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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/09/2014 TO 12/09/2014

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
2014/09/12	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	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
2014/09/12	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	2025	06/11/2014	117.01	Call	Bond Future	533.1900	0.5332	420.3300	0.4203	(21.167)	0	0	0
2014/09/12	2025	06/11/2014			Bond Future	117.5432	117.5432	117.4303	117.4303	(0.096)	0.0000	0.0000	16
2014/09/12	2025	06/11/2014	116.99	Call	Bond Future	553.1900	0.5532	440.3300	0.4403	(20.402)	0	0	0
2014/09/12	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2025	06/11/2014	117.00	Call	Bond Future	543.1900	0.5432	430.3300	0.4303	(20.777)	0	0	0
2014/09/12	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2025	05/02/2015			Bond Future	118.2583	118.2583	118.1433	118.1433	(0.097)	0.0000	0.0000	0
2014/09/12	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2025	05/02/2015	118.99	Put	Bond Future	731.7200	0.7317	846.7500	0.8467	15.720	0	0	0
2014/09/12	2025	05/02/2015	119.01	Put	Bond Future	751.7200	0.7517	866.7500	0.8667	15.302	0	0	0
2014/09/12	2025	05/02/2015	119.00	Put	Bond Future	741.7200	0.7417	856.7500	0.8567	15.509	0	0	0
2014/09/12	2030	06/11/2014	9.01	Call	Bond Future	2,932.0000	2.9320	2,610.4700	2.6105	(10.966)	0	0	0
2014/09/12	2030	06/11/2014			Bond Future	8.6380	96.8709	8.6780	96.5494	0.463	0.0000	0.0000	4,192
2014/09/12	2030	06/11/2014	8.99	Call	Bond Future	2,777.6700	2.7777	2,456.1400	2.4561	(11.576)	0	0	0
2014/09/12	2030	06/11/2014	9.00	Call	Bond Future	2,854.8800	2.8549	2,533.3500	2.5334	(11.262)	0	0	0
2014/09/12	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2030	05/02/2015			Bond Future	8.7030	94.3948	8.7443	94.0679	0.474	0.0000	0.0000	0
2014/09/12	2030	05/02/2015	9.25	Call	Bond Future	4,202.2900	4.2023	3,875.4000	3.8754	(7.779)	0	0	0
2014/09/12	2030	05/02/2015	9.24	Call	Bond Future	4,127.8900	4.1279	3,801.0000	3.8010	(7.919)	0	0	0
2014/09/12	2030	05/02/2015	9.26	Call	Bond Future	4,276.6000	4.2766	3,949.7100	3.9497	(7.644)	0	0	0
2014/09/12	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2030	07/05/2015			Bond Future	8.7571	96.0133	8.8002	95.6772	0.492	0.0000	0.0000	0
2014/09/12	2030	07/05/2015	8.74	Put	Bond Future	134.1900	0.1342	470.2200	0.4702	250.414	0	0	0
2014/09/12	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	313.5800	0.3136	100.000	0	0	0
2014/09/12	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2030	07/05/2015	8.75	Put	Bond Future	55.8200	0.0558	391.8500	0.3919	601.989	0	0	0
2014/09/12	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2030	07/05/2015	8.76	Call	Bond Future	22.4500	0.0225	0.0000	0.0000	(100.000)	0	0	0

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2014/09/12	2037	06/11/2014	9.69	Call	Bond Future	7,347.8600		7.3479	6,974.0000	6.9740	(5.088)	0	0	0
2014/09/12	2037	06/11/2014	9.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2037	06/11/2014			Bond Future	8.8561		98.9214	8.8961	98.5475	0.451	0.0000	0.0000	6,708
2014/09/12	2037	06/11/2014	9.70	Call	Bond Future	7,430.4700		7.4305	7,056.6100	7.0566	(5.031)	0	0	0
2014/09/12	2037	06/11/2014	9.71	Call	Bond Future	7,512.9600		7.5130	7,139.1000	7.1391	(4.976)	0	0	0
2014/09/12	2037	06/11/2014	9.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2037	06/11/2014	9.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2037	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2037	05/02/2015			Bond Future	8.9185		96.2273	8.9597	95.8472	0.462	0.0000	0.0000	3,280
2014/09/12	2037	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2037	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2037	05/02/2015	9.50	Call	Bond Future	5,154.2800		5.1543	4,774.2000	4.7742	(7.374)	0	0	0
2014/09/12	2037	05/02/2015	9.51	Call	Bond Future	5,239.0200		5.2390	4,858.9400	4.8589	(7.255)	0	0	0
2014/09/12	2037	05/02/2015	9.49	Call	Bond Future	5,069.4100		5.0694	4,689.3300	4.6893	(7.498)	0	0	0
2014/09/12	2037	07/05/2015	9.01	Put	Bond Future	0.0000		0.0000	35.5800	0.0356	100.000	0	0	0
2014/09/12	2037	07/05/2015			Bond Future	8.9712		97.8773	9.0139	97.4871	0.477	0.0000	0.0000	0
2014/09/12	2037	07/05/2015	9.00	Put	Bond Future	0.0000		0.0000	126.6800	0.1267	100.000	0	0	0
2014/09/12	2037	07/05/2015	9.01	Call	Bond Future	354.5900		0.3546	0.0000	0.0000	(100.000)	0	0	0
2014/09/12	2037	07/05/2015	8.99	Call	Bond Future	172.2600		0.1723	0.0000	0.0000	(100.000)	0	0	0
2014/09/12	2037	07/05/2015	9.00	Call	Bond Future	263.4900		0.2635	0.0000	0.0000	(100.000)	0	0	0
2014/09/12	2037	07/05/2015	8.99	Put	Bond Future	0.0000		0.0000	217.9100	0.2179	100.000	0	0	0
2014/09/12	2038	06/11/2014	120.01	Call	Bond Future	3,180.8800		3.1809	2,728.1000	2.7281	(14.234)	0	0	0
2014/09/12	2038	06/11/2014			Bond Future	123.1909		123.1909	122.7381	122.7381	(0.368)	0.0000	0.0000	1,860
2014/09/12	2038	06/11/2014	119.99	Call	Bond Future	3,200.8800		3.2009	2,748.1000	2.7481	(14.145)	0	0	0
2014/09/12	2038	06/11/2014	120.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2038	06/11/2014	120.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2038	06/11/2014	119.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2038	06/11/2014	120.00	Call	Bond Future	3,190.8800		3.1909	2,738.1000	2.7381	(14.190)	0	0	0
2014/09/12	2038	05/02/2015	123.00	Call	Bond Future	851.5300		0.8515	390.9600	0.3910	(54.087)	0	0	0
2014/09/12	2038	05/02/2015			Bond Future	123.8515		123.8515	123.3910	123.3910	(0.372)	0.0000	0.0000	0
2014/09/12	2038	05/02/2015	123.01	Call	Bond Future	841.5300		0.8415	380.9600	0.3810	(54.730)	0	0	0
2014/09/12	2038	05/02/2015	122.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2038	05/02/2015	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2038	05/02/2015	122.99	Call	Bond Future	861.5300		0.8615	400.9600	0.4010	(53.460)	0	0	0
2014/09/12	2038	05/02/2015	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2044	06/11/2014			Bond Future	8.9348		100.5184	8.9646	100.2165	0.334	0.0000	0.0000	2,473
2014/09/12	2044	06/11/2014	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2044	06/11/2014	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2044	06/11/2014	8.99	Call	Bond Future	558.2800		0.5583	256.4300	0.2564	(54.068)	0	0	0
2014/09/12	2044	06/11/2014	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2044	06/11/2014	9.00	Call	Bond Future	658.7700		0.6588	356.9200	0.3569	(45.820)	0	0	0
2014/09/12	2044	06/11/2014	9.01	Call	Bond Future	759.0700		0.7591	457.2200	0.4572	(39.766)	0	0	0
2014/09/12	2044	05/02/2015	9.00	Call	Bond Future	48.6200		0.0486	0.0000	0.0000	(100.000)	0	0	0
2014/09/12	2044	05/02/2015			Bond Future	8.9951		97.7243	9.0258	97.4174	0.341	0.0000	0.0000	0
2014/09/12	2044	05/02/2015	9.01	Call	Bond Future	148.7300		0.1487	0.0000	0.0000	(100.000)	0	0	0
2014/09/12	2044	05/02/2015	8.99	Put	Bond Future	51.6700		0.0517	358.6200	0.3586	594.058	0	0	0

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2014/09/12	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	158.2200	0.1582	100.000	0	0	0
2014/09/12	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	258.3300	0.2583	100.000	0	0	0
2014/09/12	2044	07/05/2015			Bond Future	9.0463	99.4001	9.0782	99.0842	0.353	0.0000	0.0000	0
2014/09/12	2044	07/05/2015	8.99	Put	Bond Future	561.4400	0.5614	877.3100	0.8773	56.261	0	0	0
2014/09/12	2044	07/05/2015	9.01	Put	Bond Future	361.3600	0.3614	677.2300	0.6772	87.411	0	0	0
2014/09/12	2044	07/05/2015	9.00	Put	Bond Future	461.3200	0.4613	777.1900	0.7772	68.471	0	0	0
2014/09/12	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2046	06/11/2014	104.45	Call	Bond Future	19,212.1400	19.2121	19,209.3800	19.2094	(0.014)	0	0	0
2014/09/12	2046	06/11/2014			Bond Future	123.6621	123.6621	123.6594	123.6594	(0.002)	0.0000	0.0000	5,389
2014/09/12	2046	06/11/2014	104.43	Call	Bond Future	19,232.1400	19.2321	19,229.3800	19.2294	(0.014)	0	0	0
2014/09/12	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2046	06/11/2014	104.44	Call	Bond Future	19,222.1400	19.2221	19,219.3800	19.2194	(0.014)	0	0	0
2014/09/12	2046	05/02/2015			Bond Future	125.6316	125.6316	125.6283	125.6283	(0.003)	0.0000	0.0000	0
2014/09/12	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2046	05/02/2015	123.99	Call	Bond Future	1,641.6100	1.6416	1,638.2800	1.6383	(0.203)	0	0	0
2014/09/12	2046	05/02/2015	124.01	Call	Bond Future	1,621.6100	1.6216	1,618.2800	1.6183	(0.205)	0	0	0
2014/09/12	2046	05/02/2015	124.00	Call	Bond Future	1,631.6100	1.6316	1,628.2800	1.6283	(0.204)	0	0	0
2014/09/12	2050	06/11/2014			Bond Future	132.2909	132.2909	131.6380	131.6380	(0.494)	0.0000	0.0000	2,640
2014/09/12	2050	06/11/2014	126.00	Call	Bond Future	6,290.8700	6.2909	5,637.9500	5.6379	(10.379)	0	0	0
2014/09/12	2050	06/11/2014	126.01	Call	Bond Future	6,280.8700	6.2809	5,627.9500	5.6279	(10.395)	0	0	0
2014/09/12	2050	06/11/2014	125.99	Call	Bond Future	6,300.8700	6.3009	5,647.9500	5.6479	(10.362)	0	0	0
2014/09/12	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2050	05/02/2015			Bond Future	132.9498	132.9498	132.2858	132.2858	(0.499)	0.0000	0.0000	0
2014/09/12	2050	05/02/2015	130.01	Call	Bond Future	2,939.7700	2.9398	2,275.7800	2.2758	(22.586)	0	0	0
2014/09/12	2050	05/02/2015	129.99	Call	Bond Future	2,959.7700	2.9598	2,295.7800	2.2958	(22.434)	0	0	0
2014/09/12	2050	05/02/2015	130.00	Call	Bond Future	2,949.7700	2.9498	2,285.7800	2.2858	(22.510)	0	0	0
2014/09/12	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	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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2014/09/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	AL12	06/11/2014			Index Future	514.3020	514.3020	512.5160	512.5160	(0.347)	0.0000	0.0000	0
2014/09/12	AL12	05/02/2015			Index Future	522.4290	522.4290	520.6130	520.6130	(0.348)	0.0000	0.0000	0
2014/09/12	AL12	07/05/2015			Index Future	531.3710	531.3710	529.5040	529.5040	(0.351)	0.0000	0.0000	0
2014/09/12	AL37	06/11/2014			Index Future	437.4000	437.4000	436.4700	436.4700	(0.213)	0.0000	0.0000	0
2014/09/12	AL37	05/02/2015			Index Future	444.3120	444.3120	443.3660	443.3660	(0.213)	0.0000	0.0000	0
2014/09/12	AL7T	06/11/2014			Index Future	515.5120	515.5120	513.9880	513.9880	(0.296)	0.0000	0.0000	1
2014/09/12	AL7T	05/02/2015			Index Future	523.6590	523.6590	522.1080	522.1080	(0.296)	0.0000	0.0000	0
2014/09/12	ALBI	06/11/2014			Index Future	468.5890	468.5890	467.2650	467.2650	(0.283)	0.0000	0.0000	584
2014/09/12	ALBI	05/02/2015			Index Future	475.9930	475.9930	474.6470	474.6470	(0.283)	0.0000	0.0000	65
2014/09/12	ALBI	07/05/2015			Index Future	484.1400	484.1400	482.7530	482.7530	(0.286)	0.0000	0.0000	0
2014/09/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	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
2014/09/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/09/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/12	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	EL28	06/11/2014			Bond Future	124.0661	124.0661	124.0636	124.0636	(0.002)	0.0000	0.0000	0
2014/09/12	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	EL28	06/11/2014	122.00	Call	Bond Future	2,066.1200	2.0661	2,063.5700	2.0636	(0.123)	0	0	0

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2014/09/12	EL28	06/11/2014	122.01	Call	Bond Future	2,056.1200	2.0561	2,053.5700	2.0536	(0.124)	0	0	0
2014/09/12	EL28	06/11/2014	121.99	Call	Bond Future	2,076.1200	2.0761	2,073.5700	2.0736	(0.123)	0	0	0
2014/09/12	EL28	05/02/2015	126.00	Call	Bond Future	42.0400	0.0420	38.9300	0.0389	(7.398)	0	0	0
2014/09/12	EL28	05/02/2015			Bond Future	126.0420	126.0420	126.0389	126.0389	(0.002)	0.0000	0.0000	0
2014/09/12	EL28	05/02/2015	126.01	Call	Bond Future	32.0400	0.0320	28.9300	0.0289	(9.707)	0	0	0
2014/09/12	EL28	05/02/2015	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	EL28	05/02/2015	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	EL28	05/02/2015	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	EL28	05/02/2015	125.99	Call	Bond Future	52.0400	0.0520	48.9300	0.0489	(5.976)	0	0	0
2014/09/12	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	ES33	06/11/2014			Bond Future	9.6082	82.9638	9.6479	82.6703	0.413	0.0000	0.0000	6,220
2014/09/12	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	ES33	06/11/2014	10.29	Call	Bond Future	4,823.4500	4.8235	4,529.8900	4.5299	(6.086)	0	0	0
2014/09/12	ES33	06/11/2014	10.30	Call	Bond Future	4,890.9000	4.8909	4,597.3400	4.5973	(6.002)	0	0	0
2014/09/12	ES33	06/11/2014	10.31	Call	Bond Future	4,958.2500	4.9582	4,664.6900	4.6647	(5.921)	0	0	0
2014/09/12	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	ES33	05/02/2015	10.00	Call	Bond Future	2,147.7600	2.1478	1,849.2500	1.8493	(13.899)	0	0	0
2014/09/12	ES33	05/02/2015			Bond Future	9.6995	84.2748	9.7405	83.9763	0.423	0.0000	0.0000	0
2014/09/12	ES33	05/02/2015	10.01	Call	Bond Future	2,217.7200	2.2177	1,919.2100	1.9192	(13.460)	0	0	0
2014/09/12	ES33	05/02/2015	9.99	Call	Bond Future	2,077.7100	2.0777	1,779.2000	1.7792	(14.367)	0	0	0
2014/09/12	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	ES33	07/05/2015			Bond Future	9.7754	81.9282	9.8182	81.6215	0.437	0.0000	0.0000	0
2014/09/12	ES33	07/05/2015	9.74	Put	Bond Future	255.5800	0.2556	562.2500	0.5623	119.990	0	0	0
2014/09/12	ES33	07/05/2015	9.76	Put	Bond Future	111.1900	0.1112	417.8600	0.4179	275.807	0	0	0
2014/09/12	ES33	07/05/2015	9.75	Put	Bond Future	183.3400	0.1833	490.0100	0.4900	167.268	0	0	0
2014/09/12	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	GOVI	06/11/2014	449.01	Call	GOVI	181,030.0000	18.1030	168,300.0000	16.8300	(7.032)	0	0	0
2014/09/12	GOVI	06/11/2014			GOVI	467.1130	467.1130	465.8400	465.8400	(0.273)	0.0000	0.0000	400
2014/09/12	GOVI	06/11/2014	448.99	Call	GOVI	181,230.0000	18.1230	168,500.0000	16.8500	(7.024)	0	0	0
2014/09/12	GOVI	06/11/2014	449.00	Call	GOVI	181,130.0000	18.1130	168,400.0000	16.8400	(7.028)	0	0	0
2014/09/12	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	GOVI	05/02/2015	459.99	Call	GOVI	145,050.0000	14.5050	132,090.0000	13.2090	(8.935)	0	0	0
2014/09/12	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	GOVI	05/02/2015			GOVI	474.4950	474.4950	473.1990	473.1990	(0.273)	0.0000	0.0000	45
2014/09/12	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	GOVI	05/02/2015	460.00	Call	GOVI	144,950.0000	14.4950	131,990.0000	13.1990	(8.941)	0	0	0
2014/09/12	GOVI	05/02/2015	460.01	Call	GOVI	144,850.0000	14.4850	131,890.0000	13.1890	(8.947)	0	0	0
2014/09/12	GOVI	07/05/2015	449.99	Call	GOVI	326,260.0000	32.6260	312,910.0000	31.2910	(4.092)	0	0	0
2014/09/12	GOVI	07/05/2015			GOVI	482.6160	482.6160	481.2810	481.2810	(0.277)	0.0000	0.0000	0

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2014/09/12	GOVI	07/05/2015	450.00	Call	GOVI	326,160.0000		32.6160	312,810.0000	31.2810	(4.093)	0	0	0
2014/09/12	GOVI	07/05/2015	450.01	Call	GOVI	326,060.0000		32.6060	312,710.0000	31.2710	(4.094)	0	0	0
2014/09/12	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/09/12	ICAA	06/11/2014			Can-Do Interest Rate	144.9169		144.9169	144.8408	144.8408	(0.053)	0.0000	0.0000	571
2014/09/12	IGOV	06/11/2014			Index Future	219.7050		219.7050	219.3960	219.3960	(0.141)	0.0000	0.0000	1,191
2014/09/12	IGOV	05/02/2015			Index Future	223.2040		223.2040	222.8890	222.8890	(0.141)	0.0000	0.0000	0
2014/09/12	IGOV	07/05/2015			Index Future	227.0500		227.0500	226.7220	226.7220	(0.144)	0.0000	0.0000	0
2014/09/12	ILBI	06/11/2014			Index Future	595.1810		595.1810	594.3440	594.3440	(0.141)	0.0000	0.0000	0
2014/09/12	ILBI	05/02/2015			Index Future	604.6320		604.6320	603.7800	603.7800	(0.141)	0.0000	0.0000	157
2014/09/12	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/09/12	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/09/12	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/09/12	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/09/12	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/09/12	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/09/12	JBAF	17/09/2014			Jibar Tradeable Future	6.1400		93.8600	6.1400	93.8600	0.000	0.0000	0.0000	33,000
2014/09/12	JBAF	15/10/2014			Jibar Tradeable Future	6.2000		93.8000	6.2000	93.8000	0.000	0.0000	0.0000	0
2014/09/12	JBAF	19/11/2014			Jibar Tradeable Future	6.2700		93.7300	6.2700	93.7300	0.000	0.0000	0.0000	0
2014/09/12	JBAF	17/12/2014			Jibar Tradeable Future	6.3600		93.6400	6.3600	93.6400	0.000	0.0000	0.0000	0
2014/09/12	JBAF	21/01/2015			Jibar Tradeable Future	6.4300		93.5700	6.4300	93.5700	0.000	0.0000	0.0000	0
2014/09/12	JBAF	18/02/2015			Jibar Tradeable Future	6.5100		93.4900	6.5100	93.4900	0.000	0.0000	0.0000	0
2014/09/12	JBAF	18/03/2015			Jibar Tradeable Future	6.5600		93.4400	6.5600	93.4400	0.000	0.0000	0.0000	2,850
2014/09/12	JBAF	17/06/2015			Jibar Tradeable Future	6.8000		93.2000	6.8000	93.2000	0.000	0.0000	0.0000	5,000
2014/09/12	JBAF	16/09/2015			Jibar Tradeable Future	6.9400		93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2014/09/12	JBAF	15/12/2015			Jibar Tradeable Future	7.0900		92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2014/09/12	JBAF	16/03/2016			Jibar Tradeable Future	7.2600		92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2014/09/12	JBAF	15/06/2016			Jibar Tradeable Future	7.4000		92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2014/09/12	R023	06/11/2014			Bond Future	7.9210		100.4977	7.9714	100.1975	0.637	0.0000	0.0000	9,834
2014/09/12	R023	06/11/2014	8.59	Put	Bond Future	95.3100		0.0953	116.2900	0.1163	22.012	0	0	0
2014/09/12	R023	06/11/2014	8.61	Put	Bond Future	87.1900		0.0872	106.5700	0.1066	22.227	0	0	0
2014/09/12	R023	06/11/2014	8.59	Call	Bond Future	3,984.9800		3.9850	3,705.7600	3.7058	(7.007)	0	0	0
2014/09/12	R023	06/11/2014	8.60	Put	Bond Future	91.1700		0.0912	111.3400	0.1113	22.124	0	0	0



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2014/09/12	R023	06/11/2014	8.60	Call	Bond Future	4,037.4900	4.0375	3,757.4600	3.7575	(6.936)	0	0	0
2014/09/12	R023	06/11/2014	8.61	Call	Bond Future	4,090.1200	4.0901	3,809.3000	3.8093	(6.866)	0	0	0
2014/09/12	R023	05/02/2015			Bond Future	7.9886	102.0857	8.0413	101.7805	0.660	0.0000	0.0000	0
2014/09/12	R023	05/02/2015	8.74	Put	Bond Future	430.9800	0.4310	481.1900	0.4812	11.650	0	0	0
2014/09/12	R023	05/02/2015	8.75	Call	Bond Future	4,718.0200	4.7180	4,462.0900	4.4621	(5.425)	0	0	0
2014/09/12	R023	05/02/2015	8.76	Call	Bond Future	4,763.7900	4.7638	4,506.9700	4.5070	(5.391)	0	0	0
2014/09/12	R023	05/02/2015	8.74	Call	Bond Future	4,672.3800	4.6724	4,417.3400	4.4173	(5.458)	0	0	0
2014/09/12	R023	05/02/2015	8.76	Put	Bond Future	412.6900	0.4127	461.1200	0.4611	11.735	0	0	0
2014/09/12	R023	05/02/2015	8.75	Put	Bond Future	421.7500	0.4217	471.0700	0.4711	11.694	0	0	0
2014/09/12	R023	07/05/2015	8.14	Call	Bond Future	2,692.5900	2.6926	2,517.2700	2.5173	(6.511)	0	0	0
2014/09/12	R023	07/05/2015	8.15	Put	Bond Future	2,059.0700	2.0591	2,196.8100	2.1968	6.689	0	0	0
2014/09/12	R023	07/05/2015			Bond Future	8.0321	99.9072	8.0877	99.5930	0.693	0.0000	0.0000	0
2014/09/12	R023	07/05/2015	8.15	Call	Bond Future	2,723.6400	2.7236	2,547.1500	2.5472	(6.480)	0	0	0
2014/09/12	R023	07/05/2015	8.16	Call	Bond Future	2,754.8900	2.7549	2,577.2300	2.5772	(6.449)	0	0	0
2014/09/12	R023	07/05/2015	8.14	Put	Bond Future	2,084.1400	2.0841	2,223.0500	2.2231	6.665	0	0	0
2014/09/12	R023	07/05/2015	8.16	Put	Bond Future	2,034.2300	2.0342	2,170.8000	2.1708	6.714	0	0	0
2014/09/12	R023	06/08/2015	9.07	Put	Bond Future	926.4700	0.9265	992.6600	0.9927	7.144	0	0	911
2014/09/12	R023	06/08/2015	8.24	Call	Bond Future	3,402.2500	3.4023	3,217.9900	3.2180	(5.416)	0	0	0
2014/09/12	R023	06/08/2015			Bond Future	8.0406	101.8465	8.0983	101.5286	0.717	0.0000	0.0000	0
2014/09/12	R023	06/08/2015	9.07	Call	Bond Future	6,411.3500	6.4113	6,159.7200	6.1597	(3.925)	0	0	0
2014/09/12	R023	06/08/2015	8.26	Put	Bond Future	2,262.6900	2.2627	2,394.3300	2.3943	5.818	0	0	0
2014/09/12	R023	06/08/2015	8.25	Put	Bond Future	2,285.5400	2.2855	2,418.1400	2.4181	5.802	0	0	0
2014/09/12	R023	06/08/2015	8.24	Put	Bond Future	2,308.5700	2.3086	2,442.1300	2.4421	5.785	0	0	0
2014/09/12	R023	06/08/2015	8.25	Call	Bond Future	3,433.6700	3.4337	3,248.4500	3.2485	(5.394)	0	0	0
2014/09/12	R023	06/08/2015	8.26	Call	Bond Future	3,465.2200	3.4652	3,279.0400	3.2790	(5.373)	0	0	0
2014/09/12	R157	06/11/2014	6.19	Put	Bond Future	492.3900	0.4924	491.5600	0.4916	(0.169)	0	0	0
2014/09/12	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/09/12	R157	06/11/2014	6.21	Put	Bond Future	477.7600	0.4778	476.9000	0.4769	(0.180)	0	0	0
2014/09/12	R157	06/11/2014	6.20	Put	Bond Future	485.0500	0.4851	484.2100	0.4842	(0.173)	0	0	0
2014/09/12	R157	06/11/2014	6.21	Call	Bond Future	31.5100	0.0315	30.6500	0.0306	(2.729)	0	0	0
2014/09/12	R157	06/11/2014	6.19	Call	Bond Future	29.1300	0.0291	28.3000	0.0283	(2.849)	0	0	0
2014/09/12	R157	06/11/2014	6.20	Call	Bond Future	30.3000	0.0303	29.4600	0.0295	(2.772)	0	0	0
2014/09/12	R157	05/02/2015	8.74	Call	Bond Future	1,095.3100	1.0953	1,094.9800	1.0950	(0.030)	0	0	0
2014/09/12	R157	05/02/2015	8.75	Put	Bond Future	21.7500	0.0217	21.4300	0.0214	(1.471)	0	0	0
2014/09/12	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/09/12	R157	05/02/2015	8.74	Put	Bond Future	22.1500	0.0221	21.8200	0.0218	(1.490)	0	0	0
2014/09/12	R157	05/02/2015	8.76	Put	Bond Future	21.3500	0.0213	21.0300	0.0210	(1.499)	0	0	0
2014/09/12	R157	05/02/2015	8.75	Call	Bond Future	1,100.7200	1.1007	1,100.4000	1.1004	(0.029)	0	0	0
2014/09/12	R157	05/02/2015	8.76	Call	Bond Future	1,106.1200	1.1061	1,105.8000	1.1058	(0.029)	0	0	0
2014/09/12	R186	06/11/2014	7.70	Call	Bond Future	208.3500	0.2084	162.6600	0.1627	(21.929)	0	0	1,500
2014/09/12	R186	06/11/2014	8.14	Call	Bond Future	1,149.6200	1.1496	985.1400	0.9851	(14.307)	0	0	0
2014/09/12	R186	06/11/2014	8.15	Put	Bond Future	1,983.6700	1.9837	2,196.7000	2.1967	10.739	0	0	0
2014/09/12	R186	06/11/2014	8.53	Call	Bond Future	3,036.2900	3.0363	2,750.8600	2.7509	(9.401)	0	0	0
2014/09/12	R186	06/11/2014			Bond Future	8.2441	121.1605	8.2893	120.7797	0.548	0.0000	0.0000	48,645
2014/09/12	R186	06/11/2014	7.80	Put	Bond Future	4,164.6300	4.1646	4,479.6200	4.4796	7.563	0	0	0
2014/09/12	R186	06/11/2014	8.30	Call	Bond Future	1,803.0100	1.8030	1,585.3100	1.5853	(12.074)	0	0	100

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2014/09/12	R186	06/11/2014	8.50	Call	Bond Future	2,858.1700	2.8582	2,580.5600	2.5806	(9.713)	0	0	0
2014/09/12	R186	06/11/2014	9.17	Call	Bond Future	7,519.4200	7.5194	7,148.1900	7.1482	(4.937)	0	0	0
2014/09/12	R186	06/11/2014	7.70	Put	Bond Future	4,931.4500	4.9314	5,266.6100	5.2666	6.796	0	0	0
2014/09/12	R186	06/11/2014	8.15	Call	Bond Future	1,185.1900	1.1852	1,017.3700	1.0174	(14.160)	0	0	0
2014/09/12	R186	06/11/2014	8.45	Put	Bond Future	850.5800	0.8506	967.6100	0.9676	13.759	0	0	6,000
2014/09/12	R186	06/11/2014	8.53	Put	Bond Future	655.4100	0.6554	750.8300	0.7508	14.559	0	0	100
2014/09/12	R186	06/11/2014	8.00	Call	Bond Future	723.6500	0.7236	604.1900	0.6042	(16.508)	0	0	1,500
2014/09/12	R186	06/11/2014	8.16	Call	Bond Future	1,221.4400	1.2214	1,050.2900	1.0503	(14.012)	0	0	0
2014/09/12	R186	06/11/2014	8.60	Put	Bond Future	515.2400	0.5152	593.8300	0.5938	15.253	0	0	0
2014/09/12	R186	06/11/2014	8.50	Put	Bond Future	723.9400	0.7239	827.1800	0.8272	14.261	0	0	7,000
2014/09/12	R186	06/11/2014	7.80	Call	Bond Future	329.0400	0.3290	263.1800	0.2632	(20.016)	0	0	100
2014/09/12	R186	06/11/2014	8.30	Put	Bond Future	1,332.0700	1.3321	1,495.2200	1.4952	12.248	0	0	100
2014/09/12	R186	06/11/2014	9.17	Put	Bond Future	47.6500	0.0476	57.2700	0.0573	20.189	0	0	2,010
2014/09/12	R186	06/11/2014	8.14	Put	Bond Future	2,033.4100	2.0334	2,249.7800	2.2498	10.641	0	0	0
2014/09/12	R186	06/11/2014	8.60	Call	Bond Future	3,468.7900	3.4688	3,166.5300	3.1665	(8.714)	0	0	0
2014/09/12	R186	06/11/2014	8.00	Put	Bond Future	2,810.7200	2.8107	3,072.1100	3.0721	9.300	0	0	0
2014/09/12	R186	06/11/2014	8.16	Put	Bond Future	1,934.7000	1.9347	2,144.4000	2.1444	10.839	0	0	0
2014/09/12	R186	06/11/2014	8.45	Call	Bond Future	2,572.0900	2.5721	2,308.2700	2.3083	(10.257)	0	0	0
2014/09/12	R186	05/02/2015	9.00	Call	Bond Future	6,288.3700	6.2884	5,972.9500	5.9729	(5.016)	0	0	0
2014/09/12	R186	05/02/2015			Bond Future	8.3088	117.7792	8.3557	117.3919	0.564	0.0000	0.0000	540
2014/09/12	R186	05/02/2015	8.75	Call	Bond Future	4,807.4000	4.8074	4,526.3800	4.5264	(5.846)	0	0	0
2014/09/12	R186	05/02/2015	8.76	Call	Bond Future	4,863.6600	4.8637	4,581.1000	4.5811	(5.810)	0	0	0
2014/09/12	R186	05/02/2015	8.74	Call	Bond Future	4,751.1700	4.7512	4,471.7000	4.4717	(5.882)	0	0	0
2014/09/12	R186	05/02/2015	8.76	Put	Bond Future	1,210.6500	1.2106	1,315.3800	1.3154	8.651	0	0	0
2014/09/12	R186	05/02/2015	8.75	Put	Bond Future	1,233.6300	1.2336	1,339.9000	1.3399	8.614	0	0	0
2014/09/12	R186	05/02/2015	9.00	Put	Bond Future	756.7700	0.7568	828.6400	0.8286	9.497	0	0	9,600
2014/09/12	R186	05/02/2015	8.74	Put	Bond Future	1,256.7100	1.2567	1,364.5300	1.3645	8.580	0	0	0
2014/09/12	R186	07/05/2015			Bond Future	8.3584	119.7976	8.4075	119.3993	0.588	0.0000	0.0000	0
2014/09/12	R186	07/05/2015	8.25	Call	Bond Future	3,041.7000	3.0417	2,849.4300	2.8494	(6.321)	0	0	0
2014/09/12	R186	07/05/2015	8.24	Put	Bond Future	3,970.3100	3.9703	4,177.8400	4.1778	5.227	0	0	0
2014/09/12	R186	07/05/2015	8.26	Put	Bond Future	3,882.7300	3.8827	4,087.2300	4.0872	5.267	0	0	0
2014/09/12	R186	07/05/2015	8.25	Put	Bond Future	3,926.1500	3.9262	4,132.1700	4.1322	5.247	0	0	0
2014/09/12	R186	07/05/2015	8.26	Call	Bond Future	3,080.2900	3.0803	2,886.5000	2.8865	(6.291)	0	0	0
2014/09/12	R186	07/05/2015	8.24	Call	Bond Future	3,003.7700	3.0038	2,813.0100	2.8130	(6.351)	0	0	0
2014/09/12	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R197	06/11/2014			Bond Future	288.4390	288.4390	287.5683	287.5683	(0.302)	0.0000	0.0000	939
2014/09/12	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R197	06/11/2014	285.00	Call	Bond Future	3,438.9600	3.4390	2,568.3200	2.5683	(25.317)	0	0	0
2014/09/12	R197	06/11/2014	285.01	Call	Bond Future	3,428.9600	3.4290	2,558.3200	2.5583	(25.391)	0	0	0
2014/09/12	R197	06/11/2014	284.99	Call	Bond Future	3,448.9600	3.4490	2,578.3200	2.5783	(25.244)	0	0	0
2014/09/12	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R197	05/02/2015	288.99	Put	Bond Future	1,973.9800	1.9740	2,859.4000	2.8594	44.855	0	0	0
2014/09/12	R197	05/02/2015			Bond Future	287.0160	287.0160	286.1306	286.1306	(0.308)	0.0000	0.0000	0
2014/09/12	R197	05/02/2015	289.01	Put	Bond Future	1,993.9800	1.9940	2,879.4000	2.8794	44.405	0	0	0
2014/09/12	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R197	05/02/2015	289.00	Put	Bond Future	1,983.9800	1.9840	2,869.4000	2.8694	44.628	0	0	0
2014/09/12	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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2014/09/12	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R202	06/11/2014	226.99	Call	Bond Future	5,141.6100		5.1416	5,135.9100	5.1359	0	0	0
2014/09/12	R202	06/11/2014			Bond Future	232.1316	232.1316	232.1259	232.1259	(0.002)	0.0000	0.0000	47,402
2014/09/12	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R202	06/11/2014	227.00	Call	Bond Future	5,131.6100		5.1316	5,125.9100	5.1259	0	0	0
2014/09/12	R202	06/11/2014	227.01	Call	Bond Future	5,121.6100		5.1216	5,115.9100	5.1159	0	0	0
2014/09/12	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R202	05/02/2015			Bond Future	232.6326	232.6326	232.6262	232.6262	(0.003)	0.0000	0.0000	0
2014/09/12	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R202	05/02/2015	232.99	Put	Bond Future	357.4300	0.3574	363.7900	0.3638	1.779	0	0	0
2014/09/12	R202	05/02/2015	233.01	Put	Bond Future	377.4300	0.3774	383.7900	0.3838	1.685	0	0	0
2014/09/12	R202	05/02/2015	233.00	Put	Bond Future	367.4300	0.3674	373.7900	0.3738	1.731	0	0	0
2014/09/12	R203	06/11/2014	6.86	Call	Bond Future	213.4300	0.2134	164.8900	0.1649	(22.743)	0	0	0
2014/09/12	R203	06/11/2014			Bond Future	7.0203	104.4033	7.0775	104.2553	0.816	0.0000	0.0000	14,449
2014/09/12	R203	06/11/2014	6.84	Call	Bond Future	196.3600	0.1964	150.6900	0.1507	(23.258)	0	0	45
2014/09/12	R203	06/11/2014	6.98	Call	Bond Future	338.2100	0.3382	271.3100	0.2713	(19.781)	0	0	14
2014/09/12	R203	06/11/2014	6.85	Call	Bond Future	204.7700	0.2048	157.6700	0.1577	(23.001)	0	0	0
2014/09/12	R203	06/11/2014	6.98	Put	Bond Future	442.5400	0.4425	523.7000	0.5237	18.340	0	0	0
2014/09/12	R203	06/11/2014	6.84	Put	Bond Future	664.2700	0.6643	766.6600	0.7667	15.414	0	0	0
2014/09/12	R203	06/11/2014	6.86	Put	Bond Future	629.3000	0.6293	728.8200	0.7288	15.814	0	0	0
2014/09/12	R203	06/11/2014	6.85	Put	Bond Future	646.6600	0.6467	747.6200	0.7476	15.613	0	0	0
2014/09/12	R203	05/02/2015	7.69	Call	Bond Future	1,574.3100	1.5743	1,452.9400	1.4529	(7.709)	0	0	55
2014/09/12	R203	05/02/2015			Bond Future	7.0948	106.0531	7.1585	105.9024	0.897	0.0000	0.0000	0
2014/09/12	R203	05/02/2015	8.34	Put	Bond Future	25.9200	0.0259	31.7600	0.0318	22.531	0	0	0
2014/09/12	R203	05/02/2015	8.35	Call	Bond Future	2,946.6000	2.9466	2,801.5200	2.8015	(4.924)	0	0	0
2014/09/12	R203	05/02/2015	8.36	Call	Bond Future	2,968.5800	2.9686	2,823.3300	2.8233	(4.893)	0	0	0
2014/09/12	R203	05/02/2015	8.34	Call	Bond Future	2,924.6400	2.9246	2,779.7300	2.7797	(4.955)	0	0	0
2014/09/12	R203	05/02/2015	8.36	Put	Bond Future	24.1500	0.0242	29.6500	0.0296	22.774	0	0	0
2014/09/12	R203	05/02/2015	7.69	Put	Bond Future	175.7600	0.1758	205.1400	0.2051	16.716	0	0	0
2014/09/12	R203	05/02/2015	8.35	Put	Bond Future	25.0200	0.0250	30.6900	0.0307	22.662	0	0	0
2014/09/12	R203	07/05/2015			Bond Future	7.1123	103.7003	7.1852	103.5431	1.025	0.0000	0.0000	0
2014/09/12	R203	07/05/2015	7.24	Put	Bond Future	663.3800	0.6634	733.5300	0.7335	10.575	0	0	0
2014/09/12	R203	07/05/2015	7.26	Put	Bond Future	645.5900	0.6456	714.4000	0.7144	10.658	0	0	0
2014/09/12	R203	07/05/2015	7.25	Put	Bond Future	654.4400	0.6544	723.9100	0.7239	10.615	0	0	0
2014/09/12	R203	07/05/2015	7.25	Call	Bond Future	951.0200	0.9510	863.3000	0.8633	(9.224)	0	0	0
2014/09/12	R203	07/05/2015	7.26	Call	Bond Future	963.6600	0.9637	875.2800	0.8753	(9.171)	0	0	0
2014/09/12	R203	07/05/2015	7.24	Call	Bond Future	938.4600	0.9385	851.4200	0.8514	(9.275)	0	0	0
2014/09/12	R204	06/11/2014	7.99	Put	Bond Future	31.3800	0.0314	42.4100	0.0424	35.150	0	0	1,270
2014/09/12	R204	06/11/2014			Bond Future	7.2998	105.5610	7.3615	105.3423	0.845	0.0000	0.0000	12,681
2014/09/12	R204	06/11/2014	6.99	Put	Bond Future	1,281.7100	1.2817	1,454.2300	1.4542	13.460	0	0	0
2014/09/12	R204	06/11/2014	7.01	Put	Bond Future	1,226.2900	1.2263	1,395.4500	1.3954	13.794	0	0	0
2014/09/12	R204	06/11/2014	6.99	Call	Bond Future	174.6600	0.1747	128.4500	0.1285	(26.457)	0	0	0

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2014/09/12	R204	06/11/2014	7.00	Put	Bond Future	1,253.8600	1.2539	1,424.7200	1.4247	13.627	0	0	0
2014/09/12	R204	06/11/2014	7.99	Call	Bond Future	2,445.7200	2.4457	2,238.0200	2.2380	(8.492)	0	0	0
2014/09/12	R204	06/11/2014	7.00	Call	Bond Future	182.7600	0.1828	134.8900	0.1349	(26.193)	0	0	0
2014/09/12	R204	06/11/2014	7.01	Call	Bond Future	191.1400	0.1911	141.5700	0.1416	(25.934)	0	0	0
2014/09/12	R204	05/02/2015			Bond Future	7.3687	103.1942	7.4352	102.9716	0.902	0.0000	0.0000	0
2014/09/12	R204	05/02/2015	8.25	Call	Bond Future	3,040.5700	3.0406	2,843.6600	2.8437	(6.476)	0	0	0
2014/09/12	R204	05/02/2015	8.26	Call	Bond Future	3,069.1100	3.0691	2,871.6200	2.8716	(6.435)	0	0	0
2014/09/12	R204	05/02/2015	8.24	Call	Bond Future	3,011.8500	3.0119	2,815.5100	2.8155	(6.519)	0	0	0
2014/09/12	R204	05/02/2015	8.26	Put	Bond Future	134.9500	0.1349	160.0100	0.1600	18.570	0	0	0
2014/09/12	R204	05/02/2015	8.25	Put	Bond Future	138.7500	0.1388	164.3900	0.1644	18.479	0	0	0
2014/09/12	R204	05/02/2015	8.24	Put	Bond Future	142.3800	0.1424	168.5900	0.1686	18.408	0	0	0
2014/09/12	R204	07/05/2015	7.51	Put	Bond Future	1,061.6500	1.0617	1,166.4300	1.1664	9.870	0	0	0
2014/09/12	R204	07/05/2015			Bond Future	7.4053	104.9624	7.4784	104.7322	0.987	0.0000	0.0000	0
2014/09/12	R204	07/05/2015	7.50	Put	Bond Future	1,075.5900	1.0756	1,181.3100	1.1813	9.829	0	0	0
2014/09/12	R204	07/05/2015	7.49	Call	Bond Future	1,356.4000	1.3564	1,232.8400	1.2328	(9.109)	0	0	0
2014/09/12	R204	07/05/2015	7.50	Call	Bond Future	1,373.7700	1.3738	1,249.2700	1.2493	(9.063)	0	0	0
2014/09/12	R204	07/05/2015	7.51	Call	Bond Future	1,391.2500	1.3913	1,265.8100	1.2658	(9.016)	0	0	0
2014/09/12	R204	07/05/2015	7.49	Put	Bond Future	1,089.6600	1.0897	1,196.3200	1.1963	9.788	0	0	0
2014/09/12	R204	06/08/2015	7.74	Call	Bond Future	1,983.5300	1.9835	1,838.4000	1.8384	(7.317)	0	0	0
2014/09/12	R204	06/08/2015	7.75	Put	Bond Future	892.4800	0.8925	978.7000	0.9787	9.661	0	0	0
2014/09/12	R204	06/08/2015			Bond Future	7.3728	102.9579	7.4513	102.7258	1.064	0.0000	0.0000	0
2014/09/12	R204	06/08/2015	8.41	Call	Bond Future	3,397.1700	3.3972	3,209.8800	3.2099	(5.513)	0	0	0
2014/09/12	R204	06/08/2015	7.74	Put	Bond Future	902.9000	0.9029	989.8600	0.9899	9.631	0	0	0
2014/09/12	R204	06/08/2015	7.76	Put	Bond Future	882.1500	0.8822	967.6400	0.9676	9.691	0	0	0
2014/09/12	R204	06/08/2015	8.41	Put	Bond Future	381.0000	0.3810	425.8000	0.4258	11.759	0	0	699
2014/09/12	R204	06/08/2015	7.75	Call	Bond Future	2,002.3400	2.0023	1,856.4700	1.8565	(7.285)	0	0	0
2014/09/12	R204	06/08/2015	7.76	Call	Bond Future	2,021.2300	2.0212	1,874.6300	1.8746	(7.253)	0	0	0
2014/09/12	R207	06/11/2014	7.36	Put	Bond Future	1,115.4000	1.1154	1,268.4500	1.2684	13.722	0	0	0
2014/09/12	R207	06/11/2014			Bond Future	7.5271	101.1589	7.5832	100.9240	0.745	0.0000	0.0000	35,242
2014/09/12	R207	06/11/2014	7.35	Put	Bond Future	1,143.1100	1.1431	1,298.2500	1.2982	13.572	0	0	0
2014/09/12	R207	06/11/2014	7.36	Call	Bond Future	411.3400	0.4113	329.5000	0.3295	(19.896)	0	0	0
2014/09/12	R207	06/11/2014	7.34	Call	Bond Future	382.4900	0.3825	304.8000	0.3048	(20.312)	0	0	0
2014/09/12	R207	06/11/2014	7.35	Call	Bond Future	396.7300	0.3967	316.9800	0.3170	(20.102)	0	0	0
2014/09/12	R207	06/11/2014	7.34	Put	Bond Future	1,171.2100	1.1712	1,328.4100	1.3284	13.422	0	0	0
2014/09/12	R207	05/02/2015	8.49	Put	Bond Future	184.6600	0.1847	212.9600	0.2130	15.325	0	0	0
2014/09/12	R207	05/02/2015			Bond Future	7.5949	99.1163	7.6545	98.8773	0.785	0.0000	0.0000	0
2014/09/12	R207	05/02/2015	8.51	Put	Bond Future	175.5300	0.1755	202.6500	0.2027	15.450	0	0	0
2014/09/12	R207	05/02/2015	8.50	Call	Bond Future	3,733.6700	3.7337	3,522.4200	3.5224	(5.658)	0	0	0
2014/09/12	R207	05/02/2015	8.51	Call	Bond Future	3,767.3400	3.7673	3,555.5000	3.5555	(5.623)	0	0	0
2014/09/12	R207	05/02/2015	8.49	Call	Bond Future	3,699.6900	3.6997	3,489.0300	3.4890	(5.694)	0	0	0
2014/09/12	R207	05/02/2015	8.50	Put	Bond Future	180.2400	0.1802	207.9500	0.2080	15.374	0	0	0
2014/09/12	R207	07/05/2015			Bond Future	7.6408	100.8150	7.7051	100.5682	0.843	0.0000	0.0000	0
2014/09/12	R207	07/05/2015	8.25	Call	Bond Future	2,992.0600	2.9921	2,812.4800	2.8125	(6.002)	0	0	0
2014/09/12	R207	07/05/2015	7.73	Call	Bond Future	1,724.6200	1.7246	1,590.5700	1.5906	(7.773)	0	0	66
2014/09/12	R207	07/05/2015	8.24	Put	Bond Future	697.3600	0.6974	765.3000	0.7653	9.742	0	0	0
2014/09/12	R207	07/05/2015	8.26	Put	Bond Future	677.5800	0.6776	744.0100	0.7440	9.804	0	0	0
2014/09/12	R207	07/05/2015	7.73	Put	Bond Future	1,382.8400	1.3828	1,495.5500	1.4956	8.151	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
2014/09/12	R207	07/05/2015	8.25	Put	Bond Future	687.4100	0.6874	754.5900	0.7546	9.773	0	0	0
2014/09/12	R207	07/05/2015	8.26	Call	Bond Future	3,019.5100	3.0195	2,839.1800	2.8392	(5.972)	0	0	0
2014/09/12	R207	07/05/2015	8.24	Call	Bond Future	2,964.7200	2.9647	2,785.9000	2.7859	(6.032)	0	0	0
2014/09/12	R208	06/11/2014	7.46	Call	Bond Future	392.5800	0.3926	311.3300	0.3113	(20.696)	0	0	0
2014/09/12	R208	06/11/2014			Bond Future	7.6861	96.1130	7.7419	95.8440	0.726	0.0000	0.0000	16,437
2014/09/12	R208	06/11/2014	7.44	Call	Bond Future	363.7100	0.3637	286.9000	0.2869	(21.118)	0	0	0
2014/09/12	R208	06/11/2014	7.45	Call	Bond Future	377.9500	0.3780	298.9300	0.2989	(20.908)	0	0	0
2014/09/12	R208	06/11/2014	7.44	Put	Bond Future	1,561.7800	1.5618	1,754.0100	1.7540	12.308	0	0	0
2014/09/12	R208	06/11/2014	8.50	Put	Bond Future	31.7500	0.0317	40.9900	0.0410	29.102	0	0	1,520
2014/09/12	R208	06/11/2014	7.46	Put	Bond Future	1,492.6100	1.4926	1,680.4000	1.6804	12.581	0	0	0
2014/09/12	R208	06/11/2014	7.45	Put	Bond Future	1,526.9900	1.5270	1,717.0100	1.7170	12.444	0	0	0
2014/09/12	R208	06/11/2014	8.50	Call	Bond Future	3,866.1200	3.8661	3,606.3200	3.6063	(6.720)	0	0	0
2014/09/12	R208	05/02/2015	8.51	Call	Bond Future	3,769.6000	3.7696	3,539.3500	3.5394	(6.108)	0	0	0
2014/09/12	R208	05/02/2015			Bond Future	7.7525	97.6320	7.8112	97.3584	0.757	0.0000	0.0000	0
2014/09/12	R208	05/02/2015	8.49	Call	Bond Future	3,694.8600	3.6949	3,466.2600	3.4663	(6.187)	0	0	0
2014/09/12	R208	05/02/2015	8.51	Put	Bond Future	312.1300	0.3121	355.5200	0.3555	13.901	0	0	0
2014/09/12	R208	05/02/2015	8.50	Put	Bond Future	319.3300	0.3193	363.5400	0.3635	13.845	0	0	0
2014/09/12	R208	05/02/2015	8.49	Put	Bond Future	326.6800	0.3267	371.7200	0.3717	13.787	0	0	0
2014/09/12	R208	05/02/2015	8.50	Call	Bond Future	3,732.1700	3.7322	3,502.7400	3.5027	(6.147)	0	0	0
2014/09/12	R208	07/05/2015	8.01	Call	Bond Future	2,353.7600	2.3538	2,186.3500	2.1863	(7.112)	0	0	0
2014/09/12	R208	07/05/2015			Bond Future	7.7955	95.9028	7.8581	95.6209	0.803	0.0000	0.0000	0
2014/09/12	R208	07/05/2015	7.99	Call	Bond Future	2,301.1500	2.3012	2,135.8700	2.1359	(7.182)	0	0	0
2014/09/12	R208	07/05/2015	8.00	Call	Bond Future	2,327.3800	2.3274	2,161.0300	2.1610	(7.148)	0	0	0
2014/09/12	R208	07/05/2015	7.99	Put	Bond Future	1,428.4700	1.4285	1,545.0900	1.5451	8.164	0	0	0
2014/09/12	R208	07/05/2015	8.01	Put	Bond Future	1,391.9100	1.3919	1,506.4000	1.5064	8.225	0	0	0
2014/09/12	R208	07/05/2015	8.00	Put	Bond Future	1,410.1000	1.4101	1,525.6500	1.5256	8.194	0	0	0
2014/09/12	R208	06/08/2015			Bond Future	7.7953	97.7651	7.8607	97.4801	0.839	0.0000	0.0000	0
2014/09/12	R208	06/08/2015	8.00	Call	Bond Future	2,585.5600	2.5856	2,420.8800	2.4209	(6.369)	0	0	0
2014/09/12	R208	06/08/2015	8.01	Call	Bond Future	2,610.6800	2.6107	2,445.1000	2.4451	(6.342)	0	0	0
2014/09/12	R208	06/08/2015	8.85	Call	Bond Future	5,090.9800	5.0910	4,861.6800	4.8617	(4.504)	0	0	0
2014/09/12	R208	06/08/2015	7.99	Call	Bond Future	2,560.5500	2.5606	2,396.7800	2.3968	(6.396)	0	0	0
2014/09/12	R208	06/08/2015	8.01	Put	Bond Future	1,679.4700	1.6795	1,798.8400	1.7988	7.108	0	0	0
2014/09/12	R208	06/08/2015	8.00	Put	Bond Future	1,697.4600	1.6975	1,817.7300	1.8177	7.085	0	0	0
2014/09/12	R208	06/08/2015	7.99	Put	Bond Future	1,715.6000	1.7156	1,836.7800	1.8368	7.063	0	0	0
2014/09/12	R208	06/08/2015	8.85	Put	Bond Future	621.7600	0.6218	677.4100	0.6774	8.950	0	0	198
2014/09/12	R209	06/11/2014	8.95	Call	Bond Future	2,277.3500	2.2774	2,070.1300	2.0701	(9.099)	0	0	2,050
2014/09/12	R209	06/11/2014	9.50	Call	Bond Future	5,441.2200	5.4412	5,153.2600	5.1533	(5.292)	0	0	0
2014/09/12	R209	06/11/2014			Bond Future	8.7790	76.4891	8.8190	76.1801	0.455	0.0000	0.0000	25,955
2014/09/12	R209	06/11/2014	8.99	Put	Bond Future	862.6100	0.8626	955.6700	0.9557	10.788	0	0	0
2014/09/12	R209	06/11/2014	10.00	Call	Bond Future	8,643.7200	8.6437	8,337.3000	8.3373	(3.545)	0	0	0
2014/09/12	R209	06/11/2014	9.05	Put	Bond Future	720.9700	0.7210	801.7200	0.8017	11.200	0	0	0
2014/09/12	R209	06/11/2014	9.58	Put	Bond Future	109.8700	0.1099	125.6400	0.1256	14.353	0	0	907
2014/09/12	R209	06/11/2014	8.95	Put	Bond Future	968.3700	0.9684	1,070.1500	1.0702	10.510	0	0	0
2014/09/12	R209	06/11/2014	9.01	Put	Bond Future	813.1400	0.8131	901.9900	0.9020	10.927	0	0	0
2014/09/12	R209	06/11/2014	9.50	Put	Bond Future	150.8600	0.1509	171.9000	0.1719	13.947	0	0	5,500
2014/09/12	R209	06/11/2014	10.05	Call	Bond Future	8,960.0200	8.9600	8,653.0300	8.6530	(3.426)	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
2014/09/12	R209	06/11/2014	8.50	Call	Bond Future	677.4300		0.6774	580.5800	0.5806	(14.297)	0	0	5,500
2014/09/12	R209	06/11/2014	8.75	Put	Bond Future	1,648.7000		1.6487	1,798.7100	1.7987	9.099	0	0	0
2014/09/12	R209	06/11/2014	9.00	Put	Bond Future	837.5900		0.8376	928.5400	0.9285	10.859	0	0	0
2014/09/12	R209	06/11/2014	9.95	Call	Bond Future	8,325.9600		8.3260	8,020.2500	8.0202	(3.672)	0	0	0
2014/09/12	R209	06/11/2014	8.99	Call	Bond Future	2,472.7900		2.4728	2,256.8500	2.2569	(8.733)	0	0	0
2014/09/12	R209	06/11/2014	9.25	Call	Bond Future	3,899.9000		3.8999	3,638.0700	3.6381	(6.714)	0	0	0
2014/09/12	R209	06/11/2014	10.05	Put	Bond Future	12.1200		0.0121	14.1300	0.0141	16.584	0	0	2,050
2014/09/12	R209	06/11/2014	10.00	Put	Bond Future	15.7800		0.0158	18.3600	0.0184	16.350	0	0	1,640
2014/09/12	R209	06/11/2014	9.05	Call	Bond Future	2,779.4300		2.7794	2,551.1800	2.5512	(8.212)	0	0	2,050
2014/09/12	R209	06/11/2014	9.58	Call	Bond Future	5,951.5900		5.9516	5,658.3600	5.6584	(4.927)	0	0	0
2014/09/12	R209	06/11/2014	8.75	Call	Bond Future	1,423.0100		1.4230	1,264.0200	1.2640	(11.173)	0	0	2,200
2014/09/12	R209	06/11/2014	9.00	Call	Bond Future	2,522.7700		2.5228	2,304.7200	2.3047	(8.643)	0	0	1,640
2014/09/12	R209	06/11/2014	9.25	Put	Bond Future	377.1300		0.3771	424.3000	0.4243	12.508	0	0	2,200
2014/09/12	R209	06/11/2014	8.50	Put	Bond Future	2,890.7400		2.8907	3,102.8900	3.1029	7.339	0	0	0
2014/09/12	R209	06/11/2014	9.01	Call	Bond Future	2,573.2100		2.5732	2,353.0600	2.3531	(8.555)	0	0	0
2014/09/12	R209	06/11/2014	9.95	Put	Bond Future	20.4200		0.0204	23.7100	0.0237	16.112	0	0	2,050
2014/09/12	R209	05/02/2015	9.00	Put	Bond Future	2,045.3700		2.0454	2,167.9800	2.1680	5.995	0	0	0
2014/09/12	R209	05/02/2015			Bond Future	8.8377		77.6980	8.8788	77.3839	0.465	0.0000	0.0000	0
2014/09/12	R209	05/02/2015	9.25	Call	Bond Future	4,426.0100		4.4260	4,202.1100	4.2021	(5.059)	0	0	0
2014/09/12	R209	05/02/2015	9.26	Call	Bond Future	4,475.1200		4.4751	4,250.0400	4.2500	(5.030)	0	0	0
2014/09/12	R209	05/02/2015	9.25	Put	Bond Future	1,362.6200		1.3626	1,452.8700	1.4529	6.623	0	0	0
2014/09/12	R209	05/02/2015	9.24	Call	Bond Future	4,377.2800		4.3773	4,154.5700	4.1546	(5.088)	0	0	0
2014/09/12	R209	05/02/2015	9.00	Call	Bond Future	3,274.8800		3.2749	3,083.3400	3.0833	(5.849)	0	0	0
2014/09/12	R209	05/02/2015	9.24	Put	Bond Future	1,385.8900		1.3859	1,477.3300	1.4773	6.598	0	0	0
2014/09/12	R209	05/02/2015	9.26	Put	Bond Future	1,339.8400		1.3398	1,428.9100	1.4289	6.648	0	0	0
2014/09/12	R209	07/05/2015			Bond Future	8.8844		75.8795	8.9270	75.5571	0.479	0.0000	0.0000	0
2014/09/12	R209	07/05/2015	8.99	Put	Bond Future	3,056.5500		3.0565	3,193.7700	3.1938	4.489	0	0	0
2014/09/12	R209	07/05/2015	9.01	Put	Bond Future	2,987.6700		2.9877	3,122.6900	3.1227	4.519	0	0	0
2014/09/12	R209	07/05/2015	9.00	Put	Bond Future	3,021.8400		3.0218	3,157.9500	3.1580	4.504	0	0	0
2014/09/12	R209	07/05/2015	8.99	Call	Bond Future	3,852.3100		3.8523	3,667.1600	3.6672	(4.806)	0	0	0
2014/09/12	R209	07/05/2015	9.00	Call	Bond Future	3,892.2700		3.8923	3,706.0100	3.7060	(4.785)	0	0	0
2014/09/12	R209	07/05/2015	9.01	Call	Bond Future	3,932.6600		3.9327	3,745.3100	3.7453	(4.764)	0	0	0
2014/09/12	R209	06/08/2015	8.99	Put	Bond Future	3,786.7100		3.7867	3,929.8500	3.9299	3.780	0	0	0
2014/09/12	R209	06/08/2015			Bond Future	8.9111		77.3537	8.9546	77.0269	0.488	0.0000	0.0000	0
2014/09/12	R209	06/08/2015	9.01	Put	Bond Future	3,715.6800		3.7157	3,856.9300	3.8569	3.801	0	0	0
2014/09/12	R209	06/08/2015	9.90	Call	Bond Future	8,444.2100		8.4442	8,188.3300	8.1883	(3.030)	0	0	0
2014/09/12	R209	06/08/2015	9.00	Call	Bond Future	4,417.0600		4.4171	4,232.4600	4.2325	(4.179)	0	0	0
2014/09/12	R209	06/08/2015	9.01	Call	Bond Future	4,456.3500		4.4563	4,270.8100	4.2708	(4.163)	0	0	0
2014/09/12	R209	06/08/2015	8.99	Call	Bond Future	4,378.5100		4.3785	4,194.8600	4.1949	(4.194)	0	0	0
2014/09/12	R209	06/08/2015	9.00	Put	Bond Future	3,750.7700		3.7508	3,892.9600	3.8930	3.791	0	0	0
2014/09/12	R209	06/08/2015	9.90	Put	Bond Future	1,515.8500		1.5159	1,586.7600	1.5868	4.678	0	0	2,914
2014/09/12	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R210	06/11/2014			Bond Future	172.7885		172.7885	172.7840	172.7840	(0.003)	0.0000	0.0000	642
2014/09/12	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R210	06/11/2014	169.00	Call	Bond Future	3,788.4900		3.7885	3,783.9800	3.7840	(0.119)	0	0	0
2014/09/12	R210	06/11/2014	169.01	Call	Bond Future	3,778.4900		3.7785	3,773.9800	3.7740	(0.119)	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
2014/09/12	R210	06/11/2014	168.99	Call	Bond Future	3,798.4900		3.7985	3,793.9800	3.7940	(0.119)	0	0	0
2014/09/12	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R210	05/02/2015			Bond Future	175.5403		175.5403	175.5350	175.5350	(0.003)	0.0000	0.0000	0
2014/09/12	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R210	05/02/2015	175.01	Call	Bond Future	530.2600		0.5303	524.9900	0.5250	(0.994)	0	0	0
2014/09/12	R210	05/02/2015	174.99	Call	Bond Future	550.2600		0.5503	544.9900	0.5450	(0.958)	0	0	0
2014/09/12	R210	05/02/2015	175.00	Call	Bond Future	540.2600		0.5403	534.9900	0.5350	(0.975)	0	0	0
2014/09/12	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R211	06/11/2014	130.00	Call	Bond Future	2,436.7500		2.4368	2,429.6800	2.4297	(0.290)	0	0	0
2014/09/12	R211	06/11/2014	130.01	Call	Bond Future	2,426.7500		2.4268	2,419.6800	2.4197	(0.291)	0	0	0
2014/09/12	R211	06/11/2014			Bond Future	132.4367		132.4367	132.4297	132.4297	(0.005)	0.0000	0.0000	1,120
2014/09/12	R211	06/11/2014	129.99	Call	Bond Future	2,446.7500		2.4468	2,439.6800	2.4397	(0.289)	0	0	0
2014/09/12	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R211	05/02/2015	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R211	05/02/2015			Bond Future	132.9401		132.9401	132.9325	132.9325	(0.006)	0.0000	0.0000	0
2014/09/12	R211	05/02/2015	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R211	05/02/2015	132.99	Put	Bond Future	49.9300		0.0499	57.5500	0.0575	15.261	0	0	0
2014/09/12	R211	05/02/2015	133.01	Put	Bond Future	69.9300		0.0699	77.5500	0.0775	10.897	0	0	0
2014/09/12	R211	05/02/2015	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R211	05/02/2015	133.00	Put	Bond Future	59.9300		0.0599	67.5500	0.0675	12.715	0	0	0
2014/09/12	R212	06/11/2014			Bond Future	137.1972		137.1972	137.1930	137.1930	(0.003)	0.0000	0.0000	14,864
2014/09/12	R212	06/11/2014	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R212	06/11/2014	135.00	Call	Bond Future	2,197.2400		2.1972	2,193.0300	2.1930	(0.192)	0	0	0
2014/09/12	R212	06/11/2014	135.01	Call	Bond Future	2,187.2400		2.1872	2,183.0300	2.1830	(0.192)	0	0	0
2014/09/12	R212	06/11/2014	134.99	Call	Bond Future	2,207.2400		2.2072	2,203.0300	2.2030	(0.191)	0	0	0
2014/09/12	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R212	05/02/2015			Bond Future	137.6197		137.6197	137.6149	137.6149	(0.004)	0.0000	0.0000	0
2014/09/12	R212	05/02/2015	137.99	Put	Bond Future	370.3000		0.3703	375.1200	0.3751	1.302	0	0	0
2014/09/12	R212	05/02/2015	138.01	Put	Bond Future	390.3000		0.3903	395.1200	0.3951	1.235	0	0	0
2014/09/12	R212	05/02/2015	138.00	Put	Bond Future	380.3000		0.3803	385.1200	0.3851	1.267	0	0	0
2014/09/12	R212	05/02/2015	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R212	05/02/2015	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R212	05/02/2015	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R213	06/11/2014	8.84	Call	Bond Future	2,362.4900		2.3625	2,150.4300	2.1504	(8.976)	0	0	0
2014/09/12	R213	06/11/2014	8.85	Put	Bond Future	864.0600		0.8641	958.9600	0.9590	10.983	0	0	0
2014/09/12	R213	06/11/2014			Bond Future	8.6478		87.1136	8.6877	86.8044	0.462	0.0000	0.0000	28,658
2014/09/12	R213	06/11/2014	8.85	Call	Bond Future	2,412.2500		2.4122	2,197.9900	2.1980	(8.882)	0	0	0
2014/09/12	R213	06/11/2014	8.86	Call	Bond Future	2,462.5000		2.4625	2,246.0600	2.2461	(8.789)	0	0	0
2014/09/12	R213	06/11/2014	8.84	Put	Bond Future	889.9100		0.8899	987.0100	0.9870	10.911	0	0	0
2014/09/12	R213	06/11/2014	8.86	Put	Bond Future	838.7900		0.8388	931.5100	0.9315	11.054	0	0	0
2014/09/12	R213	05/02/2015	9.26	Put	Bond Future	1,046.2300		1.0462	1,121.0100	1.1210	7.148	0	0	0
2014/09/12	R213	05/02/2015			Bond Future	8.7125		88.4901	8.7538	88.1758	0.473	0.0000	0.0000	0

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2014/09/12	R213	05/02/2015	9.25	Put	Bond Future	1,065.1400		1.0651	1,141.0000	1.1410	7.122	0	0	0
2014/09/12	R213	05/02/2015	9.24	Put	Bond Future	1,084.3300		1.0843	1,161.2800	1.1613	7.097	0	0	0
2014/09/12	R213	05/02/2015	9.25	Call	Bond Future	5,036.4100		5.0364	4,797.9600	4.7980	(4.735)	0	0	0
2014/09/12	R213	05/02/2015	9.26	Call	Bond Future	5,088.8500		5.0888	4,849.3200	4.8493	(4.707)	0	0	0
2014/09/12	R213	05/02/2015	9.24	Call	Bond Future	4,984.1600		4.9842	4,746.8000	4.7468	(4.762)	0	0	0
2014/09/12	R213	07/05/2015	8.74	Call	Bond Future	3,360.0200		3.3600	3,189.7200	3.1897	(5.068)	0	0	0
2014/09/12	R213	07/05/2015	8.75	Put	Bond Future	3,477.2500		3.4773	3,628.6600	3.6287	4.354	0	0	0
2014/09/12	R213	07/05/2015			Bond Future	8.7606		86.4588	8.8034	86.1359	0.489	0.0000	0.0000	0
2014/09/12	R213	07/05/2015	8.75	Call	Bond Future	3,397.3500		3.3974	3,225.9200	3.2259	(5.046)	0	0	0
2014/09/12	R213	07/05/2015	8.76	Call	Bond Future	3,435.1700		3.4352	3,262.6000	3.2626	(5.024)	0	0	0
2014/09/12	R213	07/05/2015	8.74	Put	Bond Future	3,515.6200		3.5156	3,668.1600	3.6682	4.339	0	0	0
2014/09/12	R213	07/05/2015	8.76	Put	Bond Future	3,439.4700		3.4395	3,589.7400	3.5897	4.369	0	0	0
2014/09/12	R214	06/11/2014	9.20	Call	Bond Future	3,241.2800		3.2413	3,021.2300	3.0212	(6.789)	0	0	2,500
2014/09/12	R214	06/11/2014	9.64	Call	Bond Future	5,984.5800		5.9846	5,718.6200	5.7186	(4.444)	0	0	0
2014/09/12	R214	06/11/2014			Bond Future	8.8695		77.2867	8.9043	77.0048	0.393	0.0000	0.0000	6,058
2014/09/12	R214	06/11/2014	9.20	Put	Bond Future	637.3900		0.6374	699.2000	0.6992	9.697	0	0	0
2014/09/12	R214	06/11/2014	9.65	Call	Bond Future	6,050.2500		6.0502	5,783.7300	5.7837	(4.405)	0	0	0
2014/09/12	R214	06/11/2014	9.66	Call	Bond Future	6,115.9900		6.1160	5,848.9300	5.8489	(4.367)	0	0	0
2014/09/12	R214	06/11/2014	9.80	Call	Bond Future	7,039.8700		7.0399	6,766.7800	6.7668	(3.879)	0	0	0
2014/09/12	R214	06/11/2014	9.64	Put	Bond Future	137.8800		0.1379	153.7800	0.1538	11.532	0	0	0
2014/09/12	R214	06/11/2014	9.66	Put	Bond Future	127.6200		0.1276	142.4200	0.1424	11.597	0	0	0
2014/09/12	R214	06/11/2014	9.65	Put	Bond Future	132.6600		0.1327	148.0000	0.1480	11.563	0	0	0
2014/09/12	R214	06/11/2014	9.80	Put	Bond Future	73.2100		0.0732	81.9800	0.0820	11.979	0	0	2,500
2014/09/12	R214	05/02/2015	9.50	Call	Bond Future	5,453.9800		5.4540	5,232.8300	5.2328	(4.055)	0	0	0
2014/09/12	R214	05/02/2015			Bond Future	8.9295		78.5080	8.9654	78.2214	0.402	0.0000	0.0000	0
2014/09/12	R214	05/02/2015	9.51	Call	Bond Future	5,507.5500		5.5075	5,285.4800	5.2855	(4.032)	0	0	0
2014/09/12	R214	05/02/2015	9.50	Put	Bond Future	1,101.4700		1.1015	1,166.9000	1.1669	5.940	0	0	0
2014/09/12	R214	05/02/2015	9.49	Call	Bond Future	5,400.5800		5.4006	5,180.3600	5.1804	(4.078)	0	0	0
2014/09/12	R214	05/02/2015	9.49	Put	Bond Future	1,120.7400		1.1207	1,187.1000	1.1871	5.921	0	0	0
2014/09/12	R214	05/02/2015	9.51	Put	Bond Future	1,082.4900		1.0825	1,147.0000	1.1470	5.959	0	0	0
2014/09/12	R214	07/05/2015			Bond Future	8.9749		76.5591	9.0121	76.2647	0.414	0.0000	0.0000	0
2014/09/12	R214	07/05/2015	9.15	Call	Bond Future	4,408.2700		4.4083	4,230.8500	4.2308	(4.025)	0	0	0
2014/09/12	R214	07/05/2015	9.16	Call	Bond Future	4,451.2500		4.4513	4,272.8800	4.2729	(4.007)	0	0	0
2014/09/12	R214	07/05/2015	9.14	Put	Bond Future	3,073.0800		3.0731	3,190.9900	3.1910	3.837	0	0	0
2014/09/12	R214	07/05/2015	9.16	Put	Bond Future	3,004.7700		3.0048	3,120.7700	3.1208	3.861	0	0	0
2014/09/12	R214	07/05/2015	9.15	Put	Bond Future	3,038.7700		3.0388	3,155.7200	3.1557	3.849	0	0	0
2014/09/12	R214	07/05/2015	9.14	Call	Bond Future	4,365.4700		4.3655	4,189.0100	4.1890	(4.042)	0	0	0
2014/09/12	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R248	06/11/2014			Bond Future	8.9254		99.8591	8.9603	99.4969	0.391	0.0000	0.0000	26,250
2014/09/12	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R248	06/11/2014	9.72	Call	Bond Future	7,699.9000		7.6999	7,337.7100	7.3377	(4.704)	0	0	0
2014/09/12	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R248	06/11/2014	9.73	Call	Bond Future	7,789.8700		7.7899	7,427.6800	7.4277	(4.649)	0	0	0
2014/09/12	R248	06/11/2014	9.74	Call	Bond Future	7,879.6800		7.8797	7,517.4900	7.5175	(4.597)	0	0	0
2014/09/12	R248	05/02/2015			Bond Future	8.9871		101.4371	9.0230	101.0688	0.400	0.0000	0.0000	1,277
2014/09/12	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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2014/09/12	R248	05/02/2015	9.50	Call	Bond Future	5,033.6500	5.0337	4,665.3700	4.6654	(7.316)	0	0	0
2014/09/12	R248	05/02/2015	9.51	Call	Bond Future	5,127.1700	5.1272	4,758.8900	4.7589	(7.183)	0	0	0
2014/09/12	R248	05/02/2015	9.49	Call	Bond Future	4,939.9500	4.9400	4,571.6700	4.5717	(7.455)	0	0	0
2014/09/12	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R248	07/05/2015			Bond Future	9.0341	98.7409	9.0714	98.3625	0.413	0.0000	0.0000	0
2014/09/12	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/12	R248	07/05/2015	9.26	Call	Bond Future	2,253.6100	2.2536	1,875.2500	1.8753	(16.789)	0	0	0
2014/09/12	R248	07/05/2015	9.24	Call	Bond Future	2,057.8100	2.0578	1,679.4500	1.6794	(18.387)	0	0	0
2014/09/12	R248	07/05/2015	9.25	Call	Bond Future	2,155.8000	2.1558	1,777.4400	1.7774	(17.551)	0	0	0
<b>Total</b>													<b>436124</b>