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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/07/2014 TO 31/07/2014

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
2014/07/31	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/31	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	2025	07/08/2014	109.01	Call	Bond Future	7,231.4800	7.2315	7,005.5300	7.0055	(3.125)	0	0	0
2014/07/31	2025	07/08/2014			Bond Future	116.2415	116.2415	116.0155	116.0155	(0.194)	0.0000	0.0000	0
2014/07/31	2025	07/08/2014	108.99	Call	Bond Future	7,251.4800	7.2515	7,025.5300	7.0255	(3.116)	0	0	0
2014/07/31	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2025	07/08/2014	109.00	Call	Bond Future	7,241.4800	7.2415	7,015.5300	7.0155	(3.120)	0	0	0
2014/07/31	2025	06/11/2014	117.01	Call	Bond Future	996.3600	0.9964	765.8300	0.7658	(23.137)	0	0	0
2014/07/31	2025	06/11/2014			Bond Future	118.0064	118.0064	117.7758	117.7758	(0.195)	0.0000	0.0000	0
2014/07/31	2025	06/11/2014	116.99	Call	Bond Future	1,016.3600	1.0164	785.8300	0.7858	(22.682)	0	0	0
2014/07/31	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2025	06/11/2014	117.00	Call	Bond Future	1,006.3600	1.0064	775.8300	0.7758	(22.907)	0	0	0
2014/07/31	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2025	05/02/2015			Bond Future	118.7629	118.7629	118.5276	118.5276	(0.198)	0.0000	0.0000	0
2014/07/31	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2025	05/02/2015	118.99	Put	Bond Future	227.0600	0.2271	462.4000	0.4624	103.647	0	0	0
2014/07/31	2025	05/02/2015	119.01	Put	Bond Future	247.0600	0.2471	482.4000	0.4824	95.256	0	0	0
2014/07/31	2025	05/02/2015	119.00	Put	Bond Future	237.0600	0.2371	472.4000	0.4724	99.274	0	0	0
2014/07/31	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2030	07/08/2014			Bond Future	8.7267	94.1503	8.7309	94.1168	0.048	0.0000	0.0000	1,868
2014/07/31	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2030	07/08/2014	8.99	Call	Bond Future	2,081.0600	2.0811	2,047.5800	2.0476	(1.609)	0	0	0
2014/07/31	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2030	07/08/2014	9.00	Call	Bond Future	2,158.7800	2.1588	2,125.3000	2.1253	(1.551)	0	0	0
2014/07/31	2030	07/08/2014	9.01	Call	Bond Future	2,236.4100	2.2364	2,202.9300	2.2029	(1.497)	0	0	0
2014/07/31	2030	06/11/2014	9.01	Call	Bond Future	1,629.1100	1.6291	1,594.1900	1.5942	(2.144)	0	0	0
2014/07/31	2030	06/11/2014			Bond Future	8.8013	95.5680	8.8057	95.5331	0.050	0.0000	0.0000	2,317
2014/07/31	2030	06/11/2014	8.99	Call	Bond Future	1,474.7800	1.4748	1,439.8600	1.4399	(2.368)	0	0	0
2014/07/31	2030	06/11/2014	9.00	Call	Bond Future	1,551.9900	1.5520	1,517.0700	1.5171	(2.250)	0	0	0
2014/07/31	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2030	05/02/2015			Bond Future	8.8681	93.0977	8.8727	93.0613	0.053	0.0000	0.0000	0
2014/07/31	2030	05/02/2015	9.25	Call	Bond Future	2,905.1700	2.9052	2,868.8400	2.8688	(1.251)	0	0	0

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2014/07/31	2030	05/02/2015	9.24	Call	Bond Future	2,830.7700	2.8308	2,794.4400	2.7944	(1.283)	0	0	0
2014/07/31	2030	05/02/2015	9.26	Call	Bond Future	2,979.4800	2.9795	2,943.1500	2.9431	(1.219)	0	0	0
2014/07/31	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2030	07/05/2015			Bond Future	8.9192	94.7573	8.9239	94.7209	0.053	0.0000	0.0000	0
2014/07/31	2030	07/05/2015	8.74	Put	Bond Future	1,390.1200	1.3901	1,426.5000	1.4265	2.617	0	0	0
2014/07/31	2030	07/05/2015	8.76	Put	Bond Future	1,233.4800	1.2335	1,269.8600	1.2699	2.949	0	0	0
2014/07/31	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2030	07/05/2015	8.75	Put	Bond Future	1,311.7500	1.3118	1,348.1300	1.3481	2.773	0	0	0
2014/07/31	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2037	07/08/2014			Bond Future	8.9865	95.6092	8.9907	95.5705	0.047	0.0000	0.0000	8,080
2014/07/31	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2037	07/08/2014	9.06	Call	Bond Future	674.5300	0.6745	635.7900	0.6358	(5.743)	0	0	0
2014/07/31	2037	07/08/2014	9.04	Call	Bond Future	491.7900	0.4918	453.0500	0.4530	(7.877)	0	0	0
2014/07/31	2037	07/08/2014	9.05	Call	Bond Future	583.2300	0.5832	544.4900	0.5445	(6.642)	0	0	0
2014/07/31	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2037	06/11/2014	9.69	Call	Bond Future	5,475.3600	5.4754	5,435.1700	5.4352	(0.734)	0	0	0
2014/07/31	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2037	06/11/2014			Bond Future	9.0588	97.0489	9.0632	97.0087	0.049	0.0000	0.0000	1,768
2014/07/31	2037	06/11/2014	9.70	Call	Bond Future	5,557.9700	5.5580	5,517.7800	5.5178	(0.723)	0	0	0
2014/07/31	2037	06/11/2014	9.71	Call	Bond Future	5,640.4600	5.6405	5,600.2700	5.6003	(0.713)	0	0	0
2014/07/31	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2037	05/02/2015			Bond Future	9.1242	94.3520	9.1289	94.3102	0.051	0.0000	0.0000	0
2014/07/31	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2037	05/02/2015	9.50	Call	Bond Future	3,278.9400	3.2789	3,237.1300	3.2371	(1.275)	0	0	0
2014/07/31	2037	05/02/2015	9.51	Call	Bond Future	3,363.6800	3.3637	3,321.8700	3.3219	(1.243)	0	0	0
2014/07/31	2037	05/02/2015	9.49	Call	Bond Future	3,194.0700	3.1941	3,152.2600	3.1523	(1.309)	0	0	0
2014/07/31	2037	07/05/2015	9.01	Put	Bond Future	1,488.5300	1.4885	1,530.4200	1.5304	2.814	0	0	0
2014/07/31	2037	07/05/2015			Bond Future	9.1756	96.0342	9.1803	95.9923	0.051	0.0000	0.0000	0
2014/07/31	2037	07/05/2015	9.00	Put	Bond Future	1,579.6300	1.5796	1,621.5200	1.6215	2.652	0	0	0
2014/07/31	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2037	07/05/2015	8.99	Put	Bond Future	1,670.8600	1.6709	1,712.7500	1.7128	2.507	0	0	0
2014/07/31	2038	07/08/2014			Bond Future	120.3542	120.3542	120.3482	120.3482	(0.005)	0.0000	0.0000	648
2014/07/31	2038	07/08/2014	106.00	Call	Bond Future	14,354.1900	14.3542	14,348.2300	14.3482	(0.042)	0	0	0
2014/07/31	2038	07/08/2014	106.01	Call	Bond Future	14,344.1900	14.3442	14,338.2300	14.3382	(0.042)	0	0	0
2014/07/31	2038	07/08/2014	105.99	Call	Bond Future	14,364.1900	14.3642	14,358.2300	14.3582	(0.041)	0	0	0
2014/07/31	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	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
2014/07/31	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2038	06/11/2014	120.01	Call	Bond Future	2,171.5100	2.1715	2,164.2100	2.1642	(0.336)	0	0	0
2014/07/31	2038	06/11/2014			Bond Future	122.1815	122.1815	122.1742	122.1742	(0.006)	0.0000	0.0000	1,706
2014/07/31	2038	06/11/2014	119.99	Call	Bond Future	2,191.5100	2.1915	2,184.2100	2.1842	(0.333)	0	0	0
2014/07/31	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2038	06/11/2014	120.00	Call	Bond Future	2,181.5100	2.1815	2,174.2100	2.1742	(0.335)	0	0	0
2014/07/31	2038	05/02/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2038	05/02/2015			Bond Future	122.8615	122.8615	122.8529	122.8529	(0.007)	0.0000	0.0000	0
2014/07/31	2038	05/02/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2038	05/02/2015	122.99	Put	Bond Future	128.4600	0.1285	137.1200	0.1371	6.741	0	0	0
2014/07/31	2038	05/02/2015	123.01	Put	Bond Future	148.4600	0.1485	157.1200	0.1571	5.833	0	0	0
2014/07/31	2038	05/02/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2038	05/02/2015	123.00	Put	Bond Future	138.4600	0.1385	147.1200	0.1471	6.255	0	0	0
2014/07/31	2044	07/08/2014	9.01	Put	Bond Future	561.9600	0.5620	603.9800	0.6040	7.477	0	0	0
2014/07/31	2044	07/08/2014			Bond Future	9.0663	97.0468	9.0705	97.0048	0.047	0.0000	0.0000	0
2014/07/31	2044	07/08/2014	9.00	Put	Bond Future	662.4200	0.6624	704.4400	0.7044	6.343	0	0	0
2014/07/31	2044	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2044	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2044	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2044	07/08/2014	8.99	Put	Bond Future	763.0500	0.7631	805.0700	0.8051	5.507	0	0	0
2014/07/31	2044	06/11/2014			Bond Future	9.1362	98.5081	9.1407	98.4646	0.049	0.0000	0.0000	73
2014/07/31	2044	06/11/2014	8.99	Put	Bond Future	1,451.9800	1.4520	1,495.4900	1.4955	2.997	0	0	0
2014/07/31	2044	06/11/2014	9.01	Put	Bond Future	1,251.1900	1.2512	1,294.7000	1.2947	3.477	0	0	0
2014/07/31	2044	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2044	06/11/2014	9.00	Put	Bond Future	1,351.4900	1.3515	1,395.0000	1.3950	3.219	0	0	0
2014/07/31	2044	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2044	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2044	05/02/2015			Bond Future	9.1997	95.7094	9.2044	95.6643	0.051	0.0000	0.0000	0
2014/07/31	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2044	05/02/2015	8.99	Put	Bond Future	2,066.5700	2.0666	2,111.7300	2.1117	2.185	0	0	0
2014/07/31	2044	05/02/2015	9.01	Put	Bond Future	1,866.1700	1.8662	1,911.3300	1.9113	2.420	0	0	0
2014/07/31	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2044	05/02/2015	9.00	Put	Bond Future	1,966.2800	1.9663	2,011.4400	2.0114	2.297	0	0	0
2014/07/31	2044	07/05/2015			Bond Future	9.2498	97.4159	9.2546	97.3706	0.051	0.0000	0.0000	0
2014/07/31	2044	07/05/2015	8.99	Put	Bond Future	2,545.5500	2.5456	2,590.9300	2.5909	1.783	0	0	0
2014/07/31	2044	07/05/2015	9.01	Put	Bond Future	2,345.4700	2.3455	2,390.8500	2.3909	1.935	0	0	0
2014/07/31	2044	07/05/2015	9.00	Put	Bond Future	2,445.4300	2.4454	2,490.8100	2.4908	1.856	0	0	0
2014/07/31	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2046	07/08/2014			Bond Future	120.9085	120.9085	120.9025	120.9025	(0.005)	0.0000	0.0000	0
2014/07/31	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/31	2046	07/08/2014	104.44	Call	Bond Future	16,468.4700		16.4685	16,462.5400	16.4625	(0.036)	0	0	0
2014/07/31	2046	07/08/2014	104.45	Call	Bond Future	16,458.4700		16.4585	16,452.5400	16.4525	(0.036)	0	0	0
2014/07/31	2046	07/08/2014	104.43	Call	Bond Future	16,478.4700		16.4785	16,472.5400	16.4725	(0.036)	0	0	0
2014/07/31	2046	07/08/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2046	06/11/2014	104.45	Call	Bond Future	16,948.6500		16.9487	16,941.6200	16.9416	(0.041)	0	0	0
2014/07/31	2046	06/11/2014			Bond Future	121.3986		121.3986	121.3916	121.3916	(0.006)	0.0000	0.0000	5,348
2014/07/31	2046	06/11/2014	104.43	Call	Bond Future	16,968.6500		16.9687	16,961.6200	16.9616	(0.041)	0	0	0
2014/07/31	2046	06/11/2014	104.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2046	06/11/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2046	06/11/2014	104.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2046	06/11/2014	104.44	Call	Bond Future	16,958.6500		16.9587	16,951.6200	16.9516	(0.041)	0	0	0
2014/07/31	2046	05/02/2015			Bond Future	123.3655		123.3655	123.3570	123.3570	(0.007)	0.0000	0.0000	0
2014/07/31	2046	05/02/2015	123.99	Put	Bond Future	624.5400		0.6245	632.9600	0.6330	1.348	0	0	0
2014/07/31	2046	05/02/2015	124.01	Put	Bond Future	644.5400		0.6445	652.9600	0.6530	1.306	0	0	0
2014/07/31	2046	05/02/2015	124.00	Put	Bond Future	634.5400		0.6345	642.9600	0.6430	1.327	0	0	0
2014/07/31	2046	05/02/2015	123.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2046	05/02/2015	124.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2046	05/02/2015	124.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2050	07/08/2014	112.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2050	07/08/2014			Bond Future	127.6810		127.6810	127.6748	127.6748	(0.005)	0.0000	0.0000	688
2014/07/31	2050	07/08/2014	112.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2050	07/08/2014	111.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2050	07/08/2014	112.00	Call	Bond Future	15,681.0300		15.6810	15,674.7500	15.6747	(0.040)	0	0	0
2014/07/31	2050	07/08/2014	112.01	Call	Bond Future	15,671.0300		15.6710	15,664.7500	15.6647	(0.040)	0	0	0
2014/07/31	2050	07/08/2014	111.99	Call	Bond Future	15,691.0300		15.6910	15,684.7500	15.6847	(0.040)	0	0	0
2014/07/31	2050	06/11/2014			Bond Future	129.6194		129.6194	129.6118	129.6118	(0.006)	0.0000	0.0000	2,800
2014/07/31	2050	06/11/2014	126.00	Call	Bond Future	3,619.3600		3.6194	3,611.7900	3.6118	(0.209)	0	0	0
2014/07/31	2050	06/11/2014	126.01	Call	Bond Future	3,609.3600		3.6094	3,601.7900	3.6018	(0.210)	0	0	0
2014/07/31	2050	06/11/2014	125.99	Call	Bond Future	3,629.3600		3.6294	3,621.7900	3.6218	(0.209)	0	0	0
2014/07/31	2050	06/11/2014	126.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2050	06/11/2014	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2050	06/11/2014	126.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2050	05/02/2015	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2050	05/02/2015			Bond Future	130.2733		130.2733	130.2644	130.2644	(0.007)	0.0000	0.0000	0
2014/07/31	2050	05/02/2015	130.01	Call	Bond Future	263.3100		0.2633	254.4200	0.2544	(3.376)	0	0	0
2014/07/31	2050	05/02/2015	129.99	Call	Bond Future	283.3100		0.2833	274.4200	0.2744	(3.138)	0	0	0
2014/07/31	2050	05/02/2015	130.00	Call	Bond Future	273.3100		0.2733	264.4200	0.2644	(3.253)	0	0	0
2014/07/31	2050	05/02/2015	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	2050	05/02/2015	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	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
2014/07/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	AL12	07/08/2014			Index Future	499.8550	499.8550	499.3970	499.3970	(0.092)	0.0000	0.0000	0
2014/07/31	AL12	06/11/2014			Index Future	507.3820	507.3820	506.9120	506.9120	(0.093)	0.0000	0.0000	0
2014/07/31	AL12	05/02/2015			Index Future	515.5400	515.5400	515.0570	515.0570	(0.094)	0.0000	0.0000	0
2014/07/31	AL12	07/05/2015			Index Future	524.7040	524.7040	524.2170	524.2170	(0.093)	0.0000	0.0000	0
2014/07/31	AL37	07/08/2014			Index Future	427.5470	427.5470	427.2760	427.2760	(0.063)	0.0000	0.0000	0
2014/07/31	AL37	06/11/2014			Index Future	433.9850	433.9850	433.7060	433.7060	(0.064)	0.0000	0.0000	0
2014/07/31	AL37	05/02/2015			Index Future	440.9620	440.9620	440.6750	440.6750	(0.065)	0.0000	0.0000	0
2014/07/31	AL7T	07/08/2014			Index Future	503.0630	503.0630	502.2390	502.2390	(0.164)	0.0000	0.0000	0
2014/07/31	AL7T	06/11/2014			Index Future	510.6380	510.6380	509.7970	509.7970	(0.165)	0.0000	0.0000	1
2014/07/31	AL7T	05/02/2015			Index Future	518.8480	518.8480	517.9890	517.9890	(0.166)	0.0000	0.0000	0
2014/07/31	ALBI	07/08/2014			Index Future	456.8550	456.8550	456.4860	456.4860	(0.081)	0.0000	0.0000	393
2014/07/31	ALBI	06/11/2014			Index Future	463.7350	463.7350	463.3550	463.3550	(0.082)	0.0000	0.0000	259
2014/07/31	ALBI	05/02/2015			Index Future	471.1910	471.1910	470.8000	470.8000	(0.083)	0.0000	0.0000	0
2014/07/31	ALBI	07/05/2015			Index Future	479.5670	479.5670	479.1730	479.1730	(0.082)	0.0000	0.0000	0
2014/07/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	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
2014/07/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/31	EL28	07/08/2014	114.00	Call	Bond Future	9,462.3700	9.4624	9,599.2800	9.5993	1.447	0	0	0
2014/07/31	EL28	07/08/2014			Bond Future	123.4624	123.4624	123.5993	123.5993	0.111	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
2014/07/31	EL28	07/08/2014	114.01	Call	Bond Future	9,452.3700	9.4524	9,589.2800	9.5893	1.448	0	0	0
2014/07/31	EL28	07/08/2014	113.99	Call	Bond Future	9,472.3700	9.4724	9,609.2800	9.6093	1.445	0	0	0
2014/07/31	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	EL28	06/11/2014			Bond Future	123.8555	123.8555	123.9934	123.9934	0.111	0.0000	0.0000	0
2014/07/31	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	EL28	06/11/2014	122.00	Call	Bond Future	1,855.5300	1.8555	1,993.3900	1.9934	7.430	0	0	0
2014/07/31	EL28	06/11/2014	122.01	Call	Bond Future	1,845.5300	1.8455	1,983.3900	1.9834	7.470	0	0	0
2014/07/31	EL28	06/11/2014	121.99	Call	Bond Future	1,865.5300	1.8655	2,003.3900	2.0034	7.390	0	0	0
2014/07/31	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	1.3000	0.0013	100.000	0	0	0
2014/07/31	EL28	05/02/2015			Bond Future	125.8624	125.8624	126.0013	126.0013	0.110	0.0000	0.0000	0
2014/07/31	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	EL28	05/02/2015	125.99	Put	Bond Future	127.6000	0.1276	0.0000	0.0000	(100.000)	0	0	0
2014/07/31	EL28	05/02/2015	126.01	Put	Bond Future	147.6000	0.1476	8.7000	0.0087	(94.106)	0	0	0
2014/07/31	EL28	05/02/2015	126.00	Put	Bond Future	137.6000	0.1376	0.0000	0.0000	(100.000)	0	0	0
2014/07/31	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	11.3000	0.0113	100.000	0	0	0
2014/07/31	ES33	07/08/2014			Bond Future	9.5885	84.9055	9.5975	84.8388	0.093	0.0000	0.0000	0
2014/07/31	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	ES33	07/08/2014	10.14	Call	Bond Future	3,958.8500	3.9588	3,892.1400	3.8921	(1.685)	0	0	0
2014/07/31	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	ES33	07/08/2014	10.15	Call	Bond Future	4,027.8800	4.0279	3,961.1700	3.9612	(1.656)	0	0	0
2014/07/31	ES33	07/08/2014	10.16	Call	Bond Future	4,096.8100	4.0968	4,030.1000	4.0301	(1.628)	0	0	0
2014/07/31	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	ES33	06/11/2014			Bond Future	9.6849	82.3987	9.6942	82.3302	0.097	0.0000	0.0000	6,220
2014/07/31	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	ES33	06/11/2014	10.29	Call	Bond Future	4,258.3300	4.2583	4,189.8000	4.1898	(1.609)	0	0	0
2014/07/31	ES33	06/11/2014	10.30	Call	Bond Future	4,325.7800	4.3258	4,257.2500	4.2573	(1.584)	0	0	0
2014/07/31	ES33	06/11/2014	10.31	Call	Bond Future	4,393.1300	4.3931	4,324.6000	4.3246	(1.560)	0	0	0
2014/07/31	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	ES33	05/02/2015	10.00	Call	Bond Future	1,597.1500	1.5972	1,526.6700	1.5267	(4.413)	0	0	0
2014/07/31	ES33	05/02/2015			Bond Future	9.7753	83.7242	9.7851	83.6538	0.100	0.0000	0.0000	0
2014/07/31	ES33	05/02/2015	10.01	Call	Bond Future	1,667.1100	1.6671	1,596.6300	1.5966	(4.228)	0	0	0
2014/07/31	ES33	05/02/2015	9.99	Call	Bond Future	1,527.1000	1.5271	1,456.6200	1.4566	(4.615)	0	0	0
2014/07/31	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	ES33	07/05/2015			Bond Future	9.8459	81.4241	9.8559	81.3528	0.102	0.0000	0.0000	0
2014/07/31	ES33	07/05/2015	9.74	Put	Bond Future	759.7200	0.7597	830.9400	0.8309	9.375	0	0	0
2014/07/31	ES33	07/05/2015	9.76	Put	Bond Future	615.3300	0.6153	686.5500	0.6866	11.574	0	0	0
2014/07/31	ES33	07/05/2015	9.75	Put	Bond Future	687.4800	0.6875	758.7000	0.7587	10.360	0	0	0
2014/07/31	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
2014/07/31	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	GOVI	07/08/2014			GOVI	455.6060	455.6060	455.2500	455.2500	(0.078)	0.0000	0.0000	480
2014/07/31	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	GOVI	07/08/2014	459.99	Put	GOVI	43,840.0000	4.3840	47,400.0000	4.7400	8.120	0	0	0
2014/07/31	GOVI	07/08/2014	460.01	Put	GOVI	44,040.0000	4.4040	47,600.0000	4.7600	8.084	0	0	0
2014/07/31	GOVI	07/08/2014	460.00	Put	GOVI	43,940.0000	4.3940	47,500.0000	4.7500	8.102	0	0	0
2014/07/31	GOVI	06/11/2014	449.01	Call	GOVI	134,560.0000	13.4560	130,910.0000	13.0910	(2.713)	0	0	0
2014/07/31	GOVI	06/11/2014			GOVI	462.4660	462.4660	462.1010	462.1010	(0.079)	0.0000	0.0000	184
2014/07/31	GOVI	06/11/2014	448.99	Call	GOVI	134,760.0000	13.4760	131,110.0000	13.1110	(2.709)	0	0	0
2014/07/31	GOVI	06/11/2014	449.00	Call	GOVI	134,660.0000	13.4660	131,010.0000	13.1010	(2.711)	0	0	0
2014/07/31	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	GOVI	05/02/2015	459.99	Call	GOVI	99,120.0000	9.9120	95,360.0000	9.5360	(3.793)	0	0	0
2014/07/31	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	GOVI	05/02/2015			GOVI	469.9020	469.9020	469.5260	469.5260	(0.080)	0.0000	0.0000	45
2014/07/31	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	GOVI	05/02/2015	460.00	Call	GOVI	99,020.0000	9.9020	95,260.0000	9.5260	(3.797)	0	0	0
2014/07/31	GOVI	05/02/2015	460.01	Call	GOVI	98,920.0000	9.8920	95,160.0000	9.5160	(3.801)	0	0	0
2014/07/31	GOVI	07/05/2015	449.99	Call	GOVI	282,650.0000	28.2650	278,860.0000	27.8860	(1.341)	0	0	0
2014/07/31	GOVI	07/05/2015			GOVI	478.2550	478.2550	477.8760	477.8760	(0.079)	0.0000	0.0000	0
2014/07/31	GOVI	07/05/2015	450.00	Call	GOVI	282,550.0000	28.2550	278,760.0000	27.8760	(1.341)	0	0	0
2014/07/31	GOVI	07/05/2015	450.01	Call	GOVI	282,450.0000	28.2450	278,660.0000	27.8660	(1.342)	0	0	0
2014/07/31	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/31	ICAA	07/08/2014			Can-Do Interest Rate	143.1175	143.1175	143.0717	143.0717	(0.032)	0.0000	0.0000	635
2014/07/31	ICAA	06/11/2014			Can-Do Interest Rate	145.2904	145.2904	145.2426	145.2426	(0.033)	0.0000	0.0000	0
2014/07/31	IGOV	07/08/2014			Index Future	216.2660	216.2660	216.0520	216.0520	(0.099)	0.0000	0.0000	389
2014/07/31	IGOV	06/11/2014			Index Future	219.5490	219.5490	219.3300	219.3300	(0.100)	0.0000	0.0000	804
2014/07/31	IGOV	05/02/2015			Index Future	223.1060	223.1060	222.8810	222.8810	(0.101)	0.0000	0.0000	0
2014/07/31	IGOV	07/05/2015			Index Future	227.0980	227.0980	226.8700	226.8700	(0.100)	0.0000	0.0000	0
2014/07/31	ILBI	07/08/2014			Index Future	585.7990	585.7990	585.2630	585.2630	(0.091)	0.0000	0.0000	0
2014/07/31	ILBI	06/11/2014			Index Future	594.7300	594.7300	594.1840	594.1840	(0.092)	0.0000	0.0000	0
2014/07/31	ILBI	05/02/2015			Index Future	604.2450	604.2450	603.6890	603.6890	(0.092)	0.0000	0.0000	157
2014/07/31	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/31	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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2014/07/31	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/31	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/07/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/31	JBAF	20/08/2014			Jibar Tradeable Future	5.9900	94.0100	5.9900	94.0100	0.000	0.0000	0.0000	0
2014/07/31	JBAF	17/09/2014			Jibar Tradeable Future	6.0300	93.9700	6.0300	93.9700	0.000	0.0000	0.0000	33,000
2014/07/31	JBAF	15/10/2014			Jibar Tradeable Future	6.1300	93.8700	6.1300	93.8700	0.000	0.0000	0.0000	0
2014/07/31	JBAF	19/11/2014			Jibar Tradeable Future	6.1700	93.8300	6.1700	93.8300	0.000	0.0000	0.0000	0
2014/07/31	JBAF	17/12/2014			Jibar Tradeable Future	6.2900	93.7100	6.2900	93.7100	0.000	0.0000	0.0000	0
2014/07/31	JBAF	21/01/2015			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2014/07/31	JBAF	18/03/2015			Jibar Tradeable Future	6.5400	93.4600	6.5400	93.4600	0.000	0.0000	0.0000	2,850
2014/07/31	JBAF	17/06/2015			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	5,000
2014/07/31	JBAF	16/09/2015			Jibar Tradeable Future	6.9600	93.0400	6.9600	93.0400	0.000	0.0000	0.0000	0
2014/07/31	JBAF	15/12/2015			Jibar Tradeable Future	7.1200	92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2014/07/31	JBAF	16/03/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2014/07/31	JBAF	15/06/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2014/07/31	R023	07/08/2014	8.51	Call	Bond Future	2,711.8900	2.7119	2,536.7300	2.5367	(6.459)	0	0	0
2014/07/31	R023	07/08/2014			Bond Future	8.0523	101.6251	8.0814	101.4494	0.363	0.0000	0.0000	11,760
2014/07/31	R023	07/08/2014	8.49	Call	Bond Future	2,596.4000	2.5964	2,421.4600	2.4215	(6.738)	0	0	0
2014/07/31	R023	07/08/2014	8.50	Call	Bond Future	2,654.1300	2.6541	2,479.0800	2.4791	(6.595)	0	0	0
2014/07/31	R023	07/08/2014	8.49	Put	Bond Future	3.3200	0.0033	4.0600	0.0041	22.289	0	0	0
2014/07/31	R023	07/08/2014	8.51	Put	Bond Future	2.4300	0.0024	2.9500	0.0030	21.399	0	0	0
2014/07/31	R023	07/08/2014	8.50	Put	Bond Future	2.8400	0.0028	3.4700	0.0035	22.183	0	0	0
2014/07/31	R023	06/11/2014			Bond Future	8.1346	99.2342	8.1651	99.0550	0.376	0.0000	0.0000	1,050
2014/07/31	R023	06/11/2014	8.59	Put	Bond Future	626.5000	0.6265	635.8900	0.6359	1.499	0	0	0
2014/07/31	R023	06/11/2014	8.61	Put	Bond Future	598.3700	0.5984	606.8300	0.6068	1.414	0	0	0
2014/07/31	R023	06/11/2014	8.59	Call	Bond Future	3,252.7100	3.2527	3,082.9000	3.0829	(5.221)	0	0	0
2014/07/31	R023	06/11/2014	8.60	Put	Bond Future	612.3000	0.6123	621.2300	0.6212	1.458	0	0	0
2014/07/31	R023	06/11/2014	8.60	Call	Bond Future	3,295.1600	3.2952	3,124.8900	3.1249	(5.167)	0	0	0
2014/07/31	R023	06/11/2014	8.61	Call	Bond Future	3,337.8400	3.3378	3,167.1000	3.1671	(5.115)	0	0	0
2014/07/31	R023	05/02/2015			Bond Future	8.2067	100.8301	8.2388	100.6470	0.391	0.0000	0.0000	0
2014/07/31	R023	05/02/2015	8.74	Put	Bond Future	1,081.4400	1.0814	1,132.7800	1.1328	4.747	0	0	0
2014/07/31	R023	05/02/2015	8.75	Call	Bond Future	4,106.2200	4.1062	3,973.8200	3.9738	(3.224)	0	0	0
2014/07/31	R023	05/02/2015	8.76	Call	Bond Future	4,145.3200	4.1453	4,012.3400	4.0123	(3.208)	0	0	0
2014/07/31	R023	05/02/2015	8.74	Call	Bond Future	4,067.2600	4.0673	3,935.4600	3.9355	(3.241)	0	0	0
2014/07/31	R023	05/02/2015	8.76	Put	Bond Future	1,049.8000	1.0498	1,099.9600	1.1000	4.778	0	0	0
2014/07/31	R023	05/02/2015	8.75	Put	Bond Future	1,065.5300	1.0655	1,116.2700	1.1163	4.762	0	0	0
2014/07/31	R023	07/05/2015	8.14	Call	Bond Future	0.0000	0.0000	2,398.4300	2.3984	100.000	0	0	0
2014/07/31	R023	07/05/2015	8.15	Put	Bond Future	545.8000	0.5458	3,156.2000	3.1562	478.270	0	0	0
2014/07/31	R023	07/05/2015			Bond Future	8.2476	98.6968	8.2810	98.5111	0.405	0.0000	0.0000	0
2014/07/31	R023	07/05/2015	8.15	Call	Bond Future	0.0000	0.0000	2,424.6500	2.4247	100.000	0	0	0
2014/07/31	R023	07/05/2015	8.16	Call	Bond Future	0.0000	0.0000	2,451.0300	2.4510	100.000	0	0	0

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2014/07/31	R023	07/05/2015	8.14	Put	Bond Future	601.9200	0.6019	3,186.1000	3.1861	429.323	0	0	0
2014/07/31	R023	07/05/2015	8.16	Put	Bond Future	489.7100	0.4897	3,126.4900	3.1265	538.437	0	0	0
2014/07/31	R157	07/08/2014	6.76	Put	Bond Future	38.8000	0.0388	38.0000	0.0380	(2.062)	0	0	0
2014/07/31	R157	07/08/2014			Bond Future	6.7000	112.5357	6.7083	112.5266	0.124	0.0000	0.0000	2,906
2014/07/31	R157	07/08/2014	6.75	Put	Bond Future	42.6600	0.0427	42.0000	0.0420	(1.547)	0	0	0
2014/07/31	R157	07/08/2014	6.74	Call	Bond Future	90.6100	0.0906	81.0300	0.0810	(10.573)	0	0	0
2014/07/31	R157	07/08/2014	6.75	Call	Bond Future	97.3300	0.0973	87.6000	0.0876	(9.997)	0	0	0
2014/07/31	R157	07/08/2014	6.76	Call	Bond Future	104.3900	0.1044	94.5200	0.0945	(9.455)	0	0	0
2014/07/31	R157	07/08/2014	6.74	Put	Bond Future	46.8600	0.0469	46.3500	0.0463	(1.088)	0	0	0
2014/07/31	R157	06/11/2014	6.19	Put	Bond Future	640.3000	0.6403	648.4400	0.6484	1.271	0	0	0
2014/07/31	R157	06/11/2014			Bond Future	6.8977	107.4167	6.9099	107.4065	0.175	0.0000	0.0000	0
2014/07/31	R157	06/11/2014	6.21	Put	Bond Future	625.7700	0.6258	633.8100	0.6338	1.285	0	0	0
2014/07/31	R157	06/11/2014	6.20	Put	Bond Future	633.0200	0.6330	641.1100	0.6411	1.278	0	0	0
2014/07/31	R157	06/11/2014	6.21	Call	Bond Future	43.4400	0.0434	41.2800	0.0413	(4.972)	0	0	0
2014/07/31	R157	06/11/2014	6.19	Call	Bond Future	40.9600	0.0410	38.9000	0.0389	(5.029)	0	0	0
2014/07/31	R157	06/11/2014	6.20	Call	Bond Future	42.1900	0.0422	40.0800	0.0401	(5.001)	0	0	0
2014/07/31	R157	05/02/2015	8.74	Call	Bond Future	1,010.7800	1.0108	1,000.2600	1.0003	(1.041)	0	0	0
2014/07/31	R157	05/02/2015	8.75	Put	Bond Future	48.5900	0.0486	49.5400	0.0495	1.955	0	0	0
2014/07/31	R157	05/02/2015			Bond Future	7.0983	109.1449	7.1178	109.1334	0.274	0.0000	0.0000	0
2014/07/31	R157	05/02/2015	8.74	Put	Bond Future	49.3000	0.0493	50.2600	0.0503	1.947	0	0	0
2014/07/31	R157	05/02/2015	8.76	Put	Bond Future	47.9000	0.0479	48.8300	0.0488	1.942	0	0	0
2014/07/31	R157	05/02/2015	8.75	Call	Bond Future	1,015.8800	1.0159	1,005.3500	1.0053	(1.037)	0	0	0
2014/07/31	R157	05/02/2015	8.76	Call	Bond Future	1,020.9900	1.0210	1,010.4400	1.0104	(1.033)	0	0	0
2014/07/31	R186	07/08/2014	8.31	Call	Bond Future	714.7800	0.7148	620.2000	0.6202	(13.232)	0	0	0
2014/07/31	R186	07/08/2014	8.43	Put	Bond Future	188.3100	0.1883	219.7000	0.2197	16.669	0	0	105
2014/07/31	R186	07/08/2014	8.70	Put	Bond Future	6.9100	0.0069	8.4900	0.0085	22.865	0	0	1,000
2014/07/31	R186	07/08/2014			Bond Future	8.2868	118.3863	8.3060	118.2227	0.232	0.0000	0.0000	38,193
2014/07/31	R186	07/08/2014	7.60	Put	Bond Future	6,064.2100	6.0642	6,227.8200	6.2278	2.698	0	0	0
2014/07/31	R186	07/08/2014	8.00	Call	Bond Future	33.4300	0.0334	24.1800	0.0242	(27.670)	0	0	105
2014/07/31	R186	07/08/2014	8.92	Put	Bond Future	0.1600	0.0002	0.1900	0.0002	18.750	0	0	840
2014/07/31	R186	07/08/2014	8.29	Call	Bond Future	624.2600	0.6243	537.0000	0.5370	(13.978)	0	0	0
2014/07/31	R186	07/08/2014	8.25	Call	Bond Future	465.5400	0.4655	393.1200	0.3931	(15.556)	0	0	1,200
2014/07/31	R186	07/08/2014	8.30	Call	Bond Future	668.6000	0.6686	577.6600	0.5777	(13.602)	0	0	0
2014/07/31	R186	07/08/2014	8.29	Put	Bond Future	596.9000	0.5969	673.2500	0.6733	12.791	0	0	0
2014/07/31	R186	07/08/2014	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,100
2014/07/31	R186	07/08/2014	7.60	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	210
2014/07/31	R186	07/08/2014	8.00	Put	Bond Future	2,514.2900	2.5143	2,668.6500	2.6687	6.139	0	0	0
2014/07/31	R186	07/08/2014	8.31	Put	Bond Future	517.1400	0.5171	586.1700	0.5862	13.348	0	0	0
2014/07/31	R186	07/08/2014	8.92	Call	Bond Future	5,229.4400	5.2294	5,065.8600	5.0659	(3.128)	0	0	0
2014/07/31	R186	07/08/2014	8.30	Put	Bond Future	556.0600	0.5561	628.7300	0.6287	13.069	0	0	0
2014/07/31	R186	07/08/2014	9.20	Call	Bond Future	7,437.5600	7.4376	7,273.9500	7.2739	(2.200)	0	0	0
2014/07/31	R186	07/08/2014	8.43	Call	Bond Future	1,400.4000	1.4004	1,268.1800	1.2682	(9.442)	0	0	0
2014/07/31	R186	07/08/2014	8.70	Call	Bond Future	3,457.0600	3.4571	3,295.0300	3.2950	(4.687)	0	0	0
2014/07/31	R186	07/08/2014	8.25	Put	Bond Future	779.7700	0.7798	870.9600	0.8710	11.694	0	0	0
2014/07/31	R186	06/11/2014	8.14	Call	Bond Future	1,463.4400	1.4634	1,385.3400	1.3853	(5.337)	0	0	0
2014/07/31	R186	06/11/2014	8.15	Put	Bond Future	3,285.6500	3.2856	3,373.5600	3.3736	2.676	0	0	0

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2014/07/31	R186	06/11/2014			Bond Future	8.3622	120.1689	8.3822	120.0019	0.240	0.0000	0.0000	26,349
2014/07/31	R186	06/11/2014	9.17	Call	Bond Future	6,863.0900	6.8631	6,709.9100	6.7099	(2.232)	0	0	0
2014/07/31	R186	06/11/2014	8.15	Call	Bond Future	1,495.5600	1.4956	1,416.4300	1.4164	(5.291)	0	0	0
2014/07/31	R186	06/11/2014	8.16	Call	Bond Future	1,528.1300	1.5281	1,447.9700	1.4480	(5.246)	0	0	0
2014/07/31	R186	06/11/2014	9.17	Put	Bond Future	382.9300	0.3829	396.7900	0.3968	3.619	0	0	2,010
2014/07/31	R186	06/11/2014	8.14	Put	Bond Future	3,338.8400	3.3388	3,427.7800	3.4278	2.664	0	0	0
2014/07/31	R186	06/11/2014	8.16	Put	Bond Future	3,233.0000	3.2330	3,319.8800	3.3199	2.687	0	0	0
2014/07/31	R186	05/02/2015	9.00	Call	Bond Future	6,051.8400	6.0518	5,904.3800	5.9044	(2.437)	0	0	0
2014/07/31	R186	05/02/2015			Bond Future	8.4272	116.8049	8.4481	116.6339	0.248	0.0000	0.0000	0
2014/07/31	R186	05/02/2015	8.75	Call	Bond Future	4,730.2200	4.7302	4,597.7600	4.5978	(2.800)	0	0	0
2014/07/31	R186	05/02/2015	8.76	Call	Bond Future	4,780.3600	4.7804	4,647.3500	4.6474	(2.782)	0	0	0
2014/07/31	R186	05/02/2015	8.74	Call	Bond Future	4,680.3300	4.6803	4,548.4100	4.5484	(2.819)	0	0	0
2014/07/31	R186	05/02/2015	8.76	Put	Bond Future	2,101.6500	2.1016	2,139.6200	2.1396	1.807	0	0	0
2014/07/31	R186	05/02/2015	8.75	Put	Bond Future	2,130.7500	2.1307	2,169.2700	2.1693	1.808	0	0	0
2014/07/31	R186	05/02/2015	9.00	Put	Bond Future	1,494.5400	1.4945	1,518.0600	1.5181	1.574	0	0	9,600
2014/07/31	R186	05/02/2015	8.74	Put	Bond Future	2,160.1700	2.1602	2,199.2300	2.1992	1.808	0	0	0
2014/07/31	R186	07/05/2015			Bond Future	8.4712	118.8861	8.4928	118.7128	0.255	0.0000	0.0000	0
2014/07/31	R186	07/05/2015	8.25	Call	Bond Future	0.0000	0.0000	3,068.9400	3.0689	100.000	0	0	0
2014/07/31	R186	07/05/2015	8.24	Put	Bond Future	1,878.1000	1.8781	5,085.5500	5.0856	170.782	0	0	0
2014/07/31	R186	07/05/2015	8.26	Put	Bond Future	1,714.0000	1.7140	4,991.2700	4.9913	191.206	0	0	0
2014/07/31	R186	07/05/2015	8.25	Put	Bond Future	1,796.0100	1.7960	5,038.2500	5.0382	180.525	0	0	0
2014/07/31	R186	07/05/2015	8.26	Call	Bond Future	0.0000	0.0000	3,103.9700	3.1040	100.000	0	0	0
2014/07/31	R186	07/05/2015	8.24	Call	Bond Future	0.0000	0.0000	3,034.1500	3.0342	100.000	0	0	0
2014/07/31	R197	07/08/2014			Bond Future	285.7987	285.7987	285.3475	285.3475	(0.158)	0.0000	0.0000	0
2014/07/31	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R197	07/08/2014	270.00	Call	Bond Future	15,798.6600	15.7987	15,347.4800	15.3475	(2.856)	0	0	0
2014/07/31	R197	07/08/2014	270.01	Call	Bond Future	15,788.6600	15.7887	15,337.4800	15.3375	(2.858)	0	0	0
2014/07/31	R197	07/08/2014	269.99	Call	Bond Future	15,808.6600	15.8087	15,357.4800	15.3575	(2.854)	0	0	0
2014/07/31	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R197	06/11/2014			Bond Future	290.1378	290.1378	289.6770	289.6770	(0.159)	0.0000	0.0000	905
2014/07/31	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R197	06/11/2014	285.00	Call	Bond Future	5,137.7900	5.1378	4,677.0200	4.6770	(8.968)	0	0	0
2014/07/31	R197	06/11/2014	285.01	Call	Bond Future	5,127.7900	5.1278	4,667.0200	4.6670	(8.986)	0	0	0
2014/07/31	R197	06/11/2014	284.99	Call	Bond Future	5,147.7900	5.1478	4,687.0200	4.6870	(8.951)	0	0	0
2014/07/31	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R197	05/02/2015	288.99	Put	Bond Future	159.3200	0.1593	630.1700	0.6302	295.537	0	0	0
2014/07/31	R197	05/02/2015			Bond Future	288.8307	288.8307	288.3598	288.3598	(0.163)	0.0000	0.0000	0
2014/07/31	R197	05/02/2015	289.01	Put	Bond Future	179.3200	0.1793	650.1700	0.6502	262.575	0	0	0
2014/07/31	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R197	05/02/2015	289.00	Put	Bond Future	169.3200	0.1693	640.1700	0.6402	278.083	0	0	0
2014/07/31	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R201	07/08/2014	5.31	Put	Bond Future	226.7200	0.2267	232.7700	0.2328	2.668	0	0	0
2014/07/31	R201	07/08/2014			Bond Future	5.9265	102.2011	5.9480	102.1934	0.363	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
2014/07/31	R201	07/08/2014	5.30	Put	Bond Future	230.0600	0.2301	236.1800	0.2362	2.660	0	0	0
2014/07/31	R201	07/08/2014	5.31	Call	Bond Future	4.8100	0.0048	3.1400	0.0031	(34.719)	0	0	0
2014/07/31	R201	07/08/2014	5.29	Call	Bond Future	4.3100	0.0043	2.7800	0.0028	(35.499)	0	0	0
2014/07/31	R201	07/08/2014	5.30	Call	Bond Future	4.5500	0.0046	2.9500	0.0030	(35.165)	0	0	0
2014/07/31	R201	07/08/2014	5.29	Put	Bond Future	233.4300	0.2334	239.6200	0.2396	2.652	0	0	0
2014/07/31	R202	07/08/2014	207.99	Call	Bond Future	21,108.3100	21.1083	20,423.1800	20.4232	(3.246)	0	0	0
2014/07/31	R202	07/08/2014	208.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R202	07/08/2014			Bond Future	229.0983	229.0983	228.4132	228.4132	(0.299)	0.0000	0.0000	124
2014/07/31	R202	07/08/2014	207.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R202	07/08/2014	208.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R202	07/08/2014	208.00	Call	Bond Future	21,098.3100	21.0983	20,413.1800	20.4132	(3.247)	0	0	0
2014/07/31	R202	07/08/2014	208.01	Call	Bond Future	21,088.3100	21.0883	20,403.1800	20.4032	(3.249)	0	0	0
2014/07/31	R202	06/11/2014	226.99	Call	Bond Future	5,586.6200	5.5866	4,888.8400	4.8888	(12.490)	0	0	0
2014/07/31	R202	06/11/2014			Bond Future	232.5766	232.5766	231.8788	231.8788	(0.300)	0.0000	0.0000	46,760
2014/07/31	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R202	06/11/2014	227.00	Call	Bond Future	5,576.6200	5.5766	4,878.8400	4.8788	(12.513)	0	0	0
2014/07/31	R202	06/11/2014	227.01	Call	Bond Future	5,566.6200	5.5666	4,868.8400	4.8688	(12.535)	0	0	0
2014/07/31	R202	05/02/2015	233.01	Call	Bond Future	143.5100	0.1435	0.0000	0.0000	(100.000)	0	0	0
2014/07/31	R202	05/02/2015			Bond Future	233.1535	233.1535	232.4421	232.4421	(0.305)	0.0000	0.0000	0
2014/07/31	R202	05/02/2015	232.99	Call	Bond Future	163.5100	0.1635	0.0000	0.0000	(100.000)	0	0	0
2014/07/31	R202	05/02/2015	233.00	Call	Bond Future	153.5100	0.1535	0.0000	0.0000	(100.000)	0	0	0
2014/07/31	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	547.8700	0.5479	100.000	0	0	0
2014/07/31	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	567.8700	0.5679	100.000	0	0	0
2014/07/31	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	557.8700	0.5579	100.000	0	0	0
2014/07/31	R203	07/08/2014	7.30	Call	Bond Future	555.2400	0.5552	515.2700	0.5153	(7.199)	0	0	0
2014/07/31	R203	07/08/2014			Bond Future	7.1089	106.4704	7.1229	106.4314	0.197	0.0000	0.0000	24,351
2014/07/31	R203	07/08/2014	7.31	Call	Bond Future	579.9800	0.5800	539.9600	0.5400	(6.900)	0	0	0
2014/07/31	R203	07/08/2014	6.84	Put	Bond Future	759.8700	0.7599	795.4900	0.7955	4.688	0	0	0
2014/07/31	R203	07/08/2014	7.29	Put	Bond Future	27.6100	0.0276	26.7000	0.0267	(3.296)	0	0	0
2014/07/31	R203	07/08/2014	7.31	Put	Bond Future	21.4000	0.0214	20.3600	0.0204	(4.860)	0	0	0
2014/07/31	R203	07/08/2014	7.29	Call	Bond Future	530.8100	0.5308	490.9200	0.4909	(7.515)	0	0	0
2014/07/31	R203	07/08/2014	7.30	Put	Bond Future	24.3400	0.0243	23.3500	0.0234	(4.067)	0	0	0
2014/07/31	R203	07/08/2014	6.84	Call	Bond Future	7.1200	0.0071	3.7600	0.0038	(47.191)	0	0	46
2014/07/31	R203	06/11/2014	6.86	Call	Bond Future	261.8900	0.2619	235.8200	0.2358	(9.955)	0	0	0
2014/07/31	R203	06/11/2014			Bond Future	7.2116	103.9098	7.2273	103.8693	0.218	0.0000	0.0000	6,646
2014/07/31	R203	06/11/2014	6.98	Call	Bond Future	361.2300	0.3612	330.5400	0.3305	(8.496)	0	0	14
2014/07/31	R203	06/11/2014	6.84	Call	Bond Future	247.5500	0.2475	222.2700	0.2223	(10.212)	0	0	45
2014/07/31	R203	06/11/2014	6.85	Call	Bond Future	254.6400	0.2546	228.9700	0.2290	(10.081)	0	0	0
2014/07/31	R203	06/11/2014	6.98	Put	Bond Future	959.1300	0.9591	968.9400	0.9689	1.023	0	0	0
2014/07/31	R203	06/11/2014	6.84	Put	Bond Future	1,209.0300	1.2090	1,224.2500	1.2242	1.259	0	0	0
2014/07/31	R203	06/11/2014	6.86	Put	Bond Future	1,171.3300	1.1713	1,185.7600	1.1858	1.232	0	0	0
2014/07/31	R203	06/11/2014	6.85	Put	Bond Future	1,190.1000	1.1901	1,204.9300	1.2049	1.246	0	0	0
2014/07/31	R203	05/02/2015	7.69	Call	Bond Future	1,395.3700	1.3954	1,351.3000	1.3513	(3.158)	0	0	55
2014/07/31	R203	05/02/2015			Bond Future	7.2945	105.5812	7.3125	105.5390	0.246	0.0000	0.0000	0

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2014/07/31	R203	05/02/2015	8.34	Put	Bond Future	148.1200		0.1481	144.3200	0.1443	(2.565)	0	0	0
2014/07/31	R203	05/02/2015	8.35	Call	Bond Future	2,594.6800		2.5947	2,548.6800	2.5487	(1.773)	0	0	0
2014/07/31	R203	05/02/2015	8.36	Call	Bond Future	2,614.4900		2.6145	2,568.5100	2.5685	(1.759)	0	0	0
2014/07/31	R203	05/02/2015	8.34	Call	Bond Future	2,574.9100		2.5749	2,528.8900	2.5289	(1.787)	0	0	0
2014/07/31	R203	05/02/2015	8.36	Put	Bond Future	141.9900		0.1420	138.2300	0.1382	(2.648)	0	0	0
2014/07/31	R203	05/02/2015	7.69	Put	Bond Future	468.7500		0.4688	466.9000	0.4669	(0.395)	0	0	0
2014/07/31	R203	05/02/2015	8.35	Put	Bond Future	145.0300		0.1450	141.2500	0.1413	(2.606)	0	0	0
2014/07/31	R203	07/05/2015			Bond Future	7.3026		103.2907	7.3223	103.2484	0.270	0.0000	0.0000	0
2014/07/31	R203	07/05/2015	7.24	Put	Bond Future	134.5000		0.1345	1,036.6700	1.0367	670.758	0	0	0
2014/07/31	R203	07/05/2015	7.26	Put	Bond Future	91.5100		0.0915	1,014.9400	1.0149	1009.103	0	0	0
2014/07/31	R203	07/05/2015	7.25	Put	Bond Future	113.0000		0.1130	1,025.5900	1.0256	807.602	0	0	0
2014/07/31	R203	07/05/2015	7.25	Call	Bond Future	0.0000		0.0000	870.2700	0.8703	100.000	0	0	0
2014/07/31	R203	07/05/2015	7.24	Call	Bond Future	0.0000		0.0000	859.8500	0.8598	100.000	0	0	0
2014/07/31	R203	07/05/2015	7.26	Call	Bond Future	0.0000		0.0000	881.1100	0.8811	100.000	0	0	0
2014/07/31	R204	07/08/2014			Bond Future	7.4135		103.2725	7.4225	103.2391	0.121	0.0000	0.0000	14,562
2014/07/31	R204	07/08/2014	7.44	Put	Bond Future	201.2600		0.2013	198.7000	0.1987	(1.272)	0	0	0
2014/07/31	R204	07/08/2014	7.46	Put	Bond Future	170.7200		0.1707	166.9600	0.1670	(2.202)	0	0	0
2014/07/31	R204	07/08/2014	7.45	Put	Bond Future	185.5600		0.1856	182.3600	0.1824	(1.725)	0	0	0
2014/07/31	R204	07/08/2014	7.46	Call	Bond Future	343.4400		0.3434	306.2800	0.3063	(10.820)	0	0	0
2014/07/31	R204	07/08/2014	7.78	Call	Bond Future	1,354.7500		1.3547	1,320.2700	1.3203	(2.545)	0	0	0
2014/07/31	R204	07/08/2014	7.44	Call	Bond Future	299.7700		0.2998	263.8100	0.2638	(11.996)	0	0	0
2014/07/31	R204	07/08/2014	7.78	Put	Bond Future	3.5300		0.0035	2.4500	0.0025	(30.595)	0	0	530
2014/07/31	R204	07/08/2014	7.45	Call	Bond Future	321.1800		0.3212	284.5800	0.2846	(11.395)	0	0	0
2014/07/31	R204	06/11/2014	7.99	Put	Bond Future	295.5300		0.2955	290.1500	0.2902	(1.820)	0	0	1,270
2014/07/31	R204	06/11/2014			Bond Future	7.5074		104.8276	7.5173	104.7927	0.132	0.0000	0.0000	364
2014/07/31	R204	06/11/2014	6.99	Put	Bond Future	2,081.1300		2.0811	2,097.0500	2.0971	0.765	0	0	0
2014/07/31	R204	06/11/2014	7.01	Put	Bond Future	2,024.2700		2.0243	2,039.5000	2.0395	0.752	0	0	0
2014/07/31	R204	06/11/2014	6.99	Call	Bond Future	240.5900		0.2406	221.6800	0.2217	(7.860)	0	0	0
2014/07/31	R204	06/11/2014	7.00	Put	Bond Future	2,052.6200		2.0526	2,068.1900	2.0682	0.759	0	0	0
2014/07/31	R204	06/11/2014	7.99	Call	Bond Future	1,976.3800		1.9764	1,936.1700	1.9362	(2.035)	0	0	0
2014/07/31	R204	06/11/2014	7.00	Call	Bond Future	248.0300		0.2480	228.7700	0.2288	(7.765)	0	0	0
2014/07/31	R204	06/11/2014	7.01	Call	Bond Future	255.6300		0.2556	236.0300	0.2360	(7.667)	0	0	0
2014/07/31	R204	05/02/2015			Bond Future	7.5834		102.4779	7.5943	102.4415	0.145	0.0000	0.0000	0
2014/07/31	R204	05/02/2015	8.25	Call	Bond Future	2,636.5300		2.6365	2,594.7700	2.5948	(1.584)	0	0	0
2014/07/31	R204	05/02/2015	8.26	Call	Bond Future	2,661.3600		2.6614	2,619.5900	2.6196	(1.569)	0	0	0
2014/07/31	R204	05/02/2015	8.24	Call	Bond Future	2,611.7900		2.6118	2,570.0500	2.5700	(1.598)	0	0	0
2014/07/31	R204	05/02/2015	8.26	Put	Bond Future	443.4700		0.4435	438.1400	0.4381	(1.202)	0	0	0
2014/07/31	R204	05/02/2015	8.25	Put	Bond Future	450.9800		0.4510	445.6600	0.4457	(1.180)	0	0	0
2014/07/31	R204	05/02/2015	8.24	Put	Bond Future	458.5900		0.4586	453.2900	0.4533	(1.156)	0	0	0
2014/07/31	R204	07/05/2015	7.51	Put	Bond Future	329.5800		0.3296	1,621.7600	1.6218	392.069	0	0	0
2014/07/31	R204	07/05/2015			Bond Future	7.6151		104.3032	7.6267	104.2668	0.153	0.0000	0.0000	0
2014/07/31	R204	07/05/2015	7.50	Put	Bond Future	361.0000		0.3610	1,638.2900	1.6383	353.820	0	0	0
2014/07/31	R204	07/05/2015	7.49	Call	Bond Future	0.0000		0.0000	1,226.0800	1.2261	100.000	0	0	0
2014/07/31	R204	07/05/2015	7.50	Call	Bond Future	0.0000		0.0000	1,240.8700	1.2409	100.000	0	0	0
2014/07/31	R204	07/05/2015	7.51	Call	Bond Future	0.0000		0.0000	1,255.7600	1.2558	100.000	0	0	0
2014/07/31	R204	07/05/2015	7.49	Put	Bond Future	392.4400		0.3924	1,654.9400	1.6549	321.705	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
2014/07/31	R207	07/08/2014	7.69	Call	Bond Future	374.8700	0.3749	321.6000	0.3216	(14.210)	0	0	0
2014/07/31	R207	07/08/2014	7.70	Put	Bond Future	218.4400	0.2184	224.7800	0.2248	2.902	0	0	0
2014/07/31	R207	07/08/2014			Bond Future	7.6579	98.7596	7.6720	98.6988	0.184	0.0000	0.0000	34,011
2014/07/31	R207	07/08/2014	7.70	Call	Bond Future	400.1300	0.4001	345.6500	0.3456	(13.616)	0	0	0
2014/07/31	R207	07/08/2014	7.71	Call	Bond Future	426.3300	0.4263	370.7200	0.3707	(13.044)	0	0	0
2014/07/31	R207	07/08/2014	7.69	Put	Bond Future	236.3400	0.2363	243.8900	0.2439	3.195	0	0	0
2014/07/31	R207	07/08/2014	7.71	Put	Bond Future	201.5000	0.2015	206.7100	0.2067	2.586	0	0	0
2014/07/31	R207	06/11/2014	7.36	Put	Bond Future	2,061.4000	2.0614	2,083.8100	2.0838	1.087	0	0	0
2014/07/31	R207	06/11/2014			Bond Future	7.7458	100.2467	7.7609	100.1841	0.195	0.0000	0.0000	532
2014/07/31	R207	06/11/2014	7.35	Put	Bond Future	2,092.1500	2.0922	2,115.1300	2.1151	1.098	0	0	0
2014/07/31	R207	06/11/2014	7.36	Call	Bond Future	445.1600	0.4452	404.9700	0.4050	(9.028)	0	0	0
2014/07/31	R207	06/11/2014	7.34	Call	Bond Future	422.2400	0.4222	383.1800	0.3832	(9.251)	0	0	0
2014/07/31	R207	06/11/2014	7.35	Call	Bond Future	433.5900	0.4336	393.9700	0.3940	(9.138)	0	0	0
2014/07/31	R207	06/11/2014	7.34	Put	Bond Future	2,123.1400	2.1231	2,146.6800	2.1467	1.109	0	0	0
2014/07/31	R207	05/02/2015	8.49	Put	Bond Future	580.5300	0.5805	579.7800	0.5798	(0.129)	0	0	0
2014/07/31	R207	05/02/2015			Bond Future	7.8201	98.2173	7.8364	98.1526	0.208	0.0000	0.0000	0
2014/07/31	R207	05/02/2015	8.51	Put	Bond Future	562.3800	0.5624	561.4500	0.5615	(0.165)	0	0	0
2014/07/31	R207	05/02/2015	8.50	Call	Bond Future	3,225.8000	3.2258	3,160.3600	3.1604	(2.029)	0	0	0
2014/07/31	R207	05/02/2015	8.51	Call	Bond Future	3,255.1700	3.2552	3,189.6400	3.1896	(2.013)	0	0	0
2014/07/31	R207	05/02/2015	8.49	Call	Bond Future	3,196.5400	3.1965	3,131.1900	3.1312	(2.044)	0	0	0
2014/07/31	R207	05/02/2015	8.50	Put	Bond Future	571.3900	0.5714	570.5500	0.5705	(0.147)	0	0	0
2014/07/31	R207	07/05/2015			Bond Future	7.8629	99.9671	7.8800	99.9020	0.218	0.0000	0.0000	0
2014/07/31	R207	07/05/2015	8.25	Call	Bond Future	2,703.2500	2.7032	2,645.9200	2.6459	(2.121)	0	0	0
2014/07/31	R207	07/05/2015	7.73	Call	Bond Future	1,611.7900	1.6118	1,564.4700	1.5645	(2.936)	0	0	66
2014/07/31	R207	07/05/2015	8.24	Put	Bond Future	1,260.0200	1.2600	1,267.9500	1.2680	0.629	0	0	0
2014/07/31	R207	07/05/2015	8.26	Put	Bond Future	1,233.0700	1.2331	1,240.6900	1.2407	0.618	0	0	0
2014/07/31	R207	07/05/2015	7.73	Put	Bond Future	2,117.9000	2.1179	2,135.6800	2.1357	0.840	0	0	0
2014/07/31	R207	07/05/2015	8.25	Put	Bond Future	1,246.4900	1.2465	1,254.2600	1.2543	0.623	0	0	0
2014/07/31	R207	07/05/2015	8.26	Call	Bond Future	2,727.1100	2.7271	2,669.6300	2.6696	(2.108)	0	0	0
2014/07/31	R207	07/05/2015	8.24	Call	Bond Future	2,679.4900	2.6795	2,622.3200	2.6223	(2.134)	0	0	0
2014/07/31	R208	07/08/2014	8.28	Call	Bond Future	2,173.7000	2.1737	2,054.7600	2.0548	(5.472)	0	0	0
2014/07/31	R208	07/08/2014			Bond Future	7.8327	96.9386	7.8569	96.8199	0.308	0.0000	0.0000	16,244
2014/07/31	R208	07/08/2014	7.80	Call	Bond Future	273.4900	0.2735	205.5100	0.2055	(24.856)	0	0	0
2014/07/31	R208	07/08/2014	7.79	Put	Bond Future	463.6600	0.4637	517.4000	0.5174	11.590	0	0	0
2014/07/31	R208	07/08/2014	7.81	Put	Bond Future	407.3500	0.4073	455.0900	0.4551	11.720	0	0	0
2014/07/31	R208	07/08/2014	7.80	Put	Bond Future	434.9500	0.4349	485.6700	0.4857	11.661	0	0	0
2014/07/31	R208	07/08/2014	7.81	Call	Bond Future	295.2200	0.2952	224.2600	0.2243	(24.036)	0	0	0
2014/07/31	R208	07/08/2014	8.28	Put	Bond Future	2.0800	0.0021	1.8400	0.0018	(11.538)	0	0	630
2014/07/31	R208	07/08/2014	7.79	Call	Bond Future	252.8300	0.2528	187.8700	0.1879	(25.693)	0	0	0
2014/07/31	R208	06/11/2014	7.46	Call	Bond Future	427.1400	0.4271	391.1200	0.3911	(8.433)	0	0	0
2014/07/31	R208	06/11/2014			Bond Future	7.9182	94.9998	7.9437	94.8785	0.322	0.0000	0.0000	571
2014/07/31	R208	06/11/2014	7.44	Call	Bond Future	404.0100	0.4040	369.6500	0.3697	(8.505)	0	0	0
2014/07/31	R208	06/11/2014	7.45	Call	Bond Future	415.4600	0.4155	380.2700	0.3803	(8.470)	0	0	0
2014/07/31	R208	06/11/2014	8.50	Put	Bond Future	337.8600	0.3379	355.5700	0.3556	5.242	0	0	1,520
2014/07/31	R208	06/11/2014	7.44	Put	Bond Future	2,715.2700	2.7153	2,802.2400	2.8022	3.203	0	0	0
2014/07/31	R208	06/11/2014	7.46	Put	Bond Future	2,640.3600	2.6404	2,725.6700	2.7257	3.231	0	0	0
2014/07/31	R208	06/11/2014	8.50	Call	Bond Future	3,059.0400	3.0590	2,955.4200	2.9554	(3.387)	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
2014/07/31	R208	06/11/2014	7.45	Put	Bond Future	2,677.6900	2.6777	2,763.8300	2.7638	3.217	0	0	0
2014/07/31	R208	05/02/2015	8.51	Call	Bond Future	3,190.8200	3.1908	3,101.7000	3.1017	(2.793)	0	0	0
2014/07/31	R208	05/02/2015			Bond Future	7.9907	96.5281	8.0177	96.4038	0.338	0.0000	0.0000	0
2014/07/31	R208	05/02/2015	8.49	Call	Bond Future	3,127.5000	3.1275	3,039.2200	3.0392	(2.823)	0	0	0
2014/07/31	R208	05/02/2015	8.51	Put	Bond Future	837.2700	0.8373	872.4500	0.8725	4.202	0	0	0
2014/07/31	R208	05/02/2015	8.50	Put	Bond Future	850.2900	0.8503	885.6500	0.8856	4.159	0	0	0
2014/07/31	R208	05/02/2015	8.49	Put	Bond Future	863.2400	0.8632	899.2600	0.8993	4.173	0	0	0
2014/07/31	R208	05/02/2015	8.50	Call	Bond Future	3,159.2100	3.1592	3,070.2700	3.0703	(2.815)	0	0	0
2014/07/31	R208	07/05/2015	8.01	Call	Bond Future	0.0000	0.0000	2,038.5200	2.0385	100.000	0	0	0
2014/07/31	R208	07/05/2015			Bond Future	8.0317	94.8445	8.0600	94.7186	0.352	0.0000	0.0000	0
2014/07/31	R208	07/05/2015	7.99	Call	Bond Future	0.0000	0.0000	1,994.7200	1.9947	100.000	0	0	0
2014/07/31	R208	07/05/2015	8.00	Call	Bond Future	0.0000	0.0000	2,016.5500	2.0166	100.000	0	0	0
2014/07/31	R208	07/05/2015	7.99	Put	Bond Future	185.6300	0.1856	2,306.2300	2.3062	1142.380	0	0	0
2014/07/31	R208	07/05/2015	8.00	Put	Bond Future	141.0300	0.1410	2,283.4600	2.2835	1519.131	0	0	0
2014/07/31	R208	07/05/2015	8.01	Put	Bond Future	96.4600	0.0965	2,260.8600	2.2609	2243.832	0	0	0
2014/07/31	R209	07/08/2014	9.04	Put	Bond Future	204.4000	0.2044	199.5100	0.1995	(2.392)	0	0	0
2014/07/31	R209	07/08/2014			Bond Future	8.8962	77.0545	8.9055	76.9840	0.104	0.0000	0.0000	10,743
2014/07/31	R209	07/08/2014	9.06	Put	Bond Future	171.7900	0.1718	166.3800	0.1664	(3.149)	0	0	0
2014/07/31	R209	07/08/2014	9.05	Put	Bond Future	187.5300	0.1875	182.3500	0.1823	(2.762)	0	0	0
2014/07/31	R209	07/08/2014	9.05	Call	Bond Future	1,347.3600	1.3474	1,271.6900	1.2717	(5.616)	0	0	0
2014/07/31	R209	07/08/2014	9.06	Call	Bond Future	1,406.0800	1.4061	1,330.1800	1.3302	(5.398)	0	0	0
2014/07/31	R209	07/08/2014	9.04	Call	Bond Future	1,289.6500	1.2897	1,214.2700	1.2143	(5.845)	0	0	0
2014/07/31	R209	06/11/2014	9.50	Call	Bond Future	4,678.2300	4.6782	4,591.3600	4.5914	(1.857)	0	0	0
2014/07/31	R209	06/11/2014	8.95	Call	Bond Future	2,179.9900	2.1800	2,104.0400	2.1040	(3.484)	0	0	2,050
2014/07/31	R209	06/11/2014			Bond Future	8.9649	75.0681	8.9744	74.9959	0.107	0.0000	0.0000	16,291
2014/07/31	R209	06/11/2014	8.99	Put	Bond Future	2,141.9700	2.1420	2,135.8200	2.1358	(0.287)	0	0	0
2014/07/31	R209	06/11/2014	10.00	Call	Bond Future	7,455.4100	7.4554	7,383.0300	7.3830	(0.971)	0	0	0
2014/07/31	R209	06/11/2014	9.05	Put	Bond Future	1,930.3600	1.9304	1,921.9000	1.9219	(0.438)	0	0	0
2014/07/31	R209	06/11/2014	9.58	Put	Bond Future	682.2000	0.6822	667.7600	0.6678	(2.117)	0	0	907
2014/07/31	R209	06/11/2014	9.01	Put	Bond Future	2,069.6300	2.0696	2,062.4600	2.0625	(0.346)	0	0	0
2014/07/31	R209	06/11/2014	9.50	Put	Bond Future	808.8900	0.8089	794.2400	0.7942	(1.811)	0	0	5,500
2014/07/31	R209	06/11/2014	10.05	Call	Bond Future	7,744.2200	7.7442	7,671.6800	7.6717	(0.937)	0	0	0
2014/07/31	R209	06/11/2014	8.95	Put	Bond Future	2,292.0300	2.2920	2,288.3000	2.2883	(0.163)	0	0	0
2014/07/31	R209	06/11/2014	9.00	Put	Bond Future	2,105.6500	2.1056	2,098.8300	2.0988	(0.324)	0	0	0
2014/07/31	R209	06/11/2014	9.95	Call	Bond Future	7,167.9400	7.1679	7,093.5500	7.0936	(1.038)	0	0	0
2014/07/31	R209	06/11/2014	8.50	Call	Bond Future	880.4700	0.8805	832.8300	0.8328	(5.411)	0	0	5,500
2014/07/31	R209	06/11/2014	8.75	Put	Bond Future	3,156.0000	3.1560	3,166.4200	3.1664	0.330	0	0	0
2014/07/31	R209	06/11/2014	8.99	Call	Bond Future	2,331.1300	2.3311	2,252.7600	2.2528	(3.362)	0	0	0
2014/07/31	R209	06/11/2014	9.25	Call	Bond Future	3,438.8000	3.4388	3,353.5700	3.3536	(2.478)	0	0	0
2014/07/31	R209	06/11/2014	10.05	Put	Bond Future	217.3400	0.2173	217.0200	0.2170	(0.147)	0	0	2,050
2014/07/31	R209	06/11/2014	10.00	Put	Bond Future	248.4900	0.2485	248.3300	0.2483	(0.064)	0	0	1,640
2014/07/31	R209	06/11/2014	9.05	Call	Bond Future	2,567.8000	2.5678	2,487.1200	2.4871	(3.142)	0	0	2,050
2014/07/31	R209	06/11/2014	9.58	Call	Bond Future	5,102.9000	5.1029	5,016.2400	5.0162	(1.698)	0	0	0
2014/07/31	R209	06/11/2014	9.00	Call	Bond Future	2,369.8100	2.3698	2,290.7700	2.2908	(3.335)	0	0	1,640
2014/07/31	R209	06/11/2014	9.25	Put	Bond Future	1,337.0500	1.3371	1,324.0400	1.3240	(0.973)	0	0	2,200
2014/07/31	R209	06/11/2014	8.75	Call	Bond Future	1,509.2900	1.5093	1,447.4900	1.4475	(4.095)	0	0	2,200
2014/07/31	R209	06/11/2014	9.01	Call	Bond Future	2,408.6800	2.4087	2,329.2900	2.3293	(3.296)	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
2014/07/31	R209	06/11/2014	9.95	Put	Bond Future	283.4200		0.2834	281.2500	0.2813	(0.766)	0	0	2,050
2014/07/31	R209	06/11/2014	8.50	Put	Bond Future	4,514.8000		4.5148	4,539.3800	4.5394	0.544	0	0	0
2014/07/31	R209	05/02/2015	9.00	Put	Bond Future	3,263.5400		3.2635	3,302.5300	3.3025	1.195	0	0	0
2014/07/31	R209	05/02/2015			Bond Future	9.0258		76.2758	9.0358	76.2017	0.110	0.0000	0.0000	0
2014/07/31	R209	05/02/2015	9.25	Call	Bond Future	4,050.9100		4.0509	4,010.9500	4.0110	(0.986)	0	0	0
2014/07/31	R209	05/02/2015	9.26	Call	Bond Future	4,092.8800		4.0929	4,052.6400	4.0526	(0.983)	0	0	0
2014/07/31	R209	05/02/2015	9.25	Put	Bond Future	2,409.7400		2.4097	2,443.9100	2.4439	1.418	0	0	0
2014/07/31	R209	05/02/2015	9.24	Call	Bond Future	4,009.1400		4.0091	3,969.4500	3.9694	(0.990)	0	0	0
2014/07/31	R209	05/02/2015	9.00	Call	Bond Future	3,070.8300		3.0708	3,035.6900	3.0357	(1.144)	0	0	0
2014/07/31	R209	05/02/2015	9.24	Put	Bond Future	2,439.9700		2.4400	2,474.4100	2.4744	1.411	0	0	0
2014/07/31	R209	05/02/2015	9.26	Put	Bond Future	2,379.8200		2.3798	2,413.7100	2.4137	1.424	0	0	0
2014/07/31	R209	07/05/2015			Bond Future	9.0708		74.4840	9.0809	74.4090	0.112	0.0000	0.0000	0
2014/07/31	R209	07/05/2015	8.99	Put	Bond Future	599.7000		0.5997	4,283.2400	4.2832	614.230	0	0	0
2014/07/31	R209	07/05/2015	9.01	Put	Bond Future	450.4700		0.4505	4,204.4800	4.2045	833.354	0	0	0
2014/07/31	R209	07/05/2015	9.00	Put	Bond Future	525.0300		0.5250	4,243.5900	4.2436	708.257	0	0	0
2014/07/31	R209	07/05/2015	8.99	Call	Bond Future	0.0000		0.0000	3,608.5300	3.6085	100.000	0	0	0
2014/07/31	R209	07/05/2015	9.00	Call	Bond Future	0.0000		0.0000	3,643.5500	3.6436	100.000	0	0	0
2014/07/31	R209	07/05/2015	9.01	Call	Bond Future	0.0000		0.0000	3,679.0000	3.6790	100.000	0	0	0
2014/07/31	R210	07/08/2014			Bond Future	171.3695		171.3695	171.5574	171.5574	0.110	0.0000	0.0000	123
2014/07/31	R210	07/08/2014	159.00	Call	Bond Future	12,369.4700		12.3695	12,557.3900	12.5574	1.519	0	0	0
2014/07/31	R210	07/08/2014	159.01	Call	Bond Future	12,359.4700		12.3595	12,547.3900	12.5474	1.520	0	0	0
2014/07/31	R210	07/08/2014	158.99	Call	Bond Future	12,379.4700		12.3795	12,567.3900	12.5674	1.518	0	0	0
2014/07/31	R210	07/08/2014	159.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R210	07/08/2014	159.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R210	07/08/2014	158.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R210	06/11/2014			Bond Future	171.9315		171.9315	172.1208	172.1208	0.110	0.0000	0.0000	535
2014/07/31	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R210	06/11/2014	169.00	Call	Bond Future	2,931.5500		2.9315	3,120.7500	3.1207	6.454	0	0	0
2014/07/31	R210	06/11/2014	169.01	Call	Bond Future	2,921.5500		2.9215	3,110.7500	3.1107	6.476	0	0	0
2014/07/31	R210	06/11/2014	168.99	Call	Bond Future	2,941.5500		2.9415	3,130.7500	3.1307	6.432	0	0	0
2014/07/31	R210	05/02/2015	175.01	Put	Bond Future	292.9400		0.2929	102.2900	0.1023	(65.082)	0	0	0
2014/07/31	R210	05/02/2015			Bond Future	174.7171		174.7171	174.9077	174.9077	0.109	0.0000	0.0000	0
2014/07/31	R210	05/02/2015	175.00	Put	Bond Future	282.9400		0.2829	92.2900	0.0923	(67.382)	0	0	0
2014/07/31	R210	05/02/2015	175.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R210	05/02/2015	174.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R210	05/02/2015	175.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R210	05/02/2015	174.99	Put	Bond Future	272.9400		0.2729	82.2900	0.0823	(69.851)	0	0	0
2014/07/31	R211	07/08/2014	127.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R211	07/08/2014			Bond Future	130.7105		130.7105	130.6999	130.6999	(0.008)	0.0000	0.0000	390
2014/07/31	R211	07/08/2014	128.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R211	07/08/2014	128.00	Call	Bond Future	2,710.4600		2.7105	2,699.8900	2.6999	(0.390)	0	0	0
2014/07/31	R211	07/08/2014	128.01	Call	Bond Future	2,700.4600		2.7005	2,689.8900	2.6899	(0.391)	0	0	0
2014/07/31	R211	07/08/2014	127.99	Call	Bond Future	2,720.4600		2.7205	2,709.8900	2.7099	(0.389)	0	0	0
2014/07/31	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/31	R211	06/11/2014	130.00	Call	Bond Future	2,694.9500	2.6950	2,683.0600	2.6831	(0.441)	0	0	0
2014/07/31	R211	06/11/2014	130.01	Call	Bond Future	2,684.9500	2.6850	2,673.0600	2.6731	(0.443)	0	0	0
2014/07/31	R211	06/11/2014			Bond Future	132.6950	132.6950	132.6831	132.6831	(0.009)	0.0000	0.0000	0
2014/07/31	R211	06/11/2014	129.99	Call	Bond Future	2,704.9500	2.7050	2,693.0600	2.6931	(0.440)	0	0	0
2014/07/31	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R211	05/02/2015	133.00	Call	Bond Future	241.3000	0.2413	227.8600	0.2279	(5.570)	0	0	0
2014/07/31	R211	05/02/2015			Bond Future	133.2413	133.2413	133.2279	133.2279	(0.010)	0.0000	0.0000	0
2014/07/31	R211	05/02/2015	133.01	Call	Bond Future	231.3000	0.2313	217.8600	0.2179	(5.811)	0	0	0
2014/07/31	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R211	05/02/2015	132.99	Call	Bond Future	251.3000	0.2513	237.8600	0.2379	(5.348)	0	0	0
2014/07/31	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R212	07/08/2014	128.99	Call	Bond Future	6,360.2200	6.3602	6,536.1900	6.5362	2.767	0	0	0
2014/07/31	R212	07/08/2014			Bond Future	135.3502	135.3502	135.5262	135.5262	0.130	0.0000	0.0000	349
2014/07/31	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R212	07/08/2014	129.00	Call	Bond Future	6,350.2200	6.3502	6,526.1900	6.5262	2.771	0	0	0
2014/07/31	R212	07/08/2014	129.01	Call	Bond Future	6,340.2200	6.3402	6,516.1900	6.5162	2.775	0	0	0
2014/07/31	R212	06/11/2014			Bond Future	137.4052	137.4052	137.5825	137.5825	0.129	0.0000	0.0000	19,059
2014/07/31	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R212	06/11/2014	135.00	Call	Bond Future	2,405.1800	2.4052	2,582.5400	2.5825	7.374	0	0	0
2014/07/31	R212	06/11/2014	135.01	Call	Bond Future	2,395.1800	2.3952	2,572.5400	2.5725	7.405	0	0	0
2014/07/31	R212	06/11/2014	134.99	Call	Bond Future	2,415.1800	2.4152	2,592.5400	2.5925	7.344	0	0	0
2014/07/31	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R212	05/02/2015			Bond Future	137.8713	137.8713	138.0502	138.0502	0.130	0.0000	0.0000	0
2014/07/31	R212	05/02/2015	137.99	Put	Bond Future	118.6900	0.1187	0.0000	0.0000	(100.000)	0	0	0
2014/07/31	R212	05/02/2015	138.01	Put	Bond Future	138.6900	0.1387	0.0000	0.0000	(100.000)	0	0	0
2014/07/31	R212	05/02/2015	138.00	Put	Bond Future	128.6900	0.1287	0.0000	0.0000	(100.000)	0	0	0
2014/07/31	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	40.1800	0.0402	100.000	0	0	0
2014/07/31	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	60.1800	0.0602	100.000	0	0	0
2014/07/31	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	50.1800	0.0502	100.000	0	0	0
2014/07/31	R213	07/08/2014	8.86	Call	Bond Future	1,152.8100	1.1528	1,125.1800	1.1252	(2.397)	0	0	0
2014/07/31	R213	07/08/2014			Bond Future	8.7416	88.0431	8.7458	88.0108	0.048	0.0000	0.0000	23,660
2014/07/31	R213	07/08/2014	8.84	Call	Bond Future	1,044.5400	1.0445	1,017.8300	1.0178	(2.557)	0	0	0
2014/07/31	R213	07/08/2014	8.85	Call	Bond Future	1,098.0400	1.0980	1,070.8600	1.0709	(2.475)	0	0	0
2014/07/31	R213	07/08/2014	8.84	Put	Bond Future	290.9000	0.2909	296.4600	0.2965	1.911	0	0	0
2014/07/31	R213	07/08/2014	8.86	Put	Bond Future	247.2400	0.2472	251.8800	0.2519	1.877	0	0	0
2014/07/31	R213	07/08/2014	8.85	Put	Bond Future	268.3900	0.2684	273.4800	0.2735	1.896	0	0	0
2014/07/31	R213	06/11/2014	8.84	Call	Bond Future	2,303.4400	2.3034	2,256.9500	2.2569	(2.018)	0	0	0
2014/07/31	R213	06/11/2014	8.85	Put	Bond Future	2,080.8200	2.0808	2,067.7100	2.0677	(0.630)	0	0	0
2014/07/31	R213	06/11/2014			Bond Future	8.8154	85.8271	8.8199	85.7936	0.050	0.0000	0.0000	6,207
2014/07/31	R213	06/11/2014	8.85	Call	Bond Future	2,342.5500	2.3425	2,295.9000	2.2959	(1.991)	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
2014/07/31	R213	06/11/2014	8.86	Call	Bond Future	2,382.0300	2.3820	2,335.2300	2.3352	(1.965)	0	0	0
2014/07/31	R213	06/11/2014	8.84	Put	Bond Future	2,117.3200	2.1173	2,104.3700	2.1044	(0.612)	0	0	0
2014/07/31	R213	06/11/2014	8.86	Put	Bond Future	2,044.7800	2.0448	2,031.5200	2.0315	(0.648)	0	0	0
2014/07/31	R213	05/02/2015	9.26	Put	Bond Future	1,992.9200	1.9929	1,973.9800	1.9740	(0.950)	0	0	0
2014/07/31	R213	05/02/2015			Bond Future	8.8822	87.2075	8.8868	87.1725	0.053	0.0000	0.0000	0
2014/07/31	R213	05/02/2015	9.25	Put	Bond Future	2,018.9300	2.0189	2,000.0000	2.0000	(0.938)	0	0	0
2014/07/31	R213	05/02/2015	9.24	Put	Bond Future	2,045.2100	2.0452	2,026.2900	2.0263	(0.925)	0	0	0
2014/07/31	R213	05/02/2015	9.25	Call	Bond Future	4,707.5100	4.7075	4,653.6600	4.6537	(1.144)	0	0	0
2014/07/31	R213	05/02/2015	9.26	Call	Bond Future	4,752.8500	4.7529	4,698.9900	4.6990	(1.133)	0	0	0
2014/07/31	R213	05/02/2015	9.24	Call	Bond Future	4,662.3500	4.6624	4,608.5100	4.6085	(1.155)	0	0	0
2014/07/31	R213	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	3,254.0200	3.2540	100.000	0	0	0
2014/07/31	R213	07/05/2015	8.75	Put	Bond Future	1,326.7600	1.3268	4,649.1100	4.6491	250.411	0	0	0
2014/07/31	R213	07/05/2015			Bond Future	8.9274	85.2119	8.9321	85.1769	0.053	0.0000	0.0000	0
2014/07/31	R213	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	3,287.3700	3.2874	100.000	0	0	0
2014/07/31	R213	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	3,320.9100	3.3209	100.000	0	0	0
2014/07/31	R213	07/05/2015	8.74	Put	Bond Future	1,402.4600	1.4025	4,691.4600	4.6915	234.516	0	0	0
2014/07/31	R213	07/05/2015	8.76	Put	Bond Future	1,251.1600	1.2512	4,607.0500	4.6070	268.222	0	0	0
2014/07/31	R214	07/08/2014	9.54	Put	Bond Future	1.9000	0.0019	2.0400	0.0020	7.368	0	0	0
2014/07/31	R214	07/08/2014			Bond Future	8.9911	77.8829	8.9954	77.8493	0.047	0.0000	0.0000	4,061
2014/07/31	R214	07/08/2014	9.56	Put	Bond Future	1.4100	0.0014	1.5200	0.0015	7.801	0	0	0
2014/07/31	R214	07/08/2014	9.55	Put	Bond Future	1.6400	0.0016	1.7600	0.0018	7.317	0	0	0
2014/07/31	R214	07/08/2014	9.56	Call	Bond Future	4,303.6400	4.3036	4,270.0700	4.2701	(0.780)	0	0	0
2014/07/31	R214	07/08/2014	9.54	Call	Bond Future	4,159.9600	4.1600	4,126.4200	4.1264	(0.806)	0	0	0
2014/07/31	R214	07/08/2014	9.55	Call	Bond Future	4,231.8500	4.2319	4,198.2900	4.1983	(0.793)	0	0	0
2014/07/31	R214	06/11/2014	9.20	Call	Bond Future	2,935.8100	2.9358	2,871.5100	2.8715	(2.190)	0	0	2,500
2014/07/31	R214	06/11/2014	9.64	Call	Bond Future	5,120.4300	5.1204	5,059.8000	5.0598	(1.184)	0	0	0
2014/07/31	R214	06/11/2014			Bond Future	9.0600	75.7670	9.0645	75.7321	0.049	0.0000	0.0000	2,026
2014/07/31	R214	06/11/2014	9.20	Put	Bond Future	1,851.6000	1.8516	1,822.1900	1.8222	(1.588)	0	0	0
2014/07/31	R214	06/11/2014	9.65	Call	Bond Future	5,174.9800	5.1750	5,114.5500	5.1145	(1.168)	0	0	0
2014/07/31	R214	06/11/2014	9.66	Call	Bond Future	5,229.7100	5.2297	5,169.4700	5.1695	(1.152)	0	0	0
2014/07/31	R214	06/11/2014	9.80	Call	Bond Future	6,011.0700	6.0111	5,953.7400	5.9537	(0.954)	0	0	0
2014/07/31	R214	06/11/2014	9.64	Put	Bond Future	793.4100	0.7934	767.6700	0.7677	(3.244)	0	0	0
2014/07/31	R214	06/11/2014	9.66	Put	Bond Future	761.0200	0.7610	735.6700	0.7357	(3.331)	0	0	0
2014/07/31	R214	06/11/2014	9.80	Put	Bond Future	564.0900	0.5641	541.6500	0.5416	(3.978)	0	0	2,500
2014/07/31	R214	06/11/2014	9.65	Put	Bond Future	777.0700	0.7771	751.5300	0.7515	(3.287)	0	0	0
2014/07/31	R214	05/02/2015	9.50	Call	Bond Future	4,990.3400	4.9903	4,915.2700	4.9153	(1.504)	0	0	0
2014/07/31	R214	05/02/2015			Bond Future	9.1227	76.9856	9.1274	76.9493	0.051	0.0000	0.0000	0
2014/07/31	R214	05/02/2015	9.51	Call	Bond Future	5,036.0700	5.0361	4,961.0600	4.9611	(1.489)	0	0	0
2014/07/31	R214	05/02/2015	9.50	Put	Bond Future	2,160.2000	2.1602	2,121.3800	2.1214	(1.797)	0	0	0
2014/07/31	R214	05/02/2015	9.49	Call	Bond Future	4,944.7600	4.9448	4,869.6400	4.8696	(1.519)	0	0	0
2014/07/31	R214	05/02/2015	9.49	Put	Bond Future	2,187.2900	2.1873	2,148.4200	2.1484	(1.777)	0	0	0
2014/07/31	R214	05/02/2015	9.51	Put	Bond Future	2,133.3800	2.1334	2,094.6200	2.0946	(1.817)	0	0	0
2014/07/31	R214	07/05/2015			Bond Future	9.1666	75.0615	9.1714	75.0252	0.052	0.0000	0.0000	0
2014/07/31	R214	07/05/2015	9.15	Call	Bond Future	0.0000	0.0000	4,098.1700	4.0982	100.000	0	0	0
2014/07/31	R214	07/05/2015	9.16	Call	Bond Future	0.0000	0.0000	4,135.7200	4.1357	100.000	0	0	0
2014/07/31	R214	07/05/2015	9.14	Put	Bond Future	205.1300	0.2051	4,302.3000	4.3023	1997.353	0	0	0
2014/07/31	R214	07/05/2015	9.16	Put	Bond Future	51.0400	0.0510	4,223.1500	4.2231	8174.197	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
2014/07/31	R214	07/05/2015	9.15	Put	Bond Future	128.0200	0.1280	4,262.5800	4.2626	3229.620	0	0	0
2014/07/31	R214	07/05/2015	9.14	Call	Bond Future	0.0000	0.0000	4,060.7800	4.0608	100.000	0	0	0
2014/07/31	R248	07/08/2014			Bond Future	9.0664	100.6030	9.0756	100.5092	0.102	0.0000	0.0000	10,044
2014/07/31	R248	07/08/2014	9.65	Call	Bond Future	5,620.8700	5.6209	5,527.1700	5.5272	(1.667)	0	0	0
2014/07/31	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R248	07/08/2014	9.66	Call	Bond Future	5,712.0500	5.7121	5,618.3500	5.6184	(1.640)	0	0	0
2014/07/31	R248	07/08/2014	9.64	Call	Bond Future	5,529.5300	5.5295	5,435.8300	5.4358	(1.695)	0	0	0
2014/07/31	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R248	06/11/2014			Bond Future	9.1377	97.6908	9.1473	97.5948	0.105	0.0000	0.0000	10,833
2014/07/31	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R248	06/11/2014	9.72	Call	Bond Future	5,531.6000	5.5316	5,435.6300	5.4356	(1.735)	0	0	0
2014/07/31	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R248	06/11/2014	9.73	Call	Bond Future	5,621.5700	5.6216	5,525.6000	5.5256	(1.707)	0	0	0
2014/07/31	R248	06/11/2014	9.74	Call	Bond Future	5,711.3800	5.7114	5,615.4100	5.6154	(1.680)	0	0	0
2014/07/31	R248	05/02/2015			Bond Future	9.2028	99.2619	9.2128	99.1635	0.108	0.0000	0.0000	0
2014/07/31	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R248	05/02/2015	9.50	Call	Bond Future	2,858.4800	2.8585	2,760.0300	2.7600	(3.444)	0	0	0
2014/07/31	R248	05/02/2015	9.51	Call	Bond Future	2,952.0000	2.9520	2,853.5500	2.8536	(3.335)	0	0	0
2014/07/31	R248	05/02/2015	9.49	Call	Bond Future	2,764.7800	2.7648	2,666.3300	2.6663	(3.561)	0	0	0
2014/07/31	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R248	07/05/2015	9.24	Put	Bond Future	88.8800	0.0889	188.4700	0.1885	112.050	0	0	0
2014/07/31	R248	07/05/2015			Bond Future	9.2491	96.5942	9.2592	96.4946	0.110	0.0000	0.0000	0
2014/07/31	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	90.4800	0.0905	100.000	0	0	0
2014/07/31	R248	07/05/2015	9.26	Call	Bond Future	106.9200	0.1069	7.3300	0.0073	(93.144)	0	0	0
2014/07/31	R248	07/05/2015	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/31	R248	07/05/2015	9.25	Call	Bond Future	9.1100	0.0091	0.0000	0.0000	(100.000)	0	0	0

Total

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