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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/09/2014 TO 23/09/2014

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
2014/09/23	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	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
2014/09/23	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	2025	06/11/2014	117.01	Call	Bond Future	171.7600	0.1718	271.3300	0.2713	57.970	0	0	0
2014/09/23	2025	06/11/2014			Bond Future	117.1818	117.1818	117.2813	117.2813	0.085	0.0000	0.0000	16
2014/09/23	2025	06/11/2014	116.99	Call	Bond Future	191.7600	0.1918	291.3300	0.2913	51.924	0	0	0
2014/09/23	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2025	06/11/2014	117.00	Call	Bond Future	181.7600	0.1818	281.3300	0.2813	54.781	0	0	0
2014/09/23	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2025	05/02/2015			Bond Future	117.8810	117.8810	117.9810	117.9810	0.085	0.0000	0.0000	0
2014/09/23	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2025	05/02/2015	118.99	Put	Bond Future	1,108.9500	1.1089	1,009.0000	1.0090	(9.013)	0	0	0
2014/09/23	2025	05/02/2015	119.01	Put	Bond Future	1,128.9500	1.1289	1,029.0000	1.0290	(8.853)	0	0	0
2014/09/23	2025	05/02/2015	119.00	Put	Bond Future	1,118.9500	1.1189	1,019.0000	1.0190	(8.932)	0	0	0
2014/09/23	2030	06/11/2014	9.01	Call	Bond Future	3,280.9300	3.2809	3,217.3400	3.2173	(1.938)	0	0	0
2014/09/23	2030	06/11/2014			Bond Future	8.5949	97.2199	8.6027	97.1563	0.091	0.0000	0.0000	4,663
2014/09/23	2030	06/11/2014	8.99	Call	Bond Future	3,126.6000	3.1266	3,063.0100	3.0630	(2.034)	0	0	0
2014/09/23	2030	06/11/2014	9.00	Call	Bond Future	3,203.8100	3.2038	3,140.2200	3.1402	(1.985)	0	0	0
2014/09/23	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2030	05/02/2015			Bond Future	8.6595	94.7408	8.6677	94.6753	0.095	0.0000	0.0000	0
2014/09/23	2030	05/02/2015	9.25	Call	Bond Future	4,548.2600	4.5483	4,482.8000	4.4828	(1.439)	0	0	0
2014/09/23	2030	05/02/2015	9.24	Call	Bond Future	4,473.8600	4.4739	4,408.4000	4.4084	(1.463)	0	0	0
2014/09/23	2030	05/02/2015	9.26	Call	Bond Future	4,622.5700	4.6226	4,557.1100	4.5571	(1.416)	0	0	0
2014/09/23	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2030	07/05/2015			Bond Future	8.7115	96.3710	8.7202	96.3027	0.100	0.0000	0.0000	0
2014/09/23	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2030	07/05/2015	8.74	Call	Bond Future	223.5500	0.2236	155.2100	0.1552	(30.570)	0	0	0
2014/09/23	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2030	07/05/2015	8.75	Call	Bond Future	301.9200	0.3019	233.5800	0.2336	(22.635)	0	0	0
2014/09/23	2030	07/05/2015	8.76	Call	Bond Future	380.1900	0.3802	311.8500	0.3118	(17.975)	0	0	0

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2014/09/23	2037	06/11/2014	9.69	Call	Bond Future	7,798.7700		7.7988	7,580.2900	7.5803	(2.801)	0	0	0
2014/09/23	2037	06/11/2014	9.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2037	06/11/2014			Bond Future	8.8083		99.3723	8.8314	99.1538	0.263	0.0000	0.0000	7,248
2014/09/23	2037	06/11/2014	9.70	Call	Bond Future	7,881.3800		7.8814	7,662.9000	7.6629	(2.772)	0	0	0
2014/09/23	2037	06/11/2014	9.71	Call	Bond Future	7,963.8700		7.9639	7,745.3900	7.7454	(2.743)	0	0	0
2014/09/23	2037	06/11/2014	9.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2037	06/11/2014	9.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2037	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2037	05/02/2015			Bond Future	8.8702		96.6767	8.8941	96.4538	0.270	0.0000	0.0000	3,280
2014/09/23	2037	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2037	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2037	05/02/2015	9.50	Call	Bond Future	5,603.6100		5.6036	5,380.7600	5.3808	(3.977)	0	0	0
2014/09/23	2037	05/02/2015	9.51	Call	Bond Future	5,688.3500		5.6884	5,465.5000	5.4655	(3.918)	0	0	0
2014/09/23	2037	05/02/2015	9.49	Call	Bond Future	5,518.7400		5.5187	5,295.8900	5.2959	(4.038)	0	0	0
2014/09/23	2037	07/05/2015	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2037	07/05/2015			Bond Future	8.9208		98.3403	8.9456	98.1118	0.278	0.0000	0.0000	0
2014/09/23	2037	07/05/2015	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2037	07/05/2015	9.01	Call	Bond Future	817.6500		0.8177	589.1700	0.5892	(27.943)	0	0	0
2014/09/23	2037	07/05/2015	8.99	Call	Bond Future	635.3200		0.6353	406.8400	0.4068	(35.963)	0	0	0
2014/09/23	2037	07/05/2015	9.00	Call	Bond Future	726.5500		0.7266	498.0700	0.4981	(31.447)	0	0	0
2014/09/23	2037	07/05/2015	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2038	06/11/2014	120.01	Call	Bond Future	2,253.3900		2.2534	2,580.0600	2.5801	14.497	0	0	0
2014/09/23	2038	06/11/2014			Bond Future	122.2634		122.2634	122.5901	122.5901	0.267	0.0000	0.0000	1,860
2014/09/23	2038	06/11/2014	119.99	Call	Bond Future	2,273.3900		2.2734	2,600.0600	2.6001	14.369	0	0	0
2014/09/23	2038	06/11/2014	120.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2038	06/11/2014	120.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2038	06/11/2014	119.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2038	06/11/2014	120.00	Call	Bond Future	2,263.3900		2.2634	2,590.0600	2.5901	14.433	0	0	0
2014/09/23	2038	05/02/2015	123.00	Call	Bond Future	0.0000		0.0000	229.2000	0.2292	100.000	0	0	0
2014/09/23	2038	05/02/2015			Bond Future	122.8984		122.8984	123.2292	123.2292	0.269	0.0000	0.0000	0
2014/09/23	2038	05/02/2015	123.01	Call	Bond Future	0.0000		0.0000	219.2000	0.2192	100.000	0	0	0
2014/09/23	2038	05/02/2015	122.99	Put	Bond Future	91.5500		0.0915	0.0000	0.0000	(100.000)	0	0	0
2014/09/23	2038	05/02/2015	123.01	Put	Bond Future	111.5500		0.1115	0.0000	0.0000	(100.000)	0	0	0
2014/09/23	2038	05/02/2015	122.99	Call	Bond Future	0.0000		0.0000	239.2000	0.2392	100.000	0	0	0
2014/09/23	2038	05/02/2015	123.00	Put	Bond Future	101.5500		0.1015	0.0000	0.0000	(100.000)	0	0	0
2014/09/23	2044	06/11/2014			Bond Future	8.8719		101.1601	8.8901	100.9739	0.205	0.0000	0.0000	3,123
2014/09/23	2044	06/11/2014	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2044	06/11/2014	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2044	06/11/2014	8.99	Call	Bond Future	1,199.9500		1.2000	1,013.7500	1.0138	(15.517)	0	0	0
2014/09/23	2044	06/11/2014	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2044	06/11/2014	9.00	Call	Bond Future	1,300.4400		1.3004	1,114.2400	1.1142	(14.318)	0	0	0
2014/09/23	2044	06/11/2014	9.01	Call	Bond Future	1,400.7400		1.4007	1,214.5400	1.2145	(13.293)	0	0	0
2014/09/23	2044	05/02/2015	9.00	Call	Bond Future	691.6500		0.6917	501.5000	0.5015	(27.492)	0	0	0
2014/09/23	2044	05/02/2015			Bond Future	8.9314		98.3674	8.9502	98.1772	0.210	0.0000	0.0000	0
2014/09/23	2044	05/02/2015	9.01	Call	Bond Future	791.7600		0.7918	601.6100	0.6016	(24.016)	0	0	0
2014/09/23	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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2014/09/23	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2044	05/02/2015	8.99	Call	Bond Future	591.3600	0.5914	401.2100	0.4012	(32.155)	0	0	0
2014/09/23	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2044	07/05/2015			Bond Future	8.9802	100.0601	8.9996	99.8650	0.217	0.0000	0.0000	0
2014/09/23	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	96.5200	0.0965	100.000	0	0	0
2014/09/23	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2044	07/05/2015	9.01	Call	Bond Future	298.6800	0.2987	103.5600	0.1036	(65.327)	0	0	0
2014/09/23	2044	07/05/2015	8.99	Call	Bond Future	98.6000	0.0986	0.0000	0.0000	(100.000)	0	0	0
2014/09/23	2044	07/05/2015	9.00	Call	Bond Future	198.7200	0.1987	3.6000	0.0036	(98.188)	0	0	0
2014/09/23	2046	06/11/2014	104.45	Call	Bond Future	19,181.4500	19.1814	19,172.8800	19.1729	(0.045)	0	0	0
2014/09/23	2046	06/11/2014			Bond Future	123.6315	123.6315	123.6229	123.6229	(0.007)	0.0000	0.0000	5,389
2014/09/23	2046	06/11/2014	104.43	Call	Bond Future	19,201.4500	19.2014	19,192.8800	19.1929	(0.045)	0	0	0
2014/09/23	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2046	06/11/2014	104.44	Call	Bond Future	19,191.4500	19.1914	19,182.8800	19.1829	(0.045)	0	0	0
2014/09/23	2046	05/02/2015			Bond Future	125.5894	125.5894	125.5797	125.5797	(0.008)	0.0000	0.0000	0
2014/09/23	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2046	05/02/2015	123.99	Call	Bond Future	1,599.3700	1.5994	1,589.6500	1.5897	(0.608)	0	0	0
2014/09/23	2046	05/02/2015	124.01	Call	Bond Future	1,579.3700	1.5794	1,569.6500	1.5697	(0.615)	0	0	0
2014/09/23	2046	05/02/2015	124.00	Call	Bond Future	1,589.3700	1.5894	1,579.6500	1.5797	(0.612)	0	0	0
2014/09/23	2050	06/11/2014			Bond Future	131.6103	131.6103	131.6016	131.6016	(0.007)	0.0000	0.0000	2,640
2014/09/23	2050	06/11/2014	126.00	Call	Bond Future	5,610.2800	5.6103	5,601.6000	5.6016	(0.155)	0	0	0
2014/09/23	2050	06/11/2014	126.01	Call	Bond Future	5,600.2800	5.6003	5,591.6000	5.5916	(0.155)	0	0	0
2014/09/23	2050	06/11/2014	125.99	Call	Bond Future	5,620.2800	5.6203	5,611.6000	5.6116	(0.154)	0	0	0
2014/09/23	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2050	05/02/2015			Bond Future	132.2466	132.2466	132.2366	132.2366	(0.008)	0.0000	0.0000	0
2014/09/23	2050	05/02/2015	130.01	Call	Bond Future	2,236.6200	2.2366	2,226.5900	2.2266	(0.448)	0	0	0
2014/09/23	2050	05/02/2015	129.99	Call	Bond Future	2,256.6200	2.2566	2,246.5900	2.2466	(0.444)	0	0	0
2014/09/23	2050	05/02/2015	130.00	Call	Bond Future	2,246.6200	2.2466	2,236.5900	2.2366	(0.446)	0	0	0
2014/09/23	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	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
2014/09/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	AL12	06/11/2014			Index Future	516.5560	516.5560	516.1490	516.1490	(0.079)	0.0000	0.0000	0
2014/09/23	AL12	05/02/2015			Index Future	524.6720	524.6720	524.2570	524.2570	(0.079)	0.0000	0.0000	0
2014/09/23	AL12	07/05/2015			Index Future	533.6810	533.6810	533.2560	533.2560	(0.080)	0.0000	0.0000	0
2014/09/23	AL37	06/11/2014			Index Future	437.2220	437.2220	437.2990	437.2990	0.018	0.0000	0.0000	3
2014/09/23	AL37	05/02/2015			Index Future	444.0920	444.0920	444.1680	444.1680	0.017	0.0000	0.0000	0
2014/09/23	AL7T	06/11/2014			Index Future	515.5200	515.5200	515.6180	515.6180	0.019	0.0000	0.0000	4
2014/09/23	AL7T	05/02/2015			Index Future	523.6190	523.6190	523.7180	523.7180	0.019	0.0000	0.0000	0
2014/09/23	ALBI	06/11/2014			Index Future	469.5000	469.5000	469.3520	469.3520	(0.032)	0.0000	0.0000	584
2014/09/23	ALBI	05/02/2015			Index Future	476.8770	476.8770	476.7250	476.7250	(0.032)	0.0000	0.0000	65
2014/09/23	ALBI	07/05/2015			Index Future	485.0650	485.0650	484.9070	484.9070	(0.033)	0.0000	0.0000	0
2014/09/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	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
2014/09/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/09/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/23	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	EL28	06/11/2014			Bond Future	123.0371	123.0371	123.3147	123.3147	0.226	0.0000	0.0000	0
2014/09/23	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	EL28	06/11/2014	122.00	Call	Bond Future	1,037.1200	1.0371	1,314.6700	1.3147	26.762	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
2014/09/23	EL28	06/11/2014	122.01	Call	Bond Future	1,027.1200	1.0271	1,304.6700	1.3047	27.022	0	0	0
2014/09/23	EL28	06/11/2014	121.99	Call	Bond Future	1,047.1200	1.0471	1,324.6700	1.3247	26.506	0	0	0
2014/09/23	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	EL28	05/02/2015			Bond Future	124.9860	124.9860	125.2666	125.2666	0.224	0.0000	0.0000	0
2014/09/23	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	EL28	05/02/2015	125.99	Put	Bond Future	1,003.9700	1.0040	723.3800	0.7234	(27.948)	0	0	0
2014/09/23	EL28	05/02/2015	126.01	Put	Bond Future	1,023.9700	1.0240	743.3800	0.7434	(27.402)	0	0	0
2014/09/23	EL28	05/02/2015	126.00	Put	Bond Future	1,013.9700	1.0140	733.3800	0.7334	(27.672)	0	0	0
2014/09/23	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	ES33	06/11/2014			Bond Future	9.5522	83.3810	9.5643	83.2905	0.127	0.0000	0.0000	6,220
2014/09/23	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	ES33	06/11/2014	10.29	Call	Bond Future	5,240.6400	5.2406	5,150.1000	5.1501	(1.728)	0	0	0
2014/09/23	ES33	06/11/2014	10.30	Call	Bond Future	5,308.0900	5.3081	5,217.5500	5.2175	(1.706)	0	0	0
2014/09/23	ES33	06/11/2014	10.31	Call	Bond Future	5,375.4400	5.3754	5,284.9000	5.2849	(1.684)	0	0	0
2014/09/23	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	ES33	05/02/2015	10.00	Call	Bond Future	2,564.2700	2.5643	2,471.5800	2.4716	(3.615)	0	0	0
2014/09/23	ES33	05/02/2015			Bond Future	9.6426	84.6914	9.6552	84.5987	0.131	0.0000	0.0000	0
2014/09/23	ES33	05/02/2015	10.01	Call	Bond Future	2,634.2300	2.6342	2,541.5400	2.5415	(3.519)	0	0	0
2014/09/23	ES33	05/02/2015	9.99	Call	Bond Future	2,494.2200	2.4942	2,401.5300	2.4015	(3.716)	0	0	0
2014/09/23	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	ES33	07/05/2015			Bond Future	9.7161	82.3568	9.7293	82.2610	0.136	0.0000	0.0000	0
2014/09/23	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	ES33	07/05/2015	9.76	Call	Bond Future	317.4500	0.3175	221.6500	0.2216	(30.178)	0	0	0
2014/09/23	ES33	07/05/2015	9.74	Call	Bond Future	173.0600	0.1731	77.2600	0.0773	(55.357)	0	0	0
2014/09/23	ES33	07/05/2015	9.75	Call	Bond Future	245.3000	0.2453	149.5000	0.1495	(39.054)	0	0	0
2014/09/23	GOVI	06/11/2014	449.01	Call	GOVI	188,240.0000	18.8240	187,590.0000	18.7590	(0.345)	0	0	0
2014/09/23	GOVI	06/11/2014			GOVI	467.8340	467.8340	467.7690	467.7690	(0.014)	0.0000	0.0000	407
2014/09/23	GOVI	06/11/2014	448.99	Call	GOVI	188,440.0000	18.8440	187,790.0000	18.7790	(0.345)	0	0	0
2014/09/23	GOVI	06/11/2014	449.00	Call	GOVI	188,340.0000	18.8340	187,690.0000	18.7690	(0.345)	0	0	0
2014/09/23	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	GOVI	05/02/2015	459.99	Call	GOVI	151,940.0000	15.1940	151,270.0000	15.1270	(0.441)	0	0	0
2014/09/23	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	GOVI	05/02/2015			GOVI	475.1840	475.1840	475.1170	475.1170	(0.014)	0.0000	0.0000	48
2014/09/23	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	GOVI	05/02/2015	460.00	Call	GOVI	151,840.0000	15.1840	151,170.0000	15.1170	(0.441)	0	0	0
2014/09/23	GOVI	05/02/2015	460.01	Call	GOVI	151,740.0000	15.1740	151,070.0000	15.1070	(0.442)	0	0	0
2014/09/23	GOVI	07/05/2015	449.99	Call	GOVI	333,530.0000	33.3530	332,820.0000	33.2820	(0.213)	0	0	0
2014/09/23	GOVI	07/05/2015			GOVI	483.3430	483.3430	483.2720	483.2720	(0.015)	0.0000	0.0000	0

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2014/09/23	GOVI	07/05/2015	450.00	Call	GOVI	333,430.0000		33.3430	332,720.0000	33.2720	(0.213)	0	0	0
2014/09/23	GOVI	07/05/2015	450.01	Call	GOVI	333,330.0000		33.3330	332,620.0000	33.2620	(0.213)	0	0	0
2014/09/23	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/09/23	ICAA	06/11/2014			Can-Do Interest Rate	144.7404		144.7404	144.7190	144.7190	(0.015)	0.0000	0.0000	571
2014/09/23	IGOV	06/11/2014			Index Future	219.1320		219.1320	219.1760	219.1760	0.020	0.0000	0.0000	1,161
2014/09/23	IGOV	05/02/2015			Index Future	222.6020		222.6020	222.6460	222.6460	0.020	0.0000	0.0000	10
2014/09/23	IGOV	07/05/2015			Index Future	226.4510		226.4510	226.4940	226.4940	0.019	0.0000	0.0000	0
2014/09/23	ILBI	06/11/2014			Index Future	593.6600		593.6600	593.6430	593.6430	(0.003)	0.0000	0.0000	0
2014/09/23	ILBI	05/02/2015			Index Future	603.0680		603.0680	603.0490	603.0490	(0.003)	0.0000	0.0000	157
2014/09/23	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/09/23	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/09/23	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/09/23	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/09/23	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/09/23	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/09/23	JBAF	15/10/2014			Jibar Tradeable Future	6.1500		93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2014/09/23	JBAF	19/11/2014			Jibar Tradeable Future	6.2000		93.8000	6.2000	93.8000	0.000	0.0000	0.0000	0
2014/09/23	JBAF	17/12/2014			Jibar Tradeable Future	6.2900		93.7100	6.3100	93.6900	0.318	0.0000	0.0000	0
2014/09/23	JBAF	21/01/2015			Jibar Tradeable Future	6.3700		93.6300	6.3900	93.6100	0.314	0.0000	0.0000	0
2014/09/23	JBAF	18/02/2015			Jibar Tradeable Future	6.4800		93.5200	6.4500	93.5500	(0.463)	0.0000	0.0000	0
2014/09/23	JBAF	18/03/2015			Jibar Tradeable Future	6.5700		93.4300	6.5400	93.4600	(0.457)	0.0000	0.0000	2,850
2014/09/23	JBAF	17/06/2015			Jibar Tradeable Future	6.8400		93.1600	6.7800	93.2200	(0.877)	0.0000	0.0000	5,000
2014/09/23	JBAF	16/09/2015			Jibar Tradeable Future	7.0300		92.9700	6.9700	93.0300	(0.853)	0.0000	0.0000	0
2014/09/23	JBAF	15/12/2015			Jibar Tradeable Future	7.1900		92.8100	7.1200	92.8800	(0.974)	0.0000	0.0000	0
2014/09/23	JBAF	16/03/2016			Jibar Tradeable Future	7.3300		92.6700	7.2800	92.7200	(0.682)	0.0000	0.0000	0
2014/09/23	JBAF	15/06/2016			Jibar Tradeable Future	7.4800		92.5200	7.4200	92.5800	(0.802)	0.0000	0.0000	0
2014/09/23	JBAF	21/09/2016			Jibar Tradeable Future	7.6300		92.3700	7.5700	92.4300	(0.786)	0.0000	0.0000	0
2014/09/23	R023	06/11/2014			Bond Future	7.9282		100.4547	7.9257	100.4697	(0.032)	0.0000	0.0000	9,834
2014/09/23	R023	06/11/2014	8.59	Put	Bond Future	63.9500		0.0639	48.8300	0.0488	(23.643)	0	0	0
2014/09/23	R023	06/11/2014	8.61	Put	Bond Future	57.6800		0.0577	43.6600	0.0437	(24.307)	0	0	0
2014/09/23	R023	06/11/2014	8.59	Call	Bond Future	3,910.6400		3.9106	3,910.5400	3.9105	(0.003)	0	0	0
2014/09/23	R023	06/11/2014	8.60	Put	Bond Future	60.7400		0.0607	46.1800	0.0462	(23.971)	0	0	0

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2014/09/23	R023	06/11/2014	8.60	Call	Bond Future	3,964.0800	3.9641	3,964.5400	3.9645	0.012	0	0	0
2014/09/23	R023	06/11/2014	8.61	Call	Bond Future	4,017.6300	4.0176	4,018.6300	4.0186	0.025	0	0	0
2014/09/23	R023	05/02/2015			Bond Future	7.9977	102.0333	7.9952	102.0476	(0.031)	0.0000	0.0000	0
2014/09/23	R023	05/02/2015	8.74	Put	Bond Future	406.2200	0.4062	323.9800	0.3240	(20.245)	0	0	0
2014/09/23	R023	05/02/2015	8.75	Call	Bond Future	4,641.0700	4.6411	4,574.1600	4.5742	(1.442)	0	0	0
2014/09/23	R023	05/02/2015	8.76	Call	Bond Future	4,687.0500	4.6870	4,621.1900	4.6212	(1.405)	0	0	0
2014/09/23	R023	05/02/2015	8.74	Call	Bond Future	4,595.2300	4.5952	4,527.2600	4.5273	(1.479)	0	0	0
2014/09/23	R023	05/02/2015	8.76	Put	Bond Future	388.3400	0.3883	308.2100	0.3082	(20.634)	0	0	0
2014/09/23	R023	05/02/2015	8.75	Put	Bond Future	397.1900	0.3972	316.0100	0.3160	(20.439)	0	0	0
2014/09/23	R023	07/05/2015	8.14	Call	Bond Future	2,634.9400	2.6349	2,473.3000	2.4733	(6.134)	0	0	0
2014/09/23	R023	07/05/2015	8.15	Put	Bond Future	2,048.5600	2.0486	1,874.4100	1.8744	(8.501)	0	0	0
2014/09/23	R023	07/05/2015			Bond Future	8.0404	99.8599	8.0382	99.8727	(0.028)	0.0000	0.0000	0
2014/09/23	R023	07/05/2015	8.15	Call	Bond Future	2,665.8300	2.6658	2,504.4600	2.5045	(6.053)	0	0	0
2014/09/23	R023	07/05/2015	8.16	Call	Bond Future	2,696.9100	2.6969	2,535.8300	2.5358	(5.973)	0	0	0
2014/09/23	R023	07/05/2015	8.14	Put	Bond Future	2,073.7900	2.0738	1,899.3700	1.8994	(8.411)	0	0	0
2014/09/23	R023	07/05/2015	8.16	Put	Bond Future	2,023.5500	2.0235	1,849.6900	1.8497	(8.592)	0	0	0
2014/09/23	R023	06/08/2015	9.07	Put	Bond Future	927.9100	0.9279	811.3300	0.8113	(12.564)	0	0	911
2014/09/23	R023	06/08/2015	8.24	Call	Bond Future	3,346.7500	3.3468	3,194.8700	3.1949	(4.538)	0	0	0
2014/09/23	R023	06/08/2015			Bond Future	8.0539	101.7732	8.0523	101.7819	(0.020)	0.0000	0.0000	0
2014/09/23	R023	06/08/2015	9.07	Call	Bond Future	6,339.4700	6.3395	6,231.6700	6.2317	(1.700)	0	0	0
2014/09/23	R023	06/08/2015	8.26	Put	Bond Future	2,279.6800	2.2797	2,119.5400	2.1195	(7.025)	0	0	0
2014/09/23	R023	06/08/2015	8.25	Put	Bond Future	2,303.1300	2.3031	2,142.7200	2.1427	(6.965)	0	0	0
2014/09/23	R023	06/08/2015	8.24	Put	Bond Future	2,326.3900	2.3264	2,165.7300	2.1657	(6.906)	0	0	0
2014/09/23	R023	06/08/2015	8.25	Call	Bond Future	3,377.9400	3.3779	3,226.3100	3.2263	(4.489)	0	0	0
2014/09/23	R023	06/08/2015	8.26	Call	Bond Future	3,408.8900	3.4089	3,257.5300	3.2575	(4.440)	0	0	0
2014/09/23	R157	06/11/2014	6.19	Put	Bond Future	483.4600	0.4835	482.6700	0.4827	(0.163)	0	0	0
2014/09/23	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/09/23	R157	06/11/2014	6.21	Put	Bond Future	468.4000	0.4684	467.5700	0.4676	(0.177)	0	0	0
2014/09/23	R157	06/11/2014	6.20	Put	Bond Future	475.9100	0.4759	475.1000	0.4751	(0.170)	0	0	0
2014/09/23	R157	06/11/2014	6.21	Call	Bond Future	22.1500	0.0221	21.3200	0.0213	(3.747)	0	0	0
2014/09/23	R157	06/11/2014	6.19	Call	Bond Future	20.2000	0.0202	19.4100	0.0194	(3.911)	0	0	0
2014/09/23	R157	06/11/2014	6.20	Call	Bond Future	21.1600	0.0212	20.3500	0.0204	(3.828)	0	0	0
2014/09/23	R157	05/02/2015	8.74	Call	Bond Future	1,091.7900	1.0918	1,091.4700	1.0915	(0.029)	0	0	0
2014/09/23	R157	05/02/2015	8.75	Put	Bond Future	18.2700	0.0183	17.9600	0.0180	(1.697)	0	0	0
2014/09/23	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/09/23	R157	05/02/2015	8.74	Put	Bond Future	18.6300	0.0186	18.3100	0.0183	(1.718)	0	0	0
2014/09/23	R157	05/02/2015	8.76	Put	Bond Future	17.9200	0.0179	17.6100	0.0176	(1.730)	0	0	0
2014/09/23	R157	05/02/2015	8.75	Call	Bond Future	1,097.2400	1.0972	1,096.9300	1.0969	(0.028)	0	0	0
2014/09/23	R157	05/02/2015	8.76	Call	Bond Future	1,102.6900	1.1027	1,102.3800	1.1024	(0.028)	0	0	0
2014/09/23	R186	06/11/2014	7.70	Call	Bond Future	173.9100	0.1739	155.9300	0.1559	(10.339)	0	0	1,500
2014/09/23	R186	06/11/2014	8.14	Call	Bond Future	1,140.0500	1.1400	1,121.1800	1.1212	(1.655)	0	0	0
2014/09/23	R186	06/11/2014	8.15	Put	Bond Future	1,651.9300	1.6519	1,527.4200	1.5274	(7.537)	0	0	0
2014/09/23	R186	06/11/2014	8.53	Call	Bond Future	3,160.0000	3.1600	3,198.9800	3.1990	1.234	0	0	0
2014/09/23	R186	06/11/2014			Bond Future	8.2058	121.4850	8.1932	121.5913	(0.153)	0.0000	0.0000	48,750
2014/09/23	R186	06/11/2014	7.80	Put	Bond Future	3,801.0700	3.8011	3,672.4400	3.6724	(3.384)	0	0	0
2014/09/23	R186	06/11/2014	8.30	Call	Bond Future	1,838.7600	1.8388	1,838.1700	1.8382	(0.032)	0	0	100

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2014/09/23	R186	06/11/2014	8.50	Call	Bond Future	2,969.9200	2.9699	3,003.8000	3.0038	1.141	0	0	0
2014/09/23	R186	06/11/2014	9.17	Call	Bond Future	7,815.9700	7.8160	7,916.6000	7.9166	1.287	0	0	0
2014/09/23	R186	06/11/2014	7.70	Put	Bond Future	4,572.5500	4.5725	4,448.2600	4.4483	(2.718)	0	0	0
2014/09/23	R186	06/11/2014	8.15	Call	Bond Future	1,177.9100	1.1779	1,159.7100	1.1597	(1.545)	0	0	0
2014/09/23	R186	06/11/2014	8.45	Put	Bond Future	617.9500	0.6180	536.7400	0.5367	(13.142)	0	0	6,000
2014/09/23	R186	06/11/2014	8.53	Put	Bond Future	454.6600	0.4547	387.3300	0.3873	(14.809)	0	0	100
2014/09/23	R186	06/11/2014	8.00	Call	Bond Future	691.9600	0.6920	666.6100	0.6666	(3.664)	0	0	1,500
2014/09/23	R186	06/11/2014	8.16	Call	Bond Future	1,216.5500	1.2166	1,199.0600	1.1991	(1.438)	0	0	0
2014/09/23	R186	06/11/2014	8.60	Put	Bond Future	342.0500	0.3420	286.3500	0.2864	(16.284)	0	0	0
2014/09/23	R186	06/11/2014	8.50	Put	Bond Future	511.2300	0.5112	438.8000	0.4388	(14.168)	0	0	7,000
2014/09/23	R186	06/11/2014	7.80	Call	Bond Future	289.9400	0.2899	267.6200	0.2676	(7.698)	0	0	100
2014/09/23	R186	06/11/2014	8.30	Put	Bond Future	1,043.3600	1.0434	936.4600	0.9365	(10.246)	0	0	100
2014/09/23	R186	06/11/2014	9.17	Put	Bond Future	19.7400	0.0197	14.0600	0.0141	(28.774)	0	0	2,010
2014/09/23	R186	06/11/2014	8.14	Put	Bond Future	1,699.3800	1.6994	1,574.2000	1.5742	(7.366)	0	0	0
2014/09/23	R186	06/11/2014	8.60	Call	Bond Future	3,620.0600	3.6201	3,670.6700	3.6707	1.398	0	0	0
2014/09/23	R186	06/11/2014	8.00	Put	Bond Future	2,454.5700	2.4546	2,322.9100	2.3229	(5.364)	0	0	0
2014/09/23	R186	06/11/2014	8.16	Put	Bond Future	1,605.3500	1.6053	1,481.5500	1.4816	(7.712)	0	0	0
2014/09/23	R186	06/11/2014	8.45	Call	Bond Future	2,663.9200	2.6639	2,689.0200	2.6890	0.942	0	0	0
2014/09/23	R186	05/02/2015	9.00	Call	Bond Future	6,490.5200	6.4905	6,480.5000	6.4805	(0.154)	0	0	0
2014/09/23	R186	05/02/2015			Bond Future	8.2703	118.0983	8.2575	118.2051	(0.155)	0.0000	0.0000	540
2014/09/23	R186	05/02/2015	8.75	Call	Bond Future	4,967.6500	4.9676	4,917.3900	4.9174	(1.012)	0	0	0
2014/09/23	R186	05/02/2015	8.76	Call	Bond Future	5,025.6700	5.0257	4,977.1600	4.9772	(0.965)	0	0	0
2014/09/23	R186	05/02/2015	8.74	Call	Bond Future	4,909.6700	4.9097	4,857.9100	4.8579	(1.054)	0	0	0
2014/09/23	R186	05/02/2015	8.76	Put	Bond Future	1,053.5700	1.0536	898.2300	0.8982	(14.744)	0	0	0
2014/09/23	R186	05/02/2015	8.75	Put	Bond Future	1,074.7900	1.0748	917.7000	0.9177	(14.616)	0	0	0
2014/09/23	R186	05/02/2015	9.00	Put	Bond Future	639.8300	0.6398	522.9800	0.5230	(18.263)	0	0	9,600
2014/09/23	R186	05/02/2015	8.74	Put	Bond Future	1,096.1200	1.0961	937.5300	0.9375	(14.468)	0	0	0
2014/09/23	R186	07/05/2015			Bond Future	8.3176	120.1294	8.3045	120.2358	(0.157)	0.0000	0.0000	0
2014/09/23	R186	07/05/2015	8.25	Call	Bond Future	3,109.1500	3.1092	3,002.9800	3.0030	(3.415)	0	0	0
2014/09/23	R186	07/05/2015	8.24	Put	Bond Future	3,704.8100	3.7048	3,492.2000	3.4922	(5.739)	0	0	0
2014/09/23	R186	07/05/2015	8.26	Put	Bond Future	3,619.2200	3.6192	3,407.3700	3.4074	(5.853)	0	0	0
2014/09/23	R186	07/05/2015	8.25	Put	Bond Future	3,661.8400	3.6618	3,449.2200	3.4492	(5.806)	0	0	0
2014/09/23	R186	07/05/2015	8.26	Call	Bond Future	3,148.5400	3.1485	3,043.1400	3.0431	(3.348)	0	0	0
2014/09/23	R186	07/05/2015	8.24	Call	Bond Future	3,070.0300	3.0700	2,963.8700	2.9639	(3.458)	0	0	0
2014/09/23	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R197	06/11/2014			Bond Future	287.0661	287.0661	287.0432	287.0432	(0.008)	0.0000	0.0000	939
2014/09/23	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R197	06/11/2014	285.00	Call	Bond Future	2,066.1400	2.0661	2,043.2200	2.0432	(1.109)	0	0	0
2014/09/23	R197	06/11/2014	285.01	Call	Bond Future	2,056.1400	2.0561	2,033.2200	2.0332	(1.115)	0	0	0
2014/09/23	R197	06/11/2014	284.99	Call	Bond Future	2,076.1400	2.0761	2,053.2200	2.0532	(1.104)	0	0	0
2014/09/23	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R197	05/02/2015	288.99	Put	Bond Future	3,393.2700	3.3933	3,419.3000	3.4193	0.767	0	0	0
2014/09/23	R197	05/02/2015			Bond Future	285.5967	285.5967	285.5707	285.5707	(0.009)	0.0000	0.0000	0
2014/09/23	R197	05/02/2015	289.01	Put	Bond Future	3,413.2700	3.4133	3,439.3000	3.4393	0.763	0	0	0
2014/09/23	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R197	05/02/2015	289.00	Put	Bond Future	3,403.2700	3.4033	3,429.3000	3.4293	0.765	0	0	0
2014/09/23	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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2014/09/23	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R202	06/11/2014	226.99	Call	Bond Future	5,420.0200		5.4200	5,064.2000	5.0642	0	0	0
2014/09/23	R202	06/11/2014			Bond Future	232.4100	232.4100	232.0542	232.0542	(0.153)	0.0000	0.0000	47,856
2014/09/23	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R202	06/11/2014	227.00	Call	Bond Future	5,410.0200		5.4100	5,054.2000	5.0542	0	0	0
2014/09/23	R202	06/11/2014	227.01	Call	Bond Future	5,400.0200		5.4000	5,044.2000	5.0442	0	0	0
2014/09/23	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R202	05/02/2015			Bond Future	232.8956	232.8956	232.5322	232.5322	(0.156)	0.0000	0.0000	0
2014/09/23	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R202	05/02/2015	232.99	Put	Bond Future	94.4000	0.0944	457.8500	0.4578	385.011	0	0	0
2014/09/23	R202	05/02/2015	233.01	Put	Bond Future	114.4000	0.1144	477.8500	0.4778	317.701	0	0	0
2014/09/23	R202	05/02/2015	233.00	Put	Bond Future	104.4000	0.1044	467.8500	0.4678	348.132	0	0	0
2014/09/23	R203	06/11/2014	6.86	Call	Bond Future	177.5500	0.1775	158.6700	0.1587	(10.634)	0	0	0
2014/09/23	R203	06/11/2014			Bond Future	7.0264	104.3875	7.0233	104.3955	(0.044)	0.0000	0.0000	14,299
2014/09/23	R203	06/11/2014	6.84	Call	Bond Future	161.6500	0.1616	143.2900	0.1433	(11.358)	0	0	45
2014/09/23	R203	06/11/2014	6.98	Call	Bond Future	296.9300	0.2969	276.5300	0.2765	(6.870)	0	0	14
2014/09/23	R203	06/11/2014	6.85	Call	Bond Future	169.4700	0.1695	150.8400	0.1508	(10.993)	0	0	0
2014/09/23	R203	06/11/2014	6.98	Put	Bond Future	417.1000	0.4171	388.7000	0.3887	(6.809)	0	0	0
2014/09/23	R203	06/11/2014	6.84	Put	Bond Future	645.4000	0.6454	619.0400	0.6190	(4.084)	0	0	0
2014/09/23	R203	06/11/2014	6.86	Put	Bond Future	609.2600	0.6093	582.3800	0.5824	(4.412)	0	0	0
2014/09/23	R203	06/11/2014	6.85	Put	Bond Future	627.2000	0.6272	600.5700	0.6006	(4.246)	0	0	0
2014/09/23	R203	05/02/2015	7.69	Call	Bond Future	1,538.7000	1.5387	1,522.0500	1.5221	(1.082)	0	0	55
2014/09/23	R203	05/02/2015			Bond Future	7.1055	106.0279	7.1025	106.0351	(0.042)	0.0000	0.0000	0
2014/09/23	R203	05/02/2015	8.34	Put	Bond Future	24.3000	0.0243	16.2000	0.0162	(33.333)	0	0	0
2014/09/23	R203	05/02/2015	8.35	Call	Bond Future	2,919.8300	2.9198	2,919.0800	2.9191	(0.026)	0	0	0
2014/09/23	R203	05/02/2015	8.36	Call	Bond Future	2,941.8400	2.9418	2,941.3100	2.9413	(0.018)	0	0	0
2014/09/23	R203	05/02/2015	8.34	Call	Bond Future	2,897.8300	2.8978	2,896.8600	2.8969	(0.033)	0	0	0
2014/09/23	R203	05/02/2015	8.36	Put	Bond Future	22.6000	0.0226	14.9400	0.0149	(33.894)	0	0	0
2014/09/23	R203	05/02/2015	7.69	Put	Bond Future	165.3400	0.1653	141.5600	0.1416	(14.382)	0	0	0
2014/09/23	R203	05/02/2015	8.35	Put	Bond Future	23.4400	0.0234	15.5600	0.0156	(33.618)	0	0	0
2014/09/23	R203	07/05/2015			Bond Future	7.1212	103.6810	7.1187	103.6864	(0.035)	0.0000	0.0000	0
2014/09/23	R203	07/05/2015	7.24	Put	Bond Future	660.3200	0.6603	595.0400	0.5950	(9.886)	0	0	0
2014/09/23	R203	07/05/2015	7.26	Put	Bond Future	642.0500	0.6420	577.0400	0.5770	(10.125)	0	0	0
2014/09/23	R203	07/05/2015	7.25	Put	Bond Future	650.9700	0.6510	585.8300	0.5858	(10.007)	0	0	0
2014/09/23	R203	07/05/2015	7.25	Call	Bond Future	928.2600	0.9283	868.5400	0.8685	(6.434)	0	0	0
2014/09/23	R203	07/05/2015	7.26	Call	Bond Future	940.8300	0.9408	881.2400	0.8812	(6.334)	0	0	0
2014/09/23	R203	07/05/2015	7.24	Call	Bond Future	916.1100	0.9161	856.2500	0.8563	(6.534)	0	0	0
2014/09/23	R204	06/11/2014	7.99	Put	Bond Future	20.4900	0.0205	17.4800	0.0175	(14.690)	0	0	1,270
2014/09/23	R204	06/11/2014			Bond Future	7.3222	105.4817	7.3194	105.4916	(0.038)	0.0000	0.0000	12,674
2014/09/23	R204	06/11/2014	6.99	Put	Bond Future	1,305.9900	1.3060	1,282.9800	1.2830	(1.762)	0	0	0
2014/09/23	R204	06/11/2014	7.01	Put	Bond Future	1,247.4900	1.2475	1,223.8100	1.2238	(1.898)	0	0	0
2014/09/23	R204	06/11/2014	6.99	Call	Bond Future	119.5700	0.1196	106.4900	0.1065	(10.939)	0	0	0

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2014/09/23	R204	06/11/2014	7.00	Put	Bond Future	1,276.6000	1.2766	1,253.2500	1.2533	(1.829)	0	0	0
2014/09/23	R204	06/11/2014	7.99	Call	Bond Future	2,355.4600	2.3555	2,362.3800	2.3624	0.294	0	0	0
2014/09/23	R204	06/11/2014	7.00	Call	Bond Future	126.1300	0.1261	112.7100	0.1127	(10.640)	0	0	0
2014/09/23	R204	06/11/2014	7.01	Call	Bond Future	132.9700	0.1330	119.2200	0.1192	(10.341)	0	0	0
2014/09/23	R204	05/02/2015			Bond Future	7.3955	103.1044	7.3928	103.1135	(0.037)	0.0000	0.0000	0
2014/09/23	R204	05/02/2015	8.25	Call	Bond Future	2,945.3400	2.9453	2,922.2200	2.9222	(0.785)	0	0	0
2014/09/23	R204	05/02/2015	8.26	Call	Bond Future	2,974.1400	2.9741	2,951.5800	2.9516	(0.759)	0	0	0
2014/09/23	R204	05/02/2015	8.24	Call	Bond Future	2,916.6100	2.9166	2,892.9300	2.8929	(0.812)	0	0	0
2014/09/23	R204	05/02/2015	8.26	Put	Bond Future	129.7100	0.1297	98.0700	0.0981	(24.393)	0	0	0
2014/09/23	R204	05/02/2015	8.25	Put	Bond Future	133.2500	0.1332	101.0500	0.1011	(24.165)	0	0	0
2014/09/23	R204	05/02/2015	8.24	Put	Bond Future	136.8700	0.1369	104.1100	0.1041	(23.935)	0	0	0
2014/09/23	R204	07/05/2015	7.51	Put	Bond Future	1,078.6600	1.0787	990.7400	0.9907	(8.151)	0	0	0
2014/09/23	R204	07/05/2015			Bond Future	7.4323	104.8773	7.4300	104.8847	(0.031)	0.0000	0.0000	0
2014/09/23	R204	07/05/2015	7.50	Put	Bond Future	1,092.9400	1.0929	1,004.9100	1.0049	(8.054)	0	0	0
2014/09/23	R204	07/05/2015	7.49	Call	Bond Future	1,289.0500	1.2891	1,208.2700	1.2083	(6.267)	0	0	0
2014/09/23	R204	07/05/2015	7.50	Call	Bond Future	1,306.0800	1.3061	1,225.4000	1.2254	(6.177)	0	0	0
2014/09/23	R204	07/05/2015	7.51	Call	Bond Future	1,323.2200	1.3232	1,242.6500	1.2427	(6.089)	0	0	0
2014/09/23	R204	07/05/2015	7.49	Put	Bond Future	1,107.3500	1.1073	1,019.2200	1.0192	(7.959)	0	0	0
2014/09/23	R204	06/08/2015	7.74	Call	Bond Future	1,901.9200	1.9019	1,865.2700	1.8653	(1.927)	0	0	0
2014/09/23	R204	06/08/2015	7.75	Put	Bond Future	923.3600	0.9234	883.7300	0.8837	(4.292)	0	0	0
2014/09/23	R204	06/08/2015			Bond Future	7.4109	102.8451	7.4099	102.8482	(0.014)	0.0000	0.0000	0
2014/09/23	R204	06/08/2015	8.41	Call	Bond Future	3,306.1800	3.3062	3,282.1900	3.2822	(0.726)	0	0	0
2014/09/23	R204	06/08/2015	7.74	Put	Bond Future	934.1300	0.9341	894.3800	0.8944	(4.255)	0	0	0
2014/09/23	R204	06/08/2015	7.76	Put	Bond Future	912.6900	0.9127	873.1700	0.8732	(4.330)	0	0	0
2014/09/23	R204	06/08/2015	8.41	Put	Bond Future	402.8500	0.4028	375.7600	0.3758	(6.725)	0	0	699
2014/09/23	R204	06/08/2015	7.75	Call	Bond Future	1,920.3800	1.9204	1,883.8500	1.8838	(1.902)	0	0	0
2014/09/23	R204	06/08/2015	7.76	Call	Bond Future	1,938.9300	1.9389	1,902.5100	1.9025	(1.878)	0	0	0
2014/09/23	R207	06/11/2014	7.36	Put	Bond Future	1,105.3000	1.1053	1,049.1700	1.0492	(5.078)	0	0	0
2014/09/23	R207	06/11/2014			Bond Future	7.5446	101.0856	7.5368	101.1182	(0.103)	0.0000	0.0000	35,188
2014/09/23	R207	06/11/2014	7.35	Put	Bond Future	1,134.3600	1.1344	1,078.3700	1.0784	(4.936)	0	0	0
2014/09/23	R207	06/11/2014	7.36	Call	Bond Future	328.0000	0.3280	304.4300	0.3044	(7.186)	0	0	0
2014/09/23	R207	06/11/2014	7.34	Call	Bond Future	301.8700	0.3019	278.6000	0.2786	(7.709)	0	0	0
2014/09/23	R207	06/11/2014	7.35	Call	Bond Future	314.7400	0.3147	291.3100	0.2913	(7.444)	0	0	0
2014/09/23	R207	06/11/2014	7.34	Put	Bond Future	1,163.8300	1.1638	1,108.0000	1.1080	(4.797)	0	0	0
2014/09/23	R207	05/02/2015	8.49	Put	Bond Future	170.0200	0.1700	125.9200	0.1259	(25.938)	0	0	0
2014/09/23	R207	05/02/2015			Bond Future	7.6156	99.0331	7.6076	99.0651	(0.105)	0.0000	0.0000	0
2014/09/23	R207	05/02/2015	8.51	Put	Bond Future	161.5400	0.1615	118.9200	0.1189	(26.384)	0	0	0
2014/09/23	R207	05/02/2015	8.50	Call	Bond Future	3,635.9800	3.6360	3,624.6800	3.6247	(0.311)	0	0	0
2014/09/23	R207	05/02/2015	8.51	Call	Bond Future	3,670.1700	3.6702	3,659.6000	3.6596	(0.288)	0	0	0
2014/09/23	R207	05/02/2015	8.49	Call	Bond Future	3,601.8700	3.6019	3,589.8200	3.5898	(0.335)	0	0	0
2014/09/23	R207	05/02/2015	8.50	Put	Bond Future	165.7300	0.1657	122.3800	0.1224	(26.157)	0	0	0
2014/09/23	R207	07/05/2015			Bond Future	7.6612	100.7364	7.6532	100.7672	(0.105)	0.0000	0.0000	0
2014/09/23	R207	07/05/2015	8.25	Call	Bond Future	2,903.8600	2.9039	2,827.2100	2.8272	(2.640)	0	0	0
2014/09/23	R207	07/05/2015	7.73	Call	Bond Future	1,646.2100	1.6462	1,543.6000	1.5436	(6.233)	0	0	66
2014/09/23	R207	07/05/2015	8.24	Put	Bond Future	687.8100	0.6878	579.6200	0.5796	(15.730)	0	0	0
2014/09/23	R207	07/05/2015	8.26	Put	Bond Future	667.5900	0.6676	561.0700	0.5611	(15.956)	0	0	0
2014/09/23	R207	07/05/2015	7.73	Put	Bond Future	1,382.9900	1.3830	1,249.5500	1.2495	(9.649)	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
2014/09/23	R207	07/05/2015	8.25	Put	Bond Future	677.7700	0.6778	570.2900	0.5703	(15.858)	0	0	0
2014/09/23	R207	07/05/2015	8.26	Call	Bond Future	2,930.9600	2.9310	2,855.2700	2.8553	(2.582)	0	0	0
2014/09/23	R207	07/05/2015	8.24	Call	Bond Future	2,876.6100	2.8766	2,799.2500	2.7993	(2.689)	0	0	0
2014/09/23	R207	06/08/2015	7.76	Call	Bond Future	1,955.6800	1.9557	1,868.8100	1.8688	(4.442)	0	0	0
2014/09/23	R207	06/08/2015			Bond Future	7.6622	99.0207	7.6548	99.0479	(0.097)	0.0000	0.0000	0
2014/09/23	R207	06/08/2015	7.74	Call	Bond Future	1,915.9400	1.9159	1,828.7200	1.8287	(4.552)	0	0	0
2014/09/23	R207	06/08/2015	7.75	Call	Bond Future	1,935.5700	1.9356	1,848.5300	1.8485	(4.497)	0	0	0
2014/09/23	R207	06/08/2015	7.46	Call	Bond Future	1,407.5100	1.4075	1,319.1800	1.3192	(6.276)	0	0	70
2014/09/23	R207	06/08/2015	7.74	Put	Bond Future	1,631.6000	1.6316	1,517.2200	1.5172	(7.010)	0	0	0
2014/09/23	R207	06/08/2015	7.76	Put	Bond Future	1,598.4300	1.5984	1,484.4000	1.4844	(7.134)	0	0	0
2014/09/23	R207	06/08/2015	7.46	Put	Bond Future	2,150.8200	2.1508	2,035.3300	2.0353	(5.370)	0	0	0
2014/09/23	R207	06/08/2015	7.75	Put	Bond Future	1,614.7600	1.6148	1,500.5600	1.5006	(7.072)	0	0	0
2014/09/23	R208	06/11/2014	7.46	Call	Bond Future	309.7100	0.3097	286.1000	0.2861	(7.623)	0	0	0
2014/09/23	R208	06/11/2014			Bond Future	7.6983	96.0541	7.6908	96.0907	(0.098)	0.0000	0.0000	50,537
2014/09/23	R208	06/11/2014	7.44	Call	Bond Future	284.0300	0.2840	260.7000	0.2607	(8.214)	0	0	0
2014/09/23	R208	06/11/2014	7.45	Call	Bond Future	296.6600	0.2967	273.1800	0.2732	(7.915)	0	0	0
2014/09/23	R208	06/11/2014	7.44	Put	Bond Future	1,541.0600	1.5411	1,481.1300	1.4811	(3.889)	0	0	0
2014/09/23	R208	06/11/2014	8.50	Put	Bond Future	19.4400	0.0194	14.3200	0.0143	(26.337)	0	0	1,520
2014/09/23	R208	06/11/2014	7.46	Put	Bond Future	1,468.7000	1.4687	1,408.4900	1.4085	(4.100)	0	0	0
2014/09/23	R208	06/11/2014	7.45	Put	Bond Future	1,504.6600	1.5047	1,444.5800	1.4446	(3.993)	0	0	0
2014/09/23	R208	06/11/2014	8.50	Call	Bond Future	3,794.8500	3.7949	3,826.3300	3.8263	0.830	0	0	0
2014/09/23	R208	05/02/2015	8.51	Call	Bond Future	3,688.6500	3.6887	3,659.9400	3.6599	(0.778)	0	0	0
2014/09/23	R208	05/02/2015			Bond Future	7.7672	97.5635	7.7594	97.5998	(0.100)	0.0000	0.0000	0
2014/09/23	R208	05/02/2015	8.49	Call	Bond Future	3,613.7800	3.6138	3,583.0900	3.5831	(0.849)	0	0	0
2014/09/23	R208	05/02/2015	8.51	Put	Bond Future	299.6400	0.2996	234.6800	0.2347	(21.679)	0	0	0
2014/09/23	R208	05/02/2015	8.50	Put	Bond Future	306.7800	0.3068	240.9000	0.2409	(21.475)	0	0	0
2014/09/23	R208	05/02/2015	8.49	Put	Bond Future	314.0600	0.3141	247.1200	0.2471	(21.314)	0	0	0
2014/09/23	R208	05/02/2015	8.50	Call	Bond Future	3,651.1600	3.6512	3,621.5300	3.6215	(0.812)	0	0	0
2014/09/23	R208	07/05/2015	8.01	Call	Bond Future	2,274.0100	2.2740	2,200.2000	2.2002	(3.246)	0	0	0
2014/09/23	R208	07/05/2015			Bond Future	7.8097	95.8388	7.8019	95.8740	(0.100)	0.0000	0.0000	0
2014/09/23	R208	07/05/2015	7.99	Call	Bond Future	2,221.7500	2.2218	2,147.2400	2.1472	(3.354)	0	0	0
2014/09/23	R208	07/05/2015	8.00	Call	Bond Future	2,247.8000	2.2478	2,173.6400	2.1736	(3.299)	0	0	0
2014/09/23	R208	07/05/2015	7.99	Put	Bond Future	1,413.1000	1.4131	1,303.3800	1.3034	(7.764)	0	0	0
2014/09/23	R208	07/05/2015	8.00	Put	Bond Future	1,394.5500	1.3946	1,285.1800	1.2852	(7.843)	0	0	0
2014/09/23	R208	07/05/2015	8.01	Put	Bond Future	1,376.1900	1.3762	1,267.1700	1.2672	(7.922)	0	0	0
2014/09/23	R208	06/08/2015			Bond Future	7.8159	97.6753	7.8086	97.7071	(0.093)	0.0000	0.0000	0
2014/09/23	R208	06/08/2015	8.00	Call	Bond Future	2,498.8700	2.4989	2,488.8800	2.4889	(0.400)	0	0	0
2014/09/23	R208	06/08/2015	8.01	Call	Bond Future	2,523.7400	2.5237	2,513.9000	2.5139	(0.390)	0	0	0
2014/09/23	R208	06/08/2015	8.85	Call	Bond Future	4,998.5600	4.9986	4,998.6600	4.9987	0.002	0	0	0
2014/09/23	R208	06/08/2015	7.99	Call	Bond Future	2,474.4700	2.4745	2,463.9800	2.4640	(0.424)	0	0	0
2014/09/23	R208	06/08/2015	8.01	Put	Bond Future	1,682.3000	1.6823	1,640.6400	1.6406	(2.476)	0	0	0
2014/09/23	R208	06/08/2015	8.00	Put	Bond Future	1,700.5400	1.7005	1,658.7300	1.6587	(2.459)	0	0	0
2014/09/23	R208	06/08/2015	7.99	Put	Bond Future	1,719.2900	1.7193	1,676.9800	1.6770	(2.461)	0	0	0
2014/09/23	R208	06/08/2015	8.85	Put	Bond Future	619.1100	0.6191	587.3900	0.5874	(5.123)	0	0	198
2014/09/23	R209	06/11/2014	8.95	Call	Bond Future	2,405.9400	2.4059	2,280.4900	2.2805	(5.214)	0	0	2,050
2014/09/23	R209	06/11/2014	9.50	Call	Bond Future	5,773.8800	5.7739	5,663.5400	5.6635	(1.911)	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
2014/09/23	R209	06/11/2014			Bond Future	8.7263		76.9002	8.7394	76.7973	0.151	0.0000	0.0000	28,923
2014/09/23	R209	06/11/2014	8.99	Put	Bond Future	597.5400		0.5975	575.2000	0.5752	(3.739)	0	0	0
2014/09/23	R209	06/11/2014	10.00	Call	Bond Future	9,043.5200		9.0435	8,939.7600	8.9398	(1.147)	0	0	0
2014/09/23	R209	06/11/2014	9.05	Put	Bond Future	482.1800		0.4822	460.7200	0.4607	(4.451)	0	0	0
2014/09/23	R209	06/11/2014	9.58	Put	Bond Future	49.1500		0.0492	43.6900	0.0437	(11.109)	0	0	907
2014/09/23	R209	06/11/2014	8.95	Put	Bond Future	685.8800		0.6859	663.3600	0.6634	(3.283)	0	0	0
2014/09/23	R209	06/11/2014	9.01	Put	Bond Future	556.8500		0.5569	534.7200	0.5347	(3.974)	0	0	0
2014/09/23	R209	06/11/2014	9.50	Put	Bond Future	72.4400		0.0724	65.0300	0.0650	(10.229)	0	0	5,500
2014/09/23	R209	06/11/2014	10.05	Call	Bond Future	9,362.2300		9.3622	9,258.6600	9.2587	(1.106)	0	0	0
2014/09/23	R209	06/11/2014	8.50	Call	Bond Future	662.6100		0.6626	575.0500	0.5751	(13.214)	0	0	5,500
2014/09/23	R209	06/11/2014	8.75	Put	Bond Future	1,286.3300		1.2863	1,269.9800	1.2700	(1.271)	0	0	0
2014/09/23	R209	06/11/2014	9.00	Put	Bond Future	576.9100		0.5769	554.6700	0.5547	(3.855)	0	0	0
2014/09/23	R209	06/11/2014	9.95	Call	Bond Future	8,722.8100		8.7228	8,618.8200	8.6188	(1.192)	0	0	0
2014/09/23	R209	06/11/2014	8.99	Call	Bond Future	2,618.8000		2.6188	2,493.5300	2.4935	(4.783)	0	0	0
2014/09/23	R209	06/11/2014	9.25	Call	Bond Future	4,154.7300		4.1547	4,036.3700	4.0364	(2.849)	0	0	0
2014/09/23	R209	06/11/2014	10.05	Put	Bond Future	3.2500		0.0033	2.6100	0.0026	(19.692)	0	0	2,050
2014/09/23	R209	06/11/2014	10.00	Put	Bond Future	4.5000		0.0045	3.6700	0.0037	(18.444)	0	0	1,640
2014/09/23	R209	06/11/2014	9.05	Call	Bond Future	2,951.7200		2.9517	2,827.3300	2.8273	(4.214)	0	0	2,050
2014/09/23	R209	06/11/2014	9.58	Call	Bond Future	6,301.9500		6.3020	6,193.5600	6.1936	(1.720)	0	0	0
2014/09/23	R209	06/11/2014	8.75	Call	Bond Future	1,471.7200		1.4717	1,352.4400	1.3524	(8.105)	0	0	2,200
2014/09/23	R209	06/11/2014	9.00	Call	Bond Future	2,673.1700		2.6732	2,548.0000	2.5480	(4.682)	0	0	1,640
2014/09/23	R209	06/11/2014	9.25	Put	Bond Future	220.8800		0.2209	205.4500	0.2055	(6.986)	0	0	2,200
2014/09/23	R209	06/11/2014	8.50	Put	Bond Future	2,464.8400		2.4648	2,480.2100	2.4802	0.624	0	0	0
2014/09/23	R209	06/11/2014	9.01	Call	Bond Future	2,728.0000		2.7280	2,602.9400	2.6029	(4.584)	0	0	0
2014/09/23	R209	06/11/2014	9.95	Put	Bond Future	6.1900		0.0062	5.1300	0.0051	(17.124)	0	0	2,050
2014/09/23	R209	05/02/2015	9.00	Put	Bond Future	1,783.7800		1.7838	1,666.5900	1.6666	(6.570)	0	0	0
2014/09/23	R209	05/02/2015			Bond Future	8.7843		78.1087	8.7980	78.0034	0.155	0.0000	0.0000	0
2014/09/23	R209	05/02/2015	9.25	Call	Bond Future	4,627.8500		4.6279	4,415.3700	4.4154	(4.591)	0	0	0
2014/09/23	R209	05/02/2015	9.26	Call	Bond Future	4,679.0400		4.6790	4,467.1100	4.4671	(4.529)	0	0	0
2014/09/23	R209	05/02/2015	9.25	Put	Bond Future	1,153.8000		1.1538	1,046.6200	1.0466	(9.289)	0	0	0
2014/09/23	R209	05/02/2015	9.24	Call	Bond Future	4,577.0300		4.5770	4,363.8500	4.3638	(4.658)	0	0	0
2014/09/23	R209	05/02/2015	9.00	Call	Bond Future	3,423.9500		3.4239	3,201.4600	3.2015	(6.498)	0	0	0
2014/09/23	R209	05/02/2015	9.24	Put	Bond Future	1,174.9800		1.1750	1,067.1000	1.0671	(9.181)	0	0	0
2014/09/23	R209	05/02/2015	9.26	Put	Bond Future	1,133.1000		1.1331	1,026.4700	1.0265	(9.410)	0	0	0
2014/09/23	R209	07/05/2015			Bond Future	8.8290		76.3017	8.8432	76.1932	0.160	0.0000	0.0000	0
2014/09/23	R209	07/05/2015	8.99	Put	Bond Future	2,792.4600		2.7925	2,692.1500	2.6921	(3.592)	0	0	0
2014/09/23	R209	07/05/2015	9.01	Put	Bond Future	2,726.6800		2.7267	2,626.3700	2.6264	(3.679)	0	0	0
2014/09/23	R209	07/05/2015	9.00	Put	Bond Future	2,759.3000		2.7593	2,659.1000	2.6591	(3.631)	0	0	0
2014/09/23	R209	07/05/2015	8.99	Call	Bond Future	4,010.3800		4.0104	3,801.6300	3.8016	(5.205)	0	0	0
2014/09/23	R209	07/05/2015	9.00	Call	Bond Future	4,051.8900		4.0519	3,843.2500	3.8432	(5.149)	0	0	0
2014/09/23	R209	07/05/2015	9.01	Call	Bond Future	4,093.8300		4.0938	3,885.0800	3.8851	(5.099)	0	0	0
2014/09/23	R209	06/08/2015	8.99	Put	Bond Future	3,536.1500		3.5362	3,519.3600	3.5194	(0.475)	0	0	0
2014/09/23	R209	06/08/2015			Bond Future	8.8569		77.7644	8.8719	77.6506	0.169	0.0000	0.0000	0
2014/09/23	R209	06/08/2015	9.01	Put	Bond Future	3,467.8900		3.4679	3,450.8800	3.4509	(0.490)	0	0	0
2014/09/23	R209	06/08/2015	9.90	Call	Bond Future	8,708.6200		8.7086	8,550.7400	8.5507	(1.813)	0	0	0
2014/09/23	R209	06/08/2015	9.00	Call	Bond Future	4,578.7200		4.5787	4,448.1900	4.4482	(2.851)	0	0	0
2014/09/23	R209	06/08/2015	9.01	Call	Bond Future	4,619.2500		4.6193	4,488.4700	4.4885	(2.831)	0	0	0
2014/09/23	R209	06/08/2015	8.99	Call	Bond Future	4,538.6400		4.5386	4,408.0800	4.4081	(2.877)	0	0	0

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2014/09/23	R209	06/08/2015	9.00	Put	Bond Future	3,501.7400		3.5017	3,484.9800	3.4850	(0.479)	0	0	0
2014/09/23	R209	06/08/2015	9.90	Put	Bond Future	1,369.5700		1.3696	1,325.4600	1.3255	(3.221)	0	0	2,914
2014/09/23	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R210	06/11/2014			Bond Future	172.3431		172.3431	172.7260	172.7260	0.222	0.0000	0.0000	642
2014/09/23	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R210	06/11/2014	169.00	Call	Bond Future	3,343.1300		3.3431	3,726.0500	3.7261	11.454	0	0	0
2014/09/23	R210	06/11/2014	169.01	Call	Bond Future	3,333.1300		3.3331	3,716.0500	3.7161	11.488	0	0	0
2014/09/23	R210	06/11/2014	168.99	Call	Bond Future	3,353.1300		3.3531	3,736.0500	3.7361	11.420	0	0	0
2014/09/23	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R210	05/02/2015			Bond Future	175.0726		175.0726	175.4601	175.4601	0.221	0.0000	0.0000	0
2014/09/23	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R210	05/02/2015	175.01	Call	Bond Future	62.6500		0.0626	450.0500	0.4501	618.356	0	0	0
2014/09/23	R210	05/02/2015	174.99	Call	Bond Future	82.6500		0.0827	470.0500	0.4701	468.724	0	0	0
2014/09/23	R210	05/02/2015	175.00	Call	Bond Future	72.6500		0.0726	460.0500	0.4601	533.242	0	0	0
2014/09/23	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R211	06/11/2014	130.00	Call	Bond Future	2,364.2400		2.3642	2,343.0000	2.3430	(0.898)	0	0	0
2014/09/23	R211	06/11/2014	130.01	Call	Bond Future	2,354.2400		2.3542	2,333.0000	2.3330	(0.902)	0	0	0
2014/09/23	R211	06/11/2014			Bond Future	132.3642		132.3642	132.3430	132.3430	(0.016)	0.0000	0.0000	1,120
2014/09/23	R211	06/11/2014	129.99	Call	Bond Future	2,374.2400		2.3742	2,353.0000	2.3530	(0.895)	0	0	0
2014/09/23	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R211	05/02/2015	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R211	05/02/2015			Bond Future	132.8550		132.8550	132.8321	132.8321	(0.017)	0.0000	0.0000	0
2014/09/23	R211	05/02/2015	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R211	05/02/2015	132.99	Put	Bond Future	135.0500		0.1351	157.9100	0.1579	16.927	0	0	0
2014/09/23	R211	05/02/2015	133.01	Put	Bond Future	155.0500		0.1551	177.9100	0.1779	14.744	0	0	0
2014/09/23	R211	05/02/2015	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R211	05/02/2015	133.00	Put	Bond Future	145.0500		0.1451	167.9100	0.1679	15.760	0	0	0
2014/09/23	R212	06/11/2014			Bond Future	136.8795		136.8795	136.8671	136.8671	(0.009)	0.0000	0.0000	14,864
2014/09/23	R212	06/11/2014	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R212	06/11/2014	135.00	Call	Bond Future	1,879.5100		1.8795	1,867.1000	1.8671	(0.660)	0	0	0
2014/09/23	R212	06/11/2014	135.01	Call	Bond Future	1,869.5100		1.8695	1,857.1000	1.8571	(0.664)	0	0	0
2014/09/23	R212	06/11/2014	134.99	Call	Bond Future	1,889.5100		1.8895	1,877.1000	1.8771	(0.657)	0	0	0
2014/09/23	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R212	05/02/2015			Bond Future	137.2850		137.2850	137.2711	137.2711	(0.010)	0.0000	0.0000	0
2014/09/23	R212	05/02/2015	137.99	Put	Bond Future	705.0500		0.7050	718.9300	0.7189	1.969	0	0	0
2014/09/23	R212	05/02/2015	138.01	Put	Bond Future	725.0500		0.7250	738.9300	0.7389	1.914	0	0	0
2014/09/23	R212	05/02/2015	138.00	Put	Bond Future	715.0500		0.7150	728.9300	0.7289	1.941	0	0	0
2014/09/23	R212	05/02/2015	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R212	05/02/2015	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R212	05/02/2015	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2014/09/23	R213	06/11/2014	8.84	Call	Bond Future	2,478.4400		2.4784	2,392.7500	2.3928	(3.457)	0	0	0
2014/09/23	R213	06/11/2014	8.85	Put	Bond Future	609.3400		0.6093	585.1400	0.5851	(3.972)	0	0	0
2014/09/23	R213	06/11/2014			Bond Future	8.5996		87.4884	8.6075	87.4270	0.091	0.0000	0.0000	28,658
2014/09/23	R213	06/11/2014	8.85	Call	Bond Future	2,532.3300		2.5323	2,446.8100	2.4468	(3.377)	0	0	0
2014/09/23	R213	06/11/2014	8.86	Call	Bond Future	2,586.7200		2.5867	2,501.4800	2.5015	(3.295)	0	0	0
2014/09/23	R213	06/11/2014	8.84	Put	Bond Future	631.0600		0.6311	606.6900	0.6067	(3.862)	0	0	0
2014/09/23	R213	06/11/2014	8.86	Put	Bond Future	588.2100		0.5882	564.2900	0.5643	(4.067)	0	0	0
2014/09/23	R213	05/02/2015	9.26	Put	Bond Future	877.4400		0.8774	757.3400	0.7573	(13.688)	0	0	0
2014/09/23	R213	05/02/2015			Bond Future	8.6639		88.8633	8.6721	88.8001	0.095	0.0000	0.0000	0
2014/09/23	R213	05/02/2015	9.25	Put	Bond Future	894.4700		0.8945	773.3800	0.7734	(13.538)	0	0	0
2014/09/23	R213	05/02/2015	9.24	Put	Bond Future	911.7700		0.9118	789.7100	0.7897	(13.387)	0	0	0
2014/09/23	R213	05/02/2015	9.25	Call	Bond Future	5,238.9200		5.2389	5,054.6300	5.0546	(3.518)	0	0	0
2014/09/23	R213	05/02/2015	9.26	Call	Bond Future	5,293.2400		5.2932	5,109.9400	5.1099	(3.463)	0	0	0
2014/09/23	R213	05/02/2015	9.24	Call	Bond Future	5,184.7800		5.1848	4,999.5200	4.9995	(3.573)	0	0	0
2014/09/23	R213	07/05/2015	8.74	Call	Bond Future	3,477.5700		3.4776	3,215.2100	3.2152	(7.544)	0	0	0
2014/09/23	R213	07/05/2015	8.75	Put	Bond Future	3,211.3000		3.2113	3,014.6800	3.0147	(6.123)	0	0	0
2014/09/23	R213	07/05/2015			Bond Future	8.7098		86.8436	8.7185	86.7778	0.099	0.0000	0.0000	0
2014/09/23	R213	07/05/2015	8.75	Call	Bond Future	3,516.2600		3.5163	3,253.8300	3.2538	(7.463)	0	0	0
2014/09/23	R213	07/05/2015	8.76	Call	Bond Future	3,555.4500		3.5555	3,292.9500	3.2930	(7.383)	0	0	0
2014/09/23	R213	07/05/2015	8.74	Put	Bond Future	3,248.3100		3.2483	3,051.7600	3.0518	(6.051)	0	0	0
2014/09/23	R213	07/05/2015	8.76	Put	Bond Future	3,174.8900		3.1749	2,978.2000	2.9782	(6.195)	0	0	0
2014/09/23	R214	06/11/2014	9.20	Call	Bond Future	3,478.5500		3.4786	3,293.7200	3.2937	(5.313)	0	0	2,500
2014/09/23	R214	06/11/2014	9.64	Call	Bond Future	6,379.6500		6.3797	6,188.3700	6.1884	(2.998)	0	0	0
2014/09/23	R214	06/11/2014			Bond Future	8.8118		77.7568	8.8350	77.5669	0.264	0.0000	0.0000	6,068
2014/09/23	R214	06/11/2014	9.20	Put	Bond Future	404.5400		0.4045	409.5900	0.4096	1.248	0	0	0
2014/09/23	R214	06/11/2014	9.65	Call	Bond Future	6,447.6600		6.4477	6,256.3900	6.2564	(2.967)	0	0	0
2014/09/23	R214	06/11/2014	9.66	Call	Bond Future	6,515.6800		6.5157	6,324.4200	6.3244	(2.935)	0	0	0
2014/09/23	R214	06/11/2014	9.80	Call	Bond Future	7,465.6900		7.4657	7,274.1100	7.2741	(2.566)	0	0	0
2014/09/23	R214	06/11/2014	9.64	Put	Bond Future	62.8300		0.0628	61.4300	0.0614	(2.228)	0	0	0
2014/09/23	R214	06/11/2014	9.66	Put	Bond Future	57.1900		0.0572	55.8100	0.0558	(2.413)	0	0	0
2014/09/23	R214	06/11/2014	9.65	Put	Bond Future	59.9500		0.0600	58.5600	0.0586	(2.319)	0	0	0
2014/09/23	R214	06/11/2014	9.80	Put	Bond Future	28.9100		0.0289	27.2100	0.0272	(5.880)	0	0	2,500
2014/09/23	R214	05/02/2015	9.50	Call	Bond Future	5,730.8700		5.7309	5,443.4400	5.4434	(5.015)	0	0	0
2014/09/23	R214	05/02/2015			Bond Future	8.8710		78.9787	8.8950	78.7851	0.270	0.0000	0.0000	0
2014/09/23	R214	05/02/2015	9.51	Call	Bond Future	5,786.4500		5.7864	5,499.7100	5.4997	(4.955)	0	0	0
2014/09/23	R214	05/02/2015	9.50	Put	Bond Future	907.5700		0.9076	813.7600	0.8138	(10.336)	0	0	0
2014/09/23	R214	05/02/2015	9.49	Call	Bond Future	5,675.3000		5.6753	5,387.3200	5.3873	(5.074)	0	0	0
2014/09/23	R214	05/02/2015	9.49	Put	Bond Future	924.6700		0.9247	830.3100	0.8303	(10.205)	0	0	0
2014/09/23	R214	05/02/2015	9.51	Put	Bond Future	890.6000		0.8906	797.4800	0.7975	(10.456)	0	0	0
2014/09/23	R214	07/05/2015			Bond Future	8.9143		77.0426	8.9391	76.8443	0.278	0.0000	0.0000	0
2014/09/23	R214	07/05/2015	9.15	Call	Bond Future	4,608.0500		4.6081	4,261.3500	4.2613	(7.524)	0	0	0
2014/09/23	R214	07/05/2015	9.16	Call	Bond Future	4,652.7600		4.6528	4,305.9000	4.3059	(7.455)	0	0	0
2014/09/23	R214	07/05/2015	9.14	Put	Bond Future	2,787.6400		2.7876	2,639.3600	2.6394	(5.319)	0	0	0
2014/09/23	R214	07/05/2015	9.16	Put	Bond Future	2,722.7800		2.7228	2,574.1800	2.5742	(5.458)	0	0	0
2014/09/23	R214	07/05/2015	9.15	Put	Bond Future	2,755.0500		2.7550	2,606.6100	2.6066	(5.388)	0	0	0
2014/09/23	R214	07/05/2015	9.14	Call	Bond Future	4,563.5300		4.5635	4,216.9900	4.2170	(7.594)	0	0	0

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2014/09/23	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R248	06/11/2014			Bond Future	8.8625	100.5192	8.8806	100.3283	0.205	0.0000	0.0000	29,570
2014/09/23	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R248	06/11/2014	9.72	Call	Bond Future	8,359.9900	8.3600	8,169.1400	8.1691	(2.283)	0	0	0
2014/09/23	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R248	06/11/2014	9.73	Call	Bond Future	8,449.9600	8.4500	8,259.1100	8.2591	(2.259)	0	0	0
2014/09/23	R248	06/11/2014	9.74	Call	Bond Future	8,539.7700	8.5398	8,348.9200	8.3489	(2.235)	0	0	0
2014/09/23	R248	05/02/2015			Bond Future	8.9232	102.0988	8.9419	101.9039	0.210	0.0000	0.0000	1,277
2014/09/23	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R248	05/02/2015	9.50	Call	Bond Future	5,695.3500	5.6953	5,500.4900	5.5005	(3.421)	0	0	0
2014/09/23	R248	05/02/2015	9.51	Call	Bond Future	5,788.8700	5.7889	5,594.0100	5.5940	(3.366)	0	0	0
2014/09/23	R248	05/02/2015	9.49	Call	Bond Future	5,601.6500	5.6016	5,406.7900	5.4068	(3.479)	0	0	0
2014/09/23	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R248	07/05/2015			Bond Future	8.9679	99.4200	8.9873	99.2200	0.217	0.0000	0.0000	0
2014/09/23	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/23	R248	07/05/2015	9.26	Call	Bond Future	2,932.6700	2.9327	2,732.7500	2.7327	(6.817)	0	0	0
2014/09/23	R248	07/05/2015	9.24	Call	Bond Future	2,736.8700	2.7369	2,536.9500	2.5369	(7.305)	0	0	0
2014/09/23	R248	07/05/2015	9.25	Call	Bond Future	2,834.8600	2.8349	2,634.9400	2.6349	(7.052)	0	0	0

Total

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