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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/08/2014 TO 18/08/2014

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
2014/08/18	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	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
2014/08/18	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	2025	06/11/2014	117.01	Call	Bond Future	786.4400	0.7864	1,110.8300	1.1108	41.248	0	0	0
2014/08/18	2025	06/11/2014			Bond Future	117.7964	117.7964	118.1208	118.1208	0.275	0.0000	0.0000	0
2014/08/18	2025	06/11/2014	116.99	Call	Bond Future	806.4400	0.8064	1,130.8300	1.1308	40.225	0	0	0
2014/08/18	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2025	06/11/2014	117.00	Call	Bond Future	796.4400	0.7964	1,120.8300	1.1208	40.730	0	0	0
2014/08/18	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2025	05/02/2015			Bond Future	118.5539	118.5539	118.8801	118.8801	0.275	0.0000	0.0000	0
2014/08/18	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2025	05/02/2015	118.99	Put	Bond Future	436.1500	0.4362	109.8700	0.1099	(74.809)	0	0	0
2014/08/18	2025	05/02/2015	119.01	Put	Bond Future	456.1500	0.4562	129.8700	0.1299	(71.529)	0	0	0
2014/08/18	2025	05/02/2015	119.00	Put	Bond Future	446.1500	0.4462	119.8700	0.1199	(73.132)	0	0	0
2014/08/18	2030	06/11/2014	9.01	Call	Bond Future	1,826.5300	1.8265	1,506.5600	1.5066	(17.518)	0	0	0
2014/08/18	2030	06/11/2014			Bond Future	8.7763	95.7655	8.8168	95.4455	0.461	0.0000	0.0000	4,185
2014/08/18	2030	06/11/2014	8.99	Call	Bond Future	1,672.2000	1.6722	1,352.2300	1.3522	(19.135)	0	0	0
2014/08/18	2030	06/11/2014	9.00	Call	Bond Future	1,749.4100	1.7494	1,429.4400	1.4294	(18.290)	0	0	0
2014/08/18	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2030	05/02/2015			Bond Future	8.8420	93.3007	8.8841	92.9730	0.476	0.0000	0.0000	0
2014/08/18	2030	05/02/2015	9.25	Call	Bond Future	3,108.1800	3.1082	2,780.4700	2.7805	(10.543)	0	0	0
2014/08/18	2030	05/02/2015	9.24	Call	Bond Future	3,033.7800	3.0338	2,706.0700	2.7061	(10.802)	0	0	0
2014/08/18	2030	05/02/2015	9.26	Call	Bond Future	3,182.4900	3.1825	2,854.7800	2.8548	(10.297)	0	0	0
2014/08/18	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2030	07/05/2015			Bond Future	8.8924	94.9633	8.9367	94.6225	0.499	0.0000	0.0000	0
2014/08/18	2030	07/05/2015	8.74	Put	Bond Future	1,184.1200	1.1841	1,524.9500	1.5250	28.783	0	0	0
2014/08/18	2030	07/05/2015	8.76	Put	Bond Future	1,027.4800	1.0275	1,368.3100	1.3683	33.171	0	0	0
2014/08/18	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2030	07/05/2015	8.75	Put	Bond Future	1,105.7500	1.1058	1,446.5800	1.4466	30.823	0	0	0
2014/08/18	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/08/18	2037	06/11/2014	9.69	Call	Bond Future	5,932.1500		5.9322	5,750.3700	5.7504	(3.064)	0	0	0
2014/08/18	2037	06/11/2014	9.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2037	06/11/2014			Bond Future	9.0088		97.5057	9.0286	97.3239	0.220	0.0000	0.0000	6,708
2014/08/18	2037	06/11/2014	9.70	Call	Bond Future	6,014.7600		6.0148	5,832.9800	5.8330	(3.022)	0	0	0
2014/08/18	2037	06/11/2014	9.71	Call	Bond Future	6,097.2500		6.0973	5,915.4700	5.9155	(2.981)	0	0	0
2014/08/18	2037	06/11/2014	9.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2037	06/11/2014	9.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2037	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2037	05/02/2015			Bond Future	9.0724		94.8186	9.0932	94.6310	0.229	0.0000	0.0000	3,280
2014/08/18	2037	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2037	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2037	05/02/2015	9.50	Call	Bond Future	3,745.5200		3.7455	3,558.0100	3.5580	(5.006)	0	0	0
2014/08/18	2037	05/02/2015	9.51	Call	Bond Future	3,830.2600		3.8303	3,642.7500	3.6427	(4.895)	0	0	0
2014/08/18	2037	05/02/2015	9.49	Call	Bond Future	3,660.6500		3.6606	3,473.1400	3.4731	(5.122)	0	0	0
2014/08/18	2037	07/05/2015	9.01	Put	Bond Future	1,014.3200		1.0143	1,212.4900	1.2125	19.537	0	0	0
2014/08/18	2037	07/05/2015			Bond Future	9.1224		96.5084	9.1446	96.3102	0.243	0.0000	0.0000	0
2014/08/18	2037	07/05/2015	9.00	Put	Bond Future	1,105.4200		1.1054	1,303.5900	1.3036	17.927	0	0	0
2014/08/18	2037	07/05/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2037	07/05/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2037	07/05/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2037	07/05/2015	8.99	Put	Bond Future	1,196.6500		1.1967	1,394.8200	1.3948	16.560	0	0	0
2014/08/18	2038	06/11/2014	120.01	Call	Bond Future	2,191.8700		2.1919	2,183.6800	2.1837	(0.374)	0	0	0
2014/08/18	2038	06/11/2014			Bond Future	122.2019		122.2019	122.1937	122.1937	(0.007)	0.0000	0.0000	2,062
2014/08/18	2038	06/11/2014	119.99	Call	Bond Future	2,211.8700		2.2119	2,203.6800	2.2037	(0.370)	0	0	0
2014/08/18	2038	06/11/2014	120.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2038	06/11/2014	120.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2038	06/11/2014	119.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2038	06/11/2014	120.00	Call	Bond Future	2,201.8700		2.2019	2,193.6800	2.1937	(0.372)	0	0	0
2014/08/18	2038	05/02/2015	123.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2038	05/02/2015			Bond Future	122.8865		122.8865	122.8748	122.8748	(0.010)	0.0000	0.0000	0
2014/08/18	2038	05/02/2015	123.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2038	05/02/2015	122.99	Put	Bond Future	103.4700		0.1035	115.2400	0.1152	11.375	0	0	0
2014/08/18	2038	05/02/2015	123.01	Put	Bond Future	123.4700		0.1235	135.2400	0.1352	9.533	0	0	0
2014/08/18	2038	05/02/2015	122.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2038	05/02/2015	123.00	Put	Bond Future	113.4700		0.1135	125.2400	0.1252	10.373	0	0	0
2014/08/18	2044	06/11/2014			Bond Future	9.0970		98.8943	9.1066	98.7995	0.106	0.0000	0.0000	253
2014/08/18	2044	06/11/2014	8.99	Put	Bond Future	1,065.8400		1.0658	1,160.6100	1.1606	8.892	0	0	0
2014/08/18	2044	06/11/2014	9.01	Put	Bond Future	865.0500		0.8650	959.8200	0.9598	10.955	0	0	0
2014/08/18	2044	06/11/2014	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2044	06/11/2014	9.00	Put	Bond Future	965.3500		0.9653	1,060.1200	1.0601	9.817	0	0	0
2014/08/18	2044	06/11/2014	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2044	06/11/2014	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2044	05/02/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2044	05/02/2015			Bond Future	9.1590		96.1043	9.1692	96.0052	0.111	0.0000	0.0000	0
2014/08/18	2044	05/02/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2044	05/02/2015	8.99	Put	Bond Future	1,671.7500		1.6718	1,770.7700	1.7708	5.923	0	0	0

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2014/08/18	2044	05/02/2015	9.01	Put	Bond Future	1,471.3500		1.4713	1,570.3700	1.5704	6.730	0	0	0
2014/08/18	2044	05/02/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2044	05/02/2015	9.00	Put	Bond Future	1,571.4600		1.5715	1,670.4800	1.6705	6.301	0	0	0
2014/08/18	2044	07/05/2015			Bond Future	9.2081		97.8171	9.2193	97.7088	0.122	0.0000	0.0000	0
2014/08/18	2044	07/05/2015	8.99	Put	Bond Future	2,144.4100		2.1444	2,252.7400	2.2527	5.052	0	0	0
2014/08/18	2044	07/05/2015	9.01	Put	Bond Future	1,944.3300		1.9443	2,052.6600	2.0527	5.572	0	0	0
2014/08/18	2044	07/05/2015	9.00	Put	Bond Future	2,044.2900		2.0443	2,152.6200	2.1526	5.299	0	0	0
2014/08/18	2044	07/05/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2044	07/05/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2044	07/05/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2046	06/11/2014	104.45	Call	Bond Future	17,408.4000		17.4084	17,675.3100	17.6753	1.533	0	0	0
2014/08/18	2046	06/11/2014			Bond Future	121.8584		121.8584	122.1253	122.1253	0.219	0.0000	0.0000	5,348
2014/08/18	2046	06/11/2014	104.43	Call	Bond Future	17,428.4000		17.4284	17,695.3100	17.6953	1.531	0	0	0
2014/08/18	2046	06/11/2014	104.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2046	06/11/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2046	06/11/2014	104.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2046	06/11/2014	104.44	Call	Bond Future	17,418.4000		17.4184	17,685.3100	17.6853	1.532	0	0	0
2014/08/18	2046	05/02/2015			Bond Future	123.8360		123.8360	124.1038	124.1038	0.216	0.0000	0.0000	0
2014/08/18	2046	05/02/2015	123.99	Put	Bond Future	154.0000		0.1540	0.0000	0.0000	(100.000)	0	0	0
2014/08/18	2046	05/02/2015	124.01	Put	Bond Future	174.0000		0.1740	0.0000	0.0000	(100.000)	0	0	0
2014/08/18	2046	05/02/2015	124.00	Put	Bond Future	164.0000		0.1640	0.0000	0.0000	(100.000)	0	0	0
2014/08/18	2046	05/02/2015	123.99	Call	Bond Future	0.0000		0.0000	113.7700	0.1138	100.000	0	0	0
2014/08/18	2046	05/02/2015	124.01	Call	Bond Future	0.0000		0.0000	93.7700	0.0938	100.000	0	0	0
2014/08/18	2046	05/02/2015	124.00	Call	Bond Future	0.0000		0.0000	103.7700	0.1038	100.000	0	0	0
2014/08/18	2050	06/11/2014			Bond Future	129.5273		129.5273	129.5191	129.5191	(0.006)	0.0000	0.0000	2,800
2014/08/18	2050	06/11/2014	126.00	Call	Bond Future	3,527.2600		3.5273	3,519.0600	3.5191	(0.232)	0	0	0
2014/08/18	2050	06/11/2014	126.01	Call	Bond Future	3,517.2600		3.5173	3,509.0600	3.5091	(0.233)	0	0	0
2014/08/18	2050	06/11/2014	125.99	Call	Bond Future	3,537.2600		3.5373	3,529.0600	3.5291	(0.232)	0	0	0
2014/08/18	2050	06/11/2014	126.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2050	06/11/2014	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2050	06/11/2014	126.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2050	05/02/2015	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2050	05/02/2015			Bond Future	130.1843		130.1843	130.1725	130.1725	(0.009)	0.0000	0.0000	0
2014/08/18	2050	05/02/2015	130.01	Call	Bond Future	174.2600		0.1743	162.5200	0.1625	(6.737)	0	0	0
2014/08/18	2050	05/02/2015	129.99	Call	Bond Future	194.2600		0.1943	182.5200	0.1825	(6.043)	0	0	0
2014/08/18	2050	05/02/2015	130.00	Call	Bond Future	184.2600		0.1843	172.5200	0.1725	(6.371)	0	0	0
2014/08/18	2050	05/02/2015	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	2050	05/02/2015	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	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
2014/08/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	AL12	06/11/2014			Index Future	509.0050	509.0050	507.8760	507.8760	(0.222)	0.0000	0.0000	0
2014/08/18	AL12	05/02/2015			Index Future	517.2020	517.2020	516.0360	516.0360	(0.225)	0.0000	0.0000	0
2014/08/18	AL12	07/05/2015			Index Future	526.3950	526.3950	525.1620	525.1620	(0.234)	0.0000	0.0000	0
2014/08/18	AL37	06/11/2014			Index Future	434.5610	434.5610	434.2710	434.2710	(0.067)	0.0000	0.0000	0
2014/08/18	AL37	05/02/2015			Index Future	441.5590	441.5590	441.2490	441.2490	(0.070)	0.0000	0.0000	0
2014/08/18	AL7T	06/11/2014			Index Future	510.9660	510.9660	510.1450	510.1450	(0.161)	0.0000	0.0000	1
2014/08/18	AL7T	05/02/2015			Index Future	519.1950	519.1950	518.3420	518.3420	(0.164)	0.0000	0.0000	0
2014/08/18	ALBI	06/11/2014			Index Future	464.6910	464.6910	463.9940	463.9940	(0.150)	0.0000	0.0000	586
2014/08/18	ALBI	05/02/2015			Index Future	472.1740	472.1740	471.4490	471.4490	(0.154)	0.0000	0.0000	65
2014/08/18	ALBI	07/05/2015			Index Future	480.5670	480.5670	479.7870	479.7870	(0.162)	0.0000	0.0000	0
2014/08/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	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
2014/08/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/18	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	EL28	06/11/2014			Bond Future	123.6224	123.6224	123.8310	123.8310	0.169	0.0000	0.0000	0
2014/08/18	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	EL28	06/11/2014	122.00	Call	Bond Future	1,622.4400	1.6224	1,831.0000	1.8310	12.855	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
2014/08/18	EL28	06/11/2014	122.01	Call	Bond Future	1,612.4400	1.6124	1,821.0000	1.8210	12.934	0	0	0
2014/08/18	EL28	06/11/2014	121.99	Call	Bond Future	1,632.4400	1.6324	1,841.0000	1.8410	12.776	0	0	0
2014/08/18	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	EL28	05/02/2015			Bond Future	125.6286	125.6286	125.8371	125.8371	0.166	0.0000	0.0000	0
2014/08/18	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	EL28	05/02/2015	125.99	Put	Bond Future	361.4300	0.3614	152.9300	0.1529	(57.688)	0	0	0
2014/08/18	EL28	05/02/2015	126.01	Put	Bond Future	381.4300	0.3814	172.9300	0.1729	(54.663)	0	0	0
2014/08/18	EL28	05/02/2015	126.00	Put	Bond Future	371.4300	0.3714	162.9300	0.1629	(56.134)	0	0	0
2014/08/18	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	ES33	06/11/2014			Bond Future	9.6768	82.4582	9.7273	82.0886	0.522	0.0000	0.0000	6,220
2014/08/18	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	ES33	06/11/2014	10.29	Call	Bond Future	4,317.8500	4.3179	3,948.1800	3.9482	(8.561)	0	0	0
2014/08/18	ES33	06/11/2014	10.30	Call	Bond Future	4,385.3000	4.3853	4,015.6300	4.0156	(8.430)	0	0	0
2014/08/18	ES33	06/11/2014	10.31	Call	Bond Future	4,452.6500	4.4526	4,082.9800	4.0830	(8.302)	0	0	0
2014/08/18	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	ES33	05/02/2015	10.00	Call	Bond Future	1,659.4100	1.6594	1,281.5600	1.2816	(22.770)	0	0	0
2014/08/18	ES33	05/02/2015			Bond Future	9.7667	83.7865	9.8192	83.4086	0.537	0.0000	0.0000	0
2014/08/18	ES33	05/02/2015	10.01	Call	Bond Future	1,729.3700	1.7294	1,351.5200	1.3515	(21.849)	0	0	0
2014/08/18	ES33	05/02/2015	9.99	Call	Bond Future	1,589.3600	1.5894	1,211.5100	1.2115	(23.774)	0	0	0
2014/08/18	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	ES33	07/05/2015			Bond Future	9.8371	81.4866	9.8921	81.0956	0.559	0.0000	0.0000	0
2014/08/18	ES33	07/05/2015	9.74	Put	Bond Future	697.1900	0.6972	1,088.1300	1.0881	56.074	0	0	0
2014/08/18	ES33	07/05/2015	9.76	Put	Bond Future	552.8000	0.5528	943.7400	0.9437	70.720	0	0	0
2014/08/18	ES33	07/05/2015	9.75	Put	Bond Future	624.9500	0.6249	1,015.8900	1.0159	62.555	0	0	0
2014/08/18	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	GOVI	06/11/2014	449.01	Call	GOVI	144,080.0000	14.4080	137,480.0000	13.7480	(4.581)	0	0	0
2014/08/18	GOVI	06/11/2014			GOVI	463.4180	463.4180	462.7580	462.7580	(0.142)	0.0000	0.0000	391
2014/08/18	GOVI	06/11/2014	448.99	Call	GOVI	144,280.0000	14.4280	137,680.0000	13.7680	(4.574)	0	0	0
2014/08/18	GOVI	06/11/2014	449.00	Call	GOVI	144,180.0000	14.4180	137,580.0000	13.7580	(4.578)	0	0	0
2014/08/18	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	GOVI	05/02/2015	459.99	Call	GOVI	108,900.0000	10.8900	102,030.0000	10.2030	(6.309)	0	0	0
2014/08/18	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	GOVI	05/02/2015			GOVI	470.8800	470.8800	470.1930	470.1930	(0.146)	0.0000	0.0000	45
2014/08/18	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	GOVI	05/02/2015	460.00	Call	GOVI	108,800.0000	10.8800	101,930.0000	10.1930	(6.314)	0	0	0
2014/08/18	GOVI	05/02/2015	460.01	Call	GOVI	108,700.0000	10.8700	101,830.0000	10.1830	(6.320)	0	0	0
2014/08/18	GOVI	07/05/2015	449.99	Call	GOVI	292,600.0000	29.2600	285,190.0000	28.5190	(2.532)	0	0	0
2014/08/18	GOVI	07/05/2015			GOVI	479.2500	479.2500	478.5090	478.5090	(0.155)	0.0000	0.0000	0

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2014/08/18	GOVI	07/05/2015	450.00	Call	GOVI	292,500.0000		29.2500	285,090.0000	28.5090	(2.533)	0	0	0
2014/08/18	GOVI	07/05/2015	450.01	Call	GOVI	292,400.0000		29.2400	284,990.0000	28.4990	(2.534)	0	0	0
2014/08/18	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/08/18	ICAA	06/11/2014			Can-Do Interest Rate	144.7179		144.7179	144.7600	144.7600	0.029	0.0000	0.0000	635
2014/08/18	IGOV	06/11/2014			Index Future	219.0020		219.0020	219.1550	219.1550	0.070	0.0000	0.0000	1,194
2014/08/18	IGOV	05/02/2015			Index Future	222.5550		222.5550	222.7030	222.7030	0.067	0.0000	0.0000	0
2014/08/18	IGOV	07/05/2015			Index Future	226.5370		226.5370	226.6680	226.6680	0.058	0.0000	0.0000	0
2014/08/18	ILBI	06/11/2014			Index Future	593.1040		593.1040	593.5970	593.5970	0.083	0.0000	0.0000	0
2014/08/18	ILBI	05/02/2015			Index Future	602.5670		602.5670	603.0630	603.0630	0.082	0.0000	0.0000	157
2014/08/18	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/18	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/08/18	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/18	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/18	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/18	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/18	JBAF	20/08/2014			Jibar Tradeable Future	6.0800		93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/08/18	JBAF	17/09/2014			Jibar Tradeable Future	6.1000		93.9000	6.1000	93.9000	0.000	0.0000	0.0000	33,000
2014/08/18	JBAF	15/10/2014			Jibar Tradeable Future	6.1700		93.8300	6.1700	93.8300	0.000	0.0000	0.0000	0
2014/08/18	JBAF	19/11/2014			Jibar Tradeable Future	6.2200		93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2014/08/18	JBAF	17/12/2014			Jibar Tradeable Future	6.2800		93.7200	6.2800	93.7200	0.000	0.0000	0.0000	0
2014/08/18	JBAF	21/01/2015			Jibar Tradeable Future	6.3400		93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2014/08/18	JBAF	18/03/2015			Jibar Tradeable Future	6.4500		93.5500	6.4500	93.5500	0.000	0.0000	0.0000	2,850
2014/08/18	JBAF	17/06/2015			Jibar Tradeable Future	6.6300		93.3700	6.6300	93.3700	0.000	0.0000	0.0000	5,000
2014/08/18	JBAF	16/09/2015			Jibar Tradeable Future	6.8100		93.1900	6.8100	93.1900	0.000	0.0000	0.0000	0
2014/08/18	JBAF	15/12/2015			Jibar Tradeable Future	6.9700		93.0300	6.9700	93.0300	0.000	0.0000	0.0000	0
2014/08/18	JBAF	16/03/2016			Jibar Tradeable Future	7.1500		92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2014/08/18	JBAF	15/06/2016			Jibar Tradeable Future	7.2900		92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2014/08/18	R023	06/11/2014			Bond Future	8.1287		99.2689	8.1536	99.1228	0.307	0.0000	0.0000	11,612
2014/08/18	R023	06/11/2014	8.59	Put	Bond Future	467.9600		0.4680	481.2200	0.4812	2.834	0	0	0
2014/08/18	R023	06/11/2014	8.61	Put	Bond Future	443.2600		0.4433	455.6000	0.4556	2.784	0	0	0
2014/08/18	R023	06/11/2014	8.59	Call	Bond Future	3,128.8500		3.1288	2,995.9800	2.9960	(4.247)	0	0	0
2014/08/18	R023	06/11/2014	8.60	Put	Bond Future	455.4800		0.4555	468.2700	0.4683	2.808	0	0	0

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2014/08/18	R023	06/11/2014	8.60	Call	Bond Future	3,173.0200	3.1730	3,039.6800	3.0397	(4.202)	0	0	0
2014/08/18	R023	06/11/2014	8.61	Call	Bond Future	3,217.4100	3.2174	3,083.6200	3.0836	(4.158)	0	0	0
2014/08/18	R023	05/02/2015			Bond Future	8.2002	100.8677	8.2267	100.7163	0.324	0.0000	0.0000	0
2014/08/18	R023	05/02/2015	8.74	Put	Bond Future	981.7000	0.9817	1,008.4700	1.0085	2.727	0	0	0
2014/08/18	R023	05/02/2015	8.75	Call	Bond Future	4,044.5800	4.0446	3,919.5100	3.9195	(3.092)	0	0	0
2014/08/18	R023	05/02/2015	8.76	Call	Bond Future	4,084.2700	4.0843	3,958.7700	3.9588	(3.073)	0	0	0
2014/08/18	R023	05/02/2015	8.74	Call	Bond Future	4,005.0500	4.0050	3,880.4000	3.8804	(3.112)	0	0	0
2014/08/18	R023	05/02/2015	8.76	Put	Bond Future	951.2200	0.9512	977.1400	0.9771	2.725	0	0	0
2014/08/18	R023	05/02/2015	8.75	Put	Bond Future	966.3600	0.9664	992.7100	0.9927	2.727	0	0	0
2014/08/18	R023	07/05/2015	8.14	Call	Bond Future	2,427.5900	2.4276	2,335.3300	2.3353	(3.800)	0	0	0
2014/08/18	R023	07/05/2015	8.15	Put	Bond Future	2,962.7100	2.9627	3,031.8700	3.0319	2.334	0	0	0
2014/08/18	R023	07/05/2015			Bond Future	8.2409	98.7341	8.2700	98.5721	0.353	0.0000	0.0000	0
2014/08/18	R023	07/05/2015	8.15	Call	Bond Future	2,454.1300	2.4541	2,361.3100	2.3613	(3.782)	0	0	0
2014/08/18	R023	07/05/2015	8.16	Call	Bond Future	2,480.8300	2.4808	2,387.4700	2.3875	(3.763)	0	0	0
2014/08/18	R023	07/05/2015	8.14	Put	Bond Future	2,992.2900	2.9923	3,062.0100	3.0620	2.330	0	0	0
2014/08/18	R023	07/05/2015	8.16	Put	Bond Future	2,933.3200	2.9333	3,001.9400	3.0019	2.339	0	0	0
2014/08/18	R023	06/08/2015	8.24	Call	Bond Future	3,003.9800	3.0040	2,911.7100	2.9117	(3.072)	0	0	0
2014/08/18	R023	06/08/2015	9.07	Put	Bond Future	1,457.1000	1.4571	1,490.3000	1.4903	2.278	0	0	911
2014/08/18	R023	06/08/2015			Bond Future	8.2666	100.6079	8.2956	100.4505	0.351	0.0000	0.0000	0
2014/08/18	R023	06/08/2015	8.26	Put	Bond Future	3,095.4000	3.0954	3,159.6700	3.1597	2.076	0	0	0
2014/08/18	R023	06/08/2015	9.07	Call	Bond Future	5,703.4500	5.7035	5,579.2200	5.5792	(2.178)	0	0	0
2014/08/18	R023	06/08/2015	8.25	Put	Bond Future	3,122.0300	3.1220	3,186.7400	3.1867	2.073	0	0	0
2014/08/18	R023	06/08/2015	8.24	Put	Bond Future	3,148.8300	3.1488	3,213.9900	3.2140	2.069	0	0	0
2014/08/18	R023	06/08/2015	8.25	Call	Bond Future	3,031.6300	3.0316	2,938.9100	2.9389	(3.058)	0	0	0
2014/08/18	R023	06/08/2015	8.26	Call	Bond Future	3,059.4000	3.0594	2,966.2400	2.9662	(3.045)	0	0	0
2014/08/18	R157	06/11/2014	6.19	Put	Bond Future	526.1600	0.5262	532.5800	0.5326	1.220	0	0	0
2014/08/18	R157	06/11/2014			Bond Future	6.7530	107.5388	6.7656	107.5282	0.187	0.0000	0.0000	0
2014/08/18	R157	06/11/2014	6.21	Put	Bond Future	512.2200	0.5122	518.4700	0.5185	1.220	0	0	0
2014/08/18	R157	06/11/2014	6.20	Put	Bond Future	519.1600	0.5192	525.5000	0.5255	1.221	0	0	0
2014/08/18	R157	06/11/2014	6.21	Call	Bond Future	52.0500	0.0521	47.6600	0.0477	(8.434)	0	0	0
2014/08/18	R157	06/11/2014	6.19	Call	Bond Future	48.9800	0.0490	44.7600	0.0448	(8.616)	0	0	0
2014/08/18	R157	06/11/2014	6.20	Call	Bond Future	50.4900	0.0505	46.1900	0.0462	(8.517)	0	0	0
2014/08/18	R157	05/02/2015	8.74	Call	Bond Future	1,118.0600	1.1181	1,104.3300	1.1043	(1.228)	0	0	0
2014/08/18	R157	05/02/2015	8.75	Put	Bond Future	29.7000	0.0297	29.8000	0.0298	0.337	0	0	0
2014/08/18	R157	05/02/2015			Bond Future	6.8846	109.2713	6.9080	109.2575	0.339	0.0000	0.0000	0
2014/08/18	R157	05/02/2015	8.74	Put	Bond Future	30.1900	0.0302	30.2900	0.0303	0.331	0	0	0
2014/08/18	R157	05/02/2015	8.76	Put	Bond Future	29.2200	0.0292	29.3200	0.0293	0.342	0	0	0
2014/08/18	R157	05/02/2015	8.75	Call	Bond Future	1,123.3800	1.1234	1,109.6500	1.1097	(1.222)	0	0	0
2014/08/18	R157	05/02/2015	8.76	Call	Bond Future	1,128.7000	1.1287	1,114.9700	1.1150	(1.216)	0	0	0
2014/08/18	R186	06/11/2014	8.14	Call	Bond Future	1,346.2200	1.3462	1,199.5700	1.1996	(10.893)	0	0	0
2014/08/18	R186	06/11/2014	8.15	Put	Bond Future	2,827.0100	2.8270	2,975.2600	2.9753	5.244	0	0	0
2014/08/18	R186	06/11/2014	8.53	Call	Bond Future	3,008.6600	3.0087	2,785.9700	2.7860	(7.402)	0	0	0
2014/08/18	R186	06/11/2014			Bond Future	8.3213	120.5112	8.3568	120.2142	0.427	0.0000	0.0000	52,331
2014/08/18	R186	06/11/2014	7.80	Put	Bond Future	5,004.7100	5.0047	5,223.5100	5.2235	4.372	0	0	0
2014/08/18	R186	06/11/2014	8.30	Call	Bond Future	1,935.0400	1.9350	1,754.9800	1.7550	(9.305)	0	0	100
2014/08/18	R186	06/11/2014	8.50	Call	Bond Future	0.0000	0.0000	2,636.2100	2.6362	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/18	R186	06/11/2014	9.17	Call	Bond Future	7,041.0600	7.0411	6,755.2800	6.7553	(4.059)	0	0	0
2014/08/18	R186	06/11/2014	8.15	Call	Bond Future	1,379.2100	1.3792	1,230.4300	1.2304	(10.787)	0	0	0
2014/08/18	R186	06/11/2014	8.53	Put	Bond Future	1,277.1000	1.2771	1,351.4400	1.3514	5.821	0	0	100
2014/08/18	R186	06/11/2014	8.16	Call	Bond Future	1,412.7200	1.4127	1,261.8100	1.2618	(10.682)	0	0	0
2014/08/18	R186	06/11/2014	8.50	Put	Bond Future	0.0000	0.0000	1,448.3300	1.4483	100.000	0	0	2,000
2014/08/18	R186	06/11/2014	7.80	Call	Bond Future	519.8000	0.5198	441.5700	0.4416	(15.050)	0	0	100
2014/08/18	R186	06/11/2014	8.30	Put	Bond Future	2,113.4200	2.1134	2,230.3900	2.2304	5.535	0	0	0
2014/08/18	R186	06/11/2014	9.17	Put	Bond Future	218.6100	0.2186	229.8600	0.2299	5.146	0	0	2,010
2014/08/18	R186	06/11/2014	8.14	Put	Bond Future	2,879.3300	2.8793	3,029.7100	3.0297	5.223	0	0	0
2014/08/18	R186	06/11/2014	8.16	Put	Bond Future	2,775.3000	2.7753	2,921.4200	2.9214	5.265	0	0	0
2014/08/18	R186	05/02/2015	9.00	Call	Bond Future	6,153.7000	6.1537	5,905.2000	5.9052	(4.038)	0	0	0
2014/08/18	R186	05/02/2015			Bond Future	8.3845	117.1555	8.4217	116.8503	0.444	0.0000	0.0000	540
2014/08/18	R186	05/02/2015	8.75	Call	Bond Future	4,789.4800	4.7895	4,564.8900	4.5649	(4.689)	0	0	0
2014/08/18	R186	05/02/2015	8.76	Call	Bond Future	4,841.1800	4.8412	4,615.5400	4.6155	(4.661)	0	0	0
2014/08/18	R186	05/02/2015	8.74	Call	Bond Future	4,737.7300	4.7377	4,514.2100	4.5142	(4.718)	0	0	0
2014/08/18	R186	05/02/2015	8.76	Put	Bond Future	1,811.9100	1.8119	1,891.4100	1.8914	4.388	0	0	0
2014/08/18	R186	05/02/2015	8.75	Put	Bond Future	1,839.4500	1.8394	1,920.0000	1.9200	4.379	0	0	0
2014/08/18	R186	05/02/2015	9.00	Put	Bond Future	1,245.8400	1.2458	1,302.4800	1.3025	4.546	0	0	9,600
2014/08/18	R186	05/02/2015	8.74	Put	Bond Future	1,867.0100	1.8670	1,948.6300	1.9486	4.372	0	0	0
2014/08/18	R186	07/05/2015			Bond Future	8.4270	119.2420	8.4667	118.9224	0.471	0.0000	0.0000	0
2014/08/18	R186	07/05/2015	8.25	Call	Bond Future	3,195.3300	3.1953	3,029.7600	3.0298	(5.182)	0	0	0
2014/08/18	R186	07/05/2015	8.24	Put	Bond Future	4,681.1300	4.6811	4,836.2900	4.8363	3.315	0	0	0
2014/08/18	R186	07/05/2015	8.26	Put	Bond Future	4,590.0200	4.5900	4,742.9600	4.7430	3.332	0	0	0
2014/08/18	R186	07/05/2015	8.25	Put	Bond Future	4,635.4200	4.6354	4,789.4600	4.7895	3.323	0	0	0
2014/08/18	R186	07/05/2015	8.26	Call	Bond Future	3,231.9400	3.2319	3,065.2700	3.0653	(5.157)	0	0	0
2014/08/18	R186	07/05/2015	8.24	Call	Bond Future	3,158.9500	3.1589	2,994.5000	2.9945	(5.206)	0	0	0
2014/08/18	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R197	06/11/2014			Bond Future	288.4655	288.4655	288.7725	288.7725	0.106	0.0000	0.0000	908
2014/08/18	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R197	06/11/2014	285.00	Call	Bond Future	3,465.5300	3.4655	3,772.4600	3.7725	8.857	0	0	0
2014/08/18	R197	06/11/2014	285.01	Call	Bond Future	3,455.5300	3.4555	3,762.4600	3.7625	8.882	0	0	0
2014/08/18	R197	06/11/2014	284.99	Call	Bond Future	3,475.5300	3.4755	3,782.4600	3.7825	8.831	0	0	0
2014/08/18	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R197	05/02/2015	288.99	Put	Bond Future	1,846.1100	1.8461	1,542.3800	1.5424	(16.452)	0	0	0
2014/08/18	R197	05/02/2015			Bond Future	287.1439	287.1439	287.4476	287.4476	0.106	0.0000	0.0000	0
2014/08/18	R197	05/02/2015	289.01	Put	Bond Future	1,866.1100	1.8661	1,562.3800	1.5624	(16.276)	0	0	0
2014/08/18	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R197	05/02/2015	289.00	Put	Bond Future	1,856.1100	1.8561	1,552.3800	1.5524	(16.364)	0	0	0
2014/08/18	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R202	06/11/2014	226.99	Call	Bond Future	4,723.6800	4.7237	4,707.9500	4.7080	(0.333)	0	0	0
2014/08/18	R202	06/11/2014			Bond Future	231.7137	231.7137	231.6979	231.6979	(0.007)	0.0000	0.0000	47,022
2014/08/18	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R202	06/11/2014	227.00	Call	Bond Future	4,713.6800	4.7137	4,697.9500	4.6980	(0.334)	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
2014/08/18	R202	06/11/2014	227.01	Call	Bond Future	4,703.6800	4.7037	4,687.9500	4.6880	(0.334)	0	0	0
2014/08/18	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R202	05/02/2015			Bond Future	232.2852	232.2852	232.2628	232.2628	(0.010)	0.0000	0.0000	0
2014/08/18	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R202	05/02/2015	232.99	Put	Bond Future	704.8400	0.7048	727.2400	0.7272	3.178	0	0	0
2014/08/18	R202	05/02/2015	233.01	Put	Bond Future	724.8400	0.7248	747.2400	0.7472	3.090	0	0	0
2014/08/18	R202	05/02/2015	233.00	Put	Bond Future	714.8400	0.7148	737.2400	0.7372	3.134	0	0	0
2014/08/18	R203	06/11/2014	6.86	Call	Bond Future	228.3500	0.2284	209.1000	0.2091	(8.430)	0	0	0
2014/08/18	R203	06/11/2014			Bond Future	7.1401	104.0937	7.1559	104.0531	0.221	0.0000	0.0000	12,128
2014/08/18	R203	06/11/2014	6.84	Call	Bond Future	213.6200	0.2136	195.1200	0.1951	(8.660)	0	0	45
2014/08/18	R203	06/11/2014	6.98	Call	Bond Future	332.8700	0.3329	309.0200	0.3090	(7.165)	0	0	14
2014/08/18	R203	06/11/2014	6.85	Call	Bond Future	220.8900	0.2209	202.0200	0.2020	(8.543)	0	0	0
2014/08/18	R203	06/11/2014	6.98	Put	Bond Future	746.8200	0.7468	763.6300	0.7636	2.251	0	0	0
2014/08/18	R203	06/11/2014	6.84	Put	Bond Future	991.1500	0.9911	1,013.3100	1.0133	2.236	0	0	0
2014/08/18	R203	06/11/2014	6.86	Put	Bond Future	953.8400	0.9538	975.2500	0.9753	2.245	0	0	0
2014/08/18	R203	06/11/2014	6.85	Put	Bond Future	972.4000	0.9724	994.1900	0.9942	2.241	0	0	0
2014/08/18	R203	05/02/2015	7.69	Call	Bond Future	1,451.4500	1.4515	1,413.9900	1.4140	(2.581)	0	0	55
2014/08/18	R203	05/02/2015			Bond Future	7.2143	105.7705	7.2330	105.7262	0.260	0.0000	0.0000	0
2014/08/18	R203	05/02/2015	8.34	Put	Bond Future	84.3100	0.0843	85.5100	0.0855	1.423	0	0	0
2014/08/18	R203	05/02/2015	8.35	Call	Bond Future	2,721.1200	2.7211	2,678.0400	2.6780	(1.583)	0	0	0
2014/08/18	R203	05/02/2015	8.36	Call	Bond Future	2,741.9000	2.7419	2,698.7800	2.6988	(1.573)	0	0	0
2014/08/18	R203	05/02/2015	8.34	Call	Bond Future	2,700.3800	2.7004	2,657.3300	2.6573	(1.594)	0	0	0
2014/08/18	R203	05/02/2015	8.36	Put	Bond Future	80.1200	0.0801	81.2500	0.0813	1.410	0	0	0
2014/08/18	R203	05/02/2015	7.69	Put	Bond Future	335.5500	0.3355	342.3400	0.3423	2.024	0	0	0
2014/08/18	R203	05/02/2015	8.35	Put	Bond Future	82.1900	0.0822	83.3600	0.0834	1.424	0	0	0
2014/08/18	R203	07/05/2015			Bond Future	7.2134	103.4824	7.2381	103.4293	0.342	0.0000	0.0000	0
2014/08/18	R203	07/05/2015	7.24	Put	Bond Future	868.0800	0.8681	889.0100	0.8890	2.411	0	0	0
2014/08/18	R203	07/05/2015	7.26	Put	Bond Future	848.0500	0.8481	868.5700	0.8686	2.420	0	0	0
2014/08/18	R203	07/05/2015	7.25	Put	Bond Future	857.8400	0.8578	878.5700	0.8786	2.417	0	0	0
2014/08/18	R203	07/05/2015	7.25	Call	Bond Future	936.5400	0.9365	904.2000	0.9042	(3.453)	0	0	0
2014/08/18	R203	07/05/2015	7.26	Call	Bond Future	948.2400	0.9482	915.6900	0.9157	(3.433)	0	0	0
2014/08/18	R203	07/05/2015	7.24	Call	Bond Future	925.2800	0.9253	893.1400	0.8931	(3.474)	0	0	0
2014/08/18	R204	06/11/2014	7.99	Put	Bond Future	180.1200	0.1801	180.2900	0.1803	0.094	0	0	1,270
2014/08/18	R204	06/11/2014			Bond Future	7.4658	104.9740	7.4811	104.9201	0.205	0.0000	0.0000	13,177
2014/08/18	R204	06/11/2014	6.99	Put	Bond Future	1,880.1900	1.8802	1,915.5800	1.9156	1.882	0	0	0
2014/08/18	R204	06/11/2014	7.01	Put	Bond Future	1,822.1700	1.8222	1,856.6700	1.8567	1.893	0	0	0
2014/08/18	R204	06/11/2014	6.99	Call	Bond Future	186.0400	0.1860	167.5600	0.1676	(9.933)	0	0	0
2014/08/18	R204	06/11/2014	7.00	Put	Bond Future	1,851.0900	1.8511	1,886.0300	1.8860	1.888	0	0	0
2014/08/18	R204	06/11/2014	7.99	Call	Bond Future	2,007.3600	2.0074	1,953.6600	1.9537	(2.675)	0	0	0
2014/08/18	R204	06/11/2014	7.00	Call	Bond Future	192.8900	0.1929	173.9600	0.1740	(9.814)	0	0	0
2014/08/18	R204	06/11/2014	7.01	Call	Bond Future	199.9200	0.1999	180.5500	0.1805	(9.689)	0	0	0
2014/08/18	R204	05/02/2015			Bond Future	7.5379	102.6291	7.5552	102.5714	0.230	0.0000	0.0000	0
2014/08/18	R204	05/02/2015	8.25	Call	Bond Future	2,665.7300	2.6657	2,612.7800	2.6128	(1.986)	0	0	0
2014/08/18	R204	05/02/2015	8.26	Call	Bond Future	2,691.7300	2.6917	2,638.6700	2.6387	(1.971)	0	0	0
2014/08/18	R204	05/02/2015	8.24	Call	Bond Future	2,639.8100	2.6398	2,586.9900	2.5870	(2.001)	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
2014/08/18	R204	05/02/2015	8.26	Put	Bond Future	322.6700	0.3227	327.2400	0.3272	1.416	0	0	0
2014/08/18	R204	05/02/2015	8.25	Put	Bond Future	329.0100	0.3290	333.6900	0.3337	1.422	0	0	0
2014/08/18	R204	05/02/2015	8.24	Put	Bond Future	335.4400	0.3354	340.2500	0.3402	1.434	0	0	0
2014/08/18	R204	07/05/2015	7.51	Put	Bond Future	1,458.8300	1.4588	1,485.5800	1.4856	1.834	0	0	0
2014/08/18	R204	07/05/2015			Bond Future	7.5662	104.4564	7.5874	104.3898	0.281	0.0000	0.0000	0
2014/08/18	R204	07/05/2015	7.50	Put	Bond Future	1,474.7300	1.4747	1,501.7400	1.5017	1.832	0	0	0
2014/08/18	R204	07/05/2015	7.49	Call	Bond Future	1,251.5600	1.2516	1,212.1900	1.2122	(3.146)	0	0	0
2014/08/18	R204	07/05/2015	7.50	Call	Bond Future	1,266.9700	1.2670	1,227.3500	1.2273	(3.127)	0	0	0
2014/08/18	R204	07/05/2015	7.51	Call	Bond Future	1,282.4900	1.2825	1,242.6100	1.2426	(3.110)	0	0	0
2014/08/18	R204	07/05/2015	7.49	Put	Bond Future	1,490.7600	1.4908	1,518.0200	1.5180	1.829	0	0	0
2014/08/18	R204	06/08/2015	7.74	Call	Bond Future	1,778.4700	1.7785	1,738.8100	1.7388	(2.230)	0	0	0
2014/08/18	R204	06/08/2015	7.75	Put	Bond Future	1,245.9900	1.2460	1,265.8200	1.2658	1.592	0	0	0
2014/08/18	R204	06/08/2015			Bond Future	7.5627	102.3974	7.5829	102.3377	0.268	0.0000	0.0000	0
2014/08/18	R204	06/08/2015	8.41	Call	Bond Future	3,075.2100	3.0752	3,025.6400	3.0256	(1.612)	0	0	0
2014/08/18	R204	06/08/2015	7.74	Put	Bond Future	1,258.3700	1.2584	1,278.3800	1.2784	1.590	0	0	0
2014/08/18	R204	06/08/2015	7.76	Put	Bond Future	1,233.7000	1.2337	1,253.3500	1.2533	1.593	0	0	0
2014/08/18	R204	06/08/2015	8.41	Put	Bond Future	619.5700	0.6196	629.6700	0.6297	1.630	0	0	699
2014/08/18	R204	06/08/2015	7.75	Call	Bond Future	1,795.3200	1.7953	1,755.4800	1.7555	(2.219)	0	0	0
2014/08/18	R204	06/08/2015	7.76	Call	Bond Future	1,812.2500	1.8122	1,772.2300	1.7722	(2.208)	0	0	0
2014/08/18	R207	06/11/2014	7.36	Put	Bond Future	1,864.7500	1.8647	1,897.6000	1.8976	1.762	0	0	0
2014/08/18	R207	06/11/2014			Bond Future	7.7168	100.3672	7.7319	100.3045	0.196	0.0000	0.0000	36,237
2014/08/18	R207	06/11/2014	7.35	Put	Bond Future	1,896.0000	1.8960	1,929.3900	1.9294	1.761	0	0	0
2014/08/18	R207	06/11/2014	7.36	Call	Bond Future	369.0000	0.3690	339.1200	0.3391	(8.098)	0	0	0
2014/08/18	R207	06/11/2014	7.34	Call	Bond Future	347.1000	0.3471	318.2900	0.3183	(8.300)	0	0	0
2014/08/18	R207	06/11/2014	7.35	Call	Bond Future	357.9300	0.3579	328.5900	0.3286	(8.197)	0	0	0
2014/08/18	R207	06/11/2014	7.34	Put	Bond Future	1,927.5100	1.9275	1,961.4300	1.9614	1.760	0	0	0
2014/08/18	R207	05/02/2015	8.49	Put	Bond Future	457.1100	0.4571	462.3600	0.4624	1.149	0	0	0
2014/08/18	R207	05/02/2015			Bond Future	7.7887	98.3421	7.8054	98.2756	0.215	0.0000	0.0000	0
2014/08/18	R207	05/02/2015	8.51	Put	Bond Future	440.8700	0.4409	445.8500	0.4459	1.130	0	0	0
2014/08/18	R207	05/02/2015	8.50	Call	Bond Future	3,228.1200	3.2281	3,166.7500	3.1668	(1.901)	0	0	0
2014/08/18	R207	05/02/2015	8.51	Call	Bond Future	3,258.5400	3.2585	3,197.0300	3.1970	(1.888)	0	0	0
2014/08/18	R207	05/02/2015	8.49	Call	Bond Future	3,198.0000	3.1980	3,136.7600	3.1368	(1.915)	0	0	0
2014/08/18	R207	05/02/2015	8.50	Put	Bond Future	448.8300	0.4488	453.9500	0.4540	1.141	0	0	0
2014/08/18	R207	07/05/2015			Bond Future	7.8296	100.0936	7.8494	100.0183	0.253	0.0000	0.0000	0
2014/08/18	R207	07/05/2015	8.25	Call	Bond Future	2,681.3500	2.6813	2,623.3200	2.6233	(2.164)	0	0	0
2014/08/18	R207	07/05/2015	7.73	Call	Bond Future	1,567.0800	1.5671	1,521.7400	1.5217	(2.893)	0	0	66
2014/08/18	R207	07/05/2015	8.24	Put	Bond Future	1,110.9700	1.1110	1,128.4600	1.1285	1.574	0	0	0
2014/08/18	R207	07/05/2015	8.26	Put	Bond Future	1,085.3000	1.0853	1,102.3800	1.1024	1.574	0	0	0
2014/08/18	R207	07/05/2015	7.73	Put	Bond Future	1,946.6800	1.9467	1,976.6500	1.9766	1.540	0	0	0
2014/08/18	R207	07/05/2015	8.25	Put	Bond Future	1,098.0800	1.0981	1,115.3600	1.1154	1.574	0	0	0
2014/08/18	R207	07/05/2015	8.26	Call	Bond Future	2,705.8500	2.7058	2,647.6200	2.6476	(2.152)	0	0	0
2014/08/18	R207	07/05/2015	8.24	Call	Bond Future	2,656.9500	2.6569	2,599.1300	2.5991	(2.176)	0	0	0
2014/08/18	R208	06/11/2014	7.46	Call	Bond Future	355.8700	0.3559	309.3600	0.3094	(13.069)	0	0	0
2014/08/18	R208	06/11/2014			Bond Future	7.8901	95.1338	7.9207	94.9879	0.388	0.0000	0.0000	16,257
2014/08/18	R208	06/11/2014	7.44	Call	Bond Future	333.9800	0.3340	289.4500	0.2895	(13.333)	0	0	0
2014/08/18	R208	06/11/2014	7.45	Call	Bond Future	344.8000	0.3448	299.2800	0.2993	(13.202)	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
2014/08/18	R208	06/11/2014	7.44	Put	Bond Future	2,511.2200	2.5112	2,612.6600	2.6127	4.039	0	0	0
2014/08/18	R208	06/11/2014	8.50	Put	Bond Future	227.1200	0.2271	237.3700	0.2374	4.513	0	0	1,520
2014/08/18	R208	06/11/2014	7.46	Put	Bond Future	2,435.0700	2.4351	2,534.5300	2.5345	4.084	0	0	0
2014/08/18	R208	06/11/2014	7.45	Put	Bond Future	2,473.0100	2.4730	2,573.4600	2.5735	4.062	0	0	0
2014/08/18	R208	06/11/2014	8.50	Call	Bond Future	3,082.3200	3.0823	2,946.6000	2.9466	(4.403)	0	0	0
2014/08/18	R208	05/02/2015	8.51	Call	Bond Future	3,211.8300	3.2118	3,089.9900	3.0900	(3.793)	0	0	0
2014/08/18	R208	05/02/2015			Bond Future	7.9606	96.6664	7.9934	96.5154	0.412	0.0000	0.0000	0
2014/08/18	R208	05/02/2015	8.49	Call	Bond Future	3,146.9200	3.1469	3,026.0100	3.0260	(3.842)	0	0	0
2014/08/18	R208	05/02/2015	8.51	Put	Bond Future	719.9500	0.7200	749.1400	0.7491	4.054	0	0	0
2014/08/18	R208	05/02/2015	8.50	Put	Bond Future	732.0600	0.7321	761.7100	0.7617	4.050	0	0	0
2014/08/18	R208	05/02/2015	8.49	Put	Bond Future	744.3300	0.7443	774.4500	0.7744	4.047	0	0	0
2014/08/18	R208	05/02/2015	8.50	Call	Bond Future	3,179.3100	3.1793	3,057.9300	3.0579	(3.818)	0	0	0
2014/08/18	R208	07/05/2015	8.01	Call	Bond Future	2,095.0100	2.0950	2,001.4100	2.0014	(4.468)	0	0	0
2014/08/18	R208	07/05/2015			Bond Future	8.0002	94.9846	8.0364	94.8235	0.452	0.0000	0.0000	0
2014/08/18	R208	07/05/2015	7.99	Call	Bond Future	2,049.4700	2.0495	1,956.9800	1.9570	(4.513)	0	0	0
2014/08/18	R208	07/05/2015	8.00	Call	Bond Future	2,072.1700	2.0722	1,979.1300	1.9791	(4.490)	0	0	0
2014/08/18	R208	07/05/2015	7.99	Put	Bond Future	2,095.0100	2.0950	2,163.6100	2.1636	3.274	0	0	0
2014/08/18	R208	07/05/2015	8.01	Put	Bond Future	2,051.3800	2.0514	2,118.8700	2.1189	3.290	0	0	0
2014/08/18	R208	07/05/2015	8.00	Put	Bond Future	2,073.1100	2.0731	2,141.1600	2.1412	3.283	0	0	0
2014/08/18	R208	06/08/2015			Bond Future	8.0207	96.7880	8.0570	96.6314	0.453	0.0000	0.0000	0
2014/08/18	R208	06/08/2015	8.00	Call	Bond Future	2,286.4700	2.2865	2,198.2800	2.1983	(3.857)	0	0	0
2014/08/18	R208	06/08/2015	8.01	Call	Bond Future	2,308.4500	2.3084	2,219.8000	2.2198	(3.840)	0	0	0
2014/08/18	R208	06/08/2015	8.85	Call	Bond Future	4,530.2400	4.5302	4,407.9400	4.4079	(2.700)	0	0	0
2014/08/18	R208	06/08/2015	7.99	Call	Bond Future	2,264.5900	2.2646	2,176.8700	2.1769	(3.874)	0	0	0
2014/08/18	R208	06/08/2015	8.01	Put	Bond Future	2,354.3500	2.3544	2,422.2300	2.4222	2.883	0	0	0
2014/08/18	R208	06/08/2015	8.00	Put	Bond Future	2,375.4800	2.3755	2,443.8200	2.4438	2.877	0	0	0
2014/08/18	R208	06/08/2015	8.85	Put	Bond Future	1,038.1300	1.0381	1,072.3600	1.0724	3.297	0	0	198
2014/08/18	R208	06/08/2015	7.99	Put	Bond Future	2,396.7500	2.3968	2,465.5600	2.4656	2.871	0	0	0
2014/08/18	R209	06/11/2014	8.95	Call	Bond Future	2,043.4800	2.0435	1,929.6300	1.9296	(5.571)	0	0	2,050
2014/08/18	R209	06/11/2014	9.50	Call	Bond Future	4,680.5600	4.6806	4,534.0300	4.5340	(3.131)	0	0	0
2014/08/18	R209	06/11/2014			Bond Future	8.9308	75.3252	8.9507	75.1749	0.222	0.0000	0.0000	25,626
2014/08/18	R209	06/11/2014	8.99	Put	Bond Future	1,754.0900	1.7541	1,786.9800	1.7870	1.875	0	0	0
2014/08/18	R209	06/11/2014	10.00	Call	Bond Future	7,602.7800	7.6028	7,450.2400	7.4502	(2.006)	0	0	0
2014/08/18	R209	06/11/2014	9.05	Put	Bond Future	1,553.5400	1.5535	1,581.4000	1.5814	1.793	0	0	0
2014/08/18	R209	06/11/2014	9.58	Put	Bond Future	451.3400	0.4513	453.1000	0.4531	0.390	0	0	907
2014/08/18	R209	06/11/2014	8.95	Put	Bond Future	1,898.4600	1.8985	1,934.9200	1.9349	1.921	0	0	0
2014/08/18	R209	06/11/2014	9.01	Put	Bond Future	1,685.0500	1.6850	1,716.2200	1.7162	1.850	0	0	0
2014/08/18	R209	06/11/2014	9.50	Put	Bond Future	554.1600	0.5542	557.9400	0.5579	0.682	0	0	5,500
2014/08/18	R209	06/11/2014	10.05	Call	Bond Future	7,902.0200	7.9020	7,749.4700	7.7495	(1.931)	0	0	0
2014/08/18	R209	06/11/2014	8.50	Call	Bond Future	734.1800	0.7342	668.1400	0.6681	(8.995)	0	0	5,500
2014/08/18	R209	06/11/2014	8.75	Put	Bond Future	2,747.2400	2.7472	2,803.7600	2.8038	2.057	0	0	0
2014/08/18	R209	06/11/2014	9.00	Put	Bond Future	1,719.2500	1.7193	1,751.2700	1.7513	1.862	0	0	0
2014/08/18	R209	06/11/2014	9.95	Call	Bond Future	7,302.6800	7.3027	7,150.2200	7.1502	(2.088)	0	0	0
2014/08/18	R209	06/11/2014	8.99	Call	Bond Future	2,200.3100	2.2003	2,082.8900	2.0829	(5.337)	0	0	0
2014/08/18	R209	06/11/2014	9.25	Call	Bond Future	3,367.4800	3.3675	3,231.3900	3.2314	(4.041)	0	0	0
2014/08/18	R209	06/11/2014	10.05	Put	Bond Future	118.0800	0.1181	115.8400	0.1158	(1.897)	0	0	2,050
2014/08/18	R209	06/11/2014	10.00	Put	Bond Future	138.8000	0.1388	136.5700	0.1366	(1.607)	0	0	1,640

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
2014/08/18	R209	06/11/2014	9.05	Call	Bond Future	2,448.0400		2.4480	2,325.5900	2.3256	(5.002)	0	0	2,050
2014/08/18	R209	06/11/2014	9.58	Call	Bond Future	5,129.1000		5.1291	4,980.5500	4.9806	(2.896)	0	0	0
2014/08/18	R209	06/11/2014	8.75	Call	Bond Future	1,357.5900		1.3576	1,263.8000	1.2638	(6.909)	0	0	2,200
2014/08/18	R209	06/11/2014	9.00	Call	Bond Future	2,240.4700		2.2405	2,122.1800	2.1222	(5.280)	0	0	1,640
2014/08/18	R209	06/11/2014	9.25	Put	Bond Future	1,008.6700		1.0087	1,022.8900	1.0229	1.410	0	0	2,200
2014/08/18	R209	06/11/2014	8.50	Put	Bond Future	4,111.4500		4.1114	4,195.7200	4.1957	2.050	0	0	0
2014/08/18	R209	06/11/2014	9.01	Call	Bond Future	2,281.1600		2.2812	2,162.0200	2.1620	(5.223)	0	0	0
2014/08/18	R209	06/11/2014	9.95	Put	Bond Future	161.1000		0.1611	158.9500	0.1589	(1.335)	0	0	2,050
2014/08/18	R209	05/02/2015	9.00	Put	Bond Future	2,977.2200		2.9772	3,025.6200	3.0256	1.626	0	0	0
2014/08/18	R209	05/02/2015			Bond Future	8.9906		76.5387	9.0113	76.3839	0.230	0.0000	0.0000	0
2014/08/18	R209	05/02/2015	9.25	Call	Bond Future	4,056.5800		4.0566	3,936.0600	3.9361	(2.971)	0	0	0
2014/08/18	R209	05/02/2015	9.26	Call	Bond Future	4,099.6400		4.0996	3,978.6000	3.9786	(2.952)	0	0	0
2014/08/18	R209	05/02/2015	9.25	Put	Bond Future	2,152.5100		2.1525	2,186.8400	2.1868	1.595	0	0	0
2014/08/18	R209	05/02/2015	9.24	Call	Bond Future	4,013.5300		4.0135	3,893.5200	3.8935	(2.990)	0	0	0
2014/08/18	R209	05/02/2015	9.00	Call	Bond Future	3,047.4100		3.0474	2,940.9600	2.9410	(3.493)	0	0	0
2014/08/18	R209	05/02/2015	9.24	Put	Bond Future	2,181.4600		2.1815	2,216.3000	2.2163	1.597	0	0	0
2014/08/18	R209	05/02/2015	9.26	Put	Bond Future	2,123.6800		2.1237	2,157.4900	2.1575	1.592	0	0	0
2014/08/18	R209	07/05/2015			Bond Future	9.0347		74.7509	9.0567	74.5876	0.244	0.0000	0.0000	0
2014/08/18	R209	07/05/2015	8.99	Put	Bond Future	3,989.6500		3.9896	4,048.3800	4.0484	1.472	0	0	0
2014/08/18	R209	07/05/2015	9.01	Put	Bond Future	3,912.9300		3.9129	3,970.6300	3.9706	1.475	0	0	0
2014/08/18	R209	07/05/2015	9.00	Put	Bond Future	3,951.0200		3.9510	4,009.2300	4.0092	1.473	0	0	0
2014/08/18	R209	07/05/2015	8.99	Call	Bond Future	3,656.8300		3.6568	3,552.1900	3.5522	(2.861)	0	0	0
2014/08/18	R209	07/05/2015	9.00	Call	Bond Future	3,692.8700		3.6929	3,587.7100	3.5877	(2.848)	0	0	0
2014/08/18	R209	07/05/2015	9.01	Call	Bond Future	3,729.3400		3.7293	3,623.6700	3.6237	(2.833)	0	0	0
2014/08/18	R209	06/08/2015	8.99	Put	Bond Future	4,724.8300		4.7248	4,785.7300	4.7857	1.289	0	0	0
2014/08/18	R209	06/08/2015			Bond Future	9.0698		76.1708	9.0916	76.0103	0.241	0.0000	0.0000	0
2014/08/18	R209	06/08/2015	9.01	Put	Bond Future	4,647.2300		4.6472	4,707.2600	4.7073	1.292	0	0	0
2014/08/18	R209	06/08/2015	9.90	Call	Bond Future	7,870.1300		7.8701	7,737.9700	7.7380	(1.679)	0	0	0
2014/08/18	R209	06/08/2015	9.00	Call	Bond Future	4,169.1500		4.1692	4,069.1100	4.0691	(2.400)	0	0	0
2014/08/18	R209	06/08/2015	9.01	Call	Bond Future	4,205.0100		4.2050	4,104.5300	4.1045	(2.390)	0	0	0
2014/08/18	R209	06/08/2015	8.99	Call	Bond Future	4,133.7400		4.1337	4,034.1300	4.0341	(2.410)	0	0	0
2014/08/18	R209	06/08/2015	9.00	Put	Bond Future	4,685.7500		4.6857	4,746.2200	4.7462	1.291	0	0	0
2014/08/18	R209	06/08/2015	9.90	Put	Bond Future	2,124.6600		2.1247	2,153.0100	2.1530	1.334	0	0	2,914
2014/08/18	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R210	06/11/2014			Bond Future	172.1948		172.1948	172.4826	172.4826	0.167	0.0000	0.0000	602
2014/08/18	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R210	06/11/2014	169.00	Call	Bond Future	3,194.8000		3.1948	3,482.5500	3.4825	9.007	0	0	0
2014/08/18	R210	06/11/2014	169.01	Call	Bond Future	3,184.8000		3.1848	3,472.5500	3.4725	9.035	0	0	0
2014/08/18	R210	06/11/2014	168.99	Call	Bond Future	3,204.8000		3.2048	3,492.5500	3.4925	8.979	0	0	0
2014/08/18	R210	05/02/2015	175.01	Put	Bond Future	21.0300		0.0210	0.0000	0.0000	(100.000)	0	0	0
2014/08/18	R210	05/02/2015			Bond Future	174.9890		174.9890	175.2765	175.2765	0.164	0.0000	0.0000	0
2014/08/18	R210	05/02/2015	175.00	Put	Bond Future	11.0300		0.0110	0.0000	0.0000	(100.000)	0	0	0
2014/08/18	R210	05/02/2015	175.01	Call	Bond Future	0.0000		0.0000	266.4600	0.2665	100.000	0	0	0
2014/08/18	R210	05/02/2015	174.99	Call	Bond Future	0.0000		0.0000	286.4600	0.2865	100.000	0	0	0
2014/08/18	R210	05/02/2015	175.00	Call	Bond Future	0.0000		0.0000	276.4600	0.2765	100.000	0	0	0
2014/08/18	R210	05/02/2015	174.99	Put	Bond Future	1.0300		0.0010	0.0000	0.0000	(100.000)	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
2014/08/18	R211	06/11/2014	130.00	Call	Bond Future	2,218.1400	2.2181	2,237.2000	2.2372	0.859	0	0	0
2014/08/18	R211	06/11/2014	130.01	Call	Bond Future	2,208.1400	2.2081	2,227.2000	2.2272	0.863	0	0	0
2014/08/18	R211	06/11/2014			Bond Future	132.2181	132.2181	132.2372	132.2372	0.014	0.0000	0.0000	1,070
2014/08/18	R211	06/11/2014	129.99	Call	Bond Future	2,228.1400	2.2281	2,247.2000	2.2472	0.855	0	0	0
2014/08/18	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R211	05/02/2015			Bond Future	132.7616	132.7616	132.7773	132.7773	0.012	0.0000	0.0000	0
2014/08/18	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R211	05/02/2015	132.99	Put	Bond Future	228.4200	0.2284	212.7100	0.2127	(6.878)	0	0	0
2014/08/18	R211	05/02/2015	133.01	Put	Bond Future	248.4200	0.2484	232.7100	0.2327	(6.324)	0	0	0
2014/08/18	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R211	05/02/2015	133.00	Put	Bond Future	238.4200	0.2384	222.7100	0.2227	(6.589)	0	0	0
2014/08/18	R212	06/11/2014			Bond Future	137.0062	137.0062	137.1811	137.1811	0.128	0.0000	0.0000	18,159
2014/08/18	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R212	06/11/2014	135.00	Call	Bond Future	2,006.2300	2.0062	2,181.1500	2.1812	8.719	0	0	0
2014/08/18	R212	06/11/2014	135.01	Call	Bond Future	1,996.2300	1.9962	2,171.1500	2.1712	8.763	0	0	0
2014/08/18	R212	06/11/2014	134.99	Call	Bond Future	2,016.2300	2.0162	2,191.1500	2.1912	8.676	0	0	0
2014/08/18	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R212	05/02/2015			Bond Future	137.4709	137.4709	137.6450	137.6450	0.127	0.0000	0.0000	0
2014/08/18	R212	05/02/2015	137.99	Put	Bond Future	519.0500	0.5191	345.0400	0.3450	(33.525)	0	0	0
2014/08/18	R212	05/02/2015	138.01	Put	Bond Future	539.0500	0.5391	365.0400	0.3650	(32.281)	0	0	0
2014/08/18	R212	05/02/2015	138.00	Put	Bond Future	529.0500	0.5291	355.0400	0.3550	(32.891)	0	0	0
2014/08/18	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R213	06/11/2014	8.84	Call	Bond Future	2,181.2600	2.1813	1,983.1900	1.9832	(9.081)	0	0	0
2014/08/18	R213	06/11/2014	8.85	Put	Bond Future	1,734.1800	1.7342	1,839.0100	1.8390	6.045	0	0	0
2014/08/18	R213	06/11/2014			Bond Future	8.7857	86.0531	8.8258	85.7484	0.456	0.0000	0.0000	29,313
2014/08/18	R213	06/11/2014	8.85	Call	Bond Future	2,221.9200	2.2219	2,022.0100	2.0220	(8.997)	0	0	0
2014/08/18	R213	06/11/2014	8.86	Call	Bond Future	2,262.9900	2.2630	2,061.2500	2.0613	(8.915)	0	0	0
2014/08/18	R213	06/11/2014	8.84	Put	Bond Future	1,769.1300	1.7691	1,875.8000	1.8758	6.030	0	0	0
2014/08/18	R213	06/11/2014	8.86	Put	Bond Future	1,699.7300	1.6997	1,802.7300	1.8027	6.060	0	0	0
2014/08/18	R213	05/02/2015	9.26	Put	Bond Future	1,740.0700	1.7401	1,820.9500	1.8209	4.648	0	0	0
2014/08/18	R213	05/02/2015			Bond Future	8.8513	87.4390	8.8929	87.1268	0.471	0.0000	0.0000	0
2014/08/18	R213	05/02/2015	9.25	Put	Bond Future	1,764.9100	1.7649	1,846.8000	1.8468	4.640	0	0	0
2014/08/18	R213	05/02/2015	9.24	Put	Bond Future	1,789.8200	1.7898	1,872.7200	1.8727	4.632	0	0	0
2014/08/18	R213	05/02/2015	9.25	Call	Bond Future	4,685.0500	4.6850	4,454.7200	4.4547	(4.916)	0	0	0
2014/08/18	R213	05/02/2015	9.26	Call	Bond Future	4,731.5600	4.7316	4,500.2200	4.5002	(4.889)	0	0	0
2014/08/18	R213	05/02/2015	9.24	Call	Bond Future	4,638.5200	4.6385	4,409.2000	4.4092	(4.944)	0	0	0
2014/08/18	R213	07/05/2015	8.74	Call	Bond Future	3,266.1600	3.2662	3,093.2800	3.0933	(5.293)	0	0	0
2014/08/18	R213	07/05/2015	8.75	Put	Bond Future	4,392.2000	4.3922	4,542.8100	4.5428	3.429	0	0	0
2014/08/18	R213	07/05/2015			Bond Future	8.8957	85.4467	8.9395	85.1222	0.493	0.0000	0.0000	0

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2014/08/18	R213	07/05/2015	8.75	Call	Bond Future	3,300.2500	3.3002	3,126.3100	3.1263	(5.271)	0	0	0
2014/08/18	R213	07/05/2015	8.76	Call	Bond Future	3,334.5200	3.3345	3,159.5400	3.1595	(5.248)	0	0	0
2014/08/18	R213	07/05/2015	8.74	Put	Bond Future	4,433.8100	4.4338	4,585.4800	4.5855	3.421	0	0	0
2014/08/18	R213	07/05/2015	8.76	Put	Bond Future	4,350.8700	4.3509	4,500.4400	4.5004	3.438	0	0	0
2014/08/18	R214	06/11/2014	9.20	Call	Bond Future	2,879.1300	2.8791	2,772.0300	2.7720	(3.720)	0	0	2,500
2014/08/18	R214	06/11/2014	9.64	Call	Bond Future	5,203.4600	5.2035	5,084.1500	5.0842	(2.293)	0	0	0
2014/08/18	R214	06/11/2014			Bond Future	9.0160	76.1138	9.0304	75.9999	0.160	0.0000	0.0000	6,057
2014/08/18	R214	06/11/2014	9.20	Put	Bond Future	1,448.0800	1.4481	1,454.9500	1.4550	0.474	0	0	0
2014/08/18	R214	06/11/2014	9.65	Call	Bond Future	5,261.3100	5.2613	5,141.9000	5.1419	(2.270)	0	0	0
2014/08/18	R214	06/11/2014	9.66	Call	Bond Future	5,319.3200	5.3193	5,199.8300	5.1998	(2.246)	0	0	0
2014/08/18	R214	06/11/2014	9.80	Call	Bond Future	6,145.2000	6.1452	6,025.1000	6.0251	(1.954)	0	0	0
2014/08/18	R214	06/11/2014	9.64	Put	Bond Future	529.6000	0.5296	524.2600	0.5243	(1.008)	0	0	0
2014/08/18	R214	06/11/2014	9.66	Put	Bond Future	503.7900	0.5038	498.2700	0.4983	(1.096)	0	0	0
2014/08/18	R214	06/11/2014	9.65	Put	Bond Future	516.5600	0.5166	511.1200	0.5111	(1.053)	0	0	0
2014/08/18	R214	06/11/2014	9.80	Put	Bond Future	351.3800	0.3514	345.2500	0.3452	(1.745)	0	0	2,500
2014/08/18	R214	05/02/2015	9.50	Call	Bond Future	5,022.4100	5.0224	4,917.6400	4.9176	(2.086)	0	0	0
2014/08/18	R214	05/02/2015			Bond Future	9.0772	77.3396	9.0923	77.2216	0.167	0.0000	0.0000	0
2014/08/18	R214	05/02/2015	9.51	Call	Bond Future	5,069.9800	5.0700	4,964.9200	4.9649	(2.072)	0	0	0
2014/08/18	R214	05/02/2015	9.50	Put	Bond Future	1,838.2100	1.8382	1,851.4300	1.8514	0.719	0	0	0
2014/08/18	R214	05/02/2015	9.49	Call	Bond Future	4,974.9900	4.9750	4,870.5300	4.8705	(2.100)	0	0	0
2014/08/18	R214	05/02/2015	9.49	Put	Bond Future	1,863.4600	1.8635	1,876.9900	1.8770	0.726	0	0	0
2014/08/18	R214	05/02/2015	9.51	Put	Bond Future	1,813.2300	1.8132	1,826.1600	1.8262	0.713	0	0	0
2014/08/18	R214	07/05/2015			Bond Future	9.1200	75.4212	9.1363	75.2950	0.179	0.0000	0.0000	0
2014/08/18	R214	07/05/2015	9.15	Call	Bond Future	4,179.8200	4.1798	4,089.4800	4.0895	(2.161)	0	0	0
2014/08/18	R214	07/05/2015	9.16	Call	Bond Future	4,218.5800	4.2186	4,127.8600	4.1279	(2.150)	0	0	0
2014/08/18	R214	07/05/2015	9.14	Put	Bond Future	3,986.7000	3.9867	4,022.9400	4.0229	0.909	0	0	0
2014/08/18	R214	07/05/2015	9.16	Put	Bond Future	3,909.9600	3.9100	3,945.4400	3.9454	0.907	0	0	0
2014/08/18	R214	07/05/2015	9.15	Put	Bond Future	3,948.1800	3.9482	3,984.0400	3.9840	0.908	0	0	0
2014/08/18	R214	07/05/2015	9.14	Call	Bond Future	4,141.2300	4.1412	4,051.2700	4.0513	(2.172)	0	0	0
2014/08/18	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R248	06/11/2014			Bond Future	9.0880	98.1908	9.0973	98.0972	0.102	0.0000	0.0000	20,114
2014/08/18	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R248	06/11/2014	9.72	Call	Bond Future	6,031.6000	6.0316	5,937.9700	5.9380	(1.552)	0	0	0
2014/08/18	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R248	06/11/2014	9.73	Call	Bond Future	6,121.5700	6.1216	6,027.9400	6.0279	(1.530)	0	0	0
2014/08/18	R248	06/11/2014	9.74	Call	Bond Future	6,211.3800	6.2114	6,117.7500	6.1177	(1.507)	0	0	0
2014/08/18	R248	05/02/2015			Bond Future	9.1515	99.7722	9.1613	99.6741	0.108	0.0000	0.0000	1,277
2014/08/18	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R248	05/02/2015	9.50	Call	Bond Future	3,368.7200	3.3687	3,270.6300	3.2706	(2.912)	0	0	0
2014/08/18	R248	05/02/2015	9.51	Call	Bond Future	3,462.2400	3.4622	3,364.1500	3.3642	(2.833)	0	0	0
2014/08/18	R248	05/02/2015	9.49	Call	Bond Future	3,275.0200	3.2750	3,176.9300	3.1769	(2.995)	0	0	0
2014/08/18	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R248	07/05/2015			Bond Future	9.1964	97.1125	9.2073	97.0049	0.119	0.0000	0.0000	0
2014/08/18	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/08/18	R248 07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/18	R248 07/05/2015	9.26	Call	Bond Future	625.2200	0.6252	517.5600	0.5176	(17.220)	0	0	0
2014/08/18	R248 07/05/2015	9.24	Call	Bond Future	429.4200	0.4294	321.7600	0.3218	(25.071)	0	0	0
2014/08/18	R248 07/05/2015	9.25	Call	Bond Future	527.4100	0.5274	419.7500	0.4198	(20.413)	0	0	0

Total **421599**