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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/08/2014 TO 07/08/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/07	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	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
2014/08/07	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	2025	07/08/2014	109.01	Call	Bond Future	7,185.2400	7.1852	7,178.6700	7.1787	(0.091)	0	0	0
2014/08/07	2025	07/08/2014			Bond Future	116.1952	116.1952	116.1887	116.1887	(0.006)	0.0000	0.0000	0
2014/08/07	2025	07/08/2014	108.99	Call	Bond Future	7,205.2400	7.2052	7,198.6700	7.1987	(0.091)	0	0	0
2014/08/07	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2025	07/08/2014	109.00	Call	Bond Future	7,195.2400	7.1952	7,188.6700	7.1887	(0.091)	0	0	0
2014/08/07	2025	06/11/2014	117.01	Call	Bond Future	943.9100	0.9439	936.9800	0.9370	(0.734)	0	0	0
2014/08/07	2025	06/11/2014			Bond Future	117.9539	117.9539	117.9470	117.9470	(0.006)	0.0000	0.0000	0
2014/08/07	2025	06/11/2014	116.99	Call	Bond Future	963.9100	0.9639	956.9800	0.9570	(0.719)	0	0	0
2014/08/07	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2025	06/11/2014	117.00	Call	Bond Future	953.9100	0.9539	946.9800	0.9470	(0.726)	0	0	0
2014/08/07	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2025	05/02/2015			Bond Future	118.7039	118.7039	118.6949	118.6949	(0.008)	0.0000	0.0000	0
2014/08/07	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2025	05/02/2015	118.99	Put	Bond Future	286.1500	0.2861	295.1500	0.2952	3.145	0	0	0
2014/08/07	2025	05/02/2015	119.01	Put	Bond Future	306.1500	0.3061	315.1500	0.3152	2.940	0	0	0
2014/08/07	2025	05/02/2015	119.00	Put	Bond Future	296.1500	0.2961	305.1500	0.3052	3.039	0	0	0
2014/08/07	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2030	07/08/2014			Bond Future	8.7108	94.2779	8.7000	94.3651	(0.124)	0.0000	0.0000	0
2014/08/07	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2030	07/08/2014	8.99	Call	Bond Future	2,208.6500	2.2087	2,295.8600	2.2959	3.949	0	0	0
2014/08/07	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2030	07/08/2014	9.00	Call	Bond Future	2,286.3700	2.2864	2,373.5800	2.3736	3.814	0	0	0
2014/08/07	2030	07/08/2014	9.01	Call	Bond Future	2,364.0000	2.3640	2,451.2100	2.4512	3.689	0	0	0
2014/08/07	2030	06/11/2014	9.01	Call	Bond Future	1,754.1100	1.7541	2,211.5100	2.2115	26.076	0	0	0
2014/08/07	2030	06/11/2014			Bond Future	8.7855	95.6930	8.7279	96.1504	(0.655)	0.0000	0.0000	4,185
2014/08/07	2030	06/11/2014	8.99	Call	Bond Future	1,599.7800	1.5998	2,057.1800	2.0572	28.591	0	0	0
2014/08/07	2030	06/11/2014	9.00	Call	Bond Future	1,676.9900	1.6770	2,134.3900	2.1344	27.275	0	0	0
2014/08/07	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2030	05/02/2015			Bond Future	8.8525	93.2191	8.7933	93.6822	(0.669)	0.0000	0.0000	0
2014/08/07	2030	05/02/2015	9.25	Call	Bond Future	3,026.5900	3.0266	3,489.7300	3.4897	15.302	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/07	2030	05/02/2015	9.24	Call	Bond Future	2,952.1900	2.9522	3,415.3300	3.4153	15.688	0	0	0
2014/08/07	2030	05/02/2015	9.26	Call	Bond Future	3,100.9000	3.1009	3,564.0400	3.5640	14.936	0	0	0
2014/08/07	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2030	07/05/2015			Bond Future	8.9038	94.8756	8.8428	95.3458	(0.684)	0.0000	0.0000	0
2014/08/07	2030	07/05/2015	8.74	Put	Bond Future	1,271.8600	1.2719	801.6100	0.8016	(36.973)	0	0	0
2014/08/07	2030	07/05/2015	8.76	Put	Bond Future	1,115.2200	1.1152	644.9700	0.6450	(42.167)	0	0	0
2014/08/07	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2030	07/05/2015	8.75	Put	Bond Future	1,193.4900	1.1935	723.2400	0.7232	(39.401)	0	0	0
2014/08/07	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2037	07/08/2014			Bond Future	8.9158	96.2651	8.9050	96.3658	(0.121)	0.0000	0.0000	0
2014/08/07	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2037	07/08/2014	9.06	Call	Bond Future	1,330.3600	1.3304	1,431.1000	1.4311	7.572	0	0	0
2014/08/07	2037	07/08/2014	9.04	Call	Bond Future	1,147.6200	1.1476	1,248.3600	1.2484	8.778	0	0	0
2014/08/07	2037	07/08/2014	9.05	Call	Bond Future	1,239.0600	1.2391	1,339.8000	1.3398	8.130	0	0	0
2014/08/07	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2037	06/11/2014	9.69	Call	Bond Future	6,136.5600	6.1366	6,619.1200	6.6191	7.864	0	0	0
2014/08/07	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2037	06/11/2014			Bond Future	8.9865	97.7101	8.9342	98.1926	(0.581)	0.0000	0.0000	6,708
2014/08/07	2037	06/11/2014	9.70	Call	Bond Future	6,219.1700	6.2192	6,701.7300	6.7017	7.759	0	0	0
2014/08/07	2037	06/11/2014	9.71	Call	Bond Future	6,301.6600	6.3017	6,784.2200	6.7842	7.658	0	0	0
2014/08/07	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2037	05/02/2015			Bond Future	9.0504	95.0180	8.9968	95.5068	(0.593)	0.0000	0.0000	3,280
2014/08/07	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2037	05/02/2015	9.50	Call	Bond Future	3,944.9600	3.9450	4,433.7300	4.4337	12.390	0	0	0
2014/08/07	2037	05/02/2015	9.51	Call	Bond Future	4,029.7000	4.0297	4,518.4700	4.5185	12.129	0	0	0
2014/08/07	2037	05/02/2015	9.49	Call	Bond Future	3,860.0900	3.8601	4,348.8600	4.3489	12.662	0	0	0
2014/08/07	2037	07/05/2015	9.01	Put	Bond Future	815.9400	0.8159	319.8300	0.3198	(60.802)	0	0	0
2014/08/07	2037	07/05/2015			Bond Future	9.1002	96.7067	9.0452	97.2028	(0.605)	0.0000	0.0000	0
2014/08/07	2037	07/05/2015	9.00	Put	Bond Future	907.0400	0.9070	410.9300	0.4109	(54.695)	0	0	0
2014/08/07	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2037	07/05/2015	8.99	Put	Bond Future	998.2700	0.9983	502.1600	0.5022	(49.697)	0	0	0
2014/08/07	2038	07/08/2014			Bond Future	120.4216	120.4216	120.4154	120.4154	(0.005)	0.0000	0.0000	0
2014/08/07	2038	07/08/2014	106.00	Call	Bond Future	14,421.6200	14.4216	14,415.4300	14.4154	(0.043)	0	0	0
2014/08/07	2038	07/08/2014	106.01	Call	Bond Future	14,411.6200	14.4116	14,405.4300	14.4054	(0.043)	0	0	0
2014/08/07	2038	07/08/2014	105.99	Call	Bond Future	14,431.6200	14.4316	14,425.4300	14.4254	(0.043)	0	0	0
2014/08/07	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/08/07	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2038	06/11/2014	120.01	Call	Bond Future	2,234.1700	2.2342	2,227.7400	2.2277	(0.288)	0	0	0
2014/08/07	2038	06/11/2014			Bond Future	122.2442	122.2442	122.2377	122.2377	(0.005)	0.0000	0.0000	2,062
2014/08/07	2038	06/11/2014	119.99	Call	Bond Future	2,254.1700	2.2542	2,247.7400	2.2477	(0.285)	0	0	0
2014/08/07	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2038	06/11/2014	120.00	Call	Bond Future	2,244.1700	2.2442	2,237.7400	2.2377	(0.287)	0	0	0
2014/08/07	2038	05/02/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2038	05/02/2015			Bond Future	122.9192	122.9192	122.9105	122.9105	(0.007)	0.0000	0.0000	0
2014/08/07	2038	05/02/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2038	05/02/2015	122.99	Put	Bond Future	70.8300	0.0708	79.4900	0.0795	12.226	0	0	0
2014/08/07	2038	05/02/2015	123.01	Put	Bond Future	90.8300	0.0908	99.4900	0.0995	9.534	0	0	0
2014/08/07	2038	05/02/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2038	05/02/2015	123.00	Put	Bond Future	80.8300	0.0808	89.4900	0.0895	10.714	0	0	0
2014/08/07	2044	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2044	07/08/2014			Bond Future	8.9958	97.7519	8.9850	97.8603	(0.120)	0.0000	0.0000	0
2014/08/07	2044	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2044	07/08/2014	9.01	Call	Bond Future	143.1000	0.1431	251.4700	0.2515	75.730	0	0	0
2014/08/07	2044	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	50.3800	0.0504	100.000	0	0	0
2014/08/07	2044	07/08/2014	9.00	Call	Bond Future	42.6400	0.0426	151.0100	0.1510	254.151	0	0	0
2014/08/07	2044	07/08/2014	8.99	Put	Bond Future	57.9900	0.0580	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	2044	06/11/2014			Bond Future	9.0641	99.2192	9.0171	99.6883	(0.519)	0.0000	0.0000	73
2014/08/07	2044	06/11/2014	8.99	Put	Bond Future	740.8900	0.7409	271.8000	0.2718	(63.314)	0	0	0
2014/08/07	2044	06/11/2014	9.01	Put	Bond Future	540.1000	0.5401	71.0100	0.0710	(86.852)	0	0	0
2014/08/07	2044	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2044	06/11/2014	9.00	Put	Bond Future	640.4000	0.6404	171.3100	0.1713	(73.250)	0	0	0
2014/08/07	2044	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2044	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2044	05/02/2015			Bond Future	9.1261	96.4261	9.0778	96.9011	(0.529)	0.0000	0.0000	0
2014/08/07	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2044	05/02/2015	8.99	Put	Bond Future	1,349.9400	1.3499	874.9400	0.8749	(35.187)	0	0	0
2014/08/07	2044	05/02/2015	9.01	Put	Bond Future	1,149.5400	1.1495	674.5400	0.6745	(41.321)	0	0	0
2014/08/07	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2044	05/02/2015	9.00	Put	Bond Future	1,249.6500	1.2497	774.6500	0.7747	(38.011)	0	0	0
2014/08/07	2044	07/05/2015			Bond Future	9.1747	98.1399	9.1252	98.6221	(0.539)	0.0000	0.0000	0
2014/08/07	2044	07/05/2015	8.99	Put	Bond Future	1,821.6300	1.8216	1,339.4200	1.3394	(26.471)	0	0	0
2014/08/07	2044	07/05/2015	9.01	Put	Bond Future	1,621.5500	1.6216	1,139.3400	1.1393	(29.738)	0	0	0
2014/08/07	2044	07/05/2015	9.00	Put	Bond Future	1,721.5100	1.7215	1,239.3000	1.2393	(28.011)	0	0	0
2014/08/07	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2046	07/08/2014			Bond Future	121.1361	121.1361	121.1302	121.1302	(0.005)	0.0000	0.0000	0
2014/08/07	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
2014/08/07	2046	07/08/2014	104.44	Call	Bond Future	16,696.1000		16.6961	16,690.1600	16.6902	(0.036)	0	0	0
2014/08/07	2046	07/08/2014	104.45	Call	Bond Future	16,686.1000		16.6861	16,680.1600	16.6802	(0.036)	0	0	0
2014/08/07	2046	07/08/2014	104.43	Call	Bond Future	16,706.1000		16.7061	16,700.1600	16.7002	(0.036)	0	0	0
2014/08/07	2046	07/08/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2046	06/11/2014	104.45	Call	Bond Future	17,175.2800		17.1753	17,169.0400	17.1690	(0.036)	0	0	0
2014/08/07	2046	06/11/2014	104.43	Call	Bond Future	17,195.2800		17.1953	17,189.0400	17.1890	(0.036)	0	0	0
2014/08/07	2046	06/11/2014			Bond Future	121.6253		121.6253	121.6190	121.6190	(0.005)	0.0000	0.0000	5,348
2014/08/07	2046	06/11/2014	104.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2046	06/11/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2046	06/11/2014	104.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2046	06/11/2014	104.44	Call	Bond Future	17,185.2800		17.1853	17,179.0400	17.1790	(0.036)	0	0	0
2014/08/07	2046	05/02/2015			Bond Future	123.5886		123.5886	123.5801	123.5801	(0.007)	0.0000	0.0000	0
2014/08/07	2046	05/02/2015	123.99	Put	Bond Future	401.4300		0.4014	409.8800	0.4099	2.105	0	0	0
2014/08/07	2046	05/02/2015	124.01	Put	Bond Future	421.4300		0.4214	429.8800	0.4299	2.005	0	0	0
2014/08/07	2046	05/02/2015	124.00	Put	Bond Future	411.4300		0.4114	419.8800	0.4199	2.054	0	0	0
2014/08/07	2046	05/02/2015	123.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2046	05/02/2015	124.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2046	05/02/2015	124.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2050	07/08/2014	112.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2050	07/08/2014			Bond Future	127.6374		127.6374	127.6311	127.6311	(0.005)	0.0000	0.0000	0
2014/08/07	2050	07/08/2014	112.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2050	07/08/2014	111.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2050	07/08/2014	112.00	Call	Bond Future	15,637.3800		15.6374	15,631.1100	15.6311	(0.040)	0	0	0
2014/08/07	2050	07/08/2014	112.01	Call	Bond Future	15,627.3800		15.6274	15,621.1100	15.6211	(0.040)	0	0	0
2014/08/07	2050	07/08/2014	111.99	Call	Bond Future	15,647.3800		15.6474	15,641.1100	15.6411	(0.040)	0	0	0
2014/08/07	2050	06/11/2014			Bond Future	129.5692		129.5692	129.5626	129.5626	(0.005)	0.0000	0.0000	2,800
2014/08/07	2050	06/11/2014	126.00	Call	Bond Future	3,569.2100		3.5692	3,562.5800	3.5626	(0.186)	0	0	0
2014/08/07	2050	06/11/2014	126.01	Call	Bond Future	3,559.2100		3.5592	3,552.5800	3.5526	(0.186)	0	0	0
2014/08/07	2050	06/11/2014	125.99	Call	Bond Future	3,579.2100		3.5792	3,572.5800	3.5726	(0.185)	0	0	0
2014/08/07	2050	06/11/2014	126.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2050	06/11/2014	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2050	06/11/2014	126.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2050	05/02/2015	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2050	05/02/2015			Bond Future	130.2160		130.2160	130.2071	130.2071	(0.007)	0.0000	0.0000	0
2014/08/07	2050	05/02/2015	130.01	Call	Bond Future	205.9900		0.2060	197.1100	0.1971	(4.311)	0	0	0
2014/08/07	2050	05/02/2015	129.99	Call	Bond Future	225.9900		0.2260	217.1100	0.2171	(3.929)	0	0	0
2014/08/07	2050	05/02/2015	130.00	Call	Bond Future	215.9900		0.2160	207.1100	0.2071	(4.111)	0	0	0
2014/08/07	2050	05/02/2015	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	2050	05/02/2015	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/08/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	AL12	07/08/2014			Index Future	501.2720	501.2720	501.7740	501.7740	0.100	0.0000	0.0000	0
2014/08/07	AL12	06/11/2014			Index Future	508.7970	508.7970	511.0560	511.0560	0.444	0.0000	0.0000	0
2014/08/07	AL12	05/02/2015			Index Future	516.9470	516.9470	519.2340	519.2340	0.442	0.0000	0.0000	0
2014/08/07	AL12	07/05/2015			Index Future	526.1080	526.1080	528.4290	528.4290	0.441	0.0000	0.0000	0
2014/08/07	AL37	07/08/2014			Index Future	427.5180	427.5180	427.5750	427.5750	0.013	0.0000	0.0000	0
2014/08/07	AL37	06/11/2014			Index Future	433.9350	433.9350	434.3660	434.3660	0.099	0.0000	0.0000	0
2014/08/07	AL37	05/02/2015			Index Future	440.8860	440.8860	441.3170	441.3170	0.098	0.0000	0.0000	0
2014/08/07	AL7T	07/08/2014			Index Future	502.0320	502.0320	502.3700	502.3700	0.067	0.0000	0.0000	0
2014/08/07	AL7T	06/11/2014			Index Future	509.5670	509.5670	510.7870	510.7870	0.239	0.0000	0.0000	1
2014/08/07	AL7T	05/02/2015			Index Future	517.7300	517.7300	518.9610	518.9610	0.238	0.0000	0.0000	0
2014/08/07	ALBI	07/08/2014			Index Future	457.3630	457.3630	457.6180	457.6180	0.056	0.0000	0.0000	0
2014/08/07	ALBI	06/11/2014			Index Future	464.2290	464.2290	465.5040	465.5040	0.275	0.0000	0.0000	586
2014/08/07	ALBI	05/02/2015			Index Future	471.6650	471.6650	472.9540	472.9540	0.273	0.0000	0.0000	65
2014/08/07	ALBI	07/05/2015			Index Future	480.0240	480.0240	481.3290	481.3290	0.272	0.0000	0.0000	0
2014/08/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/08/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/07	EL28	07/08/2014	114.00	Call	Bond Future	9,992.0000	9.9920	9,556.4200	9.5564	(4.359)	0	0	0
2014/08/07	EL28	07/08/2014			Bond Future	123.9920	123.9920	123.5564	123.5564	(0.351)	0.0000	0.0000	0

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2014/08/07	EL28	07/08/2014	114.01	Call	Bond Future	9,982.0000	9.9820	9,546.4200	9.5464	(4.364)	0	0	0
2014/08/07	EL28	07/08/2014	113.99	Call	Bond Future	10,002.0000	10.0020	9,566.4200	9.5664	(4.355)	0	0	0
2014/08/07	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	EL28	06/11/2014			Bond Future	124.3886	124.3886	123.9463	123.9463	(0.356)	0.0000	0.0000	0
2014/08/07	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	EL28	06/11/2014	122.00	Call	Bond Future	2,388.5600	2.3886	1,946.2800	1.9463	(18.517)	0	0	0
2014/08/07	EL28	06/11/2014	122.01	Call	Bond Future	2,378.5600	2.3786	1,936.2800	1.9363	(18.594)	0	0	0
2014/08/07	EL28	06/11/2014	121.99	Call	Bond Future	2,398.5600	2.3986	1,956.2800	1.9563	(18.439)	0	0	0
2014/08/07	EL28	05/02/2015	126.00	Call	Bond Future	396.8000	0.3968	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	EL28	05/02/2015			Bond Future	126.3968	126.3968	125.9452	125.9452	(0.357)	0.0000	0.0000	0
2014/08/07	EL28	05/02/2015	126.01	Call	Bond Future	386.8000	0.3868	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	EL28	05/02/2015	125.99	Put	Bond Future	0.0000	0.0000	44.8000	0.0448	100.000	0	0	0
2014/08/07	EL28	05/02/2015	126.01	Put	Bond Future	0.0000	0.0000	64.8000	0.0648	100.000	0	0	0
2014/08/07	EL28	05/02/2015	126.00	Put	Bond Future	0.0000	0.0000	54.8000	0.0548	100.000	0	0	0
2014/08/07	EL28	05/02/2015	125.99	Call	Bond Future	406.8000	0.4068	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	ES33	07/08/2014			Bond Future	9.5311	85.3360	9.5200	85.4192	(0.116)	0.0000	0.0000	0
2014/08/07	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	ES33	07/08/2014	10.14	Call	Bond Future	4,389.3500	4.3894	4,472.4900	4.4725	1.894	0	0	0
2014/08/07	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	ES33	07/08/2014	10.15	Call	Bond Future	4,458.3800	4.4584	4,541.5200	4.5415	1.865	0	0	0
2014/08/07	ES33	07/08/2014	10.16	Call	Bond Future	4,527.3100	4.5273	4,610.4500	4.6105	1.836	0	0	0
2014/08/07	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	ES33	06/11/2014			Bond Future	9.6261	82.8318	9.5837	83.1458	(0.440)	0.0000	0.0000	6,220
2014/08/07	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	ES33	06/11/2014	10.29	Call	Bond Future	4,691.3700	4.6914	5,005.3800	5.0054	6.693	0	0	0
2014/08/07	ES33	06/11/2014	10.30	Call	Bond Future	4,758.8200	4.7588	5,072.8300	5.0728	6.598	0	0	0
2014/08/07	ES33	06/11/2014	10.31	Call	Bond Future	4,826.1700	4.8262	5,140.1800	5.1402	6.506	0	0	0
2014/08/07	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	ES33	05/02/2015	10.00	Call	Bond Future	2,032.1300	2.0321	2,349.7500	2.3497	15.630	0	0	0
2014/08/07	ES33	05/02/2015			Bond Future	9.7153	84.1592	9.6718	84.4768	(0.448)	0.0000	0.0000	0
2014/08/07	ES33	05/02/2015	10.01	Call	Bond Future	2,102.0900	2.1021	2,419.7100	2.4197	15.110	0	0	0
2014/08/07	ES33	05/02/2015	9.99	Call	Bond Future	1,962.0800	1.9621	2,279.7000	2.2797	16.188	0	0	0
2014/08/07	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	ES33	07/05/2015			Bond Future	9.7847	81.8620	9.7399	82.1842	(0.457)	0.0000	0.0000	0
2014/08/07	ES33	07/05/2015	9.74	Put	Bond Future	321.8000	0.3218	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	ES33	07/05/2015	9.76	Put	Bond Future	177.4100	0.1774	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	ES33	07/05/2015	9.75	Put	Bond Future	249.5600	0.2496	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	144.8200	0.1448	100.000	0	0	0
2014/08/07	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.4300	0.0004	100.000	0	0	0
2014/08/07	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	72.6700	0.0727	100.000	0	0	0



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2014/08/07	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	GOVI	07/08/2014			GOVI	455.9570	455.9570	456.1740	456.1740	0.048	0.0000	0.0000	0
2014/08/07	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	GOVI	07/08/2014	459.99	Put	GOVI	40,330.0000	4.0330	38,160.0000	3.8160	(5.381)	0	0	0
2014/08/07	GOVI	07/08/2014	460.01	Put	GOVI	40,530.0000	4.0530	38,360.0000	3.8360	(5.354)	0	0	0
2014/08/07	GOVI	07/08/2014	460.00	Put	GOVI	40,430.0000	4.0430	38,260.0000	3.8260	(5.367)	0	0	0
2014/08/07	GOVI	06/11/2014	449.01	Call	GOVI	137,910.0000	13.7910	149,580.0000	14.9580	8.462	0	0	0
2014/08/07	GOVI	06/11/2014			GOVI	462.8010	462.8010	463.9680	463.9680	0.252	0.0000	0.0000	382
2014/08/07	GOVI	06/11/2014	448.99	Call	GOVI	138,110.0000	13.8110	149,780.0000	14.9780	8.450	0	0	0
2014/08/07	GOVI	06/11/2014	449.00	Call	GOVI	138,010.0000	13.8010	149,680.0000	14.9680	8.456	0	0	0
2014/08/07	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	GOVI	05/02/2015	459.99	Call	GOVI	102,250.0000	10.2250	114,020.0000	11.4020	11.511	0	0	0
2014/08/07	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	GOVI	05/02/2015			GOVI	470.2150	470.2150	471.3920	471.3920	0.250	0.0000	0.0000	45
2014/08/07	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	GOVI	05/02/2015	460.00	Call	GOVI	102,150.0000	10.2150	113,920.0000	11.3920	11.522	0	0	0
2014/08/07	GOVI	05/02/2015	460.01	Call	GOVI	102,050.0000	10.2050	113,820.0000	11.3820	11.534	0	0	0
2014/08/07	GOVI	07/05/2015	449.99	Call	GOVI	285,580.0000	28.5580	297,500.0000	29.7500	4.174	0	0	0
2014/08/07	GOVI	07/05/2015			GOVI	478.5480	478.5480	479.7400	479.7400	0.249	0.0000	0.0000	0
2014/08/07	GOVI	07/05/2015	450.00	Call	GOVI	285,480.0000	28.5480	297,400.0000	29.7400	4.175	0	0	0
2014/08/07	GOVI	07/05/2015	450.01	Call	GOVI	285,380.0000	28.5380	297,300.0000	29.7300	4.177	0	0	0
2014/08/07	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/08/07	ICAA	07/08/2014			Can-Do Interest Rate	143.0055	143.0055	142.9944	142.9944	(0.008)	0.0000	0.0000	0
2014/08/07	ICAA	06/11/2014			Can-Do Interest Rate	145.1699	145.1699	144.8663	144.8663	(0.209)	0.0000	0.0000	635
2014/08/07	IGOV	07/08/2014			Index Future	216.1500	216.1500	216.1380	216.1380	(0.006)	0.0000	0.0000	0
2014/08/07	IGOV	06/11/2014			Index Future	219.4220	219.4220	217.1480	217.1480	(1.036)	0.0000	0.0000	1,190
2014/08/07	IGOV	05/02/2015			Index Future	222.9630	222.9630	220.6490	220.6490	(1.038)	0.0000	0.0000	0
2014/08/07	IGOV	07/05/2015			Index Future	226.9400	226.9400	224.5820	224.5820	(1.039)	0.0000	0.0000	0
2014/08/07	ILBI	07/08/2014			Index Future	585.3990	585.3990	585.3990	585.3990	0.000	0.0000	0.0000	0
2014/08/07	ILBI	06/11/2014			Index Future	594.3120	594.3120	594.1740	594.1740	(0.023)	0.0000	0.0000	0
2014/08/07	ILBI	05/02/2015			Index Future	603.8090	603.8090	603.6670	603.6670	(0.024)	0.0000	0.0000	157
2014/08/07	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/07	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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2014/08/07	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/07	JBAF	20/08/2014			Jibar Tradeable Future	5.9900	94.0100	6.0000	94.0000	0.167	0.0000	0.0000	0
2014/08/07	JBAF	17/09/2014			Jibar Tradeable Future	6.0400	93.9600	6.0500	93.9500	0.166	0.0000	0.0000	33,000
2014/08/07	JBAF	15/10/2014			Jibar Tradeable Future	6.1200	93.8800	6.1300	93.8700	0.163	0.0000	0.0000	0
2014/08/07	JBAF	19/11/2014			Jibar Tradeable Future	6.2100	93.7900	6.2000	93.8000	(0.161)	0.0000	0.0000	0
2014/08/07	JBAF	17/12/2014			Jibar Tradeable Future	6.3100	93.6900	6.2800	93.7200	(0.475)	0.0000	0.0000	0
2014/08/07	JBAF	21/01/2015			Jibar Tradeable Future	6.4000	93.6000	6.3600	93.6400	(0.625)	0.0000	0.0000	0
2014/08/07	JBAF	18/03/2015			Jibar Tradeable Future	6.5600	93.4400	6.5000	93.5000	(0.915)	0.0000	0.0000	2,850
2014/08/07	JBAF	17/06/2015			Jibar Tradeable Future	6.8000	93.2000	6.7400	93.2600	(0.882)	0.0000	0.0000	5,000
2014/08/07	JBAF	16/09/2015			Jibar Tradeable Future	7.0300	92.9700	6.9700	93.0300	(0.853)	0.0000	0.0000	0
2014/08/07	JBAF	15/12/2015			Jibar Tradeable Future	7.2100	92.7900	7.1500	92.8500	(0.832)	0.0000	0.0000	0
2014/08/07	JBAF	16/03/2016			Jibar Tradeable Future	7.3900	92.6100	7.3200	92.6800	(0.947)	0.0000	0.0000	0
2014/08/07	JBAF	15/06/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2014/08/07	R023	07/08/2014	8.51	Call	Bond Future	2,476.8000	2.4768	2,542.4900	2.5425	2.652	0	0	0
2014/08/07	R023	07/08/2014			Bond Future	8.0909	101.3924	8.0800	101.4581	(0.135)	0.0000	0.0000	0
2014/08/07	R023	07/08/2014	8.49	Call	Bond Future	2,360.4200	2.3604	2,426.1100	2.4261	2.783	0	0	0
2014/08/07	R023	07/08/2014	8.50	Call	Bond Future	2,418.6300	2.4186	2,484.3200	2.4843	2.716	0	0	0
2014/08/07	R023	07/08/2014	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R023	07/08/2014	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R023	07/08/2014	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R023	06/11/2014			Bond Future	8.1757	98.9934	8.1383	99.2126	(0.458)	0.0000	0.0000	11,612
2014/08/07	R023	06/11/2014	8.59	Put	Bond Future	593.6100	0.5936	533.1900	0.5332	(10.178)	0	0	0
2014/08/07	R023	06/11/2014	8.61	Put	Bond Future	565.0600	0.5651	506.8100	0.5068	(10.309)	0	0	0
2014/08/07	R023	06/11/2014	8.59	Call	Bond Future	2,979.0100	2.9790	3,137.7500	3.1377	5.329	0	0	0
2014/08/07	R023	06/11/2014	8.60	Put	Bond Future	579.1900	0.5792	519.8700	0.5199	(10.242)	0	0	0
2014/08/07	R023	06/11/2014	8.60	Call	Bond Future	3,021.2400	3.0212	3,181.0800	3.1811	5.291	0	0	0
2014/08/07	R023	06/11/2014	8.61	Call	Bond Future	3,063.7200	3.0637	3,224.6300	3.2246	5.252	0	0	0
2014/08/07	R023	05/02/2015			Bond Future	8.2507	100.5795	8.2119	100.8005	(0.470)	0.0000	0.0000	0
2014/08/07	R023	05/02/2015	8.74	Put	Bond Future	1,116.0900	1.1161	1,045.6000	1.0456	(6.316)	0	0	0
2014/08/07	R023	05/02/2015	8.75	Call	Bond Future	3,889.5500	3.8895	4,040.8700	4.0409	3.890	0	0	0
2014/08/07	R023	05/02/2015	8.76	Call	Bond Future	3,928.0200	3.9280	4,080.1000	4.0801	3.872	0	0	0
2014/08/07	R023	05/02/2015	8.74	Call	Bond Future	3,851.2400	3.8512	4,001.7900	4.0018	3.909	0	0	0
2014/08/07	R023	05/02/2015	8.76	Put	Bond Future	1,083.1700	1.0832	1,014.2100	1.0142	(6.366)	0	0	0
2014/08/07	R023	05/02/2015	8.75	Put	Bond Future	1,099.5300	1.0995	1,029.8100	1.0298	(6.341)	0	0	0
2014/08/07	R023	07/05/2015	8.14	Call	Bond Future	2,330.4100	2.3304	2,430.6300	2.4306	4.301	0	0	0
2014/08/07	R023	07/05/2015	8.15	Put	Bond Future	3,162.8900	3.1629	3,040.1400	3.0401	(3.881)	0	0	0
2014/08/07	R023	07/05/2015			Bond Future	8.2945	98.4361	8.2543	98.6598	(0.485)	0.0000	0.0000	0
2014/08/07	R023	07/05/2015	8.15	Call	Bond Future	2,356.3400	2.3563	2,457.2900	2.4573	4.284	0	0	0
2014/08/07	R023	07/05/2015	8.16	Call	Bond Future	2,382.4400	2.3824	2,484.1200	2.4841	4.268	0	0	0

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2014/08/07	R023	07/05/2015	8.14	Put	Bond Future	3,193.0800	3.1931	3,069.6000	3.0696	(3.867)	0	0	0
2014/08/07	R023	07/05/2015	8.16	Put	Bond Future	3,132.9000	3.1329	3,010.8800	3.0109	(3.895)	0	0	0
2014/08/07	R023	06/08/2015	8.24	Call	Bond Future	0.0000	0.0000	3,023.4000	3.0234	100.000	0	0	0
2014/08/07	R023	06/08/2015	9.07	Put	Bond Future	0.0000	0.0000	1,672.4600	1.6725	100.000	0	0	911
2014/08/07	R023	06/08/2015			Bond Future	8.3500	8.3500	8.3162	100.3389	(0.405)	0.0000	0.0000	0
2014/08/07	R023	06/08/2015	8.26	Put	Bond Future	0.0000	0.0000	3,382.4000	3.3824	100.000	0	0	0
2014/08/07	R023	06/08/2015	9.07	Call	Bond Future	0.0000	0.0000	5,649.7700	5.6498	100.000	0	0	0
2014/08/07	R023	06/08/2015	8.25	Put	Bond Future	0.0000	0.0000	3,409.7600	3.4098	100.000	0	0	0
2014/08/07	R023	06/08/2015	8.24	Put	Bond Future	0.0000	0.0000	3,437.2900	3.4373	100.000	0	0	0
2014/08/07	R023	06/08/2015	8.25	Call	Bond Future	0.0000	0.0000	3,050.3200	3.0503	100.000	0	0	0
2014/08/07	R023	06/08/2015	8.26	Call	Bond Future	0.0000	0.0000	3,077.3600	3.0774	100.000	0	0	0
2014/08/07	R157	07/08/2014	6.76	Put	Bond Future	0.3800	0.0004	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R157	07/08/2014			Bond Future	6.6467	112.5939	6.6550	112.5849	0.124	0.0000	0.0000	0
2014/08/07	R157	07/08/2014	6.75	Put	Bond Future	0.6200	0.0006	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R157	07/08/2014	6.74	Call	Bond Future	102.9500	0.1029	92.9300	0.0929	(9.733)	0	0	0
2014/08/07	R157	07/08/2014	6.75	Call	Bond Future	113.4900	0.1135	103.8500	0.1038	(8.494)	0	0	0
2014/08/07	R157	07/08/2014	6.76	Call	Bond Future	124.1700	0.1242	114.7700	0.1148	(7.570)	0	0	0
2014/08/07	R157	07/08/2014	6.74	Put	Bond Future	1.0000	0.0010	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R157	06/11/2014	6.19	Put	Bond Future	589.8100	0.5898	582.9700	0.5830	(1.160)	0	0	0
2014/08/07	R157	06/11/2014			Bond Future	6.8338	107.4705	6.8252	107.4778	(0.126)	0.0000	0.0000	0
2014/08/07	R157	06/11/2014	6.21	Put	Bond Future	575.5200	0.5755	568.7100	0.5687	(1.183)	0	0	0
2014/08/07	R157	06/11/2014	6.20	Put	Bond Future	582.6500	0.5827	575.8200	0.5758	(1.172)	0	0	0
2014/08/07	R157	06/11/2014	6.21	Call	Bond Future	47.0700	0.0471	47.5500	0.0475	1.020	0	0	0
2014/08/07	R157	06/11/2014	6.19	Call	Bond Future	44.3500	0.0443	44.8000	0.0448	1.015	0	0	0
2014/08/07	R157	06/11/2014	6.20	Call	Bond Future	45.7000	0.0457	46.1600	0.0462	1.007	0	0	0
2014/08/07	R157	05/02/2015	8.74	Call	Bond Future	1,050.6200	1.0506	1,055.2300	1.0552	0.439	0	0	0
2014/08/07	R157	05/02/2015	8.75	Put	Bond Future	40.3000	0.0403	39.3300	0.0393	(2.407)	0	0	0
2014/08/07	R157	05/02/2015			Bond Future	7.0167	109.1931	7.0073	109.1987	(0.135)	0.0000	0.0000	0
2014/08/07	R157	05/02/2015	8.74	Put	Bond Future	40.9200	0.0409	39.9300	0.0399	(2.419)	0	0	0
2014/08/07	R157	05/02/2015	8.76	Put	Bond Future	39.7000	0.0397	38.7300	0.0387	(2.443)	0	0	0
2014/08/07	R157	05/02/2015	8.75	Call	Bond Future	1,055.8100	1.0558	1,060.4400	1.0604	0.439	0	0	0
2014/08/07	R157	05/02/2015	8.76	Call	Bond Future	1,061.0100	1.0610	1,065.6400	1.0656	0.436	0	0	0
2014/08/07	R186	07/08/2014	8.31	Call	Bond Future	285.8500	0.2859	170.2800	0.1703	(40.430)	0	0	0
2014/08/07	R186	07/08/2014	8.43	Put	Bond Future	9.3800	0.0094	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R186	07/08/2014	8.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R186	07/08/2014			Bond Future	8.3009	118.2664	8.2900	118.3589	(0.131)	0.0000	0.0000	0
2014/08/07	R186	07/08/2014	7.60	Put	Bond Future	6,184.0700	6.1841	6,091.5600	6.0916	(1.496)	0	0	0
2014/08/07	R186	07/08/2014	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R186	07/08/2014	8.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R186	07/08/2014	8.29	Call	Bond Future	201.4000	0.2014	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R186	07/08/2014	8.25	Call	Bond Future	86.4900	0.0865	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R186	07/08/2014	8.30	Call	Bond Future	241.3000	0.2413	85.1800	0.0852	(64.700)	0	0	0
2014/08/07	R186	07/08/2014	8.29	Put	Bond Future	293.9100	0.2939	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R186	07/08/2014	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R186	07/08/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R186	07/08/2014	8.00	Put	Bond Future	2,600.7300	2.6007	2,508.2200	2.5082	(3.557)	0	0	0

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2014/08/07	R186	07/08/2014	8.31	Put	Bond Future	208.0800	0.2081	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R186	07/08/2014	8.92	Call	Bond Future	5,109.4100	5.1094	5,201.9200	5.2019	1.811	0	0	0
2014/08/07	R186	07/08/2014	8.30	Put	Bond Future	248.6300	0.2486	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R186	07/08/2014	9.20	Call	Bond Future	7,317.6900	7.3177	7,410.2000	7.4102	1.264	0	0	0
2014/08/07	R186	07/08/2014	8.43	Call	Bond Future	1,101.6000	1.1016	1,184.7300	1.1847	7.546	0	0	0
2014/08/07	R186	07/08/2014	8.70	Call	Bond Future	3,330.2800	3.3303	3,422.7900	3.4228	2.778	0	0	0
2014/08/07	R186	07/08/2014	8.25	Put	Bond Future	520.5900	0.5206	341.5900	0.3416	(34.384)	0	0	0
2014/08/07	R186	06/11/2014	8.14	Call	Bond Future	1,275.2700	1.2753	1,430.4700	1.4305	12.170	0	0	0
2014/08/07	R186	06/11/2014	8.15	Put	Bond Future	3,223.2100	3.2232	2,940.6200	2.9406	(8.767)	0	0	0
2014/08/07	R186	06/11/2014			Bond Future	8.3774	120.0417	8.3247	120.4821	(0.629)	8.3304	8.3304	56,325
2014/08/07	R186	06/11/2014	9.17	Call	Bond Future	6,670.6100	6.6706	7,058.2900	7.0583	5.812	0	0	0
2014/08/07	R186	06/11/2014	8.15	Call	Bond Future	1,305.9100	1.3059	1,463.7400	1.4637	12.086	0	0	0
2014/08/07	R186	06/11/2014	8.16	Call	Bond Future	1,337.0300	1.3370	1,497.5000	1.4975	12.002	0	0	0
2014/08/07	R186	06/11/2014	9.17	Put	Bond Future	317.6600	0.3177	264.9200	0.2649	(16.603)	0	0	2,010
2014/08/07	R186	06/11/2014	8.14	Put	Bond Future	3,277.8800	3.2779	2,992.6600	2.9927	(8.701)	0	0	0
2014/08/07	R186	06/11/2014	8.16	Put	Bond Future	3,169.1100	3.1691	2,889.1600	2.8892	(8.834)	0	0	0
2014/08/07	R186	05/02/2015	9.00	Call	Bond Future	5,870.6900	5.8707	6,189.0800	6.1891	5.423	0	0	0
2014/08/07	R186	05/02/2015			Bond Future	8.4439	116.6687	8.3895	117.1142	(0.644)	0.0000	0.0000	540
2014/08/07	R186	05/02/2015	8.75	Call	Bond Future	4,554.7400	4.5547	4,833.9100	4.8339	6.129	0	0	0
2014/08/07	R186	05/02/2015	8.76	Call	Bond Future	4,604.6600	4.6047	4,885.5000	4.8855	6.099	0	0	0
2014/08/07	R186	05/02/2015	8.74	Call	Bond Future	4,505.0800	4.5051	4,782.5800	4.7826	6.160	0	0	0
2014/08/07	R186	05/02/2015	8.76	Put	Bond Future	2,062.1400	2.0621	1,897.5400	1.8975	(7.982)	0	0	0
2014/08/07	R186	05/02/2015	8.75	Put	Bond Future	2,091.4600	2.0915	1,925.1900	1.9252	(7.950)	0	0	0
2014/08/07	R186	05/02/2015	9.00	Put	Bond Future	1,449.5800	1.4496	1,322.5300	1.3225	(8.765)	0	0	9,600
2014/08/07	R186	05/02/2015	8.74	Put	Bond Future	2,121.1100	2.1211	1,953.1700	1.9532	(7.918)	0	0	0
2014/08/07	R186	07/05/2015			Bond Future	8.4893	118.7407	8.4331	119.1926	(0.662)	0.0000	0.0000	0
2014/08/07	R186	07/05/2015	8.25	Call	Bond Future	3,039.2100	3.0392	3,234.2200	3.2342	6.416	0	0	0
2014/08/07	R186	07/05/2015	8.24	Put	Bond Future	5,027.8300	5.0278	4,769.4600	4.7695	(5.139)	0	0	0
2014/08/07	R186	07/05/2015	8.26	Put	Bond Future	4,933.5800	4.9336	4,678.1800	4.6782	(5.177)	0	0	0
2014/08/07	R186	07/05/2015	8.25	Put	Bond Future	4,980.5500	4.9806	4,723.6600	4.7237	(5.158)	0	0	0
2014/08/07	R186	07/05/2015	8.26	Call	Bond Future	3,074.2500	3.0743	3,270.7500	3.2707	6.392	0	0	0
2014/08/07	R186	07/05/2015	8.24	Call	Bond Future	3,004.4000	3.0044	3,197.9300	3.1979	6.442	0	0	0
2014/08/07	R197	07/08/2014			Bond Future	285.2487	285.2487	285.2323	285.2323	(0.006)	0.0000	0.0000	0
2014/08/07	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R197	07/08/2014	270.00	Call	Bond Future	15,248.7300	15.2487	15,232.2700	15.2323	(0.108)	0	0	0
2014/08/07	R197	07/08/2014	270.01	Call	Bond Future	15,238.7300	15.2387	15,222.2700	15.2223	(0.108)	0	0	0
2014/08/07	R197	07/08/2014	269.99	Call	Bond Future	15,258.7300	15.2587	15,242.2700	15.2423	(0.108)	0	0	0
2014/08/07	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R197	06/11/2014			Bond Future	289.5660	289.5660	289.5488	289.5488	(0.006)	0.0000	0.0000	905
2014/08/07	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R197	06/11/2014	285.00	Call	Bond Future	4,566.0500	4.5661	4,548.8300	4.5488	(0.377)	0	0	0
2014/08/07	R197	06/11/2014	285.01	Call	Bond Future	4,556.0500	4.5561	4,538.8300	4.5388	(0.378)	0	0	0
2014/08/07	R197	06/11/2014	284.99	Call	Bond Future	4,576.0500	4.5761	4,558.8300	4.5588	(0.376)	0	0	0
2014/08/07	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R197	05/02/2015	288.99	Put	Bond Future	751.8000	0.7518	774.1600	0.7742	2.974	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/07	R197	05/02/2015			Bond Future	288.2382	288.2382	288.2158	288.2158	(0.008)	0.0000	0.0000	0
2014/08/07	R197	05/02/2015	289.01	Put	Bond Future	771.8000	0.7718	794.1600	0.7942	2.897	0	0	0
2014/08/07	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R197	05/02/2015	289.00	Put	Bond Future	761.8000	0.7618	784.1600	0.7842	2.935	0	0	0
2014/08/07	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R201	07/08/2014	5.31	Put	Bond Future	219.4000	0.2194	223.1700	0.2232	1.718	0	0	0
2014/08/07	R201	07/08/2014			Bond Future	5.9195	102.2036	5.9300	102.1999	0.177	0.0000	0.0000	0
2014/08/07	R201	07/08/2014	5.30	Put	Bond Future	223.0000	0.2230	226.7700	0.2268	1.691	0	0	0
2014/08/07	R201	07/08/2014	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R201	07/08/2014	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R201	07/08/2014	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R201	07/08/2014	5.29	Put	Bond Future	226.6100	0.2266	230.3800	0.2304	1.664	0	0	0
2014/08/07	R202	07/08/2014	207.99	Call	Bond Future	20,350.7100	20.3507	20,338.6400	20.3386	(0.059)	0	0	0
2014/08/07	R202	07/08/2014	208.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R202	07/08/2014			Bond Future	228.3407	228.3407	228.3286	228.3286	(0.005)	0.0000	0.0000	0
2014/08/07	R202	07/08/2014	207.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R202	07/08/2014	208.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R202	07/08/2014	208.00	Call	Bond Future	20,340.7100	20.3407	20,328.6400	20.3286	(0.059)	0	0	0
2014/08/07	R202	07/08/2014	208.01	Call	Bond Future	20,330.7100	20.3307	20,318.6400	20.3186	(0.059)	0	0	0
2014/08/07	R202	06/11/2014	226.99	Call	Bond Future	4,806.6900	4.8067	4,793.9700	4.7940	(0.265)	0	0	0
2014/08/07	R202	06/11/2014			Bond Future	231.7967	231.7967	231.7840	231.7840	(0.005)	0.0000	0.0000	47,072
2014/08/07	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R202	06/11/2014	227.00	Call	Bond Future	4,796.6900	4.7967	4,783.9700	4.7840	(0.265)	0	0	0
2014/08/07	R202	06/11/2014	227.01	Call	Bond Future	4,786.6900	4.7867	4,773.9700	4.7740	(0.266)	0	0	0
2014/08/07	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R202	05/02/2015			Bond Future	232.3501	232.3501	232.3337	232.3337	(0.007)	0.0000	0.0000	0
2014/08/07	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R202	05/02/2015	232.99	Put	Bond Future	639.9500	0.6399	656.3400	0.6563	2.561	0	0	0
2014/08/07	R202	05/02/2015	233.01	Put	Bond Future	659.9500	0.6600	676.3400	0.6763	2.484	0	0	0
2014/08/07	R202	05/02/2015	233.00	Put	Bond Future	649.9500	0.6500	666.3400	0.6663	2.522	0	0	0
2014/08/07	R203	07/08/2014	7.30	Call	Bond Future	622.3900	0.6224	611.4600	0.6115	(1.756)	0	0	0
2014/08/07	R203	07/08/2014			Bond Future	7.0761	106.5619	7.0800	106.5510	0.055	0.0000	0.0000	0
2014/08/07	R203	07/08/2014	7.31	Call	Bond Future	650.0700	0.6501	639.1400	0.6391	(1.681)	0	0	0
2014/08/07	R203	07/08/2014	6.84	Put	Bond Future	661.2600	0.6613	672.1900	0.6722	1.653	0	0	0
2014/08/07	R203	07/08/2014	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R203	07/08/2014	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R203	07/08/2014	7.29	Call	Bond Future	594.6900	0.5947	583.7600	0.5838	(1.838)	0	0	0
2014/08/07	R203	07/08/2014	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R203	07/08/2014	6.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R203	06/11/2014	6.86	Call	Bond Future	227.6100	0.2276	241.8900	0.2419	6.274	0	0	0
2014/08/07	R203	06/11/2014			Bond Future	7.1774	103.9977	7.1543	104.0572	(0.322)	0.0000	0.0000	12,128

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/07	R203	06/11/2014	6.98	Call	Bond Future	327.1400	0.3271	346.0500	0.3460	5.780	0	0	14
2014/08/07	R203	06/11/2014	6.84	Call	Bond Future	213.5200	0.2135	227.0800	0.2271	6.351	0	0	45
2014/08/07	R203	06/11/2014	6.85	Call	Bond Future	220.4800	0.2205	234.4000	0.2344	6.313	0	0	0
2014/08/07	R203	06/11/2014	6.98	Put	Bond Future	837.1300	0.8371	796.5300	0.7965	(4.850)	0	0	0
2014/08/07	R203	06/11/2014	6.84	Put	Bond Future	1,087.0900	1.0871	1,041.1400	1.0411	(4.227)	0	0	0
2014/08/07	R203	06/11/2014	6.86	Put	Bond Future	1,049.1400	1.0491	1,003.9100	1.0039	(4.311)	0	0	0
2014/08/07	R203	06/11/2014	6.85	Put	Bond Future	1,068.0300	1.0680	1,022.4400	1.0224	(4.269)	0	0	0
2014/08/07	R203	05/02/2015	7.69	Call	Bond Future	1,395.4900	1.3955	1,434.9300	1.4349	2.826	0	0	55
2014/08/07	R203	05/02/2015			Bond Future	7.2593	105.6643	7.2344	105.7230	(0.343)	0.0000	0.0000	0
2014/08/07	R203	05/02/2015	8.34	Put	Bond Future	106.1900	0.1062	99.0800	0.0991	(6.696)	0	0	0
2014/08/07	R203	05/02/2015	8.35	Call	Bond Future	2,636.4100	2.6364	2,688.1600	2.6882	1.963	0	0	0
2014/08/07	R203	05/02/2015	8.36	Call	Bond Future	2,656.8100	2.6568	2,708.6900	2.7087	1.953	0	0	0
2014/08/07	R203	05/02/2015	8.34	Call	Bond Future	2,616.0400	2.6160	2,667.6600	2.6677	1.973	0	0	0
2014/08/07	R203	05/02/2015	8.36	Put	Bond Future	101.2500	0.1013	94.4000	0.0944	(6.765)	0	0	0
2014/08/07	R203	05/02/2015	7.69	Put	Bond Future	385.8100	0.3858	366.5200	0.3665	(5.000)	0	0	0
2014/08/07	R203	05/02/2015	8.35	Put	Bond Future	103.7000	0.1037	96.7200	0.0967	(6.731)	0	0	0
2014/08/07	R203	07/05/2015			Bond Future	7.2660	103.3693	7.2388	103.4277	(0.374)	0.0000	0.0000	0
2014/08/07	R203	07/05/2015	7.24	Put	Bond Future	939.2100	0.9392	908.3100	0.9083	(3.290)	0	0	0
2014/08/07	R203	07/05/2015	7.26	Put	Bond Future	918.3400	0.9183	887.8700	0.8879	(3.318)	0	0	0
2014/08/07	R203	07/05/2015	7.25	Put	Bond Future	928.5600	0.9286	897.8700	0.8979	(3.305)	0	0	0
2014/08/07	R203	07/05/2015	7.25	Call	Bond Future	894.1500	0.8942	921.9100	0.9219	3.105	0	0	0
2014/08/07	R203	07/05/2015	7.26	Call	Bond Future	905.4200	0.9054	933.4000	0.9334	3.090	0	0	0
2014/08/07	R203	07/05/2015	7.24	Call	Bond Future	883.3000	0.8833	910.8500	0.9108	3.119	0	0	0
2014/08/07	R204	07/08/2014			Bond Future	7.4011	103.3187	7.4000	103.3226	(0.014)	0.0000	0.0000	0
2014/08/07	R204	07/08/2014	7.44	Put	Bond Future	32.1700	0.0322	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R204	07/08/2014	7.46	Put	Bond Future	17.3500	0.0174	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R204	07/08/2014	7.45	Put	Bond Future	23.8700	0.0239	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R204	07/08/2014	7.46	Call	Bond Future	236.2900	0.2363	222.8400	0.2228	(5.692)	0	0	0
2014/08/07	R204	07/08/2014	7.78	Call	Bond Future	1,397.4400	1.3974	1,401.3400	1.4013	0.279	0	0	0
2014/08/07	R204	07/08/2014	7.44	Call	Bond Future	176.9000	0.1769	148.6300	0.1486	(15.981)	0	0	0
2014/08/07	R204	07/08/2014	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R204	07/08/2014	7.45	Call	Bond Future	205.7100	0.2057	185.7400	0.1857	(9.708)	0	0	0
2014/08/07	R204	06/11/2014	7.99	Put	Bond Future	228.1700	0.2282	209.9400	0.2099	(7.990)	0	0	1,270
2014/08/07	R204	06/11/2014			Bond Future	7.4954	104.8696	7.4729	104.9489	(0.300)	0.0000	0.0000	13,177
2014/08/07	R204	06/11/2014	6.99	Put	Bond Future	1,992.8300	1.9928	1,925.5700	1.9256	(3.375)	0	0	0
2014/08/07	R204	06/11/2014	7.01	Put	Bond Future	1,934.7000	1.9347	1,868.1500	1.8681	(3.440)	0	0	0
2014/08/07	R204	06/11/2014	6.99	Call	Bond Future	194.3100	0.1943	206.3700	0.2064	6.207	0	0	0
2014/08/07	R204	06/11/2014	7.00	Put	Bond Future	1,963.6700	1.9637	1,896.7700	1.8968	(3.407)	0	0	0
2014/08/07	R204	06/11/2014	7.99	Call	Bond Future	1,951.0400	1.9510	2,012.1300	2.0121	3.131	0	0	0
2014/08/07	R204	06/11/2014	7.00	Call	Bond Future	201.1000	0.2011	213.5200	0.2135	6.176	0	0	0
2014/08/07	R204	06/11/2014	7.01	Call	Bond Future	208.0800	0.2081	220.8500	0.2209	6.137	0	0	0
2014/08/07	R204	05/02/2015			Bond Future	7.5723	102.5145	7.5486	102.5933	(0.313)	0.0000	0.0000	0
2014/08/07	R204	05/02/2015	8.25	Call	Bond Future	2,611.4600	2.6115	2,670.6800	2.6707	2.268	0	0	0
2014/08/07	R204	05/02/2015	8.26	Call	Bond Future	2,636.8100	2.6368	2,696.2900	2.6963	2.256	0	0	0
2014/08/07	R204	05/02/2015	8.24	Call	Bond Future	2,586.2100	2.5862	2,645.1600	2.6452	2.279	0	0	0
2014/08/07	R204	05/02/2015	8.26	Put	Bond Future	382.3300	0.3823	362.9700	0.3630	(5.064)	0	0	0
2014/08/07	R204	05/02/2015	8.25	Put	Bond Future	389.3200	0.3893	369.7000	0.3697	(5.040)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/07	R204	05/02/2015	8.24	Put	Bond Future	396.4200		0.3964	376.5300	0.3765	(5.017)	0	0	0
2014/08/07	R204	07/05/2015	7.51	Put	Bond Future	1,559.6300		1.5596	1,515.8100	1.5158	(2.810)	0	0	0
2014/08/07	R204	07/05/2015			Bond Future	7.6051		104.3346	7.5799	104.4136	(0.331)	0.0000	0.0000	0
2014/08/07	R204	07/05/2015	7.50	Put	Bond Future	1,575.9500		1.5759	1,531.8500	1.5319	(2.798)	0	0	0
2014/08/07	R204	07/05/2015	7.49	Call	Bond Future	1,231.3800		1.2314	1,265.9600	1.2660	2.808	0	0	0
2014/08/07	R204	07/05/2015	7.50	Call	Bond Future	1,246.3800		1.2464	1,281.2400	1.2812	2.797	0	0	0
2014/08/07	R204	07/05/2015	7.51	Call	Bond Future	1,261.4800		1.2615	1,296.6200	1.2966	2.786	0	0	0
2014/08/07	R204	07/05/2015	7.49	Put	Bond Future	1,592.3900		1.5924	1,548.0100	1.5480	(2.787)	0	0	0
2014/08/07	R204	06/08/2015	7.75	Put	Bond Future	0.0000		0.0000	1,457.5400	1.4575	100.000	0	0	0
2014/08/07	R204	06/08/2015	7.74	Call	Bond Future	0.0000		0.0000	1,745.6600	1.7457	100.000	0	0	0
2014/08/07	R204	06/08/2015			Bond Future	7.6700		7.6700	7.6461	102.1522	(0.311)	0.0000	0.0000	0
2014/08/07	R204	06/08/2015	8.41	Call	Bond Future	0.0000		0.0000	2,981.5400	2.9815	100.000	0	0	0
2014/08/07	R204	06/08/2015	7.74	Put	Bond Future	0.0000		0.0000	1,470.7400	1.4707	100.000	0	0	0
2014/08/07	R204	06/08/2015	7.76	Put	Bond Future	0.0000		0.0000	1,444.4300	1.4444	100.000	0	0	0
2014/08/07	R204	06/08/2015	8.41	Put	Bond Future	0.0000		0.0000	771.0800	0.7711	100.000	0	0	699
2014/08/07	R204	06/08/2015	7.75	Call	Bond Future	0.0000		0.0000	1,761.6900	1.7617	100.000	0	0	0
2014/08/07	R204	06/08/2015	7.76	Call	Bond Future	0.0000		0.0000	1,777.8000	1.7778	100.000	0	0	0
2014/08/07	R207	07/08/2014	7.69	Call	Bond Future	165.8400		0.1658	108.0000	0.1080	(34.877)	0	0	0
2014/08/07	R207	07/08/2014	7.70	Put	Bond Future	48.4100		0.0484	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R207	07/08/2014			Bond Future	7.6660		98.7248	7.6650	98.7291	(0.013)	0.0000	0.0000	0
2014/08/07	R207	07/08/2014	7.70	Call	Bond Future	195.2500		0.1952	151.1600	0.1512	(22.581)	0	0	0
2014/08/07	R207	07/08/2014	7.71	Call	Bond Future	227.0400		0.2270	194.3000	0.1943	(14.420)	0	0	0
2014/08/07	R207	07/08/2014	7.69	Put	Bond Future	62.1600		0.0622	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R207	07/08/2014	7.71	Put	Bond Future	37.0600		0.0371	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R207	06/11/2014	7.36	Put	Bond Future	2,024.9000		2.0249	1,936.3800	1.9364	(4.372)	0	0	0
2014/08/07	R207	06/11/2014			Bond Future	7.7555		100.2067	7.7280	100.3207	(0.354)	0.0000	0.0000	36,237
2014/08/07	R207	06/11/2014	7.35	Put	Bond Future	2,056.5700		2.0566	1,967.4600	1.9675	(4.333)	0	0	0
2014/08/07	R207	06/11/2014	7.36	Call	Bond Future	368.6500		0.3687	394.1300	0.3941	6.912	0	0	0
2014/08/07	R207	06/11/2014	7.34	Call	Bond Future	347.5700		0.3476	371.8800	0.3719	6.994	0	0	0
2014/08/07	R207	06/11/2014	7.35	Call	Bond Future	358.0000		0.3580	382.8900	0.3829	6.953	0	0	0
2014/08/07	R207	06/11/2014	7.34	Put	Bond Future	2,088.4800		2.0885	1,998.7900	1.9988	(4.295)	0	0	0
2014/08/07	R207	05/02/2015	8.49	Put	Bond Future	542.8900		0.5429	512.9500	0.5130	(5.515)	0	0	0
2014/08/07	R207	05/02/2015			Bond Future	7.8318		98.1707	7.8031	98.2849	(0.367)	0.0000	0.0000	0
2014/08/07	R207	05/02/2015	8.51	Put	Bond Future	525.1100		0.5251	495.9100	0.4959	(5.561)	0	0	0
2014/08/07	R207	05/02/2015	8.50	Call	Bond Future	3,141.8400		3.1418	3,226.4200	3.2264	2.692	0	0	0
2014/08/07	R207	05/02/2015	8.51	Call	Bond Future	3,171.3900		3.1714	3,256.3400	3.2563	2.679	0	0	0
2014/08/07	R207	05/02/2015	8.49	Call	Bond Future	3,112.3900		3.1124	3,196.6000	3.1966	2.706	0	0	0
2014/08/07	R207	05/02/2015	8.50	Put	Bond Future	533.9400		0.5339	504.3700	0.5044	(5.538)	0	0	0
2014/08/07	R207	07/05/2015			Bond Future	7.8768		99.9142	7.8465	100.0292	(0.384)	0.0000	0.0000	0
2014/08/07	R207	07/05/2015	8.25	Call	Bond Future	2,591.8300		2.5918	2,661.7400	2.6617	2.697	0	0	0
2014/08/07	R207	07/05/2015	7.73	Call	Bond Future	1,509.2400		1.5092	1,559.3500	1.5594	3.320	0	0	66
2014/08/07	R207	07/05/2015	8.24	Put	Bond Future	1,201.4400		1.2014	1,156.0500	1.1561	(3.778)	0	0	0
2014/08/07	R207	07/05/2015	8.26	Put	Bond Future	1,174.5600		1.1746	1,129.8800	1.1299	(3.804)	0	0	0
2014/08/07	R207	07/05/2015	7.73	Put	Bond Future	2,068.2300		2.0682	2,003.3900	2.0034	(3.135)	0	0	0
2014/08/07	R207	07/05/2015	8.25	Put	Bond Future	1,187.9500		1.1880	1,142.9100	1.1429	(3.791)	0	0	0
2014/08/07	R207	07/05/2015	8.26	Call	Bond Future	2,615.7200		2.6157	2,685.9900	2.6860	2.686	0	0	0
2014/08/07	R207	07/05/2015	8.24	Call	Bond Future	2,568.0300		2.5680	2,637.5900	2.6376	2.709	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/07	R208	07/08/2014	8.28	Call	Bond Future	2,081.8900	2.0819	2,135.9200	2.1359	2.595	0	0	0
2014/08/07	R208	07/08/2014			Bond Future	7.8510	96.8488	7.8400	96.9029	(0.140)	0.0000	0.0000	0
2014/08/07	R208	07/08/2014	7.80	Call	Bond Future	36.4600	0.0365	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R208	07/08/2014	7.79	Put	Bond Future	327.7700	0.3278	246.5300	0.2465	(24.786)	0	0	0
2014/08/07	R208	07/08/2014	7.81	Put	Bond Future	249.8200	0.2498	147.8300	0.1478	(40.825)	0	0	0
2014/08/07	R208	07/08/2014	7.80	Put	Bond Future	287.6500	0.2877	197.1600	0.1972	(31.458)	0	0	0
2014/08/07	R208	07/08/2014	7.81	Call	Bond Future	47.9600	0.0480	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R208	07/08/2014	8.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R208	07/08/2014	7.79	Call	Bond Future	27.2100	0.0272	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R208	06/11/2014	7.46	Call	Bond Future	350.3000	0.3503	380.3600	0.3804	8.581	0	0	0
2014/08/07	R208	06/11/2014			Bond Future	7.9383	94.9042	7.9058	95.0589	(0.409)	0.0000	0.0000	16,256
2014/08/07	R208	06/11/2014	7.44	Call	Bond Future	329.5100	0.3295	358.1300	0.3581	8.686	0	0	0
2014/08/07	R208	06/11/2014	7.45	Call	Bond Future	339.7800	0.3398	369.1200	0.3691	8.635	0	0	0
2014/08/07	R208	06/11/2014	8.50	Put	Bond Future	305.6500	0.3057	274.1400	0.2741	(10.309)	0	0	1,520
2014/08/07	R208	06/11/2014	7.44	Put	Bond Future	2,736.3800	2.7364	2,610.3200	2.6103	(4.607)	0	0	0
2014/08/07	R208	06/11/2014	7.46	Put	Bond Future	2,659.1300	2.6591	2,534.5100	2.5345	(4.686)	0	0	0
2014/08/07	R208	06/11/2014	8.50	Call	Bond Future	2,931.2200	2.9312	3,054.3900	3.0544	4.202	0	0	0
2014/08/07	R208	06/11/2014	7.45	Put	Bond Future	2,697.6200	2.6976	2,572.2800	2.5723	(4.646)	0	0	0
2014/08/07	R208	05/02/2015	8.51	Call	Bond Future	3,082.2900	3.0823	3,188.9800	3.1890	3.461	0	0	0
2014/08/07	R208	05/02/2015			Bond Future	8.0130	96.4252	7.9792	96.5808	(0.422)	0.0000	0.0000	0
2014/08/07	R208	05/02/2015	8.49	Call	Bond Future	3,019.3200	3.0193	3,124.8900	3.1249	3.496	0	0	0
2014/08/07	R208	05/02/2015	8.51	Put	Bond Future	831.5800	0.8316	782.7600	0.7828	(5.871)	0	0	0
2014/08/07	R208	05/02/2015	8.50	Put	Bond Future	844.7800	0.8448	795.4000	0.7954	(5.845)	0	0	0
2014/08/07	R208	05/02/2015	8.49	Put	Bond Future	857.9000	0.8579	807.9600	0.8080	(5.821)	0	0	0
2014/08/07	R208	05/02/2015	8.50	Call	Bond Future	3,050.8600	3.0509	3,156.9900	3.1570	3.479	0	0	0
2014/08/07	R208	07/05/2015	8.01	Call	Bond Future	2,003.5700	2.0036	2,078.5100	2.0785	3.740	0	0	0
2014/08/07	R208	07/05/2015			Bond Future	8.0564	94.7344	8.0211	94.8915	(0.438)	0.0000	0.0000	0
2014/08/07	R208	07/05/2015	7.99	Call	Bond Future	1,959.7000	1.9597	2,033.5800	2.0336	3.770	0	0	0
2014/08/07	R208	07/05/2015	8.00	Call	Bond Future	1,981.5700	1.9816	2,055.9800	2.0560	3.755	0	0	0
2014/08/07	R208	07/05/2015	7.99	Put	Bond Future	2,255.4400	2.2554	2,172.2000	2.1722	(3.691)	0	0	0
2014/08/07	R208	07/05/2015	8.00	Put	Bond Future	2,232.7100	2.2327	2,150.0000	2.1500	(3.704)	0	0	0
2014/08/07	R208	07/05/2015	8.01	Put	Bond Future	2,210.1400	2.2101	2,127.9600	2.1280	(3.718)	0	0	0
2014/08/07	R208	06/08/2015			Bond Future	8.1200	8.1200	8.0861	96.5065	(0.417)	0.0000	0.0000	0
2014/08/07	R208	06/08/2015	8.00	Call	Bond Future	0.0000	0.0000	2,291.8400	2.2918	100.000	0	0	0
2014/08/07	R208	06/08/2015	8.01	Call	Bond Future	0.0000	0.0000	2,313.0300	2.3130	100.000	0	0	0
2014/08/07	R208	06/08/2015	8.85	Call	Bond Future	0.0000	0.0000	4,455.6200	4.4556	100.000	0	0	0
2014/08/07	R208	06/08/2015	7.99	Call	Bond Future	0.0000	0.0000	2,270.7500	2.2707	100.000	0	0	0
2014/08/07	R208	06/08/2015	8.01	Put	Bond Future	0.0000	0.0000	2,640.3900	2.6404	100.000	0	0	0
2014/08/07	R208	06/08/2015	8.00	Put	Bond Future	0.0000	0.0000	2,662.3100	2.6623	100.000	0	0	0
2014/08/07	R208	06/08/2015	7.99	Put	Bond Future	0.0000	0.0000	2,684.3700	2.6844	100.000	0	0	0
2014/08/07	R208	06/08/2015	8.85	Put	Bond Future	0.0000	0.0000	1,244.9700	1.2450	100.000	0	0	198
2014/08/07	R209	07/08/2014	9.04	Put	Bond Future	1.0300	0.0010	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R209	07/08/2014			Bond Future	8.8408	77.4799	8.8300	77.5628	(0.122)	0.0000	0.0000	0
2014/08/07	R209	07/08/2014	9.06	Put	Bond Future	0.4500	0.0005	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R209	07/08/2014	9.05	Put	Bond Future	0.6900	0.0007	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R209	07/08/2014	9.05	Call	Bond Future	1,585.8700	1.5859	1,668.1200	1.6681	5.186	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/07	R209	07/08/2014	9.06	Call	Bond Future	1,660.0900	1.6601	1,742.5800	1.7426	4.969	0	0	0
2014/08/07	R209	07/08/2014	9.04	Call	Bond Future	1,511.6300	1.5116	1,593.5400	1.5935	5.419	0	0	0
2014/08/07	R209	06/11/2014	9.50	Call	Bond Future	4,892.0500	4.8920	5,209.4700	5.2095	6.488	0	0	0
2014/08/07	R209	06/11/2014	8.95	Call	Bond Future	2,238.3700	2.2384	2,447.3900	2.4474	9.338	0	0	2,050
2014/08/07	R209	06/11/2014			Bond Future	8.9083	75.4963	8.8561	75.8945	(0.586)	0.0000	0.0000	25,471
2014/08/07	R209	06/11/2014	8.99	Put	Bond Future	1,781.4400	1.7814	1,601.3800	1.6014	(10.108)	0	0	0
2014/08/07	R209	06/11/2014	10.00	Call	Bond Future	7,797.0200	7.7970	8,167.4800	8.1675	4.751	0	0	0
2014/08/07	R209	06/11/2014	9.05	Put	Bond Future	1,585.4400	1.5854	1,418.9300	1.4189	(10.502)	0	0	0
2014/08/07	R209	06/11/2014	9.58	Put	Bond Future	489.8400	0.4898	420.4400	0.4204	(14.168)	0	0	907
2014/08/07	R209	06/11/2014	9.01	Put	Bond Future	1,714.0100	1.7140	1,538.5000	1.5385	(10.240)	0	0	0
2014/08/07	R209	06/11/2014	9.50	Put	Bond Future	594.5800	0.5946	513.7200	0.5137	(13.600)	0	0	5,500
2014/08/07	R209	06/11/2014	10.05	Call	Bond Future	8,094.2400	8.0942	8,468.0300	8.4680	4.618	0	0	0
2014/08/07	R209	06/11/2014	8.95	Put	Bond Future	1,922.2800	1.9223	1,733.0200	1.7330	(9.846)	0	0	0
2014/08/07	R209	06/11/2014	9.00	Put	Bond Future	1,747.4100	1.7474	1,569.6300	1.5696	(10.174)	0	0	0
2014/08/07	R209	06/11/2014	9.95	Call	Bond Future	7,498.8300	7.4988	7,865.8000	7.8658	4.894	0	0	0
2014/08/07	R209	06/11/2014	8.50	Call	Bond Future	865.3900	0.8654	972.9200	0.9729	12.426	0	0	5,500
2014/08/07	R209	06/11/2014	8.75	Put	Bond Future	2,747.5500	2.7475	2,511.7500	2.5118	(8.582)	0	0	0
2014/08/07	R209	06/11/2014	8.99	Call	Bond Future	2,398.7300	2.3987	2,616.9500	2.6169	9.097	0	0	0
2014/08/07	R209	06/11/2014	9.25	Call	Bond Future	3,579.2700	3.5793	3,853.1700	3.8532	7.652	0	0	0
2014/08/07	R209	06/11/2014	10.05	Put	Bond Future	139.2300	0.1392	114.7400	0.1147	(17.590)	0	0	2,050
2014/08/07	R209	06/11/2014	10.00	Put	Bond Future	161.9700	0.1620	134.1500	0.1341	(17.176)	0	0	1,640
2014/08/07	R209	06/11/2014	9.05	Call	Bond Future	2,651.0100	2.6510	2,882.7800	2.8828	8.743	0	0	2,050
2014/08/07	R209	06/11/2014	9.58	Call	Bond Future	5,338.6700	5.3387	5,667.5500	5.6675	6.160	0	0	0
2014/08/07	R209	06/11/2014	9.00	Call	Bond Future	2,439.7000	2.4397	2,660.2000	2.6602	9.038	0	0	1,640
2014/08/07	R209	06/11/2014	9.25	Put	Bond Future	1,049.3900	1.0494	925.0100	0.9250	(11.853)	0	0	2,200
2014/08/07	R209	06/11/2014	8.75	Call	Bond Future	1,528.9700	1.5290	1,691.4500	1.6915	10.627	0	0	2,200
2014/08/07	R209	06/11/2014	9.01	Call	Bond Future	2,481.1900	2.4812	2,703.9600	2.7040	8.978	0	0	0
2014/08/07	R209	06/11/2014	9.95	Put	Bond Future	186.1800	0.1862	154.8700	0.1549	(16.817)	0	0	2,050
2014/08/07	R209	06/11/2014	8.50	Put	Bond Future	4,071.5900	4.0716	3,780.8400	3.7808	(7.141)	0	0	0
2014/08/07	R209	05/02/2015	9.00	Put	Bond Future	2,975.0100	2.9750	2,782.0800	2.7821	(6.485)	0	0	0
2014/08/07	R209	05/02/2015			Bond Future	8.9683	76.7063	8.9148	77.1096	(0.596)	0.0000	0.0000	0
2014/08/07	R209	05/02/2015	9.25	Call	Bond Future	4,237.1000	4.2371	4,485.0200	4.4850	5.851	0	0	0
2014/08/07	R209	05/02/2015	9.26	Call	Bond Future	4,280.7600	4.2808	4,530.1200	4.5301	5.825	0	0	0
2014/08/07	R209	05/02/2015	9.25	Put	Bond Future	2,165.5000	2.1655	2,010.0400	2.0100	(7.179)	0	0	0
2014/08/07	R209	05/02/2015	9.24	Call	Bond Future	4,193.6300	4.1936	4,440.1200	4.4401	5.878	0	0	0
2014/08/07	R209	05/02/2015	9.00	Call	Bond Future	3,212.7300	3.2127	3,423.1800	3.4232	6.551	0	0	0
2014/08/07	R209	05/02/2015	9.24	Put	Bond Future	2,194.0300	2.1940	2,037.1400	2.0371	(7.151)	0	0	0
2014/08/07	R209	05/02/2015	9.26	Put	Bond Future	2,137.2700	2.1373	1,983.2500	1.9832	(7.206)	0	0	0
2014/08/07	R209	07/05/2015			Bond Future	9.0122	74.9178	8.9575	75.3274	(0.608)	0.0000	0.0000	0
2014/08/07	R209	07/05/2015	8.99	Put	Bond Future	3,973.0400	3.9730	3,772.4200	3.7724	(5.050)	0	0	0
2014/08/07	R209	07/05/2015	9.01	Put	Bond Future	3,897.3600	3.8974	3,699.2400	3.6992	(5.083)	0	0	0
2014/08/07	R209	07/05/2015	9.00	Put	Bond Future	3,934.9300	3.9349	3,735.5600	3.7356	(5.067)	0	0	0
2014/08/07	R209	07/05/2015	8.99	Call	Bond Future	3,807.1200	3.8071	4,016.0500	4.0161	5.488	0	0	0
2014/08/07	R209	07/05/2015	9.00	Call	Bond Future	3,843.6800	3.8437	4,053.8600	4.0539	5.468	0	0	0
2014/08/07	R209	07/05/2015	9.01	Call	Bond Future	3,880.6700	3.8807	4,092.1000	4.0921	5.448	0	0	0
2014/08/07	R209	06/08/2015	8.99	Put	Bond Future	0.0000	0.0000	4,659.3000	4.6593	100.000	0	0	0
2014/08/07	R209	06/08/2015			Bond Future	9.0600	9.0600	9.0105	76.6095	(0.547)	0.0000	0.0000	0
2014/08/07	R209	06/08/2015	9.01	Put	Bond Future	0.0000	0.0000	4,583.9700	4.5840	100.000	0	0	0

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2014/08/07	R209	06/08/2015	9.90	Call	Bond Future	0.0000	0.0000	8,315.7700	8.3158	100.000	0	0	0
2014/08/07	R209	06/08/2015	9.00	Call	Bond Future	0.0000	0.0000	4,543.4100	4.5434	100.000	0	0	0
2014/08/07	R209	06/08/2015	9.01	Call	Bond Future	0.0000	0.0000	4,580.4000	4.5804	100.000	0	0	0
2014/08/07	R209	06/08/2015	8.99	Call	Bond Future	0.0000	0.0000	4,506.8600	4.5069	100.000	0	0	0
2014/08/07	R209	06/08/2015	9.00	Put	Bond Future	0.0000	0.0000	4,621.3600	4.6214	100.000	0	0	0
2014/08/07	R209	06/08/2015	9.90	Put	Bond Future	0.0000	0.0000	2,131.6500	2.1316	100.000	0	0	2,914
2014/08/07	R210	07/08/2014			Bond Future	172.0937	172.0937	172.0842	172.0842	(0.006)	0.0000	0.0000	0
2014/08/07	R210	07/08/2014	159.00	Call	Bond Future	13,093.7100	13.0937	13,084.2200	13.0842	(0.072)	0	0	0
2014/08/07	R210	07/08/2014	159.01	Call	Bond Future	13,083.7100	13.0837	13,074.2200	13.0742	(0.073)	0	0	0
2014/08/07	R210	07/08/2014	158.99	Call	Bond Future	13,103.7100	13.1037	13,094.2200	13.0942	(0.072)	0	0	0
2014/08/07	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R210	06/11/2014			Bond Future	172.6605	172.6605	172.6505	172.6505	(0.006)	0.0000	0.0000	617
2014/08/07	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R210	06/11/2014	169.00	Call	Bond Future	3,660.5000	3.6605	3,650.4900	3.6505	(0.273)	0	0	0
2014/08/07	R210	06/11/2014	169.01	Call	Bond Future	3,650.5000	3.6505	3,640.4900	3.6405	(0.274)	0	0	0
2014/08/07	R210	06/11/2014	168.99	Call	Bond Future	3,670.5000	3.6705	3,660.4900	3.6605	(0.273)	0	0	0
2014/08/07	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R210	05/02/2015			Bond Future	175.4475	175.4475	175.4347	175.4347	(0.007)	0.0000	0.0000	0
2014/08/07	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R210	05/02/2015	175.01	Call	Bond Future	437.5300	0.4375	424.6500	0.4247	(2.944)	0	0	0
2014/08/07	R210	05/02/2015	174.99	Call	Bond Future	457.5300	0.4575	444.6500	0.4447	(2.815)	0	0	0
2014/08/07	R210	05/02/2015	175.00	Call	Bond Future	447.5300	0.4475	434.6500	0.4347	(2.878)	0	0	0
2014/08/07	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R211	07/08/2014			Bond Future	130.6365	130.6365	130.6259	130.6259	(0.008)	0.0000	0.0000	0
2014/08/07	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R211	07/08/2014	128.00	Call	Bond Future	2,636.5000	2.6365	2,625.9400	2.6259	(0.401)	0	0	0
2014/08/07	R211	07/08/2014	128.01	Call	Bond Future	2,626.5000	2.6265	2,615.9400	2.6159	(0.402)	0	0	0
2014/08/07	R211	07/08/2014	127.99	Call	Bond Future	2,646.5000	2.6465	2,635.9400	2.6359	(0.399)	0	0	0
2014/08/07	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R211	06/11/2014	130.00	Call	Bond Future	2,613.7200	2.6137	2,285.2100	2.2852	(12.569)	0	0	0
2014/08/07	R211	06/11/2014	130.01	Call	Bond Future	2,603.7200	2.6037	2,275.2100	2.2752	(12.617)	0	0	0
2014/08/07	R211	06/11/2014			Bond Future	132.6137	132.6137	132.2852	132.2852	(0.248)	0.0000	0.0000	1,070
2014/08/07	R211	06/11/2014	129.99	Call	Bond Future	2,623.7200	2.6237	2,295.2100	2.2952	(12.521)	0	0	0
2014/08/07	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R211	05/02/2015	133.00	Call	Bond Future	152.3600	0.1524	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R211	05/02/2015			Bond Future	133.1524	133.1524	132.8164	132.8164	(0.252)	0.0000	0.0000	0
2014/08/07	R211	05/02/2015	133.01	Call	Bond Future	142.3600	0.1424	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	173.6400	0.1736	100.000	0	0	0
2014/08/07	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	193.6400	0.1936	100.000	0	0	0

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2014/08/07	R211	05/02/2015	132.99	Call	Bond Future	162.3600	0.1624	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	183.6400	0.1836	100.000	0	0	0
2014/08/07	R212	07/08/2014	128.99	Call	Bond Future	6,303.8500	6.3038	6,295.7900	6.2958	(0.128)	0	0	0
2014/08/07	R212	07/08/2014			Bond Future	135.2939	135.2939	135.2858	135.2858	(0.006)	0.0000	0.0000	0
2014/08/07	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R212	07/08/2014	129.00	Call	Bond Future	6,293.8500	6.2938	6,285.7900	6.2858	(0.128)	0	0	0
2014/08/07	R212	07/08/2014	129.01	Call	Bond Future	6,283.8500	6.2838	6,275.7900	6.2758	(0.128)	0	0	0
2014/08/07	R212	06/11/2014			Bond Future	137.3415	137.3415	137.3331	137.3331	(0.006)	0.0000	0.0000	18,159
2014/08/07	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R212	06/11/2014	135.00	Call	Bond Future	2,341.5200	2.3415	2,333.1000	2.3331	(0.360)	0	0	0
2014/08/07	R212	06/11/2014	135.01	Call	Bond Future	2,331.5200	2.3315	2,323.1000	2.3231	(0.361)	0	0	0
2014/08/07	R212	06/11/2014	134.99	Call	Bond Future	2,351.5200	2.3515	2,343.1000	2.3431	(0.358)	0	0	0
2014/08/07	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R212	05/02/2015			Bond Future	137.8001	137.8001	137.7893	137.7893	(0.008)	0.0000	0.0000	0
2014/08/07	R212	05/02/2015	137.99	Put	Bond Future	189.9000	0.1899	200.6900	0.2007	5.682	0	0	0
2014/08/07	R212	05/02/2015	138.01	Put	Bond Future	209.9000	0.2099	220.6900	0.2207	5.141	0	0	0
2014/08/07	R212	05/02/2015	138.00	Put	Bond Future	199.9000	0.1999	210.6900	0.2107	5.398	0	0	0
2014/08/07	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R213	07/08/2014	8.86	Call	Bond Future	1,074.2200	1.0742	1,149.2500	1.1492	6.985	0	0	0
2014/08/07	R213	07/08/2014			Bond Future	8.7208	88.2032	8.7100	88.2867	(0.124)	0.0000	0.0000	0
2014/08/07	R213	07/08/2014	8.84	Call	Bond Future	929.5800	0.9296	997.3200	0.9973	7.287	0	0	0
2014/08/07	R213	07/08/2014	8.85	Call	Bond Future	1,001.4600	1.0015	1,073.3300	1.0733	7.177	0	0	0
2014/08/07	R213	07/08/2014	8.84	Put	Bond Future	15.8400	0.0158	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R213	07/08/2014	8.86	Put	Bond Future	8.5500	0.0086	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R213	07/08/2014	8.85	Put	Bond Future	11.7100	0.0117	0.0000	0.0000	(100.000)	0	0	0
2014/08/07	R213	06/11/2014	8.84	Call	Bond Future	2,250.0300	2.2500	2,460.0600	2.4601	9.335	0	0	0
2014/08/07	R213	06/11/2014	8.85	Put	Bond Future	1,869.9600	1.8700	1,682.7000	1.6827	(10.014)	0	0	0
2014/08/07	R213	06/11/2014			Bond Future	8.7946	85.9856	8.7423	86.3852	(0.595)	0.0000	0.0000	29,313
2014/08/07	R213	06/11/2014	8.85	Call	Bond Future	2,290.1600	2.2902	2,502.5100	2.5025	9.272	0	0	0
2014/08/07	R213	06/11/2014	8.86	Call	Bond Future	2,330.6900	2.3307	2,545.3500	2.5453	9.210	0	0	0
2014/08/07	R213	06/11/2014	8.84	Put	Bond Future	1,905.4400	1.9054	1,715.8600	1.7159	(9.949)	0	0	0
2014/08/07	R213	06/11/2014	8.86	Put	Bond Future	1,834.9700	1.8350	1,650.0200	1.6500	(10.079)	0	0	0
2014/08/07	R213	05/02/2015	9.26	Put	Bond Future	1,838.8000	1.8388	1,698.8100	1.6988	(7.613)	0	0	0
2014/08/07	R213	05/02/2015			Bond Future	8.8613	87.3633	8.8076	87.7679	(0.607)	0.0000	0.0000	0
2014/08/07	R213	05/02/2015	9.25	Put	Bond Future	1,863.9400	1.8639	1,722.5700	1.7226	(7.584)	0	0	0
2014/08/07	R213	05/02/2015	9.24	Put	Bond Future	1,889.3700	1.8894	1,746.6100	1.7466	(7.556)	0	0	0
2014/08/07	R213	05/02/2015	9.25	Call	Bond Future	4,708.3400	4.7083	4,971.5500	4.9715	5.590	0	0	0
2014/08/07	R213	05/02/2015	9.26	Call	Bond Future	4,754.5500	4.7545	5,019.1400	5.0191	5.565	0	0	0
2014/08/07	R213	05/02/2015	9.24	Call	Bond Future	4,662.3300	4.6623	4,924.1500	4.9242	5.616	0	0	0
2014/08/07	R213	07/05/2015	8.74	Call	Bond Future	3,288.6500	3.2887	3,478.6600	3.4787	5.778	0	0	0
2014/08/07	R213	07/05/2015	8.75	Put	Bond Future	4,495.6100	4.4956	4,276.2100	4.2762	(4.880)	0	0	0

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2014/08/07	R213	07/05/2015			Bond Future	8.9066	85.3656	8.8514	85.7763	(0.620)	0.0000	0.0000	0
2014/08/07	R213	07/05/2015	8.75	Call	Bond Future	3,322.5400	3.3225	3,513.8200	3.5138	5.757	0	0	0
2014/08/07	R213	07/05/2015	8.76	Call	Bond Future	3,356.6100	3.3566	3,549.1600	3.5492	5.736	0	0	0
2014/08/07	R213	07/05/2015	8.74	Put	Bond Future	4,537.4200	4.5374	4,316.7500	4.3168	(4.863)	0	0	0
2014/08/07	R213	07/05/2015	8.76	Put	Bond Future	4,454.0800	4.4541	4,235.9500	4.2360	(4.897)	0	0	0
2014/08/07	R214	07/08/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R214	07/08/2014			Bond Future	8.9208	78.4456	8.9100	78.5322	(0.121)	0.0000	0.0000	0
2014/08/07	R214	07/08/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R214	07/08/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R214	07/08/2014	9.56	Call	Bond Future	4,864.9100	4.8649	4,951.4600	4.9515	1.779	0	0	0
2014/08/07	R214	07/08/2014	9.54	Call	Bond Future	4,720.7400	4.7207	4,807.2900	4.8073	1.833	0	0	0
2014/08/07	R214	07/08/2014	9.55	Call	Bond Future	4,792.8900	4.7929	4,879.4400	4.8794	1.806	0	0	0
2014/08/07	R214	06/11/2014	9.20	Call	Bond Future	3,121.7100	3.1217	3,379.1000	3.3791	8.245	0	0	2,500
2014/08/07	R214	06/11/2014	9.64	Call	Bond Future	5,458.1400	5.4581	5,796.8100	5.7968	6.205	0	0	0
2014/08/07	R214	06/11/2014			Bond Future	8.9881	76.3345	8.9360	76.7506	(0.580)	0.0000	0.0000	6,057
2014/08/07	R214	06/11/2014	9.20	Put	Bond Future	1,469.9600	1.4700	1,311.3300	1.3113	(10.791)	0	0	0
2014/08/07	R214	06/11/2014	9.65	Call	Bond Future	5,515.8800	5.5159	5,855.9700	5.8560	6.166	0	0	0
2014/08/07	R214	06/11/2014	9.66	Call	Bond Future	5,573.7600	5.5738	5,915.2700	5.9153	6.127	0	0	0
2014/08/07	R214	06/11/2014	9.80	Call	Bond Future	6,396.9400	6.3969	6,756.2800	6.7563	5.617	0	0	0
2014/08/07	R214	06/11/2014	9.64	Put	Bond Future	563.5800	0.5636	486.2300	0.4862	(13.725)	0	0	0
2014/08/07	R214	06/11/2014	9.66	Put	Bond Future	537.5300	0.5375	463.0200	0.4630	(13.862)	0	0	0
2014/08/07	R214	06/11/2014	9.80	Put	Bond Future	382.4200	0.3824	325.7400	0.3257	(14.821)	0	0	2,500
2014/08/07	R214	06/11/2014	9.65	Put	Bond Future	550.4300	0.5504	474.5000	0.4745	(13.795)	0	0	0
2014/08/07	R214	05/02/2015	9.50	Call	Bond Future	5,280.1700	5.2802	5,561.9500	5.5620	5.337	0	0	0
2014/08/07	R214	05/02/2015			Bond Future	9.0493	77.5576	8.9959	77.9791	(0.591)	0.0000	0.0000	0
2014/08/07	R214	05/02/2015	9.51	Call	Bond Future	5,328.0200	5.3280	5,611.1500	5.6112	5.314	0	0	0
2014/08/07	R214	05/02/2015	9.50	Put	Bond Future	1,877.9700	1.8780	1,738.3000	1.7383	(7.437)	0	0	0
2014/08/07	R214	05/02/2015	9.49	Call	Bond Future	5,232.4700	5.2325	5,512.9000	5.5129	5.359	0	0	0
2014/08/07	R214	05/02/2015	9.49	Put	Bond Future	1,902.9400	1.9029	1,761.9200	1.7619	(7.411)	0	0	0
2014/08/07	R214	05/02/2015	9.51	Put	Bond Future	1,853.2700	1.8533	1,714.9500	1.7150	(7.464)	0	0	0
2014/08/07	R214	07/05/2015			Bond Future	9.0919	75.6394	9.0372	76.0673	(0.602)	0.0000	0.0000	0
2014/08/07	R214	07/05/2015	9.15	Call	Bond Future	4,362.4200	4.3624	4,591.4200	4.5914	5.249	0	0	0
2014/08/07	R214	07/05/2015	9.16	Call	Bond Future	4,401.8000	4.4018	4,632.0600	4.6321	5.231	0	0	0
2014/08/07	R214	07/05/2015	9.14	Put	Bond Future	3,950.4500	3.9505	3,750.2700	3.7503	(5.067)	0	0	0
2014/08/07	R214	07/05/2015	9.16	Put	Bond Future	3,874.9600	3.8750	3,677.3100	3.6773	(5.101)	0	0	0
2014/08/07	R214	07/05/2015	9.15	Put	Bond Future	3,912.5600	3.9126	3,713.6500	3.7137	(5.084)	0	0	0
2014/08/07	R214	07/05/2015	9.14	Call	Bond Future	4,323.2000	4.3232	4,550.9300	4.5509	5.268	0	0	0
2014/08/07	R248	07/08/2014			Bond Future	9.0008	101.2734	8.9850	101.4359	(0.175)	0.0000	0.0000	0
2014/08/07	R248	07/08/2014	9.65	Call	Bond Future	6,291.3400	6.2913	6,453.7800	6.4538	2.582	0	0	0
2014/08/07	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R248	07/08/2014	9.66	Call	Bond Future	6,382.5200	6.3825	6,544.9600	6.5450	2.545	0	0	0
2014/08/07	R248	07/08/2014	9.64	Call	Bond Future	6,200.0000	6.2000	6,362.4400	6.3624	2.620	0	0	0
2014/08/07	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R248	06/11/2014			Bond Future	9.0706	98.3667	9.0184	98.8991	(0.576)	0.0000	0.0000	19,614

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/07	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R248	06/11/2014	9.72	Call	Bond Future	6,207.4800	6.2075	6,739.8800	6.7399	8.577	0	0	0
2014/08/07	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R248	06/11/2014	9.73	Call	Bond Future	6,297.4500	6.2975	6,829.8500	6.8299	8.454	0	0	0
2014/08/07	R248	06/11/2014	9.74	Call	Bond Future	6,387.2600	6.3873	6,919.6600	6.9197	8.335	0	0	0
2014/08/07	R248	05/02/2015			Bond Future	9.1344	99.9427	9.0808	100.4819	(0.587)	0.0000	0.0000	1,277
2014/08/07	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R248	05/02/2015	9.50	Call	Bond Future	3,539.2200	3.5392	4,078.5000	4.0785	15.237	0	0	0
2014/08/07	R248	05/02/2015	9.51	Call	Bond Future	3,632.7400	3.6327	4,172.0200	4.1720	14.845	0	0	0
2014/08/07	R248	05/02/2015	9.49	Call	Bond Future	3,445.5200	3.4455	3,984.8000	3.9848	15.652	0	0	0
2014/08/07	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R248	07/05/2015			Bond Future	9.1793	97.2814	9.1244	97.8291	(0.599)	0.0000	0.0000	0
2014/08/07	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/07	R248	07/05/2015	9.26	Call	Bond Future	794.1400	0.7941	1,341.7700	1.3418	68.959	0	0	0
2014/08/07	R248	07/05/2015	9.24	Call	Bond Future	598.3400	0.5983	1,145.9700	1.1460	91.525	0	0	0
2014/08/07	R248	07/05/2015	9.25	Call	Bond Future	696.3300	0.6963	1,243.9600	1.2440	78.645	0	0	0

**Total**

**422506**