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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/07/2014 TO 30/07/2014

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
2014/07/30	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/30	0908	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	2025	07/08/2014	109.01	Call	Bond Future	7,251.3100		7.2513	7,231.4800	7.2315	(0.273)	0	0	0
2014/07/30	2025	07/08/2014			Bond Future	116.2613		116.2613	116.2415	116.2415	(0.017)	0.0000	0.0000	0
2014/07/30	2025	07/08/2014	108.99	Call	Bond Future	7,271.3100		7.2713	7,251.4800	7.2515	(0.273)	0	0	0
2014/07/30	2025	07/08/2014	109.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2025	07/08/2014	108.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2025	07/08/2014	109.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2025	07/08/2014	109.00	Call	Bond Future	7,261.3100		7.2613	7,241.4800	7.2415	(0.273)	0	0	0
2014/07/30	2025	06/11/2014	117.01	Call	Bond Future	1,017.1700		1.0172	996.3600	996.4	(2.046)	0	0	0
2014/07/30	2025	06/11/2014			Bond Future	118.0272		118.0272	118.0064	118.0064	(0.018)	0.0000	0.0000	0
2014/07/30	2025	06/11/2014	116.99	Call	Bond Future	1,037.1700		1.0372	1,016.3600	1.0164	(2.006)	0	0	0
2014/07/30	2025	06/11/2014	117.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2025	06/11/2014	117.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2025	06/11/2014	116.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2025	06/11/2014	117.00	Call	Bond Future	1,027.1700		1.0272	1,006.3600	1.0064	(2.026)	0	0	0
2014/07/30	2025	05/02/2015	119.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2025	05/02/2015			Bond Future	118.7856		118.7856	118.7629	118.7629	(0.019)	0.0000	0.0000	0
2014/07/30	2025	05/02/2015	118.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2025	05/02/2015	119.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2025	05/02/2015	118.99	Put	Bond Future	204.4400		0.2044	227.0600	0.2271	11.064	0	0	0
2014/07/30	2025	05/02/2015	119.01	Put	Bond Future	224.4400		0.2244	247.0600	0.2471	10.078	0	0	0
2014/07/30	2025	05/02/2015	119.00	Put	Bond Future	214.4400		0.2144	237.0600	0.2371	10.548	0	0	0
2014/07/30	2030	07/08/2014	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2030	07/08/2014			Bond Future	8.6690		94.6154	8.7267	94.1503	0.666	0.0000	0.0000	1,868
2014/07/30	2030	07/08/2014	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2030	07/08/2014	8.99	Call	Bond Future	2,546.2200		2.5462	2,081.0600	2.0811	(18.269)	0	0	0
2014/07/30	2030	07/08/2014	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2030	07/08/2014	9.00	Call	Bond Future	2,623.9400		2.6239	2,158.7800	2.1588	(17.728)	0	0	0
2014/07/30	2030	07/08/2014	9.01	Call	Bond Future	2,701.5700		2.7016	2,236.4100	2.2364	(17.218)	0	0	0
2014/07/30	2030	06/11/2014	9.01	Call	Bond Future	2,101.8000		2.1018	1,629.1100	1.6291	(22.490)	0	0	0
2014/07/30	2030	06/11/2014			Bond Future	8.7417		96.0407	8.8013	95.5680	0.682	0.0000	0.0000	2,317
2014/07/30	2030	06/11/2014	8.99	Call	Bond Future	1,947.4700		1.9475	1,474.7800	1.4748	(24.272)	0	0	0
2014/07/30	2030	06/11/2014	9.00	Call	Bond Future	2,024.6800		2.0247	1,551.9900	1.5520	(23.346)	0	0	0
2014/07/30	2030	06/11/2014	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2030	06/11/2014	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2030	06/11/2014	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2030	05/02/2015			Bond Future	8.8064		93.5792	8.8681	93.0977	0.700	0.0000	0.0000	0
2014/07/30	2030	05/02/2015	9.25	Call	Bond Future	3,386.7300		3.3867	2,905.1700	2.9052	(14.219)	0	0	0

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2014/07/30	2030	05/02/2015	9.24	Call	Bond Future	3,312.3300		3.3123	2,830.7700	2.8308	(14.538)	0	0	0
2014/07/30	2030	05/02/2015	9.26	Call	Bond Future	3,461.0400		3.4610	2,979.4800	2.9795	(13.914)	0	0	0
2014/07/30	2030	05/02/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2030	05/02/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2030	05/02/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2030	07/05/2015			Bond Future	8.8551		95.2511	8.9192	94.7573	0.724	0.0000	0.0000	0
2014/07/30	2030	07/05/2015	8.74	Put	Bond Future	896.3700		0.8964	1,390.1200	1.3901	55.083	0	0	0
2014/07/30	2030	07/05/2015	8.76	Put	Bond Future	739.7300		0.7397	1,233.4800	1.2335	66.747	0	0	0
2014/07/30	2030	07/05/2015	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2030	07/05/2015	8.75	Put	Bond Future	818.0000		0.8180	1,311.7500	1.3118	60.361	0	0	0
2014/07/30	2030	07/05/2015	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2030	07/05/2015	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2037	07/08/2014	9.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2037	07/08/2014			Bond Future	8.9387		96.0514	8.9865	95.6092	0.534	0.0000	0.0000	8,080
2014/07/30	2037	07/08/2014	9.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2037	07/08/2014	9.06	Call	Bond Future	1,116.6600		1.1167	674.5300	0.6745	(39.594)	0	0	0
2014/07/30	2037	07/08/2014	9.04	Call	Bond Future	933.9200		0.9339	491.7900	0.4918	(47.341)	0	0	0
2014/07/30	2037	07/08/2014	9.05	Call	Bond Future	1,025.3600		1.0254	583.2300	0.5832	(43.119)	0	0	0
2014/07/30	2037	07/08/2014	9.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2037	06/11/2014	9.69	Call	Bond Future	5,924.8200		5.9248	5,475.3600	5.4754	(7.586)	0	0	0
2014/07/30	2037	06/11/2014	9.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2037	06/11/2014			Bond Future	9.0096		97.4983	9.0588	97.0489	0.546	0.0000	0.0000	1,768
2014/07/30	2037	06/11/2014	9.70	Call	Bond Future	6,007.4300		6.0074	5,557.9700	5.5580	(7.482)	0	0	0
2014/07/30	2037	06/11/2014	9.71	Call	Bond Future	6,089.9200		6.0899	5,640.4600	5.6405	(7.380)	0	0	0
2014/07/30	2037	06/11/2014	9.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2037	06/11/2014	9.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2037	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2037	05/02/2015			Bond Future	9.0734		94.8098	9.1242	94.3520	0.560	0.0000	0.0000	0
2014/07/30	2037	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2037	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2037	05/02/2015	9.50	Call	Bond Future	3,736.7400		3.7367	3,278.9400	3.2789	(12.251)	0	0	0
2014/07/30	2037	05/02/2015	9.51	Call	Bond Future	3,821.4800		3.8215	3,363.6800	3.3637	(11.980)	0	0	0
2014/07/30	2037	05/02/2015	9.49	Call	Bond Future	3,651.8700		3.6519	3,194.0700	3.1941	(12.536)	0	0	0
2014/07/30	2037	07/05/2015	9.01	Put	Bond Future	1,018.8000		1.0188	1,488.5300	1.4885	46.106	0	0	0
2014/07/30	2037	07/05/2015			Bond Future	9.1229		96.5039	9.1756	96.0342	0.578	0.0000	0.0000	0
2014/07/30	2037	07/05/2015	9.00	Put	Bond Future	1,109.9000		1.1099	1,579.6300	1.5796	42.322	0	0	0
2014/07/30	2037	07/05/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2037	07/05/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2037	07/05/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2037	07/05/2015	8.99	Put	Bond Future	1,201.1300		1.2011	1,670.8600	1.6709	39.107	0	0	0
2014/07/30	2038	07/08/2014			Bond Future	120.3728		120.3728	120.3542	120.3542	(0.015)	0.0000	0.0000	648
2014/07/30	2038	07/08/2014	106.00	Call	Bond Future	14,372.7600		14.3728	14,354.1900	14.3542	(0.129)	0	0	0
2014/07/30	2038	07/08/2014	106.01	Call	Bond Future	14,362.7600		14.3628	14,344.1900	14.3442	(0.129)	0	0	0
2014/07/30	2038	07/08/2014	105.99	Call	Bond Future	14,382.7600		14.3828	14,364.1900	14.3642	(0.129)	0	0	0
2014/07/30	2038	07/08/2014	105.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2038	07/08/2014	106.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/30	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2038	06/11/2014	120.01	Call	Bond Future	2,190.9900	2.1910	2,171.5100	2.1715	(0.889)	0	0	0
2014/07/30	2038	06/11/2014			Bond Future	122.2010	122.2010	122.1815	122.1815	(0.016)	0.0000	0.0000	1,436
2014/07/30	2038	06/11/2014	119.99	Call	Bond Future	2,210.9900	2.2110	2,191.5100	2.1915	(0.881)	0	0	0
2014/07/30	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2038	06/11/2014	120.00	Call	Bond Future	2,200.9900	2.2010	2,181.5100	2.1815	(0.885)	0	0	0
2014/07/30	2038	05/02/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2038	05/02/2015			Bond Future	122.8828	122.8828	122.8615	122.8615	(0.017)	0.0000	0.0000	0
2014/07/30	2038	05/02/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2038	05/02/2015	122.99	Put	Bond Future	107.1600	0.1072	128.4600	0.1285	19.877	0	0	0
2014/07/30	2038	05/02/2015	123.01	Put	Bond Future	127.1600	0.1272	148.4600	0.1485	16.751	0	0	0
2014/07/30	2038	05/02/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2038	05/02/2015	123.00	Put	Bond Future	117.1600	0.1172	138.4600	0.1385	18.180	0	0	0
2014/07/30	2044	07/08/2014	9.01	Put	Bond Future	84.8500	0.0848	561.9600	0.5620	562.298	0	0	0
2014/07/30	2044	07/08/2014			Bond Future	9.0185	97.5239	9.0663	97.0468	0.530	0.0000	0.0000	0
2014/07/30	2044	07/08/2014	9.00	Put	Bond Future	185.3100	0.1853	662.4200	0.6624	257.466	0	0	0
2014/07/30	2044	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2044	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2044	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2044	07/08/2014	8.99	Put	Bond Future	285.9400	0.2859	763.0500	0.7631	166.857	0	0	0
2014/07/30	2044	06/11/2014			Bond Future	9.0870	98.9932	9.1362	98.5081	0.542	0.0000	0.0000	73
2014/07/30	2044	06/11/2014	8.99	Put	Bond Future	966.9600	0.9670	1,451.9800	1.4520	50.159	0	0	0
2014/07/30	2044	06/11/2014	9.01	Put	Bond Future	766.1700	0.7662	1,251.1900	1.2512	63.304	0	0	0
2014/07/30	2044	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2044	06/11/2014	9.00	Put	Bond Future	866.4700	0.8665	1,351.4900	1.3515	55.977	0	0	0
2014/07/30	2044	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2044	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2044	05/02/2015			Bond Future	9.1489	96.2034	9.1997	95.7094	0.556	0.0000	0.0000	0
2014/07/30	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2044	05/02/2015	8.99	Put	Bond Future	1,572.5600	1.5726	2,066.5700	2.0666	31.414	0	0	0
2014/07/30	2044	05/02/2015	9.01	Put	Bond Future	1,372.1600	1.3722	1,866.1700	1.8662	36.002	0	0	0
2014/07/30	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2044	05/02/2015	9.00	Put	Bond Future	1,472.2700	1.4723	1,966.2800	1.9663	33.554	0	0	0
2014/07/30	2044	07/05/2015			Bond Future	9.1972	97.9225	9.2498	97.4159	0.572	0.0000	0.0000	0
2014/07/30	2044	07/05/2015	8.99	Put	Bond Future	2,038.9600	2.0390	2,545.5500	2.5456	24.846	0	0	0
2014/07/30	2044	07/05/2015	9.01	Put	Bond Future	1,838.8800	1.8389	2,345.4700	2.3455	27.549	0	0	0
2014/07/30	2044	07/05/2015	9.00	Put	Bond Future	1,938.8400	1.9388	2,445.4300	2.4454	26.129	0	0	0
2014/07/30	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2046	07/08/2014			Bond Future	121.1963	121.1963	120.9085	120.9085	(0.238)	0.0000	0.0000	0
2014/07/30	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/30	2046	07/08/2014	104.44	Call	Bond Future	16,756.3400	16.7563	16,468.4700	16.4685	(1.718)	0	0	0
2014/07/30	2046	07/08/2014	104.45	Call	Bond Future	16,746.3400	16.7463	16,458.4700	16.4585	(1.719)	0	0	0
2014/07/30	2046	07/08/2014	104.43	Call	Bond Future	16,766.3400	16.7663	16,478.4700	16.4785	(1.717)	0	0	0
2014/07/30	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2046	06/11/2014	104.45	Call	Bond Future	17,241.9000	17.2419	16,948.6500	16.9487	(1.701)	0	0	0
2014/07/30	2046	06/11/2014			Bond Future	121.6919	121.6919	121.3986	121.3986	(0.241)	0.0000	0.0000	5,348
2014/07/30	2046	06/11/2014	104.43	Call	Bond Future	17,261.9000	17.2619	16,968.6500	16.9687	(1.699)	0	0	0
2014/07/30	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2046	06/11/2014	104.44	Call	Bond Future	17,251.9000	17.2519	16,958.6500	16.9587	(1.700)	0	0	0
2014/07/30	2046	05/02/2015			Bond Future	123.6649	123.6649	123.3655	123.3655	(0.242)	0.0000	0.0000	0
2014/07/30	2046	05/02/2015	123.99	Put	Bond Future	325.1200	0.3251	624.5400	0.6245	92.095	0	0	0
2014/07/30	2046	05/02/2015	124.01	Put	Bond Future	345.1200	0.3451	644.5400	0.6445	86.758	0	0	0
2014/07/30	2046	05/02/2015	124.00	Put	Bond Future	335.1200	0.3351	634.5400	0.6345	89.347	0	0	0
2014/07/30	2046	05/02/2015	123.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2046	05/02/2015	124.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2046	05/02/2015	124.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2050	07/08/2014			Bond Future	127.6996	127.6996	127.6810	127.6810	(0.015)	0.0000	0.0000	688
2014/07/30	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2050	07/08/2014	112.00	Call	Bond Future	15,699.5600	15.6996	15,681.0300	15.6810	(0.118)	0	0	0
2014/07/30	2050	07/08/2014	112.01	Call	Bond Future	15,689.5600	15.6896	15,671.0300	15.6710	(0.118)	0	0	0
2014/07/30	2050	07/08/2014	111.99	Call	Bond Future	15,709.5600	15.7096	15,691.0300	15.6910	(0.118)	0	0	0
2014/07/30	2050	06/11/2014			Bond Future	129.6392	129.6392	129.6194	129.6194	(0.015)	0.0000	0.0000	2,800
2014/07/30	2050	06/11/2014	126.00	Call	Bond Future	3,639.2500	3.6393	3,619.3600	3.6194	(0.547)	0	0	0
2014/07/30	2050	06/11/2014	126.01	Call	Bond Future	3,629.2500	3.6293	3,609.3600	3.6094	(0.548)	0	0	0
2014/07/30	2050	06/11/2014	125.99	Call	Bond Future	3,649.2500	3.6493	3,629.3600	3.6294	(0.545)	0	0	0
2014/07/30	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2050	05/02/2015			Bond Future	130.2949	130.2949	130.2733	130.2733	(0.017)	0.0000	0.0000	0
2014/07/30	2050	05/02/2015	130.01	Call	Bond Future	284.9000	0.2849	263.3100	0.2633	(7.578)	0	0	0
2014/07/30	2050	05/02/2015	129.99	Call	Bond Future	304.9000	0.3049	283.3100	0.2833	(7.081)	0	0	0
2014/07/30	2050	05/02/2015	130.00	Call	Bond Future	294.9000	0.2949	273.3100	0.2733	(7.321)	0	0	0
2014/07/30	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	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
2014/07/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	AL12	07/08/2014			Index Future	502.2170	502.2170	499.8550	499.8550	(0.470)	0.0000	0.0000	0
2014/07/30	AL12	06/11/2014			Index Future	509.7800	509.7800	507.3820	507.3820	(0.470)	0.0000	0.0000	0
2014/07/30	AL12	05/02/2015			Index Future	517.9790	517.9790	515.5400	515.5400	(0.471)	0.0000	0.0000	0
2014/07/30	AL12	07/05/2015			Index Future	527.2000	527.2000	524.7040	524.7040	(0.473)	0.0000	0.0000	0
2014/07/30	AL37	07/08/2014			Index Future	428.4250	428.4250	427.5470	427.5470	(0.205)	0.0000	0.0000	0
2014/07/30	AL37	06/11/2014			Index Future	434.8780	434.8780	433.9850	433.9850	(0.205)	0.0000	0.0000	0
2014/07/30	AL37	05/02/2015			Index Future	441.8710	441.8710	440.9620	440.9620	(0.206)	0.0000	0.0000	0
2014/07/30	AL7T	07/08/2014			Index Future	504.6370	504.6370	503.0630	503.0630	(0.312)	0.0000	0.0000	0
2014/07/30	AL7T	06/11/2014			Index Future	512.2370	512.2370	510.6380	510.6380	(0.312)	0.0000	0.0000	1
2014/07/30	AL7T	05/02/2015			Index Future	520.4750	520.4750	518.8480	518.8480	(0.313)	0.0000	0.0000	0
2014/07/30	ALBI	07/08/2014			Index Future	458.3270	458.3270	456.8550	456.8550	(0.321)	0.0000	0.0000	393
2014/07/30	ALBI	06/11/2014			Index Future	465.2290	465.2290	463.7350	463.7350	(0.321)	0.0000	0.0000	259
2014/07/30	ALBI	05/02/2015			Index Future	472.7110	472.7110	471.1910	471.1910	(0.322)	0.0000	0.0000	0
2014/07/30	ALBI	07/05/2015			Index Future	481.1260	481.1260	479.5670	479.5670	(0.324)	0.0000	0.0000	0
2014/07/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C186	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
2014/07/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/30	EL28	07/08/2014	114.00	Call	Bond Future	9,480.6300	9.4806	9,462.3700	9.4624	(0.193)	0	0	0
2014/07/30	EL28	07/08/2014			Bond Future	123.4806	123.4806	123.4624	123.4624	(0.015)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/30	EL28	07/08/2014	114.01	Call	Bond Future	9,470.6300	9.4706	9,452.3700	9.4524	(0.193)	0	0	0
2014/07/30	EL28	07/08/2014	113.99	Call	Bond Future	9,490.6300	9.4906	9,472.3700	9.4724	(0.192)	0	0	0
2014/07/30	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	EL28	06/11/2014			Bond Future	123.8748	123.8748	123.8555	123.8555	(0.016)	0.0000	0.0000	0
2014/07/30	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	EL28	06/11/2014	122.00	Call	Bond Future	1,874.8100	1.8748	1,855.5300	1.8555	(1.028)	0	0	0
2014/07/30	EL28	06/11/2014	122.01	Call	Bond Future	1,864.8100	1.8648	1,845.5300	1.8455	(1.034)	0	0	0
2014/07/30	EL28	06/11/2014	121.99	Call	Bond Future	1,884.8100	1.8848	1,865.5300	1.8655	(1.023)	0	0	0
2014/07/30	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	EL28	05/02/2015			Bond Future	125.8835	125.8835	125.8624	125.8624	(0.017)	0.0000	0.0000	0
2014/07/30	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	EL28	05/02/2015	125.99	Put	Bond Future	106.4600	0.1065	127.6000	0.1276	19.857	0	0	0
2014/07/30	EL28	05/02/2015	126.01	Put	Bond Future	126.4600	0.1265	147.6000	0.1476	16.717	0	0	0
2014/07/30	EL28	05/02/2015	126.00	Put	Bond Future	116.4600	0.1165	137.6000	0.1376	18.152	0	0	0
2014/07/30	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	ES33	07/08/2014			Bond Future	9.5415	85.2572	9.5885	84.9055	0.492	0.0000	0.0000	0
2014/07/30	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	ES33	07/08/2014	10.14	Call	Bond Future	4,310.4600	4.3105	3,958.8500	3.9588	(8.157)	0	0	0
2014/07/30	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	ES33	07/08/2014	10.15	Call	Bond Future	4,379.4900	4.3795	4,027.8800	4.0279	(8.029)	0	0	0
2014/07/30	ES33	07/08/2014	10.16	Call	Bond Future	4,448.4200	4.4484	4,096.8100	4.0968	(7.904)	0	0	0
2014/07/30	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	ES33	06/11/2014			Bond Future	9.6363	82.7562	9.6849	82.3987	0.504	0.0000	0.0000	6,220
2014/07/30	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	ES33	06/11/2014	10.29	Call	Bond Future	4,615.7800	4.6158	4,258.3300	4.2583	(7.744)	0	0	0
2014/07/30	ES33	06/11/2014	10.30	Call	Bond Future	4,683.2300	4.6832	4,325.7800	4.3258	(7.633)	0	0	0
2014/07/30	ES33	06/11/2014	10.31	Call	Bond Future	4,750.5800	4.7506	4,393.1300	4.3931	(7.524)	0	0	0
2014/07/30	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	ES33	05/02/2015	10.00	Call	Bond Future	1,961.3600	1.9614	1,597.1500	1.5972	(18.569)	0	0	0
2014/07/30	ES33	05/02/2015			Bond Future	9.7250	84.0884	9.7753	83.7242	0.517	0.0000	0.0000	0
2014/07/30	ES33	05/02/2015	10.01	Call	Bond Future	2,031.3200	2.0313	1,667.1100	1.6671	(17.930)	0	0	0
2014/07/30	ES33	05/02/2015	9.99	Call	Bond Future	1,891.3100	1.8913	1,527.1000	1.5271	(19.257)	0	0	0
2014/07/30	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	ES33	07/05/2015			Bond Future	9.7936	81.7980	9.8459	81.4241	0.534	0.0000	0.0000	0
2014/07/30	ES33	07/05/2015	9.74	Put	Bond Future	385.7800	0.3858	759.7200	0.7597	96.931	0	0	0
2014/07/30	ES33	07/05/2015	9.76	Put	Bond Future	241.3900	0.2414	615.3300	0.6153	154.911	0	0	0
2014/07/30	ES33	07/05/2015	9.75	Put	Bond Future	313.5400	0.3135	687.4800	0.6875	119.264	0	0	0
2014/07/30	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/07/30	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	GOVI	07/08/2014			GOVI	457.0040	457.0040	455.6060	455.6060	(0.306)	0.0000	0.0000	480
2014/07/30	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	GOVI	07/08/2014	459.99	Put	GOVI	29,860.0000	2.9860	43,840.0000	4.3840	46.818	0	0	0
2014/07/30	GOVI	07/08/2014	460.01	Put	GOVI	30,060.0000	3.0060	44,040.0000	4.4040	46.507	0	0	0
2014/07/30	GOVI	07/08/2014	460.00	Put	GOVI	29,960.0000	2.9960	43,940.0000	4.3940	46.662	0	0	0
2014/07/30	GOVI	06/11/2014	449.01	Call	GOVI	148,760.0000	14.8760	134,560.0000	13.4560	(9.546)	0	0	0
2014/07/30	GOVI	06/11/2014			GOVI	463.8860	463.8860	462.4660	462.4660	(0.306)	0.0000	0.0000	184
2014/07/30	GOVI	06/11/2014	448.99	Call	GOVI	148,960.0000	14.8960	134,760.0000	13.4760	(9.533)	0	0	0
2014/07/30	GOVI	06/11/2014	449.00	Call	GOVI	148,860.0000	14.8860	134,660.0000	13.4660	(9.539)	0	0	0
2014/07/30	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	GOVI	05/02/2015	459.99	Call	GOVI	113,570.0000	11.3570	99,120.0000	9.9120	(12.723)	0	0	0
2014/07/30	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	GOVI	05/02/2015			GOVI	471.3470	471.3470	469.9020	469.9020	(0.307)	0.0000	0.0000	45
2014/07/30	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	GOVI	05/02/2015	460.00	Call	GOVI	113,470.0000	11.3470	99,020.0000	9.9020	(12.735)	0	0	0
2014/07/30	GOVI	05/02/2015	460.01	Call	GOVI	113,370.0000	11.3370	98,920.0000	9.8920	(12.746)	0	0	0
2014/07/30	GOVI	07/05/2015	449.99	Call	GOVI	297,470.0000	29.7470	282,650.0000	28.2650	(4.982)	0	0	0
2014/07/30	GOVI	07/05/2015			GOVI	479.7370	479.7370	478.2550	478.2550	(0.309)	0.0000	0.0000	0
2014/07/30	GOVI	07/05/2015	450.00	Call	GOVI	297,370.0000	29.7370	282,550.0000	28.2550	(4.984)	0	0	0
2014/07/30	GOVI	07/05/2015	450.01	Call	GOVI	297,270.0000	29.7270	282,450.0000	28.2450	(4.985)	0	0	0
2014/07/30	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/30	ICAA	07/08/2014			Can-Do Interest Rate	143.1506	143.1506	143.1175	143.1175	(0.023)	0.0000	0.0000	635
2014/07/30	ICAA	06/11/2014			Can-Do Interest Rate	145.3249	145.3249	145.2904	145.2904	(0.024)	0.0000	0.0000	0
2014/07/30	IGOV	07/08/2014			Index Future	216.2700	216.2700	216.2660	216.2660	(0.002)	0.0000	0.0000	473
2014/07/30	IGOV	06/11/2014			Index Future	219.5540	219.5540	219.5490	219.5490	(0.002)	0.0000	0.0000	720
2014/07/30	IGOV	05/02/2015			Index Future	223.1110	223.1110	223.1060	223.1060	(0.002)	0.0000	0.0000	0
2014/07/30	IGOV	07/05/2015			Index Future	227.1090	227.1090	227.0980	227.0980	(0.005)	0.0000	0.0000	0
2014/07/30	ILBI	07/08/2014			Index Future	585.9380	585.9380	585.7990	585.7990	(0.024)	0.0000	0.0000	210
2014/07/30	ILBI	06/11/2014			Index Future	594.8740	594.8740	594.7300	594.7300	(0.024)	0.0000	0.0000	0
2014/07/30	ILBI	05/02/2015			Index Future	604.3920	604.3920	604.2450	604.2450	(0.024)	0.0000	0.0000	0
2014/07/30	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2014/07/30	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/07/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/30	JBAF	20/08/2014			Jibar Tradeable Future	5.9900	94.0100	5.9900	94.0100	0.000	0.0000	0.0000	0
2014/07/30	JBAF	17/09/2014			Jibar Tradeable Future	6.0300	93.9700	6.0300	93.9700	0.000	0.0000	0.0000	33,000
2014/07/30	JBAF	15/10/2014			Jibar Tradeable Future	6.1100	93.8900	6.1300	93.8700	0.327	0.0000	0.0000	0
2014/07/30	JBAF	19/11/2014			Jibar Tradeable Future	6.1500	93.8500	6.1700	93.8300	0.325	0.0000	0.0000	0
2014/07/30	JBAF	17/12/2014			Jibar Tradeable Future	6.2600	93.7400	6.2900	93.7100	0.479	0.0000	0.0000	0
2014/07/30	JBAF	21/01/2015			Jibar Tradeable Future	6.3500	93.6500	6.4000	93.6000	0.787	0.0000	0.0000	0
2014/07/30	JBAF	18/03/2015			Jibar Tradeable Future	6.5000	93.5000	6.5400	93.4600	0.615	0.0000	0.0000	2,850
2014/07/30	JBAF	17/06/2015			Jibar Tradeable Future	6.7100	93.2900	6.7600	93.2400	0.745	0.0000	0.0000	5,000
2014/07/30	JBAF	16/09/2015			Jibar Tradeable Future	6.9100	93.0900	6.9600	93.0400	0.724	0.0000	0.0000	0
2014/07/30	JBAF	15/12/2015			Jibar Tradeable Future	7.0700	92.9300	7.1200	92.8800	0.707	0.0000	0.0000	0
2014/07/30	JBAF	16/03/2016			Jibar Tradeable Future	7.2200	92.7800	7.2700	92.7300	0.693	0.0000	0.0000	0
2014/07/30	JBAF	15/06/2016			Jibar Tradeable Future	7.3600	92.6400	7.4100	92.5900	0.679	0.0000	0.0000	0
2014/07/30	R023	07/08/2014	8.51	Call	Bond Future	2,998.2000	2.9982	2,711.8900	2.7119	(9.549)	0	0	0
2014/07/30	R023	07/08/2014			Bond Future	8.0047	101.9119	8.0523	101.6251	0.594	0.0000	0.0000	11,760
2014/07/30	R023	07/08/2014	8.49	Call	Bond Future	2,882.4900	2.8825	2,596.4000	2.5964	(9.925)	0	0	0
2014/07/30	R023	07/08/2014	8.50	Call	Bond Future	2,940.3400	2.9403	2,654.1300	2.6541	(9.734)	0	0	0
2014/07/30	R023	07/08/2014	8.49	Put	Bond Future	2.5500	0.0026	3.3200	0.0033	30.196	0	0	0
2014/07/30	R023	07/08/2014	8.51	Put	Bond Future	1.8800	0.0019	2.4300	0.0024	29.255	0	0	0
2014/07/30	R023	07/08/2014	8.50	Put	Bond Future	2.1900	0.0022	2.8400	0.0028	29.680	0	0	0
2014/07/30	R023	06/11/2014			Bond Future	8.0849	99.5261	8.1346	99.2342	0.614	0.0000	0.0000	1,050
2014/07/30	R023	06/11/2014	8.59	Put	Bond Future	562.7600	0.5628	626.5000	0.6265	11.326	0	0	0
2014/07/30	R023	06/11/2014	8.61	Put	Bond Future	537.0000	0.5370	598.3700	0.5984	11.428	0	0	0
2014/07/30	R023	06/11/2014	8.59	Call	Bond Future	3,480.8100	3.4808	3,252.7100	3.2527	(6.553)	0	0	0
2014/07/30	R023	06/11/2014	8.60	Put	Bond Future	549.7500	0.5498	612.3000	0.6123	11.378	0	0	0
2014/07/30	R023	06/11/2014	8.60	Call	Bond Future	3,524.4500	3.5244	3,295.1600	3.2952	(6.506)	0	0	0
2014/07/30	R023	06/11/2014	8.61	Call	Bond Future	3,568.3100	3.5683	3,337.8400	3.3378	(6.459)	0	0	0
2014/07/30	R023	05/02/2015			Bond Future	8.1547	101.1280	8.2067	100.8301	0.638	0.0000	0.0000	0
2014/07/30	R023	05/02/2015	8.74	Put	Bond Future	1,002.7500	1.0028	1,081.4400	1.0814	7.847	0	0	0
2014/07/30	R023	05/02/2015	8.75	Call	Bond Future	4,326.3100	4.3263	4,106.2200	4.1062	(5.087)	0	0	0
2014/07/30	R023	05/02/2015	8.76	Call	Bond Future	4,366.3400	4.3663	4,145.3200	4.1453	(5.062)	0	0	0
2014/07/30	R023	05/02/2015	8.74	Call	Bond Future	4,286.4300	4.2864	4,067.2600	4.0673	(5.113)	0	0	0
2014/07/30	R023	05/02/2015	8.76	Put	Bond Future	972.9600	0.9730	1,049.8000	1.0498	7.898	0	0	0
2014/07/30	R023	05/02/2015	8.75	Put	Bond Future	987.7600	0.9878	1,065.5300	1.0655	7.873	0	0	0
2014/07/30	R023	07/05/2015	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R023	07/05/2015	8.15	Put	Bond Future	238.7700	0.2388	545.8000	0.5458	128.588	0	0	0
2014/07/30	R023	07/05/2015			Bond Future	8.1926	99.0039	8.2476	98.6968	0.671	0.0000	0.0000	0
2014/07/30	R023	07/05/2015	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R023	07/05/2015	8.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/07/30	R023	07/05/2015	8.14	Put	Bond Future	294.8900	0.2949	601.9200	0.6019	104.117	0	0	0
2014/07/30	R023	07/05/2015	8.16	Put	Bond Future	182.6800	0.1827	489.7100	0.4897	168.070	0	0	0
2014/07/30	R157	07/08/2014	6.76	Put	Bond Future	30.2900	0.0303	38.8000	0.0388	28.095	0	0	0
2014/07/30	R157	07/08/2014			Bond Future	6.6644	112.5746	6.7000	112.5357	0.533	0.0000	0.0000	2,906
2014/07/30	R157	07/08/2014	6.75	Put	Bond Future	33.3800	0.0334	42.6600	0.0427	27.801	0	0	0
2014/07/30	R157	07/08/2014	6.74	Call	Bond Future	119.3700	0.1194	90.6100	0.0906	(24.093)	0	0	0
2014/07/30	R157	07/08/2014	6.75	Call	Bond Future	126.9200	0.1269	97.3300	0.0973	(23.314)	0	0	0
2014/07/30	R157	07/08/2014	6.76	Call	Bond Future	134.7500	0.1347	104.3900	0.1044	(22.531)	0	0	0
2014/07/30	R157	07/08/2014	6.74	Put	Bond Future	36.7500	0.0367	46.8600	0.0469	27.510	0	0	0
2014/07/30	R157	06/11/2014	6.19	Put	Bond Future	606.8900	0.6069	640.3000	0.6403	5.505	0	0	0
2014/07/30	R157	06/11/2014			Bond Future	6.8501	107.4568	6.8977	107.4167	0.696	0.0000	0.0000	0
2014/07/30	R157	06/11/2014	6.21	Put	Bond Future	592.6700	0.5927	625.7700	0.6258	5.585	0	0	0
2014/07/30	R157	06/11/2014	6.20	Put	Bond Future	599.7600	0.5998	633.0200	0.6330	5.546	0	0	0
2014/07/30	R157	06/11/2014	6.21	Call	Bond Future	50.5300	0.0505	43.4400	0.0434	(14.031)	0	0	0
2014/07/30	R157	06/11/2014	6.19	Call	Bond Future	47.7400	0.0477	40.9600	0.0410	(14.202)	0	0	0
2014/07/30	R157	06/11/2014	6.20	Call	Bond Future	49.1200	0.0491	42.1900	0.0422	(14.108)	0	0	0
2014/07/30	R157	05/02/2015	8.74	Call	Bond Future	1,048.5700	1.0486	1,010.7800	1.0108	(3.604)	0	0	0
2014/07/30	R157	05/02/2015	8.75	Put	Bond Future	44.1700	0.0442	48.5900	0.0486	10.007	0	0	0
2014/07/30	R157	05/02/2015			Bond Future	7.0268	109.1872	7.0983	109.1449	1.018	0.0000	0.0000	0
2014/07/30	R157	05/02/2015	8.74	Put	Bond Future	44.8200	0.0448	49.3000	0.0493	9.996	0	0	0
2014/07/30	R157	05/02/2015	8.76	Put	Bond Future	43.5300	0.0435	47.9000	0.0479	10.039	0	0	0
2014/07/30	R157	05/02/2015	8.75	Call	Bond Future	1,053.7300	1.0537	1,015.8800	1.0159	(3.592)	0	0	0
2014/07/30	R157	05/02/2015	8.76	Call	Bond Future	1,058.8900	1.0589	1,020.9900	1.0210	(3.579)	0	0	0
2014/07/30	R186	07/08/2014	8.31	Call	Bond Future	1,052.4300	1.0524	714.7800	0.7148	(32.083)	0	0	0
2014/07/30	R186	07/08/2014	8.43	Put	Bond Future	124.9300	0.1249	188.3100	0.1883	50.732	0	0	105
2014/07/30	R186	07/08/2014	8.70	Put	Bond Future	4.4800	0.0045	6.9100	0.0069	54.241	0	0	1,000
2014/07/30	R186	07/08/2014			Bond Future	8.2291	118.8796	8.2868	118.3863	0.701	0.0000	0.0000	39,678
2014/07/30	R186	07/08/2014	7.60	Put	Bond Future	5,570.9700	5.5710	6,064.2100	6.0642	8.854	0	0	0
2014/07/30	R186	07/08/2014	8.00	Call	Bond Future	86.4700	0.0865	33.4300	0.0334	(61.339)	0	0	105
2014/07/30	R186	07/08/2014	8.92	Put	Bond Future	0.1100	0.0001	0.1600	0.0002	45.455	0	0	840
2014/07/30	R186	07/08/2014	8.29	Call	Bond Future	942.1900	0.9422	624.2600	0.6243	(33.744)	0	0	0
2014/07/30	R186	07/08/2014	8.25	Call	Bond Future	741.6500	0.7417	465.5400	0.4655	(37.229)	0	0	1,200
2014/07/30	R186	07/08/2014	8.30	Call	Bond Future	996.5100	0.9965	668.6000	0.6686	(32.906)	0	0	0
2014/07/30	R186	07/08/2014	8.29	Put	Bond Future	421.4800	0.4215	596.9000	0.5969	41.620	0	0	0
2014/07/30	R186	07/08/2014	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,100
2014/07/30	R186	07/08/2014	7.60	Call	Bond Future	0.1200	0.0001	0.0100	0.0000	(91.667)	0	0	210
2014/07/30	R186	07/08/2014	8.00	Put	Bond Future	2,073.9800	2.0740	2,514.2900	2.5143	21.230	0	0	0
2014/07/30	R186	07/08/2014	8.31	Put	Bond Future	361.4400	0.3614	517.1400	0.5171	43.078	0	0	0
2014/07/30	R186	07/08/2014	8.92	Call	Bond Future	5,722.7400	5.7227	5,229.4400	5.2294	(8.620)	0	0	0
2014/07/30	R186	07/08/2014	8.30	Put	Bond Future	390.6200	0.3906	556.0600	0.5561	42.353	0	0	0
2014/07/30	R186	07/08/2014	9.20	Call	Bond Future	7,930.9100	7.9309	7,437.5600	7.4376	(6.221)	0	0	0
2014/07/30	R186	07/08/2014	8.43	Call	Bond Future	1,830.3700	1.8304	1,400.4000	1.4004	(23.491)	0	0	0
2014/07/30	R186	07/08/2014	8.70	Call	Bond Future	3,947.9800	3.9480	3,457.0600	3.4571	(12.435)	0	0	0
2014/07/30	R186	07/08/2014	8.25	Put	Bond Future	562.5300	0.5625	779.7700	0.7798	38.618	0	0	0
2014/07/30	R186	06/11/2014	8.14	Call	Bond Future	1,673.9000	1.6739	1,463.4400	1.4634	(12.573)	0	0	0
2014/07/30	R186	06/11/2014	8.15	Put	Bond Future	2,997.4400	2.9974	3,285.6500	3.2856	9.615	0	0	0

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2014/07/30	R186	06/11/2014			Bond Future	8.3023	120.6705	8.3622	120.1689	0.722	0.0000	0.0000	23,864
2014/07/30	R186	06/11/2014	9.17	Call	Bond Future	7,311.2000	7.3112	6,863.0900	6.8631	(6.129)	0	0	0
2014/07/30	R186	06/11/2014	8.15	Call	Bond Future	1,708.9600	1.7090	1,495.5600	1.4956	(12.487)	0	0	0
2014/07/30	R186	06/11/2014	8.16	Call	Bond Future	1,744.4700	1.7445	1,528.1300	1.5281	(12.401)	0	0	0
2014/07/30	R186	06/11/2014	9.17	Put	Bond Future	329.4300	0.3294	382.9300	0.3829	16.240	0	0	2,010
2014/07/30	R186	06/11/2014	8.14	Put	Bond Future	3,047.6900	3.0477	3,338.8400	3.3388	9.553	0	0	0
2014/07/30	R186	06/11/2014	8.16	Put	Bond Future	2,947.7300	2.9477	3,233.0000	3.2330	9.678	0	0	0
2014/07/30	R186	05/02/2015	9.00	Call	Bond Future	6,433.3700	6.4334	6,051.8400	6.0518	(5.930)	0	0	0
2014/07/30	R186	05/02/2015			Bond Future	8.3649	117.3161	8.4272	116.8049	0.745	0.0000	0.0000	0
2014/07/30	R186	05/02/2015	8.75	Call	Bond Future	5,070.1600	5.0702	4,730.2200	4.7302	(6.705)	0	0	0
2014/07/30	R186	05/02/2015	8.76	Call	Bond Future	5,122.0900	5.1221	4,780.3600	4.7804	(6.672)	0	0	0
2014/07/30	R186	05/02/2015	8.74	Call	Bond Future	5,018.4600	5.0185	4,680.3300	4.6803	(6.738)	0	0	0
2014/07/30	R186	05/02/2015	8.76	Put	Bond Future	1,932.2100	1.9322	2,101.6500	2.1016	8.769	0	0	0
2014/07/30	R186	05/02/2015	8.75	Put	Bond Future	1,959.5200	1.9595	2,130.7500	2.1307	8.738	0	0	0
2014/07/30	R186	05/02/2015	9.00	Put	Bond Future	1,364.9000	1.3649	1,494.5400	1.4945	9.498	0	0	9,600
2014/07/30	R186	05/02/2015	8.74	Put	Bond Future	1,987.1300	1.9871	2,160.1700	2.1602	8.708	0	0	0
2014/07/30	R186	07/05/2015			Bond Future	8.4061	119.4109	8.4712	118.8861	0.775	0.0000	0.0000	0
2014/07/30	R186	07/05/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R186	07/05/2015	8.24	Put	Bond Future	1,353.2800	1.3533	1,878.1000	1.8781	38.781	0	0	0
2014/07/30	R186	07/05/2015	8.26	Put	Bond Future	1,189.1800	1.1892	1,714.0000	1.7140	44.133	0	0	0
2014/07/30	R186	07/05/2015	8.25	Put	Bond Future	1,271.1900	1.2712	1,796.0100	1.7960	41.286	0	0	0
2014/07/30	R186	07/05/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R186	07/05/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R197	07/08/2014			Bond Future	285.8486	285.8486	285.7987	285.7987	(0.017)	0.0000	0.0000	0
2014/07/30	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R197	07/08/2014	270.00	Call	Bond Future	15,848.5800	15.8486	15,798.6600	15.7987	(0.315)	0	0	0
2014/07/30	R197	07/08/2014	270.01	Call	Bond Future	15,838.5800	15.8386	15,788.6600	15.7887	(0.315)	0	0	0
2014/07/30	R197	07/08/2014	269.99	Call	Bond Future	15,858.5800	15.8586	15,808.6600	15.8087	(0.315)	0	0	0
2014/07/30	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R197	06/11/2014			Bond Future	290.1902	290.1902	290.1378	290.1378	(0.018)	0.0000	0.0000	905
2014/07/30	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R197	06/11/2014	285.00	Call	Bond Future	5,190.2200	5.1902	5,137.7900	5.1378	(1.010)	0	0	0
2014/07/30	R197	06/11/2014	285.01	Call	Bond Future	5,180.2200	5.1802	5,127.7900	5.1278	(1.012)	0	0	0
2014/07/30	R197	06/11/2014	284.99	Call	Bond Future	5,200.2200	5.2002	5,147.7900	5.1478	(1.008)	0	0	0
2014/07/30	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R197	05/02/2015	288.99	Put	Bond Future	102.3400	0.1023	159.3200	0.1593	55.677	0	0	0
2014/07/30	R197	05/02/2015			Bond Future	288.8877	288.8877	288.8307	288.8307	(0.020)	0.0000	0.0000	0
2014/07/30	R197	05/02/2015	289.01	Put	Bond Future	122.3400	0.1223	179.3200	0.1793	46.575	0	0	0
2014/07/30	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R197	05/02/2015	289.00	Put	Bond Future	112.3400	0.1123	169.3200	0.1693	50.721	0	0	0
2014/07/30	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R201	07/08/2014	5.31	Put	Bond Future	215.2600	0.2153	226.7200	0.2267	5.324	0	0	0
2014/07/30	R201	07/08/2014			Bond Future	5.8873	102.2152	5.9265	102.2011	0.666	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/30	R201	07/08/2014	5.30	Put	Bond Future	218.5100	0.2185	230.0600	0.2301	5.286	0	0	0
2014/07/30	R201	07/08/2014	5.31	Call	Bond Future	7.4200	0.0074	4.8100	0.0048	(35.175)	0	0	0
2014/07/30	R201	07/08/2014	5.29	Call	Bond Future	6.7400	0.0067	4.3100	0.0043	(36.053)	0	0	0
2014/07/30	R201	07/08/2014	5.30	Call	Bond Future	7.0700	0.0071	4.5500	0.0046	(35.644)	0	0	0
2014/07/30	R201	07/08/2014	5.29	Put	Bond Future	221.7900	0.2218	233.4300	0.2334	5.248	0	0	0
2014/07/30	R202	07/08/2014	207.99	Call	Bond Future	21,145.0200	21.1450	21,108.3100	21.1083	(0.174)	0	0	0
2014/07/30	R202	07/08/2014	208.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R202	07/08/2014			Bond Future	229.1350	229.1350	229.0983	229.0983	(0.016)	0.0000	0.0000	124
2014/07/30	R202	07/08/2014	207.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R202	07/08/2014	208.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R202	07/08/2014	208.00	Call	Bond Future	21,135.0200	21.1350	21,098.3100	21.0983	(0.174)	0	0	0
2014/07/30	R202	07/08/2014	208.01	Call	Bond Future	21,125.0200	21.1250	21,088.3100	21.0883	(0.174)	0	0	0
2014/07/30	R202	06/11/2014	226.99	Call	Bond Future	5,625.2700	5.6253	5,586.6200	5.5866	(0.687)	0	0	0
2014/07/30	R202	06/11/2014			Bond Future	232.6153	232.6153	232.5766	232.5766	(0.017)	0.0000	0.0000	46,760
2014/07/30	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R202	06/11/2014	227.00	Call	Bond Future	5,615.2700	5.6153	5,576.6200	5.5766	(0.688)	0	0	0
2014/07/30	R202	06/11/2014	227.01	Call	Bond Future	5,605.2700	5.6053	5,566.6200	5.5666	(0.690)	0	0	0
2014/07/30	R202	05/02/2015	233.01	Call	Bond Future	185.4900	0.1855	143.5100	0.1435	(22.632)	0	0	0
2014/07/30	R202	05/02/2015			Bond Future	233.1955	233.1955	233.1535	233.1535	(0.018)	0.0000	0.0000	0
2014/07/30	R202	05/02/2015	232.99	Call	Bond Future	205.4900	0.2055	163.5100	0.1635	(20.429)	0	0	0
2014/07/30	R202	05/02/2015	233.00	Call	Bond Future	195.4900	0.1955	153.5100	0.1535	(21.474)	0	0	0
2014/07/30	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R203	07/08/2014	7.30	Call	Bond Future	665.9900	0.6660	555.2400	0.5552	(16.629)	0	0	0
2014/07/30	R203	07/08/2014			Bond Future	7.0667	106.5880	7.1089	106.4704	0.596	0.0000	0.0000	24,351
2014/07/30	R203	07/08/2014	7.31	Call	Bond Future	691.5500	0.6916	579.9800	0.5800	(16.133)	0	0	0
2014/07/30	R203	07/08/2014	6.84	Put	Bond Future	652.5500	0.6525	759.8700	0.7599	16.446	0	0	0
2014/07/30	R203	07/08/2014	7.29	Put	Bond Future	19.9100	0.0199	27.6100	0.0276	38.674	0	0	0
2014/07/30	R203	07/08/2014	7.31	Put	Bond Future	15.4200	0.0154	21.4000	0.0214	38.781	0	0	0
2014/07/30	R203	07/08/2014	7.29	Call	Bond Future	640.6600	0.6407	530.8100	0.5308	(17.146)	0	0	0
2014/07/30	R203	07/08/2014	7.30	Put	Bond Future	17.5400	0.0175	24.3400	0.0243	38.769	0	0	0
2014/07/30	R203	07/08/2014	6.84	Call	Bond Future	17.3500	0.0174	7.1200	0.0071	(58.963)	0	0	46
2014/07/30	R203	06/11/2014	6.86	Call	Bond Future	299.7100	0.2997	261.8900	0.2619	(12.619)	0	0	0
2014/07/30	R203	06/11/2014			Bond Future	7.1649	104.0298	7.2116	103.9098	0.651	0.0000	0.0000	6,646
2014/07/30	R203	06/11/2014	6.98	Call	Bond Future	408.1600	0.4082	361.2300	0.3612	(11.498)	0	0	14
2014/07/30	R203	06/11/2014	6.84	Call	Bond Future	283.9300	0.2839	247.5500	0.2475	(12.813)	0	0	45
2014/07/30	R203	06/11/2014	6.85	Call	Bond Future	291.7400	0.2917	254.6400	0.2546	(12.717)	0	0	0
2014/07/30	R203	06/11/2014	6.98	Put	Bond Future	886.0100	0.8860	959.1300	0.9591	8.253	0	0	0
2014/07/30	R203	06/11/2014	6.84	Put	Bond Future	1,125.3600	1.1254	1,209.0300	1.2090	7.435	0	0	0
2014/07/30	R203	06/11/2014	6.86	Put	Bond Future	1,089.1000	1.0891	1,171.3300	1.1713	7.550	0	0	0
2014/07/30	R203	06/11/2014	6.85	Put	Bond Future	1,107.1500	1.1072	1,190.1000	1.1901	7.492	0	0	0
2014/07/30	R203	05/02/2015	7.69	Call	Bond Future	1,481.4100	1.4814	1,395.3700	1.3954	(5.808)	0	0	55
2014/07/30	R203	05/02/2015			Bond Future	7.2422	105.7045	7.2945	105.5812	0.722	0.0000	0.0000	0

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2014/07/30	R203	05/02/2015	8.34	Put	Bond Future	133.7500	0.1338	148.1200	0.1481	10.744	0	0	0
2014/07/30	R203	05/02/2015	8.35	Call	Bond Future	2,703.8800	2.7039	2,594.6800	2.5947	(4.039)	0	0	0
2014/07/30	R203	05/02/2015	8.36	Call	Bond Future	2,723.9400	2.7239	2,614.4900	2.6145	(4.018)	0	0	0
2014/07/30	R203	05/02/2015	8.34	Call	Bond Future	2,683.8500	2.6838	2,574.9100	2.5749	(4.059)	0	0	0
2014/07/30	R203	05/02/2015	8.36	Put	Bond Future	128.1300	0.1281	141.9900	0.1420	10.817	0	0	0
2014/07/30	R203	05/02/2015	7.69	Put	Bond Future	431.4800	0.4315	468.7500	0.4688	8.638	0	0	0
2014/07/30	R203	05/02/2015	8.35	Put	Bond Future	130.9200	0.1309	145.0300	0.1450	10.778	0	0	0
2014/07/30	R203	07/05/2015			Bond Future	7.2423	103.4203	7.3026	103.2907	0.833	0.0000	0.0000	0
2014/07/30	R203	07/05/2015	7.24	Put	Bond Future	4.9400	0.0049	134.5000	0.1345	2622.672	0	0	0
2014/07/30	R203	07/05/2015	7.26	Put	Bond Future	0.0000	0.0000	91.5100	0.0915	100.000	0	0	0
2014/07/30	R203	07/05/2015	7.25	Put	Bond Future	0.0000	0.0000	113.0000	0.1130	100.000	0	0	0
2014/07/30	R203	07/05/2015	7.25	Call	Bond Future	16.5600	0.0166	0.0000	0.0000	(100.000)	0	0	0
2014/07/30	R203	07/05/2015	7.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R203	07/05/2015	7.26	Call	Bond Future	38.0500	0.0381	0.0000	0.0000	(100.000)	0	0	0
2014/07/30	R204	07/08/2014			Bond Future	7.3612	103.4670	7.4135	103.2725	0.710	0.0000	0.0000	14,562
2014/07/30	R204	07/08/2014	7.44	Put	Bond Future	141.7500	0.1418	201.2600	0.2013	41.982	0	0	0
2014/07/30	R204	07/08/2014	7.46	Put	Bond Future	119.0200	0.1190	170.7200	0.1707	43.438	0	0	0
2014/07/30	R204	07/08/2014	7.45	Put	Bond Future	130.0200	0.1300	185.5600	0.1856	42.717	0	0	0
2014/07/30	R204	07/08/2014	7.46	Call	Bond Future	486.2100	0.4862	343.4400	0.3434	(29.364)	0	0	0
2014/07/30	R204	07/08/2014	7.78	Call	Bond Future	1,548.0100	1.5480	1,354.7500	1.3547	(12.484)	0	0	0
2014/07/30	R204	07/08/2014	7.44	Call	Bond Future	434.7300	0.4347	299.7700	0.2998	(31.045)	0	0	0
2014/07/30	R204	07/08/2014	7.78	Put	Bond Future	2.3200	0.0023	3.5300	0.0035	52.155	0	0	530
2014/07/30	R204	07/08/2014	7.45	Call	Bond Future	460.1100	0.4601	321.1800	0.3212	(30.195)	0	0	0
2014/07/30	R204	06/11/2014	7.99	Put	Bond Future	256.9000	0.2569	295.5300	0.2955	15.037	0	0	1,270
2014/07/30	R204	06/11/2014			Bond Future	7.4512	105.0256	7.5074	104.8276	0.755	0.0000	0.0000	364
2014/07/30	R204	06/11/2014	6.99	Put	Bond Future	1,928.8900	1.9289	2,081.1300	2.0811	7.893	0	0	0
2014/07/30	R204	06/11/2014	7.01	Put	Bond Future	1,874.0800	1.8741	2,024.2700	2.0243	8.014	0	0	0
2014/07/30	R204	06/11/2014	6.99	Call	Bond Future	286.4300	0.2864	240.5900	0.2406	(16.004)	0	0	0
2014/07/30	R204	06/11/2014	7.00	Put	Bond Future	1,901.3900	1.9014	2,052.6200	2.0526	7.954	0	0	0
2014/07/30	R204	06/11/2014	7.99	Call	Bond Future	2,135.8300	2.1358	1,976.3800	1.9764	(7.465)	0	0	0
2014/07/30	R204	06/11/2014	7.00	Call	Bond Future	294.8800	0.2949	248.0300	0.2480	(15.888)	0	0	0
2014/07/30	R204	06/11/2014	7.01	Call	Bond Future	303.5200	0.3035	255.6300	0.2556	(15.778)	0	0	0
2014/07/30	R204	05/02/2015			Bond Future	7.5225	102.6804	7.5834	102.4779	0.809	0.0000	0.0000	0
2014/07/30	R204	05/02/2015	8.25	Call	Bond Future	2,795.2600	2.7953	2,636.5300	2.6365	(5.679)	0	0	0
2014/07/30	R204	05/02/2015	8.26	Call	Bond Future	2,820.6900	2.8207	2,661.3600	2.6614	(5.649)	0	0	0
2014/07/30	R204	05/02/2015	8.24	Call	Bond Future	2,769.9200	2.7699	2,611.7900	2.6118	(5.709)	0	0	0
2014/07/30	R204	05/02/2015	8.26	Put	Bond Future	400.2500	0.4002	443.4700	0.4435	10.798	0	0	0
2014/07/30	R204	05/02/2015	8.25	Put	Bond Future	407.1600	0.4072	450.9800	0.4510	10.762	0	0	0
2014/07/30	R204	05/02/2015	8.24	Put	Bond Future	414.1700	0.4142	458.5900	0.4586	10.725	0	0	0
2014/07/30	R204	07/05/2015	7.51	Put	Bond Future	119.4400	0.1194	329.5800	0.3296	175.938	0	0	0
2014/07/30	R204	07/05/2015			Bond Future	7.5480	104.5133	7.6151	104.3032	0.888	0.0000	0.0000	0
2014/07/30	R204	07/05/2015	7.50	Put	Bond Future	150.8600	0.1509	361.0000	0.3610	139.295	0	0	0
2014/07/30	R204	07/05/2015	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R204	07/05/2015	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R204	07/05/2015	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R204	07/05/2015	7.49	Put	Bond Future	182.3000	0.1823	392.4400	0.3924	115.272	0	0	0

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2014/07/30	R207	07/08/2014	7.69	Call	Bond Future	534.5200	0.5345	374.8700	0.3749	(29.868)	0	0	0
2014/07/30	R207	07/08/2014	7.70	Put	Bond Future	155.6600	0.1557	218.4400	0.2184	40.331	0	0	0
2014/07/30	R207	07/08/2014			Bond Future	7.6056	98.9864	7.6579	98.7596	0.689	0.0000	0.0000	34,011
2014/07/30	R207	07/08/2014	7.70	Call	Bond Future	564.1600	0.5642	400.1300	0.4001	(29.075)	0	0	0
2014/07/30	R207	07/08/2014	7.71	Call	Bond Future	594.6000	0.5946	426.3300	0.4263	(28.300)	0	0	0
2014/07/30	R207	07/08/2014	7.69	Put	Bond Future	169.1800	0.1692	236.3400	0.2363	39.697	0	0	0
2014/07/30	R207	07/08/2014	7.71	Put	Bond Future	142.9600	0.1430	201.5000	0.2015	40.949	0	0	0
2014/07/30	R207	06/11/2014	7.36	Put	Bond Future	1,902.4600	1.9025	2,061.4000	2.0614	8.354	0	0	0
2014/07/30	R207	06/11/2014			Bond Future	7.6902	100.4776	7.7458	100.2467	0.723	0.0000	0.0000	532
2014/07/30	R207	06/11/2014	7.35	Put	Bond Future	1,931.9100	1.9319	2,092.1500	2.0922	8.294	0	0	0
2014/07/30	R207	06/11/2014	7.36	Call	Bond Future	517.1500	0.5172	445.1600	0.4452	(13.921)	0	0	0
2014/07/30	R207	06/11/2014	7.34	Call	Bond Future	491.6400	0.4916	422.2400	0.4222	(14.116)	0	0	0
2014/07/30	R207	06/11/2014	7.35	Call	Bond Future	504.2800	0.5043	433.5900	0.4336	(14.018)	0	0	0
2014/07/30	R207	06/11/2014	7.34	Put	Bond Future	1,961.6100	1.9616	2,123.1400	2.1231	8.235	0	0	0
2014/07/30	R207	05/02/2015	8.49	Put	Bond Future	528.2700	0.5283	580.5300	0.5805	9.893	0	0	0
2014/07/30	R207	05/02/2015			Bond Future	7.7608	98.4531	7.8201	98.2173	0.764	0.0000	0.0000	0
2014/07/30	R207	05/02/2015	8.51	Put	Bond Future	511.4600	0.5115	562.3800	0.5624	9.956	0	0	0
2014/07/30	R207	05/02/2015	8.50	Call	Bond Future	3,410.1100	3.4101	3,225.8000	3.2258	(5.405)	0	0	0
2014/07/30	R207	05/02/2015	8.51	Call	Bond Future	3,440.1400	3.4401	3,255.1700	3.2552	(5.377)	0	0	0
2014/07/30	R207	05/02/2015	8.49	Call	Bond Future	3,380.1700	3.3802	3,196.5400	3.1965	(5.433)	0	0	0
2014/07/30	R207	05/02/2015	8.50	Put	Bond Future	519.8100	0.5198	571.3900	0.5714	9.923	0	0	0
2014/07/30	R207	07/05/2015			Bond Future	7.7987	100.2110	7.8629	99.9671	0.822	0.0000	0.0000	0
2014/07/30	R207	07/05/2015	8.25	Call	Bond Future	2,862.4000	2.8624	2,703.2500	2.7032	(5.560)	0	0	0
2014/07/30	R207	07/05/2015	7.73	Call	Bond Future	1,731.2600	1.7313	1,611.7900	1.6118	(6.901)	0	0	66
2014/07/30	R207	07/05/2015	8.24	Put	Bond Future	1,174.5700	1.1746	1,260.0200	1.2600	7.275	0	0	0
2014/07/30	R207	07/05/2015	8.26	Put	Bond Future	1,149.0200	1.1490	1,233.0700	1.2331	7.315	0	0	0
2014/07/30	R207	07/05/2015	7.73	Put	Bond Future	1,993.4700	1.9935	2,117.9000	2.1179	6.242	0	0	0
2014/07/30	R207	07/05/2015	8.25	Put	Bond Future	1,161.7400	1.1617	1,246.4900	1.2465	7.295	0	0	0
2014/07/30	R207	07/05/2015	8.26	Call	Bond Future	2,886.9600	2.8870	2,727.1100	2.7271	(5.537)	0	0	0
2014/07/30	R207	07/05/2015	8.24	Call	Bond Future	2,837.9400	2.8379	2,679.4900	2.6795	(5.583)	0	0	0
2014/07/30	R208	07/08/2014	8.28	Call	Bond Future	2,431.6400	2.4316	2,173.7000	2.1737	(10.608)	0	0	0
2014/07/30	R208	07/08/2014			Bond Future	7.7803	97.1971	7.8327	96.9386	0.674	0.0000	0.0000	16,244
2014/07/30	R208	07/08/2014	7.80	Call	Bond Future	420.4700	0.4205	273.4900	0.2735	(34.956)	0	0	0
2014/07/30	R208	07/08/2014	7.79	Put	Bond Future	346.3800	0.3464	463.6600	0.4637	33.859	0	0	0
2014/07/30	R208	07/08/2014	7.81	Put	Bond Future	301.4400	0.3014	407.3500	0.4073	35.135	0	0	0
2014/07/30	R208	07/08/2014	7.80	Put	Bond Future	323.3800	0.3234	434.9500	0.4349	34.501	0	0	0
2014/07/30	R208	07/08/2014	7.81	Call	Bond Future	447.8600	0.4479	295.2200	0.2952	(34.082)	0	0	0
2014/07/30	R208	07/08/2014	8.28	Put	Bond Future	1.4700	0.0015	2.0800	0.0021	41.497	0	0	630
2014/07/30	R208	07/08/2014	7.79	Call	Bond Future	394.1000	0.3941	252.8300	0.2528	(35.846)	0	0	0
2014/07/30	R208	06/11/2014	7.46	Call	Bond Future	499.3400	0.4993	427.1400	0.4271	(14.459)	0	0	0
2014/07/30	R208	06/11/2014			Bond Future	7.8631	95.2629	7.9182	94.9998	0.702	0.0000	0.0000	571
2014/07/30	R208	06/11/2014	7.44	Call	Bond Future	473.4200	0.4734	404.0100	0.4040	(14.661)	0	0	0
2014/07/30	R208	06/11/2014	7.45	Call	Bond Future	486.2600	0.4863	415.4600	0.4155	(14.560)	0	0	0
2014/07/30	R208	06/11/2014	8.50	Put	Bond Future	294.9800	0.2950	337.8600	0.3379	14.537	0	0	1,520
2014/07/30	R208	06/11/2014	7.44	Put	Bond Future	2,521.5700	2.5216	2,715.2700	2.7153	7.682	0	0	0
2014/07/30	R208	06/11/2014	7.46	Put	Bond Future	2,449.4500	2.4494	2,640.3600	2.6404	7.794	0	0	0
2014/07/30	R208	06/11/2014	8.50	Call	Bond Future	3,279.2700	3.2793	3,059.0400	3.0590	(6.716)	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
2014/07/30	R208	06/11/2014	7.45	Put	Bond Future	2,485.3800	2.4854	2,677.6900	2.6777	7.738	0	0	0
2014/07/30	R208	05/02/2015	8.51	Call	Bond Future	3,388.1300	3.3881	3,190.8200	3.1908	(5.824)	0	0	0
2014/07/30	R208	05/02/2015			Bond Future	7.9324	96.7966	7.9907	96.5281	0.734	0.0000	0.0000	0
2014/07/30	R208	05/02/2015	8.49	Call	Bond Future	3,323.0500	3.3231	3,127.5000	3.1275	(5.885)	0	0	0
2014/07/30	R208	05/02/2015	8.51	Put	Bond Future	766.0300	0.7660	837.2700	0.8373	9.300	0	0	0
2014/07/30	R208	05/02/2015	8.50	Put	Bond Future	778.1700	0.7782	850.2900	0.8503	9.268	0	0	0
2014/07/30	R208	05/02/2015	8.49	Put	Bond Future	790.2400	0.7902	863.2400	0.8632	9.238	0	0	0
2014/07/30	R208	05/02/2015	8.50	Call	Bond Future	3,355.6400	3.3556	3,159.2100	3.1592	(5.854)	0	0	0
2014/07/30	R208	07/05/2015	8.01	Call	Bond Future	180.5800	0.1806	0.0000	0.0000	(100.000)	0	0	0
2014/07/30	R208	07/05/2015			Bond Future	7.9695	95.1215	8.0317	94.8445	0.780	0.0000	0.0000	0
2014/07/30	R208	07/05/2015	7.99	Call	Bond Future	91.4100	0.0914	0.0000	0.0000	(100.000)	0	0	0
2014/07/30	R208	07/05/2015	8.00	Call	Bond Future	136.0100	0.1360	0.0000	0.0000	(100.000)	0	0	0
2014/07/30	R208	07/05/2015	7.99	Put	Bond Future	0.0000	0.0000	185.6300	0.1856	100.000	0	0	0
2014/07/30	R208	07/05/2015	8.00	Put	Bond Future	0.0000	0.0000	141.0300	0.1410	100.000	0	0	0
2014/07/30	R208	07/05/2015	8.01	Put	Bond Future	0.0000	0.0000	96.4600	0.0965	100.000	0	0	0
2014/07/30	R209	07/08/2014	9.04	Put	Bond Future	155.7700	0.1558	204.4000	0.2044	31.219	0	0	0
2014/07/30	R209	07/08/2014			Bond Future	8.8484	77.4211	8.8962	77.0545	0.541	0.0000	0.0000	10,743
2014/07/30	R209	07/08/2014	9.06	Put	Bond Future	130.6700	0.1307	171.7900	0.1718	31.469	0	0	0
2014/07/30	R209	07/08/2014	9.05	Put	Bond Future	142.7700	0.1428	187.5300	0.1875	31.351	0	0	0
2014/07/30	R209	07/08/2014	9.05	Call	Bond Future	1,669.1400	1.6691	1,347.3600	1.3474	(19.278)	0	0	0
2014/07/30	R209	07/08/2014	9.06	Call	Bond Future	1,731.5000	1.7315	1,406.0800	1.4061	(18.794)	0	0	0
2014/07/30	R209	07/08/2014	9.04	Call	Bond Future	1,607.5600	1.6076	1,289.6500	1.2897	(19.776)	0	0	0
2014/07/30	R209	06/11/2014	9.50	Call	Bond Future	4,976.2500	4.9763	4,678.2300	4.6782	(5.989)	0	0	0
2014/07/30	R209	06/11/2014	8.95	Call	Bond Future	2,385.0500	2.3850	2,179.9900	2.1800	(8.598)	0	0	2,050
2014/07/30	R209	06/11/2014			Bond Future	8.9156	75.4407	8.9649	75.0681	0.552	0.0000	0.0000	16,291
2014/07/30	R209	06/11/2014	8.99	Put	Bond Future	1,982.3700	1.9824	2,141.9700	2.1420	8.051	0	0	0
2014/07/30	R209	06/11/2014	10.00	Call	Bond Future	7,800.8900	7.8009	7,455.4100	7.4554	(4.429)	0	0	0
2014/07/30	R209	06/11/2014	9.05	Put	Bond Future	1,782.4100	1.7824	1,930.3600	1.9304	8.301	0	0	0
2014/07/30	R209	06/11/2014	9.58	Put	Bond Future	617.5600	0.6176	682.2000	0.6822	10.467	0	0	907
2014/07/30	R209	06/11/2014	9.01	Put	Bond Future	1,913.9400	1.9139	2,069.6300	2.0696	8.135	0	0	0
2014/07/30	R209	06/11/2014	9.50	Put	Bond Future	734.3300	0.7343	808.8900	0.8089	10.153	0	0	5,500
2014/07/30	R209	06/11/2014	10.05	Call	Bond Future	8,092.7100	8.0927	7,744.2200	7.7442	(4.306)	0	0	0
2014/07/30	R209	06/11/2014	8.95	Put	Bond Future	2,124.5100	2.1245	2,292.0300	2.2920	7.885	0	0	0
2014/07/30	R209	06/11/2014	9.00	Put	Bond Future	1,948.0100	1.9480	2,105.6500	2.1056	8.092	0	0	0
2014/07/30	R209	06/11/2014	9.95	Call	Bond Future	7,510.1100	7.5101	7,167.9400	7.1679	(4.556)	0	0	0
2014/07/30	R209	06/11/2014	8.50	Call	Bond Future	995.3700	0.9954	880.4700	0.8805	(11.543)	0	0	5,500
2014/07/30	R209	06/11/2014	8.75	Put	Bond Future	2,947.8300	2.9478	3,156.0000	3.1560	7.062	0	0	0
2014/07/30	R209	06/11/2014	8.99	Call	Bond Future	2,544.1100	2.5441	2,331.1300	2.3311	(8.371)	0	0	0
2014/07/30	R209	06/11/2014	9.25	Call	Bond Future	3,699.4800	3.6995	3,438.8000	3.4388	(7.046)	0	0	0
2014/07/30	R209	06/11/2014	10.05	Put	Bond Future	193.2500	0.1932	217.3400	0.2173	12.466	0	0	2,050
2014/07/30	R209	06/11/2014	10.00	Put	Bond Future	221.3900	0.2214	248.4900	0.2485	12.241	0	0	1,640
2014/07/30	R209	06/11/2014	9.05	Call	Bond Future	2,792.4300	2.7924	2,567.8000	2.5678	(8.044)	0	0	2,050
2014/07/30	R209	06/11/2014	9.58	Call	Bond Future	5,410.8400	5.4108	5,102.9000	5.1029	(5.691)	0	0	0
2014/07/30	R209	06/11/2014	9.00	Call	Bond Future	2,584.7500	2.5848	2,369.8100	2.3698	(8.316)	0	0	1,640
2014/07/30	R209	06/11/2014	9.25	Put	Bond Future	1,225.1500	1.2252	1,337.0500	1.3371	9.134	0	0	2,200
2014/07/30	R209	06/11/2014	8.75	Call	Bond Future	1,673.7000	1.6737	1,509.2900	1.5093	(9.823)	0	0	2,200
2014/07/30	R209	06/11/2014	9.01	Call	Bond Future	2,625.5700	2.6256	2,408.6800	2.4087	(8.261)	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
2014/07/30	R209	06/11/2014	9.95	Put	Bond Future	253.0100	0.2530	283.4200	0.2834	12.019	0	0	2,050
2014/07/30	R209	06/11/2014	8.50	Put	Bond Future	4,257.1200	4.2571	4,514.8000	4.5148	6.053	0	0	0
2014/07/30	R209	05/02/2015	9.00	Put	Bond Future	3,089.8900	3.0899	3,263.5400	3.2635	5.620	0	0	0
2014/07/30	R209	05/02/2015			Bond Future	8.9751	76.6554	9.0258	76.2758	0.566	0.0000	0.0000	0
2014/07/30	R209	05/02/2015	9.25	Call	Bond Future	4,291.0700	4.2911	4,050.9100	4.0509	(5.597)	0	0	0
2014/07/30	R209	05/02/2015	9.26	Call	Bond Future	4,334.3300	4.3343	4,092.8800	4.0929	(5.571)	0	0	0
2014/07/30	R209	05/02/2015	9.25	Put	Bond Future	2,270.3200	2.2703	2,409.7400	2.4097	6.141	0	0	0
2014/07/30	R209	05/02/2015	9.24	Call	Bond Future	4,247.9800	4.2480	4,009.1400	4.0091	(5.622)	0	0	0
2014/07/30	R209	05/02/2015	9.00	Call	Bond Future	3,276.7600	3.2768	3,070.8300	3.0708	(6.285)	0	0	0
2014/07/30	R209	05/02/2015	9.24	Put	Bond Future	2,299.2300	2.2992	2,439.9700	2.4400	6.121	0	0	0
2014/07/30	R209	05/02/2015	9.26	Put	Bond Future	2,241.6900	2.2417	2,379.8200	2.3798	6.162	0	0	0
2014/07/30	R209	07/05/2015			Bond Future	9.0182	74.8733	9.0708	74.4840	0.582	0.0000	0.0000	0
2014/07/30	R209	07/05/2015	8.99	Put	Bond Future	210.4300	0.2104	599.7000	0.5997	184.988	0	0	0
2014/07/30	R209	07/05/2015	9.01	Put	Bond Future	61.2000	0.0612	450.4700	0.4505	636.062	0	0	0
2014/07/30	R209	07/05/2015	9.00	Put	Bond Future	135.7600	0.1358	525.0300	0.5250	286.734	0	0	0
2014/07/30	R209	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R209	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R209	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R210	07/08/2014			Bond Future	171.3968	171.3968	171.3695	171.3695	(0.016)	0.0000	0.0000	123
2014/07/30	R210	07/08/2014	159.00	Call	Bond Future	12,396.8100	12.3968	12,369.4700	12.3695	(0.221)	0	0	0
2014/07/30	R210	07/08/2014	159.01	Call	Bond Future	12,386.8100	12.3868	12,359.4700	12.3595	(0.221)	0	0	0
2014/07/30	R210	07/08/2014	158.99	Call	Bond Future	12,406.8100	12.4068	12,379.4700	12.3795	(0.220)	0	0	0
2014/07/30	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R210	06/11/2014			Bond Future	171.9605	171.9605	171.9315	171.9315	(0.017)	0.0000	0.0000	495
2014/07/30	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R210	06/11/2014	169.00	Call	Bond Future	2,960.4600	2.9605	2,931.5500	2.9315	(0.977)	0	0	0
2014/07/30	R210	06/11/2014	169.01	Call	Bond Future	2,950.4600	2.9505	2,921.5500	2.9215	(0.980)	0	0	0
2014/07/30	R210	06/11/2014	168.99	Call	Bond Future	2,970.4600	2.9705	2,941.5500	2.9415	(0.973)	0	0	0
2014/07/30	R210	05/02/2015	175.01	Put	Bond Future	261.2800	0.2613	292.9400	0.2929	12.117	0	0	0
2014/07/30	R210	05/02/2015			Bond Future	174.7487	174.7487	174.7171	174.7171	(0.018)	0.0000	0.0000	0
2014/07/30	R210	05/02/2015	175.00	Put	Bond Future	251.2800	0.2513	282.9400	0.2829	12.599	0	0	0
2014/07/30	R210	05/02/2015	175.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R210	05/02/2015	174.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R210	05/02/2015	175.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R210	05/02/2015	174.99	Put	Bond Future	241.2800	0.2413	272.9400	0.2729	13.122	0	0	0
2014/07/30	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R211	07/08/2014			Bond Future	130.7421	130.7421	130.7105	130.7105	(0.024)	0.0000	0.0000	390
2014/07/30	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R211	07/08/2014	128.00	Call	Bond Future	2,742.1000	2.7421	2,710.4600	2.7105	(1.154)	0	0	0
2014/07/30	R211	07/08/2014	128.01	Call	Bond Future	2,732.1000	2.7321	2,700.4600	2.7005	(1.158)	0	0	0
2014/07/30	R211	07/08/2014	127.99	Call	Bond Future	2,752.1000	2.7521	2,720.4600	2.7205	(1.150)	0	0	0
2014/07/30	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/30	R211	06/11/2014	130.00	Call	Bond Future	2,727.9200	2.7279	2,694.9500	2.6950	(1.209)	0	0	0
2014/07/30	R211	06/11/2014	130.01	Call	Bond Future	2,717.9200	2.7179	2,684.9500	2.6850	(1.213)	0	0	0
2014/07/30	R211	06/11/2014			Bond Future	132.7279	132.7279	132.6950	132.6950	(0.025)	0.0000	0.0000	0
2014/07/30	R211	06/11/2014	129.99	Call	Bond Future	2,737.9200	2.7379	2,704.9500	2.7050	(1.204)	0	0	0
2014/07/30	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R211	05/02/2015	133.00	Call	Bond Future	276.4400	0.2764	241.3000	0.2413	(12.712)	0	0	0
2014/07/30	R211	05/02/2015			Bond Future	133.2764	133.2764	133.2413	133.2413	(0.026)	0.0000	0.0000	0
2014/07/30	R211	05/02/2015	133.01	Call	Bond Future	266.4400	0.2664	231.3000	0.2313	(13.189)	0	0	0
2014/07/30	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R211	05/02/2015	132.99	Call	Bond Future	286.4400	0.2864	251.3000	0.2513	(12.268)	0	0	0
2014/07/30	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R212	07/08/2014	128.99	Call	Bond Future	6,384.3300	6.3843	6,360.2200	6.3602	(0.378)	0	0	0
2014/07/30	R212	07/08/2014			Bond Future	135.3743	135.3743	135.3502	135.3502	(0.018)	0.0000	0.0000	349
2014/07/30	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R212	07/08/2014	129.00	Call	Bond Future	6,374.3300	6.3743	6,350.2200	6.3502	(0.378)	0	0	0
2014/07/30	R212	07/08/2014	129.01	Call	Bond Future	6,364.3300	6.3643	6,340.2200	6.3402	(0.379)	0	0	0
2014/07/30	R212	06/11/2014			Bond Future	137.4305	137.4305	137.4052	137.4052	(0.018)	0.0000	0.0000	19,259
2014/07/30	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R212	06/11/2014	135.00	Call	Bond Future	2,430.4700	2.4305	2,405.1800	2.4052	(1.041)	0	0	0
2014/07/30	R212	06/11/2014	135.01	Call	Bond Future	2,420.4700	2.4205	2,395.1800	2.3952	(1.045)	0	0	0
2014/07/30	R212	06/11/2014	134.99	Call	Bond Future	2,440.4700	2.4405	2,415.1800	2.4152	(1.036)	0	0	0
2014/07/30	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R212	05/02/2015			Bond Future	137.8988	137.8988	137.8713	137.8713	(0.020)	0.0000	0.0000	0
2014/07/30	R212	05/02/2015	137.99	Put	Bond Future	91.2200	0.0912	118.6900	0.1187	30.114	0	0	0
2014/07/30	R212	05/02/2015	138.01	Put	Bond Future	111.2200	0.1112	138.6900	0.1387	24.699	0	0	0
2014/07/30	R212	05/02/2015	138.00	Put	Bond Future	101.2200	0.1012	128.6900	0.1287	27.139	0	0	0
2014/07/30	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R213	07/08/2014	8.86	Call	Bond Future	1,524.5600	1.5246	1,152.8100	1.1528	(24.384)	0	0	0
2014/07/30	R213	07/08/2014			Bond Future	8.6838	88.4897	8.7416	88.0431	0.665	0.0000	0.0000	23,660
2014/07/30	R213	07/08/2014	8.84	Call	Bond Future	1,404.3600	1.4044	1,044.5400	1.0445	(25.622)	0	0	0
2014/07/30	R213	07/08/2014	8.85	Call	Bond Future	1,463.9700	1.4640	1,098.0400	1.0980	(24.996)	0	0	0
2014/07/30	R213	07/08/2014	8.84	Put	Bond Future	204.0600	0.2041	290.9000	0.2909	42.556	0	0	0
2014/07/30	R213	07/08/2014	8.86	Put	Bond Future	172.3300	0.1723	247.2400	0.2472	43.469	0	0	0
2014/07/30	R213	07/08/2014	8.85	Put	Bond Future	187.6600	0.1877	268.3900	0.2684	43.019	0	0	0
2014/07/30	R213	06/11/2014	8.84	Call	Bond Future	2,560.8300	2.5608	2,303.4400	2.3034	(10.051)	0	0	0
2014/07/30	R213	06/11/2014	8.85	Put	Bond Future	1,886.6200	1.8866	2,080.8200	2.0808	10.294	0	0	0
2014/07/30	R213	06/11/2014			Bond Future	8.7559	86.2811	8.8154	85.8271	0.681	0.0000	0.0000	6,207
2014/07/30	R213	06/11/2014	8.85	Call	Bond Future	2,602.3900	2.6024	2,342.5500	2.3425	(9.985)	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
2014/07/30	R213	06/11/2014	8.86	Call	Bond Future	2,644.2900	2.6443	2,382.0300	2.3820	(9.918)	0	0	0
2014/07/30	R213	06/11/2014	8.84	Put	Bond Future	1,920.6700	1.9207	2,117.3200	2.1173	10.239	0	0	0
2014/07/30	R213	06/11/2014	8.86	Put	Bond Future	1,853.0000	1.8530	2,044.7800	2.0448	10.350	0	0	0
2014/07/30	R213	05/02/2015	9.26	Put	Bond Future	1,844.7900	1.8448	1,992.9200	1.9929	8.030	0	0	0
2014/07/30	R213	05/02/2015			Bond Future	8.8206	87.6699	8.8822	87.2075	0.698	0.0000	0.0000	0
2014/07/30	R213	05/02/2015	9.25	Put	Bond Future	1,869.3100	1.8693	2,018.9300	2.0189	8.004	0	0	0
2014/07/30	R213	05/02/2015	9.24	Put	Bond Future	1,894.1100	1.8941	2,045.2100	2.0452	7.977	0	0	0
2014/07/30	R213	05/02/2015	9.25	Call	Bond Future	5,020.3400	5.0203	4,707.5100	4.7075	(6.231)	0	0	0
2014/07/30	R213	05/02/2015	9.26	Call	Bond Future	5,067.1700	5.0672	4,752.8500	4.7529	(6.203)	0	0	0
2014/07/30	R213	05/02/2015	9.24	Call	Bond Future	4,973.7000	4.9737	4,662.3500	4.6624	(6.260)	0	0	0
2014/07/30	R213	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R213	07/05/2015	8.75	Put	Bond Future	852.7700	0.8528	1,326.7600	1.3268	55.582	0	0	0
2014/07/30	R213	07/05/2015			Bond Future	8.8635	85.6859	8.9274	85.2119	0.720	0.0000	0.0000	0
2014/07/30	R213	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R213	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R213	07/05/2015	8.74	Put	Bond Future	928.4700	0.9285	1,402.4600	1.4025	51.051	0	0	0
2014/07/30	R213	07/05/2015	8.76	Put	Bond Future	777.1700	0.7772	1,251.1600	1.2512	60.989	0	0	0
2014/07/30	R214	07/08/2014	9.54	Put	Bond Future	1.6000	0.0016	1.9000	0.0019	18.750	0	0	0
2014/07/30	R214	07/08/2014			Bond Future	8.9433	78.2648	8.9911	77.8829	0.535	0.0000	0.0000	4,061
2014/07/30	R214	07/08/2014	9.56	Put	Bond Future	1.2000	0.0012	1.4100	0.0014	17.500	0	0	0
2014/07/30	R214	07/08/2014	9.55	Put	Bond Future	1.3900	0.0014	1.6400	0.0016	17.986	0	0	0
2014/07/30	R214	07/08/2014	9.56	Call	Bond Future	4,685.2500	4.6852	4,303.6400	4.3036	(8.145)	0	0	0
2014/07/30	R214	07/08/2014	9.54	Call	Bond Future	4,541.4800	4.5415	4,159.9600	4.1600	(8.401)	0	0	0
2014/07/30	R214	07/08/2014	9.55	Call	Bond Future	4,613.4200	4.6134	4,231.8500	4.2319	(8.271)	0	0	0
2014/07/30	R214	06/11/2014	9.20	Call	Bond Future	3,180.5200	3.1805	2,935.8100	2.9358	(7.694)	0	0	2,500
2014/07/30	R214	06/11/2014	9.64	Call	Bond Future	5,435.6500	5.4357	5,120.4300	5.1204	(5.799)	0	0	0
2014/07/30	R214	06/11/2014			Bond Future	9.0108	76.1551	9.0600	75.7670	0.547	0.0000	0.0000	2,026
2014/07/30	R214	06/11/2014	9.20	Put	Bond Future	1,708.2000	1.7082	1,851.6000	1.8516	8.395	0	0	0
2014/07/30	R214	06/11/2014	9.65	Call	Bond Future	5,491.4700	5.4915	5,174.9800	5.1750	(5.763)	0	0	0
2014/07/30	R214	06/11/2014	9.66	Call	Bond Future	5,547.4400	5.5474	5,229.7100	5.2297	(5.728)	0	0	0
2014/07/30	R214	06/11/2014	9.80	Call	Bond Future	6,344.6200	6.3446	6,011.0700	6.0111	(5.257)	0	0	0
2014/07/30	R214	06/11/2014	9.64	Put	Bond Future	720.5200	0.7205	793.4100	0.7934	10.116	0	0	0
2014/07/30	R214	06/11/2014	9.66	Put	Bond Future	690.6400	0.6906	761.0200	0.7610	10.191	0	0	0
2014/07/30	R214	06/11/2014	9.80	Put	Bond Future	509.5300	0.5095	564.0900	0.5641	10.708	0	0	2,500
2014/07/30	R214	06/11/2014	9.65	Put	Bond Future	705.4500	0.7055	777.0700	0.7771	10.152	0	0	0
2014/07/30	R214	05/02/2015	9.50	Call	Bond Future	5,259.4800	5.2595	4,990.3400	4.9903	(5.117)	0	0	0
2014/07/30	R214	05/02/2015			Bond Future	9.0719	77.3809	9.1227	76.9856	0.560	0.0000	0.0000	0
2014/07/30	R214	05/02/2015	9.51	Call	Bond Future	5,306.4300	5.3064	5,036.0700	5.0361	(5.095)	0	0	0
2014/07/30	R214	05/02/2015	9.50	Put	Bond Future	2,034.0300	2.0340	2,160.2000	2.1602	6.203	0	0	0
2014/07/30	R214	05/02/2015	9.49	Call	Bond Future	5,212.6800	5.2127	4,944.7600	4.9448	(5.140)	0	0	0
2014/07/30	R214	05/02/2015	9.49	Put	Bond Future	2,059.9000	2.0599	2,187.2900	2.1873	6.184	0	0	0
2014/07/30	R214	05/02/2015	9.51	Put	Bond Future	2,008.4300	2.0084	2,133.3800	2.1334	6.221	0	0	0
2014/07/30	R214	07/05/2015			Bond Future	9.1141	75.4669	9.1666	75.0615	0.576	0.0000	0.0000	0
2014/07/30	R214	07/05/2015	9.15	Call	Bond Future	277.3600	0.2774	0.0000	0.0000	(100.000)	0	0	0
2014/07/30	R214	07/05/2015	9.16	Call	Bond Future	354.3400	0.3543	0.0000	0.0000	(100.000)	0	0	0
2014/07/30	R214	07/05/2015	9.14	Put	Bond Future	0.0000	0.0000	205.1300	0.2051	100.000	0	0	0
2014/07/30	R214	07/05/2015	9.16	Put	Bond Future	0.0000	0.0000	51.0400	0.0510	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/30	R214	07/05/2015	9.15	Put	Bond Future	0.0000	0.0000	128.0200	0.1280	100.000	0	0	0
2014/07/30	R214	07/05/2015	9.14	Call	Bond Future	200.2500	0.2002	0.0000	0.0000	(100.000)	0	0	0
2014/07/30	R248	07/08/2014			Bond Future	9.0186	101.0907	9.0664	100.6030	0.530	0.0000	0.0000	10,044
2014/07/30	R248	07/08/2014	9.65	Call	Bond Future	6,108.5700	6.1086	5,620.8700	5.6209	(7.984)	0	0	0
2014/07/30	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R248	07/08/2014	9.66	Call	Bond Future	6,199.7500	6.1998	5,712.0500	5.7121	(7.866)	0	0	0
2014/07/30	R248	07/08/2014	9.64	Call	Bond Future	6,017.2300	6.0172	5,529.5300	5.5295	(8.105)	0	0	0
2014/07/30	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R248	06/11/2014			Bond Future	9.0884	98.1865	9.1377	97.6908	0.542	0.0000	0.0000	10,833
2014/07/30	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R248	06/11/2014	9.72	Call	Bond Future	6,027.3600	6.0274	5,531.6000	5.5316	(8.225)	0	0	0
2014/07/30	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R248	06/11/2014	9.73	Call	Bond Future	6,117.3300	6.1173	5,621.5700	5.6216	(8.104)	0	0	0
2014/07/30	R248	06/11/2014	9.74	Call	Bond Future	6,207.1400	6.2071	5,711.3800	5.7114	(7.987)	0	0	0
2014/07/30	R248	05/02/2015			Bond Future	9.1520	99.7669	9.2028	99.2619	0.556	0.0000	0.0000	0
2014/07/30	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R248	05/02/2015	9.50	Call	Bond Future	3,363.4400	3.3634	2,858.4800	2.8585	(15.013)	0	0	0
2014/07/30	R248	05/02/2015	9.51	Call	Bond Future	3,456.9600	3.4570	2,952.0000	2.9520	(14.607)	0	0	0
2014/07/30	R248	05/02/2015	9.49	Call	Bond Future	3,269.7400	3.2697	2,764.7800	2.7648	(15.443)	0	0	0
2014/07/30	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	88.8800	0.0889	100.000	0	0	0
2014/07/30	R248	07/05/2015			Bond Future	9.1964	97.1120	9.2491	96.5942	0.572	0.0000	0.0000	0
2014/07/30	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/30	R248	07/05/2015	9.26	Call	Bond Future	624.7200	0.6247	106.9200	0.1069	(82.885)	0	0	0
2014/07/30	R248	07/05/2015	9.24	Call	Bond Future	428.9200	0.4289	0.0000	0.0000	(100.000)	0	0	0
2014/07/30	R248	07/05/2015	9.25	Call	Bond Future	526.9100	0.5269	9.1100	0.0091	(98.271)	0	0	0

Total

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