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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/08/2014 TO 28/08/2014

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
2014/08/28	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	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
2014/08/28	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	2025	06/11/2014	117.01	Call	Bond Future	917.8100	0.9178	1,135.1400	1.1351	23.679	0	0	0
2014/08/28	2025	06/11/2014			Bond Future	117.9278	117.9278	118.1451	118.1451	0.184	0.0000	0.0000	16
2014/08/28	2025	06/11/2014	116.99	Call	Bond Future	937.8100	0.9378	1,155.1400	1.1551	23.174	0	0	0
2014/08/28	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2025	06/11/2014	117.00	Call	Bond Future	927.8100	0.9278	1,145.1400	1.1451	23.424	0	0	0
2014/08/28	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2025	05/02/2015			Bond Future	118.6715	118.6715	118.8913	118.8913	0.185	0.0000	0.0000	0
2014/08/28	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2025	05/02/2015	118.99	Put	Bond Future	318.5000	0.3185	98.7100	0.0987	(69.008)	0	0	0
2014/08/28	2025	05/02/2015	119.01	Put	Bond Future	338.5000	0.3385	118.7100	0.1187	(64.931)	0	0	0
2014/08/28	2025	05/02/2015	119.00	Put	Bond Future	328.5000	0.3285	108.7100	0.1087	(66.907)	0	0	0
2014/08/28	2030	06/11/2014	9.01	Call	Bond Future	3,922.8300	3.9228	3,719.2500	3.7193	(5.190)	0	0	0
2014/08/28	2030	06/11/2014			Bond Future	8.5161	97.8617	8.5410	97.6582	0.293	0.0000	0.0000	4,188
2014/08/28	2030	06/11/2014	8.99	Call	Bond Future	3,768.5000	3.7685	3,564.9200	3.5649	(5.402)	0	0	0
2014/08/28	2030	06/11/2014	9.00	Call	Bond Future	3,845.7100	3.8457	3,642.1300	3.6421	(5.294)	0	0	0
2014/08/28	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2030	05/02/2015			Bond Future	8.5751	95.4177	8.6009	95.2099	0.301	0.0000	0.0000	0
2014/08/28	2030	05/02/2015	9.25	Call	Bond Future	5,225.1700	5.2252	5,017.4100	5.0174	(3.976)	0	0	0
2014/08/28	2030	05/02/2015	9.24	Call	Bond Future	5,150.7700	5.1508	4,943.0100	4.9430	(4.034)	0	0	0
2014/08/28	2030	05/02/2015	9.26	Call	Bond Future	5,299.4800	5.2995	5,091.7200	5.0917	(3.920)	0	0	0
2014/08/28	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2030	07/05/2015			Bond Future	8.6211	97.0861	8.6481	96.8719	0.313	0.0000	0.0000	0
2014/08/28	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2030	07/05/2015	8.74	Call	Bond Future	938.7000	0.9387	724.4900	0.7245	(22.820)	0	0	0
2014/08/28	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2030	07/05/2015	8.75	Call	Bond Future	1,017.0700	1.0171	802.8600	0.8029	(21.061)	0	0	0
2014/08/28	2030	07/05/2015	8.76	Call	Bond Future	1,095.3400	1.0953	881.1300	0.8811	(19.556)	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
2014/08/28	2037	06/11/2014	9.69	Call	Bond Future	8,652.7100	8.6527	8,365.6900	8.3657	(3.317)	0	0	0
2014/08/28	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2037	06/11/2014			Bond Future	8.7186	100.2262	8.7486	99.9392	0.344	0.0000	0.0000	6,708
2014/08/28	2037	06/11/2014	9.70	Call	Bond Future	8,735.3200	8.7353	8,448.3000	8.4483	(3.286)	0	0	0
2014/08/28	2037	06/11/2014	9.71	Call	Bond Future	8,817.8100	8.8178	8,530.7900	8.5308	(3.255)	0	0	0
2014/08/28	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2037	05/02/2015			Bond Future	8.7752	97.5694	8.8062	97.2769	0.353	0.0000	0.0000	3,280
2014/08/28	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2037	05/02/2015	9.50	Call	Bond Future	6,496.4000	6.4964	6,203.8300	6.2038	(4.504)	0	0	0
2014/08/28	2037	05/02/2015	9.51	Call	Bond Future	6,581.1400	6.5811	6,288.5700	6.2886	(4.446)	0	0	0
2014/08/28	2037	05/02/2015	9.49	Call	Bond Future	6,411.5300	6.4115	6,118.9600	6.1190	(4.563)	0	0	0
2014/08/28	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2037	07/05/2015			Bond Future	8.8202	99.2756	8.8523	98.9751	0.365	0.0000	0.0000	0
2014/08/28	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2037	07/05/2015	9.01	Call	Bond Future	1,752.9500	1.7529	1,452.4000	1.4524	(17.145)	0	0	0
2014/08/28	2037	07/05/2015	8.99	Call	Bond Future	1,570.6200	1.5706	1,270.0700	1.2701	(19.136)	0	0	0
2014/08/28	2037	07/05/2015	9.00	Call	Bond Future	1,661.8500	1.6619	1,361.3000	1.3613	(18.085)	0	0	0
2014/08/28	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2038	06/11/2014	120.01	Call	Bond Future	2,666.9600	2.6670	2,663.6300	2.6636	(0.125)	0	0	0
2014/08/28	2038	06/11/2014			Bond Future	122.6770	122.6770	122.6736	122.6736	(0.003)	0.0000	0.0000	1,804
2014/08/28	2038	06/11/2014	119.99	Call	Bond Future	2,686.9600	2.6870	2,683.6300	2.6836	(0.124)	0	0	0
2014/08/28	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2038	06/11/2014	120.00	Call	Bond Future	2,676.9600	2.6770	2,673.6300	2.6736	(0.124)	0	0	0
2014/08/28	2038	05/02/2015	123.00	Call	Bond Future	352.8800	0.3529	348.2000	0.3482	(1.326)	0	0	0
2014/08/28	2038	05/02/2015			Bond Future	123.3529	123.3529	123.3482	123.3482	(0.004)	0.0000	0.0000	0
2014/08/28	2038	05/02/2015	123.01	Call	Bond Future	342.8800	0.3429	338.2000	0.3382	(1.365)	0	0	0
2014/08/28	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2038	05/02/2015	122.99	Call	Bond Future	362.8800	0.3629	358.2000	0.3582	(1.290)	0	0	0
2014/08/28	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2044	06/11/2014			Bond Future	8.7816	102.0953	8.8116	101.7829	0.342	0.0000	0.0000	1,873
2014/08/28	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2044	06/11/2014	8.99	Call	Bond Future	2,135.2300	2.1352	1,822.7700	1.8228	(14.634)	0	0	0
2014/08/28	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2044	06/11/2014	9.00	Call	Bond Future	2,235.7200	2.2357	1,923.2600	1.9233	(13.976)	0	0	0
2014/08/28	2044	06/11/2014	9.01	Call	Bond Future	2,336.0200	2.3360	2,023.5600	2.0236	(13.376)	0	0	0
2014/08/28	2044	05/02/2015	9.00	Call	Bond Future	1,667.3900	1.6674	1,348.9300	1.3489	(19.099)	0	0	0
2014/08/28	2044	05/02/2015			Bond Future	8.8360	99.3431	8.8670	99.0247	0.350	0.0000	0.0000	0
2014/08/28	2044	05/02/2015	9.01	Call	Bond Future	1,767.5000	1.7675	1,449.0400	1.4490	(18.018)	0	0	0
2014/08/28	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/08/28	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2044	05/02/2015	8.99	Call	Bond Future	1,567.1000	1.5671	1,248.6400	1.2486	(20.322)	0	0	0
2014/08/28	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2044	07/05/2015			Bond Future	8.8794	101.0804	8.9115	100.7535	0.361	0.0000	0.0000	0
2014/08/28	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2044	07/05/2015	9.01	Call	Bond Future	1,319.0000	1.3190	992.1200	0.9921	(24.782)	0	0	0
2014/08/28	2044	07/05/2015	8.99	Call	Bond Future	1,118.9200	1.1189	792.0400	0.7920	(29.214)	0	0	0
2014/08/28	2044	07/05/2015	9.00	Call	Bond Future	1,219.0400	1.2190	892.1600	0.8922	(26.815)	0	0	0
2014/08/28	2046	06/11/2014	104.45	Call	Bond Future	18,149.7100	18.1497	19,257.5800	19.2576	6.104	0	0	0
2014/08/28	2046	06/11/2014			Bond Future	122.5997	122.5997	123.7076	123.7076	0.904	0.0000	0.0000	5,389
2014/08/28	2046	06/11/2014	104.43	Call	Bond Future	18,169.7100	18.1697	19,277.5800	19.2776	6.097	0	0	0
2014/08/28	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2046	06/11/2014	104.44	Call	Bond Future	18,159.7100	18.1597	19,267.5800	19.2676	6.101	0	0	0
2014/08/28	2046	05/02/2015			Bond Future	124.5727	124.5727	125.6971	125.6971	0.903	0.0000	0.0000	0
2014/08/28	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2046	05/02/2015	123.99	Call	Bond Future	582.6800	0.5827	1,707.0600	1.7071	192.967	0	0	0
2014/08/28	2046	05/02/2015	124.01	Call	Bond Future	562.6800	0.5627	1,687.0600	1.6871	199.826	0	0	0
2014/08/28	2046	05/02/2015	124.00	Call	Bond Future	572.6800	0.5727	1,697.0600	1.6971	196.337	0	0	0
2014/08/28	2050	06/11/2014			Bond Future	131.0420	131.0420	132.3375	132.3375	0.989	0.0000	0.0000	2,490
2014/08/28	2050	06/11/2014	126.00	Call	Bond Future	5,042.0300	5.0420	6,337.5500	6.3375	25.694	0	0	0
2014/08/28	2050	06/11/2014	126.01	Call	Bond Future	5,032.0300	5.0320	6,327.5500	6.3275	25.745	0	0	0
2014/08/28	2050	06/11/2014	125.99	Call	Bond Future	5,052.0300	5.0520	6,347.5500	6.3475	25.644	0	0	0
2014/08/28	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2050	05/02/2015			Bond Future	131.7063	131.7063	133.0212	133.0212	0.998	0.0000	0.0000	0
2014/08/28	2050	05/02/2015	130.01	Call	Bond Future	1,696.2700	1.6963	3,011.2000	3.0112	77.519	0	0	0
2014/08/28	2050	05/02/2015	129.99	Call	Bond Future	1,716.2700	1.7163	3,031.2000	3.0312	76.616	0	0	0
2014/08/28	2050	05/02/2015	130.00	Call	Bond Future	1,706.2700	1.7063	3,021.2000	3.0212	77.065	0	0	0
2014/08/28	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	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
2014/08/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	AL12	06/11/2014			Index Future	521.8620	521.8620	520.1870	520.1870	(0.321)	0.0000	0.0000	0
2014/08/28	AL12	05/02/2015			Index Future	530.1960	530.1960	528.4890	528.4890	(0.322)	0.0000	0.0000	0
2014/08/28	AL12	07/05/2015			Index Future	539.4470	539.4470	537.6950	537.6950	(0.325)	0.0000	0.0000	0
2014/08/28	AL37	06/11/2014			Index Future	440.0160	440.0160	439.1640	439.1640	(0.194)	0.0000	0.0000	0
2014/08/28	AL37	05/02/2015			Index Future	447.0420	447.0420	446.1730	446.1730	(0.194)	0.0000	0.0000	0
2014/08/28	AL7T	06/11/2014			Index Future	520.5420	520.5420	519.0410	519.0410	(0.288)	0.0000	0.0000	1
2014/08/28	AL7T	05/02/2015			Index Future	528.8550	528.8550	527.3250	527.3250	(0.289)	0.0000	0.0000	0
2014/08/28	ALBI	06/11/2014			Index Future	473.5240	473.5240	472.2940	472.2940	(0.260)	0.0000	0.0000	585
2014/08/28	ALBI	05/02/2015			Index Future	481.0860	481.0860	479.8320	479.8320	(0.261)	0.0000	0.0000	65
2014/08/28	ALBI	07/05/2015			Index Future	489.4800	489.4800	488.1900	488.1900	(0.264)	0.0000	0.0000	0
2014/08/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	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
2014/08/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/28	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	EL28	06/11/2014			Bond Future	124.1152	124.1152	124.5464	124.5464	0.347	0.0000	0.0000	0
2014/08/28	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	EL28	06/11/2014	122.00	Call	Bond Future	2,115.2500	2.1153	2,546.3800	2.5464	20.382	0	0	0

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2014/08/28	EL28	06/11/2014	122.01	Call	Bond Future	2,105.2500	2.1053	2,536.3800	2.5364	20.479	0	0	0
2014/08/28	EL28	06/11/2014	121.99	Call	Bond Future	2,125.2500	2.1253	2,556.3800	2.5564	20.286	0	0	0
2014/08/28	EL28	05/02/2015	126.00	Call	Bond Future	112.7600	0.1128	549.5900	0.5496	387.398	0	0	0
2014/08/28	EL28	05/02/2015			Bond Future	126.1128	126.1128	126.5496	126.5496	0.346	0.0000	0.0000	0
2014/08/28	EL28	05/02/2015	126.01	Call	Bond Future	102.7600	0.1028	539.5900	0.5396	425.097	0	0	0
2014/08/28	EL28	05/02/2015	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	EL28	05/02/2015	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	EL28	05/02/2015	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	EL28	05/02/2015	125.99	Call	Bond Future	122.7600	0.1228	559.5900	0.5596	355.841	0	0	0
2014/08/28	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	ES33	06/11/2014			Bond Future	9.4083	84.4666	9.4637	84.0460	0.589	0.0000	0.0000	6,220
2014/08/28	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	ES33	06/11/2014	10.29	Call	Bond Future	6,326.2200	6.3262	5,905.5900	5.9056	(6.649)	0	0	0
2014/08/28	ES33	06/11/2014	10.30	Call	Bond Future	6,393.6700	6.3937	5,973.0400	5.9730	(6.579)	0	0	0
2014/08/28	ES33	06/11/2014	10.31	Call	Bond Future	6,461.0200	6.4610	6,040.3900	6.0404	(6.510)	0	0	0
2014/08/28	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	ES33	05/02/2015	10.00	Call	Bond Future	3,688.6400	3.6886	3,260.4600	3.2605	(11.608)	0	0	0
2014/08/28	ES33	05/02/2015			Bond Future	9.4912	85.8157	9.5485	85.3875	0.603	0.0000	0.0000	0
2014/08/28	ES33	05/02/2015	10.01	Call	Bond Future	3,758.6000	3.7586	3,330.4200	3.3304	(11.392)	0	0	0
2014/08/28	ES33	05/02/2015	9.99	Call	Bond Future	3,618.5900	3.6186	3,190.4100	3.1904	(11.833)	0	0	0
2014/08/28	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	ES33	07/05/2015			Bond Future	9.5569	83.5239	9.6163	83.0858	0.621	0.0000	0.0000	0
2014/08/28	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	ES33	07/05/2015	9.76	Call	Bond Future	1,484.5200	1.4845	1,046.4200	1.0464	(29.511)	0	0	0
2014/08/28	ES33	07/05/2015	9.74	Call	Bond Future	1,340.1300	1.3401	902.0300	0.9020	(32.691)	0	0	0
2014/08/28	ES33	07/05/2015	9.75	Call	Bond Future	1,412.3700	1.4124	974.2700	0.9743	(31.019)	0	0	0
2014/08/28	GOVI	06/11/2014	449.01	Call	GOVI	227,430.0000	22.7430	215,570.0000	21.5570	(5.215)	0	0	0
2014/08/28	GOVI	06/11/2014			GOVI	471.7530	471.7530	470.5670	470.5670	(0.251)	0.0000	0.0000	394
2014/08/28	GOVI	06/11/2014	448.99	Call	GOVI	227,630.0000	22.7630	215,770.0000	21.5770	(5.210)	0	0	0
2014/08/28	GOVI	06/11/2014	449.00	Call	GOVI	227,530.0000	22.7530	215,670.0000	21.5670	(5.212)	0	0	0
2014/08/28	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	GOVI	05/02/2015	459.99	Call	GOVI	192,970.0000	19.2970	180,870.0000	18.0870	(6.270)	0	0	0
2014/08/28	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	GOVI	05/02/2015			GOVI	479.2870	479.2870	478.0770	478.0770	(0.252)	0.0000	0.0000	45
2014/08/28	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	GOVI	05/02/2015	460.00	Call	GOVI	192,870.0000	19.2870	180,770.0000	18.0770	(6.274)	0	0	0
2014/08/28	GOVI	05/02/2015	460.01	Call	GOVI	192,770.0000	19.2770	180,670.0000	18.0670	(6.277)	0	0	0
2014/08/28	GOVI	07/05/2015	449.99	Call	GOVI	376,600.0000	37.6600	364,150.0000	36.4150	(3.306)	0	0	0
2014/08/28	GOVI	07/05/2015			GOVI	487.6500	487.6500	486.4050	486.4050	(0.255)	0.0000	0.0000	0

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2014/08/28	GOVI	07/05/2015	450.00	Call	GOVI	376,500.0000		37.6500	364,050.0000	36.4050	(3.307)	0	0	0
2014/08/28	GOVI	07/05/2015	450.01	Call	GOVI	376,400.0000		37.6400	363,950.0000	36.3950	(3.308)	0	0	0
2014/08/28	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/08/28	ICAA	06/11/2014			Can-Do Interest Rate	144.5963		144.5963	144.7549	144.7549	0.110	0.0000	0.0000	571
2014/08/28	IGOV	06/11/2014			Index Future	219.4520		219.4520	219.9450	219.9450	0.225	0.0000	0.0000	1,194
2014/08/28	IGOV	05/02/2015			Index Future	222.9830		222.9830	223.4820	223.4820	0.224	0.0000	0.0000	0
2014/08/28	IGOV	07/05/2015			Index Future	226.9000		226.9000	227.4010	227.4010	0.221	0.0000	0.0000	0
2014/08/28	ILBI	06/11/2014			Index Future	594.3660		594.3660	595.7350	595.7350	0.230	0.0000	0.0000	0
2014/08/28	ILBI	05/02/2015			Index Future	603.8290		603.8290	605.2180	605.2180	0.230	0.0000	0.0000	157
2014/08/28	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/28	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/08/28	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/28	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/28	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/28	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/28	JBAF	17/09/2014			Jibar Tradeable Future	6.1000		93.9000	6.1000	93.9000	0.000	0.0000	0.0000	33,000
2014/08/28	JBAF	15/10/2014			Jibar Tradeable Future	6.1700		93.8300	6.1800	93.8200	0.162	0.0000	0.0000	0
2014/08/28	JBAF	19/11/2014			Jibar Tradeable Future	6.2000		93.8000	6.2100	93.7900	0.161	0.0000	0.0000	0
2014/08/28	JBAF	17/12/2014			Jibar Tradeable Future	6.2400		93.7600	6.2800	93.7200	0.641	0.0000	0.0000	0
2014/08/28	JBAF	21/01/2015			Jibar Tradeable Future	6.2900		93.7100	6.3300	93.6700	0.636	0.0000	0.0000	0
2014/08/28	JBAF	18/02/2015			Jibar Tradeable Future	6.3400		93.6600	6.3900	93.6100	0.789	0.0000	0.0000	0
2014/08/28	JBAF	18/03/2015			Jibar Tradeable Future	6.3900		93.6100	6.4500	93.5500	0.939	0.0000	0.0000	2,850
2014/08/28	JBAF	17/06/2015			Jibar Tradeable Future	6.5200		93.4800	6.5900	93.4100	1.074	0.0000	0.0000	5,000
2014/08/28	JBAF	16/09/2015			Jibar Tradeable Future	6.6300		93.3700	6.7400	93.2600	1.659	0.0000	0.0000	0
2014/08/28	JBAF	15/12/2015			Jibar Tradeable Future	6.7900		93.2100	6.9000	93.1000	1.620	0.0000	0.0000	0
2014/08/28	JBAF	16/03/2016			Jibar Tradeable Future	6.9500		93.0500	7.0500	92.9500	1.439	0.0000	0.0000	0
2014/08/28	JBAF	15/06/2016			Jibar Tradeable Future	7.1000		92.9000	7.2000	92.8000	1.408	0.0000	0.0000	0
2014/08/28	R023	06/11/2014			Bond Future	7.7985		101.2316	7.8442	100.9566	0.587	0.0000	0.0000	8,834
2014/08/28	R023	06/11/2014	8.59	Put	Bond Future	128.0100		0.1280	148.0100	0.1480	15.624	0	0	0
2014/08/28	R023	06/11/2014	8.61	Put	Bond Future	119.0500		0.1190	137.8000	0.1378	15.750	0	0	0
2014/08/28	R023	06/11/2014	8.59	Call	Bond Future	4,751.5900		4.7516	4,496.6400	4.4966	(5.366)	0	0	0
2014/08/28	R023	06/11/2014	8.60	Put	Bond Future	123.4600		0.1235	142.8300	0.1428	15.689	0	0	0



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2014/08/28	R023	06/11/2014	8.60	Call	Bond Future	4,803.6900	4.8037	4,548.1100	4.5481	(5.320)	0	0	0
2014/08/28	R023	06/11/2014	8.61	Call	Bond Future	4,855.8900	4.8559	4,599.6900	4.5997	(5.276)	0	0	0
2014/08/28	R023	05/02/2015			Bond Future	7.8579	102.8482	7.9058	102.5679	0.610	0.0000	0.0000	0
2014/08/28	R023	05/02/2015	8.74	Put	Bond Future	477.9200	0.4779	521.3600	0.5214	9.089	0	0	0
2014/08/28	R023	05/02/2015	8.75	Call	Bond Future	5,527.6900	5.5277	5,290.1100	5.2901	(4.298)	0	0	0
2014/08/28	R023	05/02/2015	8.76	Call	Bond Future	5,573.7000	5.5737	5,335.4400	5.3354	(4.275)	0	0	0
2014/08/28	R023	05/02/2015	8.74	Call	Bond Future	5,481.7900	5.4818	5,244.9000	5.2449	(4.321)	0	0	0
2014/08/28	R023	05/02/2015	8.76	Put	Bond Future	460.1300	0.4601	502.2000	0.5022	9.143	0	0	0
2014/08/28	R023	05/02/2015	8.75	Put	Bond Future	468.9500	0.4690	511.7000	0.5117	9.116	0	0	0
2014/08/28	R023	07/05/2015	8.14	Call	Bond Future	3,412.6400	3.4126	3,237.7600	3.2378	(5.124)	0	0	0
2014/08/28	R023	07/05/2015	8.15	Put	Bond Future	1,972.3000	1.9723	2,084.5700	2.0846	5.692	0	0	0
2014/08/28	R023	07/05/2015			Bond Future	7.8898	100.7165	7.9403	100.4283	0.640	0.0000	0.0000	0
2014/08/28	R023	07/05/2015	8.15	Call	Bond Future	3,446.1200	3.4461	3,270.2900	3.2703	(5.102)	0	0	0
2014/08/28	R023	07/05/2015	8.16	Call	Bond Future	3,479.7600	3.4798	3,302.9900	3.3030	(5.080)	0	0	0
2014/08/28	R023	07/05/2015	8.14	Put	Bond Future	1,994.9400	1.9949	2,108.1600	2.1082	5.675	0	0	0
2014/08/28	R023	07/05/2015	8.16	Put	Bond Future	1,949.8500	1.9499	2,061.1800	2.0612	5.710	0	0	0
2014/08/28	R023	06/08/2015	9.07	Put	Bond Future	906.6700	0.9067	962.1300	0.9621	6.117	0	0	911
2014/08/28	R023	06/08/2015	8.24	Call	Bond Future	4,069.8300	4.0698	3,889.3700	3.8894	(4.434)	0	0	0
2014/08/28	R023	06/08/2015			Bond Future	7.8957	102.6508	7.9479	102.3600	0.661	0.0000	0.0000	0
2014/08/28	R023	06/08/2015	9.07	Call	Bond Future	7,195.8500	7.1959	6,960.5200	6.9605	(3.270)	0	0	0
2014/08/28	R023	06/08/2015	8.26	Put	Bond Future	2,129.9500	2.1300	2,238.6900	2.2387	5.105	0	0	0
2014/08/28	R023	06/08/2015	8.25	Put	Bond Future	2,150.8200	2.1508	2,260.3500	2.2603	5.092	0	0	0
2014/08/28	R023	06/08/2015	8.24	Put	Bond Future	2,171.8500	2.1719	2,282.1800	2.2822	5.080	0	0	0
2014/08/28	R023	06/08/2015	8.25	Call	Bond Future	4,103.2500	4.1032	3,921.9900	3.9220	(4.417)	0	0	0
2014/08/28	R023	06/08/2015	8.26	Call	Bond Future	4,136.7800	4.1368	3,954.7300	3.9547	(4.401)	0	0	0
2014/08/28	R157	06/11/2014	6.19	Put	Bond Future	445.4800	0.4455	512.6600	0.5127	15.080	0	0	0
2014/08/28	R157	06/11/2014			Bond Future	6.6503	107.6256	6.7487	107.5424	1.480	0.0000	0.0000	0
2014/08/28	R157	06/11/2014	6.21	Put	Bond Future	432.0500	0.4320	498.4000	0.4984	15.357	0	0	0
2014/08/28	R157	06/11/2014	6.20	Put	Bond Future	438.7400	0.4387	505.5100	0.5055	15.219	0	0	0
2014/08/28	R157	06/11/2014	6.21	Call	Bond Future	58.6600	0.0587	41.8200	0.0418	(28.708)	0	0	0
2014/08/28	R157	06/11/2014	6.19	Call	Bond Future	55.0800	0.0551	39.0700	0.0391	(29.067)	0	0	0
2014/08/28	R157	06/11/2014	6.20	Call	Bond Future	56.8500	0.0568	40.4300	0.0404	(28.883)	0	0	0
2014/08/28	R157	05/02/2015	8.74	Call	Bond Future	1,182.2400	1.1822	1,102.3200	1.1023	(6.760)	0	0	0
2014/08/28	R157	05/02/2015	8.75	Put	Bond Future	20.6200	0.0206	26.2200	0.0262	27.158	0	0	0
2014/08/28	R157	05/02/2015			Bond Future	6.7608	109.3447	6.9053	109.2591	2.137	0.0000	0.0000	0
2014/08/28	R157	05/02/2015	8.74	Put	Bond Future	20.9900	0.0210	26.6700	0.0267	27.061	0	0	0
2014/08/28	R157	05/02/2015	8.76	Put	Bond Future	20.2600	0.0203	25.7700	0.0258	27.196	0	0	0
2014/08/28	R157	05/02/2015	8.75	Call	Bond Future	1,187.6800	1.1877	1,107.6800	1.1077	(6.736)	0	0	0
2014/08/28	R157	05/02/2015	8.76	Call	Bond Future	1,193.1200	1.1931	1,113.0300	1.1130	(6.713)	0	0	0
2014/08/28	R186	06/11/2014	7.70	Call	Bond Future	0.0000	0.0000	686.9000	0.6869	100.000	0	0	1,000
2014/08/28	R186	06/11/2014	8.14	Call	Bond Future	2,465.9200	2.4659	2,200.7100	2.2007	(10.755)	0	0	0
2014/08/28	R186	06/11/2014	8.15	Put	Bond Future	1,391.5300	1.3915	1,560.6000	1.5606	12.150	0	0	0
2014/08/28	R186	06/11/2014	8.53	Call	Bond Future	4,786.6700	4.7867	4,423.3200	4.4233	(7.591)	0	0	0
2014/08/28	R186	06/11/2014			Bond Future	8.0189	123.0839	8.0697	122.6466	0.633	0.0000	0.0000	47,697
2014/08/28	R186	06/11/2014	7.80	Put	Bond Future	3,003.5400	3.0035	3,283.0600	3.2831	9.306	0	0	0
2014/08/28	R186	06/11/2014	8.30	Call	Bond Future	3,336.4500	3.3364	3,025.5200	3.0255	(9.319)	0	0	100

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2014/08/28	R186	06/11/2014	8.50	Call	Bond Future	4,586.6700	4.5867	4,229.1700	4.2292	(7.794)	0	0	0
2014/08/28	R186	06/11/2014	9.17	Call	Bond Future	9,443.1900	9.4432	9,015.5400	9.0155	(4.529)	0	0	0
2014/08/28	R186	06/11/2014	7.70	Put	Bond Future	0.0000	0.0000	3,923.9300	3.9239	100.000	0	0	0
2014/08/28	R186	06/11/2014	8.15	Call	Bond Future	2,516.4300	2.5164	2,248.1900	2.2482	(10.660)	0	0	0
2014/08/28	R186	06/11/2014	8.45	Put	Bond Future	614.9700	0.6150	705.1900	0.7052	14.671	0	0	6,000
2014/08/28	R186	06/11/2014	8.53	Put	Bond Future	482.4100	0.4824	556.3700	0.5564	15.331	0	0	100
2014/08/28	R186	06/11/2014	8.00	Call	Bond Future	1,817.5600	1.8176	1,596.2700	1.5963	(12.175)	0	0	1,500
2014/08/28	R186	06/11/2014	8.16	Call	Bond Future	2,567.4800	2.5675	2,296.2300	2.2962	(10.565)	0	0	0
2014/08/28	R186	06/11/2014	8.60	Put	Bond Future	386.7600	0.3868	448.2700	0.4483	15.904	0	0	30
2014/08/28	R186	06/11/2014	8.50	Put	Bond Future	529.0600	0.5291	608.8700	0.6089	15.085	0	0	7,000
2014/08/28	R186	06/11/2014	7.80	Call	Bond Future	1,091.3300	1.0913	933.5400	0.9335	(14.459)	0	0	100
2014/08/28	R186	06/11/2014	8.30	Put	Bond Future	942.1300	0.9421	1,068.5100	1.0685	13.414	0	0	70
2014/08/28	R186	06/11/2014	9.17	Put	Bond Future	48.0400	0.0480	57.7000	0.0577	20.108	0	0	2,010
2014/08/28	R186	06/11/2014	8.14	Put	Bond Future	1,426.3300	1.4263	1,598.4300	1.5984	12.066	0	0	0
2014/08/28	R186	06/11/2014	8.60	Call	Bond Future	5,263.6900	5.2637	4,887.8900	4.8879	(7.139)	0	0	0
2014/08/28	R186	06/11/2014	8.00	Put	Bond Future	1,981.2500	1.9813	2,197.2700	2.1973	10.903	0	0	0
2014/08/28	R186	06/11/2014	8.16	Put	Bond Future	1,357.3600	1.3574	1,523.4200	1.5234	12.234	0	0	0
2014/08/28	R186	06/11/2014	8.45	Call	Bond Future	4,259.8600	4.2599	3,912.7700	3.9128	(8.148)	0	0	0
2014/08/28	R186	05/02/2015	9.00	Call	Bond Future	8,142.7100	8.1427	7,762.2600	7.7623	(4.672)	0	0	0
2014/08/28	R186	05/02/2015			Bond Future	8.0731	119.7532	8.1258	119.3078	0.653	0.0000	0.0000	540
2014/08/28	R186	05/02/2015	8.75	Call	Bond Future	6,556.9300	6.5569	6,206.4200	6.2064	(5.346)	0	0	0
2014/08/28	R186	05/02/2015	8.76	Call	Bond Future	6,618.4300	6.6184	6,266.5700	6.2666	(5.316)	0	0	0
2014/08/28	R186	05/02/2015	8.74	Call	Bond Future	6,495.8700	6.4959	6,146.7400	6.1467	(5.375)	0	0	0
2014/08/28	R186	05/02/2015	8.76	Put	Bond Future	991.4000	0.9914	1,084.9700	1.0850	9.438	0	0	0
2014/08/28	R186	05/02/2015	8.75	Put	Bond Future	1,009.1400	1.0091	1,104.0600	1.1041	9.406	0	0	0
2014/08/28	R186	05/02/2015	9.00	Put	Bond Future	637.0900	0.6371	702.0700	0.7021	10.200	0	0	9,600
2014/08/28	R186	05/02/2015	8.74	Put	Bond Future	1,027.3900	1.0274	1,123.6900	1.1237	9.373	0	0	0
2014/08/28	R186	07/05/2015			Bond Future	8.1091	121.8461	8.1641	121.3895	0.679	0.0000	0.0000	0
2014/08/28	R186	07/05/2015	8.25	Call	Bond Future	4,415.4800	4.4155	4,154.7000	4.1547	(5.906)	0	0	0
2014/08/28	R186	07/05/2015	8.24	Put	Bond Future	3,288.3100	3.2883	3,485.7400	3.4857	6.004	0	0	0
2014/08/28	R186	07/05/2015	8.26	Put	Bond Future	3,214.8600	3.2149	3,409.1800	3.4092	6.044	0	0	0
2014/08/28	R186	07/05/2015	8.25	Put	Bond Future	3,251.4200	3.2514	3,447.3000	3.4473	6.024	0	0	0
2014/08/28	R186	07/05/2015	8.26	Call	Bond Future	4,460.9300	4.4609	4,198.5900	4.1986	(5.881)	0	0	0
2014/08/28	R186	07/05/2015	8.24	Call	Bond Future	4,370.2800	4.3703	4,111.0500	4.1111	(5.932)	0	0	0
2014/08/28	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R197	06/11/2014			Bond Future	288.1383	288.1383	288.7805	288.7805	0.223	0.0000	0.0000	939
2014/08/28	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R197	06/11/2014	285.00	Call	Bond Future	3,138.2900	3.1383	3,780.5100	3.7805	20.464	0	0	0
2014/08/28	R197	06/11/2014	285.01	Call	Bond Future	3,128.2900	3.1283	3,770.5100	3.7705	20.529	0	0	0
2014/08/28	R197	06/11/2014	284.99	Call	Bond Future	3,148.2900	3.1483	3,790.5100	3.7905	20.399	0	0	0
2014/08/28	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R197	05/02/2015	288.99	Put	Bond Future	2,216.9800	2.2170	1,567.1700	1.5672	(29.311)	0	0	0
2014/08/28	R197	05/02/2015			Bond Future	286.7730	286.7730	287.4228	287.4228	0.227	0.0000	0.0000	0
2014/08/28	R197	05/02/2015	289.01	Put	Bond Future	2,236.9800	2.2370	1,587.1700	1.5872	(29.049)	0	0	0
2014/08/28	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R197	05/02/2015	289.00	Put	Bond Future	2,226.9800	2.2270	1,577.1700	1.5772	(29.179)	0	0	0
2014/08/28	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/08/28	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R202	06/11/2014	226.99	Call	Bond Future	5,237.0300		5.2370	5,229.9800	5.2300	0	0	0
2014/08/28	R202	06/11/2014			Bond Future	232.2270	232.2270		232.2200	232.2200	0.0000	0.0000	47,047
2014/08/28	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R202	06/11/2014	227.00	Call	Bond Future	5,227.0300		5.2270	5,219.9800	5.2200	0	0	0
2014/08/28	R202	06/11/2014	227.01	Call	Bond Future	5,217.0300		5.2170	5,209.9800	5.2100	0	0	0
2014/08/28	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R202	05/02/2015			Bond Future	232.7757	232.7757		232.7666	232.7666	0.0000	0.0000	0
2014/08/28	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R202	05/02/2015	232.99	Put	Bond Future	214.3100	0.2143	223.3600	0.2234	4.223	0	0	0
2014/08/28	R202	05/02/2015	233.01	Put	Bond Future	234.3100	0.2343	243.3600	0.2434	3.862	0	0	0
2014/08/28	R202	05/02/2015	233.00	Put	Bond Future	224.3100	0.2243	233.3600	0.2334	4.035	0	0	0
2014/08/28	R203	06/11/2014	6.86	Call	Bond Future	591.0400		0.5910	482.4600	0.4825	0	0	0
2014/08/28	R203	06/11/2014			Bond Future	6.7793	105.0293		6.8542	104.8343	0.0000	0.0000	14,059
2014/08/28	R203	06/11/2014	6.84	Call	Bond Future	561.6000		0.5616	456.3800	0.4564	0	0	45
2014/08/28	R203	06/11/2014	6.98	Call	Bond Future	785.8900		0.7859	657.9100	0.6579	0	0	14
2014/08/28	R203	06/11/2014	6.85	Call	Bond Future	576.2100		0.5762	469.3000	0.4693	0	0	0
2014/08/28	R203	06/11/2014	6.98	Put	Bond Future	264.3100		0.2643	331.3000	0.3313	0	0	0
2014/08/28	R203	06/11/2014	6.84	Put	Bond Future	403.6000		0.4036	493.3500	0.4934	0	0	0
2014/08/28	R203	06/11/2014	6.86	Put	Bond Future	381.0000		0.3810	467.3900	0.4674	0	0	0
2014/08/28	R203	06/11/2014	6.85	Put	Bond Future	392.1900		0.3922	480.2500	0.4802	0	0	0
2014/08/28	R203	05/02/2015	7.69	Call	Bond Future	2,175.6100		2.1756	2,003.5700	2.0036	0	0	55
2014/08/28	R203	05/02/2015			Bond Future	6.8202	106.7067		6.9036	106.5076	0.0000	0.0000	0
2014/08/28	R203	05/02/2015	8.34	Put	Bond Future	21.8400		0.0218	27.9400	0.0279	0	0	0
2014/08/28	R203	05/02/2015	8.35	Call	Bond Future	3,596.3400		3.5963	3,403.1300	3.4031	0	0	0
2014/08/28	R203	05/02/2015	8.36	Call	Bond Future	3,618.5200		3.6185	3,425.1500	3.4251	0	0	0
2014/08/28	R203	05/02/2015	8.34	Call	Bond Future	3,574.1600		3.5742	3,381.1300	3.3811	0	0	0
2014/08/28	R203	05/02/2015	8.36	Put	Bond Future	20.4900		0.0205	26.2500	0.0263	0	0	0
2014/08/28	R203	05/02/2015	7.69	Put	Bond Future	123.4600		0.1235	150.5500	0.1505	0	0	0
2014/08/28	R203	05/02/2015	8.35	Put	Bond Future	21.1600		0.0212	27.0800	0.0271	0	0	0
2014/08/28	R203	07/05/2015			Bond Future	6.7892	104.4005		6.8838	104.1949	0.0000	0.0000	0
2014/08/28	R203	07/05/2015	7.24	Put	Bond Future	467.3700		0.4674	535.7800	0.5358	0	0	0
2014/08/28	R203	07/05/2015	7.26	Put	Bond Future	454.2200		0.4542	521.1900	0.5212	0	0	0
2014/08/28	R203	07/05/2015	7.25	Put	Bond Future	460.6000		0.4606	528.2900	0.5283	0	0	0
2014/08/28	R203	07/05/2015	7.25	Call	Bond Future	1,457.4200		1.4574	1,319.4900	1.3195	0	0	0
2014/08/28	R203	07/05/2015	7.26	Call	Bond Future	1,472.5300		1.4725	1,333.8800	1.3339	0	0	0
2014/08/28	R203	07/05/2015	7.24	Call	Bond Future	1,442.6900		1.4427	1,305.4800	1.3055	0	0	0
2014/08/28	R204	06/11/2014	7.99	Put	Bond Future	33.8100		0.0338	40.6900	0.0407	0	0	1,270
2014/08/28	R204	06/11/2014			Bond Future	7.1274	106.1755		7.1742	106.0081	0.0000	0.0000	13,177
2014/08/28	R204	06/11/2014	6.99	Put	Bond Future	964.6300		0.9646	1,065.1100	1.0651	0	0	0
2014/08/28	R204	06/11/2014	7.01	Put	Bond Future	921.7100		0.9217	1,019.4500	1.0194	0	0	0
2014/08/28	R204	06/11/2014	6.99	Call	Bond Future	472.0500		0.4720	405.1400	0.4051	0	0	0

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2014/08/28	R204	06/11/2014	7.00	Put	Bond Future	943.0200	0.9430	1,042.1400	1.0421	10.511	0	0	0
2014/08/28	R204	06/11/2014	7.99	Call	Bond Future	3,062.6200	3.0626	2,902.1100	2.9021	(5.241)	0	0	0
2014/08/28	R204	06/11/2014	7.00	Call	Bond Future	486.3900	0.4864	418.1200	0.4181	(14.036)	0	0	0
2014/08/28	R204	06/11/2014	7.01	Call	Bond Future	501.0300	0.5010	431.3800	0.4314	(13.901)	0	0	0
2014/08/28	R204	05/02/2015			Bond Future	7.1779	103.8359	7.2287	103.6648	0.707	0.0000	0.0000	0
2014/08/28	R204	05/02/2015	8.25	Call	Bond Future	3,676.0200	3.6760	3,521.0300	3.5210	(4.216)	0	0	0
2014/08/28	R204	05/02/2015	8.26	Call	Bond Future	3,705.2900	3.7053	3,549.9900	3.5500	(4.191)	0	0	0
2014/08/28	R204	05/02/2015	8.24	Call	Bond Future	3,646.8000	3.6468	3,492.1400	3.4921	(4.241)	0	0	0
2014/08/28	R204	05/02/2015	8.26	Put	Bond Future	129.3900	0.1294	145.2000	0.1452	12.219	0	0	0
2014/08/28	R204	05/02/2015	8.25	Put	Bond Future	132.4600	0.1325	148.5800	0.1486	12.170	0	0	0
2014/08/28	R204	05/02/2015	8.24	Put	Bond Future	135.5900	0.1356	152.0400	0.1520	12.132	0	0	0
2014/08/28	R204	07/05/2015	7.51	Put	Bond Future	900.5100	0.9005	966.2000	0.9662	7.295	0	0	0
2014/08/28	R204	07/05/2015			Bond Future	7.1882	105.6502	7.2439	105.4732	0.775	0.0000	0.0000	0
2014/08/28	R204	07/05/2015	7.50	Put	Bond Future	912.0900	0.9121	978.3900	0.9784	7.269	0	0	0
2014/08/28	R204	07/05/2015	7.49	Call	Bond Future	1,878.3800	1.8784	1,768.2300	1.7682	(5.864)	0	0	0
2014/08/28	R204	07/05/2015	7.50	Call	Bond Future	1,898.1300	1.8981	1,787.3600	1.7874	(5.836)	0	0	0
2014/08/28	R204	07/05/2015	7.51	Call	Bond Future	1,917.9700	1.9180	1,806.5900	1.8066	(5.807)	0	0	0
2014/08/28	R204	07/05/2015	7.49	Put	Bond Future	923.7800	0.9238	990.7000	0.9907	7.244	0	0	0
2014/08/28	R204	06/08/2015	7.74	Call	Bond Future	2,530.5300	2.5305	2,407.9100	2.4079	(4.846)	0	0	0
2014/08/28	R204	06/08/2015	7.75	Put	Bond Future	761.3300	0.7613	815.7500	0.8158	7.148	0	0	0
2014/08/28	R204	06/08/2015			Bond Future	7.1442	103.6378	7.2037	103.4602	0.833	0.0000	0.0000	0
2014/08/28	R204	06/08/2015	8.41	Call	Bond Future	4,038.2900	4.0383	3,889.2600	3.8893	(3.690)	0	0	0
2014/08/28	R204	06/08/2015	7.74	Put	Bond Future	770.0800	0.7701	824.9700	0.8250	7.128	0	0	0
2014/08/28	R204	06/08/2015	7.76	Put	Bond Future	752.6600	0.7527	806.6000	0.8066	7.167	0	0	0
2014/08/28	R204	06/08/2015	8.41	Put	Bond Future	342.3000	0.3423	370.7800	0.3708	8.320	0	0	699
2014/08/28	R204	06/08/2015	7.75	Call	Bond Future	2,551.0100	2.5510	2,427.9200	2.4279	(4.825)	0	0	0
2014/08/28	R204	06/08/2015	7.76	Call	Bond Future	2,571.5600	2.5716	2,447.9900	2.4480	(4.805)	0	0	0
2014/08/28	R207	06/11/2014	7.36	Put	Bond Future	899.0800	0.8991	1,008.2500	1.0083	12.142	0	0	0
2014/08/28	R207	06/11/2014			Bond Future	7.3769	101.7914	7.4285	101.5736	0.699	0.0000	0.0000	36,237
2014/08/28	R207	06/11/2014	7.35	Put	Bond Future	920.7800	0.9208	1,031.6700	1.0317	12.043	0	0	0
2014/08/28	R207	06/11/2014	7.36	Call	Bond Future	827.5700	0.8276	718.9500	0.7189	(13.125)	0	0	0
2014/08/28	R207	06/11/2014	7.34	Call	Bond Future	786.6500	0.7867	681.4700	0.6815	(13.371)	0	0	0
2014/08/28	R207	06/11/2014	7.35	Call	Bond Future	806.9500	0.8069	700.0500	0.7000	(13.247)	0	0	0
2014/08/28	R207	06/11/2014	7.34	Put	Bond Future	942.8200	0.9428	1,055.4300	1.0554	11.944	0	0	0
2014/08/28	R207	05/02/2015	8.49	Put	Bond Future	199.0500	0.1991	223.2500	0.2232	12.158	0	0	0
2014/08/28	R207	05/02/2015			Bond Future	7.4313	99.7758	7.4863	99.5535	0.740	0.0000	0.0000	0
2014/08/28	R207	05/02/2015	8.51	Put	Bond Future	190.7600	0.1908	214.0800	0.2141	12.225	0	0	0
2014/08/28	R207	05/02/2015	8.50	Call	Bond Future	4,407.7800	4.4078	4,209.2400	4.2092	(4.504)	0	0	0
2014/08/28	R207	05/02/2015	8.51	Call	Bond Future	4,442.0500	4.4420	4,243.0800	4.2431	(4.479)	0	0	0
2014/08/28	R207	05/02/2015	8.49	Call	Bond Future	4,373.5600	4.3736	4,175.4700	4.1755	(4.529)	0	0	0
2014/08/28	R207	05/02/2015	8.50	Put	Bond Future	194.8700	0.1949	218.6200	0.2186	12.188	0	0	0
2014/08/28	R207	07/05/2015			Bond Future	7.4579	101.5195	7.5172	101.2905	0.794	0.0000	0.0000	0
2014/08/28	R207	07/05/2015	8.25	Call	Bond Future	3,653.8700	3.6539	3,478.8100	3.4788	(4.791)	0	0	0
2014/08/28	R207	07/05/2015	7.73	Call	Bond Future	2,295.8900	2.2959	2,156.5500	2.1566	(6.069)	0	0	66
2014/08/28	R207	07/05/2015	8.24	Put	Bond Future	653.4000	0.6534	707.9600	0.7080	8.350	0	0	0
2014/08/28	R207	07/05/2015	8.26	Put	Bond Future	636.0500	0.6360	689.4400	0.6894	8.394	0	0	0
2014/08/28	R207	07/05/2015	7.73	Put	Bond Future	1,249.5700	1.2496	1,339.2600	1.3393	7.178	0	0	0

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2014/08/28	R207	07/05/2015	8.25	Put	Bond Future	644.6800	0.6447	698.6500	0.6986	8.372	0	0	0
2014/08/28	R207	07/05/2015	8.26	Call	Bond Future	3,682.5200	3.6825	3,506.8800	3.5069	(4.770)	0	0	0
2014/08/28	R207	07/05/2015	8.24	Call	Bond Future	3,625.3000	3.6253	3,450.8300	3.4508	(4.813)	0	0	0
2014/08/28	R208	06/11/2014	7.46	Call	Bond Future	785.1300	0.7851	686.5300	0.6865	(12.558)	0	0	0
2014/08/28	R208	06/11/2014			Bond Future	7.5629	96.7107	7.6089	96.4869	0.609	0.0000	0.0000	16,437
2014/08/28	R208	06/11/2014	7.44	Call	Bond Future	744.0100	0.7440	648.8400	0.6488	(12.791)	0	0	0
2014/08/28	R208	06/11/2014	7.45	Call	Bond Future	764.3900	0.7644	667.5000	0.6675	(12.675)	0	0	0
2014/08/28	R208	06/11/2014	7.44	Put	Bond Future	1,344.3800	1.3444	1,473.0000	1.4730	9.567	0	0	0
2014/08/28	R208	06/11/2014	8.50	Put	Bond Future	47.8000	0.0478	56.4400	0.0564	18.075	0	0	1,520
2014/08/28	R208	06/11/2014	7.46	Put	Bond Future	1,287.4600	1.2875	1,412.6500	1.4126	9.724	0	0	0
2014/08/28	R208	06/11/2014	7.45	Put	Bond Future	1,315.7300	1.3157	1,442.6300	1.4426	9.645	0	0	0
2014/08/28	R208	06/11/2014	8.50	Call	Bond Future	4,479.8700	4.4799	4,264.7200	4.2647	(4.803)	0	0	0
2014/08/28	R208	05/02/2015	8.51	Call	Bond Future	4,418.6400	4.4186	4,223.5800	4.2236	(4.414)	0	0	0
2014/08/28	R208	05/02/2015			Bond Future	7.6195	98.2555	7.6681	98.0272	0.638	0.0000	0.0000	0
2014/08/28	R208	05/02/2015	8.49	Call	Bond Future	4,343.2200	4.3432	4,149.3100	4.1493	(4.465)	0	0	0
2014/08/28	R208	05/02/2015	8.51	Put	Bond Future	337.6800	0.3377	370.9300	0.3709	9.847	0	0	0
2014/08/28	R208	05/02/2015	8.50	Put	Bond Future	344.5500	0.3445	378.3800	0.3784	9.819	0	0	0
2014/08/28	R208	05/02/2015	8.49	Put	Bond Future	351.5500	0.3516	385.9500	0.3859	9.785	0	0	0
2014/08/28	R208	05/02/2015	8.50	Call	Bond Future	4,380.8800	4.3809	4,186.4000	4.1864	(4.439)	0	0	0
2014/08/28	R208	07/05/2015	8.01	Call	Bond Future	2,941.6000	2.9416	2,790.2900	2.7903	(5.144)	0	0	0
2014/08/28	R208	07/05/2015			Bond Future	7.6483	96.5698	7.7000	96.3347	0.677	0.0000	0.0000	0
2014/08/28	R208	07/05/2015	7.99	Call	Bond Future	2,884.8700	2.8849	2,735.0900	2.7351	(5.192)	0	0	0
2014/08/28	R208	07/05/2015	8.00	Call	Bond Future	2,913.0200	2.9130	2,762.4700	2.7625	(5.168)	0	0	0
2014/08/28	R208	07/05/2015	7.99	Put	Bond Future	1,345.2000	1.3452	1,430.5200	1.4305	6.343	0	0	0
2014/08/28	R208	07/05/2015	8.01	Put	Bond Future	1,312.7600	1.3128	1,396.5500	1.3966	6.383	0	0	0
2014/08/28	R208	07/05/2015	8.00	Put	Bond Future	1,328.7500	1.3288	1,413.3000	1.4133	6.363	0	0	0
2014/08/28	R208	06/08/2015			Bond Future	7.6446	98.4253	7.6985	98.1884	0.705	0.0000	0.0000	0
2014/08/28	R208	06/08/2015	8.00	Call	Bond Future	3,144.7800	3.1448	2,997.1100	2.9971	(4.696)	0	0	0
2014/08/28	R208	06/08/2015	8.01	Call	Bond Future	3,171.5800	3.1716	3,023.2400	3.0232	(4.677)	0	0	0
2014/08/28	R208	06/08/2015	8.85	Call	Bond Future	5,749.7800	5.7498	5,555.1600	5.5552	(3.385)	0	0	0
2014/08/28	R208	06/08/2015	7.99	Call	Bond Future	3,118.0700	3.1181	2,971.0700	2.9711	(4.714)	0	0	0
2014/08/28	R208	06/08/2015	8.01	Put	Bond Future	1,580.1400	1.5801	1,668.6500	1.6687	5.601	0	0	0
2014/08/28	R208	06/08/2015	8.00	Put	Bond Future	1,596.4500	1.5965	1,685.6300	1.6856	5.586	0	0	0
2014/08/28	R208	06/08/2015	8.85	Put	Bond Future	620.3300	0.6203	662.5600	0.6626	6.808	0	0	198
2014/08/28	R208	06/08/2015	7.99	Put	Bond Future	1,612.8900	1.6129	1,702.7400	1.7027	5.571	0	0	0
2014/08/28	R209	06/11/2014	8.95	Call	Bond Future	3,312.1500	3.3121	3,105.8800	3.1059	(6.228)	0	0	2,050
2014/08/28	R209	06/11/2014	9.50	Call	Bond Future	6,586.2400	6.5862	6,325.9600	6.3260	(3.952)	0	0	0
2014/08/28	R209	06/11/2014			Bond Future	8.6361	77.6105	8.6712	77.3326	0.407	0.0000	0.0000	25,626
2014/08/28	R209	06/11/2014	8.99	Put	Bond Future	794.1000	0.7941	859.8700	0.8599	8.282	0	0	0
2014/08/28	R209	06/11/2014	10.00	Call	Bond Future	9,778.2700	9.7783	9,503.6600	9.5037	(2.808)	0	0	0
2014/08/28	R209	06/11/2014	9.05	Put	Bond Future	676.3200	0.6763	733.9500	0.7339	8.521	0	0	0
2014/08/28	R209	06/11/2014	9.58	Put	Bond Future	133.5100	0.1335	147.2600	0.1473	10.299	0	0	907
2014/08/28	R209	06/11/2014	8.95	Put	Bond Future	881.8100	0.8818	953.4000	0.9534	8.119	0	0	0
2014/08/28	R209	06/11/2014	9.01	Put	Bond Future	752.9900	0.7530	815.9700	0.8160	8.364	0	0	0
2014/08/28	R209	06/11/2014	9.50	Put	Bond Future	174.5200	0.1745	192.1000	0.1921	10.073	0	0	5,500
2014/08/28	R209	06/11/2014	10.05	Call	Bond Future	10,092.7300	10.0927	9,817.5300	9.8175	(2.727)	0	0	0

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2014/08/28	R209	06/11/2014	8.50	Call	Bond Future	1,363.7600		1.3638	1,238.0400	1.2380	(9.219)	0	0	5,500
2014/08/28	R209	06/11/2014	8.75	Put	Bond Future	1,439.4500		1.4394	1,544.1600	1.5442	7.274	0	0	0
2014/08/28	R209	06/11/2014	9.00	Put	Bond Future	773.2700		0.7733	837.6400	0.8376	8.324	0	0	0
2014/08/28	R209	06/11/2014	9.95	Call	Bond Future	9,462.0100		9.4620	9,188.0500	9.1880	(2.895)	0	0	0
2014/08/28	R209	06/11/2014	8.99	Call	Bond Future	3,525.6400		3.5256	3,313.5500	3.3136	(6.016)	0	0	0
2014/08/28	R209	06/11/2014	9.25	Call	Bond Future	5,026.8400		5.0268	4,784.4200	4.7844	(4.823)	0	0	0
2014/08/28	R209	06/11/2014	10.05	Put	Bond Future	23.4700		0.0235	26.1300	0.0261	11.334	0	0	2,050
2014/08/28	R209	06/11/2014	10.00	Put	Bond Future	28.9700		0.0290	32.2200	0.0322	11.219	0	0	1,640
2014/08/28	R209	06/11/2014	9.05	Call	Bond Future	3,856.1400		3.8561	3,635.9100	3.6359	(5.711)	0	0	2,050
2014/08/28	R209	06/11/2014	9.58	Call	Bond Future	7,096.5900		7.0966	6,832.4800	6.8325	(3.722)	0	0	0
2014/08/28	R209	06/11/2014	8.75	Call	Bond Future	2,335.1200		2.3351	2,161.9700	2.1620	(7.415)	0	0	2,200
2014/08/28	R209	06/11/2014	9.00	Call	Bond Future	3,579.8100		3.5798	3,366.3200	3.3663	(5.964)	0	0	1,640
2014/08/28	R209	06/11/2014	9.25	Put	Bond Future	382.7100		0.3827	418.1500	0.4181	9.260	0	0	2,200
2014/08/28	R209	06/11/2014	8.50	Put	Bond Future	2,455.7100		2.4557	2,607.8500	2.6079	6.195	0	0	0
2014/08/28	R209	06/11/2014	9.01	Call	Bond Future	3,634.4200		3.6344	3,419.5400	3.4195	(5.912)	0	0	0
2014/08/28	R209	06/11/2014	9.95	Put	Bond Future	35.1100		0.0351	39.0100	0.0390	11.108	0	0	2,050
2014/08/28	R209	05/02/2015	9.00	Put	Bond Future	1,907.1400		1.9071	2,001.1000	2.0011	4.927	0	0	0
2014/08/28	R209	05/02/2015			Bond Future	8.6892		78.8502	8.7253	78.5672	0.416	0.0000	0.0000	0
2014/08/28	R209	05/02/2015	9.25	Call	Bond Future	5,519.0000		5.5190	5,305.6600	5.3057	(3.866)	0	0	0
2014/08/28	R209	05/02/2015	9.26	Call	Bond Future	5,570.4400		5.5704	5,356.2300	5.3562	(3.845)	0	0	0
2014/08/28	R209	05/02/2015	9.25	Put	Bond Future	1,303.4000		1.3034	1,373.1100	1.3731	5.348	0	0	0
2014/08/28	R209	05/02/2015	9.24	Call	Bond Future	5,467.5400		5.4675	5,255.0800	5.2551	(3.886)	0	0	0
2014/08/28	R209	05/02/2015	9.00	Call	Bond Future	4,288.8600		4.2889	4,099.7700	4.0998	(4.409)	0	0	0
2014/08/28	R209	05/02/2015	9.24	Put	Bond Future	1,323.9400		1.3239	1,394.5300	1.3945	5.332	0	0	0
2014/08/28	R209	05/02/2015	9.26	Put	Bond Future	1,282.9500		1.2829	1,351.7900	1.3518	5.366	0	0	0
2014/08/28	R209	07/05/2015			Bond Future	8.7285		77.0778	8.7659	76.7875	0.429	0.0000	0.0000	0
2014/08/28	R209	07/05/2015	8.99	Put	Bond Future	2,872.4900		2.8725	2,980.8100	2.9808	3.771	0	0	0
2014/08/28	R209	07/05/2015	9.01	Put	Bond Future	2,810.2900		2.8103	2,916.8600	2.9169	3.792	0	0	0
2014/08/28	R209	07/05/2015	9.00	Put	Bond Future	2,841.1300		2.8411	2,948.5700	2.9486	3.782	0	0	0
2014/08/28	R209	07/05/2015	8.99	Call	Bond Future	4,866.5300		4.8665	4,684.5900	4.6846	(3.739)	0	0	0
2014/08/28	R209	07/05/2015	9.00	Call	Bond Future	4,909.8400		4.9098	4,727.0200	4.7270	(3.724)	0	0	0
2014/08/28	R209	07/05/2015	9.01	Call	Bond Future	4,953.5600		4.9536	4,769.8700	4.7699	(3.708)	0	0	0
2014/08/28	R209	06/08/2015	8.99	Put	Bond Future	3,566.1000		3.5661	3,680.9500	3.6810	3.221	0	0	0
2014/08/28	R209	06/08/2015			Bond Future	8.7532		78.5595	8.7913	78.2659	0.435	0.0000	0.0000	0
2014/08/28	R209	06/08/2015	9.01	Put	Bond Future	3,501.3300		3.5013	3,614.6400	3.6146	3.236	0	0	0
2014/08/28	R209	06/08/2015	9.90	Call	Bond Future	9,612.6600		9.6127	9,376.4500	9.3764	(2.457)	0	0	0
2014/08/28	R209	06/08/2015	9.00	Call	Bond Future	5,405.5000		5.4055	5,225.9600	5.2260	(3.321)	0	0	0
2014/08/28	R209	06/08/2015	9.01	Call	Bond Future	5,447.7600		5.4478	5,267.4500	5.2675	(3.310)	0	0	0
2014/08/28	R209	06/08/2015	8.99	Call	Bond Future	5,363.6600		5.3637	5,184.8900	5.1849	(3.333)	0	0	0
2014/08/28	R209	06/08/2015	9.00	Put	Bond Future	3,533.4500		3.5335	3,647.5300	3.6475	3.229	0	0	0
2014/08/28	R209	06/08/2015	9.90	Put	Bond Future	1,478.5400		1.4785	1,535.9500	1.5359	3.883	0	0	2,914
2014/08/28	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R210	06/11/2014			Bond Future	172.8654		172.8654	173.4608	173.4608	0.344	0.0000	0.0000	642
2014/08/28	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R210	06/11/2014	169.00	Call	Bond Future	3,865.3800		3.8654	4,460.7900	4.4608	15.404	0	0	0
2014/08/28	R210	06/11/2014	169.01	Call	Bond Future	3,855.3800		3.8554	4,450.7900	4.4508	15.444	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/28	R210	06/11/2014	168.99	Call	Bond Future	3,875.3800		3.8754	4,470.7900	4.4708	15.364	0	0	0
2014/08/28	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R210	05/02/2015			Bond Future	175.6471		175.6471	176.2504	176.2504	0.343	0.0000	0.0000	0
2014/08/28	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R210	05/02/2015	175.01	Call	Bond Future	637.1300		0.6371	1,240.4400	1.2404	94.692	0	0	0
2014/08/28	R210	05/02/2015	174.99	Call	Bond Future	657.1300		0.6571	1,260.4400	1.2604	91.810	0	0	0
2014/08/28	R210	05/02/2015	175.00	Call	Bond Future	647.1300		0.6471	1,250.4400	1.2504	93.229	0	0	0
2014/08/28	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R211	06/11/2014	130.00	Call	Bond Future	2,114.3900		2.1144	2,230.9400	2.2309	5.512	0	0	0
2014/08/28	R211	06/11/2014	130.01	Call	Bond Future	2,104.3900		2.1044	2,220.9400	2.2209	5.538	0	0	0
2014/08/28	R211	06/11/2014			Bond Future	132.1144		132.1144	132.2309	132.2309	0.088	0.0000	0.0000	1,120
2014/08/28	R211	06/11/2014	129.99	Call	Bond Future	2,124.3900		2.1244	2,240.9400	2.2409	5.486	0	0	0
2014/08/28	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R211	05/02/2015	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R211	05/02/2015			Bond Future	132.6385		132.6385	132.7556	132.7556	0.088	0.0000	0.0000	0
2014/08/28	R211	05/02/2015	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R211	05/02/2015	132.99	Put	Bond Future	351.5100		0.3515	234.3900	0.2344	(33.319)	0	0	0
2014/08/28	R211	05/02/2015	133.01	Put	Bond Future	371.5100		0.3715	254.3900	0.2544	(31.525)	0	0	0
2014/08/28	R211	05/02/2015	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R211	05/02/2015	133.00	Put	Bond Future	361.5100		0.3615	244.3900	0.2444	(32.397)	0	0	0
2014/08/28	R212	06/11/2014			Bond Future	137.1748		137.1748	137.4466	137.4466	0.198	0.0000	0.0000	14,864
2014/08/28	R212	06/11/2014	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R212	06/11/2014	135.00	Call	Bond Future	2,174.7900		2.1748	2,446.5600	2.4466	12.496	0	0	0
2014/08/28	R212	06/11/2014	135.01	Call	Bond Future	2,164.7900		2.1648	2,436.5600	2.4366	12.554	0	0	0
2014/08/28	R212	06/11/2014	134.99	Call	Bond Future	2,184.7900		2.1848	2,456.5600	2.4566	12.439	0	0	0
2014/08/28	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R212	05/02/2015			Bond Future	137.6239		137.6239	137.8988	137.8988	0.200	0.0000	0.0000	0
2014/08/28	R212	05/02/2015	137.99	Put	Bond Future	366.0600		0.3661	91.2000	0.0912	(75.086)	0	0	0
2014/08/28	R212	05/02/2015	138.01	Put	Bond Future	386.0600		0.3861	111.2000	0.1112	(71.196)	0	0	0
2014/08/28	R212	05/02/2015	138.00	Put	Bond Future	376.0600		0.3761	101.2000	0.1012	(73.089)	0	0	0
2014/08/28	R212	05/02/2015	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R212	05/02/2015	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R212	05/02/2015	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R213	06/11/2014	8.84	Call	Bond Future	3,301.8800		3.3019	3,152.7300	3.1527	(4.517)	0	0	0
2014/08/28	R213	06/11/2014	8.85	Put	Bond Future	853.7700		0.8538	899.5100	0.8995	5.357	0	0	0
2014/08/28	R213	06/11/2014			Bond Future	8.5259		88.0668	8.5508	87.8709	0.292	0.0000	0.0000	29,178
2014/08/28	R213	06/11/2014	8.85	Call	Bond Future	3,355.1500		3.3551	3,204.9900	3.2050	(4.476)	0	0	0
2014/08/28	R213	06/11/2014	8.86	Call	Bond Future	3,408.7800		3.4088	3,257.6200	3.2576	(4.434)	0	0	0
2014/08/28	R213	06/11/2014	8.84	Put	Bond Future	876.1100		0.8761	922.8600	0.9229	5.336	0	0	0
2014/08/28	R213	06/11/2014	8.86	Put	Bond Future	831.8800		0.8319	876.6200	0.8766	5.378	0	0	0
2014/08/28	R213	05/02/2015	9.26	Put	Bond Future	1,101.6600		1.1017	1,142.2200	1.1422	3.682	0	0	0
2014/08/28	R213	05/02/2015			Bond Future	8.5850		89.4732	8.6108	89.2733	0.300	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
2014/08/28	R213	05/02/2015	9.25	Put	Bond Future	1,119.4200	1.1194	1,160.5400	1.1605	3.673	0	0	0
2014/08/28	R213	05/02/2015	9.24	Put	Bond Future	1,137.6200	1.1376	1,179.2900	1.1793	3.663	0	0	0
2014/08/28	R213	05/02/2015	9.25	Call	Bond Future	6,073.7000	6.0737	5,914.9600	5.9150	(2.614)	0	0	0
2014/08/28	R213	05/02/2015	9.26	Call	Bond Future	6,127.2900	6.1273	5,967.9900	5.9680	(2.600)	0	0	0
2014/08/28	R213	05/02/2015	9.24	Call	Bond Future	6,020.4600	6.0205	5,862.2700	5.8623	(2.628)	0	0	0
2014/08/28	R213	07/05/2015	8.74	Call	Bond Future	4,222.7400	4.2227	4,101.2800	4.1013	(2.876)	0	0	0
2014/08/28	R213	07/05/2015	8.75	Put	Bond Future	3,314.0300	3.3140	3,397.7500	3.3977	2.526	0	0	0
2014/08/28	R213	07/05/2015			Bond Future	8.6255	87.4879	8.6523	87.2821	0.311	0.0000	0.0000	0
2014/08/28	R213	07/05/2015	8.75	Call	Bond Future	4,263.3000	4.2633	4,141.1900	4.1412	(2.864)	0	0	0
2014/08/28	R213	07/05/2015	8.76	Call	Bond Future	4,304.0400	4.3040	4,181.2900	4.1813	(2.852)	0	0	0
2014/08/28	R213	07/05/2015	8.74	Put	Bond Future	3,349.1700	3.3492	3,433.5400	3.4335	2.519	0	0	0
2014/08/28	R213	07/05/2015	8.76	Put	Bond Future	3,279.1700	3.2792	3,362.2500	3.3623	2.534	0	0	0
2014/08/28	R214	06/11/2014	9.20	Call	Bond Future	4,499.3500	4.4994	4,292.1200	4.2921	(4.606)	0	0	2,500
2014/08/28	R214	06/11/2014	9.64	Call	Bond Future	7,305.6200	7.3056	7,068.8900	7.0689	(3.240)	0	0	0
2014/08/28	R214	06/11/2014			Bond Future	8.7112	78.5876	8.7412	78.3382	0.344	0.0000	0.0000	6,057
2014/08/28	R214	06/11/2014	9.20	Put	Bond Future	594.5100	0.5945	636.7300	0.6367	7.102	0	0	0
2014/08/28	R214	06/11/2014	9.65	Call	Bond Future	7,371.4400	7.3714	7,134.3200	7.1343	(3.217)	0	0	0
2014/08/28	R214	06/11/2014	9.66	Call	Bond Future	7,437.2900	7.4373	7,199.8000	7.1998	(3.193)	0	0	0
2014/08/28	R214	06/11/2014	9.80	Call	Bond Future	8,360.1600	8.3602	8,118.3800	8.1184	(2.892)	0	0	0
2014/08/28	R214	06/11/2014	9.64	Put	Bond Future	157.9700	0.1580	170.6900	0.1707	8.052	0	0	0
2014/08/28	R214	06/11/2014	9.66	Put	Bond Future	147.9700	0.1480	159.9300	0.1599	8.083	0	0	0
2014/08/28	R214	06/11/2014	9.65	Put	Bond Future	152.9000	0.1529	165.2300	0.1652	8.064	0	0	0
2014/08/28	R214	06/11/2014	9.80	Put	Bond Future	92.5500	0.0926	100.2200	0.1002	8.287	0	0	2,500
2014/08/28	R214	05/02/2015	9.50	Call	Bond Future	6,776.1500	6.7762	6,571.4600	6.5715	(3.021)	0	0	0
2014/08/28	R214	05/02/2015			Bond Future	8.7653	79.8426	8.7962	79.5884	0.353	0.0000	0.0000	0
2014/08/28	R214	05/02/2015	9.51	Call	Bond Future	6,831.6400	6.8316	6,626.3000	6.6263	(3.006)	0	0	0
2014/08/28	R214	05/02/2015	9.50	Put	Bond Future	1,088.9800	1.0890	1,138.4700	1.1385	4.545	0	0	0
2014/08/28	R214	05/02/2015	9.49	Call	Bond Future	6,720.7700	6.7208	6,516.7500	6.5167	(3.036)	0	0	0
2014/08/28	R214	05/02/2015	9.49	Put	Bond Future	1,106.2700	1.1063	1,156.4300	1.1564	4.534	0	0	0
2014/08/28	R214	05/02/2015	9.51	Put	Bond Future	1,071.9200	1.0719	1,120.7600	1.1208	4.556	0	0	0
2014/08/28	R214	07/05/2015			Bond Future	8.8032	77.9427	8.8352	77.6818	0.363	0.0000	0.0000	0
2014/08/28	R214	07/05/2015	9.15	Call	Bond Future	5,593.9600	5.5940	5,422.5900	5.4226	(3.063)	0	0	0
2014/08/28	R214	07/05/2015	9.16	Call	Bond Future	5,640.4700	5.6405	5,468.3700	5.4684	(3.051)	0	0	0
2014/08/28	R214	07/05/2015	9.14	Put	Bond Future	2,871.5200	2.8715	2,961.8000	2.9618	3.144	0	0	0
2014/08/28	R214	07/05/2015	9.16	Put	Bond Future	2,810.3000	2.8103	2,899.1100	2.8991	3.160	0	0	0
2014/08/28	R214	07/05/2015	9.15	Put	Bond Future	2,840.7700	2.8408	2,930.3100	2.9303	3.152	0	0	0
2014/08/28	R214	07/05/2015	9.14	Call	Bond Future	5,547.6000	5.5476	5,376.9700	5.3770	(3.076)	0	0	0
2014/08/28	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R248	06/11/2014			Bond Future	8.7776	101.4217	8.8076	101.1011	0.342	0.0000	0.0000	26,250
2014/08/28	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R248	06/11/2014	9.72	Call	Bond Future	9,262.5600	9.2626	8,941.9100	8.9419	(3.462)	0	0	0
2014/08/28	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R248	06/11/2014	9.73	Call	Bond Future	9,352.5300	9.3525	9,031.8800	9.0319	(3.428)	0	0	0
2014/08/28	R248	06/11/2014	9.74	Call	Bond Future	9,442.3400	9.4423	9,121.6900	9.1217	(3.396)	0	0	0
2014/08/28	R248	05/02/2015			Bond Future	8.8334	103.0414	8.8644	102.7147	0.350	0.0000	0.0000	1,277
2014/08/28	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



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2014/08/28	R248	05/02/2015	9.50	Call	Bond Future	6,637.9400	6.6379	6,311.2100	6.3112	(4.922)	0	0	0
2014/08/28	R248	05/02/2015	9.51	Call	Bond Future	6,731.4600	6.7315	6,404.7300	6.4047	(4.854)	0	0	0
2014/08/28	R248	05/02/2015	9.49	Call	Bond Future	6,544.2400	6.5442	6,217.5100	6.2175	(4.993)	0	0	0
2014/08/28	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R248	07/05/2015			Bond Future	8.8731	100.4063	8.9051	100.0711	0.361	0.0000	0.0000	0
2014/08/28	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/28	R248	07/05/2015	9.26	Call	Bond Future	3,919.0500	3.9190	3,583.8300	3.5838	(8.554)	0	0	0
2014/08/28	R248	07/05/2015	9.24	Call	Bond Future	3,723.2500	3.7232	3,388.0300	3.3880	(9.003)	0	0	0
2014/08/28	R248	07/05/2015	9.25	Call	Bond Future	3,821.2400	3.8212	3,486.0200	3.4860	(8.773)	0	0	0

**Total**

**433800**