2015	7.73	Put	Bond Future	1,160.8700	1.1609	1,170.8500	1.1708	0.860	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
2014/09/01	R207	07/05/2015	8.25	Put	Bond Future	580.0000	0.5800	583.7000	0.5837	0.638	0	0	0
2014/09/01	R207	07/05/2015	8.26	Call	Bond Future	3,661.7700	3.6618	3,615.3200	3.6153	(1.269)	0	0	0
2014/09/01	R207	07/05/2015	8.24	Call	Bond Future	3,603.6700	3.6037	3,557.3900	3.5574	(1.284)	0	0	0
2014/09/01	R208	06/11/2014	7.46	Call	Bond Future	795.5300	0.7955	764.3700	0.7644	(3.917)	0	0	0
2014/09/01	R208	06/11/2014			Bond Future	7.5512	96.7677	7.5557	96.7458	0.060	0.0000	0.0000	16,437
2014/09/01	R208	06/11/2014	7.44	Call	Bond Future	753.6600	0.7537	723.0300	0.7230	(4.064)	0	0	0
2014/09/01	R208	06/11/2014	7.45	Call	Bond Future	774.4100	0.7744	743.5100	0.7435	(3.990)	0	0	0
2014/09/01	R208	06/11/2014	7.44	Put	Bond Future	1,297.0100	1.2970	1,288.3400	1.2883	(0.668)	0	0	0
2014/09/01	R208	06/11/2014	8.50	Put	Bond Future	44.6400	0.0446	40.5000	0.0405	(9.274)	0	0	1,520
2014/09/01	R208	06/11/2014	7.46	Put	Bond Future	1,240.8400	1.2408	1,231.6400	1.2316	(0.741)	0	0	0
2014/09/01	R208	06/11/2014	7.45	Put	Bond Future	1,268.7300	1.2687	1,259.7900	1.2598	(0.705)	0	0	0
2014/09/01	R208	06/11/2014	8.50	Call	Bond Future	4,533.7300	4.5337	4,507.6300	4.5076	(0.576)	0	0	0
2014/09/01	R208	05/02/2015	8.51	Call	Bond Future	4,443.7900	4.4438	4,414.2300	4.4142	(0.665)	0	0	0
2014/09/01	R208	05/02/2015			Bond Future	7.6076	98.3116	7.6127	98.2872	0.068	0.0000	0.0000	0
2014/09/01	R208	05/02/2015	8.49	Call	Bond Future	4,367.5900	4.3676	4,337.9600	4.3380	(0.678)	0	0	0
2014/09/01	R208	05/02/2015	8.51	Put	Bond Future	306.7700	0.3068	301.6000	0.3016	(1.685)	0	0	0
2014/09/01	R208	05/02/2015	8.50	Put	Bond Future	313.2600	0.3133	308.0500	0.3080	(1.663)	0	0	0
2014/09/01	R208	05/02/2015	8.49	Put	Bond Future	319.8600	0.3199	314.6200	0.3146	(1.638)	0	0	0
2014/09/01	R208	05/02/2015	8.50	Call	Bond Future	4,405.6500	4.4056	4,376.0500	4.3761	(0.672)	0	0	0
2014/09/01	R208	07/05/2015	8.01	Call	Bond Future	2,939.5700	2.9396	2,909.2300	2.9092	(1.032)	0	0	0
2014/09/01	R208	07/05/2015			Bond Future	7.6370	96.6212	7.6435	96.5914	0.086	0.0000	0.0000	0
2014/09/01	R208	07/05/2015	7.99	Call	Bond Future	2,882.2800	2.8823	2,852.0800	2.8521	(1.048)	0	0	0
2014/09/01	R208	07/05/2015	8.00	Call	Bond Future	2,911.0100	2.9110	2,880.7400	2.8807	(1.040)	0	0	0
2014/09/01	R208	07/05/2015	7.99	Put	Bond Future	1,291.1800	1.2912	1,290.7500	1.2907	(0.033)	0	0	0
2014/09/01	R208	07/05/2015	8.01	Put	Bond Future	1,259.3000	1.2593	1,258.7300	1.2587	(0.045)	0	0	0
2014/09/01	R208	07/05/2015	8.00	Put	Bond Future	1,275.3100	1.2753	1,274.8100	1.2748	(0.039)	0	0	0
2014/09/01	R208	06/08/2015			Bond Future	7.6314	98.4832	7.6374	98.4567	0.079	0.0000	0.0000	0
2014/09/01	R208	06/08/2015	8.00	Call	Bond Future	3,167.0000	3.1670	3,140.9000	3.1409	(0.824)	0	0	0
2014/09/01	R208	06/08/2015	8.01	Call	Bond Future	3,194.0000	3.1940	3,167.8500	3.1679	(0.819)	0	0	0
2014/09/01	R208	06/08/2015	8.85	Call	Bond Future	5,780.5600	5.7806	5,751.9000	5.7519	(0.496)	0	0	0
2014/09/01	R208	06/08/2015	7.99	Call	Bond Future	3,140.1000	3.1401	3,114.0600	3.1141	(0.829)	0	0	0
2014/09/01	R208	06/08/2015	8.01	Put	Bond Future	1,544.6500	1.5447	1,545.0400	1.5450	0.025	0	0	0
2014/09/01	R208	06/08/2015	8.00	Put	Bond Future	1,560.7600	1.5608	1,561.2000	1.5612	0.028	0	0	0
2014/09/01	R208	06/08/2015	8.85	Put	Bond Future	593.2000	0.5932	591.0800	0.5911	(0.357)	0	0	198
2014/09/01	R208	06/08/2015	7.99	Put	Bond Future	1,577.0100	1.5770	1,577.5100	1.5775	0.032	0	0	0
2014/09/01	R209	06/11/2014	8.95	Call	Bond Future	3,438.2300	3.4382	3,348.7900	3.3488	(2.601)	0	0	2,050
2014/09/01	R209	06/11/2014	9.50	Call	Bond Future	6,774.2700	6.7743	6,689.3000	6.6893	(1.254)	0	0	0
2014/09/01	R209	06/11/2014	8.99	Put	Bond Future	713.8900	0.7139	700.5200	0.7005	(1.873)	0	0	0
2014/09/01	R209	06/11/2014	10.00	Call	Bond Future	9,983.8800	9.9839	9,905.0800	9.9051	(0.789)	0	0	0
2014/09/01	R209	06/11/2014	9.05	Put	Bond Future	604.8400	0.6048	591.2900	0.5913	(2.240)	0	0	0
2014/09/01	R209	06/11/2014	9.58	Put	Bond Future	113.7500	0.1138	106.3600	0.1064	(6.497)	0	0	907
2014/09/01	R209	06/11/2014			Bond Future	8.6094	77.8233	8.6189	77.7469	0.111	0.0000	0.0000	25,626
2014/09/01	R209	06/11/2014	8.95	Put	Bond Future	795.0800	0.7951	782.0100	0.7820	(1.644)	0	0	0
2014/09/01	R209	06/11/2014	9.01	Put	Bond Future	675.8500	0.6758	662.3900	0.6624	(1.992)	0	0	0
2014/09/01	R209	06/11/2014	9.50	Put	Bond Future	149.7400	0.1497	141.1400	0.1411	(5.743)	0	0	5,500
2014/09/01	R209	06/11/2014	10.05	Call	Bond Future	10,299.5100	10.2995	10,221.0900	10.2211	(0.761)	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
2014/09/01	R209	06/11/2014	8.75	Put	Bond Future	1,317.7200		1.3177	1,309.0400	1.3090	(0.659)	0	0	0
2014/09/01	R209	06/11/2014	9.00	Put	Bond Future	694.6600		0.6947	681.2400	0.6812	(1.932)	0	0	0
2014/09/01	R209	06/11/2014	9.95	Call	Bond Future	9,666.7600		9.6668	9,587.5400	9.5875	(0.820)	0	0	0
2014/09/01	R209	06/11/2014	8.50	Call	Bond Future	1,418.2600		1.4183	1,346.0900	1.3461	(5.089)	0	0	5,500
2014/09/01	R209	06/11/2014	8.99	Call	Bond Future	3,658.2400		3.6582	3,568.5000	3.5685	(2.453)	0	0	0
2014/09/01	R209	06/11/2014	9.25	Call	Bond Future	5,192.9600		5.1930	5,104.3700	5.1044	(1.706)	0	0	0
2014/09/01	R209	06/11/2014	10.05	Put	Bond Future	17.4400		0.0174	15.3900	0.0154	(11.755)	0	0	2,050
2014/09/01	R209	06/11/2014	10.00	Put	Bond Future	21.7700		0.0218	19.3400	0.0193	(11.162)	0	0	1,640
2014/09/01	R209	06/11/2014	9.05	Call	Bond Future	3,997.4700		3.9975	3,907.5500	3.9075	(2.249)	0	0	2,050
2014/09/01	R209	06/11/2014	9.58	Call	Bond Future	7,289.6400		7.2896	7,205.8800	7.2059	(1.149)	0	0	0
2014/09/01	R209	06/11/2014	8.75	Call	Bond Future	2,426.2000		2.4262	2,341.1500	2.3412	(3.505)	0	0	2,200
2014/09/01	R209	06/11/2014	9.00	Call	Bond Future	3,714.0100		3.7140	3,624.2200	3.6242	(2.418)	0	0	1,640
2014/09/01	R209	06/11/2014	9.25	Put	Bond Future	336.0200		0.3360	323.8000	0.3238	(3.637)	0	0	2,200
2014/09/01	R209	06/11/2014	8.50	Put	Bond Future	2,297.4000		2.2974	2,301.6000	2.3016	0.183	0	0	0
2014/09/01	R209	06/11/2014	9.01	Call	Bond Future	3,770.0900		3.7701	3,680.2600	3.6803	(2.383)	0	0	0
2014/09/01	R209	06/11/2014	9.95	Put	Bond Future	27.0500		0.0271	24.2000	0.0242	(10.536)	0	0	2,050
2014/09/01	R209	05/02/2015	9.00	Put	Bond Future	1,787.7900		1.7878	1,789.4400	1.7894	0.092	0	0	0
2014/09/01	R209	05/02/2015			Bond Future	8.6619		79.0649	8.6719	78.9857	0.116	0.0000	0.0000	0
2014/09/01	R209	05/02/2015	9.25	Call	Bond Future	5,638.3300		5.6383	5,556.7200	5.5567	(1.447)	0	0	0
2014/09/01	R209	05/02/2015	9.26	Call	Bond Future	5,690.8700		5.6909	5,609.1500	5.6091	(1.436)	0	0	0
2014/09/01	R209	05/02/2015	9.25	Put	Bond Future	1,208.0500		1.2081	1,205.6800	1.2057	(0.196)	0	0	0
2014/09/01	R209	05/02/2015	9.24	Call	Bond Future	5,586.1200		5.5861	5,504.6200	5.5046	(1.459)	0	0	0
2014/09/01	R209	05/02/2015	9.00	Call	Bond Future	4,384.1900		4.3842	4,306.6000	4.3066	(1.770)	0	0	0
2014/09/01	R209	05/02/2015	9.24	Put	Bond Future	1,227.8400		1.2278	1,225.5800	1.2256	(0.184)	0	0	0
2014/09/01	R209	05/02/2015	9.26	Put	Bond Future	1,188.7000		1.1887	1,186.2200	1.1862	(0.209)	0	0	0
2014/09/01	R209	07/05/2015			Bond Future	8.7011		77.2917	8.7119	77.2071	0.124	0.0000	0.0000	0
2014/09/01	R209	07/05/2015	8.99	Put	Bond Future	2,747.6400		2.7476	2,758.3500	2.7583	0.390	0	0	0
2014/09/01	R209	07/05/2015	9.01	Put	Bond Future	2,687.1700		2.6872	2,697.4400	2.6974	0.382	0	0	0
2014/09/01	R209	07/05/2015	9.00	Put	Bond Future	2,717.2700		2.7173	2,727.7600	2.7278	0.386	0	0	0
2014/09/01	R209	07/05/2015	8.99	Call	Bond Future	4,955.5900		4.9556	4,881.7300	4.8817	(1.490)	0	0	0
2014/09/01	R209	07/05/2015	9.00	Call	Bond Future	4,999.8900		4.9999	4,925.8100	4.9258	(1.482)	0	0	0
2014/09/01	R209	07/05/2015	9.01	Call	Bond Future	5,044.3500		5.0444	4,970.0500	4.9700	(1.473)	0	0	0
2014/09/01	R209	06/08/2015	8.99	Put	Bond Future	3,472.2500		3.4723	3,486.5600	3.4866	0.412	0	0	0
2014/09/01	R209	06/08/2015			Bond Future	8.7245		78.7819	8.7352	78.6988	0.123	0.0000	0.0000	0
2014/09/01	R209	06/08/2015	9.01	Put	Bond Future	3,408.9400		3.4089	3,422.8600	3.4229	0.408	0	0	0
2014/09/01	R209	06/08/2015	9.90	Call	Bond Future	9,766.3000		9.7663	9,685.6400	9.6856	(0.826)	0	0	0
2014/09/01	R209	06/08/2015	9.00	Call	Bond Future	5,534.9100		5.5349	5,465.9200	5.4659	(1.246)	0	0	0
2014/09/01	R209	06/08/2015	9.01	Call	Bond Future	5,577.7500		5.5777	5,508.5700	5.5086	(1.240)	0	0	0
2014/09/01	R209	06/08/2015	8.99	Call	Bond Future	5,492.1900		5.4922	5,423.4000	5.4234	(1.253)	0	0	0
2014/09/01	R209	06/08/2015	9.00	Put	Bond Future	3,440.4800		3.4405	3,454.5900	3.4546	0.410	0	0	0
2014/09/01	R209	06/08/2015	9.90	Put	Bond Future	1,409.8000		1.4098	1,412.2400	1.4122	0.173	0	0	2,914
2014/09/01	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R210	06/11/2014			Bond Future	173.5556		173.5556	173.5498	173.5498	(0.003)	0.0000	0.0000	642
2014/09/01	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R210	06/11/2014	169.00	Call	Bond Future	4,555.5500		4.5556	4,549.8200	4.5498	(0.126)	0	0	0
2014/09/01	R210	06/11/2014	169.01	Call	Bond Future	4,545.5500		4.5456	4,539.8200	4.5398	(0.126)	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
2014/09/01	R210	06/11/2014	168.99	Call	Bond Future	4,565.5500	4.5656	4,559.8200	4.5598	(0.126)	0	0	0
2014/09/01	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R210	05/02/2015			Bond Future	176.3450	176.3450	176.3356	176.3356	(0.005)	0.0000	0.0000	0
2014/09/01	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R210	05/02/2015	175.01	Call	Bond Future	1,335.0400	1.3350	1,325.6200	1.3256	(0.706)	0	0	0
2014/09/01	R210	05/02/2015	174.99	Call	Bond Future	1,355.0400	1.3550	1,345.6200	1.3456	(0.695)	0	0	0
2014/09/01	R210	05/02/2015	175.00	Call	Bond Future	1,345.0400	1.3450	1,335.6200	1.3356	(0.700)	0	0	0
2014/09/01	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R211	06/11/2014	130.00	Call	Bond Future	2,316.3800	2.3164	2,308.9500	2.3090	(0.321)	0	0	0
2014/09/01	R211	06/11/2014	130.01	Call	Bond Future	2,306.3800	2.3064	2,298.9500	2.2990	(0.322)	0	0	0
2014/09/01	R211	06/11/2014			Bond Future	132.3164	132.3164	132.3090	132.3090	(0.006)	0.0000	0.0000	1,120
2014/09/01	R211	06/11/2014	129.99	Call	Bond Future	2,326.3800	2.3264	2,318.9500	2.3190	(0.319)	0	0	0
2014/09/01	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R211	05/02/2015			Bond Future	132.8412	132.8412	132.8309	132.8309	(0.008)	0.0000	0.0000	0
2014/09/01	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R211	05/02/2015	132.99	Put	Bond Future	148.8400	0.1488	159.1300	0.1591	6.913	0	0	0
2014/09/01	R211	05/02/2015	133.01	Put	Bond Future	168.8400	0.1688	179.1300	0.1791	6.095	0	0	0
2014/09/01	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R211	05/02/2015	133.00	Put	Bond Future	158.8400	0.1588	169.1300	0.1691	6.478	0	0	0
2014/09/01	R212	06/11/2014			Bond Future	137.4416	137.4416	137.4366	137.4366	(0.004)	0.0000	0.0000	14,864
2014/09/01	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R212	06/11/2014	135.00	Call	Bond Future	2,441.6200	2.4416	2,436.6000	2.4366	(0.206)	0	0	0
2014/09/01	R212	06/11/2014	135.01	Call	Bond Future	2,431.6200	2.4316	2,426.6000	2.4266	(0.206)	0	0	0
2014/09/01	R212	06/11/2014	134.99	Call	Bond Future	2,451.6200	2.4516	2,446.6000	2.4466	(0.205)	0	0	0
2014/09/01	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R212	05/02/2015			Bond Future	137.8924	137.8924	137.8845	137.8845	(0.006)	0.0000	0.0000	0
2014/09/01	R212	05/02/2015	137.99	Put	Bond Future	97.6000	0.0976	105.5000	0.1055	8.094	0	0	0
2014/09/01	R212	05/02/2015	138.01	Put	Bond Future	117.6000	0.1176	125.5000	0.1255	6.718	0	0	0
2014/09/01	R212	05/02/2015	138.00	Put	Bond Future	107.6000	0.1076	115.5000	0.1155	7.342	0	0	0
2014/09/01	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R213	06/11/2014	8.84	Call	Bond Future	3,532.2400	3.5322	3,443.6400	3.4436	(2.508)	0	0	0
2014/09/01	R213	06/11/2014	8.85	Put	Bond Future	712.4300	0.7124	699.4300	0.6994	(1.825)	0	0	0
2014/09/01	R213	06/11/2014			Bond Future	8.4785	88.4410	8.4881	88.3654	0.113	0.0000	0.0000	29,178
2014/09/01	R213	06/11/2014	8.85	Call	Bond Future	3,588.0900	3.5881	3,499.4200	3.4994	(2.471)	0	0	0
2014/09/01	R213	06/11/2014	8.86	Call	Bond Future	3,644.2900	3.6443	3,555.5500	3.5556	(2.435)	0	0	0
2014/09/01	R213	06/11/2014	8.84	Put	Bond Future	732.1900	0.7322	719.2600	0.7193	(1.766)	0	0	0
2014/09/01	R213	06/11/2014	8.86	Put	Bond Future	693.1100	0.6931	680.0400	0.6800	(1.886)	0	0	0
2014/09/01	R213	05/02/2015	9.26	Put	Bond Future	929.6400	0.9296	926.2300	0.9262	(0.367)	0	0	0
2014/09/01	R213	05/02/2015			Bond Future	8.5365	89.8517	8.5465	89.7729	0.118	0.0000	0.0000	0

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2014/09/01	R213	05/02/2015	9.25	Put	Bond Future	945.6600		0.9457	942.3300	0.9423	(0.352)	0	0	0
2014/09/01	R213	05/02/2015	9.24	Put	Bond Future	962.0800		0.9621	958.8400	0.9588	(0.337)	0	0	0
2014/09/01	R213	05/02/2015	9.25	Call	Bond Future	6,278.4900		6.2785	6,196.3900	6.1964	(1.308)	0	0	0
2014/09/01	R213	05/02/2015	9.26	Call	Bond Future	6,333.8200		6.3338	6,251.6400	6.2516	(1.297)	0	0	0
2014/09/01	R213	05/02/2015	9.24	Call	Bond Future	6,223.4700		6.2235	6,141.4600	6.1415	(1.318)	0	0	0
2014/09/01	R213	07/05/2015	8.74	Call	Bond Future	4,314.6600		4.3147	4,244.4600	4.2445	(1.627)	0	0	0
2014/09/01	R213	07/05/2015	8.75	Put	Bond Future	3,027.1300		3.0271	3,041.2900	3.0413	0.468	0	0	0
2014/09/01	R213	07/05/2015			Bond Future	8.5762		87.8681	8.5871	87.7835	0.128	0.0000	0.0000	0
2014/09/01	R213	07/05/2015	8.75	Call	Bond Future	4,356.6100		4.3566	4,286.1500	4.2862	(1.617)	0	0	0
2014/09/01	R213	07/05/2015	8.76	Call	Bond Future	4,399.0300		4.3990	4,328.3300	4.3283	(1.607)	0	0	0
2014/09/01	R213	07/05/2015	8.74	Put	Bond Future	3,060.8800		3.0609	3,075.3000	3.0753	0.471	0	0	0
2014/09/01	R213	07/05/2015	8.76	Put	Bond Future	2,993.9500		2.9939	3,007.8700	3.0079	0.465	0	0	0
2014/09/01	R214	06/11/2014	9.20	Call	Bond Future	4,685.0000		4.6850	4,590.5200	4.5905	(2.017)	0	0	2,500
2014/09/01	R214	06/11/2014	9.64	Call	Bond Future	7,545.2100		7.5452	7,456.6100	7.4566	(1.174)	0	0	0
2014/09/01	R214	06/11/2014			Bond Future	8.6794		78.8539	8.6890	78.7736	0.110	0.0000	0.0000	6,057
2014/09/01	R214	06/11/2014	9.20	Put	Bond Future	513.8700		0.5139	499.7300	0.4997	(2.752)	0	0	0
2014/09/01	R214	06/11/2014	9.65	Call	Bond Future	7,611.7900		7.6118	7,523.3500	7.5234	(1.162)	0	0	0
2014/09/01	R214	06/11/2014	9.66	Call	Bond Future	7,678.4000		7.6784	7,590.1100	7.5901	(1.150)	0	0	0
2014/09/01	R214	06/11/2014	9.80	Call	Bond Future	8,608.7500		8.6088	8,522.5300	8.5225	(1.002)	0	0	0
2014/09/01	R214	06/11/2014	9.64	Put	Bond Future	131.2700		0.1313	123.0100	0.1230	(6.292)	0	0	0
2014/09/01	R214	06/11/2014	9.66	Put	Bond Future	122.7900		0.1228	114.8400	0.1148	(6.474)	0	0	0
2014/09/01	R214	06/11/2014	9.65	Put	Bond Future	126.9600		0.1270	118.8600	0.1189	(6.380)	0	0	0
2014/09/01	R214	06/11/2014	9.80	Put	Bond Future	74.8500		0.0749	68.9700	0.0690	(7.856)	0	0	2,500
2014/09/01	R214	05/02/2015	9.50	Call	Bond Future	6,908.9700		6.9090	6,821.5000	6.8215	(1.266)	0	0	0
2014/09/01	R214	05/02/2015			Bond Future	8.7327		80.1116	8.7428	80.0283	0.115	0.0000	0.0000	0
2014/09/01	R214	05/02/2015	9.51	Call	Bond Future	6,965.7700		6.9658	6,878.2400	6.8782	(1.257)	0	0	0
2014/09/01	R214	05/02/2015	9.50	Put	Bond Future	952.8000		0.9528	948.6000	0.9486	(0.441)	0	0	0
2014/09/01	R214	05/02/2015	9.49	Call	Bond Future	6,852.2700		6.8523	6,764.8700	6.7649	(1.275)	0	0	0
2014/09/01	R214	05/02/2015	9.49	Put	Bond Future	968.7700		0.9688	964.6400	0.9646	(0.426)	0	0	0
2014/09/01	R214	05/02/2015	9.51	Put	Bond Future	937.0500		0.9370	932.7900	0.9328	(0.455)	0	0	0
2014/09/01	R214	07/05/2015			Bond Future	8.7704		78.2119	8.7812	78.1232	0.123	0.0000	0.0000	0
2014/09/01	R214	07/05/2015	9.15	Call	Bond Future	5,671.4700		5.6715	5,591.7500	5.5917	(1.406)	0	0	0
2014/09/01	R214	07/05/2015	9.16	Call	Bond Future	5,719.2400		5.7192	5,639.3200	5.6393	(1.397)	0	0	0
2014/09/01	R214	07/05/2015	9.14	Put	Bond Future	2,678.5800		2.6786	2,687.7500	2.6877	0.342	0	0	0
2014/09/01	R214	07/05/2015	9.16	Put	Bond Future	2,619.8800		2.6199	2,628.6500	2.6287	0.335	0	0	0
2014/09/01	R214	07/05/2015	9.15	Put	Bond Future	2,649.0900		2.6491	2,658.0600	2.6581	0.339	0	0	0
2014/09/01	R214	07/05/2015	9.14	Call	Bond Future	5,623.8500		5.6238	5,544.3300	5.5443	(1.414)	0	0	0
2014/09/01	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R248	06/11/2014			Bond Future	8.7457		101.7647	8.7552	101.6615	0.110	0.0000	0.0000	26,250
2014/09/01	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R248	06/11/2014	9.72	Call	Bond Future	9,605.5200		9.6055	9,502.3400	9.5023	(1.074)	0	0	0
2014/09/01	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R248	06/11/2014	9.73	Call	Bond Future	9,695.4900		9.6955	9,592.3100	9.5923	(1.064)	0	0	0
2014/09/01	R248	06/11/2014	9.74	Call	Bond Future	9,785.3000		9.7853	9,682.1200	9.6821	(1.054)	0	0	0
2014/09/01	R248	05/02/2015			Bond Future	8.8008		103.3878	8.8108	103.2809	0.114	0.0000	0.0000	1,277
2014/09/01	R248	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0



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2014/09/01	R248	05/02/2015	9.50	Call	Bond Future	6,984.3700	6.9844	6,877.4100	6.8774	(1.531)	0	0	0
2014/09/01	R248	05/02/2015	9.51	Call	Bond Future	7,077.8900	7.0779	6,970.9300	6.9709	(1.511)	0	0	0
2014/09/01	R248	05/02/2015	9.49	Call	Bond Future	6,890.6700	6.8907	6,783.7100	6.7837	(1.552)	0	0	0
2014/09/01	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R248	07/05/2015			Bond Future	8.8401	100.7531	8.8510	100.6391	0.122	0.0000	0.0000	0
2014/09/01	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/01	R248	07/05/2015	9.26	Call	Bond Future	4,265.7900	4.2658	4,151.8300	4.1518	(2.671)	0	0	0
2014/09/01	R248	07/05/2015	9.24	Call	Bond Future	4,069.9900	4.0700	3,956.0300	3.9560	(2.800)	0	0	0
2014/09/01	R248	07/05/2015	9.25	Call	Bond Future	4,167.9800	4.1680	4,054.0200	4.0540	(2.734)	0	0	0

**Total**

**434656**