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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/09/2014 TO 19/09/2014

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
2014/09/19	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	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
2014/09/19	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	2025	06/11/2014	117.01	Call	Bond Future	400.4000	0.4004	175.3100	0.1753	(56.216)	0	0	0
2014/09/19	2025	06/11/2014			Bond Future	117.4104	117.4104	117.1853	117.1853	(0.192)	0.0000	0.0000	16
2014/09/19	2025	06/11/2014	116.99	Call	Bond Future	420.4000	0.4204	195.3100	0.1953	(53.542)	0	0	0
2014/09/19	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2025	06/11/2014	117.00	Call	Bond Future	410.4000	0.4104	185.3100	0.1853	(54.846)	0	0	0
2014/09/19	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2025	05/02/2015			Bond Future	118.1169	118.1169	117.8868	117.8868	(0.195)	0.0000	0.0000	0
2014/09/19	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2025	05/02/2015	118.99	Put	Bond Future	873.0600	0.8731	1,103.2100	1.1032	26.361	0	0	0
2014/09/19	2025	05/02/2015	119.01	Put	Bond Future	893.0600	0.8931	1,123.2100	1.1232	25.771	0	0	0
2014/09/19	2025	05/02/2015	119.00	Put	Bond Future	883.0600	0.8831	1,113.2100	1.1132	26.063	0	0	0
2014/09/19	2030	06/11/2014	9.01	Call	Bond Future	2,893.2300	2.8932	3,110.5600	3.1106	7.512	0	0	0
2014/09/19	2030	06/11/2014			Bond Future	8.6429	96.8322	8.6159	97.0495	(0.312)	0.0000	0.0000	4,662
2014/09/19	2030	06/11/2014	8.99	Call	Bond Future	2,738.9000	2.7389	2,956.2300	2.9562	7.935	0	0	0
2014/09/19	2030	06/11/2014	9.00	Call	Bond Future	2,816.1100	2.8161	3,033.4400	3.0334	7.717	0	0	0
2014/09/19	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2030	05/02/2015			Bond Future	8.7087	94.3501	8.6810	94.5695	(0.317)	0.0000	0.0000	0
2014/09/19	2030	05/02/2015	9.25	Call	Bond Future	4,157.6200	4.1576	4,377.0400	4.3770	5.278	0	0	0
2014/09/19	2030	05/02/2015	9.24	Call	Bond Future	4,083.2200	4.0832	4,302.6400	4.3026	5.374	0	0	0
2014/09/19	2030	05/02/2015	9.26	Call	Bond Future	4,231.9300	4.2319	4,451.3500	4.4513	5.185	0	0	0
2014/09/19	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2030	07/05/2015			Bond Future	8.7627	95.9695	8.7342	96.1926	(0.325)	0.0000	0.0000	0
2014/09/19	2030	07/05/2015	8.74	Put	Bond Future	177.9200	0.1779	0.0000	0.0000	(100.000)	0	0	0
2014/09/19	2030	07/05/2015	8.76	Put	Bond Future	21.2800	0.0213	0.0000	0.0000	(100.000)	0	0	0
2014/09/19	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	45.1800	0.0452	100.000	0	0	0
2014/09/19	2030	07/05/2015	8.75	Put	Bond Future	99.5500	0.0996	0.0000	0.0000	(100.000)	0	0	0
2014/09/19	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	123.5500	0.1236	100.000	0	0	0
2014/09/19	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	201.8200	0.2018	100.000	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
2014/09/19	2037	06/11/2014	9.69	Call	Bond Future	7,253.0500	7.2530	7,648.4400	7.6484	5.451	0	0	0
2014/09/19	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2037	06/11/2014			Bond Future	8.8662	98.8266	8.8242	99.2220	(0.474)	0.0000	0.0000	7,248
2014/09/19	2037	06/11/2014	9.70	Call	Bond Future	7,335.6600	7.3357	7,731.0500	7.7311	5.390	0	0	0
2014/09/19	2037	06/11/2014	9.71	Call	Bond Future	7,418.1500	7.4182	7,813.5400	7.8135	5.330	0	0	0
2014/09/19	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2037	05/02/2015			Bond Future	8.9295	96.1255	8.8863	96.5259	(0.483)	0.0000	0.0000	3,280
2014/09/19	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2037	05/02/2015	9.50	Call	Bond Future	5,052.4900	5.0525	5,452.8400	5.4528	7.924	0	0	0
2014/09/19	2037	05/02/2015	9.51	Call	Bond Future	5,137.2300	5.1372	5,537.5800	5.5376	7.793	0	0	0
2014/09/19	2037	05/02/2015	9.49	Call	Bond Future	4,967.6200	4.9676	5,367.9700	5.3680	8.059	0	0	0
2014/09/19	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2037	07/05/2015			Bond Future	8.9823	97.7755	8.9379	98.1826	(0.494)	0.0000	0.0000	0
2014/09/19	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2037	07/05/2015	9.01	Call	Bond Future	252.8500	0.2529	659.8900	0.6599	160.981	0	0	0
2014/09/19	2037	07/05/2015	8.99	Call	Bond Future	70.5200	0.0705	477.5600	0.4776	577.198	0	0	0
2014/09/19	2037	07/05/2015	9.00	Call	Bond Future	161.7500	0.1618	568.7900	0.5688	251.648	0	0	0
2014/09/19	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2038	06/11/2014	120.01	Call	Bond Future	2,710.0900	2.7101	2,256.4900	2.2565	(16.737)	0	0	0
2014/09/19	2038	06/11/2014			Bond Future	122.7201	122.7201	122.2665	122.2665	(0.370)	0.0000	0.0000	1,860
2014/09/19	2038	06/11/2014	119.99	Call	Bond Future	2,730.0900	2.7301	2,276.4900	2.2765	(16.615)	0	0	0
2014/09/19	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2038	06/11/2014	120.00	Call	Bond Future	2,720.0900	2.7201	2,266.4900	2.2665	(16.676)	0	0	0
2014/09/19	2038	05/02/2015	123.00	Call	Bond Future	366.2100	0.3662	0.0000	0.0000	(100.000)	0	0	0
2014/09/19	2038	05/02/2015			Bond Future	123.3662	123.3662	122.9040	122.9040	(0.375)	0.0000	0.0000	0
2014/09/19	2038	05/02/2015	123.01	Call	Bond Future	356.2100	0.3562	0.0000	0.0000	(100.000)	0	0	0
2014/09/19	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	86.0000	0.0860	100.000	0	0	0
2014/09/19	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	106.0000	0.1060	100.000	0	0	0
2014/09/19	2038	05/02/2015	122.99	Call	Bond Future	376.2100	0.3762	0.0000	0.0000	(100.000)	0	0	0
2014/09/19	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	96.0000	0.0960	100.000	0	0	0
2014/09/19	2044	06/11/2014			Bond Future	8.9146	100.7238	8.8777	101.1011	(0.414)	0.0000	0.0000	3,123
2014/09/19	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2044	06/11/2014	8.99	Call	Bond Future	763.7000	0.7637	1,141.0400	1.1410	49.409	0	0	0
2014/09/19	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2044	06/11/2014	9.00	Call	Bond Future	864.1900	0.8642	1,241.5300	1.2415	43.664	0	0	0
2014/09/19	2044	06/11/2014	9.01	Call	Bond Future	964.4900	0.9645	1,341.8300	1.3418	39.123	0	0	0
2014/09/19	2044	05/02/2015	9.00	Call	Bond Future	251.6600	0.2517	633.6700	0.6337	151.796	0	0	0
2014/09/19	2044	05/02/2015			Bond Future	8.9749	97.9274	8.9371	98.3094	(0.422)	0.0000	0.0000	0
2014/09/19	2044	05/02/2015	9.01	Call	Bond Future	351.7700	0.3518	733.7800	0.7338	108.597	0	0	0
2014/09/19	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/09/19	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2044	05/02/2015	8.99	Call	Bond Future	151.3700	0.1514	533.3800	0.5334	252.368	0	0	0
2014/09/19	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2044	07/05/2015			Bond Future	9.0253	99.6083	8.9865	99.9968	(0.431)	0.0000	0.0000	0
2014/09/19	2044	07/05/2015	8.99	Put	Bond Future	353.1700	0.3532	0.0000	0.0000	(100.000)	0	0	0
2014/09/19	2044	07/05/2015	9.01	Put	Bond Future	153.0900	0.1531	0.0000	0.0000	(100.000)	0	0	0
2014/09/19	2044	07/05/2015	9.00	Put	Bond Future	253.0500	0.2530	0.0000	0.0000	(100.000)	0	0	0
2014/09/19	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	235.3700	0.2354	100.000	0	0	0
2014/09/19	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	35.2900	0.0353	100.000	0	0	0
2014/09/19	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	135.4100	0.1354	100.000	0	0	0
2014/09/19	2046	06/11/2014	104.45	Call	Bond Future	19,190.8500	19.1909	19,184.7600	19.1848	(0.032)	0	0	0
2014/09/19	2046	06/11/2014			Bond Future	123.6408	123.6408	123.6348	123.6348	(0.005)	0.0000	0.0000	5,389
2014/09/19	2046	06/11/2014	104.43	Call	Bond Future	19,210.8500	19.2109	19,204.7600	19.2048	(0.032)	0	0	0
2014/09/19	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2046	06/11/2014	104.44	Call	Bond Future	19,200.8500	19.2009	19,194.7600	19.1948	(0.032)	0	0	0
2014/09/19	2046	05/02/2015			Bond Future	125.6030	125.6030	125.5952	125.5952	(0.006)	0.0000	0.0000	0
2014/09/19	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2046	05/02/2015	123.99	Call	Bond Future	1,612.9900	1.6130	1,605.2100	1.6052	(0.482)	0	0	0
2014/09/19	2046	05/02/2015	124.01	Call	Bond Future	1,592.9900	1.5930	1,585.2100	1.5852	(0.488)	0	0	0
2014/09/19	2046	05/02/2015	124.00	Call	Bond Future	1,602.9900	1.6030	1,595.2100	1.5952	(0.485)	0	0	0
2014/09/19	2050	06/11/2014			Bond Future	131.6196	131.6196	131.6135	131.6135	(0.005)	0.0000	0.0000	2,640
2014/09/19	2050	06/11/2014	126.00	Call	Bond Future	5,619.6100	5.6196	5,613.5000	5.6135	(0.109)	0	0	0
2014/09/19	2050	06/11/2014	126.01	Call	Bond Future	5,609.6100	5.6096	5,603.5000	5.6035	(0.109)	0	0	0
2014/09/19	2050	06/11/2014	125.99	Call	Bond Future	5,629.6100	5.6296	5,623.5000	5.6235	(0.109)	0	0	0
2014/09/19	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2050	05/02/2015			Bond Future	132.2605	132.2605	132.2524	132.2524	(0.006)	0.0000	0.0000	0
2014/09/19	2050	05/02/2015	130.01	Call	Bond Future	2,250.5300	2.2505	2,242.4400	2.2424	(0.359)	0	0	0
2014/09/19	2050	05/02/2015	129.99	Call	Bond Future	2,270.5300	2.2705	2,262.4400	2.2624	(0.356)	0	0	0
2014/09/19	2050	05/02/2015	130.00	Call	Bond Future	2,260.5300	2.2605	2,252.4400	2.2524	(0.358)	0	0	0
2014/09/19	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	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
2014/09/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	AL12	06/11/2014			Index Future	514.1400	514.1400	515.6590	515.6590	0.295	0.0000	0.0000	0
2014/09/19	AL12	05/02/2015			Index Future	522.2360	522.2360	523.7740	523.7740	0.295	0.0000	0.0000	0
2014/09/19	AL12	07/05/2015			Index Future	531.1840	531.1840	532.7500	532.7500	0.295	0.0000	0.0000	0
2014/09/19	AL37	06/11/2014			Index Future	436.3780	436.3780	437.0460	437.0460	0.153	0.0000	0.0000	3
2014/09/19	AL37	05/02/2015			Index Future	443.2490	443.2490	443.9240	443.9240	0.152	0.0000	0.0000	0
2014/09/19	AL7T	06/11/2014			Index Future	514.1570	514.1570	515.1370	515.1370	0.191	0.0000	0.0000	4
2014/09/19	AL7T	05/02/2015			Index Future	522.2540	522.2540	523.2440	523.2440	0.190	0.0000	0.0000	0
2014/09/19	ALBI	06/11/2014			Index Future	467.9350	467.9350	468.9960	468.9960	0.227	0.0000	0.0000	584
2014/09/19	ALBI	05/02/2015			Index Future	475.3040	475.3040	476.3760	476.3760	0.226	0.0000	0.0000	65
2014/09/19	ALBI	07/05/2015			Index Future	483.4470	483.4470	484.5400	484.5400	0.226	0.0000	0.0000	0
2014/09/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	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
2014/09/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/09/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/19	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	EL28	06/11/2014			Bond Future	123.1877	123.1877	123.0399	123.0399	(0.120)	0.0000	0.0000	0
2014/09/19	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	EL28	06/11/2014	122.00	Call	Bond Future	1,187.7000	1.1877	1,039.9300	1.0399	(12.442)	0	0	0

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2014/09/19	EL28	06/11/2014	122.01	Call	Bond Future	1,177.7000	1.1777	1,029.9300	1.0299	(12.547)	0	0	0
2014/09/19	EL28	06/11/2014	121.99	Call	Bond Future	1,197.7000	1.1977	1,049.9300	1.0499	(12.338)	0	0	0
2014/09/19	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	EL28	05/02/2015			Bond Future	125.1428	125.1428	124.9912	124.9912	(0.121)	0.0000	0.0000	0
2014/09/19	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	EL28	05/02/2015	125.99	Put	Bond Future	847.1800	0.8472	998.8000	0.9988	17.897	0	0	0
2014/09/19	EL28	05/02/2015	126.01	Put	Bond Future	867.1800	0.8672	1,018.8000	1.0188	17.484	0	0	0
2014/09/19	EL28	05/02/2015	126.00	Put	Bond Future	857.1800	0.8572	1,008.8000	1.0088	17.688	0	0	0
2014/09/19	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	ES33	06/11/2014			Bond Future	9.6061	82.9800	9.5684	83.2598	(0.392)	0.0000	0.0000	6,220
2014/09/19	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	ES33	06/11/2014	10.29	Call	Bond Future	4,839.6100	4.8396	5,119.4500	5.1194	5.782	0	0	0
2014/09/19	ES33	06/11/2014	10.30	Call	Bond Future	4,907.0600	4.9071	5,186.9000	5.1869	5.703	0	0	0
2014/09/19	ES33	06/11/2014	10.31	Call	Bond Future	4,974.4100	4.9744	5,254.2500	5.2542	5.626	0	0	0
2014/09/19	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	ES33	05/02/2015	10.00	Call	Bond Future	2,159.5800	2.1596	2,442.7500	2.4428	13.112	0	0	0
2014/09/19	ES33	05/02/2015			Bond Future	9.6978	84.2867	9.6591	84.5698	(0.399)	0.0000	0.0000	0
2014/09/19	ES33	05/02/2015	10.01	Call	Bond Future	2,229.5400	2.2295	2,512.7100	2.5127	12.701	0	0	0
2014/09/19	ES33	05/02/2015	9.99	Call	Bond Future	2,089.5300	2.0895	2,372.7000	2.3727	13.552	0	0	0
2014/09/19	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	ES33	07/05/2015			Bond Future	9.7736	81.9417	9.7337	82.2296	(0.408)	0.0000	0.0000	0
2014/09/19	ES33	07/05/2015	9.74	Put	Bond Future	242.0600	0.2421	0.0000	0.0000	(100.000)	0	0	0
2014/09/19	ES33	07/05/2015	9.76	Put	Bond Future	97.6700	0.0977	0.0000	0.0000	(100.000)	0	0	0
2014/09/19	ES33	07/05/2015	9.75	Put	Bond Future	169.8200	0.1698	0.0000	0.0000	(100.000)	0	0	0
2014/09/19	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	190.1700	0.1902	100.000	0	0	0
2014/09/19	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	45.7800	0.0458	100.000	0	0	0
2014/09/19	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	118.0200	0.1180	100.000	0	0	0
2014/09/19	GOVI	06/11/2014	449.01	Call	GOVI	173,530.0000	17.3530	183,490.0000	18.3490	5.740	0	0	0
2014/09/19	GOVI	06/11/2014			GOVI	466.3630	466.3630	467.3590	467.3590	0.214	0.0000	0.0000	404
2014/09/19	GOVI	06/11/2014	448.99	Call	GOVI	173,730.0000	17.3730	183,690.0000	18.3690	5.733	0	0	0
2014/09/19	GOVI	06/11/2014	449.00	Call	GOVI	173,630.0000	17.3630	183,590.0000	18.3590	5.736	0	0	0
2014/09/19	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	GOVI	05/02/2015	459.99	Call	GOVI	137,170.0000	13.7170	147,240.0000	14.7240	7.341	0	0	0
2014/09/19	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	GOVI	05/02/2015			GOVI	473.7070	473.7070	474.7140	474.7140	0.213	0.0000	0.0000	48
2014/09/19	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	GOVI	05/02/2015	460.00	Call	GOVI	137,070.0000	13.7070	147,140.0000	14.7140	7.347	0	0	0
2014/09/19	GOVI	05/02/2015	460.01	Call	GOVI	136,970.0000	13.6970	147,040.0000	14.7040	7.352	0	0	0
2014/09/19	GOVI	07/05/2015	449.99	Call	GOVI	318,330.0000	31.8330	328,590.0000	32.8590	3.223	0	0	0
2014/09/19	GOVI	07/05/2015			GOVI	481.8230	481.8230	482.8490	482.8490	0.213	0.0000	0.0000	0

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2014/09/19	GOVI	07/05/2015	450.00	Call	GOVI	318,230.0000	31.8230	328,490.0000	32.8490	3.224	0	0	0
2014/09/19	GOVI	07/05/2015	450.01	Call	GOVI	318,130.0000	31.8130	328,390.0000	32.8390	3.225	0	0	0
2014/09/19	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/09/19	ICAA	06/11/2014			Can-Do Interest Rate	144.7627	144.7627	144.7480	144.7480	(0.010)	0.0000	0.0000	571
2014/09/19	IGOV	06/11/2014			Index Future	219.3800	219.3800	219.1510	219.1510	(0.104)	0.0000	0.0000	1,161
2014/09/19	IGOV	05/02/2015			Index Future	222.8610	222.8610	222.6270	222.6270	(0.105)	0.0000	0.0000	10
2014/09/19	IGOV	07/05/2015			Index Future	226.7060	226.7060	226.4690	226.4690	(0.105)	0.0000	0.0000	0
2014/09/19	ILBI	06/11/2014			Index Future	594.2990	594.2990	593.7600	593.7600	(0.091)	0.0000	0.0000	0
2014/09/19	ILBI	05/02/2015			Index Future	603.7240	603.7240	603.1750	603.1750	(0.091)	0.0000	0.0000	157
2014/09/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/09/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/09/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/09/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/09/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/09/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/09/19	JBAF	15/10/2014			Jibar Tradeable Future	6.2800	93.7200	6.1700	93.8300	(1.752)	0.0000	0.0000	0
2014/09/19	JBAF	19/11/2014			Jibar Tradeable Future	6.3300	93.6700	6.2500	93.7500	(1.264)	0.0000	0.0000	0
2014/09/19	JBAF	17/12/2014			Jibar Tradeable Future	6.4600	93.5400	6.3700	93.6300	(1.393)	0.0000	0.0000	0
2014/09/19	JBAF	21/01/2015			Jibar Tradeable Future	6.5400	93.4600	6.4400	93.5600	(1.529)	0.0000	0.0000	0
2014/09/19	JBAF	18/02/2015			Jibar Tradeable Future	6.6500	93.3500	6.5600	93.4400	(1.353)	0.0000	0.0000	0
2014/09/19	JBAF	18/03/2015			Jibar Tradeable Future	6.6900	93.3100	6.6200	93.3800	(1.046)	0.0000	0.0000	2,850
2014/09/19	JBAF	17/06/2015			Jibar Tradeable Future	6.9900	93.0100	6.9100	93.0900	(1.144)	0.0000	0.0000	5,000
2014/09/19	JBAF	16/09/2015			Jibar Tradeable Future	7.1400	92.8600	7.0900	92.9100	(0.700)	0.0000	0.0000	0
2014/09/19	JBAF	15/12/2015			Jibar Tradeable Future	7.3200	92.6800	7.2400	92.7600	(1.093)	0.0000	0.0000	0
2014/09/19	JBAF	16/03/2016			Jibar Tradeable Future	7.4400	92.5600	7.3800	92.6200	(0.806)	0.0000	0.0000	0
2014/09/19	JBAF	15/06/2016			Jibar Tradeable Future	7.6100	92.3900	7.5200	92.4800	(1.183)	0.0000	0.0000	0
2014/09/19	JBAF	21/09/2016			Jibar Tradeable Future	7.6950	92.3050	7.6100	92.3900	(1.105)	0.0000	0.0000	0
2014/09/19	R023	06/11/2014			Bond Future	7.9664	100.2273	7.9341	100.4195	(0.406)	0.0000	0.0000	9,834
2014/09/19	R023	06/11/2014	8.59	Put	Bond Future	93.8700	0.0939	76.2900	0.0763	(18.728)	0	0	0
2014/09/19	R023	06/11/2014	8.61	Put	Bond Future	85.4400	0.0854	69.1800	0.0692	(19.031)	0	0	0
2014/09/19	R023	06/11/2014	8.59	Call	Bond Future	3,713.1700	3.7132	3,887.8300	3.8878	4.704	0	0	0
2014/09/19	R023	06/11/2014	8.60	Put	Bond Future	89.5600	0.0896	72.6600	0.0727	(18.870)	0	0	0



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2014/09/19	R023	06/11/2014	8.60	Call	Bond Future	3,765.5100	3.7655	3,940.8500	3.9408	4.656	0	0	0
2014/09/19	R023	06/11/2014	8.61	Call	Bond Future	3,818.0000	3.8180	3,993.9800	3.9940	4.609	0	0	0
2014/09/19	R023	05/02/2015			Bond Future	8.0370	101.8056	8.0035	101.9995	(0.417)	0.0000	0.0000	0
2014/09/19	R023	05/02/2015	8.74	Put	Bond Future	462.7800	0.4628	424.3500	0.4244	(8.304)	0	0	0
2014/09/19	R023	05/02/2015	8.75	Call	Bond Future	4,468.9800	4.4690	4,625.1500	4.6251	3.495	0	0	0
2014/09/19	R023	05/02/2015	8.76	Call	Bond Future	4,514.0800	4.5141	4,670.8900	4.6709	3.474	0	0	0
2014/09/19	R023	05/02/2015	8.74	Call	Bond Future	4,424.0200	4.4240	4,579.5500	4.5795	3.516	0	0	0
2014/09/19	R023	05/02/2015	8.76	Put	Bond Future	443.1400	0.4431	405.9900	0.4060	(8.383)	0	0	0
2014/09/19	R023	05/02/2015	8.75	Put	Bond Future	452.8700	0.4529	415.0800	0.4151	(8.345)	0	0	0
2014/09/19	R023	07/05/2015	8.14	Call	Bond Future	2,527.6200	2.5276	2,629.0400	2.6290	4.012	0	0	0
2014/09/19	R023	07/05/2015	8.15	Put	Bond Future	2,176.2600	2.1763	2,081.2900	2.0813	(4.364)	0	0	0
2014/09/19	R023	07/05/2015			Bond Future	8.0822	99.6240	8.0473	99.8211	(0.432)	0.0000	0.0000	0
2014/09/19	R023	07/05/2015	8.15	Call	Bond Future	2,557.6000	2.5576	2,659.7700	2.6598	3.995	0	0	0
2014/09/19	R023	07/05/2015	8.16	Call	Bond Future	2,587.7900	2.5878	2,690.6900	2.6907	3.976	0	0	0
2014/09/19	R023	07/05/2015	8.14	Put	Bond Future	2,202.4000	2.2024	2,106.6800	2.1067	(4.346)	0	0	0
2014/09/19	R023	07/05/2015	8.16	Put	Bond Future	2,150.3600	2.1504	2,056.1200	2.0561	(4.383)	0	0	0
2014/09/19	R023	06/08/2015	9.07	Put	Bond Future	992.1500	0.9922	945.2400	0.9452	(4.728)	0	0	911
2014/09/19	R023	06/08/2015	8.24	Call	Bond Future	3,233.8000	3.2338	3,340.6900	3.3407	3.305	0	0	0
2014/09/19	R023	06/08/2015			Bond Future	8.0958	101.5423	8.0600	101.7396	(0.442)	0.0000	0.0000	0
2014/09/19	R023	06/08/2015	9.07	Call	Bond Future	6,172.8500	6.1728	6,323.2600	6.3233	2.437	0	0	0
2014/09/19	R023	06/08/2015	8.26	Put	Bond Future	2,396.1600	2.3962	2,306.9400	2.3069	(3.723)	0	0	0
2014/09/19	R023	06/08/2015	8.25	Put	Bond Future	2,420.3300	2.4203	2,330.5000	2.3305	(3.711)	0	0	0
2014/09/19	R023	06/08/2015	8.24	Put	Bond Future	2,444.3000	2.4443	2,353.8700	2.3539	(3.700)	0	0	0
2014/09/19	R023	06/08/2015	8.25	Call	Bond Future	3,264.2800	3.2643	3,371.7700	3.3718	3.293	0	0	0
2014/09/19	R023	06/08/2015	8.26	Call	Bond Future	3,294.5100	3.2945	3,402.6100	3.4026	3.281	0	0	0
2014/09/19	R157	06/11/2014	6.19	Put	Bond Future	486.6700	0.4867	485.8600	0.4859	(0.166)	0	0	0
2014/09/19	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/09/19	R157	06/11/2014	6.21	Put	Bond Future	471.7700	0.4718	470.9300	0.4709	(0.178)	0	0	0
2014/09/19	R157	06/11/2014	6.20	Put	Bond Future	479.2000	0.4792	478.3700	0.4784	(0.173)	0	0	0
2014/09/19	R157	06/11/2014	6.21	Call	Bond Future	25.5200	0.0255	24.6800	0.0247	(3.292)	0	0	0
2014/09/19	R157	06/11/2014	6.19	Call	Bond Future	23.4100	0.0234	22.6000	0.0226	(3.460)	0	0	0
2014/09/19	R157	06/11/2014	6.20	Call	Bond Future	24.4500	0.0244	23.6200	0.0236	(3.395)	0	0	0
2014/09/19	R157	05/02/2015	8.74	Call	Bond Future	1,093.0500	1.0931	1,092.7300	1.0927	(0.029)	0	0	0
2014/09/19	R157	05/02/2015	8.75	Put	Bond Future	19.5100	0.0195	19.2000	0.0192	(1.589)	0	0	0
2014/09/19	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/09/19	R157	05/02/2015	8.74	Put	Bond Future	19.8900	0.0199	19.5700	0.0196	(1.609)	0	0	0
2014/09/19	R157	05/02/2015	8.76	Put	Bond Future	19.1500	0.0192	18.8400	0.0188	(1.619)	0	0	0
2014/09/19	R157	05/02/2015	8.75	Call	Bond Future	1,098.4800	1.0985	1,098.1700	1.0982	(0.028)	0	0	0
2014/09/19	R157	05/02/2015	8.76	Call	Bond Future	1,103.9200	1.1039	1,103.6100	1.1036	(0.028)	0	0	0
2014/09/19	R186	06/11/2014	7.70	Call	Bond Future	151.0100	0.1510	171.1000	0.1711	13.304	0	0	1,500
2014/09/19	R186	06/11/2014	8.14	Call	Bond Future	993.7000	0.9937	1,089.4600	1.0895	9.637	0	0	0
2014/09/19	R186	06/11/2014	8.15	Put	Bond Future	1,994.5200	1.9945	1,821.3800	1.8214	(8.681)	0	0	0
2014/09/19	R186	06/11/2014	8.53	Call	Bond Future	2,835.7500	2.8357	3,025.1100	3.0251	6.678	0	0	0
2014/09/19	R186	06/11/2014			Bond Future	8.2641	120.9917	8.2320	121.2630	(0.389)	0.0000	0.0000	48,750
2014/09/19	R186	06/11/2014	7.80	Put	Bond Future	4,255.2300	4.2552	4,015.2600	4.0153	(5.639)	0	0	0
2014/09/19	R186	06/11/2014	8.30	Call	Bond Future	1,619.5800	1.6196	1,754.8800	1.7549	8.354	0	0	100

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2014/09/19	R186	06/11/2014	8.50	Call	Bond Future	2,658.4800	2.6585	2,841.4100	2.8414	6.881	0	0	0
2014/09/19	R186	06/11/2014	9.17	Call	Bond Future	7,340.1200	7.3401	7,603.1500	7.6032	3.583	0	0	0
2014/09/19	R186	06/11/2014	7.70	Put	Bond Future	5,042.8800	5.0429	4,791.6800	4.7917	(4.981)	0	0	0
2014/09/19	R186	06/11/2014	8.15	Call	Bond Future	1,027.2700	1.0273	1,125.4200	1.1254	9.554	0	0	0
2014/09/19	R186	06/11/2014	8.45	Put	Bond Future	821.9300	0.8219	722.3200	0.7223	(12.119)	0	0	6,000
2014/09/19	R186	06/11/2014	8.53	Put	Bond Future	623.6400	0.6236	541.7100	0.5417	(13.137)	0	0	100
2014/09/19	R186	06/11/2014	8.00	Call	Bond Future	599.5700	0.5996	664.3000	0.6643	10.796	0	0	1,500
2014/09/19	R186	06/11/2014	8.16	Call	Bond Future	1,061.5800	1.0616	1,162.1400	1.1621	9.473	0	0	0
2014/09/19	R186	06/11/2014	8.60	Put	Bond Future	482.8200	0.4828	414.9400	0.4149	(14.059)	0	0	0
2014/09/19	R186	06/11/2014	8.50	Put	Bond Future	693.0200	0.6930	604.6600	0.6047	(12.750)	0	0	7,000
2014/09/19	R186	06/11/2014	7.80	Call	Bond Future	250.8700	0.2509	282.1900	0.2822	12.485	0	0	100
2014/09/19	R186	06/11/2014	8.30	Put	Bond Future	1,317.4100	1.3174	1,181.4200	1.1814	(10.323)	0	0	100
2014/09/19	R186	06/11/2014	9.17	Put	Bond Future	37.1200	0.0371	28.8600	0.0289	(22.252)	0	0	2,010
2014/09/19	R186	06/11/2014	8.14	Put	Bond Future	2,046.2600	2.0463	1,870.7300	1.8707	(8.578)	0	0	0
2014/09/19	R186	06/11/2014	8.60	Call	Bond Future	3,267.6000	3.2676	3,471.0100	3.4710	6.225	0	0	0
2014/09/19	R186	06/11/2014	8.00	Put	Bond Future	2,855.4100	2.8554	2,648.8500	2.6488	(7.234)	0	0	0
2014/09/19	R186	06/11/2014	8.16	Put	Bond Future	1,943.6100	1.9436	1,772.8800	1.7729	(8.784)	0	0	0
2014/09/19	R186	06/11/2014	8.45	Call	Bond Future	2,374.6700	2.3747	2,546.3500	2.5463	7.230	0	0	0
2014/09/19	R186	05/02/2015	9.00	Call	Bond Future	6,111.8500	6.1118	6,326.7000	6.3267	3.515	0	0	0
2014/09/19	R186	05/02/2015			Bond Future	8.3304	117.6010	8.2972	117.8751	(0.398)	0.0000	0.0000	540
2014/09/19	R186	05/02/2015	8.75	Call	Bond Future	4,640.1500	4.6401	4,828.4000	4.8284	4.057	0	0	0
2014/09/19	R186	05/02/2015	8.76	Call	Bond Future	4,695.9200	4.6959	4,885.3500	4.8854	4.034	0	0	0
2014/09/19	R186	05/02/2015	8.74	Call	Bond Future	4,584.4100	4.5844	4,771.4800	4.7715	4.081	0	0	0
2014/09/19	R186	05/02/2015	8.76	Put	Bond Future	1,221.0900	1.2211	1,136.4400	1.1364	(6.932)	0	0	0
2014/09/19	R186	05/02/2015	8.75	Put	Bond Future	1,244.5600	1.2446	1,158.7300	1.1587	(6.896)	0	0	0
2014/09/19	R186	05/02/2015	9.00	Put	Bond Future	758.4300	0.7584	699.2000	0.6992	(7.810)	0	0	9,600
2014/09/19	R186	05/02/2015	8.74	Put	Bond Future	1,268.1300	1.2681	1,181.1200	1.1811	(6.861)	0	0	0
2014/09/19	R186	07/05/2015			Bond Future	8.3804	119.6185	8.3461	119.8971	(0.410)	0.0000	0.0000	0
2014/09/19	R186	07/05/2015	8.25	Call	Bond Future	2,895.3400	2.8953	3,019.1700	3.0192	4.277	0	0	0
2014/09/19	R186	07/05/2015	8.24	Put	Bond Future	4,003.7900	4.0038	3,848.0300	3.8480	(3.890)	0	0	0
2014/09/19	R186	07/05/2015	8.26	Put	Bond Future	3,914.3200	3.9143	3,760.6900	3.7607	(3.925)	0	0	0
2014/09/19	R186	07/05/2015	8.25	Put	Bond Future	3,958.8800	3.9589	3,804.1800	3.8042	(3.908)	0	0	0
2014/09/19	R186	07/05/2015	8.26	Call	Bond Future	2,932.7900	2.9328	3,057.6900	3.0577	4.259	0	0	0
2014/09/19	R186	07/05/2015	8.24	Call	Bond Future	2,858.1600	2.8582	2,980.9300	2.9809	4.295	0	0	0
2014/09/19	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R197	06/11/2014			Bond Future	287.0908	287.0908	287.0746	287.0746	(0.006)	0.0000	0.0000	939
2014/09/19	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R197	06/11/2014	285.00	Call	Bond Future	2,090.7500	2.0907	2,074.5600	2.0746	(0.774)	0	0	0
2014/09/19	R197	06/11/2014	285.01	Call	Bond Future	2,080.7500	2.0807	2,064.5600	2.0646	(0.778)	0	0	0
2014/09/19	R197	06/11/2014	284.99	Call	Bond Future	2,100.7500	2.1007	2,084.5600	2.0846	(0.771)	0	0	0
2014/09/19	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R197	05/02/2015	288.99	Put	Bond Future	3,359.3800	3.3594	3,379.4200	3.3794	0.597	0	0	0
2014/09/19	R197	05/02/2015			Bond Future	285.6306	285.6306	285.6106	285.6106	(0.007)	0.0000	0.0000	0
2014/09/19	R197	05/02/2015	289.01	Put	Bond Future	3,379.3800	3.3794	3,399.4200	3.3994	0.593	0	0	0
2014/09/19	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R197	05/02/2015	289.00	Put	Bond Future	3,369.3800	3.3694	3,389.4200	3.3894	0.595	0	0	0
2014/09/19	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/19	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R202	06/11/2014	226.99	Call	Bond Future	5,948.1000	5.9481	5,426.7300	5.4267	(8.765)	0	0	0
2014/09/19	R202	06/11/2014			Bond Future	232.9381	232.9381	232.4167	232.4167	(0.224)	0.0000	0.0000	47,856
2014/09/19	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R202	06/11/2014	227.00	Call	Bond Future	5,938.1000	5.9381	5,416.7300	5.4167	(8.780)	0	0	0
2014/09/19	R202	06/11/2014	227.01	Call	Bond Future	5,928.1000	5.9281	5,406.7300	5.4067	(8.795)	0	0	0
2014/09/19	R202	05/02/2015	233.01	Call	Bond Future	429.5500	0.4295	0.0000	0.0000	(100.000)	0	0	0
2014/09/19	R202	05/02/2015			Bond Future	233.4396	233.4396	232.9067	232.9067	(0.228)	0.0000	0.0000	0
2014/09/19	R202	05/02/2015	232.99	Call	Bond Future	449.5500	0.4495	0.0000	0.0000	(100.000)	0	0	0
2014/09/19	R202	05/02/2015	233.00	Call	Bond Future	439.5500	0.4395	0.0000	0.0000	(100.000)	0	0	0
2014/09/19	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	83.3300	0.0833	100.000	0	0	0
2014/09/19	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	103.3300	0.1033	100.000	0	0	0
2014/09/19	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	93.3300	0.0933	100.000	0	0	0
2014/09/19	R203	06/11/2014	6.86	Call	Bond Future	135.0100	0.1350	182.7800	0.1828	35.383	0	0	0
2014/09/19	R203	06/11/2014			Bond Future	7.1030	104.1896	7.0326	104.3716	(0.991)	0.0000	0.0000	14,449
2014/09/19	R203	06/11/2014	6.84	Call	Bond Future	122.4500	0.1224	166.9000	0.1669	36.301	0	0	45
2014/09/19	R203	06/11/2014	6.98	Call	Bond Future	231.4000	0.2314	301.3100	0.3013	30.212	0	0	14
2014/09/19	R203	06/11/2014	6.85	Call	Bond Future	128.6100	0.1286	174.7100	0.1747	35.845	0	0	0
2014/09/19	R203	06/11/2014	6.98	Put	Bond Future	549.4400	0.5494	437.4400	0.4374	(20.384)	0	0	0
2014/09/19	R203	06/11/2014	6.84	Put	Bond Future	804.0700	0.8041	666.6100	0.6666	(17.096)	0	0	0
2014/09/19	R203	06/11/2014	6.86	Put	Bond Future	764.5900	0.7646	630.4500	0.6305	(17.544)	0	0	0
2014/09/19	R203	06/11/2014	6.85	Put	Bond Future	784.2100	0.7842	648.4000	0.6484	(17.318)	0	0	0
2014/09/19	R203	05/02/2015	7.69	Call	Bond Future	1,388.7900	1.3888	1,531.9400	1.5319	10.308	0	0	55
2014/09/19	R203	05/02/2015			Bond Future	7.1890	105.8303	7.1115	106.0137	(1.078)	0.0000	0.0000	0
2014/09/19	R203	05/02/2015	8.34	Put	Bond Future	35.0700	0.0351	26.3300	0.0263	(24.922)	0	0	0
2014/09/19	R203	05/02/2015	8.35	Call	Bond Future	2,732.6300	2.7326	2,907.5900	2.9076	6.403	0	0	0
2014/09/19	R203	05/02/2015	8.36	Call	Bond Future	2,754.3400	2.7543	2,929.5600	2.9296	6.362	0	0	0
2014/09/19	R203	05/02/2015	8.34	Call	Bond Future	2,710.9400	2.7109	2,885.6500	2.8856	6.445	0	0	0
2014/09/19	R203	05/02/2015	8.36	Put	Bond Future	32.7600	0.0328	24.5300	0.0245	(25.122)	0	0	0
2014/09/19	R203	05/02/2015	7.69	Put	Bond Future	213.0900	0.2131	172.7900	0.1728	(18.912)	0	0	0
2014/09/19	R203	05/02/2015	8.35	Put	Bond Future	33.9000	0.0339	25.4100	0.0254	(25.044)	0	0	0
2014/09/19	R203	07/05/2015			Bond Future	7.2166	103.4755	7.1301	103.6619	(1.199)	0.0000	0.0000	0
2014/09/19	R203	07/05/2015	7.24	Put	Bond Future	762.7400	0.7627	673.9300	0.6739	(11.644)	0	0	0
2014/09/19	R203	07/05/2015	7.26	Put	Bond Future	742.6900	0.7427	655.4800	0.6555	(11.742)	0	0	0
2014/09/19	R203	07/05/2015	7.25	Put	Bond Future	752.5000	0.7525	664.5000	0.6645	(11.694)	0	0	0
2014/09/19	R203	07/05/2015	7.25	Call	Bond Future	824.3000	0.8243	922.7400	0.9227	11.942	0	0	0
2014/09/19	R203	07/05/2015	7.26	Call	Bond Future	835.9800	0.8360	935.2100	0.9352	11.870	0	0	0
2014/09/19	R203	07/05/2015	7.24	Call	Bond Future	813.0400	0.8130	910.6700	0.9107	12.008	0	0	0
2014/09/19	R204	06/11/2014	7.99	Put	Bond Future	36.7100	0.0367	25.2400	0.0252	(31.245)	0	0	1,270
2014/09/19	R204	06/11/2014			Bond Future	7.3820	105.2701	7.3282	105.4603	(0.728)	0.0000	0.0000	12,674
2014/09/19	R204	06/11/2014	6.99	Put	Bond Future	1,496.9100	1.4969	1,334.3500	1.3344	(10.860)	0	0	0
2014/09/19	R204	06/11/2014	7.01	Put	Bond Future	1,436.1800	1.4362	1,276.1100	1.2761	(11.146)	0	0	0
2014/09/19	R204	06/11/2014	6.99	Call	Bond Future	98.8700	0.0989	126.5500	0.1265	27.996	0	0	0

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2014/09/19	R204	06/11/2014	7.00	Put	Bond Future	1,466.4300	1.4664	1,305.1000	1.3051	(11.002)	0	0	0
2014/09/19	R204	06/11/2014	7.99	Call	Bond Future	2,160.0600	2.1601	2,338.8300	2.3388	8.276	0	0	0
2014/09/19	R204	06/11/2014	7.00	Call	Bond Future	104.3400	0.1043	133.2500	0.1332	27.707	0	0	0
2014/09/19	R204	06/11/2014	7.01	Call	Bond Future	110.0400	0.1100	140.2100	0.1402	27.417	0	0	0
2014/09/19	R204	05/02/2015			Bond Future	7.4588	102.8928	7.4014	103.0847	(0.770)	0.0000	0.0000	0
2014/09/19	R204	05/02/2015	8.25	Call	Bond Future	2,767.1200	2.7671	2,932.9800	2.9330	5.994	0	0	0
2014/09/19	R204	05/02/2015	8.26	Call	Bond Future	2,795.2400	2.7952	2,961.6500	2.9617	5.953	0	0	0
2014/09/19	R204	05/02/2015	8.24	Call	Bond Future	2,739.0700	2.7391	2,904.3800	2.9044	6.035	0	0	0
2014/09/19	R204	05/02/2015	8.26	Put	Bond Future	162.4700	0.1625	136.9700	0.1370	(15.695)	0	0	0
2014/09/19	R204	05/02/2015	8.25	Put	Bond Future	166.6900	0.1667	140.6400	0.1406	(15.628)	0	0	0
2014/09/19	R204	05/02/2015	8.24	Put	Bond Future	170.9900	0.1710	144.3900	0.1444	(15.556)	0	0	0
2014/09/19	R204	07/05/2015	7.51	Put	Bond Future	1,193.8200	1.1938	1,097.9600	1.0980	(8.030)	0	0	0
2014/09/19	R204	07/05/2015			Bond Future	7.5021	104.6576	7.4401	104.8527	(0.826)	0.0000	0.0000	0
2014/09/19	R204	07/05/2015	7.50	Put	Bond Future	1,209.0100	1.2090	1,112.3400	1.1123	(7.996)	0	0	0
2014/09/19	R204	07/05/2015	7.49	Call	Bond Future	1,186.3400	1.1863	1,283.8900	1.2839	8.223	0	0	0
2014/09/19	R204	07/05/2015	7.50	Call	Bond Future	1,202.4500	1.2025	1,300.8100	1.3008	8.180	0	0	0
2014/09/19	R204	07/05/2015	7.51	Call	Bond Future	1,218.6800	1.2187	1,317.8500	1.3178	8.137	0	0	0
2014/09/19	R204	07/05/2015	7.49	Put	Bond Future	1,224.3400	1.2243	1,126.8600	1.1269	(7.962)	0	0	0
2014/09/19	R204	06/08/2015	7.74	Call	Bond Future	1,780.6300	1.7806	1,896.4200	1.8964	6.503	0	0	0
2014/09/19	R204	06/08/2015	7.75	Put	Bond Future	1,015.3100	1.0153	936.7200	0.9367	(7.740)	0	0	0
2014/09/19	R204	06/08/2015			Bond Future	7.4833	102.6311	7.4173	102.8262	(0.882)	0.0000	0.0000	0
2014/09/19	R204	06/08/2015	8.41	Call	Bond Future	3,143.2700	3.1433	3,295.7500	3.2957	4.851	0	0	0
2014/09/19	R204	06/08/2015	7.74	Put	Bond Future	1,026.7900	1.0268	947.5600	0.9476	(7.716)	0	0	0
2014/09/19	R204	06/08/2015	7.76	Put	Bond Future	1,003.9400	1.0039	925.9800	0.9260	(7.765)	0	0	0
2014/09/19	R204	06/08/2015	8.41	Put	Bond Future	453.8900	0.4539	411.3500	0.4113	(9.372)	0	0	699
2014/09/19	R204	06/08/2015	7.75	Call	Bond Future	1,798.3800	1.7984	1,914.8100	1.9148	6.474	0	0	0
2014/09/19	R204	06/08/2015	7.76	Call	Bond Future	1,816.2300	1.8162	1,933.2900	1.9333	6.445	0	0	0
2014/09/19	R207	06/11/2014	7.36	Put	Bond Future	1,242.0900	1.2421	1,141.1000	1.1411	(8.131)	0	0	0
2014/09/19	R207	06/11/2014			Bond Future	7.5832	100.9242	7.5505	101.0607	(0.430)	0.0000	0.0000	35,188
2014/09/19	R207	06/11/2014	7.35	Put	Bond Future	1,272.2600	1.2723	1,170.1400	1.1701	(8.027)	0	0	0
2014/09/19	R207	06/11/2014	7.36	Call	Bond Future	303.3100	0.3033	338.8600	0.3389	11.721	0	0	0
2014/09/19	R207	06/11/2014	7.34	Call	Bond Future	279.3600	0.2794	312.6800	0.3127	11.927	0	0	0
2014/09/19	R207	06/11/2014	7.35	Call	Bond Future	291.1600	0.2912	325.5800	0.3256	11.822	0	0	0
2014/09/19	R207	06/11/2014	7.34	Put	Bond Future	1,302.8000	1.3028	1,199.5800	1.1996	(7.923)	0	0	0
2014/09/19	R207	05/02/2015	8.49	Put	Bond Future	198.6300	0.1986	179.2100	0.1792	(9.777)	0	0	0
2014/09/19	R207	05/02/2015			Bond Future	7.6558	98.8723	7.6215	99.0097	(0.448)	0.0000	0.0000	0
2014/09/19	R207	05/02/2015	8.51	Put	Bond Future	189.0900	0.1891	170.4300	0.1704	(9.868)	0	0	0
2014/09/19	R207	05/02/2015	8.50	Call	Bond Future	3,503.2400	3.5032	3,621.6000	3.6216	3.379	0	0	0
2014/09/19	R207	05/02/2015	8.51	Call	Bond Future	3,536.9000	3.5369	3,655.6400	3.6556	3.357	0	0	0
2014/09/19	R207	05/02/2015	8.49	Call	Bond Future	3,469.6600	3.4697	3,587.6400	3.5876	3.400	0	0	0
2014/09/19	R207	05/02/2015	8.50	Put	Bond Future	193.8100	0.1938	174.7700	0.1748	(9.824)	0	0	0
2014/09/19	R207	07/05/2015			Bond Future	7.7051	100.5685	7.6686	100.7082	(0.473)	0.0000	0.0000	0
2014/09/19	R207	07/05/2015	8.25	Call	Bond Future	2,795.2500	2.7952	2,892.0800	2.8921	3.464	0	0	0
2014/09/19	R207	07/05/2015	7.73	Call	Bond Future	1,571.1000	1.5711	1,641.0700	1.6411	4.454	0	0	66
2014/09/19	R207	07/05/2015	8.24	Put	Bond Future	747.6500	0.7477	704.4100	0.7044	(5.783)	0	0	0
2014/09/19	R207	07/05/2015	8.26	Put	Bond Future	726.2400	0.7262	683.9300	0.6839	(5.826)	0	0	0
2014/09/19	R207	07/05/2015	7.73	Put	Bond Future	1,475.7400	1.4757	1,406.1000	1.4061	(4.719)	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
2014/09/19	R207	07/05/2015	8.25	Put	Bond Future	737.0200		0.7370	694.2400	0.6942	(5.804)	0	0	0
2014/09/19	R207	07/05/2015	8.26	Call	Bond Future	2,821.7500		2.8218	2,919.0500	2.9190	3.448	0	0	0
2014/09/19	R207	07/05/2015	8.24	Call	Bond Future	2,768.5900		2.7686	2,864.9600	2.8650	3.481	0	0	0
2014/09/19	R207	06/08/2015	7.76	Call	Bond Future	1,880.5700		1.8806	1,951.6800	1.9517	3.781	0	0	0
2014/09/19	R207	06/08/2015			Bond Future	7.7063		98.8592	7.6684	98.9979	(0.492)	0.0000	0.0000	0
2014/09/19	R207	06/08/2015	7.74	Call	Bond Future	1,841.8900		1.8419	1,912.1000	1.9121	3.812	0	0	0
2014/09/19	R207	06/08/2015	7.75	Call	Bond Future	1,860.9900		1.8610	1,931.6500	1.9316	3.797	0	0	0
2014/09/19	R207	06/08/2015	7.46	Call	Bond Future	1,348.1300		1.3481	1,405.6000	1.4056	4.263	0	0	70
2014/09/19	R207	06/08/2015	7.74	Put	Bond Future	1,719.0400		1.7190	1,650.5500	1.6506	(3.984)	0	0	0
2014/09/19	R207	06/08/2015	7.76	Put	Bond Future	1,684.8100		1.6848	1,617.2200	1.6172	(4.012)	0	0	0
2014/09/19	R207	06/08/2015	7.46	Put	Bond Future	2,252.9300		2.2529	2,171.7000	2.1717	(3.606)	0	0	0
2014/09/19	R207	06/08/2015	7.75	Put	Bond Future	1,701.6700		1.7017	1,633.6300	1.6336	(3.998)	0	0	0
2014/09/19	R208	06/11/2014	7.46	Call	Bond Future	281.8600		0.2819	315.6200	0.3156	11.978	0	0	0
2014/09/19	R208	06/11/2014			Bond Future	7.7417		95.8448	7.7094	96.0009	(0.418)	0.0000	0.0000	42,437
2014/09/19	R208	06/11/2014	7.44	Call	Bond Future	258.6700		0.2587	290.1700	0.2902	12.178	0	0	0
2014/09/19	R208	06/11/2014	7.45	Call	Bond Future	270.0800		0.2701	302.7000	0.3027	12.078	0	0	0
2014/09/19	R208	06/11/2014	7.44	Put	Bond Future	1,724.9100		1.7249	1,600.3800	1.6004	(7.220)	0	0	0
2014/09/19	R208	06/11/2014	8.50	Put	Bond Future	32.2600		0.0323	25.1900	0.0252	(21.916)	0	0	1,520
2014/09/19	R208	06/11/2014	7.46	Put	Bond Future	1,650.0600		1.6501	1,527.7900	1.5278	(7.410)	0	0	0
2014/09/19	R208	06/11/2014	7.45	Put	Bond Future	1,687.2900		1.6873	1,563.8800	1.5639	(7.314)	0	0	0
2014/09/19	R208	06/11/2014	8.50	Call	Bond Future	3,598.4600		3.5985	3,747.4200	3.7474	4.140	0	0	0
2014/09/19	R208	05/02/2015	8.51	Call	Bond Future	3,527.3500		3.5274	3,654.4300	3.6544	3.603	0	0	0
2014/09/19	R208	05/02/2015			Bond Future	7.8121		97.3541	7.7784	97.5114	(0.432)	0.0000	0.0000	0
2014/09/19	R208	05/02/2015	8.49	Call	Bond Future	3,454.1200		3.4541	3,580.1200	3.5801	3.648	0	0	0
2014/09/19	R208	05/02/2015	8.51	Put	Bond Future	347.8000		0.3478	317.5900	0.3176	(8.686)	0	0	0
2014/09/19	R208	05/02/2015	8.50	Put	Bond Future	355.7600		0.3558	325.0100	0.3250	(8.643)	0	0	0
2014/09/19	R208	05/02/2015	8.49	Put	Bond Future	363.8600		0.3639	332.5700	0.3326	(8.599)	0	0	0
2014/09/19	R208	05/02/2015	8.50	Call	Bond Future	3,490.6800		3.4907	3,617.2200	3.6172	3.625	0	0	0
2014/09/19	R208	07/05/2015	8.01	Call	Bond Future	2,163.7600		2.1638	2,251.9900	2.2520	4.078	0	0	0
2014/09/19	R208	07/05/2015			Bond Future	7.8579		95.6216	7.8224	95.7814	(0.452)	0.0000	0.0000	0
2014/09/19	R208	07/05/2015	7.99	Call	Bond Future	2,113.2200		2.1132	2,200.2100	2.2002	4.116	0	0	0
2014/09/19	R208	07/05/2015	8.00	Call	Bond Future	2,138.4100		2.1384	2,226.0200	2.2260	4.097	0	0	0
2014/09/19	R208	07/05/2015	7.99	Put	Bond Future	1,521.7200		1.5217	1,448.8800	1.4489	(4.787)	0	0	0
2014/09/19	R208	07/05/2015	8.00	Put	Bond Future	1,502.3100		1.5023	1,430.0900	1.4301	(4.807)	0	0	0
2014/09/19	R208	07/05/2015	8.01	Put	Bond Future	1,483.0900		1.4831	1,411.4900	1.4115	(4.828)	0	0	0
2014/09/19	R208	06/08/2015			Bond Future	7.8646		97.4632	7.8279	97.6226	(0.466)	0.0000	0.0000	0
2014/09/19	R208	06/08/2015	8.00	Call	Bond Future	2,392.2600		2.3923	2,478.5400	2.4785	3.607	0	0	0
2014/09/19	R208	06/08/2015	8.01	Call	Bond Future	2,416.4400		2.4164	2,503.2300	2.5032	3.592	0	0	0
2014/09/19	R208	06/08/2015	8.85	Call	Bond Future	4,839.5100		4.8395	4,963.6300	4.9636	2.565	0	0	0
2014/09/19	R208	06/08/2015	7.99	Call	Bond Future	2,368.5700		2.3686	2,454.3200	2.4543	3.620	0	0	0
2014/09/19	R208	06/08/2015	8.01	Put	Bond Future	1,787.0900		1.7871	1,714.4500	1.7144	(4.065)	0	0	0
2014/09/19	R208	06/08/2015	8.00	Put	Bond Future	1,806.0200		1.8060	1,732.8700	1.7329	(4.050)	0	0	0
2014/09/19	R208	06/08/2015	7.99	Put	Bond Future	1,825.4800		1.8255	1,751.8000	1.7518	(4.036)	0	0	0
2014/09/19	R208	06/08/2015	8.85	Put	Bond Future	672.1500		0.6722	636.8400	0.6368	(5.253)	0	0	198
2014/09/19	R209	06/11/2014	8.95	Call	Bond Future	2,183.5100		2.1835	2,360.8500	2.3609	8.122	0	0	2,050
2014/09/19	R209	06/11/2014	9.50	Call	Bond Future	5,404.9300		5.4049	5,668.9900	5.6690	4.886	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
2014/09/19	R209	06/11/2014			Bond Future	8.7789	76.4897	8.7421	76.7763	(0.420)	0.0000	0.0000	28,923
2014/09/19	R209	06/11/2014	8.99	Put	Bond Future	771.1500	0.7711	670.9900	0.6710	(12.988)	0	0	0
2014/09/19	R209	06/11/2014	10.00	Call	Bond Future	8,637.7300	8.6377	8,921.8000	8.9218	3.289	0	0	0
2014/09/19	R209	06/11/2014	9.05	Put	Bond Future	634.7700	0.6348	547.5700	0.5476	(13.737)	0	0	0
2014/09/19	R209	06/11/2014	9.58	Put	Bond Future	80.2500	0.0803	63.4900	0.0635	(20.885)	0	0	907
2014/09/19	R209	06/11/2014	8.95	Put	Bond Future	873.9800	0.8740	764.7200	0.7647	(12.501)	0	0	0
2014/09/19	R209	06/11/2014	9.01	Put	Bond Future	723.3400	0.7233	627.5900	0.6276	(13.237)	0	0	0
2014/09/19	R209	06/11/2014	9.50	Put	Bond Future	114.0200	0.1140	91.4800	0.0915	(19.768)	0	0	5,500
2014/09/19	R209	06/11/2014	10.05	Call	Bond Future	8,955.3300	8.9553	9,239.9900	9.2400	3.179	0	0	0
2014/09/19	R209	06/11/2014	8.50	Call	Bond Future	593.4200	0.5934	664.0200	0.6640	11.897	0	0	5,500
2014/09/19	R209	06/11/2014	8.75	Put	Bond Future	1,548.4700	1.5485	1,390.5300	1.3905	(10.200)	0	0	0
2014/09/19	R209	06/11/2014	9.00	Put	Bond Future	746.9500	0.7469	649.0100	0.6490	(13.112)	0	0	0
2014/09/19	R209	06/11/2014	9.95	Call	Bond Future	8,318.4200	8.3184	8,601.7500	8.6017	3.406	0	0	0
2014/09/19	R209	06/11/2014	8.99	Call	Bond Future	2,381.8800	2.3819	2,568.3200	2.5683	7.827	0	0	0
2014/09/19	R209	06/11/2014	9.25	Call	Bond Future	3,836.1600	3.8362	4,071.6500	4.0717	6.139	0	0	0
2014/09/19	R209	06/11/2014	10.05	Put	Bond Future	6.8800	0.0069	4.9400	0.0049	(28.198)	0	0	2,050
2014/09/19	R209	06/11/2014	10.00	Put	Bond Future	9.2400	0.0092	6.7100	0.0067	(27.381)	0	0	1,640
2014/09/19	R209	06/11/2014	9.05	Call	Bond Future	2,693.7800	2.6938	2,893.1800	2.8932	7.402	0	0	2,050
2014/09/19	R209	06/11/2014	9.58	Call	Bond Future	5,922.5200	5.9225	6,192.3600	6.1924	4.556	0	0	0
2014/09/19	R209	06/11/2014	8.75	Call	Bond Future	1,323.3300	1.3233	1,451.9900	1.4520	9.722	0	0	2,200
2014/09/19	R209	06/11/2014	9.00	Call	Bond Future	2,432.6800	2.4327	2,621.3400	2.6213	7.755	0	0	1,640
2014/09/19	R209	06/11/2014	9.25	Put	Bond Future	312.8400	0.3128	261.7300	0.2617	(16.337)	0	0	2,200
2014/09/19	R209	06/11/2014	8.50	Put	Bond Future	2,806.1800	2.8062	2,590.1800	2.5902	(7.697)	0	0	0
2014/09/19	R209	06/11/2014	9.01	Call	Bond Future	2,483.9600	2.4840	2,674.8100	2.6748	7.683	0	0	0
2014/09/19	R209	06/11/2014	9.95	Put	Bond Future	12.3300	0.0123	9.0600	0.0091	(26.521)	0	0	2,050
2014/09/19	R209	05/02/2015	9.00	Put	Bond Future	1,983.2600	1.9833	1,858.5600	1.8586	(6.288)	0	0	0
2014/09/19	R209	05/02/2015			Bond Future	8.8382	77.6941	8.8004	77.9843	(0.427)	0.0000	0.0000	0
2014/09/19	R209	05/02/2015	9.25	Call	Bond Future	4,365.3200	4.3653	4,562.3600	4.5624	4.514	0	0	0
2014/09/19	R209	05/02/2015	9.26	Call	Bond Future	4,414.7200	4.4147	4,612.9300	4.6129	4.490	0	0	0
2014/09/19	R209	05/02/2015	9.25	Put	Bond Future	1,305.8400	1.3058	1,212.6700	1.2127	(7.135)	0	0	0
2014/09/19	R209	05/02/2015	9.24	Call	Bond Future	4,316.3000	4.3163	4,512.1600	4.5122	4.538	0	0	0
2014/09/19	R209	05/02/2015	9.00	Call	Bond Future	3,208.8600	3.2089	3,374.3700	3.3744	5.158	0	0	0
2014/09/19	R209	05/02/2015	9.24	Put	Bond Future	1,328.8200	1.3288	1,234.4700	1.2345	(7.100)	0	0	0
2014/09/19	R209	05/02/2015	9.26	Put	Bond Future	1,283.3500	1.2834	1,191.3500	1.1914	(7.169)	0	0	0
2014/09/19	R209	07/05/2015			Bond Future	8.8847	75.8768	8.8460	76.1717	(0.436)	0.0000	0.0000	0
2014/09/19	R209	07/05/2015	8.99	Put	Bond Future	3,004.6800	3.0047	2,869.4500	2.8694	(4.501)	0	0	0
2014/09/19	R209	07/05/2015	9.01	Put	Bond Future	2,935.8900	2.9359	2,802.7200	2.8027	(4.536)	0	0	0
2014/09/19	R209	07/05/2015	9.00	Put	Bond Future	2,970.0100	2.9700	2,835.8100	2.8358	(4.519)	0	0	0
2014/09/19	R209	07/05/2015	8.99	Call	Bond Future	3,797.7000	3.7977	3,957.4500	3.9575	4.206	0	0	0
2014/09/19	R209	07/05/2015	9.00	Call	Bond Future	3,837.7000	3.8377	3,998.4800	3.9985	4.189	0	0	0
2014/09/19	R209	07/05/2015	9.01	Call	Bond Future	3,878.1400	3.8781	4,039.9500	4.0400	4.172	0	0	0
2014/09/19	R209	06/08/2015	8.99	Put	Bond Future	3,749.7400	3.7497	3,610.8100	3.6108	(3.705)	0	0	0
2014/09/19	R209	06/08/2015			Bond Future	8.9131	77.3387	8.8737	77.6366	(0.442)	0.0000	0.0000	0
2014/09/19	R209	06/08/2015	9.01	Put	Bond Future	3,678.9600	3.6790	3,541.7800	3.5418	(3.729)	0	0	0
2014/09/19	R209	06/08/2015	9.90	Call	Bond Future	8,395.8800	8.3959	8,622.8400	8.6228	2.703	0	0	0
2014/09/19	R209	06/08/2015	9.00	Call	Bond Future	4,365.3400	4.3653	4,525.1800	4.5252	3.662	0	0	0
2014/09/19	R209	06/08/2015	9.01	Call	Bond Future	4,404.6100	4.4046	4,565.3200	4.5653	3.649	0	0	0
2014/09/19	R209	06/08/2015	8.99	Call	Bond Future	4,326.5200	4.3265	4,485.4800	4.4855	3.674	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
2014/09/19	R209	06/08/2015	9.00	Put	Bond Future	3,714.0700	3.7141	3,576.0200	3.5760	(3.717)	0	0	0
2014/09/19	R209	06/08/2015	9.90	Put	Bond Future	1,482.5400	1.4825	1,411.6100	1.4116	(4.784)	0	0	2,914
2014/09/19	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R210	06/11/2014			Bond Future	172.5559	172.5559	172.3480	172.3480	(0.120)	0.0000	0.0000	642
2014/09/19	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R210	06/11/2014	169.00	Call	Bond Future	3,555.9400	3.5559	3,348.0200	3.3480	(5.847)	0	0	0
2014/09/19	R210	06/11/2014	169.01	Call	Bond Future	3,545.9400	3.5459	3,338.0200	3.3380	(5.864)	0	0	0
2014/09/19	R210	06/11/2014	168.99	Call	Bond Future	3,565.9400	3.5659	3,358.0200	3.3580	(5.831)	0	0	0
2014/09/19	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R210	05/02/2015			Bond Future	175.2943	175.2943	175.0810	175.0810	(0.122)	0.0000	0.0000	0
2014/09/19	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R210	05/02/2015	175.01	Call	Bond Future	284.2900	0.2843	71.0200	0.0710	(75.018)	0	0	0
2014/09/19	R210	05/02/2015	174.99	Call	Bond Future	304.2900	0.3043	91.0200	0.0910	(70.088)	0	0	0
2014/09/19	R210	05/02/2015	175.00	Call	Bond Future	294.2900	0.2943	81.0200	0.0810	(72.469)	0	0	0
2014/09/19	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R211	06/11/2014	130.00	Call	Bond Future	2,386.3100	2.3863	2,371.7300	2.3717	(0.611)	0	0	0
2014/09/19	R211	06/11/2014	130.01	Call	Bond Future	2,376.3100	2.3763	2,361.7300	2.3617	(0.614)	0	0	0
2014/09/19	R211	06/11/2014			Bond Future	132.3863	132.3863	132.3717	132.3717	(0.011)	0.0000	0.0000	1,120
2014/09/19	R211	06/11/2014	129.99	Call	Bond Future	2,396.3100	2.3963	2,381.7300	2.3817	(0.608)	0	0	0
2014/09/19	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R211	05/02/2015			Bond Future	132.8815	132.8815	132.8650	132.8650	(0.012)	0.0000	0.0000	0
2014/09/19	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R211	05/02/2015	132.99	Put	Bond Future	108.4600	0.1085	124.9700	0.1250	15.222	0	0	0
2014/09/19	R211	05/02/2015	133.01	Put	Bond Future	128.4600	0.1285	144.9700	0.1450	12.852	0	0	0
2014/09/19	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R211	05/02/2015	133.00	Put	Bond Future	118.4600	0.1185	134.9700	0.1350	13.937	0	0	0
2014/09/19	R212	06/11/2014			Bond Future	136.8928	136.8928	136.8841	136.8841	(0.006)	0.0000	0.0000	14,864
2014/09/19	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R212	06/11/2014	135.00	Call	Bond Future	1,892.8200	1.8928	1,884.0700	1.8841	(0.462)	0	0	0
2014/09/19	R212	06/11/2014	135.01	Call	Bond Future	1,882.8200	1.8828	1,874.0700	1.8741	(0.465)	0	0	0
2014/09/19	R212	06/11/2014	134.99	Call	Bond Future	1,902.8200	1.9028	1,894.0700	1.8941	(0.460)	0	0	0
2014/09/19	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R212	05/02/2015			Bond Future	137.3028	137.3028	137.2922	137.2922	(0.008)	0.0000	0.0000	0
2014/09/19	R212	05/02/2015	137.99	Put	Bond Future	687.2400	0.6872	697.8100	0.6978	1.538	0	0	0
2014/09/19	R212	05/02/2015	138.01	Put	Bond Future	707.2400	0.7072	717.8100	0.7178	1.495	0	0	0
2014/09/19	R212	05/02/2015	138.00	Put	Bond Future	697.2400	0.6972	707.8100	0.7078	1.516	0	0	0
2014/09/19	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/19	R213	06/11/2014	8.84	Call	Bond Future	2,273.6100	2.2736	2,429.9300	2.4299	6.875	0	0	0
2014/09/19	R213	06/11/2014	8.85	Put	Bond Future	773.9900	0.7740	683.8200	0.6838	(11.650)	0	0	0
2014/09/19	R213	06/11/2014			Bond Future	8.6475	87.1155	8.6156	87.3640	(0.370)	0.0000	0.0000	28,658
2014/09/19	R213	06/11/2014	8.85	Call	Bond Future	2,324.1200	2.3241	2,482.4500	2.4825	6.812	0	0	0
2014/09/19	R213	06/11/2014	8.86	Call	Bond Future	2,375.1600	2.3752	2,535.4700	2.5355	6.749	0	0	0
2014/09/19	R213	06/11/2014	8.84	Put	Bond Future	799.0900	0.7991	706.9100	0.7069	(11.536)	0	0	0
2014/09/19	R213	06/11/2014	8.86	Put	Bond Future	749.5100	0.7495	661.3200	0.6613	(11.766)	0	0	0
2014/09/19	R213	05/02/2015	9.26	Put	Bond Future	996.1100	0.9961	927.8300	0.9278	(6.855)	0	0	0
2014/09/19	R213	05/02/2015			Bond Future	8.7129	88.4872	8.6801	88.7386	(0.377)	0.0000	0.0000	0
2014/09/19	R213	05/02/2015	9.25	Put	Bond Future	1,014.6800	1.0147	945.4500	0.9455	(6.823)	0	0	0
2014/09/19	R213	05/02/2015	9.24	Put	Bond Future	1,033.5300	1.0335	963.3500	0.9633	(6.790)	0	0	0
2014/09/19	R213	05/02/2015	9.25	Call	Bond Future	4,983.0400	4.9830	5,165.1700	5.1652	3.655	0	0	0
2014/09/19	R213	05/02/2015	9.26	Call	Bond Future	5,035.8200	5.0358	5,218.9000	5.2189	3.636	0	0	0
2014/09/19	R213	05/02/2015	9.24	Call	Bond Future	4,930.4500	4.9305	5,111.6300	5.1116	3.675	0	0	0
2014/09/19	R213	07/05/2015	8.74	Call	Bond Future	3,305.7100	3.3057	3,430.7700	3.4308	3.783	0	0	0
2014/09/19	R213	07/05/2015	8.75	Put	Bond Future	3,424.2900	3.4243	3,294.7500	3.2948	(3.783)	0	0	0
2014/09/19	R213	07/05/2015			Bond Future	8.7608	86.4574	8.7270	86.7129	(0.385)	0.0000	0.0000	0
2014/09/19	R213	07/05/2015	8.75	Call	Bond Future	3,343.0300	3.3430	3,469.0000	3.4690	3.768	0	0	0
2014/09/19	R213	07/05/2015	8.76	Call	Bond Future	3,380.8400	3.3808	3,507.7200	3.5077	3.753	0	0	0
2014/09/19	R213	07/05/2015	8.74	Put	Bond Future	3,462.6700	3.4627	3,332.2200	3.3322	(3.767)	0	0	0
2014/09/19	R213	07/05/2015	8.76	Put	Bond Future	3,386.5000	3.3865	3,257.8700	3.2579	(3.798)	0	0	0
2014/09/19	R214	06/11/2014	9.20	Call	Bond Future	3,187.1600	3.1872	3,408.9900	3.4090	6.960	0	0	2,500
2014/09/19	R214	06/11/2014	9.64	Call	Bond Future	5,987.1100	5.9871	6,267.1300	6.2671	4.677	0	0	0
2014/09/19	R214	06/11/2014			Bond Future	8.8646	77.3266	8.8277	77.6269	(0.416)	0.0000	0.0000	6,066
2014/09/19	R214	06/11/2014	9.20	Put	Bond Future	543.3600	0.5434	464.8600	0.4649	(14.447)	0	0	0
2014/09/19	R214	06/11/2014	9.65	Call	Bond Future	6,053.8200	6.0538	6,334.5500	6.3346	4.637	0	0	0
2014/09/19	R214	06/11/2014	9.66	Call	Bond Future	6,120.5700	6.1206	6,402.0000	6.4020	4.598	0	0	0
2014/09/19	R214	06/11/2014	9.80	Call	Bond Future	7,056.3300	7.0563	7,345.5300	7.3455	4.098	0	0	0
2014/09/19	R214	06/11/2014	9.64	Put	Bond Future	100.5000	0.1005	80.1900	0.0802	(20.209)	0	0	0
2014/09/19	R214	06/11/2014	9.66	Put	Bond Future	92.2900	0.0923	73.3900	0.0734	(20.479)	0	0	0
2014/09/19	R214	06/11/2014	9.65	Put	Bond Future	96.3200	0.0963	76.7200	0.0767	(20.349)	0	0	0
2014/09/19	R214	06/11/2014	9.80	Put	Bond Future	49.7600	0.0498	38.6300	0.0386	(22.367)	0	0	2,500
2014/09/19	R214	05/02/2015	9.50	Call	Bond Future	5,427.5500	5.4275	5,652.2500	5.6523	4.140	0	0	0
2014/09/19	R214	05/02/2015			Bond Future	8.9250	78.5443	8.8872	78.8483	(0.423)	0.0000	0.0000	0
2014/09/19	R214	05/02/2015	9.51	Call	Bond Future	5,481.4500	5.4814	5,707.2300	5.7072	4.119	0	0	0
2014/09/19	R214	05/02/2015	9.50	Put	Bond Future	1,038.7300	1.0387	959.4100	0.9594	(7.636)	0	0	0
2014/09/19	R214	05/02/2015	9.49	Call	Bond Future	5,373.6500	5.3737	5,597.2900	5.5973	4.162	0	0	0
2014/09/19	R214	05/02/2015	9.49	Put	Bond Future	1,057.5000	1.0575	977.1200	0.9771	(7.601)	0	0	0
2014/09/19	R214	05/02/2015	9.51	Put	Bond Future	1,020.0800	1.0201	941.8400	0.9418	(7.670)	0	0	0
2014/09/19	R214	07/05/2015			Bond Future	8.9701	76.5973	8.9313	76.9065	(0.432)	0.0000	0.0000	0
2014/09/19	R214	07/05/2015	9.15	Call	Bond Future	4,374.3600	4.3744	4,549.5100	4.5495	4.004	0	0	0
2014/09/19	R214	07/05/2015	9.16	Call	Bond Future	4,417.5500	4.4175	4,593.7300	4.5937	3.988	0	0	0
2014/09/19	R214	07/05/2015	9.14	Put	Bond Future	3,000.6800	3.0007	2,865.6400	2.8656	(4.500)	0	0	0
2014/09/19	R214	07/05/2015	9.16	Put	Bond Future	2,932.7800	2.9328	2,799.8100	2.7998	(4.534)	0	0	0
2014/09/19	R214	07/05/2015	9.15	Put	Bond Future	2,966.5700	2.9666	2,832.5700	2.8326	(4.517)	0	0	0
2014/09/19	R214	07/05/2015	9.14	Call	Bond Future	4,331.3600	4.3314	4,505.4700	4.5055	4.020	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
2014/09/19	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R248	06/11/2014			Bond Future	8.9102	100.0177	8.8733	100.4051	(0.415)	0.0000	0.0000	29,570
2014/09/19	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R248	06/11/2014	9.72	Call	Bond Future	7,858.5200	7.8585	8,245.9000	8.2459	4.929	0	0	0
2014/09/19	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R248	06/11/2014	9.73	Call	Bond Future	7,948.4900	7.9485	8,335.8700	8.3359	4.874	0	0	0
2014/09/19	R248	06/11/2014	9.74	Call	Bond Future	8,038.3000	8.0383	8,425.6800	8.4257	4.819	0	0	0
2014/09/19	R248	05/02/2015			Bond Future	8.9720	101.5926	8.9341	101.9848	(0.422)	0.0000	0.0000	1,277
2014/09/19	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R248	05/02/2015	9.50	Call	Bond Future	5,189.2000	5.1892	5,581.3700	5.5814	7.557	0	0	0
2014/09/19	R248	05/02/2015	9.51	Call	Bond Future	5,282.7200	5.2827	5,674.8900	5.6749	7.424	0	0	0
2014/09/19	R248	05/02/2015	9.49	Call	Bond Future	5,095.5000	5.0955	5,487.6700	5.4877	7.696	0	0	0
2014/09/19	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R248	07/05/2015			Bond Future	9.0185	98.9009	8.9796	99.2996	(0.431)	0.0000	0.0000	0
2014/09/19	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/19	R248	07/05/2015	9.26	Call	Bond Future	2,413.5800	2.4136	2,812.3400	2.8123	16.522	0	0	0
2014/09/19	R248	07/05/2015	9.24	Call	Bond Future	2,217.7800	2.2178	2,616.5400	2.6165	17.980	0	0	0
2014/09/19	R248	07/05/2015	9.25	Call	Bond Future	2,315.7700	2.3158	2,714.5300	2.7145	17.219	0	0	0

**Total**

**437641**