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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/08/2014 TO 14/08/2014

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
2014/08/14	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	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
2014/08/14	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	2025	06/11/2014	117.01	Call	Bond Future	802.0100	0.8020	794.2300	0.7942	(0.970)	0	0	0
2014/08/14	2025	06/11/2014			Bond Future	117.8120	117.8120	117.8042	117.8042	(0.007)	0.0000	0.0000	0
2014/08/14	2025	06/11/2014	116.99	Call	Bond Future	822.0100	0.8220	814.2300	0.8142	(0.946)	0	0	0
2014/08/14	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2025	06/11/2014	117.00	Call	Bond Future	812.0100	0.8120	804.2300	0.8042	(0.958)	0	0	0
2014/08/14	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2025	05/02/2015			Bond Future	118.5719	118.5719	118.5630	118.5630	(0.008)	0.0000	0.0000	0
2014/08/14	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2025	05/02/2015	118.99	Put	Bond Future	418.0600	0.4181	427.0500	0.4270	2.150	0	0	0
2014/08/14	2025	05/02/2015	119.01	Put	Bond Future	438.0600	0.4381	447.0500	0.4470	2.052	0	0	0
2014/08/14	2025	05/02/2015	119.00	Put	Bond Future	428.0600	0.4281	437.0500	0.4370	2.100	0	0	0
2014/08/14	2030	06/11/2014	9.01	Call	Bond Future	1,611.0200	1.6110	2,188.6300	2.1886	35.854	0	0	0
2014/08/14	2030	06/11/2014			Bond Future	8.8036	95.5499	8.7308	96.1275	(0.827)	0.0000	0.0000	4,185
2014/08/14	2030	06/11/2014	8.99	Call	Bond Future	1,456.6900	1.4567	2,034.3000	2.0343	39.652	0	0	0
2014/08/14	2030	06/11/2014	9.00	Call	Bond Future	1,533.9000	1.5339	2,111.5100	2.1115	37.656	0	0	0
2014/08/14	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2030	05/02/2015			Bond Future	8.8699	93.0837	8.7949	93.6697	(0.845)	0.0000	0.0000	0
2014/08/14	2030	05/02/2015	9.25	Call	Bond Future	2,891.1600	2.8912	3,477.1700	3.4772	20.269	0	0	0
2014/08/14	2030	05/02/2015	9.24	Call	Bond Future	2,816.7600	2.8168	3,402.7700	3.4028	20.804	0	0	0
2014/08/14	2030	05/02/2015	9.26	Call	Bond Future	2,965.4700	2.9655	3,551.4800	3.5515	19.761	0	0	0
2014/08/14	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2030	07/05/2015			Bond Future	8.9206	94.7464	8.8436	95.3400	(0.863)	0.0000	0.0000	0
2014/08/14	2030	07/05/2015	8.74	Put	Bond Future	1,401.0200	1.4010	807.5000	0.8075	(42.363)	0	0	0
2014/08/14	2030	07/05/2015	8.76	Put	Bond Future	1,244.3800	1.2444	650.8600	0.6509	(47.696)	0	0	0
2014/08/14	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2030	07/05/2015	8.75	Put	Bond Future	1,322.6500	1.3226	729.1300	0.7291	(44.874)	0	0	0
2014/08/14	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/14	2037	06/11/2014	9.69	Call	Bond Future	5,683.9600	5.6840	6,255.9900	6.2560	10.064	0	0	0
2014/08/14	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2037	06/11/2014			Bond Future	9.0359	97.2575	8.9735	97.8295	(0.690)	0.0000	0.0000	6,708
2014/08/14	2037	06/11/2014	9.70	Call	Bond Future	5,766.5700	5.7666	6,338.6000	6.3386	9.920	0	0	0
2014/08/14	2037	06/11/2014	9.71	Call	Bond Future	5,849.0600	5.8491	6,421.0900	6.4211	9.780	0	0	0
2014/08/14	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2037	05/02/2015			Bond Future	9.1001	94.5683	9.0361	95.1485	(0.704)	0.0000	0.0000	3,280
2014/08/14	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2037	05/02/2015	9.50	Call	Bond Future	3,495.2800	3.4953	4,075.4400	4.0754	16.598	0	0	0
2014/08/14	2037	05/02/2015	9.51	Call	Bond Future	3,580.0200	3.5800	4,160.1800	4.1602	16.205	0	0	0
2014/08/14	2037	05/02/2015	9.49	Call	Bond Future	3,410.4100	3.4104	3,990.5700	3.9906	17.011	0	0	0
2014/08/14	2037	07/05/2015	9.01	Put	Bond Future	1,264.9100	1.2649	677.2200	0.6772	(46.461)	0	0	0
2014/08/14	2037	07/05/2015			Bond Future	9.1504	96.2578	9.0848	96.8455	(0.717)	0.0000	0.0000	0
2014/08/14	2037	07/05/2015	9.00	Put	Bond Future	1,356.0100	1.3560	768.3200	0.7683	(43.340)	0	0	0
2014/08/14	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2037	07/05/2015	8.99	Put	Bond Future	1,447.2400	1.4472	859.5500	0.8595	(40.608)	0	0	0
2014/08/14	2038	06/11/2014	120.01	Call	Bond Future	2,206.7100	2.2067	2,199.4000	2.1994	(0.331)	0	0	0
2014/08/14	2038	06/11/2014			Bond Future	122.2167	122.2167	122.2094	122.2094	(0.006)	0.0000	0.0000	2,062
2014/08/14	2038	06/11/2014	119.99	Call	Bond Future	2,226.7100	2.2267	2,219.4000	2.2194	(0.328)	0	0	0
2014/08/14	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2038	06/11/2014	120.00	Call	Bond Future	2,216.7100	2.2167	2,209.4000	2.2094	(0.330)	0	0	0
2014/08/14	2038	05/02/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2038	05/02/2015			Bond Future	122.9041	122.9041	122.8952	122.8952	(0.007)	0.0000	0.0000	0
2014/08/14	2038	05/02/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2038	05/02/2015	122.99	Put	Bond Future	85.9300	0.0859	94.8100	0.0948	10.334	0	0	0
2014/08/14	2038	05/02/2015	123.01	Put	Bond Future	105.9300	0.1059	114.8100	0.1148	8.383	0	0	0
2014/08/14	2038	05/02/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2038	05/02/2015	123.00	Put	Bond Future	95.9300	0.0959	104.8100	0.1048	9.257	0	0	0
2014/08/14	2044	06/11/2014			Bond Future	9.1241	98.6276	9.0669	99.1921	(0.627)	0.0000	0.0000	253
2014/08/14	2044	06/11/2014	8.99	Put	Bond Future	1,332.4700	1.3325	767.9800	0.7680	(42.364)	0	0	0
2014/08/14	2044	06/11/2014	9.01	Put	Bond Future	1,131.6800	1.1317	567.1900	0.5672	(49.881)	0	0	0
2014/08/14	2044	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2044	06/11/2014	9.00	Put	Bond Future	1,231.9800	1.2320	667.4900	0.6675	(45.820)	0	0	0
2014/08/14	2044	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2044	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2044	05/02/2015			Bond Future	9.1867	95.8353	9.1280	96.4078	(0.639)	0.0000	0.0000	0
2014/08/14	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2044	05/02/2015	8.99	Put	Bond Future	1,940.7400	1.9407	1,368.1600	1.3682	(29.503)	0	0	0

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2014/08/14	2044	05/02/2015	9.01	Put	Bond Future	1,740.3400		1.7403	1,167.7600	1.1678	(32.900)	0	0	0
2014/08/14	2044	05/02/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2044	05/02/2015	9.00	Put	Bond Future	1,840.4500		1.8404	1,267.8700	1.2679	(31.111)	0	0	0
2014/08/14	2044	07/05/2015			Bond Future	9.2361		97.5475	9.1760	98.1273	(0.650)	0.0000	0.0000	0
2014/08/14	2044	07/05/2015	8.99	Put	Bond Future	2,413.9900		2.4140	1,834.2400	1.8342	(24.016)	0	0	0
2014/08/14	2044	07/05/2015	9.01	Put	Bond Future	2,213.9100		2.2139	1,634.1600	1.6342	(26.187)	0	0	0
2014/08/14	2044	07/05/2015	9.00	Put	Bond Future	2,313.8700		2.3139	1,734.1200	1.7341	(25.055)	0	0	0
2014/08/14	2044	07/05/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2044	07/05/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2044	07/05/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2046	06/11/2014	104.45	Call	Bond Future	17,148.9900		17.1490	17,415.7300	17.4157	1.555	0	0	0
2014/08/14	2046	06/11/2014			Bond Future	121.5990		121.5990	121.8657	121.8657	0.219	0.0000	0.0000	5,348
2014/08/14	2046	06/11/2014	104.43	Call	Bond Future	17,168.9900		17.1690	17,435.7300	17.4357	1.554	0	0	0
2014/08/14	2046	06/11/2014	104.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2046	06/11/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2046	06/11/2014	104.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2046	06/11/2014	104.44	Call	Bond Future	17,158.9900		17.1590	17,425.7300	17.4257	1.555	0	0	0
2014/08/14	2046	05/02/2015			Bond Future	123.5744		123.5744	123.8445	123.8445	0.219	0.0000	0.0000	0
2014/08/14	2046	05/02/2015	123.99	Put	Bond Future	415.6000		0.4156	145.5300	0.1455	(64.983)	0	0	0
2014/08/14	2046	05/02/2015	124.01	Put	Bond Future	435.6000		0.4356	165.5300	0.1655	(62.000)	0	0	0
2014/08/14	2046	05/02/2015	124.00	Put	Bond Future	425.6000		0.4256	155.5300	0.1555	(63.456)	0	0	0
2014/08/14	2046	05/02/2015	123.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2046	05/02/2015	124.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2046	05/02/2015	124.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2050	06/11/2014			Bond Future	129.5424		129.5424	129.5348	129.5348	(0.006)	0.0000	0.0000	2,800
2014/08/14	2050	06/11/2014	126.00	Call	Bond Future	3,542.4000		3.5424	3,534.8300	3.5348	(0.214)	0	0	0
2014/08/14	2050	06/11/2014	126.01	Call	Bond Future	3,532.4000		3.5324	3,524.8300	3.5248	(0.214)	0	0	0
2014/08/14	2050	06/11/2014	125.99	Call	Bond Future	3,552.4000		3.5524	3,544.8300	3.5448	(0.213)	0	0	0
2014/08/14	2050	06/11/2014	126.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2050	06/11/2014	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2050	06/11/2014	126.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2050	05/02/2015	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2050	05/02/2015			Bond Future	130.2023		130.2023	130.1935	130.1935	(0.007)	0.0000	0.0000	0
2014/08/14	2050	05/02/2015	130.01	Call	Bond Future	192.3400		0.1923	183.4600	0.1835	(4.617)	0	0	0
2014/08/14	2050	05/02/2015	129.99	Call	Bond Future	212.3400		0.2123	203.4600	0.2035	(4.182)	0	0	0
2014/08/14	2050	05/02/2015	130.00	Call	Bond Future	202.3400		0.2023	193.4600	0.1935	(4.389)	0	0	0
2014/08/14	2050	05/02/2015	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	2050	05/02/2015	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	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
2014/08/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	AL12	06/11/2014			Index Future	507.5240	507.5240	510.4730	510.4730	0.581	0.0000	0.0000	0
2014/08/14	AL12	05/02/2015			Index Future	515.7080	515.7080	518.6990	518.6990	0.580	0.0000	0.0000	0
2014/08/14	AL12	07/05/2015			Index Future	524.8960	524.8960	527.9240	527.9240	0.577	0.0000	0.0000	0
2014/08/14	AL37	06/11/2014			Index Future	433.8240	433.8240	435.1470	435.1470	0.305	0.0000	0.0000	0
2014/08/14	AL37	05/02/2015			Index Future	440.8180	440.8180	442.1590	442.1590	0.304	0.0000	0.0000	0
2014/08/14	AL7T	06/11/2014			Index Future	509.5170	509.5170	512.0250	512.0250	0.492	0.0000	0.0000	1
2014/08/14	AL7T	05/02/2015			Index Future	517.7330	517.7330	520.2760	520.2760	0.491	0.0000	0.0000	0
2014/08/14	ALBI	06/11/2014			Index Future	463.5890	463.5890	465.6910	465.6910	0.453	0.0000	0.0000	586
2014/08/14	ALBI	05/02/2015			Index Future	471.0630	471.0630	473.1950	473.1950	0.453	0.0000	0.0000	65
2014/08/14	ALBI	07/05/2015			Index Future	479.4560	479.4560	481.6110	481.6110	0.449	0.0000	0.0000	0
2014/08/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	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
2014/08/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/14	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	EL28	06/11/2014			Bond Future	123.9261	123.9261	123.6298	123.6298	(0.239)	0.0000	0.0000	0
2014/08/14	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	EL28	06/11/2014	122.00	Call	Bond Future	1,926.1400	1.9261	1,629.8000	1.6298	(15.385)	0	0	0

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2014/08/14	EL28	06/11/2014	122.01	Call	Bond Future	1,916.1400	1.9161	1,619.8000	1.6198	(15.465)	0	0	0
2014/08/14	EL28	06/11/2014	121.99	Call	Bond Future	1,936.1400	1.9361	1,639.8000	1.6398	(15.306)	0	0	0
2014/08/14	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	EL28	05/02/2015			Bond Future	125.9397	125.9397	125.6373	125.6373	(0.240)	0.0000	0.0000	0
2014/08/14	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	EL28	05/02/2015	125.99	Put	Bond Future	50.3000	0.0503	352.7100	0.3527	601.213	0	0	0
2014/08/14	EL28	05/02/2015	126.01	Put	Bond Future	70.3000	0.0703	372.7100	0.3727	430.171	0	0	0
2014/08/14	EL28	05/02/2015	126.00	Put	Bond Future	60.3000	0.0603	362.7100	0.3627	501.509	0	0	0
2014/08/14	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	ES33	06/11/2014			Bond Future	9.7045	82.2549	9.6417	82.7161	(0.647)	0.0000	0.0000	6,220
2014/08/14	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	ES33	06/11/2014	10.29	Call	Bond Future	4,114.5500	4.1145	4,575.6900	4.5757	11.208	0	0	0
2014/08/14	ES33	06/11/2014	10.30	Call	Bond Future	4,182.0000	4.1820	4,643.1400	4.6431	11.027	0	0	0
2014/08/14	ES33	06/11/2014	10.31	Call	Bond Future	4,249.3500	4.2494	4,710.4900	4.7105	10.852	0	0	0
2014/08/14	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	ES33	05/02/2015	10.00	Call	Bond Future	1,454.5600	1.4546	1,922.3400	1.9223	32.160	0	0	0
2014/08/14	ES33	05/02/2015			Bond Future	9.7951	83.5816	9.7304	84.0494	(0.660)	0.0000	0.0000	0
2014/08/14	ES33	05/02/2015	10.01	Call	Bond Future	1,524.5200	1.5245	1,992.3000	1.9923	30.684	0	0	0
2014/08/14	ES33	05/02/2015	9.99	Call	Bond Future	1,384.5100	1.3845	1,852.2900	1.8523	33.787	0	0	0
2014/08/14	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	ES33	07/05/2015			Bond Future	9.8659	81.2816	9.7995	81.7552	(0.673)	0.0000	0.0000	0
2014/08/14	ES33	07/05/2015	9.74	Put	Bond Future	902.1900	0.9022	428.5400	0.4285	(52.500)	0	0	0
2014/08/14	ES33	07/05/2015	9.76	Put	Bond Future	757.8000	0.7578	284.1500	0.2841	(62.503)	0	0	0
2014/08/14	ES33	07/05/2015	9.75	Put	Bond Future	829.9500	0.8300	356.3000	0.3563	(57.070)	0	0	0
2014/08/14	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	GOVI	06/11/2014	449.01	Call	GOVI	133,540.0000	13.3540	153,760.0000	15.3760	15.142	0	0	0
2014/08/14	GOVI	06/11/2014			GOVI	462.3640	462.3640	464.3860	464.3860	0.437	0.0000	0.0000	388
2014/08/14	GOVI	06/11/2014	448.99	Call	GOVI	133,740.0000	13.3740	153,960.0000	15.3960	15.119	0	0	0
2014/08/14	GOVI	06/11/2014	449.00	Call	GOVI	133,640.0000	13.3640	153,860.0000	15.3860	15.130	0	0	0
2014/08/14	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	GOVI	05/02/2015	459.99	Call	GOVI	98,290.0000	9.8290	118,790.0000	11.8790	20.857	0	0	0
2014/08/14	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	GOVI	05/02/2015			GOVI	469.8190	469.8190	471.8690	471.8690	0.436	0.0000	0.0000	45
2014/08/14	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	GOVI	05/02/2015	460.00	Call	GOVI	98,190.0000	9.8190	118,690.0000	11.8690	20.878	0	0	0
2014/08/14	GOVI	05/02/2015	460.01	Call	GOVI	98,090.0000	9.8090	118,590.0000	11.8590	20.899	0	0	0
2014/08/14	GOVI	07/05/2015	449.99	Call	GOVI	282,000.0000	28.2000	302,720.0000	30.2720	7.348	0	0	0
2014/08/14	GOVI	07/05/2015			GOVI	478.1900	478.1900	480.2620	480.2620	0.433	0.0000	0.0000	0

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2014/08/14	GOVI	07/05/2015	450.00	Call	GOVI	281,900.0000		28.1900	302,620.0000	30.2620	7.350	0	0	0
2014/08/14	GOVI	07/05/2015	450.01	Call	GOVI	281,800.0000		28.1800	302,520.0000	30.2520	7.353	0	0	0
2014/08/14	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/08/14	ICAA	06/11/2014			Can-Do Interest Rate	144.7860		144.7860	144.7301	144.7301	(0.039)	0.0000	0.0000	635
2014/08/14	IGOV	06/11/2014			Index Future	219.2160		219.2160	219.0160	219.0160	(0.091)	0.0000	0.0000	1,192
2014/08/14	IGOV	05/02/2015			Index Future	222.7780		222.7780	222.5720	222.5720	(0.092)	0.0000	0.0000	0
2014/08/14	IGOV	07/05/2015			Index Future	226.7730		226.7730	226.5560	226.5560	(0.096)	0.0000	0.0000	0
2014/08/14	ILBI	06/11/2014			Index Future	593.6680		593.6680	593.1390	593.1390	(0.089)	0.0000	0.0000	0
2014/08/14	ILBI	05/02/2015			Index Future	603.1430		603.1430	602.6040	602.6040	(0.089)	0.0000	0.0000	157
2014/08/14	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/14	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/08/14	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/14	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/14	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/14	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/14	JBAF	20/08/2014			Jibar Tradeable Future	6.0600		93.9400	6.0800	93.9200	0.330	0.0000	0.0000	0
2014/08/14	JBAF	17/09/2014			Jibar Tradeable Future	6.1100		93.8900	6.1000	93.9000	(0.164)	0.0000	0.0000	33,000
2014/08/14	JBAF	15/10/2014			Jibar Tradeable Future	6.1700		93.8300	6.1700	93.8300	0.000	0.0000	0.0000	0
2014/08/14	JBAF	19/11/2014			Jibar Tradeable Future	6.2200		93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2014/08/14	JBAF	17/12/2014			Jibar Tradeable Future	6.3000		93.7000	6.2900	93.7100	(0.159)	0.0000	0.0000	0
2014/08/14	JBAF	21/01/2015			Jibar Tradeable Future	6.3600		93.6400	6.3400	93.6600	(0.314)	0.0000	0.0000	0
2014/08/14	JBAF	18/03/2015			Jibar Tradeable Future	6.4800		93.5200	6.4500	93.5500	(0.463)	0.0000	0.0000	2,850
2014/08/14	JBAF	17/06/2015			Jibar Tradeable Future	6.7000		93.3000	6.6400	93.3600	(0.896)	0.0000	0.0000	5,000
2014/08/14	JBAF	16/09/2015			Jibar Tradeable Future	6.9100		93.0900	6.8300	93.1700	(1.158)	0.0000	0.0000	0
2014/08/14	JBAF	15/12/2015			Jibar Tradeable Future	7.0800		92.9200	7.0000	93.0000	(1.130)	0.0000	0.0000	0
2014/08/14	JBAF	16/03/2016			Jibar Tradeable Future	7.2600		92.7400	7.1700	92.8300	(1.240)	0.0000	0.0000	0
2014/08/14	JBAF	15/06/2016			Jibar Tradeable Future	7.4000		92.6000	7.3100	92.6900	(1.216)	0.0000	0.0000	0
2014/08/14	R023	06/11/2014			Bond Future	8.1770		98.9856	8.0931	99.4780	(1.027)	0.0000	0.0000	11,612
2014/08/14	R023	06/11/2014	8.59	Put	Bond Future	547.7700		0.5478	429.5400	0.4295	(21.584)	0	0	0
2014/08/14	R023	06/11/2014	8.61	Put	Bond Future	520.0800		0.5201	406.5800	0.4066	(21.824)	0	0	0
2014/08/14	R023	06/11/2014	8.59	Call	Bond Future	2,925.3300		2.9253	3,299.5500	3.2995	12.792	0	0	0
2014/08/14	R023	06/11/2014	8.60	Put	Bond Future	533.7800		0.5338	417.9300	0.4179	(21.704)	0	0	0

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2014/08/14	R023	06/11/2014	8.60	Call	Bond Future	2,967.9900	2.9680	3,344.5900	3.3446	12.689	0	0	0
2014/08/14	R023	06/11/2014	8.61	Call	Bond Future	3,010.9000	3.0109	3,389.8500	3.3899	12.586	0	0	0
2014/08/14	R023	05/02/2015			Bond Future	8.2503	100.5818	8.1628	101.0812	(1.060)	0.0000	0.0000	0
2014/08/14	R023	05/02/2015	8.74	Put	Bond Future	1,075.0600	1.0751	928.6000	0.9286	(13.623)	0	0	0
2014/08/14	R023	05/02/2015	8.75	Call	Bond Future	3,851.0500	3.8511	4,205.6700	4.2057	9.208	0	0	0
2014/08/14	R023	05/02/2015	8.76	Call	Bond Future	3,889.7100	3.8897	4,246.0300	4.2460	9.161	0	0	0
2014/08/14	R023	05/02/2015	8.74	Call	Bond Future	3,812.5400	3.8125	4,165.4600	4.1655	9.257	0	0	0
2014/08/14	R023	05/02/2015	8.76	Put	Bond Future	1,042.5300	1.0425	899.4700	0.8995	(13.722)	0	0	0
2014/08/14	R023	05/02/2015	8.75	Put	Bond Future	1,058.7000	1.0587	913.9400	0.9139	(13.673)	0	0	0
2014/08/14	R023	07/05/2015	8.14	Call	Bond Future	2,302.3700	2.3024	2,539.0700	2.5391	10.281	0	0	0
2014/08/14	R023	07/05/2015	8.15	Put	Bond Future	3,123.2400	3.1232	2,856.3800	2.8564	(8.544)	0	0	0
2014/08/14	R023	07/05/2015			Bond Future	8.2925	98.4474	8.2018	98.9526	(1.094)	0.0000	0.0000	0
2014/08/14	R023	07/05/2015	8.15	Call	Bond Future	2,327.9600	2.3280	2,566.3300	2.5663	10.239	0	0	0
2014/08/14	R023	07/05/2015	8.16	Call	Bond Future	2,353.7200	2.3537	2,593.7600	2.5938	10.198	0	0	0
2014/08/14	R023	07/05/2015	8.14	Put	Bond Future	3,153.7700	3.1538	2,885.2400	2.8852	(8.515)	0	0	0
2014/08/14	R023	07/05/2015	8.16	Put	Bond Future	3,092.9100	3.0929	2,827.7200	2.8277	(8.574)	0	0	0
2014/08/14	R023	06/08/2015	8.24	Call	Bond Future	2,865.4300	2.8654	3,121.9600	3.1220	8.953	0	0	0
2014/08/14	R023	06/08/2015	9.07	Put	Bond Future	1,549.2700	1.5493	1,399.7100	1.3997	(9.654)	0	0	911
2014/08/14	R023	06/08/2015			Bond Future	8.3208	100.3138	8.2260	100.8293	(1.140)	0.0000	0.0000	0
2014/08/14	R023	06/08/2015	8.26	Put	Bond Future	3,249.3800	3.2494	2,993.2800	2.9933	(7.882)	0	0	0
2014/08/14	R023	06/08/2015	9.07	Call	Bond Future	5,501.4400	5.5014	5,867.4100	5.8674	6.652	0	0	0
2014/08/14	R023	06/08/2015	8.25	Put	Bond Future	3,276.8300	3.2768	3,019.2800	3.0193	(7.860)	0	0	0
2014/08/14	R023	06/08/2015	8.24	Put	Bond Future	3,304.4600	3.3045	3,045.4600	3.0455	(7.838)	0	0	0
2014/08/14	R023	06/08/2015	8.25	Call	Bond Future	2,892.2500	2.8923	3,150.2300	3.1502	8.920	0	0	0
2014/08/14	R023	06/08/2015	8.26	Call	Bond Future	2,919.2000	2.9192	3,178.6300	3.1786	8.887	0	0	0
2014/08/14	R157	06/11/2014	6.19	Put	Bond Future	570.0200	0.5700	492.2600	0.4923	(13.642)	0	0	0
2014/08/14	R157	06/11/2014			Bond Future	6.8131	107.4880	6.7023	107.5816	(1.627)	0.0000	0.0000	0
2014/08/14	R157	06/11/2014	6.21	Put	Bond Future	555.7100	0.5557	478.7300	0.4787	(13.853)	0	0	0
2014/08/14	R157	06/11/2014	6.20	Put	Bond Future	562.8400	0.5628	485.4700	0.4855	(13.746)	0	0	0
2014/08/14	R157	06/11/2014	6.21	Call	Bond Future	44.7700	0.0448	61.3900	0.0614	37.123	0	0	0
2014/08/14	R157	06/11/2014	6.19	Call	Bond Future	42.0700	0.0421	57.9100	0.0579	37.652	0	0	0
2014/08/14	R157	06/11/2014	6.20	Call	Bond Future	43.4000	0.0434	59.6300	0.0596	37.396	0	0	0
2014/08/14	R157	05/02/2015	8.74	Call	Bond Future	1,073.7900	1.0738	1,159.4800	1.1595	7.980	0	0	0
2014/08/14	R157	05/02/2015	8.75	Put	Bond Future	34.7500	0.0348	26.5500	0.0265	(23.597)	0	0	0
2014/08/14	R157	05/02/2015			Bond Future	6.9681	109.2219	6.8093	109.3159	(2.279)	0.0000	0.0000	0
2014/08/14	R157	05/02/2015	8.74	Put	Bond Future	35.3000	0.0353	26.9900	0.0270	(23.541)	0	0	0
2014/08/14	R157	05/02/2015	8.76	Put	Bond Future	34.2100	0.0342	26.1100	0.0261	(23.677)	0	0	0
2014/08/14	R157	05/02/2015	8.75	Call	Bond Future	1,079.0500	1.0791	1,164.8500	1.1648	7.951	0	0	0
2014/08/14	R157	05/02/2015	8.76	Call	Bond Future	1,084.3100	1.0843	1,170.2100	1.1702	7.922	0	0	0
2014/08/14	R186	06/11/2014	8.14	Call	Bond Future	1,218.6000	1.2186	1,477.1800	1.4772	21.219	0	0	0
2014/08/14	R186	06/11/2014	8.15	Put	Bond Future	3,098.4100	3.0984	2,662.3900	2.6624	(14.072)	0	0	0
2014/08/14	R186	06/11/2014	8.53	Call	Bond Future	2,780.5400	2.7805	3,213.9800	3.2140	15.588	0	0	0
2014/08/14	R186	06/11/2014			Bond Future	8.3693	120.1097	8.2858	120.8088	(0.997)	0.0000	0.0000	56,333
2014/08/14	R186	06/11/2014	7.80	Put	Bond Future	5,348.1600	5.3482	4,775.7200	4.7757	(10.703)	0	0	0
2014/08/14	R186	06/11/2014	9.17	Call	Bond Future	6,688.7500	6.6888	7,318.4500	7.3185	9.414	0	0	0
2014/08/14	R186	06/11/2014	8.30	Call	Bond Future	1,766.9400	1.7669	2,097.7900	2.0978	18.724	0	0	100

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
2014/08/14	R186	06/11/2014	8.15	Call	Bond Future	1,249.1600	1.2492	1,512.1600	1.5122	21.054	0	0	0
2014/08/14	R186	06/11/2014	8.53	Put	Bond Future	1,450.4300	1.4504	1,184.8500	1.1848	(18.310)	0	0	100
2014/08/14	R186	06/11/2014	8.16	Call	Bond Future	1,280.2200	1.2802	1,547.6600	1.5477	20.890	0	0	0
2014/08/14	R186	06/11/2014	7.80	Call	Bond Future	461.8000	0.4618	588.3800	0.5884	27.410	0	0	100
2014/08/14	R186	06/11/2014	9.17	Put	Bond Future	267.7500	0.2677	198.4300	0.1984	(25.890)	0	0	2,010
2014/08/14	R186	06/11/2014	8.30	Put	Bond Future	2,346.7700	2.3468	1,978.6000	1.9786	(15.688)	0	0	0
2014/08/14	R186	06/11/2014	8.14	Put	Bond Future	3,153.1600	3.1532	2,712.7200	2.7127	(13.968)	0	0	0
2014/08/14	R186	06/11/2014	8.16	Put	Bond Future	3,044.2500	3.0443	2,612.6700	2.6127	(14.177)	0	0	0
2014/08/14	R186	05/02/2015	9.00	Call	Bond Future	5,869.1400	5.8691	6,389.4100	6.3894	8.865	0	0	0
2014/08/14	R186	05/02/2015			Bond Future	8.4339	116.7500	8.3476	117.4590	(1.024)	0.0000	0.0000	540
2014/08/14	R186	05/02/2015	8.76	Call	Bond Future	4,592.3600	4.5924	5,053.0400	5.0530	10.031	0	0	0
2014/08/14	R186	05/02/2015	8.75	Call	Bond Future	4,542.2400	4.5422	5,000.2500	5.0002	10.083	0	0	0
2014/08/14	R186	05/02/2015	8.74	Call	Bond Future	4,492.0800	4.4921	4,947.4100	4.9474	10.136	0	0	0
2014/08/14	R186	05/02/2015	8.76	Put	Bond Future	1,968.6100	1.9686	1,720.2300	1.7202	(12.617)	0	0	0
2014/08/14	R186	05/02/2015	8.75	Put	Bond Future	1,997.7300	1.9977	1,746.6800	1.7467	(12.567)	0	0	0
2014/08/14	R186	05/02/2015	9.00	Put	Bond Future	1,366.8000	1.3668	1,178.0100	1.1780	(13.813)	0	0	9,600
2014/08/14	R186	05/02/2015	8.74	Put	Bond Future	2,026.8800	2.0269	1,773.1500	1.7731	(12.518)	0	0	0
2014/08/14	R186	07/05/2015			Bond Future	8.4777	118.8343	8.3886	119.5525	(1.051)	0.0000	0.0000	0
2014/08/14	R186	07/05/2015	8.25	Call	Bond Future	3,026.6800	3.0267	3,346.4700	3.3465	10.566	0	0	0
2014/08/14	R186	07/05/2015	8.24	Put	Bond Future	4,921.5400	4.9215	4,520.7600	4.5208	(8.143)	0	0	0
2014/08/14	R186	07/05/2015	8.26	Put	Bond Future	4,827.7400	4.8277	4,431.7500	4.4318	(8.202)	0	0	0
2014/08/14	R186	07/05/2015	8.25	Put	Bond Future	4,874.4800	4.8745	4,476.1000	4.4761	(8.173)	0	0	0
2014/08/14	R186	07/05/2015	8.26	Call	Bond Future	3,061.9500	3.0619	3,384.1300	3.3841	10.522	0	0	0
2014/08/14	R186	07/05/2015	8.24	Call	Bond Future	2,991.6500	2.9917	3,309.0400	3.3090	10.609	0	0	0
2014/08/14	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R197	06/11/2014			Bond Future	289.0503	289.0503	288.4846	288.4846	(0.196)	0.0000	0.0000	908
2014/08/14	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R197	06/11/2014	285.00	Call	Bond Future	4,050.2800	4.0503	3,484.5900	3.4846	(13.967)	0	0	0
2014/08/14	R197	06/11/2014	285.01	Call	Bond Future	4,040.2800	4.0403	3,474.5900	3.4746	(14.001)	0	0	0
2014/08/14	R197	06/11/2014	284.99	Call	Bond Future	4,060.2800	4.0603	3,494.5900	3.4946	(13.932)	0	0	0
2014/08/14	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R197	05/02/2015	288.99	Put	Bond Future	1,246.4000	1.2464	1,824.0600	1.8241	46.346	0	0	0
2014/08/14	R197	05/02/2015			Bond Future	287.7436	287.7436	287.1659	287.1659	(0.201)	0.0000	0.0000	0
2014/08/14	R197	05/02/2015	289.01	Put	Bond Future	1,266.4000	1.2664	1,844.0600	1.8441	45.614	0	0	0
2014/08/14	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R197	05/02/2015	289.00	Put	Bond Future	1,256.4000	1.2564	1,834.0600	1.8341	45.977	0	0	0
2014/08/14	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R202	06/11/2014	226.99	Call	Bond Future	4,752.4600	4.7525	4,738.0700	4.7381	(0.303)	0	0	0
2014/08/14	R202	06/11/2014			Bond Future	231.7425	231.7425	231.7281	231.7281	(0.006)	0.0000	0.0000	47,072
2014/08/14	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R202	06/11/2014	227.00	Call	Bond Future	4,742.4600	4.7425	4,728.0700	4.7281	(0.303)	0	0	0
2014/08/14	R202	06/11/2014	227.01	Call	Bond Future	4,732.4600	4.7325	4,718.0700	4.7181	(0.304)	0	0	0
2014/08/14	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/14	R202	05/02/2015			Bond Future	232.3189	232.3189	232.3019	232.3019	(0.007)	0.0000	0.0000	0
2014/08/14	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R202	05/02/2015	232.99	Put	Bond Future	671.0600	0.6711	688.1200	0.6881	2.542	0	0	0
2014/08/14	R202	05/02/2015	233.01	Put	Bond Future	691.0600	0.6911	708.1200	0.7081	2.469	0	0	0
2014/08/14	R202	05/02/2015	233.00	Put	Bond Future	681.0600	0.6811	698.1200	0.6981	2.505	0	0	0
2014/08/14	R203	06/11/2014	6.86	Call	Bond Future	220.4400	0.2204	264.6000	0.2646	20.033	0	0	0
2014/08/14	R203	06/11/2014			Bond Future	7.1581	104.0475	7.0973	104.2044	(0.850)	0.0000	0.0000	12,128
2014/08/14	R203	06/11/2014	6.84	Call	Bond Future	206.2100	0.2062	248.2500	0.2482	20.387	0	0	45
2014/08/14	R203	06/11/2014	6.98	Call	Bond Future	321.5500	0.3216	379.3300	0.3793	17.969	0	0	14
2014/08/14	R203	06/11/2014	6.85	Call	Bond Future	213.2400	0.2132	256.3300	0.2563	20.207	0	0	0
2014/08/14	R203	06/11/2014	6.98	Put	Bond Future	781.7500	0.7817	682.6000	0.6826	(12.683)	0	0	0
2014/08/14	R203	06/11/2014	6.84	Put	Bond Future	1,029.9900	1.0300	915.1000	0.9151	(11.154)	0	0	0
2014/08/14	R203	06/11/2014	6.86	Put	Bond Future	992.1800	0.9922	879.4100	0.8794	(11.366)	0	0	0
2014/08/14	R203	06/11/2014	6.85	Put	Bond Future	1,011.0000	1.0110	897.1600	0.8972	(11.260)	0	0	0
2014/08/14	R203	05/02/2015	7.69	Call	Bond Future	1,422.9900	1.4230	1,536.3000	1.5363	7.963	0	0	55
2014/08/14	R203	05/02/2015			Bond Future	7.2333	105.7256	7.1663	105.8840	(0.927)	0.0000	0.0000	0
2014/08/14	R203	05/02/2015	8.34	Put	Bond Future	90.3800	0.0904	75.4200	0.0754	(16.552)	0	0	0
2014/08/14	R203	05/02/2015	8.35	Call	Bond Future	2,682.1800	2.6822	2,825.9300	2.8259	5.359	0	0	0
2014/08/14	R203	05/02/2015	8.36	Call	Bond Future	2,702.8500	2.7029	2,846.9000	2.8469	5.330	0	0	0
2014/08/14	R203	05/02/2015	8.34	Call	Bond Future	2,661.5600	2.6616	2,804.9900	2.8050	5.389	0	0	0
2014/08/14	R203	05/02/2015	8.36	Put	Bond Future	85.9600	0.0860	71.6200	0.0716	(16.682)	0	0	0
2014/08/14	R203	05/02/2015	7.69	Put	Bond Future	351.9800	0.3520	306.9000	0.3069	(12.808)	0	0	0
2014/08/14	R203	05/02/2015	8.35	Put	Bond Future	88.1400	0.0881	73.5000	0.0735	(16.610)	0	0	0
2014/08/14	R203	07/05/2015			Bond Future	7.2326	103.4412	7.1592	103.5992	(1.015)	0.0000	0.0000	0
2014/08/14	R203	07/05/2015	7.24	Put	Bond Future	891.6300	0.8916	814.2600	0.8143	(8.677)	0	0	0
2014/08/14	R203	07/05/2015	7.26	Put	Bond Future	871.2900	0.8713	795.1100	0.7951	(8.743)	0	0	0
2014/08/14	R203	07/05/2015	7.25	Put	Bond Future	881.2400	0.8812	804.4700	0.8045	(8.712)	0	0	0
2014/08/14	R203	07/05/2015	7.25	Call	Bond Future	918.7000	0.9187	999.9800	1.0000	8.847	0	0	0
2014/08/14	R203	07/05/2015	7.26	Call	Bond Future	930.2400	0.9302	1,012.1100	1.0121	8.801	0	0	0
2014/08/14	R203	07/05/2015	7.24	Call	Bond Future	907.5900	0.9076	988.2700	0.9883	8.889	0	0	0
2014/08/14	R204	06/11/2014	7.99	Put	Bond Future	214.8100	0.2148	159.0900	0.1591	(25.939)	0	0	1,270
2014/08/14	R204	06/11/2014			Bond Future	7.5102	104.8177	7.4240	105.1215	(1.148)	0.0000	0.0000	13,177
2014/08/14	R204	06/11/2014	6.99	Put	Bond Future	2,014.7500	2.0147	1,764.7200	1.7647	(12.410)	0	0	0
2014/08/14	R204	06/11/2014	7.01	Put	Bond Future	1,955.3500	1.9553	1,708.4200	1.7084	(12.628)	0	0	0
2014/08/14	R204	06/11/2014	7.00	Put	Bond Future	1,984.9600	1.9850	1,736.4700	1.7365	(12.519)	0	0	0
2014/08/14	R204	06/11/2014	6.99	Call	Bond Future	164.3600	0.1644	218.1400	0.2181	32.721	0	0	0
2014/08/14	R204	06/11/2014	7.99	Call	Bond Future	1,885.8100	1.8858	2,133.9000	2.1339	13.156	0	0	0
2014/08/14	R204	06/11/2014	7.00	Call	Bond Future	170.5200	0.1705	225.8400	0.2258	32.442	0	0	0
2014/08/14	R204	06/11/2014	7.01	Call	Bond Future	176.8600	0.1769	233.7400	0.2337	32.161	0	0	0
2014/08/14	R204	05/02/2015			Bond Future	7.5850	102.4724	7.4926	102.7800	(1.219)	0.0000	0.0000	0
2014/08/14	R204	05/02/2015	8.25	Call	Bond Future	2,546.7100	2.5467	2,789.5900	2.7896	9.537	0	0	0
2014/08/14	R204	05/02/2015	8.26	Call	Bond Future	2,572.1800	2.5722	2,816.0300	2.8160	9.480	0	0	0
2014/08/14	R204	05/02/2015	8.24	Call	Bond Future	2,521.3300	2.5213	2,763.2300	2.7632	9.594	0	0	0
2014/08/14	R204	05/02/2015	8.26	Put	Bond Future	359.8100	0.3598	295.9800	0.2960	(17.740)	0	0	0
2014/08/14	R204	05/02/2015	8.25	Put	Bond Future	366.6800	0.3667	301.8800	0.3019	(17.672)	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
2014/08/14	R204	05/02/2015	8.24	Put	Bond Future	373.6500	0.3737	307.8700	0.3079	(17.605)	0	0	0
2014/08/14	R204	07/05/2015	7.51	Put	Bond Future	1,545.0500	1.5450	1,383.1800	1.3832	(10.477)	0	0	0
2014/08/14	R204	07/05/2015			Bond Future	7.6157	104.3014	7.5168	104.6114	(1.298)	0.0000	0.0000	0
2014/08/14	R204	07/05/2015	7.50	Put	Bond Future	1,561.5200	1.5615	1,398.5200	1.3985	(10.439)	0	0	0
2014/08/14	R204	07/05/2015	7.49	Call	Bond Future	1,183.8300	1.1838	1,329.7200	1.3297	12.324	0	0	0
2014/08/14	R204	07/05/2015	7.50	Call	Bond Future	1,198.6800	1.1987	1,345.7000	1.3457	12.265	0	0	0
2014/08/14	R204	07/05/2015	7.51	Call	Bond Future	1,213.6300	1.2136	1,361.7800	1.3618	12.207	0	0	0
2014/08/14	R204	07/05/2015	7.49	Put	Bond Future	1,578.1100	1.5781	1,413.9800	1.4140	(10.400)	0	0	0
2014/08/14	R204	06/08/2015	7.74	Call	Bond Future	1,693.9600	1.6940	1,869.8000	1.8698	10.380	0	0	0
2014/08/14	R204	06/08/2015	7.75	Put	Bond Future	1,321.1800	1.3212	1,181.2800	1.1813	(10.589)	0	0	0
2014/08/14	R204	06/08/2015			Bond Future	7.6172	102.2372	7.5095	102.5539	(1.413)	0.0000	0.0000	0
2014/08/14	R204	06/08/2015	8.41	Call	Bond Future	2,960.9100	2.9609	3,194.2000	3.1942	7.879	0	0	0
2014/08/14	R204	06/08/2015	7.74	Put	Bond Future	1,334.0500	1.3341	1,193.2000	1.1932	(10.558)	0	0	0
2014/08/14	R204	06/08/2015	7.76	Put	Bond Future	1,308.4000	1.3084	1,169.4600	1.1695	(10.619)	0	0	0
2014/08/14	R204	06/08/2015	8.41	Put	Bond Future	665.4600	0.6655	582.0600	0.5821	(12.533)	0	0	699
2014/08/14	R204	06/08/2015	7.75	Call	Bond Future	1,710.3200	1.7103	1,887.1100	1.8871	10.337	0	0	0
2014/08/14	R204	06/08/2015	7.76	Call	Bond Future	1,726.7600	1.7268	1,904.5100	1.9045	10.294	0	0	0
2014/08/14	R207	06/11/2014	7.36	Put	Bond Future	2,042.5600	2.0426	1,776.5200	1.7765	(13.025)	0	0	0
2014/08/14	R207	06/11/2014			Bond Future	7.7712	100.1417	7.6860	100.4952	(1.096)	0.0000	0.0000	36,237
2014/08/14	R207	06/11/2014	7.35	Put	Bond Future	2,074.9800	2.0750	1,806.9300	1.8069	(12.918)	0	0	0
2014/08/14	R207	06/11/2014	7.36	Call	Bond Future	321.3400	0.3213	408.8100	0.4088	27.220	0	0	0
2014/08/14	R207	06/11/2014	7.34	Call	Bond Future	301.7800	0.3018	385.2500	0.3852	27.659	0	0	0
2014/08/14	R207	06/11/2014	7.35	Call	Bond Future	311.4400	0.3114	396.9000	0.3969	27.440	0	0	0
2014/08/14	R207	06/11/2014	7.34	Put	Bond Future	2,107.6600	2.1077	1,837.6200	1.8376	(12.812)	0	0	0
2014/08/14	R207	05/02/2015	8.49	Put	Bond Future	514.7900	0.5148	432.3800	0.4324	(16.008)	0	0	0
2014/08/14	R207	05/02/2015			Bond Future	7.8459	98.1150	7.7557	98.4733	(1.149)	0.0000	0.0000	0
2014/08/14	R207	05/02/2015	8.51	Put	Bond Future	497.0400	0.4970	416.8900	0.4169	(16.125)	0	0	0
2014/08/14	R207	05/02/2015	8.50	Call	Bond Future	3,057.9600	3.0580	3,334.8900	3.3349	9.056	0	0	0
2014/08/14	R207	05/02/2015	8.51	Call	Bond Future	3,087.6300	3.0876	3,365.6800	3.3657	9.005	0	0	0
2014/08/14	R207	05/02/2015	8.49	Call	Bond Future	3,028.6000	3.0286	3,304.3900	3.3044	9.106	0	0	0
2014/08/14	R207	05/02/2015	8.50	Put	Bond Future	505.7500	0.5058	424.4800	0.4245	(16.069)	0	0	0
2014/08/14	R207	07/05/2015			Bond Future	7.8893	99.8667	7.7942	100.2282	(1.206)	0.0000	0.0000	0
2014/08/14	R207	07/05/2015	8.25	Call	Bond Future	2,543.0300	2.5430	2,772.3400	2.7723	9.017	0	0	0
2014/08/14	R207	07/05/2015	7.73	Call	Bond Future	1,468.3200	1.4683	1,635.0500	1.6350	11.355	0	0	66
2014/08/14	R207	07/05/2015	8.24	Put	Bond Future	1,200.3000	1.2003	1,066.9200	1.0669	(11.112)	0	0	0
2014/08/14	R207	07/05/2015	8.26	Put	Bond Future	1,173.2000	1.1732	1,042.0500	1.0420	(11.179)	0	0	0
2014/08/14	R207	07/05/2015	7.73	Put	Bond Future	2,074.8500	2.0749	1,880.0100	1.8800	(9.391)	0	0	0
2014/08/14	R207	07/05/2015	8.25	Put	Bond Future	1,186.6900	1.1867	1,054.4300	1.0544	(11.145)	0	0	0
2014/08/14	R207	07/05/2015	8.26	Call	Bond Future	2,566.8200	2.5668	2,797.2400	2.7972	8.977	0	0	0
2014/08/14	R207	07/05/2015	8.24	Call	Bond Future	2,519.3500	2.5194	2,747.5400	2.7475	9.057	0	0	0
2014/08/14	R208	06/11/2014	7.46	Call	Bond Future	309.8200	0.3098	401.8200	0.4018	29.695	0	0	0
2014/08/14	R208	06/11/2014			Bond Future	7.9441	94.8769	7.8543	95.3048	(1.130)	0.0000	0.0000	16,257
2014/08/14	R208	06/11/2014	7.44	Call	Bond Future	290.3200	0.2903	377.9100	0.3779	30.170	0	0	0
2014/08/14	R208	06/11/2014	7.45	Call	Bond Future	299.9500	0.3000	389.7300	0.3897	29.932	0	0	0
2014/08/14	R208	06/11/2014	7.44	Put	Bond Future	2,724.5300	2.7245	2,384.2400	2.3842	(12.490)	0	0	0
2014/08/14	R208	06/11/2014	8.50	Put	Bond Future	277.5700	0.2776	206.2300	0.2062	(25.702)	0	0	1,520

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
2014/08/14	R208	06/11/2014	7.46	Put	Bond Future	2,645.9900	2.6460	2,310.1100	2.3101	(12.694)	0	0	0
2014/08/14	R208	06/11/2014	7.45	Put	Bond Future	2,685.1300	2.6851	2,347.0300	2.3470	(12.592)	0	0	0
2014/08/14	R208	06/11/2014	8.50	Call	Bond Future	2,875.8000	2.8758	3,232.3400	3.2323	12.398	0	0	0
2014/08/14	R208	05/02/2015	8.51	Call	Bond Future	3,033.5300	3.0335	3,344.4700	3.3445	10.250	0	0	0
2014/08/14	R208	05/02/2015			Bond Future	8.0169	96.4072	7.9228	96.8410	(1.174)	0.0000	0.0000	0
2014/08/14	R208	05/02/2015	8.49	Call	Bond Future	2,970.5600	2.9706	3,278.4100	3.2784	10.363	0	0	0
2014/08/14	R208	05/02/2015	8.51	Put	Bond Future	800.8400	0.8008	677.9800	0.6780	(15.341)	0	0	0
2014/08/14	R208	05/02/2015	8.50	Put	Bond Future	813.9200	0.8139	689.5200	0.6895	(15.284)	0	0	0
2014/08/14	R208	05/02/2015	8.49	Put	Bond Future	827.1600	0.8272	701.2100	0.7012	(15.227)	0	0	0
2014/08/14	R208	05/02/2015	8.50	Call	Bond Future	3,001.9800	3.0020	3,311.3800	3.3114	10.307	0	0	0
2014/08/14	R208	07/05/2015	8.01	Call	Bond Future	1,971.8500	1.9719	2,192.1400	2.1921	11.172	0	0	0
2014/08/14	R208	07/05/2015			Bond Future	8.0586	94.7249	7.9601	95.1635	(1.221)	0.0000	0.0000	0
2014/08/14	R208	07/05/2015	7.99	Call	Bond Future	1,928.0800	1.9281	2,145.3800	2.1454	11.270	0	0	0
2014/08/14	R208	07/05/2015	8.00	Call	Bond Future	1,949.9000	1.9499	2,168.6900	2.1687	11.221	0	0	0
2014/08/14	R208	07/05/2015	7.99	Put	Bond Future	2,233.2800	2.2333	2,012.0200	2.0120	(9.907)	0	0	0
2014/08/14	R208	07/05/2015	8.01	Put	Bond Future	2,187.8800	2.1879	1,969.6100	1.9696	(9.976)	0	0	0
2014/08/14	R208	07/05/2015	8.00	Put	Bond Future	2,210.5000	2.2105	1,990.7300	1.9907	(9.942)	0	0	0
2014/08/14	R208	06/08/2015			Bond Future	8.0826	96.5214	7.9787	96.9690	(1.286)	0.0000	0.0000	0
2014/08/14	R208	06/08/2015	8.00	Call	Bond Future	2,160.5300	2.1605	2,382.4700	2.3825	10.272	0	0	0
2014/08/14	R208	06/08/2015	8.01	Call	Bond Future	2,181.7300	2.1817	2,404.9900	2.4050	10.233	0	0	0
2014/08/14	R208	06/08/2015	8.85	Call	Bond Future	4,343.2300	4.3432	4,666.1900	4.6662	7.436	0	0	0
2014/08/14	R208	06/08/2015	7.99	Call	Bond Future	2,139.4400	2.1394	2,360.0600	2.3601	10.312	0	0	0
2014/08/14	R208	06/08/2015	8.01	Put	Bond Future	2,494.1900	2.4942	2,269.8200	2.2698	(8.996)	0	0	0
2014/08/14	R208	06/08/2015	8.00	Put	Bond Future	2,516.1000	2.5161	2,290.4100	2.2904	(8.970)	0	0	0
2014/08/14	R208	06/08/2015	8.85	Put	Bond Future	1,117.6800	1.1177	993.0100	0.9930	(11.154)	0	0	198
2014/08/14	R208	06/08/2015	7.99	Put	Bond Future	2,538.1600	2.5382	2,311.1500	2.3112	(8.944)	0	0	0
2014/08/14	R209	06/11/2014	8.95	Call	Bond Future	1,961.4000	1.9614	2,198.5300	2.1985	12.090	0	0	2,050
2014/08/14	R209	06/11/2014	9.50	Call	Bond Future	4,533.6100	4.5336	4,906.6000	4.9066	8.227	0	0	0
2014/08/14	R209	06/11/2014			Bond Future	8.9579	75.1207	8.8956	75.5927	(0.695)	0.0000	0.0000	25,626
2014/08/14	R209	06/11/2014	8.99	Put	Bond Future	1,871.5100	1.8715	1,648.0300	1.6480	(11.941)	0	0	0
2014/08/14	R209	06/11/2014	10.00	Call	Bond Future	7,419.1100	7.4191	7,858.3800	7.8584	5.921	0	0	0
2014/08/14	R209	06/11/2014	9.05	Put	Bond Future	1,663.4100	1.6634	1,456.7900	1.4568	(12.421)	0	0	0
2014/08/14	R209	06/11/2014	9.58	Put	Bond Future	501.2700	0.5013	416.6800	0.4167	(16.875)	0	0	907
2014/08/14	R209	06/11/2014	8.95	Put	Bond Future	2,020.8900	2.0209	1,786.0100	1.7860	(11.623)	0	0	0
2014/08/14	R209	06/11/2014	9.01	Put	Bond Future	1,799.9500	1.8000	1,582.1300	1.5821	(12.101)	0	0	0
2014/08/14	R209	06/11/2014	9.50	Put	Bond Future	611.7200	0.6117	512.7000	0.5127	(16.187)	0	0	5,500
2014/08/14	R209	06/11/2014	10.05	Call	Bond Future	7,715.9100	7.7159	8,159.2600	8.1593	5.746	0	0	0
2014/08/14	R209	06/11/2014	8.50	Call	Bond Future	700.9700	0.7010	815.5900	0.8156	16.352	0	0	5,500
2014/08/14	R209	06/11/2014	8.75	Put	Bond Future	2,893.6000	2.8936	2,601.6900	2.6017	(10.088)	0	0	0
2014/08/14	R209	06/11/2014	9.00	Put	Bond Future	1,835.4100	1.8354	1,614.7600	1.6148	(12.022)	0	0	0
2014/08/14	R209	06/11/2014	9.95	Call	Bond Future	7,121.5400	7.1215	7,556.5200	7.5565	6.108	0	0	0
2014/08/14	R209	06/11/2014	8.99	Call	Bond Future	2,113.2200	2.1132	2,361.7500	2.3618	11.761	0	0	0
2014/08/14	R209	06/11/2014	9.25	Call	Bond Future	3,248.1100	3.2481	3,566.2800	3.5663	9.796	0	0	0
2014/08/14	R209	06/11/2014	10.05	Put	Bond Future	136.4800	0.1365	107.8200	0.1078	(20.999)	0	0	2,050
2014/08/14	R209	06/11/2014	10.00	Put	Bond Future	159.6400	0.1596	126.9000	0.1269	(20.509)	0	0	1,640
2014/08/14	R209	06/11/2014	9.05	Call	Bond Future	2,353.4000	2.3534	2,618.7900	2.6188	11.277	0	0	2,050
2014/08/14	R209	06/11/2014	9.58	Call	Bond Future	4,974.5200	4.9745	5,361.9400	5.3619	7.788	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
2014/08/14	R209	06/11/2014	8.75	Call	Bond Future	1,299.4400		1.2994	1,479.5400	1.4795	13.860	0	0	2,200
2014/08/14	R209	06/11/2014	9.00	Call	Bond Future	2,152.1200		2.1521	2,403.4800	2.4035	11.680	0	0	1,640
2014/08/14	R209	06/11/2014	9.25	Put	Bond Future	1,093.8100		1.0938	939.9700	0.9400	(14.065)	0	0	2,200
2014/08/14	R209	06/11/2014	8.50	Put	Bond Future	4,282.7500		4.2827	3,925.3600	3.9254	(8.345)	0	0	0
2014/08/14	R209	06/11/2014	9.01	Call	Bond Future	2,191.5500		2.1916	2,445.7400	2.4457	11.599	0	0	0
2014/08/14	R209	06/11/2014	9.95	Put	Bond Future	184.4700		0.1845	147.4400	0.1474	(20.074)	0	0	2,050
2014/08/14	R209	05/02/2015	9.00	Put	Bond Future	3,093.8700		3.0939	2,857.9000	2.8579	(7.627)	0	0	0
2014/08/14	R209	05/02/2015			Bond Future	9.0182		76.3325	8.9543	76.8113	(0.708)	0.0000	0.0000	0
2014/08/14	R209	05/02/2015	9.25	Call	Bond Future	3,946.8000		3.9468	4,235.3700	4.2354	7.311	0	0	0
2014/08/14	R209	05/02/2015	9.26	Call	Bond Future	3,989.0600		3.9891	4,279.3900	4.2794	7.278	0	0	0
2014/08/14	R209	05/02/2015	9.25	Put	Bond Future	2,248.9900		2.2490	2,058.7400	2.0587	(8.459)	0	0	0
2014/08/14	R209	05/02/2015	9.24	Call	Bond Future	3,904.5400		3.9045	4,191.3500	4.1913	7.346	0	0	0
2014/08/14	R209	05/02/2015	9.00	Call	Bond Future	2,957.8000		2.9578	3,200.6500	3.2006	8.210	0	0	0
2014/08/14	R209	05/02/2015	9.24	Put	Bond Future	2,278.7300		2.2787	2,086.7200	2.0867	(8.426)	0	0	0
2014/08/14	R209	05/02/2015	9.26	Put	Bond Future	2,219.3600		2.2194	2,030.8700	2.0309	(8.493)	0	0	0
2014/08/14	R209	07/05/2015			Bond Future	9.0626		74.5442	8.9973	75.0293	(0.721)	0.0000	0.0000	0
2014/08/14	R209	07/05/2015	8.99	Put	Bond Future	4,105.8000		4.1058	3,862.5300	3.8625	(5.925)	0	0	0
2014/08/14	R209	07/05/2015	9.01	Put	Bond Future	4,027.8000		4.0278	3,787.5400	3.7875	(5.965)	0	0	0
2014/08/14	R209	07/05/2015	9.00	Put	Bond Future	4,066.5300		4.0665	3,824.7700	3.8248	(5.945)	0	0	0
2014/08/14	R209	07/05/2015	8.99	Call	Bond Future	3,566.2900		3.5663	3,808.0800	3.8081	6.780	0	0	0
2014/08/14	R209	07/05/2015	9.00	Call	Bond Future	3,601.6900		3.6017	3,844.9900	3.8450	6.755	0	0	0
2014/08/14	R209	07/05/2015	9.01	Call	Bond Future	3,637.5200		3.6375	3,882.3200	3.8823	6.730	0	0	0
2014/08/14	R209	06/08/2015	8.99	Put	Bond Future	4,842.4600		4.8425	4,593.3500	4.5933	(5.144)	0	0	0
2014/08/14	R209	06/08/2015			Bond Future	9.0987		75.9586	9.0315	76.4534	(0.738)	0.0000	0.0000	0
2014/08/14	R209	06/08/2015	9.01	Put	Bond Future	4,763.7300		4.7637	4,517.2700	4.5173	(5.174)	0	0	0
2014/08/14	R209	06/08/2015	9.90	Call	Bond Future	7,728.0600		7.7281	8,081.1800	8.0812	4.569	0	0	0
2014/08/14	R209	06/08/2015	9.00	Call	Bond Future	4,073.9800		4.0740	4,321.0300	4.3210	6.064	0	0	0
2014/08/14	R209	06/08/2015	9.01	Call	Bond Future	4,109.2700		4.1093	4,357.6500	4.3576	6.044	0	0	0
2014/08/14	R209	06/08/2015	8.99	Call	Bond Future	4,039.1300		4.0391	4,284.8600	4.2849	6.084	0	0	0
2014/08/14	R209	06/08/2015	9.00	Put	Bond Future	4,802.8200		4.8028	4,555.0300	4.5550	(5.159)	0	0	0
2014/08/14	R209	06/08/2015	9.90	Put	Bond Future	2,194.8300		2.1948	2,053.1100	2.0531	(6.457)	0	0	2,914
2014/08/14	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R210	06/11/2014			Bond Future	172.6169		172.6169	172.2060	172.2060	(0.238)	0.0000	0.0000	602
2014/08/14	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R210	06/11/2014	169.00	Call	Bond Future	3,616.9200		3.6169	3,205.9500	3.2060	(11.362)	0	0	0
2014/08/14	R210	06/11/2014	169.01	Call	Bond Future	3,606.9200		3.6069	3,195.9500	3.1960	(11.394)	0	0	0
2014/08/14	R210	06/11/2014	168.99	Call	Bond Future	3,626.9200		3.6269	3,215.9500	3.2160	(11.331)	0	0	0
2014/08/14	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	7.9900	0.0080	100.000	0	0	0
2014/08/14	R210	05/02/2015			Bond Future	175.4216		175.4216	175.0020	175.0020	(0.239)	0.0000	0.0000	0
2014/08/14	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R210	05/02/2015	175.01	Call	Bond Future	411.5700		0.4116	0.0000	0.0000	(100.000)	0	0	0
2014/08/14	R210	05/02/2015	174.99	Call	Bond Future	431.5700		0.4316	12.0100	0.0120	(97.217)	0	0	0
2014/08/14	R210	05/02/2015	175.00	Call	Bond Future	421.5700		0.4216	2.0100	0.0020	(99.523)	0	0	0
2014/08/14	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R211	06/11/2014	130.00	Call	Bond Future	2,241.3200		2.2413	2,229.7200	2.2297	(0.518)	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
2014/08/14	R211	06/11/2014	130.01	Call	Bond Future	2,231.3200	2.2313	2,219.7200	2.2197	(0.520)	0	0	0
2014/08/14	R211	06/11/2014			Bond Future	132.2413	132.2413	132.2297	132.2297	(0.009)	0.0000	0.0000	1,070
2014/08/14	R211	06/11/2014	129.99	Call	Bond Future	2,251.3200	2.2513	2,239.7200	2.2397	(0.515)	0	0	0
2014/08/14	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R211	05/02/2015			Bond Future	132.7878	132.7878	132.7747	132.7747	(0.010)	0.0000	0.0000	0
2014/08/14	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R211	05/02/2015	132.99	Put	Bond Future	202.2300	0.2022	215.3200	0.2153	6.473	0	0	0
2014/08/14	R211	05/02/2015	133.01	Put	Bond Future	222.2300	0.2222	235.3200	0.2353	5.890	0	0	0
2014/08/14	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R211	05/02/2015	133.00	Put	Bond Future	212.2300	0.2122	225.3200	0.2253	6.168	0	0	0
2014/08/14	R212	06/11/2014			Bond Future	137.2102	137.2102	137.0155	137.0155	(0.142)	0.0000	0.0000	18,159
2014/08/14	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R212	06/11/2014	135.00	Call	Bond Future	2,210.1600	2.2102	2,015.5300	2.0155	(8.806)	0	0	0
2014/08/14	R212	06/11/2014	135.01	Call	Bond Future	2,200.1600	2.2002	2,005.5300	2.0055	(8.846)	0	0	0
2014/08/14	R212	06/11/2014	134.99	Call	Bond Future	2,220.1600	2.2202	2,025.5300	2.0255	(8.766)	0	0	0
2014/08/14	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R212	05/02/2015			Bond Future	137.6810	137.6810	137.4819	137.4819	(0.145)	0.0000	0.0000	0
2014/08/14	R212	05/02/2015	137.99	Put	Bond Future	309.0400	0.3090	508.1200	0.5081	64.419	0	0	0
2014/08/14	R212	05/02/2015	138.01	Put	Bond Future	329.0400	0.3290	528.1200	0.5281	60.503	0	0	0
2014/08/14	R212	05/02/2015	138.00	Put	Bond Future	319.0400	0.3190	518.1200	0.5181	62.400	0	0	0
2014/08/14	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R213	06/11/2014	8.84	Call	Bond Future	2,093.9400	2.0939	2,364.8000	2.3648	12.935	0	0	0
2014/08/14	R213	06/11/2014	8.85	Put	Bond Future	1,852.2300	1.8522	1,611.0800	1.6111	(13.019)	0	0	0
2014/08/14	R213	06/11/2014			Bond Future	8.8129	85.8465	8.7453	86.3616	(0.766)	0.0000	0.0000	29,313
2014/08/14	R213	06/11/2014	8.85	Call	Bond Future	2,133.3200	2.1333	2,407.3000	2.4073	12.843	0	0	0
2014/08/14	R213	06/11/2014	8.86	Call	Bond Future	2,173.1200	2.1731	2,450.2000	2.4502	12.750	0	0	0
2014/08/14	R213	06/11/2014	8.84	Put	Bond Future	1,888.4600	1.8885	1,644.1900	1.6442	(12.935)	0	0	0
2014/08/14	R213	06/11/2014	8.86	Put	Bond Future	1,816.5100	1.8165	1,578.4600	1.5785	(13.105)	0	0	0
2014/08/14	R213	05/02/2015	9.26	Put	Bond Future	1,825.7400	1.8257	1,646.6400	1.6466	(9.810)	0	0	0
2014/08/14	R213	05/02/2015			Bond Future	8.8790	87.2308	8.8095	87.7534	(0.783)	0.0000	0.0000	0
2014/08/14	R213	05/02/2015	9.25	Put	Bond Future	1,851.3700	1.8514	1,670.4500	1.6704	(9.772)	0	0	0
2014/08/14	R213	05/02/2015	9.24	Put	Bond Future	1,877.0500	1.8771	1,694.3100	1.6943	(9.735)	0	0	0
2014/08/14	R213	05/02/2015	9.25	Call	Bond Future	4,563.3000	4.5633	4,904.9300	4.9049	7.486	0	0	0
2014/08/14	R213	05/02/2015	9.26	Call	Bond Future	4,609.0200	4.6090	4,952.4700	4.9525	7.452	0	0	0
2014/08/14	R213	05/02/2015	9.24	Call	Bond Future	4,517.5400	4.5175	4,857.3500	4.8574	7.522	0	0	0
2014/08/14	R213	07/05/2015	8.74	Call	Bond Future	3,182.6500	3.1826	3,427.5600	3.4276	7.695	0	0	0
2014/08/14	R213	07/05/2015	8.75	Put	Bond Future	4,516.2900	4.5163	4,233.5700	4.2336	(6.260)	0	0	0
2014/08/14	R213	07/05/2015			Bond Future	8.9238	85.2384	8.8526	85.7677	(0.798)	0.0000	0.0000	0
2014/08/14	R213	07/05/2015	8.75	Call	Bond Future	3,216.0900	3.2161	3,462.6600	3.4627	7.667	0	0	0
2014/08/14	R213	07/05/2015	8.76	Call	Bond Future	3,249.7200	3.2497	3,497.9500	3.4980	7.639	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
2014/08/14	R213	07/05/2015	8.74	Put	Bond Future	4,558.5500	4.5586	4,274.1700	4.2742	(6.238)	0	0	0
2014/08/14	R213	07/05/2015	8.76	Put	Bond Future	4,474.3200	4.4743	4,193.2600	4.1933	(6.282)	0	0	0
2014/08/14	R214	06/11/2014	9.20	Call	Bond Future	2,772.7000	2.7727	3,041.1200	3.0411	9.681	0	0	2,500
2014/08/14	R214	06/11/2014	9.64	Call	Bond Future	5,046.3700	5.0464	5,409.2300	5.4092	7.191	0	0	0
2014/08/14	R214	06/11/2014			Bond Future	9.0430	75.9007	8.9859	76.3522	(0.632)	0.0000	0.0000	6,057
2014/08/14	R214	06/11/2014	9.20	Put	Bond Future	1,554.7500	1.5547	1,371.7400	1.3717	(11.771)	0	0	0
2014/08/14	R214	06/11/2014	9.65	Call	Bond Future	5,103.2500	5.1032	5,467.7900	5.4678	7.143	0	0	0
2014/08/14	R214	06/11/2014	9.66	Call	Bond Future	5,160.3100	5.1603	5,526.5000	5.5265	7.096	0	0	0
2014/08/14	R214	06/11/2014	9.80	Call	Bond Future	5,973.9800	5.9740	6,361.0100	6.3610	6.479	0	0	0
2014/08/14	R214	06/11/2014	9.64	Put	Bond Future	585.6100	0.5856	497.0400	0.4970	(15.124)	0	0	0
2014/08/14	R214	06/11/2014	9.66	Put	Bond Future	557.8800	0.5579	472.6400	0.4726	(15.279)	0	0	0
2014/08/14	R214	06/11/2014	9.65	Put	Bond Future	571.6000	0.5716	484.7100	0.4847	(15.201)	0	0	0
2014/08/14	R214	06/11/2014	9.80	Put	Bond Future	393.2600	0.3933	328.8600	0.3289	(16.376)	0	0	2,500
2014/08/14	R214	05/02/2015	9.50	Call	Bond Future	4,895.4600	4.8955	5,195.9300	5.1959	6.138	0	0	0
2014/08/14	R214	05/02/2015			Bond Future	9.1048	77.1247	9.0461	77.5827	(0.644)	0.0000	0.0000	0
2014/08/14	R214	05/02/2015	9.51	Call	Bond Future	4,942.2700	4.9423	5,244.2600	5.2443	6.110	0	0	0
2014/08/14	R214	05/02/2015	9.50	Put	Bond Future	1,926.1900	1.9262	1,768.6900	1.7687	(8.177)	0	0	0
2014/08/14	R214	05/02/2015	9.49	Call	Bond Future	4,848.8200	4.8488	5,147.7500	5.1477	6.165	0	0	0
2014/08/14	R214	05/02/2015	9.49	Put	Bond Future	1,952.2200	1.9522	1,793.1800	1.7932	(8.147)	0	0	0
2014/08/14	R214	05/02/2015	9.51	Put	Bond Future	1,900.4500	1.9004	1,744.4700	1.7445	(8.208)	0	0	0
2014/08/14	R214	07/05/2015			Bond Future	9.1479	75.2057	9.0880	75.6695	(0.654)	0.0000	0.0000	0
2014/08/14	R214	07/05/2015	9.15	Call	Bond Future	4,080.4600	4.0805	4,321.7400	4.3217	5.913	0	0	0
2014/08/14	R214	07/05/2015	9.16	Call	Bond Future	4,118.5600	4.1186	4,361.2400	4.3612	5.892	0	0	0
2014/08/14	R214	07/05/2015	9.14	Put	Bond Future	4,103.5300	4.1035	3,879.6200	3.8796	(5.457)	0	0	0
2014/08/14	R214	07/05/2015	9.16	Put	Bond Future	4,025.4800	4.0255	3,804.3600	3.8044	(5.493)	0	0	0
2014/08/14	R214	07/05/2015	9.15	Put	Bond Future	4,064.3600	4.0644	3,841.8400	3.8418	(5.475)	0	0	0
2014/08/14	R214	07/05/2015	9.14	Call	Bond Future	4,042.5200	4.0425	4,282.4100	4.2824	5.934	0	0	0
2014/08/14	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R248	06/11/2014			Bond Future	9.1254	97.8142	9.0682	98.3916	(0.627)	0.0000	0.0000	20,114
2014/08/14	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R248	06/11/2014	9.72	Call	Bond Future	5,655.0400	5.6550	6,232.4400	6.2324	10.210	0	0	0
2014/08/14	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R248	06/11/2014	9.73	Call	Bond Future	5,745.0100	5.7450	6,322.4100	6.3224	10.050	0	0	0
2014/08/14	R248	06/11/2014	9.74	Call	Bond Future	5,834.8200	5.8348	6,412.2200	6.4122	9.896	0	0	0
2014/08/14	R248	05/02/2015			Bond Future	9.1897	99.3916	9.1309	99.9773	(0.640)	0.0000	0.0000	1,277
2014/08/14	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R248	05/02/2015	9.50	Call	Bond Future	2,988.1100	2.9881	3,573.8600	3.5739	19.603	0	0	0
2014/08/14	R248	05/02/2015	9.51	Call	Bond Future	3,081.6300	3.0816	3,667.3800	3.6674	19.008	0	0	0
2014/08/14	R248	05/02/2015	9.49	Call	Bond Future	2,894.4100	2.8944	3,480.1600	3.4802	20.237	0	0	0
2014/08/14	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R248	07/05/2015			Bond Future	9.2353	96.7293	9.1752	97.3224	(0.651)	0.0000	0.0000	0
2014/08/14	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/14	R248	07/05/2015	9.26	Call	Bond Future	242.0100	0.2420	835.1200	0.8351	245.077	0	0	0

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2014/08/14	R248 07/05/2015	9.24	Call	Bond Future	46.2100	0.0462	639.3200	0.6393	1283.510	0	0	0
2014/08/14	R248 07/05/2015	9.25	Call	Bond Future	144.2000	0.1442	737.3100	0.7373	411.311	0	0	0

Total **423646**