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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/08/2014 TO 25/08/2014

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
2014/08/25	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	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
2014/08/25	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	2025	06/11/2014	117.01	Call	Bond Future	1,066.2600	1.0663	1,057.8000	1.0578	(0.793)	0	0	0
2014/08/25	2025	06/11/2014			Bond Future	118.0763	118.0763	118.0678	118.0678	(0.007)	0.0000	0.0000	16
2014/08/25	2025	06/11/2014	116.99	Call	Bond Future	1,086.2600	1.0863	1,077.8000	1.0778	(0.779)	0	0	0
2014/08/25	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2025	06/11/2014	117.00	Call	Bond Future	1,076.2600	1.0763	1,067.8000	1.0678	(0.786)	0	0	0
2014/08/25	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2025	05/02/2015			Bond Future	118.8280	118.8280	118.8163	118.8163	(0.010)	0.0000	0.0000	0
2014/08/25	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2025	05/02/2015	118.99	Put	Bond Future	162.0100	0.1620	173.7000	0.1737	7.216	0	0	0
2014/08/25	2025	05/02/2015	119.01	Put	Bond Future	182.0100	0.1820	193.7000	0.1937	6.423	0	0	0
2014/08/25	2025	05/02/2015	119.00	Put	Bond Future	172.0100	0.1720	183.7000	0.1837	6.796	0	0	0
2014/08/25	2030	06/11/2014	9.01	Call	Bond Future	2,277.9700	2.2780	2,201.4700	2.2015	(3.358)	0	0	0
2014/08/25	2030	06/11/2014			Bond Future	8.7196	96.2169	8.7292	96.1404	0.110	0.0000	0.0000	4,185
2014/08/25	2030	06/11/2014	8.99	Call	Bond Future	2,123.6400	2.1236	2,047.1400	2.0471	(3.602)	0	0	0
2014/08/25	2030	06/11/2014	9.00	Call	Bond Future	2,200.8500	2.2009	2,124.3500	2.1244	(3.476)	0	0	0
2014/08/25	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2030	05/02/2015			Bond Future	8.7845	93.7511	8.7947	93.6708	0.116	0.0000	0.0000	0
2014/08/25	2030	05/02/2015	9.25	Call	Bond Future	3,558.6200	3.5586	3,478.3500	3.4783	(2.256)	0	0	0
2014/08/25	2030	05/02/2015	9.24	Call	Bond Future	3,484.2200	3.4842	3,403.9500	3.4039	(2.304)	0	0	0
2014/08/25	2030	05/02/2015	9.26	Call	Bond Future	3,632.9300	3.6329	3,552.6600	3.5527	(2.210)	0	0	0
2014/08/25	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2030	07/05/2015			Bond Future	8.8354	95.4037	8.8466	95.3165	0.127	0.0000	0.0000	0
2014/08/25	2030	07/05/2015	8.74	Put	Bond Future	743.7200	0.7437	830.9700	0.8310	11.732	0	0	0
2014/08/25	2030	07/05/2015	8.76	Put	Bond Future	587.0800	0.5871	674.3300	0.6743	14.862	0	0	0
2014/08/25	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2030	07/05/2015	8.75	Put	Bond Future	665.3500	0.6653	752.6000	0.7526	13.113	0	0	0
2014/08/25	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	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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2014/08/25	2037	06/11/2014	9.69	Call	Bond Future	6,975.2100		6.9752	6,790.4400	6.7904	(2.649)	0	0	0
2014/08/25	2037	06/11/2014	9.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2037	06/11/2014			Bond Future	8.8960		98.5487	8.9158	98.3640	0.223	0.0000	0.0000	6,708
2014/08/25	2037	06/11/2014	9.70	Call	Bond Future	7,057.8200		7.0578	6,873.0500	6.8730	(2.618)	0	0	0
2014/08/25	2037	06/11/2014	9.71	Call	Bond Future	7,140.3100		7.1403	6,955.5400	6.9555	(2.588)	0	0	0
2014/08/25	2037	06/11/2014	9.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2037	06/11/2014	9.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2037	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2037	05/02/2015			Bond Future	8.9572		95.8700	8.9779	95.6796	0.231	0.0000	0.0000	3,280
2014/08/25	2037	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2037	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2037	05/02/2015	9.50	Call	Bond Future	4,796.9300		4.7969	4,606.5700	4.6066	(3.968)	0	0	0
2014/08/25	2037	05/02/2015	9.51	Call	Bond Future	4,881.6700		4.8817	4,691.3100	4.6913	(3.899)	0	0	0
2014/08/25	2037	05/02/2015	9.49	Call	Bond Future	4,712.0600		4.7121	4,521.7000	4.5217	(4.040)	0	0	0
2014/08/25	2037	07/05/2015	9.01	Put	Bond Future	0.0000		0.0000	161.9900	0.1620	100.000	0	0	0
2014/08/25	2037	07/05/2015			Bond Future	9.0059		97.5600	9.0278	97.3607	0.243	0.0000	0.0000	0
2014/08/25	2037	07/05/2015	9.00	Put	Bond Future	53.7700		0.0538	253.0900	0.2531	370.690	0	0	0
2014/08/25	2037	07/05/2015	9.01	Call	Bond Future	37.3300		0.0373	0.0000	0.0000	(100.000)	0	0	0
2014/08/25	2037	07/05/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2037	07/05/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2037	07/05/2015	8.99	Put	Bond Future	145.0000		0.1450	344.3200	0.3443	137.462	0	0	0
2014/08/25	2038	06/11/2014	120.01	Call	Bond Future	2,590.7000		2.5907	2,582.4800	2.5825	(0.317)	0	0	0
2014/08/25	2038	06/11/2014			Bond Future	122.6007		122.6007	122.5925	122.5925	(0.007)	0.0000	0.0000	1,804
2014/08/25	2038	06/11/2014	119.99	Call	Bond Future	2,610.7000		2.6107	2,602.4800	2.6025	(0.315)	0	0	0
2014/08/25	2038	06/11/2014	120.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2038	06/11/2014	120.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2038	06/11/2014	119.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2038	06/11/2014	120.00	Call	Bond Future	2,600.7000		2.6007	2,592.4800	2.5925	(0.316)	0	0	0
2014/08/25	2038	05/02/2015	123.00	Call	Bond Future	281.1000		0.2811	269.7400	0.2697	(4.041)	0	0	0
2014/08/25	2038	05/02/2015			Bond Future	123.2811		123.2811	123.2697	123.2697	(0.009)	0.0000	0.0000	0
2014/08/25	2038	05/02/2015	123.01	Call	Bond Future	271.1000		0.2711	259.7400	0.2597	(4.190)	0	0	0
2014/08/25	2038	05/02/2015	122.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2038	05/02/2015	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2038	05/02/2015	122.99	Call	Bond Future	291.1000		0.2911	279.7400	0.2797	(3.902)	0	0	0
2014/08/25	2038	05/02/2015	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2044	06/11/2014			Bond Future	8.9588		100.2752	8.9786	100.0748	0.222	0.0000	0.0000	253
2014/08/25	2044	06/11/2014	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2044	06/11/2014	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2044	06/11/2014	8.99	Call	Bond Future	315.0600		0.3151	114.6700	0.1147	(63.604)	0	0	0
2014/08/25	2044	06/11/2014	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2044	06/11/2014	9.00	Call	Bond Future	415.5500		0.4155	215.1600	0.2152	(48.223)	0	0	0
2014/08/25	2044	06/11/2014	9.01	Call	Bond Future	515.8500		0.5159	315.4600	0.3155	(38.847)	0	0	0
2014/08/25	2044	05/02/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2044	05/02/2015			Bond Future	9.0177		97.4987	9.0384	97.2924	0.229	0.0000	0.0000	0
2014/08/25	2044	05/02/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2044	05/02/2015	8.99	Put	Bond Future	277.2700		0.2773	483.5700	0.4836	74.404	0	0	0

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2014/08/25	2044	05/02/2015	9.01	Put	Bond Future	76.8700	0.0769	283.1700	0.2832	268.375	0	0	0
2014/08/25	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2044	05/02/2015	9.00	Put	Bond Future	176.9800	0.1770	383.2800	0.3833	116.567	0	0	0
2014/08/25	2044	07/05/2015			Bond Future	9.0647	99.2176	9.0866	99.0018	0.241	0.0000	0.0000	0
2014/08/25	2044	07/05/2015	8.99	Put	Bond Future	743.9400	0.7439	959.6500	0.9597	28.996	0	0	0
2014/08/25	2044	07/05/2015	9.01	Put	Bond Future	543.8600	0.5439	759.5700	0.7596	39.663	0	0	0
2014/08/25	2044	07/05/2015	9.00	Put	Bond Future	643.8200	0.6438	859.5300	0.8595	33.505	0	0	0
2014/08/25	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2046	06/11/2014	104.45	Call	Bond Future	18,185.5800	18.1856	18,177.3600	18.1774	(0.045)	0	0	0
2014/08/25	2046	06/11/2014			Bond Future	122.6356	122.6356	122.6274	122.6274	(0.007)	0.0000	0.0000	5,479
2014/08/25	2046	06/11/2014	104.43	Call	Bond Future	18,205.5800	18.2056	18,197.3600	18.1974	(0.045)	0	0	0
2014/08/25	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2046	06/11/2014	104.44	Call	Bond Future	18,195.5800	18.1956	18,187.3600	18.1874	(0.045)	0	0	0
2014/08/25	2046	05/02/2015			Bond Future	124.6148	124.6148	124.6035	124.6035	(0.009)	0.0000	0.0000	0
2014/08/25	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2046	05/02/2015	123.99	Call	Bond Future	624.7900	0.6248	613.5000	0.6135	(1.807)	0	0	0
2014/08/25	2046	05/02/2015	124.01	Call	Bond Future	604.7900	0.6048	593.5000	0.5935	(1.867)	0	0	0
2014/08/25	2046	05/02/2015	124.00	Call	Bond Future	614.7900	0.6148	603.5000	0.6035	(1.836)	0	0	0
2014/08/25	2050	06/11/2014			Bond Future	130.4354	130.4354	130.4271	130.4271	(0.006)	0.0000	0.0000	2,400
2014/08/25	2050	06/11/2014	126.00	Call	Bond Future	4,435.3800	4.4354	4,427.1000	4.4271	(0.187)	0	0	0
2014/08/25	2050	06/11/2014	126.01	Call	Bond Future	4,425.3800	4.4254	4,417.1000	4.4171	(0.187)	0	0	0
2014/08/25	2050	06/11/2014	125.99	Call	Bond Future	4,445.3800	4.4454	4,437.1000	4.4371	(0.186)	0	0	0
2014/08/25	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2050	05/02/2015			Bond Future	131.0958	131.0958	131.0840	131.0840	(0.009)	0.0000	0.0000	0
2014/08/25	2050	05/02/2015	130.01	Call	Bond Future	1,085.8400	1.0858	1,073.9900	1.0740	(1.091)	0	0	0
2014/08/25	2050	05/02/2015	129.99	Call	Bond Future	1,105.8400	1.1058	1,093.9900	1.0940	(1.072)	0	0	0
2014/08/25	2050	05/02/2015	130.00	Call	Bond Future	1,095.8400	1.0958	1,083.9900	1.0840	(1.081)	0	0	0
2014/08/25	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	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
2014/08/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	AL12	06/11/2014			Index Future	513.1300	513.1300	512.4500	512.4500	(0.133)	0.0000	0.0000	0
2014/08/25	AL12	05/02/2015			Index Future	521.3500	521.3500	520.6400	520.6400	(0.136)	0.0000	0.0000	0
2014/08/25	AL12	07/05/2015			Index Future	530.5180	530.5180	529.7600	529.7600	(0.143)	0.0000	0.0000	0
2014/08/25	AL37	06/11/2014			Index Future	436.0240	436.0240	435.8060	435.8060	(0.050)	0.0000	0.0000	0
2014/08/25	AL37	05/02/2015			Index Future	443.0080	443.0080	442.7710	442.7710	(0.053)	0.0000	0.0000	0
2014/08/25	AL7T	06/11/2014			Index Future	513.4840	513.4840	512.9760	512.9760	(0.099)	0.0000	0.0000	1
2014/08/25	AL7T	05/02/2015			Index Future	521.7090	521.7090	521.1750	521.1750	(0.102)	0.0000	0.0000	0
2014/08/25	ALBI	06/11/2014			Index Future	467.3780	467.3780	466.9350	466.9350	(0.095)	0.0000	0.0000	586
2014/08/25	ALBI	05/02/2015			Index Future	474.8650	474.8650	474.3980	474.3980	(0.098)	0.0000	0.0000	65
2014/08/25	ALBI	07/05/2015			Index Future	483.2160	483.2160	482.7080	482.7080	(0.105)	0.0000	0.0000	0
2014/08/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	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
2014/08/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/25	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	EL28	06/11/2014			Bond Future	123.7896	123.7896	124.4327	124.4327	0.520	0.0000	0.0000	0
2014/08/25	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	EL28	06/11/2014	122.00	Call	Bond Future	1,789.6200	1.7896	2,432.7300	2.4327	35.936	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
2014/08/25	EL28	06/11/2014	122.01	Call	Bond Future	1,779.6200	1.7796	2,422.7300	2.4227	36.137	0	0	0
2014/08/25	EL28	06/11/2014	121.99	Call	Bond Future	1,799.6200	1.7996	2,442.7300	2.4427	35.736	0	0	0
2014/08/25	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	437.8800	0.4379	100.000	0	0	0
2014/08/25	EL28	05/02/2015			Bond Future	125.7879	125.7879	126.4379	126.4379	0.517	0.0000	0.0000	0
2014/08/25	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	427.8800	0.4279	100.000	0	0	0
2014/08/25	EL28	05/02/2015	125.99	Put	Bond Future	202.1000	0.2021	0.0000	0.0000	(100.000)	0	0	0
2014/08/25	EL28	05/02/2015	126.01	Put	Bond Future	222.1000	0.2221	0.0000	0.0000	(100.000)	0	0	0
2014/08/25	EL28	05/02/2015	126.00	Put	Bond Future	212.1000	0.2121	0.0000	0.0000	(100.000)	0	0	0
2014/08/25	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	447.8800	0.4479	100.000	0	0	0
2014/08/25	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	ES33	06/11/2014			Bond Future	9.5926	83.0799	9.6122	82.9344	0.204	0.0000	0.0000	6,220
2014/08/25	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	ES33	06/11/2014	10.29	Call	Bond Future	4,939.5200	4.9395	4,794.0300	4.7940	(2.945)	0	0	0
2014/08/25	ES33	06/11/2014	10.30	Call	Bond Future	5,006.9700	5.0070	4,861.4800	4.8615	(2.906)	0	0	0
2014/08/25	ES33	06/11/2014	10.31	Call	Bond Future	5,074.3200	5.0743	4,928.8300	4.9288	(2.867)	0	0	0
2014/08/25	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	ES33	05/02/2015	10.00	Call	Bond Future	2,283.8200	2.2838	2,133.7600	2.1338	(6.571)	0	0	0
2014/08/25	ES33	05/02/2015			Bond Future	9.6808	84.4109	9.7014	84.2608	0.212	0.0000	0.0000	0
2014/08/25	ES33	05/02/2015	10.01	Call	Bond Future	2,353.7800	2.3538	2,203.7200	2.2037	(6.375)	0	0	0
2014/08/25	ES33	05/02/2015	9.99	Call	Bond Future	2,213.7700	2.2138	2,063.7100	2.0637	(6.778)	0	0	0
2014/08/25	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	ES33	07/05/2015			Bond Future	9.7507	82.1062	9.7726	81.9487	0.224	0.0000	0.0000	0
2014/08/25	ES33	07/05/2015	9.74	Put	Bond Future	77.5800	0.0776	235.0800	0.2351	203.016	0	0	0
2014/08/25	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	90.6900	0.0907	100.000	0	0	0
2014/08/25	ES33	07/05/2015	9.75	Put	Bond Future	5.3400	0.0053	162.8400	0.1628	2949.438	0	0	0
2014/08/25	ES33	07/05/2015	9.76	Call	Bond Future	66.8100	0.0668	0.0000	0.0000	(100.000)	0	0	0
2014/08/25	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	GOVI	06/11/2014	449.01	Call	GOVI	168,540.0000	16.8540	164,430.0000	16.4430	(2.439)	0	0	0
2014/08/25	GOVI	06/11/2014			GOVI	465.8640	465.8640	465.4530	465.4530	(0.088)	0.0000	0.0000	396
2014/08/25	GOVI	06/11/2014	448.99	Call	GOVI	168,740.0000	16.8740	164,630.0000	16.4630	(2.436)	0	0	0
2014/08/25	GOVI	06/11/2014	449.00	Call	GOVI	168,640.0000	16.8640	164,530.0000	16.4530	(2.437)	0	0	0
2014/08/25	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	GOVI	05/02/2015	459.99	Call	GOVI	133,360.0000	13.3360	129,030.0000	12.9030	(3.247)	0	0	0
2014/08/25	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	GOVI	05/02/2015			GOVI	473.3260	473.3260	472.8930	472.8930	(0.091)	0.0000	0.0000	45
2014/08/25	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	GOVI	05/02/2015	460.00	Call	GOVI	133,260.0000	13.3260	128,930.0000	12.8930	(3.249)	0	0	0
2014/08/25	GOVI	05/02/2015	460.01	Call	GOVI	133,160.0000	13.3160	128,830.0000	12.8830	(3.252)	0	0	0
2014/08/25	GOVI	07/05/2015	449.99	Call	GOVI	316,590.0000	31.6590	311,860.0000	31.1860	(1.494)	0	0	0
2014/08/25	GOVI	07/05/2015			GOVI	481.6490	481.6490	481.1760	481.1760	(0.098)	0.0000	0.0000	0

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2014/08/25	GOVI	07/05/2015	450.00	Call	GOVI	316,490.0000		31.6490	311,760.0000	31.1760	(1.495)	0	0	0
2014/08/25	GOVI	07/05/2015	450.01	Call	GOVI	316,390.0000		31.6390	311,660.0000	31.1660	(1.495)	0	0	0
2014/08/25	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/08/25	ICAA	06/11/2014			Can-Do Interest Rate	144.5858		144.5858	144.6425	144.6425	0.039	0.0000	0.0000	571
2014/08/25	IGOV	06/11/2014			Index Future	219.0260		219.0260	219.3310	219.3310	0.139	0.0000	0.0000	1,194
2014/08/25	IGOV	05/02/2015			Index Future	222.5600		222.5600	222.8630	222.8630	0.136	0.0000	0.0000	0
2014/08/25	IGOV	07/05/2015			Index Future	226.5010		226.5010	226.7930	226.7930	0.129	0.0000	0.0000	0
2014/08/25	ILBI	06/11/2014			Index Future	593.2140		593.2140	594.1020	594.1020	0.150	0.0000	0.0000	0
2014/08/25	ILBI	05/02/2015			Index Future	602.6670		602.6670	603.5640	603.5640	0.149	0.0000	0.0000	157
2014/08/25	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/25	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/08/25	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/25	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/25	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/25	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/25	JBAF	17/09/2014			Jibar Tradeable Future	6.1100		93.8900	6.1100	93.8900	0.000	0.0000	0.0000	33,000
2014/08/25	JBAF	15/10/2014			Jibar Tradeable Future	6.1700		93.8300	6.1700	93.8300	0.000	0.0000	0.0000	0
2014/08/25	JBAF	19/11/2014			Jibar Tradeable Future	6.2100		93.7900	6.2100	93.7900	0.000	0.0000	0.0000	0
2014/08/25	JBAF	17/12/2014			Jibar Tradeable Future	6.2800		93.7200	6.2800	93.7200	0.000	0.0000	0.0000	0
2014/08/25	JBAF	21/01/2015			Jibar Tradeable Future	6.3200		93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2014/08/25	JBAF	18/02/2015			Jibar Tradeable Future	6.3900		93.6100	6.3900	93.6100	0.000	0.0000	0.0000	0
2014/08/25	JBAF	18/03/2015			Jibar Tradeable Future	6.4500		93.5500	6.4500	93.5500	0.000	0.0000	0.0000	2,850
2014/08/25	JBAF	17/06/2015			Jibar Tradeable Future	6.6100		93.3900	6.6100	93.3900	0.000	0.0000	0.0000	5,000
2014/08/25	JBAF	16/09/2015			Jibar Tradeable Future	6.7800		93.2200	6.7800	93.2200	0.000	0.0000	0.0000	0
2014/08/25	JBAF	15/12/2015			Jibar Tradeable Future	6.9500		93.0500	6.9500	93.0500	0.000	0.0000	0.0000	0
2014/08/25	JBAF	16/03/2016			Jibar Tradeable Future	7.1300		92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2014/08/25	JBAF	15/06/2016			Jibar Tradeable Future	7.2500		92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2014/08/25	R023	06/11/2014			Bond Future	8.0399		99.7918	8.0599	99.6734	0.249	0.0000	0.0000	10,582
2014/08/25	R023	06/11/2014	8.59	Put	Bond Future	329.3900		0.3294	332.1500	0.3322	0.838	0	0	0
2014/08/25	R023	06/11/2014	8.61	Put	Bond Future	310.1900		0.3102	312.5000	0.3125	0.745	0	0	0
2014/08/25	R023	06/11/2014	8.59	Call	Bond Future	3,513.1400		3.5131	3,397.5100	3.3975	(3.291)	0	0	0
2014/08/25	R023	06/11/2014	8.60	Put	Bond Future	319.6700		0.3197	322.2000	0.3222	0.791	0	0	0



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2014/08/25	R023	06/11/2014	8.60	Call	Bond Future	3,560.0700	3.5601	3,444.2100	3.4442	(3.254)	0	0	0
2014/08/25	R023	06/11/2014	8.61	Call	Bond Future	3,607.2000	3.6072	3,491.1200	3.4911	(3.218)	0	0	0
2014/08/25	R023	05/02/2015			Bond Future	8.1090	101.3902	8.1304	101.2672	0.264	0.0000	0.0000	0
2014/08/25	R023	05/02/2015	8.74	Put	Bond Future	795.3400	0.7953	810.2900	0.8103	1.880	0	0	0
2014/08/25	R023	05/02/2015	8.75	Call	Bond Future	4,382.7600	4.3828	4,274.3600	4.2744	(2.473)	0	0	0
2014/08/25	R023	05/02/2015	8.76	Call	Bond Future	4,424.4600	4.4245	4,315.7600	4.3158	(2.457)	0	0	0
2014/08/25	R023	05/02/2015	8.74	Call	Bond Future	4,341.2100	4.3412	4,233.1100	4.2331	(2.490)	0	0	0
2014/08/25	R023	05/02/2015	8.76	Put	Bond Future	768.8900	0.7689	783.2400	0.7832	1.866	0	0	0
2014/08/25	R023	05/02/2015	8.75	Put	Bond Future	782.0200	0.7820	796.6700	0.7967	1.873	0	0	0
2014/08/25	R023	07/05/2015	8.14	Call	Bond Future	2,624.0100	2.6240	2,542.3000	2.5423	(3.114)	0	0	0
2014/08/25	R023	07/05/2015	8.15	Put	Bond Future	2,648.4900	2.6485	2,697.2400	2.6972	1.841	0	0	0
2014/08/25	R023	07/05/2015			Bond Future	8.1493	99.2467	8.1726	99.1158	0.287	0.0000	0.0000	0
2014/08/25	R023	07/05/2015	8.15	Call	Bond Future	2,652.5800	2.6526	2,570.4200	2.5704	(3.097)	0	0	0
2014/08/25	R023	07/05/2015	8.16	Call	Bond Future	2,681.3100	2.6813	2,598.7100	2.5987	(3.081)	0	0	0
2014/08/25	R023	07/05/2015	8.14	Put	Bond Future	2,676.0400	2.6760	2,725.2400	2.7252	1.839	0	0	0
2014/08/25	R023	07/05/2015	8.16	Put	Bond Future	2,621.1300	2.6211	2,669.4400	2.6694	1.843	0	0	0
2014/08/25	R023	06/08/2015	9.07	Put	Bond Future	1,263.3200	1.2633	1,285.1700	1.2852	1.730	0	0	911
2014/08/25	R023	06/08/2015	8.24	Call	Bond Future	3,226.1000	3.2261	3,145.1800	3.1452	(2.508)	0	0	0
2014/08/25	R023	06/08/2015			Bond Future	8.1682	101.1448	8.1915	101.0172	0.286	0.0000	0.0000	0
2014/08/25	R023	06/08/2015	9.07	Call	Bond Future	6,046.5400	6.0465	5,940.7900	5.9408	(1.749)	0	0	0
2014/08/25	R023	06/08/2015	8.26	Put	Bond Future	2,783.7100	2.7837	2,829.6700	2.8297	1.651	0	0	0
2014/08/25	R023	06/08/2015	8.25	Put	Bond Future	2,808.8100	2.8088	2,855.1200	2.8551	1.649	0	0	0
2014/08/25	R023	06/08/2015	8.24	Put	Bond Future	2,834.0800	2.8341	2,880.7600	2.8808	1.647	0	0	0
2014/08/25	R023	06/08/2015	8.25	Call	Bond Future	3,255.2800	3.2553	3,173.9900	3.1740	(2.497)	0	0	0
2014/08/25	R023	06/08/2015	8.26	Call	Bond Future	3,284.5800	3.2846	3,202.9400	3.2029	(2.486)	0	0	0
2014/08/25	R157	06/11/2014	6.19	Put	Bond Future	445.3600	0.4454	459.3100	0.4593	3.132	0	0	0
2014/08/25	R157	06/11/2014			Bond Future	6.6429	107.6318	6.6680	107.6106	0.378	0.0000	0.0000	0
2014/08/25	R157	06/11/2014	6.21	Put	Bond Future	432.1300	0.4321	445.7800	0.4458	3.159	0	0	0
2014/08/25	R157	06/11/2014	6.20	Put	Bond Future	438.7200	0.4387	452.5200	0.4525	3.146	0	0	0
2014/08/25	R157	06/11/2014	6.21	Call	Bond Future	64.9400	0.0649	57.3800	0.0574	(11.642)	0	0	0
2014/08/25	R157	06/11/2014	6.19	Call	Bond Future	61.1600	0.0612	53.9000	0.0539	(11.871)	0	0	0
2014/08/25	R157	06/11/2014	6.20	Call	Bond Future	63.0300	0.0630	55.6200	0.0556	(11.756)	0	0	0
2014/08/25	R157	05/02/2015	8.74	Call	Bond Future	1,194.5700	1.1946	1,170.7900	1.1708	(1.991)	0	0	0
2014/08/25	R157	05/02/2015	8.75	Put	Bond Future	21.3400	0.0213	22.0300	0.0220	3.233	0	0	0
2014/08/25	R157	05/02/2015			Bond Future	6.7412	109.3563	6.7825	109.3318	0.613	0.0000	0.0000	0
2014/08/25	R157	05/02/2015	8.74	Put	Bond Future	21.7100	0.0217	22.4200	0.0224	3.270	0	0	0
2014/08/25	R157	05/02/2015	8.76	Put	Bond Future	20.9700	0.0210	21.6500	0.0217	3.243	0	0	0
2014/08/25	R157	05/02/2015	8.75	Call	Bond Future	1,200.0100	1.2000	1,176.2100	1.1762	(1.983)	0	0	0
2014/08/25	R157	05/02/2015	8.76	Call	Bond Future	1,205.4400	1.2054	1,181.6300	1.1816	(1.975)	0	0	0
2014/08/25	R186	06/11/2014	8.14	Call	Bond Future	1,523.7200	1.5237	1,432.2800	1.4323	(6.001)	0	0	0
2014/08/25	R186	06/11/2014	8.53	Call	Bond Future	3,349.6700	3.3497	3,228.7600	3.2288	(3.610)	0	0	0
2014/08/25	R186	06/11/2014	8.15	Put	Bond Future	2,399.4000	2.3994	2,431.9100	2.4319	1.355	0	0	0
2014/08/25	R186	06/11/2014			Bond Future	8.2489	121.1201	8.2637	120.9951	0.180	8.2810	8.2810	48,191
2014/08/25	R186	06/11/2014	7.80	Put	Bond Future	4,467.9600	4.4680	4,538.5000	4.5385	1.579	0	0	0
2014/08/25	R186	06/11/2014	8.30	Call	Bond Future	2,177.5500	2.1775	2,071.4600	2.0715	(4.872)	0	0	100
2014/08/25	R186	06/11/2014	8.50	Call	Bond Future	3,182.7000	3.1827	3,063.2700	3.0633	(3.752)	0	0	0

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2014/08/25	R186	06/11/2014	9.17	Call	Bond Future	7,578.1500		7.5782	7,448.4000	7.4484	(1.712)	0	0	0
2014/08/25	R186	06/11/2014	8.53	Put	Bond Future	1,009.2400		1.0092	1,013.2800	1.0133	0.400	0	0	100
2014/08/25	R186	06/11/2014	8.15	Call	Bond Future	1,560.4700		1.5605	1,468.0300	1.4680	(5.924)	0	0	0
2014/08/25	R186	06/11/2014	8.45	Put	Bond Future	1,232.2300		1.2322	1,240.5200	1.2405	0.673	0	0	5,000
2014/08/25	R186	06/11/2014	8.00	Call	Bond Future	1,066.5200		1.0665	989.9500	0.9900	(7.179)	0	0	1,500
2014/08/25	R186	06/11/2014	8.16	Call	Bond Future	1,597.7700		1.5978	1,504.3400	1.5043	(5.848)	0	0	0
2014/08/25	R186	06/11/2014	8.60	Put	Bond Future	841.0600		0.8411	842.1300	0.8421	0.127	0	0	100
2014/08/25	R186	06/11/2014	8.50	Put	Bond Future	1,088.9200		1.0889	1,094.4400	1.0944	0.507	0	0	7,000
2014/08/25	R186	06/11/2014	7.80	Call	Bond Future	591.9200		0.5919	537.5100	0.5375	(9.192)	0	0	100
2014/08/25	R186	06/11/2014	8.30	Put	Bond Future	1,747.0600		1.7471	1,765.9200	1.7659	1.080	0	0	0
2014/08/25	R186	06/11/2014	9.17	Put	Bond Future	146.8300		0.1468	142.0300	0.1420	(3.269)	0	0	2,010
2014/08/25	R186	06/11/2014	8.14	Put	Bond Future	2,447.9600		2.4480	2,481.4700	2.4815	1.369	0	0	0
2014/08/25	R186	06/11/2014	8.60	Call	Bond Future	3,754.1600		3.7542	3,630.2800	3.6303	(3.300)	0	0	0
2014/08/25	R186	06/11/2014	8.00	Put	Bond Future	3,194.0400		3.1940	3,242.4200	3.2424	1.515	0	0	0
2014/08/25	R186	06/11/2014	8.16	Put	Bond Future	2,351.4800		2.3515	2,383.0000	2.3830	1.340	0	0	0
2014/08/25	R186	06/11/2014	8.45	Call	Bond Future	2,913.2900		2.9133	2,796.6300	2.7966	(4.004)	0	0	0
2014/08/25	R186	05/02/2015	9.00	Call	Bond Future	6,556.9800		6.5570	6,435.0900	6.4351	(1.859)	0	0	0
2014/08/25	R186	05/02/2015			Bond Future	8.3107		117.7638	8.3264	117.6337	0.189	0.0000	0.0000	540
2014/08/25	R186	05/02/2015	8.75	Call	Bond Future	5,129.2100		5.1292	5,014.9200	5.0149	(2.228)	0	0	0
2014/08/25	R186	05/02/2015	8.76	Call	Bond Future	5,183.7600		5.1838	5,069.1100	5.0691	(2.212)	0	0	0
2014/08/25	R186	05/02/2015	8.74	Call	Bond Future	5,075.1800		5.0752	4,961.2600	4.9613	(2.245)	0	0	0
2014/08/25	R186	05/02/2015	8.76	Put	Bond Future	1,546.1400		1.5461	1,561.6500	1.5616	1.003	0	0	0
2014/08/25	R186	05/02/2015	8.75	Put	Bond Future	1,570.8300		1.5708	1,586.7000	1.5867	1.010	0	0	0
2014/08/25	R186	05/02/2015	9.00	Put	Bond Future	1,040.7700		1.0408	1,049.0400	1.0490	0.795	0	0	9,600
2014/08/25	R186	05/02/2015	8.74	Put	Bond Future	1,596.1100		1.5961	1,612.3500	1.6124	1.017	0	0	0
2014/08/25	R186	07/05/2015			Bond Future	8.3533		119.8386	8.3705	119.6992	0.206	0.0000	0.0000	0
2014/08/25	R186	07/05/2015	8.25	Call	Bond Future	3,403.8500		3.4038	3,315.1900	3.3152	(2.605)	0	0	0
2014/08/25	R186	07/05/2015	8.24	Put	Bond Future	4,291.1200		4.2911	4,342.3300	4.3423	1.193	0	0	0
2014/08/25	R186	07/05/2015	8.26	Put	Bond Future	4,203.9300		4.2039	4,254.1400	4.2541	1.194	0	0	0
2014/08/25	R186	07/05/2015	8.25	Put	Bond Future	4,247.3700		4.2474	4,298.0700	4.2981	1.194	0	0	0
2014/08/25	R186	07/05/2015	8.26	Call	Bond Future	3,442.4200		3.4424	3,353.2700	3.3533	(2.590)	0	0	0
2014/08/25	R186	07/05/2015	8.24	Call	Bond Future	3,365.5100		3.3655	3,277.3600	3.2774	(2.619)	0	0	0
2014/08/25	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R197	06/11/2014			Bond Future	287.3610		287.3610	288.2089	288.2089	0.295	0.0000	0.0000	939
2014/08/25	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R197	06/11/2014	285.00	Call	Bond Future	2,361.0000		2.3610	3,208.9000	3.2089	35.913	0	0	0
2014/08/25	R197	06/11/2014	285.01	Call	Bond Future	2,351.0000		2.3510	3,198.9000	3.1989	36.066	0	0	0
2014/08/25	R197	06/11/2014	284.99	Call	Bond Future	2,371.0000		2.3710	3,218.9000	3.2189	35.761	0	0	0
2014/08/25	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R197	05/02/2015	288.99	Put	Bond Future	2,993.2500		2.9932	2,139.2800	2.1393	(28.530)	0	0	0
2014/08/25	R197	05/02/2015			Bond Future	285.9967		285.9967	286.8507	286.8507	0.299	0.0000	0.0000	0
2014/08/25	R197	05/02/2015	289.01	Put	Bond Future	3,013.2500		3.0132	2,159.2800	2.1593	(28.340)	0	0	0
2014/08/25	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R197	05/02/2015	289.00	Put	Bond Future	3,003.2500		3.0032	2,149.2800	2.1493	(28.435)	0	0	0
2014/08/25	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R197	05/02/2015	289.01	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
2014/08/25	R202	06/11/2014	226.99	Call	Bond Future	4,626.6600	4.6267	4,611.2800	4.6113	(0.332)	0	0	0
2014/08/25	R202	06/11/2014			Bond Future	231.6167	231.6167	231.6013	231.6013	(0.007)	0.0000	0.0000	47,047
2014/08/25	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R202	06/11/2014	227.00	Call	Bond Future	4,616.6600	4.6167	4,601.2800	4.6013	(0.333)	0	0	0
2014/08/25	R202	06/11/2014	227.01	Call	Bond Future	4,606.6600	4.6067	4,591.2800	4.5913	(0.334)	0	0	0
2014/08/25	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R202	05/02/2015			Bond Future	232.1668	232.1668	232.1451	232.1451	(0.009)	0.0000	0.0000	0
2014/08/25	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R202	05/02/2015	232.99	Put	Bond Future	823.1800	0.8232	844.9000	0.8449	2.639	0	0	0
2014/08/25	R202	05/02/2015	233.01	Put	Bond Future	843.1800	0.8432	864.9000	0.8649	2.576	0	0	0
2014/08/25	R202	05/02/2015	233.00	Put	Bond Future	833.1800	0.8332	854.9000	0.8549	2.607	0	0	0
2014/08/25	R203	06/11/2014	6.86	Call	Bond Future	293.2300	0.2932	270.1000	0.2701	(7.888)	0	0	0
2014/08/25	R203	06/11/2014			Bond Future	7.0419	104.3475	7.0576	104.3068	0.223	0.0000	0.0000	12,128
2014/08/25	R203	06/11/2014	6.84	Call	Bond Future	275.1100	0.2751	252.7700	0.2528	(8.120)	0	0	45
2014/08/25	R203	06/11/2014	6.98	Call	Bond Future	419.7900	0.4198	391.9800	0.3920	(6.625)	0	0	14
2014/08/25	R203	06/11/2014	6.85	Call	Bond Future	284.0700	0.2841	261.3300	0.2613	(8.005)	0	0	0
2014/08/25	R203	06/11/2014	6.98	Put	Bond Future	580.0100	0.5800	592.8200	0.5928	2.209	0	0	0
2014/08/25	R203	06/11/2014	6.84	Put	Bond Future	798.9100	0.7989	817.1900	0.8172	2.288	0	0	0
2014/08/25	R203	06/11/2014	6.86	Put	Bond Future	764.9900	0.7650	782.4800	0.7825	2.286	0	0	0
2014/08/25	R203	06/11/2014	6.85	Put	Bond Future	781.8500	0.7819	799.7300	0.7997	2.287	0	0	0
2014/08/25	R203	05/02/2015	7.69	Call	Bond Future	1,617.5800	1.6176	1,578.5100	1.5785	(2.415)	0	0	55
2014/08/25	R203	05/02/2015			Bond Future	7.1092	106.0192	7.1278	105.9750	0.262	0.0000	0.0000	0
2014/08/25	R203	05/02/2015	8.34	Put	Bond Future	55.9800	0.0560	56.6600	0.0567	1.215	0	0	0
2014/08/25	R203	05/02/2015	8.35	Call	Bond Future	2,942.0700	2.9421	2,898.5700	2.8986	(1.479)	0	0	0
2014/08/25	R203	05/02/2015	8.36	Call	Bond Future	2,963.4200	2.9634	2,919.8900	2.9199	(1.469)	0	0	0
2014/08/25	R203	05/02/2015	8.34	Call	Bond Future	2,920.7400	2.9207	2,877.2700	2.8773	(1.488)	0	0	0
2014/08/25	R203	05/02/2015	8.36	Put	Bond Future	52.9500	0.0529	53.5700	0.0536	1.171	0	0	0
2014/08/25	R203	05/02/2015	7.69	Put	Bond Future	252.9900	0.2530	258.0700	0.2581	2.008	0	0	0
2014/08/25	R203	05/02/2015	8.35	Put	Bond Future	54.4500	0.0545	55.1000	0.0551	1.194	0	0	0
2014/08/25	R203	07/05/2015			Bond Future	7.1052	103.7156	7.1289	103.6646	0.333	0.0000	0.0000	0
2014/08/25	R203	07/05/2015	7.24	Put	Bond Future	737.5200	0.7375	755.2900	0.7553	2.409	0	0	0
2014/08/25	R203	07/05/2015	7.26	Put	Bond Future	719.3000	0.7193	736.6900	0.7367	2.418	0	0	0
2014/08/25	R203	07/05/2015	7.25	Put	Bond Future	728.1900	0.7282	745.7700	0.7458	2.414	0	0	0
2014/08/25	R203	07/05/2015	7.25	Call	Bond Future	1,040.0500	1.0400	1,006.6200	1.0066	(3.214)	0	0	0
2014/08/25	R203	07/05/2015	7.26	Call	Bond Future	1,052.6500	1.0527	1,019.0300	1.0190	(3.194)	0	0	0
2014/08/25	R203	07/05/2015	7.24	Call	Bond Future	1,027.8800	1.0279	994.6400	0.9946	(3.234)	0	0	0
2014/08/25	R204	06/11/2014	7.99	Put	Bond Future	111.9600	0.1120	108.7200	0.1087	(2.894)	0	0	1,270
2014/08/25	R204	06/11/2014			Bond Future	7.3746	105.2962	7.3845	105.2610	0.135	0.0000	0.0000	13,177
2014/08/25	R204	06/11/2014	6.99	Put	Bond Future	1,598.1900	1.5982	1,615.2800	1.6153	1.069	0	0	0
2014/08/25	R204	06/11/2014	7.01	Put	Bond Future	1,543.0100	1.5430	1,559.3200	1.5593	1.057	0	0	0
2014/08/25	R204	06/11/2014	6.99	Call	Bond Future	226.2600	0.2263	208.1900	0.2082	(7.986)	0	0	0
2014/08/25	R204	06/11/2014	7.00	Put	Bond Future	1,570.4900	1.5705	1,587.1900	1.5872	1.063	0	0	0
2014/08/25	R204	06/11/2014	7.99	Call	Bond Future	2,261.4200	2.2614	2,223.0200	2.2230	(1.698)	0	0	0

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2014/08/25	R204	06/11/2014	7.00	Call	Bond Future	234.5100	0.2345	216.0500	0.2161	(7.872)	0	0	0
2014/08/25	R204	06/11/2014	7.01	Call	Bond Future	242.9800	0.2430	224.1300	0.2241	(7.758)	0	0	0
2014/08/25	R204	05/02/2015			Bond Future	7.4424	102.9475	7.4539	102.9089	0.155	0.0000	0.0000	0
2014/08/25	R204	05/02/2015	8.25	Call	Bond Future	2,913.4300	2.9134	2,874.9100	2.8749	(1.322)	0	0	0
2014/08/25	R204	05/02/2015	8.26	Call	Bond Future	2,940.4900	2.9405	2,901.9300	2.9019	(1.311)	0	0	0
2014/08/25	R204	05/02/2015	8.24	Call	Bond Future	2,886.4500	2.8864	2,847.9700	2.8480	(1.333)	0	0	0
2014/08/25	R204	05/02/2015	8.26	Put	Bond Future	252.9800	0.2530	253.0000	0.2530	0.008	0	0	0
2014/08/25	R204	05/02/2015	8.25	Put	Bond Future	258.2600	0.2583	258.3200	0.2583	0.023	0	0	0
2014/08/25	R204	05/02/2015	8.24	Put	Bond Future	263.6300	0.2636	263.7300	0.2637	0.038	0	0	0
2014/08/25	R204	07/05/2015	7.51	Put	Bond Future	1,293.0700	1.2931	1,306.9700	1.3070	1.075	0	0	0
2014/08/25	R204	07/05/2015			Bond Future	7.4693	104.7608	7.4837	104.7155	0.193	0.0000	0.0000	0
2014/08/25	R204	07/05/2015	7.50	Put	Bond Future	1,307.8700	1.3079	1,321.9300	1.3219	1.075	0	0	0
2014/08/25	R204	07/05/2015	7.49	Call	Bond Future	1,387.9700	1.3880	1,356.9100	1.3569	(2.238)	0	0	0
2014/08/25	R204	07/05/2015	7.50	Call	Bond Future	1,404.4900	1.4045	1,373.2500	1.3732	(2.224)	0	0	0
2014/08/25	R204	07/05/2015	7.51	Call	Bond Future	1,421.1100	1.4211	1,389.7100	1.3897	(2.210)	0	0	0
2014/08/25	R204	07/05/2015	7.49	Put	Bond Future	1,322.7900	1.3228	1,337.0300	1.3370	1.077	0	0	0
2014/08/25	R204	06/08/2015	7.74	Call	Bond Future	1,952.4000	1.9524	1,922.3200	1.9223	(1.541)	0	0	0
2014/08/25	R204	06/08/2015	7.75	Put	Bond Future	1,095.4600	1.0955	1,105.3100	1.1053	0.899	0	0	0
2014/08/25	R204	06/08/2015			Bond Future	7.4523	102.7229	7.4658	102.6828	0.182	0.0000	0.0000	0
2014/08/25	R204	06/08/2015	8.41	Call	Bond Future	3,309.4400	3.3094	3,273.5200	3.2735	(1.085)	0	0	0
2014/08/25	R204	06/08/2015	7.74	Put	Bond Future	1,106.8400	1.1068	1,116.8000	1.1168	0.900	0	0	0
2014/08/25	R204	06/08/2015	7.76	Put	Bond Future	1,084.1600	1.0842	1,093.9000	1.0939	0.898	0	0	0
2014/08/25	R204	06/08/2015	8.41	Put	Bond Future	528.3400	0.5283	532.4600	0.5325	0.780	0	0	699
2014/08/25	R204	06/08/2015	7.75	Call	Bond Future	1,970.2500	1.9703	1,940.0600	1.9401	(1.532)	0	0	0
2014/08/25	R204	06/08/2015	7.76	Call	Bond Future	1,988.1700	1.9882	1,957.8700	1.9579	(1.524)	0	0	0
2014/08/25	R207	06/11/2014	7.36	Put	Bond Future	1,543.7200	1.5437	1,571.7000	1.5717	1.813	0	0	0
2014/08/25	R207	06/11/2014			Bond Future	7.6215	100.7640	7.6366	100.7012	0.198	0.0000	0.0000	36,237
2014/08/25	R207	06/11/2014	7.35	Put	Bond Future	1,572.8700	1.5729	1,601.4300	1.6014	1.816	0	0	0
2014/08/25	R207	06/11/2014	7.36	Call	Bond Future	444.7900	0.4448	409.9300	0.4099	(7.837)	0	0	0
2014/08/25	R207	06/11/2014	7.34	Call	Bond Future	418.7200	0.4187	385.0300	0.3850	(8.046)	0	0	0
2014/08/25	R207	06/11/2014	7.35	Call	Bond Future	431.6200	0.4316	397.3400	0.3973	(7.942)	0	0	0
2014/08/25	R207	06/11/2014	7.34	Put	Bond Future	1,602.3100	1.6023	1,631.4600	1.6315	1.819	0	0	0
2014/08/25	R207	05/02/2015	8.49	Put	Bond Future	363.1900	0.3632	366.8300	0.3668	1.002	0	0	0
2014/08/25	R207	05/02/2015			Bond Future	7.6897	98.7367	7.7063	98.6702	0.217	0.0000	0.0000	0
2014/08/25	R207	05/02/2015	8.51	Put	Bond Future	349.6900	0.3497	353.1100	0.3531	0.978	0	0	0
2014/08/25	R207	05/02/2015	8.50	Call	Bond Future	3,530.2900	3.5303	3,467.2300	3.4672	(1.786)	0	0	0
2014/08/25	R207	05/02/2015	8.51	Call	Bond Future	3,561.9700	3.5620	3,498.8100	3.4988	(1.773)	0	0	0
2014/08/25	R207	05/02/2015	8.49	Call	Bond Future	3,498.6900	3.4987	3,435.7500	3.4357	(1.799)	0	0	0
2014/08/25	R207	05/02/2015	8.50	Put	Bond Future	356.3900	0.3564	359.9100	0.3599	0.988	0	0	0
2014/08/25	R207	07/05/2015			Bond Future	7.7292	100.4763	7.7485	100.4027	0.249	0.0000	0.0000	0
2014/08/25	R207	07/05/2015	8.25	Call	Bond Future	2,916.4900	2.9165	2,857.3300	2.8573	(2.028)	0	0	0
2014/08/25	R207	07/05/2015	7.73	Call	Bond Future	1,731.9000	1.7319	1,684.6300	1.6846	(2.729)	0	0	66
2014/08/25	R207	07/05/2015	8.24	Put	Bond Future	962.2500	0.9622	976.8400	0.9768	1.516	0	0	0
2014/08/25	R207	07/05/2015	8.26	Put	Bond Future	938.9900	0.9390	953.2100	0.9532	1.514	0	0	0
2014/08/25	R207	07/05/2015	7.73	Put	Bond Future	1,728.8400	1.7288	1,755.1400	1.7551	1.521	0	0	0
2014/08/25	R207	07/05/2015	8.25	Put	Bond Future	950.5600	0.9506	964.9700	0.9650	1.516	0	0	0
2014/08/25	R207	07/05/2015	8.26	Call	Bond Future	2,942.2000	2.9422	2,882.8500	2.8829	(2.017)	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
2014/08/25	R207	07/05/2015	8.24	Call	Bond Future	2,890.8900	2.8909	2,831.9100	2.8319	(2.040)	0	0	0
2014/08/25	R208	06/11/2014	7.46	Call	Bond Future	414.1000	0.4141	372.5800	0.3726	(10.027)	0	0	0
2014/08/25	R208	06/11/2014			Bond Future	7.8059	95.5366	7.8260	95.4401	0.258	0.0000	0.0000	16,437
2014/08/25	R208	06/11/2014	7.44	Call	Bond Future	388.6700	0.3887	348.7600	0.3488	(10.268)	0	0	0
2014/08/25	R208	06/11/2014	7.45	Call	Bond Future	401.2400	0.4012	360.5200	0.3605	(10.149)	0	0	0
2014/08/25	R208	06/11/2014	7.44	Put	Bond Future	2,163.1700	2.1632	2,219.7200	2.2197	2.614	0	0	0
2014/08/25	R208	06/11/2014	8.50	Put	Bond Future	145.9900	0.1460	146.4000	0.1464	0.281	0	0	1,520
2014/08/25	R208	06/11/2014	7.46	Put	Bond Future	2,090.5600	2.0906	2,145.5000	2.1455	2.628	0	0	0
2014/08/25	R208	06/11/2014	7.45	Put	Bond Future	2,126.7100	2.1267	2,182.4500	2.1825	2.621	0	0	0
2014/08/25	R208	06/11/2014	8.50	Call	Bond Future	3,403.9300	3.4039	3,307.8800	3.3079	(2.822)	0	0	0
2014/08/25	R208	05/02/2015	8.51	Call	Bond Future	3,475.7300	3.4757	3,387.3100	3.3873	(2.544)	0	0	0
2014/08/25	R208	05/02/2015			Bond Future	7.8739	97.0673	7.8956	96.9667	0.276	0.0000	0.0000	0
2014/08/25	R208	05/02/2015	8.49	Call	Bond Future	3,407.6200	3.4076	3,319.7100	3.3197	(2.580)	0	0	0
2014/08/25	R208	05/02/2015	8.51	Put	Bond Future	582.9400	0.5829	595.1600	0.5952	2.096	0	0	0
2014/08/25	R208	05/02/2015	8.50	Put	Bond Future	593.4500	0.5934	605.9300	0.6059	2.103	0	0	0
2014/08/25	R208	05/02/2015	8.49	Put	Bond Future	604.1200	0.6041	616.8500	0.6169	2.107	0	0	0
2014/08/25	R208	05/02/2015	8.50	Call	Bond Future	3,441.6100	3.4416	3,353.4500	3.3535	(2.562)	0	0	0
2014/08/25	R208	07/05/2015	8.01	Call	Bond Future	2,254.9200	2.2549	2,184.7600	2.1848	(3.111)	0	0	0
2014/08/25	R208	07/05/2015			Bond Future	7.9130	95.3742	7.9372	95.2662	0.305	0.0000	0.0000	0
2014/08/25	R208	07/05/2015	7.99	Call	Bond Future	2,206.3500	2.2063	2,136.9300	2.1369	(3.146)	0	0	0
2014/08/25	R208	07/05/2015	8.00	Call	Bond Future	2,230.4100	2.2304	2,160.6200	2.1606	(3.129)	0	0	0
2014/08/25	R208	07/05/2015	7.99	Put	Bond Future	1,862.2300	1.8622	1,900.8100	1.9008	2.072	0	0	0
2014/08/25	R208	07/05/2015	8.01	Put	Bond Future	1,821.6300	1.8216	1,859.4700	1.8595	2.077	0	0	0
2014/08/25	R208	07/05/2015	8.00	Put	Bond Future	1,841.6900	1.8417	1,879.9000	1.8799	2.075	0	0	0
2014/08/25	R208	06/08/2015			Bond Future	7.9255	97.1991	7.9496	97.0947	0.304	0.0000	0.0000	0
2014/08/25	R208	06/08/2015	8.00	Call	Bond Future	2,454.5600	2.4546	2,389.3300	2.3893	(2.658)	0	0	0
2014/08/25	R208	06/08/2015	8.01	Call	Bond Future	2,477.7700	2.4778	2,412.2200	2.4122	(2.646)	0	0	0
2014/08/25	R208	06/08/2015	8.85	Call	Bond Future	4,796.9300	4.7969	4,710.0800	4.7101	(1.811)	0	0	0
2014/08/25	R208	06/08/2015	7.99	Call	Bond Future	2,431.4600	2.4315	2,366.5400	2.3665	(2.670)	0	0	0
2014/08/25	R208	06/08/2015	8.01	Put	Bond Future	2,112.4900	2.1125	2,151.3400	2.1513	1.839	0	0	0
2014/08/25	R208	06/08/2015	8.00	Put	Bond Future	2,132.3900	2.1324	2,171.5600	2.1716	1.837	0	0	0
2014/08/25	R208	06/08/2015	8.85	Put	Bond Future	893.6400	0.8936	911.1900	0.9112	1.964	0	0	198
2014/08/25	R208	06/08/2015	7.99	Put	Bond Future	2,152.4400	2.1524	2,191.9200	2.1919	1.834	0	0	0
2014/08/25	R209	06/11/2014	8.95	Call	Bond Future	2,439.3600	2.4394	2,312.1700	2.3122	(5.214)	0	0	2,050
2014/08/25	R209	06/11/2014	9.50	Call	Bond Future	5,343.4200	5.3434	5,190.3400	5.1903	(2.865)	0	0	0
2014/08/25	R209	06/11/2014			Bond Future	8.8183	76.1852	8.8382	76.0324	0.225	0.0000	0.0000	25,626
2014/08/25	R209	06/11/2014	8.99	Put	Bond Future	1,311.8500	1.3119	1,334.1800	1.3342	1.702	0	0	0
2014/08/25	R209	06/11/2014	10.00	Call	Bond Future	8,398.8700	8.3989	8,243.7100	8.2437	(1.847)	0	0	0
2014/08/25	R209	06/11/2014	9.05	Put	Bond Future	1,143.8100	1.1438	1,161.7200	1.1617	1.566	0	0	0
2014/08/25	R209	06/11/2014	9.58	Put	Bond Future	283.2000	0.2832	281.7800	0.2818	(0.501)	0	0	907
2014/08/25	R209	06/11/2014	8.95	Put	Bond Future	1,434.3700	1.4344	1,459.9300	1.4599	1.782	0	0	0
2014/08/25	R209	06/11/2014	9.01	Put	Bond Future	1,253.7000	1.2537	1,274.5000	1.2745	1.659	0	0	0
2014/08/25	R209	06/11/2014	9.50	Put	Bond Future	357.0500	0.3570	356.7200	0.3567	(0.092)	0	0	5,500
2014/08/25	R209	06/11/2014	10.05	Call	Bond Future	8,706.3100	8.7063	8,551.3100	8.5513	(1.780)	0	0	0
2014/08/25	R209	06/11/2014	8.50	Call	Bond Future	905.6000	0.9056	826.7900	0.8268	(8.703)	0	0	5,500
2014/08/25	R209	06/11/2014	8.75	Put	Bond Future	2,175.9400	2.1759	2,220.7500	2.2207	2.059	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
2014/08/25	R209	06/11/2014	9.00	Put	Bond Future	1,282.4600	1.2825	1,304.0200	1.3040	1.681	0	0	0
2014/08/25	R209	06/11/2014	9.95	Call	Bond Future	8,090.1600	8.0902	7,934.8900	7.9349	(1.919)	0	0	0
2014/08/25	R209	06/11/2014	8.99	Call	Bond Future	2,618.0400	2.6180	2,487.6200	2.4876	(4.982)	0	0	0
2014/08/25	R209	06/11/2014	9.25	Call	Bond Future	3,921.0600	3.9211	3,775.1100	3.7751	(3.722)	0	0	0
2014/08/25	R209	06/11/2014	10.05	Put	Bond Future	62.4000	0.0624	60.1500	0.0601	(3.606)	0	0	2,050
2014/08/25	R209	06/11/2014	10.00	Put	Bond Future	74.9200	0.0749	72.5100	0.0725	(3.217)	0	0	1,640
2014/08/25	R209	06/11/2014	9.05	Call	Bond Future	2,898.2800	2.8983	2,763.4400	2.7634	(4.652)	0	0	2,050
2014/08/25	R209	06/11/2014	9.58	Call	Bond Future	5,820.9300	5.8209	5,666.7600	5.6668	(2.649)	0	0	0
2014/08/25	R209	06/11/2014	8.75	Call	Bond Future	1,646.2600	1.6463	1,538.3200	1.5383	(6.557)	0	0	2,200
2014/08/25	R209	06/11/2014	9.00	Call	Bond Future	2,663.6500	2.6637	2,532.4600	2.5325	(4.925)	0	0	1,640
2014/08/25	R209	06/11/2014	9.25	Put	Bond Future	702.2800	0.7023	709.0800	0.7091	0.968	0	0	2,200
2014/08/25	R209	06/11/2014	8.50	Put	Bond Future	3,422.9000	3.4229	3,496.8400	3.4968	2.160	0	0	0
2014/08/25	R209	06/11/2014	9.01	Call	Bond Future	2,709.7800	2.7098	2,577.8300	2.5778	(4.869)	0	0	0
2014/08/25	R209	06/11/2014	9.95	Put	Bond Future	88.6100	0.0886	86.0900	0.0861	(2.844)	0	0	2,050
2014/08/25	R209	05/02/2015	9.00	Put	Bond Future	2,518.4400	2.5184	2,560.3000	2.5603	1.662	0	0	0
2014/08/25	R209	05/02/2015			Bond Future	8.8759	77.4059	8.8965	77.2486	0.233	0.0000	0.0000	0
2014/08/25	R209	05/02/2015	9.25	Call	Bond Future	4,550.3700	4.5504	4,421.5700	4.4216	(2.831)	0	0	0
2014/08/25	R209	05/02/2015	9.26	Call	Bond Future	4,596.7300	4.5967	4,467.4600	4.4675	(2.812)	0	0	0
2014/08/25	R209	05/02/2015	9.25	Put	Bond Future	1,779.1700	1.7792	1,807.6400	1.8076	1.600	0	0	0
2014/08/25	R209	05/02/2015	9.24	Call	Bond Future	4,504.0000	4.5040	4,375.6800	4.3757	(2.849)	0	0	0
2014/08/25	R209	05/02/2015	9.00	Call	Bond Future	3,455.7600	3.4558	3,340.3500	3.3404	(3.340)	0	0	0
2014/08/25	R209	05/02/2015	9.24	Put	Bond Future	1,804.8000	1.8048	1,833.7500	1.8338	1.604	0	0	0
2014/08/25	R209	05/02/2015	9.26	Put	Bond Future	1,753.6400	1.7536	1,781.6400	1.7816	1.597	0	0	0
2014/08/25	R209	07/05/2015			Bond Future	8.9188	75.6189	8.9406	75.4544	0.245	0.0000	0.0000	0
2014/08/25	R209	07/05/2015	8.99	Put	Bond Future	3,525.4200	3.5254	3,578.4100	3.5784	1.503	0	0	0
2014/08/25	R209	07/05/2015	9.01	Put	Bond Future	3,454.1400	3.4541	3,506.1200	3.5061	1.505	0	0	0
2014/08/25	R209	07/05/2015	9.00	Put	Bond Future	3,489.5100	3.4895	3,542.0000	3.5420	1.504	0	0	0
2014/08/25	R209	07/05/2015	8.99	Call	Bond Future	4,060.5800	4.0606	3,949.0600	3.9491	(2.746)	0	0	0
2014/08/25	R209	07/05/2015	9.00	Call	Bond Future	4,099.3400	4.0993	3,987.3200	3.9873	(2.733)	0	0	0
2014/08/25	R209	07/05/2015	9.01	Call	Bond Future	4,138.5300	4.1385	4,026.0000	4.0260	(2.719)	0	0	0
2014/08/25	R209	06/08/2015	8.99	Put	Bond Future	4,245.4700	4.2455	4,302.1800	4.3022	1.336	0	0	0
2014/08/25	R209	06/08/2015			Bond Future	8.9493	77.0664	8.9711	76.9033	0.243	0.0000	0.0000	0
2014/08/25	R209	06/08/2015	9.01	Put	Bond Future	4,172.7100	4.1727	4,228.5400	4.2285	1.338	0	0	0
2014/08/25	R209	06/08/2015	9.90	Call	Bond Future	8,486.0400	8.4860	8,348.0700	8.3481	(1.626)	0	0	0
2014/08/25	R209	06/08/2015	9.00	Call	Bond Future	4,587.8300	4.5878	4,480.9800	4.4810	(2.329)	0	0	0
2014/08/25	R209	06/08/2015	9.01	Call	Bond Future	4,626.1100	4.6261	4,518.8200	4.5188	(2.319)	0	0	0
2014/08/25	R209	06/08/2015	8.99	Call	Bond Future	4,550.0000	4.5500	4,443.5900	4.4436	(2.339)	0	0	0
2014/08/25	R209	06/08/2015	9.00	Put	Bond Future	4,208.8100	4.2088	4,265.0800	4.2651	1.337	0	0	0
2014/08/25	R209	06/08/2015	9.90	Put	Bond Future	1,844.9500	1.8450	1,870.1000	1.8701	1.363	0	0	2,914
2014/08/25	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R210	06/11/2014			Bond Future	172.4196	172.4196	173.3083	173.3083	0.515	0.0000	0.0000	642
2014/08/25	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R210	06/11/2014	169.00	Call	Bond Future	3,419.6300	3.4196	4,308.3200	4.3083	25.988	0	0	0
2014/08/25	R210	06/11/2014	169.01	Call	Bond Future	3,409.6300	3.4096	4,298.3200	4.2983	26.064	0	0	0
2014/08/25	R210	06/11/2014	168.99	Call	Bond Future	3,429.6300	3.4296	4,318.3200	4.3183	25.912	0	0	0
2014/08/25	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/25	R210	05/02/2015			Bond Future	175.2026	175.2026	176.1008	176.1008	0.513	0.0000	0.0000	0
2014/08/25	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R210	05/02/2015	175.01	Call	Bond Future	192.5900	0.1926	1,090.8100	1.0908	466.390	0	0	0
2014/08/25	R210	05/02/2015	174.99	Call	Bond Future	212.5900	0.2126	1,110.8100	1.1108	422.513	0	0	0
2014/08/25	R210	05/02/2015	175.00	Call	Bond Future	202.5900	0.2026	1,100.8100	1.1008	443.368	0	0	0
2014/08/25	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R211	06/11/2014	130.00	Call	Bond Future	2,170.6100	2.1706	2,158.4200	2.1584	(0.562)	0	0	0
2014/08/25	R211	06/11/2014	130.01	Call	Bond Future	2,160.6100	2.1606	2,148.4200	2.1484	(0.564)	0	0	0
2014/08/25	R211	06/11/2014			Bond Future	132.1706	132.1706	132.1584	132.1584	(0.009)	0.0000	0.0000	1,070
2014/08/25	R211	06/11/2014	129.99	Call	Bond Future	2,180.6100	2.1806	2,168.4200	2.1684	(0.559)	0	0	0
2014/08/25	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R211	05/02/2015			Bond Future	132.7020	132.7020	132.6860	132.6860	(0.012)	0.0000	0.0000	0
2014/08/25	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R211	05/02/2015	132.99	Put	Bond Future	288.0100	0.2880	304.0000	0.3040	5.552	0	0	0
2014/08/25	R211	05/02/2015	133.01	Put	Bond Future	308.0100	0.3080	324.0000	0.3240	5.191	0	0	0
2014/08/25	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R211	05/02/2015	133.00	Put	Bond Future	298.0100	0.2980	314.0000	0.3140	5.366	0	0	0
2014/08/25	R212	06/11/2014			Bond Future	137.0356	137.0356	137.2101	137.2101	0.127	0.0000	0.0000	14,864
2014/08/25	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R212	06/11/2014	135.00	Call	Bond Future	2,035.5600	2.0356	2,210.0700	2.2101	8.573	0	0	0
2014/08/25	R212	06/11/2014	135.01	Call	Bond Future	2,025.5600	2.0256	2,200.0700	2.2001	8.615	0	0	0
2014/08/25	R212	06/11/2014	134.99	Call	Bond Future	2,045.5600	2.0456	2,220.0700	2.2201	8.531	0	0	0
2014/08/25	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R212	05/02/2015			Bond Future	137.4891	137.4891	137.6627	137.6627	0.126	0.0000	0.0000	0
2014/08/25	R212	05/02/2015	137.99	Put	Bond Future	500.9400	0.5009	327.2600	0.3273	(34.671)	0	0	0
2014/08/25	R212	05/02/2015	138.01	Put	Bond Future	520.9400	0.5209	347.2600	0.3473	(33.340)	0	0	0
2014/08/25	R212	05/02/2015	138.00	Put	Bond Future	510.9400	0.5109	337.2600	0.3373	(33.992)	0	0	0
2014/08/25	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R213	06/11/2014	8.84	Call	Bond Future	2,385.7100	2.3857	2,282.6300	2.2826	(4.321)	0	0	0
2014/08/25	R213	06/11/2014	8.85	Put	Bond Future	1,429.6400	1.4296	1,439.1400	1.4391	0.665	0	0	0
2014/08/25	R213	06/11/2014			Bond Future	8.7188	86.5655	8.7335	86.4523	0.169	0.0000	0.0000	29,313
2014/08/25	R213	06/11/2014	8.85	Call	Bond Future	2,429.7100	2.4297	2,326.0300	2.3260	(4.267)	0	0	0
2014/08/25	R213	06/11/2014	8.86	Call	Bond Future	2,474.1300	2.4741	2,369.8700	2.3699	(4.214)	0	0	0
2014/08/25	R213	06/11/2014	8.84	Put	Bond Future	1,461.2500	1.4613	1,471.3500	1.4713	0.691	0	0	0
2014/08/25	R213	06/11/2014	8.86	Put	Bond Future	1,398.5400	1.3985	1,407.4600	1.4075	0.638	0	0	0
2014/08/25	R213	05/02/2015	9.26	Put	Bond Future	1,549.6300	1.5496	1,561.4300	1.5614	0.761	0	0	0
2014/08/25	R213	05/02/2015			Bond Future	8.7833	87.9521	8.7988	87.8347	0.176	0.0000	0.0000	0
2014/08/25	R213	05/02/2015	9.25	Put	Bond Future	1,572.4100	1.5724	1,584.5100	1.5845	0.770	0	0	0
2014/08/25	R213	05/02/2015	9.24	Put	Bond Future	1,595.6800	1.5957	1,608.0700	1.6081	0.776	0	0	0

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2014/08/25	R213	05/02/2015	9.25	Call	Bond Future	5,005.5900	5.0056	4,900.3700	4.9004	(2.102)	0	0	0
2014/08/25	R213	05/02/2015	9.26	Call	Bond Future	5,054.1600	5.0542	4,948.6400	4.9486	(2.088)	0	0	0
2014/08/25	R213	05/02/2015	9.24	Call	Bond Future	4,957.4200	4.9574	4,852.4900	4.8525	(2.117)	0	0	0
2014/08/25	R213	07/05/2015	8.74	Call	Bond Future	3,451.5200	3.4515	3,368.5300	3.3685	(2.404)	0	0	0
2014/08/25	R213	07/05/2015	8.75	Put	Bond Future	4,073.5700	4.0736	4,114.5300	4.1145	1.006	0	0	0
2014/08/25	R213	07/05/2015			Bond Future	8.8279	85.9523	8.8445	85.8279	0.188	0.0000	0.0000	0
2014/08/25	R213	07/05/2015	8.75	Call	Bond Future	3,487.1700	3.4872	3,403.7700	3.4038	(2.392)	0	0	0
2014/08/25	R213	07/05/2015	8.76	Call	Bond Future	3,523.0200	3.5230	3,439.2100	3.4392	(2.379)	0	0	0
2014/08/25	R213	07/05/2015	8.74	Put	Bond Future	4,113.6200	4.1136	4,154.9900	4.1550	1.006	0	0	0
2014/08/25	R213	07/05/2015	8.76	Put	Bond Future	4,033.8200	4.0338	4,074.3700	4.0744	1.005	0	0	0
2014/08/25	R214	06/11/2014	9.20	Call	Bond Future	3,467.1900	3.4672	3,320.1500	3.3201	(4.241)	0	0	2,500
2014/08/25	R214	06/11/2014	9.64	Call	Bond Future	6,018.1200	6.0181	5,856.3700	5.8564	(2.688)	0	0	0
2014/08/25	R214	06/11/2014			Bond Future	8.8881	77.1357	8.9080	76.9754	0.224	0.0000	0.0000	6,057
2014/08/25	R214	06/11/2014	9.20	Put	Bond Future	1,014.2700	1.0143	1,027.5200	1.0275	1.306	0	0	0
2014/08/25	R214	06/11/2014	9.65	Call	Bond Future	6,079.9900	6.0800	5,918.1100	5.9181	(2.663)	0	0	0
2014/08/25	R214	06/11/2014	9.66	Call	Bond Future	6,141.9700	6.1420	5,979.9800	5.9800	(2.637)	0	0	0
2014/08/25	R214	06/11/2014	9.80	Call	Bond Future	7,018.0800	7.0181	6,855.0700	6.8551	(2.323)	0	0	0
2014/08/25	R214	06/11/2014	9.64	Put	Bond Future	322.3900	0.3224	320.9300	0.3209	(0.453)	0	0	0
2014/08/25	R214	06/11/2014	9.66	Put	Bond Future	304.5700	0.3046	302.8700	0.3029	(0.558)	0	0	0
2014/08/25	R214	06/11/2014	9.65	Put	Bond Future	313.3700	0.3134	311.7800	0.3118	(0.507)	0	0	0
2014/08/25	R214	06/11/2014	9.80	Put	Bond Future	202.3900	0.2024	199.6700	0.1997	(1.344)	0	0	2,500
2014/08/25	R214	05/02/2015	9.50	Call	Bond Future	5,711.3500	5.7113	5,568.1200	5.5681	(2.508)	0	0	0
2014/08/25	R214	05/02/2015			Bond Future	8.9466	78.3713	8.9673	78.2063	0.231	0.0000	0.0000	0
2014/08/25	R214	05/02/2015	9.51	Call	Bond Future	5,762.3300	5.7623	5,618.7100	5.6187	(2.492)	0	0	0
2014/08/25	R214	05/02/2015	9.50	Put	Bond Future	1,495.4800	1.4955	1,517.2400	1.5172	1.455	0	0	0
2014/08/25	R214	05/02/2015	9.49	Call	Bond Future	5,660.5200	5.6605	5,517.6800	5.5177	(2.523)	0	0	0
2014/08/25	R214	05/02/2015	9.49	Put	Bond Future	1,517.3200	1.5173	1,539.4700	1.5395	1.460	0	0	0
2014/08/25	R214	05/02/2015	9.51	Put	Bond Future	1,473.9100	1.4739	1,495.2800	1.4953	1.450	0	0	0
2014/08/25	R214	07/05/2015			Bond Future	8.9879	76.4563	9.0097	76.2840	0.242	0.0000	0.0000	0
2014/08/25	R214	07/05/2015	9.15	Call	Bond Future	4,735.1800	4.7352	4,612.9800	4.6130	(2.581)	0	0	0
2014/08/25	R214	07/05/2015	9.16	Call	Bond Future	4,777.2900	4.7773	4,654.6000	4.6546	(2.568)	0	0	0
2014/08/25	R214	07/05/2015	9.14	Put	Bond Future	3,503.5700	3.5036	3,554.1700	3.5542	1.444	0	0	0
2014/08/25	R214	07/05/2015	9.16	Put	Bond Future	3,433.5300	3.4335	3,483.1500	3.4831	1.445	0	0	0
2014/08/25	R214	07/05/2015	9.15	Put	Bond Future	3,468.4000	3.4684	3,518.5100	3.5185	1.445	0	0	0
2014/08/25	R214	07/05/2015	9.14	Call	Bond Future	4,693.2400	4.6932	4,571.5300	4.5715	(2.593)	0	0	0
2014/08/25	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R248	06/11/2014			Bond Future	8.9547	99.5552	8.9746	99.3497	0.222	0.0000	0.0000	25,829
2014/08/25	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R248	06/11/2014	9.72	Call	Bond Future	7,396.0300	7.3960	7,190.4800	7.1905	(2.779)	0	0	0
2014/08/25	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R248	06/11/2014	9.73	Call	Bond Future	7,486.0000	7.4860	7,280.4500	7.2804	(2.746)	0	0	0
2014/08/25	R248	06/11/2014	9.74	Call	Bond Future	7,575.8100	7.5758	7,370.2600	7.3703	(2.713)	0	0	0
2014/08/25	R248	05/02/2015			Bond Future	9.0151	101.1499	9.0358	100.9383	0.230	0.0000	0.0000	1,277
2014/08/25	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R248	05/02/2015	9.50	Call	Bond Future	4,746.4600	4.7465	4,534.8300	4.5348	(4.459)	0	0	0
2014/08/25	R248	05/02/2015	9.51	Call	Bond Future	4,839.9800	4.8400	4,628.3500	4.6283	(4.373)	0	0	0



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2014/08/25	R248	05/02/2015	9.49	Call	Bond Future	4,652.7600	4.6528	4,441.1300	4.4411	(4.548)	0	0	0
2014/08/25	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R248	07/05/2015			Bond Future	9.0583	98.4955	9.0801	98.2745	0.241	0.0000	0.0000	0
2014/08/25	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/25	R248	07/05/2015	9.26	Call	Bond Future	2,008.2500	2.0082	1,787.2000	1.7872	(11.007)	0	0	0
2014/08/25	R248	07/05/2015	9.24	Call	Bond Future	1,812.4500	1.8125	1,591.4000	1.5914	(12.196)	0	0	0
2014/08/25	R248	07/05/2015	9.25	Call	Bond Future	1,910.4400	1.9104	1,689.3900	1.6894	(11.571)	0	0	0

**Total**

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