



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/09/2014 TO 15/09/2014

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
2014/09/15	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	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
2014/09/15	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	2025	06/11/2014	117.01	Call	Bond Future	420.3300	0.4203	416.7800	0.4168	(0.845)	0	0	0
2014/09/15	2025	06/11/2014			Bond Future	117.4303	117.4303	117.4268	117.4268	(0.003)	0.0000	0.0000	16
2014/09/15	2025	06/11/2014	116.99	Call	Bond Future	440.3300	0.4403	436.7800	0.4368	(0.806)	0	0	0
2014/09/15	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2025	06/11/2014	117.00	Call	Bond Future	430.3300	0.4303	426.7800	0.4268	(0.825)	0	0	0
2014/09/15	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2025	05/02/2015			Bond Future	118.1433	118.1433	118.1374	118.1374	(0.005)	0.0000	0.0000	0
2014/09/15	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2025	05/02/2015	118.99	Put	Bond Future	846.7500	0.8467	852.6100	0.8526	0.692	0	0	0
2014/09/15	2025	05/02/2015	119.01	Put	Bond Future	866.7500	0.8667	872.6100	0.8726	0.676	0	0	0
2014/09/15	2025	05/02/2015	119.00	Put	Bond Future	856.7500	0.8567	862.6100	0.8626	0.684	0	0	0
2014/09/15	2030	06/11/2014	9.01	Call	Bond Future	2,610.4700	2.6105	2,698.2200	2.6982	3.361	0	0	0
2014/09/15	2030	06/11/2014			Bond Future	8.6780	96.5494	8.6671	96.6371	(0.126)	0.0000	0.0000	4,192
2014/09/15	2030	06/11/2014	8.99	Call	Bond Future	2,456.1400	2.4561	2,543.8900	2.5439	3.573	0	0	0
2014/09/15	2030	06/11/2014	9.00	Call	Bond Future	2,533.3500	2.5334	2,621.1000	2.6211	3.464	0	0	0
2014/09/15	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2030	05/02/2015			Bond Future	8.7443	94.0679	8.7333	94.1551	(0.126)	0.0000	0.0000	0
2014/09/15	2030	05/02/2015	9.25	Call	Bond Future	3,875.4000	3.8754	3,962.6500	3.9626	2.251	0	0	0
2014/09/15	2030	05/02/2015	9.24	Call	Bond Future	3,801.0000	3.8010	3,888.2500	3.8882	2.295	0	0	0
2014/09/15	2030	05/02/2015	9.26	Call	Bond Future	3,949.7100	3.9497	4,036.9600	4.0370	2.209	0	0	0
2014/09/15	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2030	07/05/2015			Bond Future	8.8002	95.6772	8.7884	95.7689	(0.134)	0.0000	0.0000	0
2014/09/15	2030	07/05/2015	8.74	Put	Bond Future	470.2200	0.4702	378.5200	0.3785	(19.502)	0	0	0
2014/09/15	2030	07/05/2015	8.76	Put	Bond Future	313.5800	0.3136	221.8800	0.2219	(29.243)	0	0	0
2014/09/15	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2030	07/05/2015	8.75	Put	Bond Future	391.8500	0.3919	300.1500	0.3002	(23.402)	0	0	0
2014/09/15	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/15	2037	06/11/2014	9.69	Call	Bond Future	6,974.0000	6.9740	7,123.2300	7.1232	2.140	0	0	0
2014/09/15	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2037	06/11/2014			Bond Future	8.8961	98.5475	8.8801	98.6968	(0.180)	0.0000	0.0000	6,708
2014/09/15	2037	06/11/2014	9.70	Call	Bond Future	7,056.6100	7.0566	7,205.8400	7.2058	2.115	0	0	0
2014/09/15	2037	06/11/2014	9.71	Call	Bond Future	7,139.1000	7.1391	7,288.3300	7.2883	2.090	0	0	0
2014/09/15	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2037	05/02/2015			Bond Future	8.9597	95.8472	8.9434	95.9969	(0.181)	0.0000	0.0000	3,280
2014/09/15	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2037	05/02/2015	9.50	Call	Bond Future	4,774.2000	4.7742	4,923.8400	4.9238	3.134	0	0	0
2014/09/15	2037	05/02/2015	9.51	Call	Bond Future	4,858.9400	4.8589	5,008.5800	5.0086	3.080	0	0	0
2014/09/15	2037	05/02/2015	9.49	Call	Bond Future	4,689.3300	4.6893	4,838.9700	4.8390	3.191	0	0	0
2014/09/15	2037	07/05/2015	9.01	Put	Bond Future	35.5800	0.0356	0.0000	0.0000	(100.000)	0	0	0
2014/09/15	2037	07/05/2015			Bond Future	9.0139	97.4871	8.9969	97.6423	(0.189)	0.0000	0.0000	0
2014/09/15	2037	07/05/2015	9.00	Put	Bond Future	126.6800	0.1267	0.0000	0.0000	(100.000)	0	0	0
2014/09/15	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	119.6400	0.1196	100.000	0	0	0
2014/09/15	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	28.5400	0.0285	100.000	0	0	0
2014/09/15	2037	07/05/2015	8.99	Put	Bond Future	217.9100	0.2179	62.6900	0.0627	(71.231)	0	0	0
2014/09/15	2038	06/11/2014	120.01	Call	Bond Future	2,728.1000	2.7281	2,724.7700	2.7248	(0.122)	0	0	0
2014/09/15	2038	06/11/2014			Bond Future	122.7381	122.7381	122.7348	122.7348	(0.003)	0.0000	0.0000	1,860
2014/09/15	2038	06/11/2014	119.99	Call	Bond Future	2,748.1000	2.7481	2,744.7700	2.7448	(0.121)	0	0	0
2014/09/15	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2038	06/11/2014	120.00	Call	Bond Future	2,738.1000	2.7381	2,734.7700	2.7348	(0.122)	0	0	0
2014/09/15	2038	05/02/2015	123.00	Call	Bond Future	390.9600	0.3910	385.1600	0.3852	(1.484)	0	0	0
2014/09/15	2038	05/02/2015			Bond Future	123.3910	123.3910	123.3852	123.3852	(0.005)	0.0000	0.0000	0
2014/09/15	2038	05/02/2015	123.01	Call	Bond Future	380.9600	0.3810	375.1600	0.3752	(1.522)	0	0	0
2014/09/15	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2038	05/02/2015	122.99	Call	Bond Future	400.9600	0.4010	395.1600	0.3952	(1.447)	0	0	0
2014/09/15	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2044	06/11/2014			Bond Future	8.9646	100.2165	8.9384	100.4810	(0.291)	0.0000	0.0000	3,123
2014/09/15	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2044	06/11/2014	8.99	Call	Bond Future	256.4300	0.2564	520.9200	0.5209	103.143	0	0	0
2014/09/15	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2044	06/11/2014	9.00	Call	Bond Future	356.9200	0.3569	621.4100	0.6214	74.103	0	0	0
2014/09/15	2044	06/11/2014	9.01	Call	Bond Future	457.2200	0.4572	721.7100	0.7217	57.847	0	0	0
2014/09/15	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	8.3200	0.0083	100.000	0	0	0
2014/09/15	2044	05/02/2015			Bond Future	9.0258	97.4174	8.9992	97.6840	(0.295)	0.0000	0.0000	0
2014/09/15	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	108.4300	0.1084	100.000	0	0	0
2014/09/15	2044	05/02/2015	8.99	Put	Bond Future	358.6200	0.3586	91.9700	0.0920	(74.354)	0	0	0

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2014/09/15	2044	05/02/2015	9.01	Put	Bond Future	158.2200	0.1582	0.0000	0.0000	(100.000)	0	0	0
2014/09/15	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2044	05/02/2015	9.00	Put	Bond Future	258.3300	0.2583	0.0000	0.0000	(100.000)	0	0	0
2014/09/15	2044	07/05/2015			Bond Future	9.0782	99.0842	9.0505	99.3584	(0.305)	0.0000	0.0000	0
2014/09/15	2044	07/05/2015	8.99	Put	Bond Future	877.3100	0.8773	603.1000	0.6031	(31.256)	0	0	0
2014/09/15	2044	07/05/2015	9.01	Put	Bond Future	677.2300	0.6772	403.0200	0.4030	(40.490)	0	0	0
2014/09/15	2044	07/05/2015	9.00	Put	Bond Future	777.1900	0.7772	502.9800	0.5030	(35.282)	0	0	0
2014/09/15	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2046	06/11/2014	104.45	Call	Bond Future	19,209.3800	19.2094	19,206.0600	19.2061	(0.017)	0	0	0
2014/09/15	2046	06/11/2014			Bond Future	123.6594	123.6594	123.6561	123.6561	(0.003)	0.0000	0.0000	5,389
2014/09/15	2046	06/11/2014	104.43	Call	Bond Future	19,229.3800	19.2294	19,226.0600	19.2261	(0.017)	0	0	0
2014/09/15	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2046	06/11/2014	104.44	Call	Bond Future	19,219.3800	19.2194	19,216.0600	19.2161	(0.017)	0	0	0
2014/09/15	2046	05/02/2015			Bond Future	125.6283	125.6283	125.6224	125.6224	(0.005)	0.0000	0.0000	0
2014/09/15	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2046	05/02/2015	123.99	Call	Bond Future	1,638.2800	1.6383	1,632.4400	1.6324	(0.356)	0	0	0
2014/09/15	2046	05/02/2015	124.01	Call	Bond Future	1,618.2800	1.6183	1,612.4400	1.6124	(0.361)	0	0	0
2014/09/15	2046	05/02/2015	124.00	Call	Bond Future	1,628.2800	1.6283	1,622.4400	1.6224	(0.359)	0	0	0
2014/09/15	2050	06/11/2014			Bond Future	131.6380	131.6380	131.6344	131.6344	(0.003)	0.0000	0.0000	2,640
2014/09/15	2050	06/11/2014	126.00	Call	Bond Future	5,637.9500	5.6379	5,634.4100	5.6344	(0.063)	0	0	0
2014/09/15	2050	06/11/2014	126.01	Call	Bond Future	5,627.9500	5.6279	5,624.4100	5.6244	(0.063)	0	0	0
2014/09/15	2050	06/11/2014	125.99	Call	Bond Future	5,647.9500	5.6479	5,644.4100	5.6444	(0.063)	0	0	0
2014/09/15	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2050	05/02/2015			Bond Future	132.2858	132.2858	132.2796	132.2796	(0.005)	0.0000	0.0000	0
2014/09/15	2050	05/02/2015	130.01	Call	Bond Future	2,275.7800	2.2758	2,269.6300	2.2696	(0.270)	0	0	0
2014/09/15	2050	05/02/2015	129.99	Call	Bond Future	2,295.7800	2.2958	2,289.6300	2.2896	(0.268)	0	0	0
2014/09/15	2050	05/02/2015	130.00	Call	Bond Future	2,285.7800	2.2858	2,279.6300	2.2796	(0.269)	0	0	0
2014/09/15	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	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
2014/09/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	AL12	06/11/2014			Index Future	512.5160	512.5160	513.1510	513.1510	0.124	0.0000	0.0000	0
2014/09/15	AL12	05/02/2015			Index Future	520.6130	520.6130	521.2450	521.2450	0.121	0.0000	0.0000	0
2014/09/15	AL12	07/05/2015			Index Future	529.5040	529.5040	530.1580	530.1580	0.124	0.0000	0.0000	0
2014/09/15	AL37	06/11/2014			Index Future	436.4700	436.4700	436.3610	436.3610	(0.025)	0.0000	0.0000	0
2014/09/15	AL37	05/02/2015			Index Future	443.3660	443.3660	443.2430	443.2430	(0.028)	0.0000	0.0000	0
2014/09/15	AL7T	06/11/2014			Index Future	513.9880	513.9880	513.6010	513.6010	(0.075)	0.0000	0.0000	1
2014/09/15	AL7T	05/02/2015			Index Future	522.1080	522.1080	521.7020	521.7020	(0.078)	0.0000	0.0000	0
2014/09/15	ALBI	06/11/2014			Index Future	467.2650	467.2650	467.4610	467.4610	0.042	0.0000	0.0000	584
2014/09/15	ALBI	05/02/2015			Index Future	474.6470	474.6470	474.8340	474.8340	0.039	0.0000	0.0000	65
2014/09/15	ALBI	07/05/2015			Index Future	482.7530	482.7530	482.9530	482.9530	0.041	0.0000	0.0000	0
2014/09/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	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
2014/09/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/09/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/15	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	EL28	06/11/2014			Bond Future	124.0636	124.0636	123.2004	123.2004	(0.696)	0.0000	0.0000	0
2014/09/15	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	EL28	06/11/2014	122.00	Call	Bond Future	2,063.5700	2.0636	1,200.3800	1.2004	(41.830)	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
2014/09/15	EL28	06/11/2014	122.01	Call	Bond Future	2,053.5700	2.0536	1,190.3800	1.1904	(42.034)	0	0	0
2014/09/15	EL28	06/11/2014	121.99	Call	Bond Future	2,073.5700	2.0736	1,210.3800	1.2104	(41.628)	0	0	0
2014/09/15	EL28	05/02/2015	126.00	Call	Bond Future	38.9300	0.0389	0.0000	0.0000	(100.000)	0	0	0
2014/09/15	EL28	05/02/2015			Bond Future	126.0389	126.0389	125.1598	125.1598	(0.698)	0.0000	0.0000	0
2014/09/15	EL28	05/02/2015	126.01	Call	Bond Future	28.9300	0.0289	0.0000	0.0000	(100.000)	0	0	0
2014/09/15	EL28	05/02/2015	125.99	Put	Bond Future	0.0000	0.0000	830.2400	0.8302	100.000	0	0	0
2014/09/15	EL28	05/02/2015	126.01	Put	Bond Future	0.0000	0.0000	850.2400	0.8502	100.000	0	0	0
2014/09/15	EL28	05/02/2015	126.00	Put	Bond Future	0.0000	0.0000	840.2400	0.8402	100.000	0	0	0
2014/09/15	EL28	05/02/2015	125.99	Call	Bond Future	48.9300	0.0489	0.0000	0.0000	(100.000)	0	0	0
2014/09/15	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	ES33	06/11/2014			Bond Future	9.6479	82.6703	9.6316	82.7906	(0.169)	0.0000	0.0000	6,220
2014/09/15	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	ES33	06/11/2014	10.29	Call	Bond Future	4,529.8900	4.5299	4,650.2000	4.6502	2.656	0	0	0
2014/09/15	ES33	06/11/2014	10.30	Call	Bond Future	4,597.3400	4.5973	4,717.6500	4.7176	2.617	0	0	0
2014/09/15	ES33	06/11/2014	10.31	Call	Bond Future	4,664.6900	4.6647	4,785.0000	4.7850	2.579	0	0	0
2014/09/15	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	ES33	05/02/2015	10.00	Call	Bond Future	1,849.2500	1.8493	1,969.8600	1.9699	6.522	0	0	0
2014/09/15	ES33	05/02/2015			Bond Future	9.7405	83.9763	9.7239	84.0969	(0.171)	0.0000	0.0000	0
2014/09/15	ES33	05/02/2015	10.01	Call	Bond Future	1,919.2100	1.9192	2,039.8200	2.0398	6.284	0	0	0
2014/09/15	ES33	05/02/2015	9.99	Call	Bond Future	1,779.2000	1.7792	1,899.8100	1.8998	6.779	0	0	0
2014/09/15	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	ES33	07/05/2015			Bond Future	9.8182	81.6215	9.8007	81.7468	(0.178)	0.0000	0.0000	0
2014/09/15	ES33	07/05/2015	9.74	Put	Bond Future	562.2500	0.5623	437.0000	0.4370	(22.277)	0	0	0
2014/09/15	ES33	07/05/2015	9.76	Put	Bond Future	417.8600	0.4179	292.6100	0.2926	(29.974)	0	0	0
2014/09/15	ES33	07/05/2015	9.75	Put	Bond Future	490.0100	0.4900	364.7600	0.3648	(25.561)	0	0	0
2014/09/15	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	GOVI	06/11/2014	449.01	Call	GOVI	168,300.0000	16.8300	169,340.0000	16.9340	0.618	0	0	0
2014/09/15	GOVI	06/11/2014			GOVI	465.8400	465.8400	465.9440	465.9440	0.022	0.0000	0.0000	404
2014/09/15	GOVI	06/11/2014	448.99	Call	GOVI	168,500.0000	16.8500	169,540.0000	16.9540	0.617	0	0	0
2014/09/15	GOVI	06/11/2014	449.00	Call	GOVI	168,400.0000	16.8400	169,440.0000	16.9440	0.618	0	0	0
2014/09/15	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	GOVI	05/02/2015	459.99	Call	GOVI	132,090.0000	13.2090	133,030.0000	13.3030	0.712	0	0	0
2014/09/15	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	GOVI	05/02/2015			GOVI	473.1990	473.1990	473.2930	473.2930	0.020	0.0000	0.0000	45
2014/09/15	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	GOVI	05/02/2015	460.00	Call	GOVI	131,990.0000	13.1990	132,930.0000	13.2930	0.712	0	0	0
2014/09/15	GOVI	05/02/2015	460.01	Call	GOVI	131,890.0000	13.1890	132,830.0000	13.2830	0.713	0	0	0
2014/09/15	GOVI	07/05/2015	449.99	Call	GOVI	312,910.0000	31.2910	313,960.0000	31.3960	0.336	0	0	0
2014/09/15	GOVI	07/05/2015			GOVI	481.2810	481.2810	481.3860	481.3860	0.022	0.0000	0.0000	0

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2014/09/15	GOVI	07/05/2015	450.00	Call	GOVI	312,810.0000		31.2810	313,860.0000	31.3860	0.336	0	0	0
2014/09/15	GOVI	07/05/2015	450.01	Call	GOVI	312,710.0000		31.2710	313,760.0000	31.3760	0.336	0	0	0
2014/09/15	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/09/15	ICAA	06/11/2014			Can-Do Interest Rate	144.8408		144.8408	144.7987	144.7987	(0.029)	0.0000	0.0000	571
2014/09/15	IGOV	06/11/2014			Index Future	219.3960		219.3960	219.3960	219.3960	0.000	0.0000	0.0000	1,191
2014/09/15	IGOV	05/02/2015			Index Future	222.8890		222.8890	222.8890	222.8890	0.000	0.0000	0.0000	0
2014/09/15	IGOV	07/05/2015			Index Future	226.7220		226.7220	226.7220	226.7220	0.000	0.0000	0.0000	0
2014/09/15	ILBI	06/11/2014			Index Future	594.3440		594.3440	594.3240	594.3240	(0.003)	0.0000	0.0000	0
2014/09/15	ILBI	05/02/2015			Index Future	603.7800		603.7800	603.7540	603.7540	(0.004)	0.0000	0.0000	157
2014/09/15	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/09/15	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/09/15	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/09/15	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/09/15	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/09/15	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/09/15	JBAF	17/09/2014			Jibar Tradeable Future	6.1400		93.8600	6.1400	93.8600	0.000	0.0000	0.0000	33,000
2014/09/15	JBAF	15/10/2014			Jibar Tradeable Future	6.2000		93.8000	6.2400	93.7600	0.645	0.0000	0.0000	0
2014/09/15	JBAF	19/11/2014			Jibar Tradeable Future	6.2700		93.7300	6.2900	93.7100	0.319	0.0000	0.0000	0
2014/09/15	JBAF	17/12/2014			Jibar Tradeable Future	6.3600		93.6400	6.4200	93.5800	0.943	0.0000	0.0000	0
2014/09/15	JBAF	21/01/2015			Jibar Tradeable Future	6.4300		93.5700	6.4900	93.5100	0.933	0.0000	0.0000	0
2014/09/15	JBAF	18/02/2015			Jibar Tradeable Future	6.5100		93.4900	6.5900	93.4100	1.229	0.0000	0.0000	0
2014/09/15	JBAF	18/03/2015			Jibar Tradeable Future	6.5600		93.4400	6.6400	93.3600	1.220	0.0000	0.0000	2,850
2014/09/15	JBAF	17/06/2015			Jibar Tradeable Future	6.8000		93.2000	6.8900	93.1100	1.324	0.0000	0.0000	5,000
2014/09/15	JBAF	16/09/2015			Jibar Tradeable Future	6.9400		93.0600	7.0800	92.9200	2.017	0.0000	0.0000	0
2014/09/15	JBAF	15/12/2015			Jibar Tradeable Future	7.0900		92.9100	7.2500	92.7500	2.257	0.0000	0.0000	0
2014/09/15	JBAF	16/03/2016			Jibar Tradeable Future	7.2600		92.7400	7.3800	92.6200	1.653	0.0000	0.0000	0
2014/09/15	JBAF	15/06/2016			Jibar Tradeable Future	7.4000		92.6000	7.5400	92.4600	1.892	0.0000	0.0000	0
2014/09/15	R023	06/11/2014			Bond Future	7.9714		100.1975	7.9809	100.1413	0.119	0.0000	0.0000	9,834
2014/09/15	R023	06/11/2014	8.59	Put	Bond Future	116.2900		0.1163	109.0300	0.1090	(6.243)	0	0	0
2014/09/15	R023	06/11/2014	8.61	Put	Bond Future	106.5700		0.1066	99.6100	0.0996	(6.531)	0	0	0
2014/09/15	R023	06/11/2014	8.59	Call	Bond Future	3,705.7600		3.7058	3,642.3300	3.6423	(1.712)	0	0	0
2014/09/15	R023	06/11/2014	8.60	Put	Bond Future	111.3400		0.1113	104.2300	0.1042	(6.386)	0	0	0



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2014/09/15	R023	06/11/2014	8.60	Call	Bond Future	3,757.4600	3.7575	3,694.1800	3.6942	(1.684)	0	0	0
2014/09/15	R023	06/11/2014	8.61	Call	Bond Future	3,809.3000	3.8093	3,746.1700	3.7462	(1.657)	0	0	0
2014/09/15	R023	05/02/2015			Bond Future	8.0413	101.7805	8.0515	101.7215	0.127	0.0000	0.0000	0
2014/09/15	R023	05/02/2015	8.74	Put	Bond Future	481.1900	0.4812	479.4100	0.4794	(0.370)	0	0	0
2014/09/15	R023	05/02/2015	8.75	Call	Bond Future	4,462.0900	4.4621	4,401.2400	4.4012	(1.364)	0	0	0
2014/09/15	R023	05/02/2015	8.76	Call	Bond Future	4,506.9700	4.5070	4,446.0700	4.4461	(1.351)	0	0	0
2014/09/15	R023	05/02/2015	8.74	Call	Bond Future	4,417.3400	4.4173	4,356.5500	4.3565	(1.376)	0	0	0
2014/09/15	R023	05/02/2015	8.76	Put	Bond Future	461.1200	0.4611	459.2300	0.4592	(0.410)	0	0	0
2014/09/15	R023	05/02/2015	8.75	Put	Bond Future	471.0700	0.4711	469.2300	0.4692	(0.391)	0	0	0
2014/09/15	R023	07/05/2015	8.14	Call	Bond Future	2,517.2700	2.5173	2,472.1100	2.4721	(1.794)	0	0	0
2014/09/15	R023	07/05/2015	8.15	Put	Bond Future	2,196.8100	2.1968	2,208.3500	2.2084	0.525	0	0	0
2014/09/15	R023	07/05/2015			Bond Future	8.0877	99.5930	8.0978	99.5361	0.125	0.0000	0.0000	0
2014/09/15	R023	07/05/2015	8.15	Call	Bond Future	2,547.1500	2.5472	2,501.7800	2.5018	(1.781)	0	0	0
2014/09/15	R023	07/05/2015	8.16	Call	Bond Future	2,577.2300	2.5772	2,531.6500	2.5316	(1.769)	0	0	0
2014/09/15	R023	07/05/2015	8.14	Put	Bond Future	2,223.0500	2.2231	2,234.8000	2.2348	0.529	0	0	0
2014/09/15	R023	07/05/2015	8.16	Put	Bond Future	2,170.8000	2.1708	2,182.1300	2.1821	0.522	0	0	0
2014/09/15	R023	06/08/2015	9.07	Put	Bond Future	992.6600	0.9927	997.1200	0.9971	0.449	0	0	911
2014/09/15	R023	06/08/2015	8.24	Call	Bond Future	3,217.9900	3.2180	3,169.2000	3.1692	(1.516)	0	0	0
2014/09/15	R023	06/08/2015			Bond Future	8.0983	101.5286	8.1100	101.4639	0.145	0.0000	0.0000	0
2014/09/15	R023	06/08/2015	9.07	Call	Bond Future	6,159.7200	6.1597	6,099.4600	6.0995	(0.978)	0	0	0
2014/09/15	R023	06/08/2015	8.26	Put	Bond Future	2,394.3300	2.3943	2,409.8900	2.4099	0.650	0	0	0
2014/09/15	R023	06/08/2015	8.25	Put	Bond Future	2,418.1400	2.4181	2,433.8800	2.4339	0.651	0	0	0
2014/09/15	R023	06/08/2015	8.24	Put	Bond Future	2,442.1300	2.4421	2,458.0600	2.4581	0.652	0	0	0
2014/09/15	R023	06/08/2015	8.25	Call	Bond Future	3,248.4500	3.2485	3,199.4700	3.1995	(1.508)	0	0	0
2014/09/15	R023	06/08/2015	8.26	Call	Bond Future	3,279.0400	3.2790	3,229.8800	3.2299	(1.499)	0	0	0
2014/09/15	R157	06/11/2014	6.19	Put	Bond Future	491.5600	0.4916	489.1000	0.4891	(0.500)	0	0	0
2014/09/15	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/09/15	R157	06/11/2014	6.21	Put	Bond Future	476.9000	0.4769	474.3300	0.4743	(0.539)	0	0	0
2014/09/15	R157	06/11/2014	6.20	Put	Bond Future	484.2100	0.4842	481.6900	0.4817	(0.520)	0	0	0
2014/09/15	R157	06/11/2014	6.21	Call	Bond Future	30.6500	0.0306	28.0800	0.0281	(8.385)	0	0	0
2014/09/15	R157	06/11/2014	6.19	Call	Bond Future	28.3000	0.0283	25.8400	0.0258	(8.693)	0	0	0
2014/09/15	R157	06/11/2014	6.20	Call	Bond Future	29.4600	0.0295	26.9400	0.0269	(8.554)	0	0	0
2014/09/15	R157	05/02/2015	8.74	Call	Bond Future	1,094.9800	1.0950	1,094.0100	1.0940	(0.089)	0	0	0
2014/09/15	R157	05/02/2015	8.75	Put	Bond Future	21.4300	0.0214	20.4600	0.0205	(4.526)	0	0	0
2014/09/15	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/09/15	R157	05/02/2015	8.74	Put	Bond Future	21.8200	0.0218	20.8500	0.0208	(4.445)	0	0	0
2014/09/15	R157	05/02/2015	8.76	Put	Bond Future	21.0300	0.0210	20.0800	0.0201	(4.517)	0	0	0
2014/09/15	R157	05/02/2015	8.75	Call	Bond Future	1,100.4000	1.1004	1,099.4300	1.0994	(0.088)	0	0	0
2014/09/15	R157	05/02/2015	8.76	Call	Bond Future	1,105.8000	1.1058	1,104.8500	1.1048	(0.086)	0	0	0
2014/09/15	R186	06/11/2014	7.70	Call	Bond Future	162.6600	0.1627	142.5300	0.1425	(12.376)	0	0	1,500
2014/09/15	R186	06/11/2014	8.14	Call	Bond Future	985.1400	0.9851	931.3900	0.9314	(5.456)	0	0	0
2014/09/15	R186	06/11/2014	8.15	Put	Bond Future	2,196.7000	2.1967	2,178.9000	2.1789	(0.810)	0	0	0
2014/09/15	R186	06/11/2014	8.53	Call	Bond Future	2,750.8600	2.7509	2,687.6600	2.6877	(2.297)	0	0	0
2014/09/15	R186	06/11/2014			Bond Future	8.2893	120.7797	8.2936	120.7431	0.052	0.0000	0.0000	48,645
2014/09/15	R186	06/11/2014	7.80	Put	Bond Future	4,479.6200	4.4796	4,488.6800	4.4887	0.202	0	0	0
2014/09/15	R186	06/11/2014	8.30	Call	Bond Future	1,585.3100	1.5853	1,523.9500	1.5240	(3.871)	0	0	100

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2014/09/15	R186	06/11/2014	8.50	Call	Bond Future	2,580.5600	2.5806	2,517.0400	2.5170	(2.461)	0	0	0
2014/09/15	R186	06/11/2014	9.17	Call	Bond Future	7,148.1900	7.1482	7,104.4400	7.1044	(0.612)	0	0	0
2014/09/15	R186	06/11/2014	7.70	Put	Bond Future	5,266.6100	5.2666	5,283.0500	5.2830	0.312	0	0	0
2014/09/15	R186	06/11/2014	8.15	Call	Bond Future	1,017.3700	1.0174	963.0000	0.9630	(5.344)	0	0	0
2014/09/15	R186	06/11/2014	8.45	Put	Bond Future	967.6100	0.9676	940.4500	0.9405	(2.807)	0	0	6,000
2014/09/15	R186	06/11/2014	8.53	Put	Bond Future	750.8300	0.7508	724.2000	0.7242	(3.547)	0	0	100
2014/09/15	R186	06/11/2014	8.00	Call	Bond Future	604.1900	0.6042	560.5000	0.5605	(7.231)	0	0	1,500
2014/09/15	R186	06/11/2014	8.16	Call	Bond Future	1,050.2900	1.0503	995.3200	0.9953	(5.234)	0	0	0
2014/09/15	R186	06/11/2014	8.60	Put	Bond Future	593.8300	0.5938	568.4800	0.5685	(4.269)	0	0	0
2014/09/15	R186	06/11/2014	8.50	Put	Bond Future	827.1800	0.8272	800.2300	0.8002	(3.258)	0	0	7,000
2014/09/15	R186	06/11/2014	7.80	Call	Bond Future	263.1800	0.2632	235.6700	0.2357	(10.453)	0	0	100
2014/09/15	R186	06/11/2014	8.30	Put	Bond Future	1,495.2200	1.4952	1,470.4300	1.4704	(1.658)	0	0	100
2014/09/15	R186	06/11/2014	9.17	Put	Bond Future	57.2700	0.0573	50.0900	0.0501	(12.537)	0	0	2,010
2014/09/15	R186	06/11/2014	8.14	Put	Bond Future	2,249.7800	2.2498	2,232.6000	2.2326	(0.764)	0	0	0
2014/09/15	R186	06/11/2014	8.60	Call	Bond Future	3,166.5300	3.1665	3,104.6100	3.1046	(1.955)	0	0	0
2014/09/15	R186	06/11/2014	8.00	Put	Bond Future	3,072.1100	3.0721	3,064.9900	3.0650	(0.232)	0	0	0
2014/09/15	R186	06/11/2014	8.16	Put	Bond Future	2,144.4000	2.1444	2,126.0000	2.1260	(0.858)	0	0	0
2014/09/15	R186	06/11/2014	8.45	Call	Bond Future	2,308.2700	2.3083	2,244.5400	2.2445	(2.761)	0	0	0
2014/09/15	R186	05/02/2015	9.00	Call	Bond Future	5,972.9500	5.9729	5,921.6400	5.9216	(0.859)	0	0	0
2014/09/15	R186	05/02/2015			Bond Future	8.3557	117.3919	8.3605	117.3525	0.057	0.0000	0.0000	540
2014/09/15	R186	05/02/2015	8.75	Call	Bond Future	4,526.3800	4.5264	4,474.7700	4.4748	(1.140)	0	0	0
2014/09/15	R186	05/02/2015	8.76	Call	Bond Future	4,581.1000	4.5811	4,529.4600	4.5295	(1.127)	0	0	0
2014/09/15	R186	05/02/2015	8.74	Call	Bond Future	4,471.7000	4.4717	4,420.1200	4.4201	(1.153)	0	0	0
2014/09/15	R186	05/02/2015	8.76	Put	Bond Future	1,315.3800	1.3154	1,303.1900	1.3032	(0.927)	0	0	0
2014/09/15	R186	05/02/2015	8.75	Put	Bond Future	1,339.9000	1.3399	1,327.7400	1.3277	(0.908)	0	0	0
2014/09/15	R186	05/02/2015	9.00	Put	Bond Future	828.6400	0.8286	816.7800	0.8168	(1.431)	0	0	9,600
2014/09/15	R186	05/02/2015	8.74	Put	Bond Future	1,364.5300	1.3645	1,352.4000	1.3524	(0.889)	0	0	0
2014/09/15	R186	07/05/2015			Bond Future	8.4075	119.3993	8.4120	119.3629	0.054	0.0000	0.0000	0
2014/09/15	R186	07/05/2015	8.25	Call	Bond Future	2,849.4300	2.8494	2,811.2100	2.8112	(1.341)	0	0	0
2014/09/15	R186	07/05/2015	8.24	Put	Bond Future	4,177.8400	4.1778	4,176.2400	4.1762	(0.038)	0	0	0
2014/09/15	R186	07/05/2015	8.26	Put	Bond Future	4,087.2300	4.0872	4,085.2800	4.0853	(0.048)	0	0	0
2014/09/15	R186	07/05/2015	8.25	Put	Bond Future	4,132.1700	4.1322	4,130.3900	4.1304	(0.043)	0	0	0
2014/09/15	R186	07/05/2015	8.26	Call	Bond Future	2,886.5000	2.8865	2,848.1100	2.8481	(1.330)	0	0	0
2014/09/15	R186	07/05/2015	8.24	Call	Bond Future	2,813.0100	2.8130	2,774.9700	2.7750	(1.352)	0	0	0
2014/09/15	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R197	06/11/2014			Bond Future	287.5683	287.5683	287.1297	287.1297	(0.153)	0.0000	0.0000	939
2014/09/15	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R197	06/11/2014	285.00	Call	Bond Future	2,568.3200	2.5683	2,129.6700	2.1297	(17.079)	0	0	0
2014/09/15	R197	06/11/2014	285.01	Call	Bond Future	2,558.3200	2.5583	2,119.6700	2.1197	(17.146)	0	0	0
2014/09/15	R197	06/11/2014	284.99	Call	Bond Future	2,578.3200	2.5783	2,139.6700	2.1397	(17.013)	0	0	0
2014/09/15	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R197	05/02/2015	288.99	Put	Bond Future	2,859.4000	2.8594	3,310.6100	3.3106	15.780	0	0	0
2014/09/15	R197	05/02/2015			Bond Future	286.1306	286.1306	285.6794	285.6794	(0.158)	0.0000	0.0000	0
2014/09/15	R197	05/02/2015	289.01	Put	Bond Future	2,879.4000	2.8794	3,330.6100	3.3306	15.670	0	0	0
2014/09/15	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R197	05/02/2015	289.00	Put	Bond Future	2,869.4000	2.8694	3,320.6100	3.3206	15.725	0	0	0
2014/09/15	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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2014/09/15	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2014/09/15	R202	06/11/2014	226.99	Call	Bond Future	5,135.9100		5.1359	5,808.1200	5.8081	13.088	0	0	0
2014/09/15	R202	06/11/2014			Bond Future	232.1259	232.1259	232.7981	232.7981	0.290	0.0000	0.0000	47,856	
2014/09/15	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/09/15	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/09/15	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/09/15	R202	06/11/2014	227.00	Call	Bond Future	5,125.9100		5.1259	5,798.1200	5.7981	13.114	0	0	0
2014/09/15	R202	06/11/2014	227.01	Call	Bond Future	5,115.9100		5.1159	5,788.1200	5.7881	13.140	0	0	0
2014/09/15	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	294.7700	0.2948	100.000	0	0	0	
2014/09/15	R202	05/02/2015			Bond Future	232.6262	232.6262	233.3048	233.3048	0.292	0.0000	0.0000	0	
2014/09/15	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	314.7700	0.3148	100.000	0	0	0	
2014/09/15	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	304.7700	0.3048	100.000	0	0	0	
2014/09/15	R202	05/02/2015	232.99	Put	Bond Future	363.7900	0.3638	0.0000	0.0000	(100.000)	0	0	0	
2014/09/15	R202	05/02/2015	233.01	Put	Bond Future	383.7900	0.3838	0.0000	0.0000	(100.000)	0	0	0	
2014/09/15	R202	05/02/2015	233.00	Put	Bond Future	373.7900	0.3738	0.0000	0.0000	(100.000)	0	0	0	
2014/09/15	R203	06/11/2014	6.86	Call	Bond Future	164.8900		0.1649	149.3000	0.1493	(9.455)	0	0	0
2014/09/15	R203	06/11/2014			Bond Future	7.0775	104.2553	7.0872	104.2303	0.136	0.0000	0.0000	14,449	
2014/09/15	R203	06/11/2014	6.84	Call	Bond Future	150.6900	0.1507	135.8700	0.1359	(9.835)	0	0	45	
2014/09/15	R203	06/11/2014	6.98	Call	Bond Future	271.3100	0.2713	251.3100	0.2513	(7.372)	0	0	14	
2014/09/15	R203	06/11/2014	6.85	Call	Bond Future	157.6700	0.1577	142.4700	0.1425	(9.640)	0	0	0	
2014/09/15	R203	06/11/2014	6.98	Put	Bond Future	523.7000	0.5237	528.6500	0.5287	0.945	0	0	0	
2014/09/15	R203	06/11/2014	6.84	Put	Bond Future	766.6600	0.7667	776.7900	0.7768	1.321	0	0	0	
2014/09/15	R203	06/11/2014	6.86	Put	Bond Future	728.8200	0.7288	738.1800	0.7382	1.284	0	0	0	
2014/09/15	R203	06/11/2014	6.85	Put	Bond Future	747.6200	0.7476	757.3700	0.7574	1.304	0	0	0	
2014/09/15	R203	05/02/2015	7.69	Call	Bond Future	1,452.9400	1.4529	1,426.6100	1.4266	(1.812)	0	0	55	
2014/09/15	R203	05/02/2015			Bond Future	7.1585	105.9024	7.1701	105.8750	0.162	0.0000	0.0000	0	
2014/09/15	R203	05/02/2015	8.34	Put	Bond Future	31.7600	0.0318	31.3700	0.0314	(1.228)	0	0	0	
2014/09/15	R203	05/02/2015	8.35	Call	Bond Future	2,801.5200	2.8015	2,773.7700	2.7738	(0.991)	0	0	0	
2014/09/15	R203	05/02/2015	8.36	Call	Bond Future	2,823.3300	2.8233	2,795.5800	2.7956	(0.983)	0	0	0	
2014/09/15	R203	05/02/2015	8.34	Call	Bond Future	2,779.7300	2.7797	2,751.9800	2.7520	(0.998)	0	0	0	
2014/09/15	R203	05/02/2015	8.36	Put	Bond Future	29.6500	0.0296	29.2600	0.0293	(1.315)	0	0	0	
2014/09/15	R203	05/02/2015	7.69	Put	Bond Future	205.1400	0.2051	206.1700	0.2062	0.502	0	0	0	
2014/09/15	R203	05/02/2015	8.35	Put	Bond Future	30.6900	0.0307	30.3000	0.0303	(1.271)	0	0	0	
2014/09/15	R203	07/05/2015			Bond Future	7.1852	103.5431	7.1966	103.5185	0.159	0.0000	0.0000	0	
2014/09/15	R203	07/05/2015	7.24	Put	Bond Future	733.5300	0.7335	740.2000	0.7402	0.909	0	0	0	
2014/09/15	R203	07/05/2015	7.26	Put	Bond Future	714.4000	0.7144	720.8600	0.7209	0.904	0	0	0	
2014/09/15	R203	07/05/2015	7.25	Put	Bond Future	723.9100	0.7239	730.4800	0.7305	0.908	0	0	0	
2014/09/15	R203	07/05/2015	7.25	Call	Bond Future	863.3000	0.8633	845.2600	0.8453	(2.090)	0	0	0	
2014/09/15	R203	07/05/2015	7.26	Call	Bond Future	875.2800	0.8753	857.1300	0.8571	(2.074)	0	0	0	
2014/09/15	R203	07/05/2015	7.24	Call	Bond Future	851.4200	0.8514	833.4800	0.8335	(2.107)	0	0	0	
2014/09/15	R204	06/11/2014	7.99	Put	Bond Future	42.4100	0.0424	38.3100	0.0383	(9.668)	0	0	1,270	
2014/09/15	R204	06/11/2014			Bond Future	7.3615	105.3423	7.3659	105.3269	0.059	0.0000	0.0000	12,681	
2014/09/15	R204	06/11/2014	6.99	Put	Bond Future	1,454.2300	1.4542	1,457.4000	1.4574	0.218	0	0	0	
2014/09/15	R204	06/11/2014	7.01	Put	Bond Future	1,395.4500	1.3954	1,397.9100	1.3979	0.176	0	0	0	
2014/09/15	R204	06/11/2014	6.99	Call	Bond Future	128.4500	0.1285	116.1900	0.1162	(9.545)	0	0	0	

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2014/09/15	R204	06/11/2014	7.00	Put	Bond Future	1,424.7200	1.4247	1,427.5300	1.4275	0.197	0	0	0
2014/09/15	R204	06/11/2014	7.99	Call	Bond Future	2,238.0200	2.2380	2,218.4900	2.2185	(0.873)	0	0	0
2014/09/15	R204	06/11/2014	7.00	Call	Bond Future	134.8900	0.1349	122.2700	0.1223	(9.356)	0	0	0
2014/09/15	R204	06/11/2014	7.01	Call	Bond Future	141.5700	0.1416	128.6000	0.1286	(9.162)	0	0	0
2014/09/15	R204	05/02/2015			Bond Future	7.4352	102.9716	7.4405	102.9539	0.071	0.0000	0.0000	0
2014/09/15	R204	05/02/2015	8.25	Call	Bond Future	2,843.6600	2.8437	2,822.8700	2.8229	(0.731)	0	0	0
2014/09/15	R204	05/02/2015	8.26	Call	Bond Future	2,871.6200	2.8716	2,850.8600	2.8509	(0.723)	0	0	0
2014/09/15	R204	05/02/2015	8.24	Call	Bond Future	2,815.5100	2.8155	2,794.6900	2.7947	(0.739)	0	0	0
2014/09/15	R204	05/02/2015	8.26	Put	Bond Future	160.0100	0.1600	156.9700	0.1570	(1.900)	0	0	0
2014/09/15	R204	05/02/2015	8.25	Put	Bond Future	164.3900	0.1644	161.3200	0.1613	(1.868)	0	0	0
2014/09/15	R204	05/02/2015	8.24	Put	Bond Future	168.5900	0.1686	165.4900	0.1655	(1.839)	0	0	0
2014/09/15	R204	07/05/2015	7.51	Put	Bond Future	1,166.4300	1.1664	1,165.8600	1.1659	(0.049)	0	0	0
2014/09/15	R204	07/05/2015			Bond Future	7.4784	104.7322	7.4831	104.7173	0.063	0.0000	0.0000	0
2014/09/15	R204	07/05/2015	7.50	Put	Bond Future	1,181.3100	1.1813	1,180.8000	1.1808	(0.043)	0	0	0
2014/09/15	R204	07/05/2015	7.49	Call	Bond Future	1,232.8400	1.2328	1,217.5800	1.2176	(1.238)	0	0	0
2014/09/15	R204	07/05/2015	7.50	Call	Bond Future	1,249.2700	1.2493	1,233.9400	1.2339	(1.227)	0	0	0
2014/09/15	R204	07/05/2015	7.51	Call	Bond Future	1,265.8100	1.2658	1,250.4200	1.2504	(1.216)	0	0	0
2014/09/15	R204	07/05/2015	7.49	Put	Bond Future	1,196.3200	1.1963	1,195.8800	1.1959	(0.037)	0	0	0
2014/09/15	R204	06/08/2015	7.74	Call	Bond Future	1,838.4000	1.8384	1,818.9400	1.8189	(1.059)	0	0	0
2014/09/15	R204	06/08/2015	7.75	Put	Bond Future	978.7000	0.9787	981.3300	0.9813	0.269	0	0	0
2014/09/15	R204	06/08/2015			Bond Future	7.4513	102.7258	7.4588	102.7037	0.101	0.0000	0.0000	0
2014/09/15	R204	06/08/2015	8.41	Call	Bond Future	3,209.8800	3.2099	3,187.6800	3.1877	(0.692)	0	0	0
2014/09/15	R204	06/08/2015	7.74	Put	Bond Future	989.8600	0.9899	992.5500	0.9925	0.272	0	0	0
2014/09/15	R204	06/08/2015	7.76	Put	Bond Future	967.6400	0.9676	970.2000	0.9702	0.265	0	0	0
2014/09/15	R204	06/08/2015	8.41	Put	Bond Future	425.8000	0.4258	425.7500	0.4258	(0.012)	0	0	699
2014/09/15	R204	06/08/2015	7.75	Call	Bond Future	1,856.4700	1.8565	1,836.9500	1.8369	(1.051)	0	0	0
2014/09/15	R204	06/08/2015	7.76	Call	Bond Future	1,874.6300	1.8746	1,855.0400	1.8550	(1.045)	0	0	0
2014/09/15	R207	06/11/2014	7.36	Put	Bond Future	1,268.4500	1.2684	1,279.9900	1.2800	0.910	0	0	0
2014/09/15	R207	06/11/2014			Bond Future	7.5832	100.9240	7.5927	100.8841	0.126	0.0000	0.0000	35,242
2014/09/15	R207	06/11/2014	7.35	Put	Bond Future	1,298.2500	1.2982	1,310.3500	1.3103	0.932	0	0	0
2014/09/15	R207	06/11/2014	7.36	Call	Bond Future	329.5000	0.3295	301.1900	0.3012	(8.592)	0	0	0
2014/09/15	R207	06/11/2014	7.34	Call	Bond Future	304.8000	0.3048	277.6300	0.2776	(8.914)	0	0	0
2014/09/15	R207	06/11/2014	7.35	Call	Bond Future	316.9800	0.3170	289.2300	0.2892	(8.754)	0	0	0
2014/09/15	R207	06/11/2014	7.34	Put	Bond Future	1,328.4100	1.3284	1,341.0900	1.3411	0.955	0	0	0
2014/09/15	R207	05/02/2015	8.49	Put	Bond Future	212.9600	0.2130	211.8100	0.2118	(0.540)	0	0	0
2014/09/15	R207	05/02/2015			Bond Future	7.6545	98.8773	7.6651	98.8349	0.139	0.0000	0.0000	0
2014/09/15	R207	05/02/2015	8.51	Put	Bond Future	202.6500	0.2027	201.4700	0.2015	(0.582)	0	0	0
2014/09/15	R207	05/02/2015	8.50	Call	Bond Future	3,522.4200	3.5224	3,478.8000	3.4788	(1.238)	0	0	0
2014/09/15	R207	05/02/2015	8.51	Call	Bond Future	3,555.5000	3.5555	3,511.8600	3.5119	(1.227)	0	0	0
2014/09/15	R207	05/02/2015	8.49	Call	Bond Future	3,489.0300	3.4890	3,445.4200	3.4454	(1.250)	0	0	0
2014/09/15	R207	05/02/2015	8.50	Put	Bond Future	207.9500	0.2080	206.7900	0.2068	(0.558)	0	0	0
2014/09/15	R207	07/05/2015			Bond Future	7.7051	100.5682	7.7156	100.5281	0.136	0.0000	0.0000	0
2014/09/15	R207	07/05/2015	8.25	Call	Bond Future	2,812.4800	2.8125	2,775.5000	2.7755	(1.315)	0	0	0
2014/09/15	R207	07/05/2015	7.73	Call	Bond Future	1,590.5700	1.5906	1,560.1100	1.5601	(1.915)	0	0	66
2014/09/15	R207	07/05/2015	8.24	Put	Bond Future	765.3000	0.7653	768.4900	0.7685	0.417	0	0	0
2014/09/15	R207	07/05/2015	8.26	Put	Bond Future	744.0100	0.7440	747.0200	0.7470	0.405	0	0	0
2014/09/15	R207	07/05/2015	7.73	Put	Bond Future	1,495.5500	1.4956	1,505.1800	1.5052	0.644	0	0	0

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2014/09/15	R207	07/05/2015	8.25	Put	Bond Future	754.5900	0.7546	757.7000	0.7577	0.412	0	0	0
2014/09/15	R207	07/05/2015	8.26	Call	Bond Future	2,839.1800	2.8392	2,802.1000	2.8021	(1.306)	0	0	0
2014/09/15	R207	07/05/2015	8.24	Call	Bond Future	2,785.9000	2.7859	2,749.0000	2.7490	(1.325)	0	0	0
2014/09/15	R208	06/11/2014	7.46	Call	Bond Future	311.3300	0.3113	282.0000	0.2820	(9.421)	0	0	0
2014/09/15	R208	06/11/2014			Bond Future	7.7419	95.8440	7.7514	95.7983	0.123	0.0000	0.0000	16,437
2014/09/15	R208	06/11/2014	7.44	Call	Bond Future	286.9000	0.2869	258.9000	0.2589	(9.759)	0	0	0
2014/09/15	R208	06/11/2014	7.45	Call	Bond Future	298.9300	0.2989	270.2700	0.2703	(9.588)	0	0	0
2014/09/15	R208	06/11/2014	7.44	Put	Bond Future	1,754.0100	1.7540	1,771.6800	1.7717	1.007	0	0	0
2014/09/15	R208	06/11/2014	8.50	Put	Bond Future	40.9900	0.0410	37.4000	0.0374	(8.758)	0	0	1,520
2014/09/15	R208	06/11/2014	7.46	Put	Bond Future	1,680.4000	1.6804	1,696.7400	1.6967	0.972	0	0	0
2014/09/15	R208	06/11/2014	7.45	Put	Bond Future	1,717.0100	1.7170	1,734.0200	1.7340	0.991	0	0	0
2014/09/15	R208	06/11/2014	8.50	Call	Bond Future	3,606.3200	3.6063	3,557.0600	3.5571	(1.366)	0	0	0
2014/09/15	R208	05/02/2015	8.51	Call	Bond Future	3,539.3500	3.5394	3,490.0100	3.4900	(1.394)	0	0	0
2014/09/15	R208	05/02/2015			Bond Future	7.8112	97.3584	7.8216	97.3101	0.133	0.0000	0.0000	0
2014/09/15	R208	05/02/2015	8.49	Call	Bond Future	3,466.2600	3.4663	3,417.0400	3.4170	(1.420)	0	0	0
2014/09/15	R208	05/02/2015	8.51	Put	Bond Future	355.5200	0.3555	354.4500	0.3545	(0.301)	0	0	0
2014/09/15	R208	05/02/2015	8.50	Put	Bond Future	363.5400	0.3635	362.5300	0.3625	(0.278)	0	0	0
2014/09/15	R208	05/02/2015	8.49	Put	Bond Future	371.7200	0.3717	370.7700	0.3708	(0.256)	0	0	0
2014/09/15	R208	05/02/2015	8.50	Call	Bond Future	3,502.7400	3.5027	3,453.4600	3.4535	(1.407)	0	0	0
2014/09/15	R208	07/05/2015	8.01	Call	Bond Future	2,186.3500	2.1863	2,148.7300	2.1487	(1.721)	0	0	0
2014/09/15	R208	07/05/2015			Bond Future	7.8581	95.6209	7.8683	95.5747	0.131	0.0000	0.0000	0
2014/09/15	R208	07/05/2015	7.99	Call	Bond Future	2,135.8700	2.1359	2,098.5800	2.0986	(1.746)	0	0	0
2014/09/15	R208	07/05/2015	8.00	Call	Bond Future	2,161.0300	2.1610	2,123.5700	2.1236	(1.733)	0	0	0
2014/09/15	R208	07/05/2015	7.99	Put	Bond Future	1,545.0900	1.5451	1,553.9500	1.5540	0.573	0	0	0
2014/09/15	R208	07/05/2015	8.01	Put	Bond Future	1,506.4000	1.5064	1,514.9300	1.5149	0.566	0	0	0
2014/09/15	R208	07/05/2015	8.00	Put	Bond Future	1,525.6500	1.5256	1,534.3400	1.5343	0.570	0	0	0
2014/09/15	R208	06/08/2015			Bond Future	7.8607	97.4801	7.8730	97.4265	0.157	0.0000	0.0000	0
2014/09/15	R208	06/08/2015	8.00	Call	Bond Future	2,420.8800	2.4209	2,381.5900	2.3816	(1.623)	0	0	0
2014/09/15	R208	06/08/2015	8.01	Call	Bond Future	2,445.1000	2.4451	2,405.6400	2.4056	(1.614)	0	0	0
2014/09/15	R208	06/08/2015	8.85	Call	Bond Future	4,861.6800	4.8617	4,812.1200	4.8121	(1.019)	0	0	0
2014/09/15	R208	06/08/2015	7.99	Call	Bond Future	2,396.7800	2.3968	2,357.6600	2.3577	(1.632)	0	0	0
2014/09/15	R208	06/08/2015	8.01	Put	Bond Future	1,798.8400	1.7988	1,812.9600	1.8130	0.785	0	0	0
2014/09/15	R208	06/08/2015	8.00	Put	Bond Future	1,817.7300	1.8177	1,832.0200	1.8320	0.786	0	0	0
2014/09/15	R208	06/08/2015	7.99	Put	Bond Future	1,836.7800	1.8368	1,851.2400	1.8512	0.787	0	0	0
2014/09/15	R208	06/08/2015	8.85	Put	Bond Future	677.4100	0.6774	681.4300	0.6814	0.593	0	0	198
2014/09/15	R209	06/11/2014	8.95	Call	Bond Future	2,070.1300	2.0701	2,106.1900	2.1062	1.742	0	0	2,050
2014/09/15	R209	06/11/2014	9.50	Call	Bond Future	5,153.2600	5.1533	5,248.5300	5.2485	1.849	0	0	0
2014/09/15	R209	06/11/2014			Bond Future	8.8190	76.1801	8.8030	76.3032	(0.181)	0.0000	0.0000	25,955
2014/09/15	R209	06/11/2014	8.99	Put	Bond Future	955.6700	0.9557	873.3900	0.8734	(8.610)	0	0	0
2014/09/15	R209	06/11/2014	10.00	Call	Bond Future	8,337.3000	8.3373	8,455.6100	8.4556	1.419	0	0	0
2014/09/15	R209	06/11/2014	9.05	Put	Bond Future	801.7200	0.8017	726.6600	0.7267	(9.362)	0	0	0
2014/09/15	R209	06/11/2014	9.58	Put	Bond Future	125.6400	0.1256	103.5800	0.1036	(17.558)	0	0	907
2014/09/15	R209	06/11/2014	8.95	Put	Bond Future	1,070.1500	1.0702	983.1500	0.9831	(8.130)	0	0	0
2014/09/15	R209	06/11/2014	9.01	Put	Bond Future	901.9900	0.9020	822.1100	0.8221	(8.856)	0	0	0
2014/09/15	R209	06/11/2014	9.50	Put	Bond Future	171.9000	0.1719	144.1100	0.1441	(16.166)	0	0	5,500
2014/09/15	R209	06/11/2014	10.05	Call	Bond Future	8,653.0300	8.6530	8,772.2800	8.7723	1.378	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
2014/09/15	R209	06/11/2014	8.50	Call	Bond Future	580.5800		0.5806	579.1600	0.5792	(0.245)	0	0	5,500
2014/09/15	R209	06/11/2014	8.75	Put	Bond Future	1,798.7100		1.7987	1,690.5900	1.6906	(6.011)	0	0	0
2014/09/15	R209	06/11/2014	9.00	Put	Bond Future	928.5400		0.9285	847.4500	0.8475	(8.733)	0	0	0
2014/09/15	R209	06/11/2014	9.95	Call	Bond Future	8,020.2500		8.0202	8,137.4400	8.1374	1.461	0	0	0
2014/09/15	R209	06/11/2014	8.99	Call	Bond Future	2,256.8500		2.2569	2,297.6300	2.2976	1.807	0	0	0
2014/09/15	R209	06/11/2014	9.25	Call	Bond Future	3,638.0700		3.6381	3,709.5800	3.7096	1.966	0	0	0
2014/09/15	R209	06/11/2014	10.05	Put	Bond Future	14.1300		0.0141	10.3200	0.0103	(26.964)	0	0	2,050
2014/09/15	R209	06/11/2014	10.00	Put	Bond Future	18.3600		0.0184	13.6100	0.0136	(25.871)	0	0	1,640
2014/09/15	R209	06/11/2014	9.05	Call	Bond Future	2,551.1800		2.5512	2,599.1800	2.5992	1.881	0	0	2,050
2014/09/15	R209	06/11/2014	9.58	Call	Bond Future	5,658.3600		5.6584	5,759.3600	5.7594	1.785	0	0	0
2014/09/15	R209	06/11/2014	8.75	Call	Bond Future	1,264.0200		1.2640	1,278.9600	1.2790	1.182	0	0	2,200
2014/09/15	R209	06/11/2014	9.00	Call	Bond Future	2,304.7200		2.3047	2,346.6900	2.3467	1.821	0	0	1,640
2014/09/15	R209	06/11/2014	9.25	Put	Bond Future	424.3000		0.4243	372.7500	0.3727	(12.149)	0	0	2,200
2014/09/15	R209	06/11/2014	8.50	Put	Bond Future	3,102.8900		3.1029	2,978.4100	2.9784	(4.012)	0	0	0
2014/09/15	R209	06/11/2014	9.01	Call	Bond Future	2,353.0600		2.3531	2,396.2400	2.3962	1.835	0	0	0
2014/09/15	R209	06/11/2014	9.95	Put	Bond Future	23.7100		0.0237	17.8400	0.0178	(24.757)	0	0	2,050
2014/09/15	R209	05/02/2015	9.00	Put	Bond Future	2,167.9800		2.1680	2,089.1400	2.0891	(3.637)	0	0	0
2014/09/15	R209	05/02/2015			Bond Future	8.8788		77.3839	8.8626	77.5074	(0.182)	0.0000	0.0000	0
2014/09/15	R209	05/02/2015	9.25	Call	Bond Future	4,202.1100		4.2021	4,262.0000	4.2620	1.425	0	0	0
2014/09/15	R209	05/02/2015	9.26	Call	Bond Future	4,250.0400		4.2500	4,310.5300	4.3105	1.423	0	0	0
2014/09/15	R209	05/02/2015	9.25	Put	Bond Future	1,452.8700		1.4529	1,389.2900	1.3893	(4.376)	0	0	0
2014/09/15	R209	05/02/2015	9.24	Call	Bond Future	4,154.5700		4.1546	4,213.8600	4.2139	1.427	0	0	0
2014/09/15	R209	05/02/2015	9.00	Call	Bond Future	3,083.3400		3.0833	3,127.9700	3.1280	1.447	0	0	0
2014/09/15	R209	05/02/2015	9.24	Put	Bond Future	1,477.3300		1.4773	1,413.1500	1.4131	(4.344)	0	0	0
2014/09/15	R209	05/02/2015	9.26	Put	Bond Future	1,428.9100		1.4289	1,365.9300	1.3659	(4.408)	0	0	0
2014/09/15	R209	07/05/2015			Bond Future	8.9270		75.5571	8.9100	75.6851	(0.190)	0.0000	0.0000	0
2014/09/15	R209	07/05/2015	8.99	Put	Bond Future	3,193.7700		3.1938	3,114.2000	3.1142	(2.491)	0	0	0
2014/09/15	R209	07/05/2015	9.01	Put	Bond Future	3,122.6900		3.1227	3,044.0400	3.0440	(2.519)	0	0	0
2014/09/15	R209	07/05/2015	9.00	Put	Bond Future	3,157.9500		3.1580	3,078.8400	3.0788	(2.505)	0	0	0
2014/09/15	R209	07/05/2015	8.99	Call	Bond Future	3,667.1600		3.6672	3,715.5100	3.7155	1.318	0	0	0
2014/09/15	R209	07/05/2015	9.00	Call	Bond Future	3,706.0100		3.7060	3,754.8200	3.7548	1.317	0	0	0
2014/09/15	R209	07/05/2015	9.01	Call	Bond Future	3,745.3100		3.7453	3,794.5800	3.7946	1.316	0	0	0
2014/09/15	R209	06/08/2015	8.99	Put	Bond Future	3,929.8500		3.9299	3,853.5300	3.8535	(1.942)	0	0	0
2014/09/15	R209	06/08/2015			Bond Future	8.9546		77.0269	8.9379	77.1522	(0.186)	0.0000	0.0000	0
2014/09/15	R209	06/08/2015	9.01	Put	Bond Future	3,856.9300		3.8569	3,781.3600	3.7814	(1.959)	0	0	0
2014/09/15	R209	06/08/2015	9.90	Call	Bond Future	8,188.3300		8.1883	8,269.2200	8.2692	0.988	0	0	0
2014/09/15	R209	06/08/2015	9.00	Call	Bond Future	4,232.4600		4.2325	4,281.7900	4.2818	1.166	0	0	0
2014/09/15	R209	06/08/2015	9.01	Call	Bond Future	4,270.8100		4.2708	4,320.5100	4.3205	1.164	0	0	0
2014/09/15	R209	06/08/2015	8.99	Call	Bond Future	4,194.8600		4.1949	4,243.8100	4.2438	1.167	0	0	0
2014/09/15	R209	06/08/2015	9.00	Put	Bond Future	3,892.9600		3.8930	3,817.0200	3.8170	(1.951)	0	0	0
2014/09/15	R209	06/08/2015	9.90	Put	Bond Future	1,586.7600		1.5868	1,542.3800	1.5424	(2.797)	0	0	2,914
2014/09/15	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R210	06/11/2014			Bond Future	172.7840		172.7840	172.5797	172.5797	(0.118)	0.0000	0.0000	642
2014/09/15	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R210	06/11/2014	169.00	Call	Bond Future	3,783.9800		3.7840	3,579.6700	3.5797	(5.399)	0	0	0
2014/09/15	R210	06/11/2014	169.01	Call	Bond Future	3,773.9800		3.7740	3,569.6700	3.5697	(5.414)	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
2014/09/15	R210	06/11/2014	168.99	Call	Bond Future	3,793.9800	3.7940	3,589.6700	3.5897	(5.385)	0	0	0
2014/09/15	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R210	05/02/2015			Bond Future	175.5350	175.5350	175.3241	175.3241	(0.120)	0.0000	0.0000	0
2014/09/15	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R210	05/02/2015	175.01	Call	Bond Future	524.9900	0.5250	314.1100	0.3141	(40.168)	0	0	0
2014/09/15	R210	05/02/2015	174.99	Call	Bond Future	544.9900	0.5450	334.1100	0.3341	(38.694)	0	0	0
2014/09/15	R210	05/02/2015	175.00	Call	Bond Future	534.9900	0.5350	324.1100	0.3241	(39.418)	0	0	0
2014/09/15	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R211	06/11/2014	130.00	Call	Bond Future	2,429.6800	2.4297	2,422.1300	2.4221	(0.311)	0	0	0
2014/09/15	R211	06/11/2014	130.01	Call	Bond Future	2,419.6800	2.4197	2,412.1300	2.4121	(0.312)	0	0	0
2014/09/15	R211	06/11/2014			Bond Future	132.4297	132.4297	132.4221	132.4221	(0.006)	0.0000	0.0000	1,120
2014/09/15	R211	06/11/2014	129.99	Call	Bond Future	2,439.6800	2.4397	2,432.1300	2.4321	(0.309)	0	0	0
2014/09/15	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R211	05/02/2015			Bond Future	132.9325	132.9325	132.9222	132.9222	(0.008)	0.0000	0.0000	0
2014/09/15	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R211	05/02/2015	132.99	Put	Bond Future	57.5500	0.0575	67.7900	0.0678	17.793	0	0	0
2014/09/15	R211	05/02/2015	133.01	Put	Bond Future	77.5500	0.0775	87.7900	0.0878	13.204	0	0	0
2014/09/15	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R211	05/02/2015	133.00	Put	Bond Future	67.5500	0.0675	77.7900	0.0778	15.159	0	0	0
2014/09/15	R212	06/11/2014			Bond Future	137.1930	137.1930	137.0053	137.0053	(0.137)	0.0000	0.0000	14,864
2014/09/15	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R212	06/11/2014	135.00	Call	Bond Future	2,193.0300	2.1930	2,005.2900	2.0053	(8.561)	0	0	0
2014/09/15	R212	06/11/2014	135.01	Call	Bond Future	2,183.0300	2.1830	1,995.2900	1.9953	(8.600)	0	0	0
2014/09/15	R212	06/11/2014	134.99	Call	Bond Future	2,203.0300	2.2030	2,015.2900	2.0153	(8.522)	0	0	0
2014/09/15	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R212	05/02/2015			Bond Future	137.6149	137.6149	137.4215	137.4215	(0.141)	0.0000	0.0000	0
2014/09/15	R212	05/02/2015	137.99	Put	Bond Future	375.1200	0.3751	568.5200	0.5685	51.557	0	0	0
2014/09/15	R212	05/02/2015	138.01	Put	Bond Future	395.1200	0.3951	588.5200	0.5885	48.947	0	0	0
2014/09/15	R212	05/02/2015	138.00	Put	Bond Future	385.1200	0.3851	578.5200	0.5785	50.218	0	0	0
2014/09/15	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R213	06/11/2014	8.84	Call	Bond Future	2,150.4300	2.1504	2,164.8200	2.1648	0.669	0	0	0
2014/09/15	R213	06/11/2014	8.85	Put	Bond Future	958.9600	0.9590	889.8400	0.8898	(7.208)	0	0	0
2014/09/15	R213	06/11/2014			Bond Future	8.6877	86.8044	8.6768	86.8888	(0.126)	0.0000	0.0000	28,658
2014/09/15	R213	06/11/2014	8.85	Call	Bond Future	2,197.9900	2.1980	2,213.2800	2.2133	0.696	0	0	0
2014/09/15	R213	06/11/2014	8.86	Call	Bond Future	2,246.0600	2.2461	2,262.2700	2.2623	0.722	0	0	0
2014/09/15	R213	06/11/2014	8.84	Put	Bond Future	987.0100	0.9870	916.9900	0.9170	(7.094)	0	0	0
2014/09/15	R213	06/11/2014	8.86	Put	Bond Future	931.5100	0.9315	863.3100	0.8633	(7.321)	0	0	0
2014/09/15	R213	05/02/2015	9.26	Put	Bond Future	1,121.0100	1.1210	1,076.4200	1.0764	(3.978)	0	0	0
2014/09/15	R213	05/02/2015			Bond Future	8.7538	88.1758	8.7427	88.2599	(0.126)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/15	R213	05/02/2015	9.25	Put	Bond Future	1,141.0000	1.1410	1,095.9600	1.0960	(3.947)	0	0	0
2014/09/15	R213	05/02/2015	9.24	Put	Bond Future	1,161.2800	1.1613	1,115.7900	1.1158	(3.917)	0	0	0
2014/09/15	R213	05/02/2015	9.25	Call	Bond Future	4,797.9600	4.7980	4,836.9400	4.8369	0.812	0	0	0
2014/09/15	R213	05/02/2015	9.26	Call	Bond Future	4,849.3200	4.8493	4,888.7500	4.8888	0.813	0	0	0
2014/09/15	R213	05/02/2015	9.24	Call	Bond Future	4,746.8000	4.7468	4,785.3300	4.7853	0.812	0	0	0
2014/09/15	R213	07/05/2015	8.74	Call	Bond Future	3,189.7200	3.1897	3,212.0500	3.2120	0.700	0	0	0
2014/09/15	R213	07/05/2015	8.75	Put	Bond Future	3,628.6600	3.6287	3,563.1600	3.5632	(1.805)	0	0	0
2014/09/15	R213	07/05/2015			Bond Future	8.8034	86.1359	8.7917	86.2240	(0.133)	0.0000	0.0000	0
2014/09/15	R213	07/05/2015	8.75	Call	Bond Future	3,225.9200	3.2259	3,248.5400	3.2485	0.701	0	0	0
2014/09/15	R213	07/05/2015	8.76	Call	Bond Future	3,262.6000	3.2626	3,285.5300	3.2855	0.703	0	0	0
2014/09/15	R213	07/05/2015	8.74	Put	Bond Future	3,668.1600	3.6682	3,602.3700	3.6024	(1.794)	0	0	0
2014/09/15	R213	07/05/2015	8.76	Put	Bond Future	3,589.7400	3.5897	3,524.5500	3.5245	(1.816)	0	0	0
2014/09/15	R214	06/11/2014	9.20	Call	Bond Future	3,021.2300	3.0212	3,140.3400	3.1403	3.942	0	0	2,500
2014/09/15	R214	06/11/2014	9.64	Call	Bond Future	5,718.6200	5.7186	5,897.9400	5.8979	3.136	0	0	0
2014/09/15	R214	06/11/2014			Bond Future	8.9043	77.0048	8.8782	77.2156	(0.293)	0.0000	0.0000	6,058
2014/09/15	R214	06/11/2014	9.20	Put	Bond Future	699.2000	0.6992	607.5000	0.6075	(13.115)	0	0	0
2014/09/15	R214	06/11/2014	9.65	Call	Bond Future	5,783.7300	5.7837	5,963.9600	5.9640	3.116	0	0	0
2014/09/15	R214	06/11/2014	9.66	Call	Bond Future	5,848.9300	5.8489	6,030.0500	6.0300	3.097	0	0	0
2014/09/15	R214	06/11/2014	9.80	Call	Bond Future	6,766.7800	6.7668	6,958.3900	6.9584	2.832	0	0	0
2014/09/15	R214	06/11/2014	9.64	Put	Bond Future	153.7800	0.1538	122.2900	0.1223	(20.477)	0	0	0
2014/09/15	R214	06/11/2014	9.66	Put	Bond Future	142.4200	0.1424	112.7300	0.1127	(20.847)	0	0	0
2014/09/15	R214	06/11/2014	9.65	Put	Bond Future	148.0000	0.1480	117.4200	0.1174	(20.662)	0	0	0
2014/09/15	R214	06/11/2014	9.80	Put	Bond Future	81.9800	0.0820	62.7800	0.0628	(23.420)	0	0	2,500
2014/09/15	R214	05/02/2015	9.50	Call	Bond Future	5,232.8300	5.2328	5,367.7300	5.3677	2.578	0	0	0
2014/09/15	R214	05/02/2015			Bond Future	8.9654	78.2214	8.9387	78.4341	(0.297)	0.0000	0.0000	0
2014/09/15	R214	05/02/2015	9.51	Call	Bond Future	5,285.4800	5.2855	5,421.2600	5.4213	2.569	0	0	0
2014/09/15	R214	05/02/2015	9.50	Put	Bond Future	1,166.9000	1.1669	1,089.1100	1.0891	(6.666)	0	0	0
2014/09/15	R214	05/02/2015	9.49	Call	Bond Future	5,180.3600	5.1804	5,314.3800	5.3144	2.587	0	0	0
2014/09/15	R214	05/02/2015	9.49	Put	Bond Future	1,187.1000	1.1871	1,108.4300	1.1084	(6.627)	0	0	0
2014/09/15	R214	05/02/2015	9.51	Put	Bond Future	1,147.0000	1.1470	1,070.0900	1.0701	(6.705)	0	0	0
2014/09/15	R214	07/05/2015			Bond Future	9.0121	76.2647	8.9845	76.4834	(0.307)	0.0000	0.0000	0
2014/09/15	R214	07/05/2015	9.15	Call	Bond Future	4,230.8500	4.2308	4,333.5500	4.3336	2.427	0	0	0
2014/09/15	R214	07/05/2015	9.16	Call	Bond Future	4,272.8800	4.2729	4,376.3200	4.3763	2.421	0	0	0
2014/09/15	R214	07/05/2015	9.14	Put	Bond Future	3,190.9900	3.1910	3,074.2700	3.0743	(3.658)	0	0	0
2014/09/15	R214	07/05/2015	9.16	Put	Bond Future	3,120.7700	3.1208	3,005.5400	3.0055	(3.692)	0	0	0
2014/09/15	R214	07/05/2015	9.15	Put	Bond Future	3,155.7200	3.1557	3,039.7500	3.0398	(3.675)	0	0	0
2014/09/15	R214	07/05/2015	9.14	Call	Bond Future	4,189.0100	4.1890	4,290.9600	4.2910	2.434	0	0	0
2014/09/15	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R248	06/11/2014			Bond Future	8.9603	99.4969	8.9291	99.8210	(0.348)	0.0000	0.0000	26,250
2014/09/15	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R248	06/11/2014	9.72	Call	Bond Future	7,337.7100	7.3377	7,661.8700	7.6619	4.418	0	0	0
2014/09/15	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R248	06/11/2014	9.73	Call	Bond Future	7,427.6800	7.4277	7,751.8400	7.7518	4.364	0	0	0
2014/09/15	R248	06/11/2014	9.74	Call	Bond Future	7,517.4900	7.5175	7,841.6500	7.8416	4.312	0	0	0
2014/09/15	R248	05/02/2015			Bond Future	9.0230	101.0688	8.9911	101.3961	(0.354)	0.0000	0.0000	1,277
2014/09/15	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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2014/09/15	R248	05/02/2015	9.50	Call	Bond Future	4,665.3700	4.6654	4,992.6200	4.9926	7.014	0	0	0
2014/09/15	R248	05/02/2015	9.51	Call	Bond Future	4,758.8900	4.7589	5,086.1400	5.0861	6.877	0	0	0
2014/09/15	R248	05/02/2015	9.49	Call	Bond Future	4,571.6700	4.5717	4,898.9200	4.8989	7.158	0	0	0
2014/09/15	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R248	07/05/2015			Bond Future	9.0714	98.3625	9.0383	98.6985	(0.365)	0.0000	0.0000	0
2014/09/15	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/15	R248	07/05/2015	9.26	Call	Bond Future	1,875.2500	1.8753	2,211.2500	2.2113	17.918	0	0	0
2014/09/15	R248	07/05/2015	9.24	Call	Bond Future	1,679.4500	1.6794	2,015.4500	2.0154	20.007	0	0	0
2014/09/15	R248	07/05/2015	9.25	Call	Bond Future	1,777.4400	1.7774	2,113.4400	2.1134	18.904	0	0	0

**Total**

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