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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/08/2014 TO 05/08/2014

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
2014/08/05	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/05	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	2025	07/08/2014	109.01	Call	Bond Future	6,992.5200	6.9925	7,205.0700	7.2051	3.040	0	0	0
2014/08/05	2025	07/08/2014			Bond Future	116.0025	116.0025	116.2151	116.2151	0.183	0.0000	0.0000	0
2014/08/05	2025	07/08/2014	108.99	Call	Bond Future	7,012.5200	7.0125	7,225.0700	7.2251	3.031	0	0	0
2014/08/05	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2025	07/08/2014	109.00	Call	Bond Future	7,002.5200	7.0025	7,215.0700	7.2151	3.035	0	0	0
2014/08/05	2025	06/11/2014	117.01	Call	Bond Future	750.6500	0.7506	965.4600	0.9655	28.617	0	0	0
2014/08/05	2025	06/11/2014			Bond Future	117.7607	117.7607	117.9755	117.9755	0.182	0.0000	0.0000	0
2014/08/05	2025	06/11/2014	116.99	Call	Bond Future	770.6500	0.7706	985.4600	0.9855	27.874	0	0	0
2014/08/05	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2025	06/11/2014	117.00	Call	Bond Future	760.6500	0.7606	975.4600	0.9755	28.240	0	0	0
2014/08/05	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2025	05/02/2015			Bond Future	118.5092	118.5092	118.7278	118.7278	0.184	0.0000	0.0000	0
2014/08/05	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2025	05/02/2015	118.99	Put	Bond Future	480.7500	0.4808	262.1500	0.2621	(45.471)	0	0	0
2014/08/05	2025	05/02/2015	119.01	Put	Bond Future	500.7500	0.5008	282.1500	0.2821	(43.655)	0	0	0
2014/08/05	2025	05/02/2015	119.00	Put	Bond Future	490.7500	0.4908	272.1500	0.2721	(44.544)	0	0	0
2014/08/05	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2030	07/08/2014			Bond Future	8.6991	94.3720	8.7183	94.2175	0.221	0.0000	0.0000	0
2014/08/05	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2030	07/08/2014	8.99	Call	Bond Future	2,302.7900	2.3028	2,148.2400	2.1482	(6.711)	0	0	0
2014/08/05	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2030	07/08/2014	9.00	Call	Bond Future	2,380.5100	2.3805	2,225.9600	2.2260	(6.492)	0	0	0
2014/08/05	2030	07/08/2014	9.01	Call	Bond Future	2,458.1400	2.4581	2,303.5900	2.3036	(6.287)	0	0	0
2014/08/05	2030	06/11/2014	9.01	Call	Bond Future	1,851.5900	1.8516	1,693.9600	1.6940	(8.513)	0	0	0
2014/08/05	2030	06/11/2014			Bond Future	8.7732	95.7905	8.7931	95.6329	0.227	0.0000	0.0000	4,185
2014/08/05	2030	06/11/2014	8.99	Call	Bond Future	1,697.2600	1.6973	1,539.6300	1.5396	(9.287)	0	0	0
2014/08/05	2030	06/11/2014	9.00	Call	Bond Future	1,774.4700	1.7745	1,616.8400	1.6168	(8.883)	0	0	0
2014/08/05	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2030	05/02/2015			Bond Future	8.8396	93.3197	8.8601	93.1597	0.232	0.0000	0.0000	0
2014/08/05	2030	05/02/2015	9.25	Call	Bond Future	3,127.2300	3.1272	2,967.2100	2.9672	(5.117)	0	0	0

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2014/08/05	2030	05/02/2015	9.24	Call	Bond Future	3,052.8300	3.0528	2,892.8100	2.8928	(5.242)	0	0	0
2014/08/05	2030	05/02/2015	9.26	Call	Bond Future	3,201.5400	3.2015	3,041.5200	3.0415	(4.998)	0	0	0
2014/08/05	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2030	07/05/2015			Bond Future	8.8901	94.9810	8.9113	94.8176	0.239	0.0000	0.0000	0
2014/08/05	2030	07/05/2015	8.74	Put	Bond Future	1,166.4000	1.1664	1,329.8200	1.3298	14.011	0	0	0
2014/08/05	2030	07/05/2015	8.76	Put	Bond Future	1,009.7600	1.0098	1,173.1800	1.1732	16.184	0	0	0
2014/08/05	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2030	07/05/2015	8.75	Put	Bond Future	1,088.0300	1.0880	1,251.4500	1.2514	15.020	0	0	0
2014/08/05	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2037	07/08/2014			Bond Future	8.9139	96.2823	8.9382	96.0566	0.272	0.0000	0.0000	377
2014/08/05	2037	07/08/2014	9.06	Call	Bond Future	1,347.6200	1.3476	1,121.8600	1.1219	(16.752)	0	0	0
2014/08/05	2037	07/08/2014	9.04	Call	Bond Future	1,164.8800	1.1649	939.1200	0.9391	(19.381)	0	0	0
2014/08/05	2037	07/08/2014	9.05	Call	Bond Future	1,256.3200	1.2563	1,030.5600	1.0306	(17.970)	0	0	0
2014/08/05	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2037	06/11/2014	9.69	Call	Bond Future	6,156.0700	6.1561	5,926.1000	5.9261	(3.736)	0	0	0
2014/08/05	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2037	06/11/2014			Bond Future	8.9844	97.7296	9.0094	97.4996	0.279	0.0000	0.0000	6,708
2014/08/05	2037	06/11/2014	9.70	Call	Bond Future	6,238.6800	6.2387	6,008.7100	6.0087	(3.686)	0	0	0
2014/08/05	2037	06/11/2014	9.71	Call	Bond Future	6,321.1700	6.3212	6,091.2000	6.0912	(3.638)	0	0	0
2014/08/05	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2037	05/02/2015			Bond Future	9.0480	95.0394	9.0738	94.8060	0.285	0.0000	0.0000	3,280
2014/08/05	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2037	05/02/2015	9.50	Call	Bond Future	3,966.3900	3.9664	3,732.9400	3.7329	(5.886)	0	0	0
2014/08/05	2037	05/02/2015	9.51	Call	Bond Future	4,051.1300	4.0511	3,817.6800	3.8177	(5.763)	0	0	0
2014/08/05	2037	05/02/2015	9.49	Call	Bond Future	3,881.5200	3.8815	3,648.0700	3.6481	(6.014)	0	0	0
2014/08/05	2037	07/05/2015	9.01	Put	Bond Future	791.0600	0.7911	1,029.3500	1.0294	30.123	0	0	0
2014/08/05	2037	07/05/2015			Bond Future	9.0975	96.7316	9.1241	96.4933	0.292	0.0000	0.0000	0
2014/08/05	2037	07/05/2015	9.00	Put	Bond Future	882.1600	0.8822	1,120.4500	1.1205	27.012	0	0	0
2014/08/05	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2037	07/05/2015	8.99	Put	Bond Future	973.3900	0.9734	1,211.6800	1.2117	24.480	0	0	0
2014/08/05	2038	07/08/2014			Bond Future	120.4464	120.4464	120.4402	120.4402	(0.005)	0.0000	0.0000	648
2014/08/05	2038	07/08/2014	106.00	Call	Bond Future	14,446.3900	14.4464	14,440.2000	14.4402	(0.043)	0	0	0
2014/08/05	2038	07/08/2014	106.01	Call	Bond Future	14,436.3900	14.4364	14,430.2000	14.4302	(0.043)	0	0	0
2014/08/05	2038	07/08/2014	105.99	Call	Bond Future	14,456.3900	14.4564	14,450.2000	14.4502	(0.043)	0	0	0
2014/08/05	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/08/05	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2038	06/11/2014	120.01	Call	Bond Future	2,261.8600	2.2619	2,254.5400	2.2545	(0.324)	0	0	0
2014/08/05	2038	06/11/2014			Bond Future	122.2719	122.2719	122.2645	122.2645	(0.006)	0.0000	0.0000	2,062
2014/08/05	2038	06/11/2014	119.99	Call	Bond Future	2,281.8600	2.2819	2,274.5400	2.2745	(0.321)	0	0	0
2014/08/05	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2038	06/11/2014	120.00	Call	Bond Future	2,271.8600	2.2719	2,264.5400	2.2645	(0.322)	0	0	0
2014/08/05	2038	05/02/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2038	05/02/2015			Bond Future	122.9492	122.9492	122.9420	122.9420	(0.006)	0.0000	0.0000	0
2014/08/05	2038	05/02/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2038	05/02/2015	122.99	Put	Bond Future	40.8500	0.0408	47.9600	0.0480	17.405	0	0	0
2014/08/05	2038	05/02/2015	123.01	Put	Bond Future	60.8500	0.0608	67.9600	0.0680	11.684	0	0	0
2014/08/05	2038	05/02/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2038	05/02/2015	123.00	Put	Bond Future	50.8500	0.0508	57.9600	0.0580	13.982	0	0	0
2014/08/05	2044	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	81.0400	0.0810	100.000	0	0	0
2014/08/05	2044	07/08/2014			Bond Future	8.9938	97.7715	9.0181	97.5277	0.270	0.0000	0.0000	0
2014/08/05	2044	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	181.5000	0.1815	100.000	0	0	0
2014/08/05	2044	07/08/2014	9.01	Call	Bond Future	162.7300	0.1627	0.0000	0.0000	(100.000)	0	0	0
2014/08/05	2044	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2044	07/08/2014	9.00	Call	Bond Future	62.2700	0.0623	0.0000	0.0000	(100.000)	0	0	0
2014/08/05	2044	07/08/2014	8.99	Put	Bond Future	38.3600	0.0384	282.1300	0.2821	635.480	0	0	0
2014/08/05	2044	06/11/2014			Bond Future	9.0619	99.2412	9.0870	98.9930	0.276	0.0000	0.0000	73
2014/08/05	2044	06/11/2014	8.99	Put	Bond Future	718.9500	0.7189	967.1600	0.9672	34.524	0	0	0
2014/08/05	2044	06/11/2014	9.01	Put	Bond Future	518.1600	0.5182	766.3700	0.7664	47.902	0	0	0
2014/08/05	2044	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2044	06/11/2014	9.00	Put	Bond Future	618.4600	0.6185	866.6700	0.8667	40.134	0	0	0
2014/08/05	2044	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2044	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2044	05/02/2015			Bond Future	9.1237	96.4500	9.1494	96.1980	0.282	0.0000	0.0000	0
2014/08/05	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2044	05/02/2015	8.99	Put	Bond Future	1,326.0200	1.3260	1,578.0300	1.5780	19.005	0	0	0
2014/08/05	2044	05/02/2015	9.01	Put	Bond Future	1,125.6200	1.1256	1,377.6300	1.3776	22.389	0	0	0
2014/08/05	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2044	05/02/2015	9.00	Put	Bond Future	1,225.7300	1.2257	1,477.7400	1.4777	20.560	0	0	0
2014/08/05	2044	07/05/2015			Bond Future	9.1719	98.1673	9.1984	97.9103	0.289	0.0000	0.0000	0
2014/08/05	2044	07/05/2015	8.99	Put	Bond Future	1,794.1600	1.7942	2,051.2300	2.0512	14.328	0	0	0
2014/08/05	2044	07/05/2015	9.01	Put	Bond Future	1,594.0800	1.5941	1,851.1500	1.8512	16.127	0	0	0
2014/08/05	2044	07/05/2015	9.00	Put	Bond Future	1,694.0400	1.6940	1,951.1100	1.9511	15.175	0	0	0
2014/08/05	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2046	07/08/2014			Bond Future	121.1604	121.1604	121.1542	121.1542	(0.005)	0.0000	0.0000	0
2014/08/05	2046	07/08/2014	104.45	Put	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/05	2046	07/08/2014	104.44	Call	Bond Future	16,720.4100		16.7204	16,714.1900	16.7142	(0.037)	0	0	0
2014/08/05	2046	07/08/2014	104.45	Call	Bond Future	16,710.4100		16.7104	16,704.1900	16.7042	(0.037)	0	0	0
2014/08/05	2046	07/08/2014	104.43	Call	Bond Future	16,730.4100		16.7304	16,724.1900	16.7242	(0.037)	0	0	0
2014/08/05	2046	07/08/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2046	06/11/2014	104.45	Call	Bond Future	17,202.3900		17.2024	17,195.0700	17.1951	(0.043)	0	0	0
2014/08/05	2046	06/11/2014			Bond Future	121.6524		121.6524	121.6451	121.6451	(0.006)	0.0000	0.0000	5,348
2014/08/05	2046	06/11/2014	104.43	Call	Bond Future	17,222.3900		17.2224	17,215.0700	17.2151	(0.043)	0	0	0
2014/08/05	2046	06/11/2014	104.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2046	06/11/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2046	06/11/2014	104.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2046	06/11/2014	104.44	Call	Bond Future	17,212.3900		17.2124	17,205.0700	17.2051	(0.043)	0	0	0
2014/08/05	2046	05/02/2015			Bond Future	123.6180		123.6180	123.6109	123.6109	(0.006)	0.0000	0.0000	0
2014/08/05	2046	05/02/2015	123.99	Put	Bond Future	372.0000		0.3720	379.0900	0.3791	1.906	0	0	0
2014/08/05	2046	05/02/2015	124.01	Put	Bond Future	392.0000		0.3920	399.0900	0.3991	1.809	0	0	0
2014/08/05	2046	05/02/2015	124.00	Put	Bond Future	382.0000		0.3820	389.0900	0.3891	1.856	0	0	0
2014/08/05	2046	05/02/2015	123.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2046	05/02/2015	124.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2046	05/02/2015	124.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2050	07/08/2014	112.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2050	07/08/2014			Bond Future	127.6622		127.6622	127.6559	127.6559	(0.005)	0.0000	0.0000	688
2014/08/05	2050	07/08/2014	112.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2050	07/08/2014	111.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2050	07/08/2014	112.00	Call	Bond Future	15,662.1900		15.6622	15,655.9100	15.6559	(0.040)	0	0	0
2014/08/05	2050	07/08/2014	112.01	Call	Bond Future	15,652.1900		15.6522	15,645.9100	15.6459	(0.040)	0	0	0
2014/08/05	2050	07/08/2014	111.99	Call	Bond Future	15,672.1900		15.6722	15,665.9100	15.6659	(0.040)	0	0	0
2014/08/05	2050	06/11/2014			Bond Future	129.5970		129.5970	129.5897	129.5897	(0.006)	0.0000	0.0000	2,800
2014/08/05	2050	06/11/2014	126.00	Call	Bond Future	3,596.9700		3.5970	3,589.7100	3.5897	(0.202)	0	0	0
2014/08/05	2050	06/11/2014	126.01	Call	Bond Future	3,586.9700		3.5870	3,579.7100	3.5797	(0.202)	0	0	0
2014/08/05	2050	06/11/2014	125.99	Call	Bond Future	3,606.9700		3.6070	3,599.7100	3.5997	(0.201)	0	0	0
2014/08/05	2050	06/11/2014	126.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2050	06/11/2014	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2050	06/11/2014	126.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2050	05/02/2015	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2050	05/02/2015			Bond Future	130.2465		130.2465	130.2392	130.2392	(0.006)	0.0000	0.0000	0
2014/08/05	2050	05/02/2015	130.01	Call	Bond Future	236.4700		0.2365	229.1700	0.2292	(3.087)	0	0	0
2014/08/05	2050	05/02/2015	129.99	Call	Bond Future	256.4700		0.2565	249.1700	0.2492	(2.846)	0	0	0
2014/08/05	2050	05/02/2015	130.00	Call	Bond Future	246.4700		0.2465	239.1700	0.2392	(2.962)	0	0	0
2014/08/05	2050	05/02/2015	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	2050	05/02/2015	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/08/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	AL12	07/08/2014			Index Future	501.6250	501.6250	500.7030	500.7030	(0.184)	0.0000	0.0000	0
2014/08/05	AL12	06/11/2014			Index Future	509.1630	509.1630	508.2230	508.2230	(0.185)	0.0000	0.0000	0
2014/08/05	AL12	05/02/2015			Index Future	517.3230	517.3230	516.3690	516.3690	(0.184)	0.0000	0.0000	0
2014/08/05	AL12	07/05/2015			Index Future	526.5000	526.5000	525.5260	525.5260	(0.185)	0.0000	0.0000	0
2014/08/05	AL37	07/08/2014			Index Future	427.6370	427.6370	427.4580	427.4580	(0.042)	0.0000	0.0000	0
2014/08/05	AL37	06/11/2014			Index Future	434.0630	434.0630	433.8780	433.8780	(0.043)	0.0000	0.0000	0
2014/08/05	AL37	05/02/2015			Index Future	441.0200	441.0200	440.8330	440.8330	(0.042)	0.0000	0.0000	0
2014/08/05	AL7T	07/08/2014			Index Future	502.7060	502.7060	502.1590	502.1590	(0.109)	0.0000	0.0000	0
2014/08/05	AL7T	06/11/2014			Index Future	510.2600	510.2600	509.7010	509.7010	(0.110)	0.0000	0.0000	1
2014/08/05	AL7T	05/02/2015			Index Future	518.4380	518.4380	517.8710	517.8710	(0.109)	0.0000	0.0000	0
2014/08/05	ALBI	07/08/2014			Index Future	457.6090	457.6090	457.1070	457.1070	(0.110)	0.0000	0.0000	55
2014/08/05	ALBI	06/11/2014			Index Future	464.4860	464.4860	463.9720	463.9720	(0.111)	0.0000	0.0000	586
2014/08/05	ALBI	05/02/2015			Index Future	471.9300	471.9300	471.4090	471.4090	(0.110)	0.0000	0.0000	51
2014/08/05	ALBI	07/05/2015			Index Future	480.3020	480.3020	479.7690	479.7690	(0.111)	0.0000	0.0000	0
2014/08/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/08/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/05	EL28	07/08/2014	114.00	Call	Bond Future	10,016.9600	10.0170	10,010.6500	10.0107	(0.063)	0	0	0
2014/08/05	EL28	07/08/2014			Bond Future	124.0170	124.0170	124.0107	124.0107	(0.005)	0.0000	0.0000	0

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2014/08/05	EL28	07/08/2014	114.01	Call	Bond Future	10,006.9600	10.0070	10,000.6500	10.0007	(0.063)	0	0	0
2014/08/05	EL28	07/08/2014	113.99	Call	Bond Future	10,026.9600	10.0270	10,020.6500	10.0207	(0.063)	0	0	0
2014/08/05	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	EL28	06/11/2014			Bond Future	124.4165	124.4165	124.4092	124.4092	(0.006)	0.0000	0.0000	0
2014/08/05	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	EL28	06/11/2014	122.00	Call	Bond Future	2,416.4900	2.4165	2,409.2200	2.4092	(0.301)	0	0	0
2014/08/05	EL28	06/11/2014	122.01	Call	Bond Future	2,406.4900	2.4065	2,399.2200	2.3992	(0.302)	0	0	0
2014/08/05	EL28	06/11/2014	121.99	Call	Bond Future	2,426.4900	2.4265	2,419.2200	2.4192	(0.300)	0	0	0
2014/08/05	EL28	05/02/2015	126.00	Call	Bond Future	427.1100	0.4271	419.8900	0.4199	(1.690)	0	0	0
2014/08/05	EL28	05/02/2015			Bond Future	126.4271	126.4271	126.4199	126.4199	(0.006)	0.0000	0.0000	0
2014/08/05	EL28	05/02/2015	126.01	Call	Bond Future	417.1100	0.4171	409.8900	0.4099	(1.731)	0	0	0
2014/08/05	EL28	05/02/2015	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	EL28	05/02/2015	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	EL28	05/02/2015	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	EL28	05/02/2015	125.99	Call	Bond Future	437.1100	0.4371	429.8900	0.4299	(1.652)	0	0	0
2014/08/05	ES33	07/08/2014			Bond Future	9.5302	85.3421	9.5542	85.1621	0.252	0.0000	0.0000	0
2014/08/05	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	ES33	07/08/2014	10.14	Call	Bond Future	4,395.4400	4.3954	4,215.4300	4.2154	(4.095)	0	0	0
2014/08/05	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	ES33	07/08/2014	10.15	Call	Bond Future	4,464.4700	4.4645	4,284.4600	4.2845	(4.032)	0	0	0
2014/08/05	ES33	07/08/2014	10.16	Call	Bond Future	4,533.4000	4.5334	4,353.3900	4.3534	(3.971)	0	0	0
2014/08/05	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	ES33	06/11/2014			Bond Future	9.6250	82.8397	9.6499	82.6562	0.258	0.0000	0.0000	6,220
2014/08/05	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	ES33	06/11/2014	10.29	Call	Bond Future	4,699.2800	4.6993	4,515.8100	4.5158	(3.904)	0	0	0
2014/08/05	ES33	06/11/2014	10.30	Call	Bond Future	4,766.7300	4.7667	4,583.2600	4.5833	(3.849)	0	0	0
2014/08/05	ES33	06/11/2014	10.31	Call	Bond Future	4,834.0800	4.8341	4,650.6100	4.6506	(3.795)	0	0	0
2014/08/05	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	ES33	05/02/2015	10.00	Call	Bond Future	2,041.5200	2.0415	1,855.3400	1.8553	(9.120)	0	0	0
2014/08/05	ES33	05/02/2015			Bond Future	9.7140	84.1686	9.7397	83.9824	0.264	0.0000	0.0000	0
2014/08/05	ES33	05/02/2015	10.01	Call	Bond Future	2,111.4800	2.1115	1,925.3000	1.9253	(8.818)	0	0	0
2014/08/05	ES33	05/02/2015	9.99	Call	Bond Future	1,971.4700	1.9715	1,785.2900	1.7853	(9.444)	0	0	0
2014/08/05	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	ES33	07/05/2015			Bond Future	9.7829	81.8743	9.8094	81.6842	0.271	0.0000	0.0000	0
2014/08/05	ES33	07/05/2015	9.74	Put	Bond Future	309.4400	0.3094	499.5600	0.4996	61.440	0	0	0
2014/08/05	ES33	07/05/2015	9.76	Put	Bond Future	165.0500	0.1650	355.1700	0.3552	115.189	0	0	0
2014/08/05	ES33	07/05/2015	9.75	Put	Bond Future	237.2000	0.2372	427.3200	0.4273	80.152	0	0	0
2014/08/05	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/08/05	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	GOVI	07/08/2014			GOVI	456.1820	456.1820	455.7480	455.7480	(0.095)	0.0000	0.0000	264
2014/08/05	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	GOVI	07/08/2014	459.99	Put	GOVI	38,080.0000	3.8080	42,420.0000	4.2420	11.397	0	0	0
2014/08/05	GOVI	07/08/2014	460.01	Put	GOVI	38,280.0000	3.8280	42,620.0000	4.2620	11.338	0	0	0
2014/08/05	GOVI	07/08/2014	460.00	Put	GOVI	38,180.0000	3.8180	42,520.0000	4.2520	11.367	0	0	0
2014/08/05	GOVI	06/11/2014	449.01	Call	GOVI	140,270.0000	14.0270	135,830.0000	13.5830	(3.165)	0	0	0
2014/08/05	GOVI	06/11/2014			GOVI	463.0370	463.0370	462.5930	462.5930	(0.096)	0.0000	0.0000	344
2014/08/05	GOVI	06/11/2014	448.99	Call	GOVI	140,470.0000	14.0470	136,030.0000	13.6030	(3.161)	0	0	0
2014/08/05	GOVI	06/11/2014	449.00	Call	GOVI	140,370.0000	14.0370	135,930.0000	13.5930	(3.163)	0	0	0
2014/08/05	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	GOVI	05/02/2015	459.99	Call	GOVI	104,680.0000	10.4680	100,180.0000	10.0180	(4.299)	0	0	0
2014/08/05	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	GOVI	05/02/2015			GOVI	470.4580	470.4580	470.0080	470.0080	(0.096)	0.0000	0.0000	45
2014/08/05	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	GOVI	05/02/2015	460.00	Call	GOVI	104,580.0000	10.4580	100,080.0000	10.0080	(4.303)	0	0	0
2014/08/05	GOVI	05/02/2015	460.01	Call	GOVI	104,480.0000	10.4480	99,980.0000	9.9980	(4.307)	0	0	0
2014/08/05	GOVI	07/05/2015	449.99	Call	GOVI	288,140.0000	28.8140	283,530.0000	28.3530	(1.600)	0	0	0
2014/08/05	GOVI	07/05/2015			GOVI	478.8040	478.8040	478.3430	478.3430	(0.096)	0.0000	0.0000	0
2014/08/05	GOVI	07/05/2015	450.00	Call	GOVI	288,040.0000	28.8040	283,430.0000	28.3430	(1.600)	0	0	0
2014/08/05	GOVI	07/05/2015	450.01	Call	GOVI	287,940.0000	28.7940	283,330.0000	28.3330	(1.601)	0	0	0
2014/08/05	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/08/05	ICAA	07/08/2014			Can-Do Interest Rate	143.0497	143.0497	143.0386	143.0386	(0.008)	0.0000	0.0000	635
2014/08/05	ICAA	06/11/2014			Can-Do Interest Rate	145.2177	145.2177	145.2053	145.2053	(0.009)	0.0000	0.0000	0
2014/08/05	IGOV	07/08/2014			Index Future	216.1530	216.1530	216.1620	216.1620	0.004	0.0000	0.0000	323
2014/08/05	IGOV	06/11/2014			Index Future	219.4280	219.4280	219.4360	219.4360	0.004	0.0000	0.0000	870
2014/08/05	IGOV	05/02/2015			Index Future	222.9720	222.9720	222.9800	222.9800	0.004	0.0000	0.0000	0
2014/08/05	IGOV	07/05/2015			Index Future	226.9530	226.9530	226.9600	226.9600	0.003	0.0000	0.0000	0
2014/08/05	ILBI	07/08/2014			Index Future	585.0450	585.0450	585.4980	585.4980	0.077	0.0000	0.0000	0
2014/08/05	ILBI	06/11/2014			Index Future	593.9570	593.9570	594.4150	594.4150	0.077	0.0000	0.0000	0
2014/08/05	ILBI	05/02/2015			Index Future	603.4510	603.4510	603.9140	603.9140	0.077	0.0000	0.0000	157
2014/08/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2014/08/05	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/05	JBAF	20/08/2014			Jibar Tradeable Future	5.9900	94.0100	5.9900	94.0100	0.000	0.0000	0.0000	0
2014/08/05	JBAF	17/09/2014			Jibar Tradeable Future	6.0400	93.9600	6.0400	93.9600	0.000	0.0000	0.0000	33,000
2014/08/05	JBAF	15/10/2014			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	0
2014/08/05	JBAF	19/11/2014			Jibar Tradeable Future	6.2100	93.7900	6.2100	93.7900	0.000	0.0000	0.0000	0
2014/08/05	JBAF	17/12/2014			Jibar Tradeable Future	6.2900	93.7100	6.3000	93.7000	0.159	0.0000	0.0000	0
2014/08/05	JBAF	21/01/2015			Jibar Tradeable Future	6.3800	93.6200	6.3900	93.6100	0.157	0.0000	0.0000	0
2014/08/05	JBAF	18/03/2015			Jibar Tradeable Future	6.5300	93.4700	6.5300	93.4700	0.000	0.0000	0.0000	2,850
2014/08/05	JBAF	17/06/2015			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	5,000
2014/08/05	JBAF	16/09/2015			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2014/08/05	JBAF	15/12/2015			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2014/08/05	JBAF	16/03/2016			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2014/08/05	JBAF	15/06/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2014/08/05	R023	07/08/2014	8.51	Call	Bond Future	2,605.1800	2.6052	2,490.2000	2.4902	(4.414)	0	0	0
2014/08/05	R023	07/08/2014			Bond Future	8.0696	101.5208	8.0887	101.4058	0.237	0.0000	0.0000	2,749
2014/08/05	R023	07/08/2014	8.49	Call	Bond Future	2,488.8200	2.4888	2,373.8200	2.3738	(4.621)	0	0	0
2014/08/05	R023	07/08/2014	8.50	Call	Bond Future	2,547.0200	2.5470	2,432.0300	2.4320	(4.515)	0	0	0
2014/08/05	R023	07/08/2014	8.49	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/08/05	R023	07/08/2014	8.51	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/08/05	R023	07/08/2014	8.50	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/08/05	R023	06/11/2014			Bond Future	8.1531	99.1257	8.1732	99.0082	0.246	0.0000	0.0000	12,112
2014/08/05	R023	06/11/2014	8.59	Put	Bond Future	591.5900	0.5916	614.8000	0.6148	3.923	0	0	0
2014/08/05	R023	06/11/2014	8.61	Put	Bond Future	563.6600	0.5637	585.9000	0.5859	3.946	0	0	0
2014/08/05	R023	06/11/2014	8.59	Call	Bond Future	3,109.2800	3.1093	3,015.0000	3.0150	(3.032)	0	0	0
2014/08/05	R023	06/11/2014	8.60	Put	Bond Future	577.4900	0.5775	600.2100	0.6002	3.934	0	0	0
2014/08/05	R023	06/11/2014	8.60	Call	Bond Future	3,151.8300	3.1518	3,057.0600	3.0571	(3.007)	0	0	0
2014/08/05	R023	06/11/2014	8.61	Call	Bond Future	3,194.6100	3.1946	3,099.3600	3.0994	(2.982)	0	0	0
2014/08/05	R023	05/02/2015			Bond Future	8.2268	100.7156	8.2477	100.5964	0.254	0.0000	0.0000	0
2014/08/05	R023	05/02/2015	8.74	Put	Bond Future	1,091.1400	1.0911	1,121.3400	1.1213	2.768	0	0	0
2014/08/05	R023	05/02/2015	8.75	Call	Bond Future	4,001.0700	4.0011	3,911.7000	3.9117	(2.234)	0	0	0
2014/08/05	R023	05/02/2015	8.76	Call	Bond Future	4,039.9200	4.0399	3,950.1800	3.9502	(2.221)	0	0	0
2014/08/05	R023	05/02/2015	8.74	Call	Bond Future	3,962.3800	3.9624	3,873.3900	3.8734	(2.246)	0	0	0
2014/08/05	R023	05/02/2015	8.76	Put	Bond Future	1,058.9800	1.0590	1,088.4300	1.0884	2.781	0	0	0
2014/08/05	R023	05/02/2015	8.75	Put	Bond Future	1,074.9600	1.0750	1,104.7800	1.1048	2.774	0	0	0
2014/08/05	R023	07/05/2015	8.14	Call	Bond Future	2,410.0700	2.4101	2,347.9400	2.3479	(2.578)	0	0	0
2014/08/05	R023	07/05/2015	8.15	Put	Bond Future	3,101.3000	3.1013	3,160.7300	3.1607	1.916	0	0	0
2014/08/05	R023	07/05/2015			Bond Future	8.2690	98.5778	8.2909	98.4558	0.265	0.0000	0.0000	0
2014/08/05	R023	07/05/2015	8.15	Call	Bond Future	2,436.4700	2.4365	2,373.9500	2.3740	(2.566)	0	0	0
2014/08/05	R023	07/05/2015	8.16	Call	Bond Future	2,463.0500	2.4631	2,400.1200	2.4001	(2.555)	0	0	0

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2014/08/05	R023	07/05/2015	8.14	Put	Bond Future	3,131.0200	3.1310	3,190.8400	3.1908	1.911	0	0	0
2014/08/05	R023	07/05/2015	8.16	Put	Bond Future	3,071.7900	3.0718	3,130.8100	3.1308	1.921	0	0	0
2014/08/05	R157	07/08/2014	6.76	Put	Bond Future	7.2500	0.0073	5.1700	0.0052	(28.690)	0	0	0
2014/08/05	R157	07/08/2014			Bond Future	6.6589	112.5806	6.6722	112.5660	0.201	0.0000	0.0000	2,295
2014/08/05	R157	07/08/2014	6.75	Put	Bond Future	8.8900	0.0089	6.6700	0.0067	(24.972)	0	0	0
2014/08/05	R157	07/08/2014	6.74	Call	Bond Future	99.5300	0.0995	82.6000	0.0826	(17.010)	0	0	0
2014/08/05	R157	07/08/2014	6.75	Call	Bond Future	108.5100	0.1085	91.6600	0.0917	(15.529)	0	0	0
2014/08/05	R157	07/08/2014	6.76	Call	Bond Future	117.7900	0.1178	101.0800	0.1011	(14.186)	0	0	0
2014/08/05	R157	07/08/2014	6.74	Put	Bond Future	10.8300	0.0108	8.5300	0.0085	(21.237)	0	0	0
2014/08/05	R157	06/11/2014	6.19	Put	Bond Future	600.6300	0.6006	613.3500	0.6134	2.118	0	0	0
2014/08/05	R157	06/11/2014			Bond Future	6.8471	107.4594	6.8658	107.4436	0.273	0.0000	0.0000	0
2014/08/05	R157	06/11/2014	6.21	Put	Bond Future	586.2900	0.5863	598.8800	0.5989	2.147	0	0	0
2014/08/05	R157	06/11/2014	6.20	Put	Bond Future	593.4400	0.5934	606.1000	0.6061	2.133	0	0	0
2014/08/05	R157	06/11/2014	6.21	Call	Bond Future	46.6800	0.0467	43.4800	0.0435	(6.855)	0	0	0
2014/08/05	R157	06/11/2014	6.19	Call	Bond Future	44.0100	0.0440	40.9400	0.0409	(6.976)	0	0	0
2014/08/05	R157	06/11/2014	6.20	Call	Bond Future	45.3300	0.0453	42.2000	0.0422	(6.905)	0	0	0
2014/08/05	R157	05/02/2015	8.74	Call	Bond Future	1,042.9300	1.0429	1,028.4500	1.0284	(1.388)	0	0	0
2014/08/05	R157	05/02/2015	8.75	Put	Bond Future	42.1100	0.0421	43.4200	0.0434	3.111	0	0	0
2014/08/05	R157	05/02/2015			Bond Future	7.0328	109.1836	7.0596	109.1678	0.380	0.0000	0.0000	0
2014/08/05	R157	05/02/2015	8.74	Put	Bond Future	42.7500	0.0428	44.0700	0.0441	3.088	0	0	0
2014/08/05	R157	05/02/2015	8.76	Put	Bond Future	41.4900	0.0415	42.7800	0.0428	3.109	0	0	0
2014/08/05	R157	05/02/2015	8.75	Call	Bond Future	1,048.1000	1.0481	1,033.6100	1.0336	(1.383)	0	0	0
2014/08/05	R157	05/02/2015	8.76	Call	Bond Future	1,053.2800	1.0533	1,038.7700	1.0388	(1.378)	0	0	0
2014/08/05	R186	07/08/2014	8.31	Call	Bond Future	489.6200	0.4896	351.0800	0.3511	(28.295)	0	0	0
2014/08/05	R186	07/08/2014	8.43	Put	Bond Future	55.7800	0.0558	35.3000	0.0353	(36.716)	0	0	105
2014/08/05	R186	07/08/2014	8.70	Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	1,000
2014/08/05	R186	07/08/2014			Bond Future	8.2892	118.3653	8.3034	118.2445	0.171	0.0000	0.0000	15,347
2014/08/05	R186	07/08/2014	7.60	Put	Bond Future	6,085.1700	6.0852	6,205.9400	6.2059	1.985	0	0	0
2014/08/05	R186	07/08/2014	8.00	Call	Bond Future	1.7900	0.0018	0.1200	0.0001	(93.296)	0	0	105
2014/08/05	R186	07/08/2014	8.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	840
2014/08/05	R186	07/08/2014	8.29	Call	Bond Future	397.9900	0.3980	268.2100	0.2682	(32.609)	0	0	0
2014/08/05	R186	07/08/2014	8.25	Call	Bond Future	249.2700	0.2493	143.9600	0.1440	(42.247)	0	0	1,200
2014/08/05	R186	07/08/2014	8.30	Call	Bond Future	442.3700	0.4424	307.8800	0.3079	(30.402)	0	0	0
2014/08/05	R186	07/08/2014	8.29	Put	Bond Future	391.6000	0.3916	382.5900	0.3826	(2.301)	0	0	0
2014/08/05	R186	07/08/2014	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,100
2014/08/05	R186	07/08/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	210
2014/08/05	R186	07/08/2014	8.00	Put	Bond Future	2,503.6200	2.5036	2,622.7200	2.6227	4.757	0	0	0
2014/08/05	R186	07/08/2014	8.31	Put	Bond Future	312.9500	0.3130	295.1800	0.2952	(5.678)	0	0	0
2014/08/05	R186	07/08/2014	8.92	Call	Bond Future	5,208.3100	5.2083	5,087.5400	5.0875	(2.319)	0	0	0
2014/08/05	R186	07/08/2014	8.30	Put	Bond Future	350.8000	0.3508	337.0800	0.3371	(3.911)	0	0	0
2014/08/05	R186	07/08/2014	9.20	Call	Bond Future	7,416.5900	7.4166	7,295.8200	7.2958	(1.628)	0	0	0
2014/08/05	R186	07/08/2014	8.43	Call	Bond Future	1,246.9000	1.2469	1,105.6500	1.1056	(11.328)	0	0	0
2014/08/05	R186	07/08/2014	8.70	Call	Bond Future	3,429.2600	3.4293	3,308.4100	3.3084	(3.524)	0	0	0
2014/08/05	R186	07/08/2014	8.25	Put	Bond Future	584.4700	0.5845	599.9300	0.5999	2.645	0	0	0
2014/08/05	R186	06/11/2014	8.14	Call	Bond Future	1,394.4500	1.3944	1,337.6400	1.3376	(4.074)	0	0	0
2014/08/05	R186	06/11/2014	8.15	Put	Bond Future	3,240.6800	3.2407	3,306.5800	3.3066	2.034	0	0	0

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2014/08/05	R186	06/11/2014			Bond Future	8.3651		120.1444	8.3799	120.0209	0.177	0.0000	0.0000	56,325
2014/08/05	R186	06/11/2014	9.17	Call	Bond Future	6,809.2700		6.8093	6,694.6500	6.6947	(1.683)	0	0	0
2014/08/05	R186	06/11/2014	8.15	Call	Bond Future	1,426.1300		1.4261	1,368.5300	1.3685	(4.039)	0	0	0
2014/08/05	R186	06/11/2014	8.16	Call	Bond Future	1,458.2700		1.4583	1,399.8900	1.3999	(4.003)	0	0	0
2014/08/05	R186	06/11/2014	9.17	Put	Bond Future	353.5700		0.3536	362.4500	0.3624	2.512	0	0	2,010
2014/08/05	R186	06/11/2014	8.14	Put	Bond Future	3,294.3100		3.2943	3,361.0000	3.3610	2.024	0	0	0
2014/08/05	R186	06/11/2014	8.16	Put	Bond Future	3,187.6000		3.1876	3,252.7200	3.2527	2.043	0	0	0
2014/08/05	R186	05/02/2015	9.00	Call	Bond Future	5,976.2900		5.9763	5,878.4100	5.8784	(1.638)	0	0	0
2014/08/05	R186	05/02/2015			Bond Future	8.4309		116.7750	8.4462	116.6498	0.182	0.0000	0.0000	540
2014/08/05	R186	05/02/2015	8.75	Call	Bond Future	4,654.4200		4.6544	4,566.5700	4.5666	(1.887)	0	0	0
2014/08/05	R186	05/02/2015	8.76	Call	Bond Future	4,704.6200		4.7046	4,616.3300	4.6163	(1.877)	0	0	0
2014/08/05	R186	05/02/2015	8.74	Call	Bond Future	4,604.4600		4.6045	4,517.0500	4.5170	(1.898)	0	0	0
2014/08/05	R186	05/02/2015	8.76	Put	Bond Future	2,055.8500		2.0559	2,092.7600	2.0928	1.795	0	0	0
2014/08/05	R186	05/02/2015	8.75	Put	Bond Future	2,084.8900		2.0849	2,122.2400	2.1222	1.791	0	0	0
2014/08/05	R186	05/02/2015	9.00	Put	Bond Future	1,448.9300		1.4489	1,476.2500	1.4763	1.886	0	0	9,600
2014/08/05	R186	05/02/2015	8.74	Put	Bond Future	2,114.2400		2.1142	2,152.0300	2.1520	1.787	0	0	0
2014/08/05	R186	07/05/2015			Bond Future	8.4754		118.8527	8.4914	118.7245	0.189	0.0000	0.0000	0
2014/08/05	R186	07/05/2015	8.25	Call	Bond Future	3,102.6300		3.1026	3,039.1500	3.0392	(2.046)	0	0	0
2014/08/05	R186	07/05/2015	8.24	Put	Bond Future	4,978.8400		4.9788	5,044.0000	5.0440	1.309	0	0	0
2014/08/05	R186	07/05/2015	8.26	Put	Bond Future	4,885.3800		4.8854	4,949.6700	4.9497	1.316	0	0	0
2014/08/05	R186	07/05/2015	8.25	Put	Bond Future	4,931.9600		4.9320	4,996.6800	4.9967	1.312	0	0	0
2014/08/05	R186	07/05/2015	8.26	Call	Bond Future	3,138.0600		3.1381	3,074.1500	3.0742	(2.037)	0	0	0
2014/08/05	R186	07/05/2015	8.24	Call	Bond Future	3,067.4200		3.0674	3,004.3800	3.0044	(2.055)	0	0	0
2014/08/05	R197	07/08/2014			Bond Future	285.3146		285.3146	285.2981	285.2981	(0.006)	0.0000	0.0000	0
2014/08/05	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R197	07/08/2014	270.00	Call	Bond Future	15,314.5600		15.3146	15,298.1000	15.2981	(0.107)	0	0	0
2014/08/05	R197	07/08/2014	270.01	Call	Bond Future	15,304.5600		15.3046	15,288.1000	15.2881	(0.108)	0	0	0
2014/08/05	R197	07/08/2014	269.99	Call	Bond Future	15,324.5600		15.3246	15,308.1000	15.3081	(0.107)	0	0	0
2014/08/05	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R197	06/11/2014			Bond Future	289.6388		289.6388	289.6197	289.6197	(0.007)	0.0000	0.0000	905
2014/08/05	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R197	06/11/2014	285.00	Call	Bond Future	4,638.7900		4.6388	4,619.6500	4.6196	(0.413)	0	0	0
2014/08/05	R197	06/11/2014	285.01	Call	Bond Future	4,628.7900		4.6288	4,609.6500	4.6096	(0.413)	0	0	0
2014/08/05	R197	06/11/2014	284.99	Call	Bond Future	4,648.7900		4.6488	4,629.6500	4.6296	(0.412)	0	0	0
2014/08/05	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R197	05/02/2015	288.99	Put	Bond Future	673.4200		0.6734	692.2300	0.6922	2.793	0	0	0
2014/08/05	R197	05/02/2015			Bond Future	288.3166		288.3166	288.2978	288.2978	(0.007)	0.0000	0.0000	0
2014/08/05	R197	05/02/2015	289.01	Put	Bond Future	693.4200		0.6934	712.2300	0.7122	2.713	0	0	0
2014/08/05	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R197	05/02/2015	289.00	Put	Bond Future	683.4200		0.6834	702.2300	0.7022	2.752	0	0	0
2014/08/05	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R201	07/08/2014	5.31	Put	Bond Future	213.4100		0.2134	222.6000	0.2226	4.306	0	0	0
2014/08/05	R201	07/08/2014			Bond Future	5.9019		102.2100	5.9283	102.2005	0.447	0.0000	0.0000	0

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2014/08/05	R201	07/08/2014	5.30	Put	Bond Future	216.9800	0.2170	226.1900	0.2262	4.245	0	0	0
2014/08/05	R201	07/08/2014	5.31	Call	Bond Future	0.3400	0.0003	0.0400	0.0000	(88.235)	0	0	0
2014/08/05	R201	07/08/2014	5.29	Call	Bond Future	0.2700	0.0003	0.0300	0.0000	(88.889)	0	0	0
2014/08/05	R201	07/08/2014	5.30	Call	Bond Future	0.3100	0.0003	0.0300	0.0000	(90.323)	0	0	0
2014/08/05	R201	07/08/2014	5.29	Put	Bond Future	220.5500	0.2205	229.8000	0.2298	4.194	0	0	0
2014/08/05	R202	07/08/2014	207.99	Call	Bond Future	20,399.0200	20.3990	20,386.9500	20.3869	(0.059)	0	0	0
2014/08/05	R202	07/08/2014	208.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R202	07/08/2014			Bond Future	228.3890	228.3890	228.3769	228.3769	(0.005)	0.0000	0.0000	22
2014/08/05	R202	07/08/2014	207.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R202	07/08/2014	208.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R202	07/08/2014	208.00	Call	Bond Future	20,389.0200	20.3890	20,376.9500	20.3769	(0.059)	0	0	0
2014/08/05	R202	07/08/2014	208.01	Call	Bond Future	20,379.0200	20.3790	20,366.9500	20.3669	(0.059)	0	0	0
2014/08/05	R202	06/11/2014	226.99	Call	Bond Future	4,860.2600	4.8603	4,846.2000	4.8462	(0.289)	0	0	0
2014/08/05	R202	06/11/2014			Bond Future	231.8503	231.8503	231.8362	231.8362	(0.006)	0.0000	0.0000	47,072
2014/08/05	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R202	06/11/2014	227.00	Call	Bond Future	4,850.2600	4.8503	4,836.2000	4.8362	(0.290)	0	0	0
2014/08/05	R202	06/11/2014	227.01	Call	Bond Future	4,840.2600	4.8403	4,826.2000	4.8262	(0.290)	0	0	0
2014/08/05	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R202	05/02/2015			Bond Future	232.4083	232.4083	232.3945	232.3945	(0.006)	0.0000	0.0000	0
2014/08/05	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R202	05/02/2015	232.99	Put	Bond Future	581.7400	0.5817	595.4600	0.5955	2.358	0	0	0
2014/08/05	R202	05/02/2015	233.01	Put	Bond Future	601.7400	0.6017	615.4600	0.6155	2.280	0	0	0
2014/08/05	R202	05/02/2015	233.00	Put	Bond Future	591.7400	0.5917	605.4600	0.6055	2.319	0	0	0
2014/08/05	R203	07/08/2014	7.30	Call	Bond Future	542.4800	0.5425	571.6300	0.5716	5.373	0	0	0
2014/08/05	R203	07/08/2014			Bond Future	7.1055	106.4797	7.0944	106.5108	(0.157)	0.0000	0.0000	15,612
2014/08/05	R203	07/08/2014	7.31	Call	Bond Future	569.6100	0.5696	599.2000	0.5992	5.195	0	0	0
2014/08/05	R203	07/08/2014	6.84	Put	Bond Future	743.6300	0.7436	712.3800	0.7124	(4.202)	0	0	0
2014/08/05	R203	07/08/2014	7.29	Put	Bond Future	2.9600	0.0030	0.4800	0.0005	(83.784)	0	0	0
2014/08/05	R203	07/08/2014	7.31	Put	Bond Future	1.7200	0.0017	0.2200	0.0002	(87.209)	0	0	0
2014/08/05	R203	07/08/2014	7.29	Call	Bond Future	515.4700	0.5155	544.0800	0.5441	5.550	0	0	0
2014/08/05	R203	07/08/2014	7.30	Put	Bond Future	2.2700	0.0023	0.3300	0.0003	(85.463)	0	0	0
2014/08/05	R203	07/08/2014	6.84	Call	Bond Future	0.1900	0.0002	0.0300	0.0000	(84.211)	0	0	46
2014/08/05	R203	06/11/2014	6.86	Call	Bond Future	238.3800	0.2384	244.1800	0.2442	2.433	0	0	0
2014/08/05	R203	06/11/2014			Bond Future	7.2090	103.9165	7.1971	103.9472	(0.165)	0.0000	0.0000	12,101
2014/08/05	R203	06/11/2014	6.98	Call	Bond Future	335.3800	0.3354	343.2100	0.3432	2.335	0	0	14
2014/08/05	R203	06/11/2014	6.84	Call	Bond Future	224.5200	0.2245	230.0200	0.2300	2.450	0	0	45
2014/08/05	R203	06/11/2014	6.85	Call	Bond Future	231.3700	0.2314	237.0200	0.2370	2.442	0	0	0
2014/08/05	R203	06/11/2014	6.98	Put	Bond Future	926.5900	0.9266	903.7400	0.9037	(2.466)	0	0	0
2014/08/05	R203	06/11/2014	6.84	Put	Bond Future	1,179.3100	1.1793	1,154.1300	1.1541	(2.135)	0	0	0
2014/08/05	R203	06/11/2014	6.86	Put	Bond Future	1,141.1300	1.1411	1,116.2500	1.1163	(2.180)	0	0	0
2014/08/05	R203	06/11/2014	6.85	Put	Bond Future	1,160.1400	1.1601	1,135.1100	1.1351	(2.157)	0	0	0
2014/08/05	R203	05/02/2015	7.69	Call	Bond Future	1,373.1000	1.3731	1,392.4100	1.3924	1.406	0	0	55
2014/08/05	R203	05/02/2015			Bond Future	7.2936	105.5835	7.2802	105.6149	(0.183)	0.0000	0.0000	0

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2014/08/05	R203	05/02/2015	8.34	Put	Bond Future	133.8100		0.1338	128.7800	0.1288	(3.759)	0	0	0
2014/08/05	R203	05/02/2015	8.35	Call	Bond Future	2,582.8000		2.5828	2,609.2500	2.6093	1.024	0	0	0
2014/08/05	R203	05/02/2015	8.36	Call	Bond Future	2,602.7900		2.6028	2,629.3200	2.6293	1.019	0	0	0
2014/08/05	R203	05/02/2015	8.34	Call	Bond Future	2,562.8600		2.5629	2,589.2200	2.5892	1.029	0	0	0
2014/08/05	R203	05/02/2015	8.36	Put	Bond Future	128.0300		0.1280	123.1700	0.1232	(3.796)	0	0	0
2014/08/05	R203	05/02/2015	7.69	Put	Bond Future	444.2200		0.4442	432.1400	0.4321	(2.719)	0	0	0
2014/08/05	R203	05/02/2015	8.35	Put	Bond Future	130.8900		0.1309	125.9500	0.1260	(3.774)	0	0	0
2014/08/05	R203	07/05/2015			Bond Future	7.3027		103.2905	7.2882	103.3217	(0.199)	0.0000	0.0000	0
2014/08/05	R203	07/05/2015	7.24	Put	Bond Future	1,007.9600		1.0080	990.1300	0.9901	(1.769)	0	0	0
2014/08/05	R203	07/05/2015	7.26	Put	Bond Future	986.5200		0.9865	968.9200	0.9689	(1.784)	0	0	0
2014/08/05	R203	07/05/2015	7.25	Put	Bond Future	997.0200		0.9970	979.3000	0.9793	(1.777)	0	0	0
2014/08/05	R203	07/05/2015	7.25	Call	Bond Future	883.7800		0.8838	897.3300	0.8973	1.533	0	0	0
2014/08/05	R203	07/05/2015	7.24	Call	Bond Future	873.2200		0.8732	886.6600	0.8867	1.539	0	0	0
2014/08/05	R203	07/05/2015	7.26	Call	Bond Future	894.7700		0.8948	908.4400	0.9084	1.528	0	0	0
2014/08/05	R204	07/08/2014			Bond Future	7.3952		103.3403	7.4042	103.3069	0.121	0.0000	0.0000	10,876
2014/08/05	R204	07/08/2014	7.44	Put	Bond Future	81.7400		0.0817	67.6700	0.0677	(17.213)	0	0	0
2014/08/05	R204	07/08/2014	7.46	Put	Bond Future	59.9100		0.0599	46.1400	0.0461	(22.984)	0	0	0
2014/08/05	R204	07/08/2014	7.45	Put	Bond Future	70.1900		0.0702	56.1400	0.0561	(20.017)	0	0	0
2014/08/05	R204	07/08/2014	7.46	Call	Bond Future	300.4500		0.3005	253.2900	0.2533	(15.696)	0	0	0
2014/08/05	R204	07/08/2014	7.78	Call	Bond Future	1,419.0500		1.4191	1,385.6500	1.3856	(2.354)	0	0	0
2014/08/05	R204	07/08/2014	7.44	Call	Bond Future	248.0700		0.2481	200.6100	0.2006	(19.132)	0	0	0
2014/08/05	R204	07/08/2014	7.78	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	530
2014/08/05	R204	07/08/2014	7.45	Call	Bond Future	273.6300		0.2736	226.1900	0.2262	(17.337)	0	0	0
2014/08/05	R204	06/11/2014	7.99	Put	Bond Future	255.0500		0.2550	258.9500	0.2589	1.529	0	0	1,270
2014/08/05	R204	06/11/2014			Bond Future	7.4886		104.8937	7.4985	104.8589	0.132	0.0000	0.0000	13,124
2014/08/05	R204	06/11/2014	6.99	Put	Bond Future	2,003.8700		2.0039	2,028.7200	2.0287	1.240	0	0	0
2014/08/05	R204	06/11/2014	7.01	Put	Bond Future	1,946.9400		1.9469	1,971.3500	1.9713	1.254	0	0	0
2014/08/05	R204	06/11/2014	6.99	Call	Bond Future	229.4300		0.2294	219.5000	0.2195	(4.328)	0	0	0
2014/08/05	R204	06/11/2014	7.00	Put	Bond Future	1,975.3100		1.9753	1,999.9400	1.9999	1.247	0	0	0
2014/08/05	R204	06/11/2014	7.99	Call	Bond Future	2,002.0000		2.0020	1,971.1200	1.9711	(1.542)	0	0	0
2014/08/05	R204	06/11/2014	7.00	Call	Bond Future	236.8200		0.2368	226.6700	0.2267	(4.286)	0	0	0
2014/08/05	R204	06/11/2014	7.01	Call	Bond Future	244.4000		0.2444	234.0300	0.2340	(4.243)	0	0	0
2014/08/05	R204	05/02/2015			Bond Future	7.5645		102.5406	7.5750	102.5055	0.140	0.0000	0.0000	0
2014/08/05	R204	05/02/2015	8.25	Call	Bond Future	2,660.6800		2.6607	2,631.0500	2.6311	(1.114)	0	0	0
2014/08/05	R204	05/02/2015	8.26	Call	Bond Future	2,685.8800		2.6859	2,656.1600	2.6562	(1.107)	0	0	0
2014/08/05	R204	05/02/2015	8.24	Call	Bond Future	2,635.5700		2.6356	2,606.0300	2.6060	(1.121)	0	0	0
2014/08/05	R204	05/02/2015	8.26	Put	Bond Future	405.2700		0.4053	410.6600	0.4107	1.330	0	0	0
2014/08/05	R204	05/02/2015	8.25	Put	Bond Future	412.4100		0.4124	417.8900	0.4179	1.329	0	0	0
2014/08/05	R204	05/02/2015	8.24	Put	Bond Future	419.6500		0.4197	425.2200	0.4252	1.327	0	0	0
2014/08/05	R204	07/05/2015	7.51	Put	Bond Future	1,559.8600		1.5599	1,576.4100	1.5764	1.061	0	0	0
2014/08/05	R204	07/05/2015			Bond Future	7.5955		104.3646	7.6071	104.3282	0.153	0.0000	0.0000	0
2014/08/05	R204	07/05/2015	7.50	Put	Bond Future	1,576.0600		1.5761	1,592.7400	1.5927	1.058	0	0	0
2014/08/05	R204	07/05/2015	7.49	Call	Bond Future	1,261.2900		1.2613	1,241.7000	1.2417	(1.553)	0	0	0
2014/08/05	R204	07/05/2015	7.50	Call	Bond Future	1,276.4200		1.2764	1,256.6900	1.2567	(1.546)	0	0	0
2014/08/05	R204	07/05/2015	7.51	Call	Bond Future	1,291.6400		1.2916	1,271.7800	1.2718	(1.538)	0	0	0
2014/08/05	R204	07/05/2015	7.49	Put	Bond Future	1,592.3700		1.5924	1,609.1900	1.6092	1.056	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
2014/08/05	R207	07/08/2014	7.69	Call	Bond Future	269.5900	0.2696	199.9200	0.1999	(25.843)	0	0	0
2014/08/05	R207	07/08/2014	7.70	Put	Bond Future	102.9200	0.1029	92.7100	0.0927	(9.920)	0	0	0
2014/08/05	R207	07/08/2014			Bond Future	7.6550	98.7725	7.6690	98.7118	0.183	0.0000	0.0000	22,011
2014/08/05	R207	07/08/2014	7.70	Call	Bond Future	297.5000	0.2975	226.5800	0.2266	(23.839)	0	0	0
2014/08/05	R207	07/08/2014	7.71	Call	Bond Future	326.8700	0.3269	255.0800	0.2551	(21.963)	0	0	0
2014/08/05	R207	07/08/2014	7.69	Put	Bond Future	118.1700	0.1182	109.2100	0.1092	(7.582)	0	0	0
2014/08/05	R207	07/08/2014	7.71	Put	Bond Future	89.1500	0.0891	78.0700	0.0781	(12.428)	0	0	0
2014/08/05	R207	06/11/2014	7.36	Put	Bond Future	2,012.7100	2.0127	2,054.3600	2.0544	2.069	0	0	0
2014/08/05	R207	06/11/2014			Bond Future	7.7433	100.2572	7.7584	100.1947	0.195	0.0000	0.0000	36,187
2014/08/05	R207	06/11/2014	7.35	Put	Bond Future	2,043.8200	2.0438	2,085.8600	2.0859	2.057	0	0	0
2014/08/05	R207	06/11/2014	7.36	Call	Bond Future	406.9700	0.4070	386.1300	0.3861	(5.121)	0	0	0
2014/08/05	R207	06/11/2014	7.34	Call	Bond Future	384.7800	0.3848	364.7200	0.3647	(5.213)	0	0	0
2014/08/05	R207	06/11/2014	7.35	Call	Bond Future	395.7600	0.3958	375.3100	0.3753	(5.167)	0	0	0
2014/08/05	R207	06/11/2014	7.34	Put	Bond Future	2,075.1800	2.0752	2,117.6100	2.1176	2.045	0	0	0
2014/08/05	R207	05/02/2015	8.49	Put	Bond Future	549.6400	0.5496	561.6400	0.5616	2.183	0	0	0
2014/08/05	R207	05/02/2015			Bond Future	7.8185	98.2236	7.8344	98.1604	0.204	0.0000	0.0000	0
2014/08/05	R207	05/02/2015	8.51	Put	Bond Future	531.9200	0.5319	543.5700	0.5436	2.190	0	0	0
2014/08/05	R207	05/02/2015	8.50	Call	Bond Future	3,201.5300	3.2015	3,150.0800	3.1501	(1.607)	0	0	0
2014/08/05	R207	05/02/2015	8.51	Call	Bond Future	3,231.1100	3.2311	3,179.4900	3.1795	(1.598)	0	0	0
2014/08/05	R207	05/02/2015	8.49	Call	Bond Future	3,172.0500	3.1720	3,120.7800	3.1208	(1.616)	0	0	0
2014/08/05	R207	05/02/2015	8.50	Put	Bond Future	540.7200	0.5407	552.5400	0.5525	2.186	0	0	0
2014/08/05	R207	07/05/2015			Bond Future	7.8618	99.9712	7.8789	99.9062	0.218	0.0000	0.0000	0
2014/08/05	R207	07/05/2015	8.25	Call	Bond Future	2,676.6900	2.6767	2,632.5400	2.6325	(1.649)	0	0	0
2014/08/05	R207	07/05/2015	7.73	Call	Bond Future	1,583.4300	1.5834	1,550.0700	1.5501	(2.107)	0	0	66
2014/08/05	R207	07/05/2015	8.24	Put	Bond Future	1,229.2400	1.2292	1,250.3100	1.2503	1.714	0	0	0
2014/08/05	R207	07/05/2015	8.26	Put	Bond Future	1,202.4500	1.2025	1,223.1400	1.2231	1.721	0	0	0
2014/08/05	R207	07/05/2015	7.73	Put	Bond Future	2,085.4000	2.0854	2,117.0700	2.1171	1.519	0	0	0
2014/08/05	R207	07/05/2015	8.25	Put	Bond Future	1,215.7900	1.2158	1,236.6700	1.2367	1.717	0	0	0
2014/08/05	R207	07/05/2015	8.26	Call	Bond Future	2,700.6300	2.7006	2,656.2900	2.6563	(1.642)	0	0	0
2014/08/05	R207	07/05/2015	8.24	Call	Bond Future	2,652.8500	2.6529	2,608.8900	2.6089	(1.657)	0	0	0
2014/08/05	R208	07/08/2014	8.28	Call	Bond Future	2,136.6200	2.1366	2,067.4300	2.0674	(3.238)	0	0	0
2014/08/05	R208	07/08/2014			Bond Future	7.8399	96.9036	7.8539	96.8344	0.179	0.0000	0.0000	3,917
2014/08/05	R208	07/08/2014	7.80	Call	Bond Future	129.9000	0.1299	73.0000	0.0730	(43.803)	0	0	0
2014/08/05	R208	07/08/2014	7.79	Put	Bond Future	358.8800	0.3589	375.4400	0.3754	4.614	0	0	0
2014/08/05	R208	07/08/2014	7.81	Put	Bond Future	295.5900	0.2956	303.7400	0.3037	2.757	0	0	0
2014/08/05	R208	07/08/2014	7.80	Put	Bond Future	326.3700	0.3264	338.6500	0.3387	3.763	0	0	0
2014/08/05	R208	07/08/2014	7.81	Call	Bond Future	148.4500	0.1485	87.4200	0.0874	(41.111)	0	0	0
2014/08/05	R208	07/08/2014	8.28	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	630
2014/08/05	R208	07/08/2014	7.79	Call	Bond Future	113.0400	0.1130	60.4200	0.0604	(46.550)	0	0	0
2014/08/05	R208	06/11/2014	7.46	Call	Bond Future	391.3200	0.3913	370.4900	0.3705	(5.323)	0	0	0
2014/08/05	R208	06/11/2014			Bond Future	7.9262	94.9617	7.9412	94.8907	0.188	0.0000	0.0000	16,253
2014/08/05	R208	06/11/2014	7.44	Call	Bond Future	369.5200	0.3695	349.5000	0.3495	(5.418)	0	0	0
2014/08/05	R208	06/11/2014	7.45	Call	Bond Future	380.3000	0.3803	359.8800	0.3599	(5.369)	0	0	0
2014/08/05	R208	06/11/2014	8.50	Put	Bond Future	321.6900	0.3217	330.6200	0.3306	2.776	0	0	1,520
2014/08/05	R208	06/11/2014	7.44	Put	Bond Future	2,718.8600	2.7189	2,769.8700	2.7699	1.876	0	0	0
2014/08/05	R208	06/11/2014	7.46	Put	Bond Future	2,642.6200	2.6426	2,692.8200	2.6928	1.900	0	0	0
2014/08/05	R208	06/11/2014	8.50	Call	Bond Future	3,004.7900	3.0048	2,942.6900	2.9427	(2.067)	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
2014/08/05	R208	06/11/2014	7.45	Put	Bond Future	2,680.6100		2.6806	2,731.2200	2.7312	1.888	0	0	0
2014/08/05	R208	05/02/2015	8.51	Call	Bond Future	3,142.6300		3.1426	3,087.6800	3.0877	(1.749)	0	0	0
2014/08/05	R208	05/02/2015			Bond Future	8.0000		96.4852	8.0156	96.4133	0.196	0.0000	0.0000	0
2014/08/05	R208	05/02/2015	8.49	Call	Bond Future	3,079.4300		3.0794	3,024.9400	3.0249	(1.769)	0	0	0
2014/08/05	R208	05/02/2015	8.51	Put	Bond Future	831.9200		0.8319	848.9200	0.8489	2.043	0	0	0
2014/08/05	R208	05/02/2015	8.50	Put	Bond Future	844.7600		0.8448	862.0000	0.8620	2.041	0	0	0
2014/08/05	R208	05/02/2015	8.49	Put	Bond Future	858.0100		0.8580	875.4700	0.8755	2.035	0	0	0
2014/08/05	R208	05/02/2015	8.50	Call	Bond Future	3,110.8400		3.1108	3,056.1300	3.0561	(1.759)	0	0	0
2014/08/05	R208	07/05/2015	8.01	Call	Bond Future	2,062.9400		2.0629	2,022.2900	2.0223	(1.970)	0	0	0
2014/08/05	R208	07/05/2015			Bond Future	8.0420		94.7986	8.0586	94.7247	0.207	0.0000	0.0000	0
2014/08/05	R208	07/05/2015	7.99	Call	Bond Future	2,018.6200		2.0186	1,978.4700	1.9785	(1.989)	0	0	0
2014/08/05	R208	07/05/2015	8.00	Call	Bond Future	2,040.7100		2.0407	2,000.3100	2.0003	(1.980)	0	0	0
2014/08/05	R208	07/05/2015	7.99	Put	Bond Future	2,250.1600		2.2502	2,283.9000	2.2839	1.499	0	0	0
2014/08/05	R208	07/05/2015	8.00	Put	Bond Future	2,227.6500		2.2276	2,261.1400	2.2611	1.503	0	0	0
2014/08/05	R208	07/05/2015	8.01	Put	Bond Future	2,205.3100		2.2053	2,238.5500	2.2385	1.507	0	0	0
2014/08/05	R209	07/08/2014	9.04	Put	Bond Future	20.2700		0.0203	12.2200	0.0122	(39.714)	0	0	0
2014/08/05	R209	07/08/2014			Bond Future	8.8388		77.4950	8.8631	77.3083	0.275	0.0000	0.0000	4,536
2014/08/05	R209	07/08/2014	9.06	Put	Bond Future	13.7400		0.0137	7.4200	0.0074	(45.997)	0	0	0
2014/08/05	R209	07/08/2014	9.05	Put	Bond Future	16.7300		0.0167	9.5600	0.0096	(42.857)	0	0	0
2014/08/05	R209	07/08/2014	9.05	Call	Bond Future	1,617.0000		1.6170	1,423.2100	1.4232	(11.985)	0	0	0
2014/08/05	R209	07/08/2014	9.06	Call	Bond Future	1,688.4700		1.6885	1,495.5300	1.4955	(11.427)	0	0	0
2014/08/05	R209	07/08/2014	9.04	Call	Bond Future	1,545.9600		1.5460	1,351.2900	1.3513	(12.592)	0	0	0
2014/08/05	R209	06/11/2014	8.95	Call	Bond Future	2,327.6700		2.3277	2,215.1100	2.2151	(4.836)	0	0	2,050
2014/08/05	R209	06/11/2014	9.50	Call	Bond Future	4,962.1600		4.9622	4,802.7600	4.8028	(3.212)	0	0	0
2014/08/05	R209	06/11/2014	10.00	Call	Bond Future	7,840.4600		7.8405	7,660.2400	7.6602	(2.299)	0	0	0
2014/08/05	R209	06/11/2014	9.05	Put	Bond Future	1,657.0200		1.6570	1,724.2800	1.7243	4.059	0	0	0
2014/08/05	R209	06/11/2014	9.58	Put	Bond Future	538.8000		0.5388	564.8300	0.5648	4.831	0	0	907
2014/08/05	R209	06/11/2014			Bond Future	8.9061		75.5131	8.9311	75.3231	0.281	0.0000	0.0000	25,428
2014/08/05	R209	06/11/2014	8.99	Put	Bond Future	1,853.7100		1.8537	1,927.0500	1.9271	3.956	0	0	0
2014/08/05	R209	06/11/2014	10.05	Call	Bond Future	8,135.2500		8.1352	7,953.8100	7.9538	(2.230)	0	0	0
2014/08/05	R209	06/11/2014	8.95	Put	Bond Future	1,994.7000		1.9947	2,072.2100	2.0722	3.886	0	0	0
2014/08/05	R209	06/11/2014	9.01	Put	Bond Future	1,786.1100		1.7861	1,857.3900	1.8574	3.991	0	0	0
2014/08/05	R209	06/11/2014	9.50	Put	Bond Future	647.8100		0.6478	678.4800	0.6785	4.734	0	0	5,500
2014/08/05	R209	06/11/2014	9.00	Put	Bond Future	1,819.6000		1.8196	1,891.9100	1.8919	3.974	0	0	0
2014/08/05	R209	06/11/2014	9.95	Call	Bond Future	7,544.6800		7.5447	7,365.7800	7.3658	(2.371)	0	0	0
2014/08/05	R209	06/11/2014	8.50	Call	Bond Future	938.6200		0.9386	874.9700	0.8750	(6.781)	0	0	5,500
2014/08/05	R209	06/11/2014	8.75	Put	Bond Future	2,816.7700		2.8168	2,916.0000	2.9160	3.523	0	0	0
2014/08/05	R209	06/11/2014	9.25	Call	Bond Future	3,661.8800		3.6619	3,520.6600	3.5207	(3.856)	0	0	0
2014/08/05	R209	06/11/2014	10.05	Put	Bond Future	163.3600		0.1634	171.9900	0.1720	5.283	0	0	2,050
2014/08/05	R209	06/11/2014	8.99	Call	Bond Future	2,487.8800		2.4879	2,371.1500	2.3712	(4.692)	0	0	0
2014/08/05	R209	06/11/2014	10.00	Put	Bond Future	188.5300		0.1885	198.3800	0.1984	5.225	0	0	1,640
2014/08/05	R209	06/11/2014	9.05	Call	Bond Future	2,739.4700		2.7395	2,616.6600	2.6167	(4.483)	0	0	2,050
2014/08/05	R209	06/11/2014	9.58	Call	Bond Future	5,404.5100		5.4045	5,240.4700	5.2405	(3.035)	0	0	0
2014/08/05	R209	06/11/2014	9.25	Put	Bond Future	1,115.1200		1.1151	1,163.9700	1.1640	4.381	0	0	2,200
2014/08/05	R209	06/11/2014	8.75	Call	Bond Future	1,615.0700		1.6151	1,524.2300	1.5242	(5.625)	0	0	2,200
2014/08/05	R209	06/11/2014	9.00	Call	Bond Future	2,528.7700		2.5288	2,411.0100	2.4110	(4.657)	0	0	1,640
2014/08/05	R209	06/11/2014	9.95	Put	Bond Future	215.1500		0.2152	226.3200	0.2263	5.192	0	0	2,050

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
2014/08/05	R209	06/11/2014	8.50	Put	Bond Future	4,127.9400	4.1279	4,254.3600	4.2544	3.063	0	0	0
2014/08/05	R209	06/11/2014	9.01	Call	Bond Future	2,570.1700	2.5702	2,451.3800	2.4514	(4.622)	0	0	0
2014/08/05	R209	05/02/2015	9.00	Put	Bond Future	3,017.9800	3.0180	3,100.4300	3.1004	2.732	0	0	0
2014/08/05	R209	05/02/2015			Bond Future	8.9658	76.7247	8.9915	76.5318	0.287	0.0000	0.0000	0
2014/08/05	R209	05/02/2015	9.25	Call	Bond Future	4,297.9900	4.2980	4,170.1700	4.1702	(2.974)	0	0	0
2014/08/05	R209	05/02/2015	9.26	Call	Bond Future	4,341.5800	4.3416	4,213.1000	4.2131	(2.959)	0	0	0
2014/08/05	R209	05/02/2015	9.25	Put	Bond Future	2,207.9700	2.2080	2,273.0600	2.2731	2.948	0	0	0
2014/08/05	R209	05/02/2015	9.24	Call	Bond Future	4,254.5900	4.2546	4,127.4300	4.1274	(2.989)	0	0	0
2014/08/05	R209	05/02/2015	9.00	Call	Bond Future	3,274.1200	3.2741	3,163.6600	3.1637	(3.374)	0	0	0
2014/08/05	R209	05/02/2015	9.24	Put	Bond Future	2,236.5700	2.2366	2,302.3200	2.3023	2.940	0	0	0
2014/08/05	R209	05/02/2015	9.26	Put	Bond Future	2,179.6700	2.1797	2,244.1000	2.2441	2.956	0	0	0
2014/08/05	R209	07/05/2015			Bond Future	9.0094	74.9390	9.0359	74.7422	0.294	0.0000	0.0000	0
2014/08/05	R209	07/05/2015	8.99	Put	Bond Future	3,995.1700	3.9952	4,083.3100	4.0833	2.206	0	0	0
2014/08/05	R209	07/05/2015	9.01	Put	Bond Future	3,919.6000	3.9196	4,006.5500	4.0065	2.218	0	0	0
2014/08/05	R209	07/05/2015	9.00	Put	Bond Future	3,957.1100	3.9571	4,044.6600	4.0447	2.212	0	0	0
2014/08/05	R209	07/05/2015	8.99	Call	Bond Future	3,850.4800	3.8505	3,741.7300	3.7417	(2.824)	0	0	0
2014/08/05	R209	07/05/2015	9.00	Call	Bond Future	3,887.0900	3.8871	3,777.7500	3.7777	(2.813)	0	0	0
2014/08/05	R209	07/05/2015	9.01	Call	Bond Future	3,924.1400	3.9241	3,814.2000	3.8142	(2.802)	0	0	0
2014/08/05	R210	07/08/2014			Bond Future	172.1313	172.1313	172.1220	172.1220	(0.005)	0.0000	0.0000	41
2014/08/05	R210	07/08/2014	159.00	Call	Bond Future	13,131.2600	13.1313	13,121.9700	13.1220	(0.071)	0	0	0
2014/08/05	R210	07/08/2014	159.01	Call	Bond Future	13,121.2600	13.1213	13,111.9700	13.1120	(0.071)	0	0	0
2014/08/05	R210	07/08/2014	158.99	Call	Bond Future	13,141.2600	13.1413	13,131.9700	13.1320	(0.071)	0	0	0
2014/08/05	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R210	06/11/2014			Bond Future	172.7021	172.7021	172.6911	172.6911	(0.006)	0.0000	0.0000	617
2014/08/05	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R210	06/11/2014	169.00	Call	Bond Future	3,702.1200	3.7021	3,691.1200	3.6911	(0.297)	0	0	0
2014/08/05	R210	06/11/2014	169.01	Call	Bond Future	3,692.1200	3.6921	3,681.1200	3.6811	(0.298)	0	0	0
2014/08/05	R210	06/11/2014	168.99	Call	Bond Future	3,712.1200	3.7121	3,701.1200	3.7011	(0.296)	0	0	0
2014/08/05	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R210	05/02/2015			Bond Future	175.4928	175.4928	175.4821	175.4821	(0.006)	0.0000	0.0000	0
2014/08/05	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R210	05/02/2015	175.01	Call	Bond Future	482.8200	0.4828	472.0800	0.4721	(2.224)	0	0	0
2014/08/05	R210	05/02/2015	174.99	Call	Bond Future	502.8200	0.5028	492.0800	0.4921	(2.136)	0	0	0
2014/08/05	R210	05/02/2015	175.00	Call	Bond Future	492.8200	0.4928	482.0800	0.4821	(2.179)	0	0	0
2014/08/05	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R211	07/08/2014			Bond Future	130.6788	130.6788	130.6682	130.6682	(0.008)	0.0000	0.0000	0
2014/08/05	R211	07/08/2014	128.01	Call	Bond Future	2,668.8000	2.6688	2,658.2400	2.6582	(0.396)	0	0	0
2014/08/05	R211	07/08/2014	128.00	Call	Bond Future	2,678.8000	2.6788	2,668.2400	2.6682	(0.394)	0	0	0
2014/08/05	R211	07/08/2014	127.99	Call	Bond Future	2,688.8000	2.6888	2,678.2400	2.6782	(0.393)	0	0	0
2014/08/05	R211	07/08/2014	128.00	Put	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
2014/08/05	R211	06/11/2014	130.00	Call	Bond Future	2,659.3300	2.6593	2,647.5000	2.6475	(0.445)	0	0	0
2014/08/05	R211	06/11/2014	130.01	Call	Bond Future	2,649.3300	2.6493	2,637.5000	2.6375	(0.447)	0	0	0
2014/08/05	R211	06/11/2014			Bond Future	132.6593	132.6593	132.6475	132.6475	(0.009)	0.0000	0.0000	1,070
2014/08/05	R211	06/11/2014	129.99	Call	Bond Future	2,669.3300	2.6693	2,657.5000	2.6575	(0.443)	0	0	0
2014/08/05	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R211	05/02/2015	133.00	Call	Bond Future	200.8100	0.2008	189.1000	0.1891	(5.831)	0	0	0
2014/08/05	R211	05/02/2015			Bond Future	133.2008	133.2008	133.1891	133.1891	(0.009)	0.0000	0.0000	0
2014/08/05	R211	05/02/2015	133.01	Call	Bond Future	190.8100	0.1908	179.1000	0.1791	(6.137)	0	0	0
2014/08/05	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R211	05/02/2015	132.99	Call	Bond Future	210.8100	0.2108	199.1000	0.1991	(5.555)	0	0	0
2014/08/05	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R212	07/08/2014	128.99	Call	Bond Future	6,336.1100	6.3361	6,328.0500	6.3280	(0.127)	0	0	0
2014/08/05	R212	07/08/2014			Bond Future	135.3261	135.3261	135.3181	135.3181	(0.006)	0.0000	0.0000	118
2014/08/05	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R212	07/08/2014	129.00	Call	Bond Future	6,326.1100	6.3261	6,318.0500	6.3180	(0.127)	0	0	0
2014/08/05	R212	07/08/2014	129.01	Call	Bond Future	6,316.1100	6.3161	6,308.0500	6.3080	(0.128)	0	0	0
2014/08/05	R212	06/11/2014			Bond Future	137.3770	137.3770	137.3678	137.3678	(0.007)	0.0000	0.0000	18,159
2014/08/05	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R212	06/11/2014	135.00	Call	Bond Future	2,377.0300	2.3770	2,367.8000	2.3678	(0.388)	0	0	0
2014/08/05	R212	06/11/2014	135.01	Call	Bond Future	2,367.0300	2.3670	2,357.8000	2.3578	(0.390)	0	0	0
2014/08/05	R212	06/11/2014	134.99	Call	Bond Future	2,387.0300	2.3870	2,377.8000	2.3778	(0.387)	0	0	0
2014/08/05	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R212	05/02/2015			Bond Future	137.8384	137.8384	137.8293	137.8293	(0.007)	0.0000	0.0000	0
2014/08/05	R212	05/02/2015	137.99	Put	Bond Future	151.5700	0.1516	160.6900	0.1607	6.017	0	0	0
2014/08/05	R212	05/02/2015	138.01	Put	Bond Future	171.5700	0.1716	180.6900	0.1807	5.316	0	0	0
2014/08/05	R212	05/02/2015	138.00	Put	Bond Future	161.5700	0.1616	170.6900	0.1707	5.645	0	0	0
2014/08/05	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R213	07/08/2014	8.86	Call	Bond Future	1,211.2700	1.2113	1,011.1300	1.0111	(16.523)	0	0	0
2014/08/05	R213	07/08/2014			Bond Future	8.7090	88.2941	8.7333	88.1070	0.278	0.0000	0.0000	9,412
2014/08/05	R213	07/08/2014	8.84	Call	Bond Future	1,079.3500	1.0794	878.7400	0.8787	(18.586)	0	0	0
2014/08/05	R213	07/08/2014	8.85	Call	Bond Future	1,144.7100	1.1447	944.2100	0.9442	(17.515)	0	0	0
2014/08/05	R213	07/08/2014	8.84	Put	Bond Future	74.6800	0.0747	61.1900	0.0612	(18.064)	0	0	0
2014/08/05	R213	07/08/2014	8.86	Put	Bond Future	54.6700	0.0547	41.6500	0.0417	(23.816)	0	0	0
2014/08/05	R213	07/08/2014	8.85	Put	Bond Future	64.0300	0.0640	50.6500	0.0507	(20.896)	0	0	0
2014/08/05	R213	06/11/2014	8.84	Call	Bond Future	2,364.9100	2.3649	2,250.9800	2.2510	(4.818)	0	0	0
2014/08/05	R213	06/11/2014	8.85	Put	Bond Future	1,891.2300	1.8912	1,966.8800	1.9669	4.000	0	0	0
2014/08/05	R213	06/11/2014			Bond Future	8.7822	86.0796	8.8073	85.8890	0.285	0.0000	0.0000	29,273
2014/08/05	R213	06/11/2014	8.85	Call	Bond Future	2,405.4900	2.4055	2,290.5000	2.2905	(4.780)	0	0	0

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2014/08/05	R213	06/11/2014	8.86	Call	Bond Future	2,446.4400	2.4464	2,330.4000	2.3304	(4.743)	0	0	0
2014/08/05	R213	06/11/2014	8.84	Put	Bond Future	1,926.2600	1.9263	2,002.9700	2.0030	3.982	0	0	0
2014/08/05	R213	06/11/2014	8.86	Put	Bond Future	1,856.6600	1.8567	1,931.2600	1.9313	4.018	0	0	0
2014/08/05	R213	05/02/2015	9.26	Put	Bond Future	1,844.5600	1.8446	1,902.0500	1.9021	3.117	0	0	0
2014/08/05	R213	05/02/2015			Bond Future	8.8484	87.4603	8.8742	87.2668	0.292	0.0000	0.0000	0
2014/08/05	R213	05/02/2015	9.25	Put	Bond Future	1,869.5200	1.8695	1,927.6300	1.9276	3.108	0	0	0
2014/08/05	R213	05/02/2015	9.24	Put	Bond Future	1,894.7500	1.8947	1,953.4900	1.9535	3.100	0	0	0
2014/08/05	R213	05/02/2015	9.25	Call	Bond Future	4,810.9900	4.8110	4,675.5700	4.6756	(2.815)	0	0	0
2014/08/05	R213	05/02/2015	9.26	Call	Bond Future	4,857.3800	4.8574	4,721.3400	4.7213	(2.801)	0	0	0
2014/08/05	R213	05/02/2015	9.24	Call	Bond Future	4,764.7800	4.7648	4,629.9900	4.6300	(2.829)	0	0	0
2014/08/05	R213	07/05/2015	8.74	Call	Bond Future	3,362.6100	3.3626	3,262.3800	3.2624	(2.981)	0	0	0
2014/08/05	R213	07/05/2015	8.75	Put	Bond Future	4,468.3500	4.4683	4,565.0100	4.5650	2.163	0	0	0
2014/08/05	R213	07/05/2015			Bond Future	8.8929	85.4671	8.9196	85.2696	0.299	0.0000	0.0000	0
2014/08/05	R213	07/05/2015	8.75	Call	Bond Future	3,396.8300	3.3968	3,295.9800	3.2960	(2.969)	0	0	0
2014/08/05	R213	07/05/2015	8.76	Call	Bond Future	3,431.2300	3.4312	3,329.7700	3.3298	(2.957)	0	0	0
2014/08/05	R213	07/05/2015	8.74	Put	Bond Future	4,509.8300	4.5098	4,607.1100	4.6071	2.157	0	0	0
2014/08/05	R213	07/05/2015	8.76	Put	Bond Future	4,427.1500	4.4271	4,523.2000	4.5232	2.170	0	0	0
2014/08/05	R214	07/08/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R214	07/08/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R214	07/08/2014			Bond Future	8.9187	78.4619	8.9430	78.2669	0.272	0.0000	0.0000	984
2014/08/05	R214	07/08/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R214	07/08/2014	9.56	Call	Bond Future	4,881.1600	4.8812	4,686.2100	4.6862	(3.994)	0	0	0
2014/08/05	R214	07/08/2014	9.54	Call	Bond Future	4,736.9900	4.7370	4,542.0400	4.5420	(4.115)	0	0	0
2014/08/05	R214	07/08/2014	9.55	Call	Bond Future	4,809.1400	4.8091	4,614.1900	4.6142	(4.054)	0	0	0
2014/08/05	R214	06/11/2014	9.20	Call	Bond Future	3,202.6500	3.2026	3,067.2200	3.0672	(4.229)	0	0	2,500
2014/08/05	R214	06/11/2014	9.64	Call	Bond Future	5,521.7100	5.5217	5,351.9100	5.3519	(3.075)	0	0	0
2014/08/05	R214	06/11/2014			Bond Future	8.9859	76.3527	9.0109	76.1541	0.279	0.0000	0.0000	6,053
2014/08/05	R214	06/11/2014	9.20	Put	Bond Future	1,532.7900	1.5328	1,595.9300	1.5959	4.119	0	0	0
2014/08/05	R214	06/11/2014	9.65	Call	Bond Future	5,578.9400	5.5789	5,408.5700	5.4086	(3.054)	0	0	0
2014/08/05	R214	06/11/2014	9.66	Call	Bond Future	5,636.3300	5.6363	5,465.3900	5.4654	(3.033)	0	0	0
2014/08/05	R214	06/11/2014	9.80	Call	Bond Future	6,452.4700	6.4525	6,274.4600	6.2745	(2.759)	0	0	0
2014/08/05	R214	06/11/2014	9.64	Put	Bond Future	609.0400	0.6090	637.8100	0.6378	4.724	0	0	0
2014/08/05	R214	06/11/2014	9.66	Put	Bond Future	581.9900	0.5820	609.6200	0.6096	4.748	0	0	0
2014/08/05	R214	06/11/2014	9.80	Put	Bond Future	419.8400	0.4198	440.4000	0.4404	4.897	0	0	2,500
2014/08/05	R214	06/11/2014	9.65	Put	Bond Future	595.3800	0.5954	623.5800	0.6236	4.736	0	0	0
2014/08/05	R214	05/02/2015	9.50	Call	Bond Future	5,300.1500	5.3001	5,155.7400	5.1557	(2.725)	0	0	0
2014/08/05	R214	05/02/2015			Bond Future	9.0468	77.5773	9.0726	77.3757	0.284	0.0000	0.0000	0
2014/08/05	R214	05/02/2015	9.51	Call	Bond Future	5,348.0500	5.3480	5,203.0300	5.2030	(2.712)	0	0	0
2014/08/05	R214	05/02/2015	9.50	Put	Bond Future	1,878.3200	1.8783	1,935.4500	1.9354	3.042	0	0	0
2014/08/05	R214	05/02/2015	9.49	Call	Bond Future	5,252.4100	5.2524	5,108.6100	5.1086	(2.738)	0	0	0
2014/08/05	R214	05/02/2015	9.49	Put	Bond Future	1,903.2500	1.9032	1,960.9900	1.9610	3.034	0	0	0
2014/08/05	R214	05/02/2015	9.51	Put	Bond Future	1,853.6700	1.8537	1,910.1900	1.9102	3.049	0	0	0
2014/08/05	R214	07/05/2015			Bond Future	9.0890	75.6619	9.1155	75.4563	0.291	0.0000	0.0000	0
2014/08/05	R214	07/05/2015	9.15	Call	Bond Future	4,407.9600	4.4080	4,289.0500	4.2890	(2.698)	0	0	0
2014/08/05	R214	07/05/2015	9.16	Call	Bond Future	4,447.3800	4.4474	4,327.8800	4.3279	(2.687)	0	0	0
2014/08/05	R214	07/05/2015	9.14	Put	Bond Future	3,973.4500	3.9735	4,060.7600	4.0608	2.197	0	0	0
2014/08/05	R214	07/05/2015	9.16	Put	Bond Future	3,898.0500	3.8981	3,984.1600	3.9842	2.209	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
2014/08/05	R214	07/05/2015	9.15	Put	Bond Future	3,935.6100	3.9356	4,022.3100	4.0223	2.203	0	0	0
2014/08/05	R214	07/05/2015	9.14	Call	Bond Future	4,368.6900	4.3687	4,250.3900	4.2504	(2.708)	0	0	0
2014/08/05	R248	07/08/2014			Bond Future	8.9989	101.2931	9.0231	101.0440	0.270	0.0000	0.0000	0
2014/08/05	R248	07/08/2014	9.65	Call	Bond Future	6,310.9900	6.3110	6,061.9500	6.0620	(3.946)	0	0	0
2014/08/05	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R248	07/08/2014	9.66	Call	Bond Future	6,402.1700	6.4022	6,153.1300	6.1531	(3.890)	0	0	0
2014/08/05	R248	07/08/2014	9.64	Call	Bond Future	6,219.6500	6.2197	5,970.6100	5.9706	(4.004)	0	0	0
2014/08/05	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R248	06/11/2014			Bond Future	9.0685	98.3886	9.0935	98.1350	0.276	0.0000	0.0000	19,614
2014/08/05	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R248	06/11/2014	9.72	Call	Bond Future	6,229.3900	6.2294	5,975.8300	5.9758	(4.070)	0	0	0
2014/08/05	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R248	06/11/2014	9.73	Call	Bond Future	6,319.3600	6.3194	6,065.8000	6.0658	(4.012)	0	0	0
2014/08/05	R248	06/11/2014	9.74	Call	Bond Future	6,409.1700	6.4092	6,155.6100	6.1556	(3.956)	0	0	0
2014/08/05	R248	05/02/2015			Bond Future	9.1320	99.9667	9.1578	99.7092	0.282	0.0000	0.0000	1,277
2014/08/05	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R248	05/02/2015	9.50	Call	Bond Future	3,563.2500	3.5632	3,305.8000	3.3058	(7.225)	0	0	0
2014/08/05	R248	05/02/2015	9.51	Call	Bond Future	3,656.7700	3.6568	3,399.3200	3.3993	(7.040)	0	0	0
2014/08/05	R248	05/02/2015	9.49	Call	Bond Future	3,469.5500	3.4695	3,212.1000	3.2121	(7.420)	0	0	0
2014/08/05	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R248	07/05/2015			Bond Future	9.1765	97.3091	9.2031	97.0464	0.289	0.0000	0.0000	0
2014/08/05	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/05	R248	07/05/2015	9.26	Call	Bond Future	821.8200	0.8218	559.1200	0.5591	(31.966)	0	0	0
2014/08/05	R248	07/05/2015	9.24	Call	Bond Future	626.0200	0.6260	363.3200	0.3633	(41.964)	0	0	0
2014/08/05	R248	07/05/2015	9.25	Call	Bond Future	724.0100	0.7240	461.3100	0.4613	(36.284)	0	0	0

Total

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