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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/08/2014 TO 20/08/2014

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
2014/08/20	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/20	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	2025	06/11/2014	117.01	Call	Bond Future	1,103.5700	1.1036	1,081.3300	1.0813	(2.015)	0	0	0
2014/08/20	2025	06/11/2014			Bond Future	118.1136	118.1136	118.0913	118.0913	(0.019)	0.0000	0.0000	0
2014/08/20	2025	06/11/2014	116.99	Call	Bond Future	1,123.5700	1.1236	1,101.3300	1.1013	(1.979)	0	0	0
2014/08/20	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2025	06/11/2014	117.00	Call	Bond Future	1,113.5700	1.1136	1,091.3300	1.0913	(1.997)	0	0	0
2014/08/20	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2025	05/02/2015			Bond Future	118.8710	118.8710	118.8463	118.8463	(0.021)	0.0000	0.0000	0
2014/08/20	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2025	05/02/2015	118.99	Put	Bond Future	118.9900	0.1190	143.6700	0.1437	20.741	0	0	0
2014/08/20	2025	05/02/2015	119.01	Put	Bond Future	138.9900	0.1390	163.6700	0.1637	17.757	0	0	0
2014/08/20	2025	05/02/2015	119.00	Put	Bond Future	128.9900	0.1290	153.6700	0.1537	19.133	0	0	0
2014/08/20	2030	06/11/2014	9.01	Call	Bond Future	1,756.8800	1.7569	1,898.0000	1.8980	8.032	0	0	0
2014/08/20	2030	06/11/2014			Bond Future	8.7851	95.6958	8.7673	95.8369	(0.203)	0.0000	0.0000	4,185
2014/08/20	2030	06/11/2014	8.99	Call	Bond Future	1,602.5500	1.6025	1,743.6700	1.7437	8.806	0	0	0
2014/08/20	2030	06/11/2014	9.00	Call	Bond Future	1,679.7600	1.6798	1,820.8800	1.8209	8.401	0	0	0
2014/08/20	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2030	05/02/2015			Bond Future	8.8516	93.2258	8.8335	93.3675	(0.205)	0.0000	0.0000	0
2014/08/20	2030	05/02/2015	9.25	Call	Bond Future	3,033.2900	3.0333	3,174.9500	3.1750	4.670	0	0	0
2014/08/20	2030	05/02/2015	9.24	Call	Bond Future	2,958.8900	2.9589	3,100.5500	3.1006	4.788	0	0	0
2014/08/20	2030	05/02/2015	9.26	Call	Bond Future	3,107.6000	3.1076	3,249.2600	3.2493	4.559	0	0	0
2014/08/20	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2030	07/05/2015			Bond Future	8.9036	94.8771	8.8852	95.0189	(0.207)	0.0000	0.0000	0
2014/08/20	2030	07/05/2015	8.74	Put	Bond Future	1,270.3900	1.2704	1,128.5600	1.1286	(11.164)	0	0	0
2014/08/20	2030	07/05/2015	8.76	Put	Bond Future	1,113.7500	1.1138	971.9200	0.9719	(12.734)	0	0	0
2014/08/20	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2030	07/05/2015	8.75	Put	Bond Future	1,192.0200	1.1920	1,050.1900	1.0502	(11.898)	0	0	0
2014/08/20	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2030	07/05/2015	8.76	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/20	2037	06/11/2014	9.69	Call	Bond Future	6,133.8900	6.1339	6,249.1700	6.2492	1.879	0	0	0
2014/08/20	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2037	06/11/2014			Bond Future	8.9868	97.7074	8.9743	97.8227	(0.139)	0.0000	0.0000	6,708
2014/08/20	2037	06/11/2014	9.70	Call	Bond Future	6,216.5000	6.2165	6,331.7800	6.3318	1.854	0	0	0
2014/08/20	2037	06/11/2014	9.71	Call	Bond Future	6,298.9900	6.2990	6,414.2700	6.4143	1.830	0	0	0
2014/08/20	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2037	05/02/2015			Bond Future	9.0503	95.0193	9.0376	95.1347	(0.140)	0.0000	0.0000	3,280
2014/08/20	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2037	05/02/2015	9.50	Call	Bond Future	3,946.2300	3.9462	4,061.6200	4.0616	2.924	0	0	0
2014/08/20	2037	05/02/2015	9.51	Call	Bond Future	4,030.9700	4.0310	4,146.3600	4.1464	2.863	0	0	0
2014/08/20	2037	05/02/2015	9.49	Call	Bond Future	3,861.3600	3.8614	3,976.7500	3.9768	2.988	0	0	0
2014/08/20	2037	07/05/2015	9.01	Put	Bond Future	820.2500	0.8203	705.2100	0.7052	(14.025)	0	0	0
2014/08/20	2037	07/05/2015			Bond Future	9.1007	96.7024	9.0879	96.8175	(0.141)	0.0000	0.0000	0
2014/08/20	2037	07/05/2015	9.00	Put	Bond Future	911.3500	0.9114	796.3100	0.7963	(12.623)	0	0	0
2014/08/20	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2037	07/05/2015	8.99	Put	Bond Future	1,002.5800	1.0026	887.5400	0.8875	(11.474)	0	0	0
2014/08/20	2038	06/11/2014	120.01	Call	Bond Future	2,177.0400	2.1770	2,156.0100	2.1560	(0.966)	0	0	0
2014/08/20	2038	06/11/2014			Bond Future	122.1870	122.1870	122.1660	122.1660	(0.017)	0.0000	0.0000	2,062
2014/08/20	2038	06/11/2014	119.99	Call	Bond Future	2,197.0400	2.1970	2,176.0100	2.1760	(0.957)	0	0	0
2014/08/20	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2038	06/11/2014	120.00	Call	Bond Future	2,187.0400	2.1870	2,166.0100	2.1660	(0.962)	0	0	0
2014/08/20	2038	05/02/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2038	05/02/2015			Bond Future	122.8661	122.8661	122.8428	122.8428	(0.019)	0.0000	0.0000	0
2014/08/20	2038	05/02/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2038	05/02/2015	122.99	Put	Bond Future	123.8900	0.1239	147.2000	0.1472	18.815	0	0	0
2014/08/20	2038	05/02/2015	123.01	Put	Bond Future	143.8900	0.1439	167.2000	0.1672	16.200	0	0	0
2014/08/20	2038	05/02/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2038	05/02/2015	123.00	Put	Bond Future	133.8900	0.1339	157.2000	0.1572	17.410	0	0	0
2014/08/20	2044	06/11/2014			Bond Future	9.0494	99.3656	9.0319	99.5407	(0.194)	0.0000	0.0000	253
2014/08/20	2044	06/11/2014	8.99	Put	Bond Future	594.4800	0.5945	419.4500	0.4195	(29.443)	0	0	0
2014/08/20	2044	06/11/2014	9.01	Put	Bond Future	393.6900	0.3937	218.6600	0.2187	(44.459)	0	0	0
2014/08/20	2044	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2044	06/11/2014	9.00	Put	Bond Future	493.9900	0.4940	318.9600	0.3190	(35.432)	0	0	0
2014/08/20	2044	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2044	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2044	05/02/2015			Bond Future	9.1105	96.5790	9.0926	96.7550	(0.196)	0.0000	0.0000	0
2014/08/20	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2044	05/02/2015	8.99	Put	Bond Future	1,197.0300	1.1970	1,021.0400	1.0210	(14.702)	0	0	0

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2014/08/20	2044	05/02/2015	9.01	Put	Bond Future	996.6300	0.9966	820.6400	0.8206	(17.659)	0	0	0
2014/08/20	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2044	05/02/2015	9.00	Put	Bond Future	1,096.7400	1.0967	920.7500	0.9208	(16.047)	0	0	0
2014/08/20	2044	07/05/2015			Bond Future	9.1593	98.2898	9.1412	98.4665	(0.198)	0.0000	0.0000	0
2014/08/20	2044	07/05/2015	8.99	Put	Bond Future	1,671.7000	1.6717	1,495.0200	1.4950	(10.569)	0	0	0
2014/08/20	2044	07/05/2015	9.01	Put	Bond Future	1,471.6200	1.4716	1,294.9400	1.2949	(12.006)	0	0	0
2014/08/20	2044	07/05/2015	9.00	Put	Bond Future	1,571.5800	1.5716	1,394.9000	1.3949	(11.242)	0	0	0
2014/08/20	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2046	06/11/2014	104.45	Call	Bond Future	17,668.7700	17.6688	17,923.5600	17.9236	1.442	0	0	0
2014/08/20	2046	06/11/2014			Bond Future	122.1188	122.1188	122.3736	122.3736	0.209	0.0000	0.0000	5,348
2014/08/20	2046	06/11/2014	104.43	Call	Bond Future	17,688.7700	17.6888	17,943.5600	17.9436	1.440	0	0	0
2014/08/20	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2046	06/11/2014	104.44	Call	Bond Future	17,678.7700	17.6788	17,933.5600	17.9336	1.441	0	0	0
2014/08/20	2046	05/02/2015			Bond Future	124.0950	124.0950	124.3517	124.3517	0.207	0.0000	0.0000	0
2014/08/20	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2046	05/02/2015	123.99	Call	Bond Future	105.0100	0.1050	361.6700	0.3617	244.415	0	0	0
2014/08/20	2046	05/02/2015	124.01	Call	Bond Future	85.0100	0.0850	341.6700	0.3417	301.917	0	0	0
2014/08/20	2046	05/02/2015	124.00	Call	Bond Future	95.0100	0.0950	351.6700	0.3517	270.140	0	0	0
2014/08/20	2050	06/11/2014			Bond Future	129.5124	129.5124	129.4913	129.4913	(0.016)	0.0000	0.0000	2,800
2014/08/20	2050	06/11/2014	126.00	Call	Bond Future	3,512.4400	3.5124	3,491.3200	3.4913	(0.601)	0	0	0
2014/08/20	2050	06/11/2014	126.01	Call	Bond Future	3,502.4400	3.5024	3,481.3200	3.4813	(0.603)	0	0	0
2014/08/20	2050	06/11/2014	125.99	Call	Bond Future	3,522.4400	3.5224	3,501.3200	3.5013	(0.600)	0	0	0
2014/08/20	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2050	05/02/2015			Bond Future	130.1636	130.1636	130.1398	130.1398	(0.018)	0.0000	0.0000	0
2014/08/20	2050	05/02/2015	130.01	Call	Bond Future	153.6300	0.1536	129.8400	0.1298	(15.485)	0	0	0
2014/08/20	2050	05/02/2015	129.99	Call	Bond Future	173.6300	0.1736	149.8400	0.1498	(13.702)	0	0	0
2014/08/20	2050	05/02/2015	130.00	Call	Bond Future	163.6300	0.1636	139.8400	0.1398	(14.539)	0	0	0
2014/08/20	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	AL12	06/11/2014			Index Future	509.7460	509.7460	510.3300	510.3300	0.115	0.0000	0.0000	0
2014/08/20	AL12	05/02/2015			Index Future	517.9290	517.9290	518.5170	518.5170	0.114	0.0000	0.0000	0
2014/08/20	AL12	07/05/2015			Index Future	527.0740	527.0740	527.6660	527.6660	0.112	0.0000	0.0000	0
2014/08/20	AL37	06/11/2014			Index Future	435.0600	435.0600	435.3060	435.3060	0.057	0.0000	0.0000	0
2014/08/20	AL37	05/02/2015			Index Future	442.0440	442.0440	442.2890	442.2890	0.055	0.0000	0.0000	0
2014/08/20	AL7T	06/11/2014			Index Future	511.5360	511.5360	511.9060	511.9060	0.072	0.0000	0.0000	1
2014/08/20	AL7T	05/02/2015			Index Future	519.7470	519.7470	520.1180	520.1180	0.071	0.0000	0.0000	0
2014/08/20	ALBI	06/11/2014			Index Future	465.2850	465.2850	465.6840	465.6840	0.086	0.0000	0.0000	586
2014/08/20	ALBI	05/02/2015			Index Future	472.7550	472.7550	473.1550	473.1550	0.085	0.0000	0.0000	65
2014/08/20	ALBI	07/05/2015			Index Future	481.1020	481.1020	481.5030	481.5030	0.083	0.0000	0.0000	0
2014/08/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/20	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	EL28	06/11/2014			Bond Future	123.8243	123.8243	123.8036	123.8036	(0.017)	0.0000	0.0000	0
2014/08/20	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	EL28	06/11/2014	122.00	Call	Bond Future	1,824.3400	1.8243	1,803.6500	1.8037	(1.134)	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
2014/08/20	EL28	06/11/2014	122.01	Call	Bond Future	1,814.3400	1.8143	1,793.6500	1.7937	(1.140)	0	0	0
2014/08/20	EL28	06/11/2014	121.99	Call	Bond Future	1,834.3400	1.8343	1,813.6500	1.8137	(1.128)	0	0	0
2014/08/20	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	EL28	05/02/2015			Bond Future	125.8285	125.8285	125.8052	125.8052	(0.018)	0.0000	0.0000	0
2014/08/20	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	EL28	05/02/2015	125.99	Put	Bond Future	161.5300	0.1615	184.7800	0.1848	14.394	0	0	0
2014/08/20	EL28	05/02/2015	126.01	Put	Bond Future	181.5300	0.1815	204.7800	0.2048	12.808	0	0	0
2014/08/20	EL28	05/02/2015	126.00	Put	Bond Future	171.5300	0.1715	194.7800	0.1948	13.554	0	0	0
2014/08/20	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	ES33	06/11/2014			Bond Future	9.6851	82.3974	9.6717	82.4958	(0.138)	0.0000	0.0000	6,220
2014/08/20	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	ES33	06/11/2014	10.29	Call	Bond Future	4,257.0100	4.2570	4,355.3800	4.3554	2.311	0	0	0
2014/08/20	ES33	06/11/2014	10.30	Call	Bond Future	4,324.4600	4.3245	4,422.8300	4.4228	2.275	0	0	0
2014/08/20	ES33	06/11/2014	10.31	Call	Bond Future	4,391.8100	4.3918	4,490.1800	4.4902	2.240	0	0	0
2014/08/20	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	ES33	05/02/2015	10.00	Call	Bond Future	1,593.9700	1.5940	1,692.4500	1.6925	6.178	0	0	0
2014/08/20	ES33	05/02/2015			Bond Future	9.7758	83.7210	9.7621	83.8195	(0.139)	0.0000	0.0000	0
2014/08/20	ES33	05/02/2015	10.01	Call	Bond Future	1,663.9300	1.6639	1,762.4100	1.7624	5.919	0	0	0
2014/08/20	ES33	05/02/2015	9.99	Call	Bond Future	1,523.9200	1.5239	1,622.4000	1.6224	6.462	0	0	0
2014/08/20	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	ES33	07/05/2015			Bond Future	9.8477	81.4112	9.8339	81.5094	(0.140)	0.0000	0.0000	0
2014/08/20	ES33	07/05/2015	9.74	Put	Bond Future	772.6200	0.7726	674.4300	0.6744	(12.709)	0	0	0
2014/08/20	ES33	07/05/2015	9.76	Put	Bond Future	628.2300	0.6282	530.0400	0.5300	(15.630)	0	0	0
2014/08/20	ES33	07/05/2015	9.75	Put	Bond Future	700.3800	0.7004	602.1900	0.6022	(14.020)	0	0	0
2014/08/20	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	GOVI	06/11/2014	449.01	Call	GOVI	149,590.0000	14.9590	153,420.0000	15.3420	2.560	0	0	0
2014/08/20	GOVI	06/11/2014			GOVI	463.9690	463.9690	464.3520	464.3520	0.083	0.0000	0.0000	395
2014/08/20	GOVI	06/11/2014	448.99	Call	GOVI	149,790.0000	14.9790	153,620.0000	15.3620	2.557	0	0	0
2014/08/20	GOVI	06/11/2014	449.00	Call	GOVI	149,690.0000	14.9690	153,520.0000	15.3520	2.559	0	0	0
2014/08/20	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	GOVI	05/02/2015	459.99	Call	GOVI	114,270.0000	11.4270	118,110.0000	11.8110	3.360	0	0	0
2014/08/20	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	GOVI	05/02/2015			GOVI	471.4170	471.4170	471.8010	471.8010	0.081	0.0000	0.0000	45
2014/08/20	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	GOVI	05/02/2015	460.00	Call	GOVI	114,170.0000	11.4170	118,010.0000	11.8010	3.363	0	0	0
2014/08/20	GOVI	05/02/2015	460.01	Call	GOVI	114,070.0000	11.4070	117,910.0000	11.7910	3.366	0	0	0
2014/08/20	GOVI	07/05/2015	449.99	Call	GOVI	297,510.0000	29.7510	301,360.0000	30.1360	1.294	0	0	0
2014/08/20	GOVI	07/05/2015			GOVI	479.7410	479.7410	480.1260	480.1260	0.080	0.0000	0.0000	0

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2014/08/20	GOVI	07/05/2015	450.00	Call	GOVI	297.410	0.0000	297.7410	0.0000	1.295	0	0	0	
2014/08/20	GOVI	07/05/2015	450.01	Call	GOVI	297.310	0.0000	297.7310	0.0000	1.295	0	0	0	
2014/08/20	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/08/20	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/08/20	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/08/20	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000		0.000	0.0000	0.0000	0	
2014/08/20	ICAA	06/11/2014			Can-Do Interest Rate	144.7486		144.7486		(0.036)	0.0000	0.0000	635	
2014/08/20	IGOV	06/11/2014			Index Future	219.0830		219.0830		0.008	0.0000	0.0000	1,194	
2014/08/20	IGOV	05/02/2015			Index Future	222.6270		222.6270		0.007	0.0000	0.0000	0	
2014/08/20	IGOV	07/05/2015			Index Future	226.5830		226.5830		0.006	0.0000	0.0000	0	
2014/08/20	ILBI	06/11/2014			Index Future	593.4040		593.4040		(0.002)	0.0000	0.0000	0	
2014/08/20	ILBI	05/02/2015			Index Future	602.8650		602.8650		(0.002)	0.0000	0.0000	157	
2014/08/20	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/20	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/08/20	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/20	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/20	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/20	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/20	JBAF	20/08/2014			Jibar Tradeable Future	6.0800		93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/08/20	JBAF	17/09/2014			Jibar Tradeable Future	6.1200		93.8800	6.1200	93.8800	0.000	0.0000	0.0000	33,000
2014/08/20	JBAF	15/10/2014			Jibar Tradeable Future	6.1800		93.8200	6.1600	93.8400	(0.324)	0.0000	0.0000	0
2014/08/20	JBAF	19/11/2014			Jibar Tradeable Future	6.2200		93.7800	6.2000	93.8000	(0.322)	0.0000	0.0000	0
2014/08/20	JBAF	17/12/2014			Jibar Tradeable Future	6.2900		93.7100	6.2700	93.7300	(0.318)	0.0000	0.0000	0
2014/08/20	JBAF	21/01/2015			Jibar Tradeable Future	6.3400		93.6600	6.3100	93.6900	(0.473)	0.0000	0.0000	0
2014/08/20	JBAF	18/03/2015			Jibar Tradeable Future	6.4500		93.5500	6.4500	93.5500	0.000	0.0000	0.0000	2,850
2014/08/20	JBAF	17/06/2015			Jibar Tradeable Future	6.6300		93.3700	6.5900	93.4100	(0.603)	0.0000	0.0000	5,000
2014/08/20	JBAF	16/09/2015			Jibar Tradeable Future	6.7900		93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2014/08/20	JBAF	15/12/2015			Jibar Tradeable Future	6.9500		93.0500	6.9600	93.0400	0.144	0.0000	0.0000	0
2014/08/20	JBAF	16/03/2016			Jibar Tradeable Future	7.1300		92.8700	7.1400	92.8600	0.140	0.0000	0.0000	0
2014/08/20	JBAF	15/06/2016			Jibar Tradeable Future	7.2500		92.7500	7.2700	92.7300	0.276	0.0000	0.0000	0
2014/08/20	R023	06/11/2014			Bond Future	8.1060		99.4018	8.0932	99.4771	(0.158)	0.0000	0.0000	11,612
2014/08/20	R023	06/11/2014	8.59	Put	Bond Future	413.9500		0.4140	400.1700	0.4002	(3.329)	0	0	0
2014/08/20	R023	06/11/2014	8.61	Put	Bond Future	391.1000		0.3911	377.9400	0.3779	(3.365)	0	0	0
2014/08/20	R023	06/11/2014	8.59	Call	Bond Future	3,207.7800		3.2078	3,269.2900	3.2693	1.918	0	0	0
2014/08/20	R023	06/11/2014	8.60	Put	Bond Future	402.3900		0.4024	388.9300	0.3889	(3.345)	0	0	0



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2014/08/20	R023	06/11/2014	8.60	Call	Bond Future	3,252.8700	3.2529	3,314.7000	3.3147	1.901	0	0	0
2014/08/20	R023	06/11/2014	8.61	Call	Bond Future	3,298.1900	3.2982	3,360.3200	3.3603	1.884	0	0	0
2014/08/20	R023	05/02/2015			Bond Future	8.1773	100.9983	8.1643	101.0730	(0.160)	0.0000	0.0000	0
2014/08/20	R023	05/02/2015	8.74	Put	Bond Future	924.5800	0.9246	885.8600	0.8859	(4.188)	0	0	0
2014/08/20	R023	05/02/2015	8.75	Call	Bond Future	4,118.6200	4.1186	4,154.9800	4.1550	0.883	0	0	0
2014/08/20	R023	05/02/2015	8.76	Call	Bond Future	4,158.8600	4.1589	4,195.5900	4.1956	0.883	0	0	0
2014/08/20	R023	05/02/2015	8.74	Call	Bond Future	4,078.5300	4.0785	4,114.5300	4.1145	0.883	0	0	0
2014/08/20	R023	05/02/2015	8.76	Put	Bond Future	895.2100	0.8952	857.2200	0.8572	(4.244)	0	0	0
2014/08/20	R023	05/02/2015	8.75	Put	Bond Future	909.8000	0.9098	871.4400	0.8714	(4.216)	0	0	0
2014/08/20	R023	07/05/2015	8.14	Call	Bond Future	2,466.2700	2.4663	2,475.5600	2.4756	0.377	0	0	0
2014/08/20	R023	07/05/2015	8.15	Put	Bond Future	2,879.6700	2.8797	2,815.8500	2.8158	(2.216)	0	0	0
2014/08/20	R023	07/05/2015			Bond Future	8.2190	98.8562	8.2059	98.9298	(0.160)	0.0000	0.0000	0
2014/08/20	R023	07/05/2015	8.15	Call	Bond Future	2,493.2000	2.4932	2,503.0600	2.5031	0.395	0	0	0
2014/08/20	R023	07/05/2015	8.16	Call	Bond Future	2,520.3000	2.5203	2,530.7300	2.5307	0.414	0	0	0
2014/08/20	R023	07/05/2015	8.14	Put	Bond Future	2,908.8600	2.9089	2,844.4700	2.8445	(2.214)	0	0	0
2014/08/20	R023	07/05/2015	8.16	Put	Bond Future	2,850.6800	2.8507	2,787.4300	2.7874	(2.219)	0	0	0
2014/08/20	R023	06/08/2015	8.24	Call	Bond Future	3,055.7200	3.0557	3,061.4400	3.0614	0.187	0	0	0
2014/08/20	R023	06/08/2015	9.07	Put	Bond Future	1,404.4400	1.4044	1,356.9400	1.3569	(3.382)	0	0	911
2014/08/20	R023	06/08/2015			Bond Future	8.2418	100.7430	8.2284	100.8159	(0.162)	0.0000	0.0000	0
2014/08/20	R023	06/08/2015	8.26	Put	Bond Future	3,012.8000	3.0128	2,946.0600	2.9461	(2.215)	0	0	0
2014/08/20	R023	06/08/2015	9.07	Call	Bond Future	5,785.8900	5.7859	5,811.2800	5.8113	0.439	0	0	0
2014/08/20	R023	06/08/2015	8.25	Put	Bond Future	3,039.0500	3.0390	2,972.0900	2.9721	(2.203)	0	0	0
2014/08/20	R023	06/08/2015	8.24	Put	Bond Future	3,065.4700	3.0655	2,998.3000	2.9983	(2.191)	0	0	0
2014/08/20	R023	06/08/2015	8.25	Call	Bond Future	3,083.7500	3.0838	3,089.6800	3.0897	0.192	0	0	0
2014/08/20	R023	06/08/2015	8.26	Call	Bond Future	3,111.9000	3.1119	3,118.0500	3.1181	0.198	0	0	0
2014/08/20	R157	06/11/2014	6.19	Put	Bond Future	495.0000	0.4950	478.3900	0.4784	(3.356)	0	0	0
2014/08/20	R157	06/11/2014			Bond Future	6.7126	107.5729	6.6895	107.5924	(0.344)	0.0000	0.0000	0
2014/08/20	R157	06/11/2014	6.21	Put	Bond Future	481.2600	0.4813	464.8100	0.4648	(3.418)	0	0	0
2014/08/20	R157	06/11/2014	6.20	Put	Bond Future	488.1100	0.4881	471.5800	0.4716	(3.387)	0	0	0
2014/08/20	R157	06/11/2014	6.21	Call	Bond Future	55.1700	0.0552	58.2400	0.0582	5.565	0	0	0
2014/08/20	R157	06/11/2014	6.19	Call	Bond Future	51.9000	0.0519	54.8100	0.0548	5.607	0	0	0
2014/08/20	R157	06/11/2014	6.20	Call	Bond Future	53.5200	0.0535	56.5100	0.0565	5.587	0	0	0
2014/08/20	R157	05/02/2015	8.74	Call	Bond Future	1,144.2400	1.1442	1,160.4700	1.1605	1.418	0	0	0
2014/08/20	R157	05/02/2015	8.75	Put	Bond Future	26.0300	0.0260	24.4200	0.0244	(6.185)	0	0	0
2014/08/20	R157	05/02/2015			Bond Future	6.8341	109.3012	6.8040	109.3190	(0.441)	0.0000	0.0000	0
2014/08/20	R157	05/02/2015	8.74	Put	Bond Future	26.4700	0.0265	24.8400	0.0248	(6.158)	0	0	0
2014/08/20	R157	05/02/2015	8.76	Put	Bond Future	25.6000	0.0256	24.0100	0.0240	(6.211)	0	0	0
2014/08/20	R157	05/02/2015	8.75	Call	Bond Future	1,149.6100	1.1496	1,165.8600	1.1659	1.414	0	0	0
2014/08/20	R157	05/02/2015	8.76	Call	Bond Future	1,154.9800	1.1550	1,171.2500	1.1713	1.409	0	0	0
2014/08/20	R186	06/11/2014	8.14	Call	Bond Future	1,320.7700	1.3208	1,380.1100	1.3801	4.493	0	0	0
2014/08/20	R186	06/11/2014	8.53	Call	Bond Future	2,998.0400	2.9980	3,100.7100	3.1007	3.425	0	0	0
2014/08/20	R186	06/11/2014	8.15	Put	Bond Future	2,746.0900	2.7461	2,656.6600	2.6567	(3.257)	0	0	0
2014/08/20	R186	06/11/2014			Bond Future	8.3146	120.5668	8.2968	120.7165	(0.215)	0.0000	0.0000	52,481
2014/08/20	R186	06/11/2014	7.80	Put	Bond Future	4,926.7400	4.9267	4,805.2600	4.8053	(2.466)	0	0	0
2014/08/20	R186	06/11/2014	8.30	Call	Bond Future	1,913.3000	1.9133	1,990.5400	1.9905	4.037	0	0	100
2014/08/20	R186	06/11/2014	8.50	Call	Bond Future	2,841.4900	2.8415	2,941.5100	2.9415	3.520	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
2014/08/20	R186	06/11/2014	9.17	Call	Bond Future	7,071.9500	7.0720	7,212.3800	7.2124	1.986	0	0	0
2014/08/20	R186	06/11/2014	8.53	Put	Bond Future	1,210.8900	1.2109	1,163.8000	1.1638	(3.889)	0	0	100
2014/08/20	R186	06/11/2014	8.15	Call	Bond Future	1,353.8800	1.3539	1,414.2100	1.4142	4.456	0	0	0
2014/08/20	R186	06/11/2014	8.45	Put	Bond Future	0.0000	0.0000	1,407.7800	1.4078	100.000	0	0	5,000
2014/08/20	R186	06/11/2014	8.00	Call	Bond Future	913.4200	0.9134	958.1300	0.9581	4.895	0	0	1,500
2014/08/20	R186	06/11/2014	8.16	Call	Bond Future	1,387.5300	1.3875	1,448.8600	1.4489	4.420	0	0	0
2014/08/20	R186	06/11/2014	8.60	Put	Bond Future	1,019.2500	1.0192	978.0800	0.9781	(4.039)	0	0	100
2014/08/20	R186	06/11/2014	8.50	Put	Bond Future	1,300.9900	1.3010	1,251.2500	1.2513	(3.823)	0	0	7,000
2014/08/20	R186	06/11/2014	7.80	Call	Bond Future	497.4200	0.4974	525.7000	0.5257	5.685	0	0	100
2014/08/20	R186	06/11/2014	8.30	Put	Bond Future	2,036.0900	2.0361	1,963.5700	1.9636	(3.562)	0	0	0
2014/08/20	R186	06/11/2014	9.17	Put	Bond Future	193.9100	0.1939	184.5800	0.1846	(4.812)	0	0	2,010
2014/08/20	R186	06/11/2014	8.14	Put	Bond Future	2,798.2900	2.7983	2,707.8700	2.7079	(3.231)	0	0	0
2014/08/20	R186	06/11/2014	8.60	Call	Bond Future	3,379.0700	3.3791	3,487.6600	3.4877	3.214	0	0	0
2014/08/20	R186	06/11/2014	8.00	Put	Bond Future	3,594.2200	3.5942	3,489.1700	3.4892	(2.923)	0	0	0
2014/08/20	R186	06/11/2014	8.16	Put	Bond Future	2,694.5200	2.6945	2,606.0900	2.6061	(3.282)	0	0	0
2014/08/20	R186	06/11/2014	8.45	Call	Bond Future	0.0000	0.0000	2,685.3200	2.6853	100.000	0	0	0
2014/08/20	R186	05/02/2015	9.00	Call	Bond Future	6,162.9500	6.1629	6,258.8800	6.2589	1.557	0	0	0
2014/08/20	R186	05/02/2015			Bond Future	8.3782	117.2068	8.3600	117.3568	(0.218)	0.0000	0.0000	540
2014/08/20	R186	05/02/2015	8.75	Call	Bond Future	4,790.3200	4.7903	4,867.8100	4.8678	1.618	0	0	0
2014/08/20	R186	05/02/2015	8.76	Call	Bond Future	4,842.3500	4.8424	4,920.7800	4.9208	1.620	0	0	0
2014/08/20	R186	05/02/2015	8.74	Call	Bond Future	4,738.2600	4.7383	4,815.3700	4.8154	1.627	0	0	0
2014/08/20	R186	05/02/2015	8.76	Put	Bond Future	1,761.7100	1.7617	1,690.1500	1.6901	(4.062)	0	0	0
2014/08/20	R186	05/02/2015	8.75	Put	Bond Future	1,788.9200	1.7889	1,716.4200	1.7164	(4.053)	0	0	0
2014/08/20	R186	05/02/2015	9.00	Put	Bond Future	1,203.7200	1.2037	1,149.6600	1.1497	(4.491)	0	0	9,600
2014/08/20	R186	05/02/2015	8.74	Put	Bond Future	1,816.1700	1.8162	1,743.2900	1.7433	(4.013)	0	0	0
2014/08/20	R186	07/05/2015			Bond Future	8.4221	119.2817	8.4036	119.4314	(0.220)	0.0000	0.0000	0
2014/08/20	R186	07/05/2015	8.25	Call	Bond Future	3,184.4800	3.1845	3,226.1800	3.2262	1.309	0	0	0
2014/08/20	R186	07/05/2015	8.24	Put	Bond Future	4,630.5000	4.6305	4,522.0400	4.5220	(2.342)	0	0	0
2014/08/20	R186	07/05/2015	8.26	Put	Bond Future	4,539.5800	4.5396	4,432.0900	4.4321	(2.368)	0	0	0
2014/08/20	R186	07/05/2015	8.25	Put	Bond Future	4,584.8800	4.5849	4,476.9100	4.4769	(2.355)	0	0	0
2014/08/20	R186	07/05/2015	8.26	Call	Bond Future	3,221.1900	3.2212	3,263.3700	3.2634	1.309	0	0	0
2014/08/20	R186	07/05/2015	8.24	Call	Bond Future	3,148.0100	3.1480	3,189.2200	3.1892	1.309	0	0	0
2014/08/20	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R197	06/11/2014			Bond Future	288.7549	288.7549	288.4829	288.4829	(0.094)	0.0000	0.0000	908
2014/08/20	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R197	06/11/2014	285.00	Call	Bond Future	3,754.8700	3.7549	3,482.8900	3.4829	(7.243)	0	0	0
2014/08/20	R197	06/11/2014	285.01	Call	Bond Future	3,744.8700	3.7449	3,472.8900	3.4729	(7.263)	0	0	0
2014/08/20	R197	06/11/2014	284.99	Call	Bond Future	3,764.8700	3.7649	3,492.8900	3.4929	(7.224)	0	0	0
2014/08/20	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R197	05/02/2015	288.99	Put	Bond Future	1,564.6700	1.5647	1,845.9100	1.8459	17.974	0	0	0
2014/08/20	R197	05/02/2015			Bond Future	287.4253	287.4253	287.1441	287.1441	(0.098)	0.0000	0.0000	0
2014/08/20	R197	05/02/2015	289.01	Put	Bond Future	1,584.6700	1.5847	1,865.9100	1.8659	17.748	0	0	0
2014/08/20	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R197	05/02/2015	289.00	Put	Bond Future	1,574.6700	1.5747	1,855.9100	1.8559	17.860	0	0	0
2014/08/20	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/20	R202	06/11/2014	226.99	Call	Bond Future	4,694.9100	4.6949	4,654.0900	4.6541	(0.869)	0	0	0
2014/08/20	R202	06/11/2014			Bond Future	231.6849	231.6849	231.6441	231.6441	(0.018)	0.0000	0.0000	47,022
2014/08/20	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R202	06/11/2014	227.00	Call	Bond Future	4,684.9100	4.6849	4,644.0900	4.6441	(0.871)	0	0	0
2014/08/20	R202	06/11/2014	227.01	Call	Bond Future	4,674.9100	4.6749	4,634.0900	4.6341	(0.873)	0	0	0
2014/08/20	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R202	05/02/2015			Bond Future	232.2457	232.2457	232.2006	232.2006	(0.019)	0.0000	0.0000	0
2014/08/20	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R202	05/02/2015	232.99	Put	Bond Future	744.2900	0.7443	789.4200	0.7894	6.063	0	0	0
2014/08/20	R202	05/02/2015	233.01	Put	Bond Future	764.2900	0.7643	809.4200	0.8094	5.905	0	0	0
2014/08/20	R202	05/02/2015	233.00	Put	Bond Future	754.2900	0.7543	799.4200	0.7994	5.983	0	0	0
2014/08/20	R203	06/11/2014	6.86	Call	Bond Future	248.1700	0.2482	259.8600	0.2599	4.710	0	0	0
2014/08/20	R203	06/11/2014			Bond Future	7.1005	104.1961	7.0869	104.2311	(0.191)	0.0000	0.0000	12,128
2014/08/20	R203	06/11/2014	6.84	Call	Bond Future	232.2300	0.2322	243.3900	0.2434	4.806	0	0	45
2014/08/20	R203	06/11/2014	6.98	Call	Bond Future	360.7800	0.3608	375.7700	0.3758	4.155	0	0	14
2014/08/20	R203	06/11/2014	6.85	Call	Bond Future	240.1100	0.2401	251.5300	0.2515	4.756	0	0	0
2014/08/20	R203	06/11/2014	6.98	Put	Bond Future	672.3600	0.6724	652.3400	0.6523	(2.978)	0	0	0
2014/08/20	R203	06/11/2014	6.84	Put	Bond Future	907.3900	0.9074	883.5400	0.8835	(2.628)	0	0	0
2014/08/20	R203	06/11/2014	6.86	Put	Bond Future	871.2900	0.8713	847.9700	0.8480	(2.676)	0	0	0
2014/08/20	R203	06/11/2014	6.85	Put	Bond Future	889.2500	0.8892	865.6600	0.8657	(2.653)	0	0	0
2014/08/20	R203	05/02/2015	7.69	Call	Bond Future	1,516.8300	1.5168	1,533.2000	1.5332	1.079	0	0	55
2014/08/20	R203	05/02/2015			Bond Future	7.1722	105.8699	7.1580	105.9036	(0.199)	0.0000	0.0000	0
2014/08/20	R203	05/02/2015	8.34	Put	Bond Future	72.2400	0.0722	65.6500	0.0657	(9.122)	0	0	0
2014/08/20	R203	05/02/2015	8.35	Call	Bond Future	2,808.7200	2.8087	2,835.9400	2.8359	0.969	0	0	0
2014/08/20	R203	05/02/2015	8.36	Call	Bond Future	2,829.7400	2.8297	2,857.0800	2.8571	0.966	0	0	0
2014/08/20	R203	05/02/2015	8.34	Call	Bond Future	2,787.7400	2.7877	2,814.8300	2.8148	0.972	0	0	0
2014/08/20	R203	05/02/2015	8.36	Put	Bond Future	68.5300	0.0685	62.1900	0.0622	(9.251)	0	0	0
2014/08/20	R203	05/02/2015	7.69	Put	Bond Future	301.5000	0.3015	284.1900	0.2842	(5.741)	0	0	0
2014/08/20	R203	05/02/2015	8.35	Put	Bond Future	70.3600	0.0704	63.9000	0.0639	(9.181)	0	0	0
2014/08/20	R203	07/05/2015			Bond Future	7.1716	103.5724	7.1569	103.6041	(0.205)	0.0000	0.0000	0
2014/08/20	R203	07/05/2015	7.24	Put	Bond Future	818.3000	0.8183	791.4000	0.7914	(3.287)	0	0	0
2014/08/20	R203	07/05/2015	7.26	Put	Bond Future	798.9600	0.7990	772.3300	0.7723	(3.333)	0	0	0
2014/08/20	R203	07/05/2015	7.25	Put	Bond Future	808.4200	0.8084	781.6500	0.7817	(3.311)	0	0	0
2014/08/20	R203	07/05/2015	7.25	Call	Bond Future	977.1500	0.9772	982.0500	0.9820	0.501	0	0	0
2014/08/20	R203	07/05/2015	7.26	Call	Bond Future	989.1800	0.9892	994.2200	0.9942	0.510	0	0	0
2014/08/20	R203	07/05/2015	7.24	Call	Bond Future	965.5300	0.9655	970.3000	0.9703	0.494	0	0	0
2014/08/20	R204	06/11/2014	7.99	Put	Bond Future	149.5000	0.1495	132.3800	0.1324	(11.452)	0	0	1,270
2014/08/20	R204	06/11/2014			Bond Future	7.4322	105.0925	7.4082	105.1774	(0.323)	0.0000	0.0000	13,177
2014/08/20	R204	06/11/2014	6.99	Put	Bond Future	1,771.9000	1.7719	1,698.1800	1.6982	(4.161)	0	0	0
2014/08/20	R204	06/11/2014	7.01	Put	Bond Future	1,714.7400	1.7147	1,641.7900	1.6418	(4.254)	0	0	0
2014/08/20	R204	06/11/2014	6.99	Call	Bond Future	196.3400	0.1963	207.4800	0.2075	5.674	0	0	0
2014/08/20	R204	06/11/2014	7.00	Put	Bond Future	1,743.2100	1.7432	1,669.8800	1.6699	(4.207)	0	0	0
2014/08/20	R204	06/11/2014	7.99	Call	Bond Future	2,095.3300	2.0953	2,163.0700	2.1631	3.233	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
2014/08/20	R204	06/11/2014	7.00	Call	Bond Future	203.6000	0.2036	215.1300	0.2151	5.663	0	0	0
2014/08/20	R204	06/11/2014	7.01	Call	Bond Future	211.0800	0.2111	222.9900	0.2230	5.642	0	0	0
2014/08/20	R204	05/02/2015			Bond Future	7.5031	102.7450	7.4778	102.8294	(0.337)	0.0000	0.0000	0
2014/08/20	R204	05/02/2015	8.25	Call	Bond Future	2,749.9500	2.7500	2,820.3100	2.8203	2.559	0	0	0
2014/08/20	R204	05/02/2015	8.26	Call	Bond Future	2,776.4000	2.7764	2,846.9900	2.8470	2.543	0	0	0
2014/08/20	R204	05/02/2015	8.24	Call	Bond Future	2,723.6000	2.7236	2,793.7200	2.7937	2.575	0	0	0
2014/08/20	R204	05/02/2015	8.26	Put	Bond Future	291.3600	0.2914	277.5400	0.2775	(4.743)	0	0	0
2014/08/20	R204	05/02/2015	8.25	Put	Bond Future	297.2500	0.2973	283.2000	0.2832	(4.727)	0	0	0
2014/08/20	R204	05/02/2015	8.24	Put	Bond Future	303.2500	0.3032	288.9600	0.2890	(4.712)	0	0	0
2014/08/20	R204	07/05/2015	7.51	Put	Bond Future	1,394.1500	1.3941	1,353.6600	1.3537	(2.904)	0	0	0
2014/08/20	R204	07/05/2015			Bond Future	7.5321	104.5634	7.5055	104.6468	(0.352)	0.0000	0.0000	0
2014/08/20	R204	07/05/2015	7.50	Put	Bond Future	1,409.6700	1.4097	1,368.8700	1.3689	(2.894)	0	0	0
2014/08/20	R204	07/05/2015	7.49	Call	Bond Future	1,293.0800	1.2931	1,335.3400	1.3353	3.268	0	0	0
2014/08/20	R204	07/05/2015	7.50	Call	Bond Future	1,308.8700	1.3089	1,351.4300	1.3514	3.252	0	0	0
2014/08/20	R204	07/05/2015	7.51	Call	Bond Future	1,324.7700	1.3248	1,367.6400	1.3676	3.236	0	0	0
2014/08/20	R204	07/05/2015	7.49	Put	Bond Future	1,425.3200	1.4253	1,384.2200	1.3842	(2.884)	0	0	0
2014/08/20	R204	06/08/2015	7.74	Call	Bond Future	1,838.5700	1.8386	1,884.3500	1.8844	2.490	0	0	0
2014/08/20	R204	06/08/2015	7.75	Put	Bond Future	1,186.0300	1.1860	1,149.4300	1.1494	(3.086)	0	0	0
2014/08/20	R204	06/08/2015			Bond Future	7.5218	102.5178	7.4937	102.6005	(0.373)	0.0000	0.0000	0
2014/08/20	R204	06/08/2015	8.41	Call	Bond Future	3,158.2800	3.1583	3,219.1200	3.2191	1.926	0	0	0
2014/08/20	R204	06/08/2015	7.74	Put	Bond Future	1,198.0400	1.1980	1,161.1900	1.1612	(3.076)	0	0	0
2014/08/20	R204	06/08/2015	7.76	Put	Bond Future	1,174.1100	1.1741	1,137.7600	1.1378	(3.096)	0	0	0
2014/08/20	R204	06/08/2015	8.41	Put	Bond Future	582.2100	0.5822	560.4200	0.5604	(3.743)	0	0	699
2014/08/20	R204	06/08/2015	7.75	Call	Bond Future	1,855.7900	1.8558	1,901.8200	1.9018	2.480	0	0	0
2014/08/20	R204	06/08/2015	7.76	Call	Bond Future	1,873.0900	1.8731	1,919.3700	1.9194	2.471	0	0	0
2014/08/20	R207	06/11/2014	7.36	Put	Bond Future	1,745.5000	1.7455	1,680.9700	1.6810	(3.697)	0	0	0
2014/08/20	R207	06/11/2014			Bond Future	7.6836	100.5052	7.6652	100.5819	(0.240)	0.0000	0.0000	36,237
2014/08/20	R207	06/11/2014	7.35	Put	Bond Future	1,776.1200	1.7761	1,711.2200	1.7112	(3.654)	0	0	0
2014/08/20	R207	06/11/2014	7.36	Call	Bond Future	387.7700	0.3878	399.9600	0.4000	3.144	0	0	0
2014/08/20	R207	06/11/2014	7.34	Call	Bond Future	364.6300	0.3646	376.0700	0.3761	3.137	0	0	0
2014/08/20	R207	06/11/2014	7.35	Call	Bond Future	376.0700	0.3761	387.8900	0.3879	3.143	0	0	0
2014/08/20	R207	06/11/2014	7.34	Put	Bond Future	1,807.0200	1.8070	1,741.7400	1.7417	(3.613)	0	0	0
2014/08/20	R207	05/02/2015	8.49	Put	Bond Future	416.5000	0.4165	403.7100	0.4037	(3.071)	0	0	0
2014/08/20	R207	05/02/2015			Bond Future	7.7545	98.4780	7.7354	98.5542	(0.247)	0.0000	0.0000	0
2014/08/20	R207	05/02/2015	8.51	Put	Bond Future	401.2800	0.4013	389.0700	0.3891	(3.043)	0	0	0
2014/08/20	R207	05/02/2015	8.50	Call	Bond Future	3,323.9200	3.3239	3,387.7100	3.3877	1.919	0	0	0
2014/08/20	R207	05/02/2015	8.51	Call	Bond Future	3,354.8500	3.3549	3,418.8300	3.4188	1.907	0	0	0
2014/08/20	R207	05/02/2015	8.49	Call	Bond Future	3,293.2900	3.2933	3,356.6900	3.3567	1.925	0	0	0
2014/08/20	R207	05/02/2015	8.50	Put	Bond Future	408.7300	0.4087	396.3300	0.3963	(3.034)	0	0	0
2014/08/20	R207	07/05/2015			Bond Future	7.7960	100.2213	7.7763	100.2964	(0.253)	0.0000	0.0000	0
2014/08/20	R207	07/05/2015	8.25	Call	Bond Future	2,752.1400	2.7521	2,801.7800	2.8018	1.804	0	0	0
2014/08/20	R207	07/05/2015	7.73	Call	Bond Future	1,615.1400	1.6151	1,648.5300	1.6485	2.067	0	0	66
2014/08/20	R207	07/05/2015	8.24	Put	Bond Future	1,053.6300	1.0536	1,027.9700	1.0280	(2.435)	0	0	0
2014/08/20	R207	07/05/2015	8.26	Put	Bond Future	1,028.8100	1.0288	1,003.6000	1.0036	(2.450)	0	0	0
2014/08/20	R207	07/05/2015	7.73	Put	Bond Future	1,867.0300	1.8670	1,825.3400	1.8253	(2.233)	0	0	0
2014/08/20	R207	07/05/2015	8.25	Put	Bond Future	1,041.1600	1.0412	1,015.7200	1.0157	(2.443)	0	0	0
2014/08/20	R207	07/05/2015	8.26	Call	Bond Future	2,777.0700	2.7771	2,826.9400	2.8269	1.796	0	0	0

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2014/08/20	R207	07/05/2015	8.24	Call	Bond Future	2,727.3200	2.7273	2,776.7400	2.7767	1.812	0	0	0
2014/08/20	R208	06/11/2014	7.46	Call	Bond Future	354.7600	0.3548	360.2100	0.3602	1.536	0	0	0
2014/08/20	R208	06/11/2014			Bond Future	7.8728	95.2165	7.8597	95.2790	(0.166)	0.0000	0.0000	16,257
2014/08/20	R208	06/11/2014	7.44	Call	Bond Future	332.5300	0.3325	337.5400	0.3375	1.507	0	0	0
2014/08/20	R208	06/11/2014	7.45	Call	Bond Future	343.5100	0.3435	348.7400	0.3487	1.523	0	0	0
2014/08/20	R208	06/11/2014	7.44	Put	Bond Future	2,427.1600	2.4272	2,369.6300	2.3696	(2.370)	0	0	0
2014/08/20	R208	06/11/2014	8.50	Put	Bond Future	199.2600	0.1993	184.1000	0.1841	(7.608)	0	0	1,520
2014/08/20	R208	06/11/2014	7.46	Put	Bond Future	2,351.3500	2.3513	2,294.2600	2.2943	(2.428)	0	0	0
2014/08/20	R208	06/11/2014	7.45	Put	Bond Future	2,389.1100	2.3891	2,331.8000	2.3318	(2.399)	0	0	0
2014/08/20	R208	06/11/2014	8.50	Call	Bond Future	3,137.0700	3.1371	3,184.4500	3.1844	1.510	0	0	0
2014/08/20	R208	05/02/2015	8.51	Call	Bond Future	3,254.2300	3.2542	3,287.5700	3.2876	1.025	0	0	0
2014/08/20	R208	05/02/2015			Bond Future	7.9433	96.7462	7.9300	96.8080	(0.169)	0.0000	0.0000	0
2014/08/20	R208	05/02/2015	8.49	Call	Bond Future	3,188.5800	3.1886	3,221.3200	3.2213	1.027	0	0	0
2014/08/20	R208	05/02/2015	8.51	Put	Bond Future	682.5900	0.6826	654.1100	0.6541	(4.172)	0	0	0
2014/08/20	R208	05/02/2015	8.50	Put	Bond Future	694.3300	0.6943	665.5500	0.6656	(4.145)	0	0	0
2014/08/20	R208	05/02/2015	8.49	Put	Bond Future	706.2300	0.7062	677.1500	0.6772	(4.118)	0	0	0
2014/08/20	R208	05/02/2015	8.50	Call	Bond Future	3,221.3400	3.2213	3,254.3800	3.2544	1.026	0	0	0
2014/08/20	R208	07/05/2015	8.01	Call	Bond Future	2,115.9700	2.1160	2,124.7700	2.1248	0.416	0	0	0
2014/08/20	R208	07/05/2015			Bond Future	7.9843	95.0555	7.9708	95.1160	(0.170)	0.0000	0.0000	0
2014/08/20	R208	07/05/2015	7.99	Call	Bond Future	2,069.9500	2.0700	2,077.9900	2.0780	0.388	0	0	0
2014/08/20	R208	07/05/2015	8.00	Call	Bond Future	2,092.8900	2.0929	2,101.1500	2.1012	0.395	0	0	0
2014/08/20	R208	07/05/2015	7.99	Put	Bond Future	2,044.5700	2.0446	1,992.0700	1.9921	(2.568)	0	0	0
2014/08/20	R208	07/05/2015	8.01	Put	Bond Future	2,001.4200	2.0014	1,949.6800	1.9497	(2.585)	0	0	0
2014/08/20	R208	07/05/2015	8.00	Put	Bond Future	2,022.9100	2.0229	1,970.6300	1.9706	(2.584)	0	0	0
2014/08/20	R208	06/08/2015			Bond Future	8.0014	96.8708	7.9876	96.9303	(0.173)	0.0000	0.0000	0
2014/08/20	R208	06/08/2015	8.00	Call	Bond Future	2,315.4600	2.3155	2,320.0400	2.3200	0.198	0	0	0
2014/08/20	R208	06/08/2015	8.01	Call	Bond Future	2,337.6900	2.3377	2,342.4400	2.3424	0.203	0	0	0
2014/08/20	R208	06/08/2015	8.85	Call	Bond Future	4,579.6700	4.5797	4,601.1100	4.6011	0.468	0	0	0
2014/08/20	R208	06/08/2015	7.99	Call	Bond Future	2,293.3500	2.2934	2,297.7400	2.2977	0.191	0	0	0
2014/08/20	R208	06/08/2015	8.01	Put	Bond Future	2,300.7900	2.3008	2,245.9500	2.2459	(2.384)	0	0	0
2014/08/20	R208	06/08/2015	8.00	Put	Bond Future	2,321.6700	2.3217	2,266.6600	2.2667	(2.369)	0	0	0
2014/08/20	R208	06/08/2015	8.85	Put	Bond Future	1,004.7600	1.0048	966.6100	0.9666	(3.797)	0	0	198
2014/08/20	R208	06/08/2015	7.99	Put	Bond Future	2,342.7100	2.3427	2,287.5100	2.2875	(2.356)	0	0	0
2014/08/20	R209	06/11/2014	8.95	Call	Bond Future	2,083.7700	2.0838	2,121.5400	2.1215	1.813	0	0	2,050
2014/08/20	R209	06/11/2014	9.50	Call	Bond Future	4,783.0000	4.7830	4,852.1600	4.8522	1.446	0	0	0
2014/08/20	R209	06/11/2014			Bond Future	8.9089	75.4913	8.8965	75.5860	(0.140)	0.0000	0.0000	25,626
2014/08/20	R209	06/11/2014	8.99	Put	Bond Future	1,632.5800	1.6326	1,578.1400	1.5781	(3.335)	0	0	0
2014/08/20	R209	06/11/2014	10.00	Call	Bond Future	7,745.1500	7.7451	7,831.2500	7.8313	1.112	0	0	0
2014/08/20	R209	06/11/2014	9.05	Put	Bond Future	1,438.7100	1.4387	1,387.9500	1.3879	(3.528)	0	0	0
2014/08/20	R209	06/11/2014	9.58	Put	Bond Future	395.7000	0.3957	373.8100	0.3738	(5.532)	0	0	907
2014/08/20	R209	06/11/2014	8.95	Put	Bond Future	1,772.6200	1.7726	1,715.7300	1.7157	(3.209)	0	0	0
2014/08/20	R209	06/11/2014	9.01	Put	Bond Future	1,565.7500	1.5657	1,512.5300	1.5125	(3.399)	0	0	0
2014/08/20	R209	06/11/2014	9.50	Put	Bond Future	490.4700	0.4905	464.9700	0.4650	(5.199)	0	0	5,500
2014/08/20	R209	06/11/2014	10.05	Call	Bond Future	8,047.1700	8.0472	8,134.3400	8.1343	1.083	0	0	0
2014/08/20	R209	06/11/2014	8.50	Call	Bond Future	739.0000	0.7390	753.1800	0.7532	1.919	0	0	5,500
2014/08/20	R209	06/11/2014	8.75	Put	Bond Future	2,602.2500	2.6023	2,533.7100	2.5337	(2.634)	0	0	0

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2014/08/20	R209	06/11/2014	9.00	Put	Bond Future	1,598.8400	1.5988	1,545.0100	1.5450	(3.367)	0	0	0
2014/08/20	R209	06/11/2014	9.95	Call	Bond Future	7,442.2100	7.4422	7,527.1800	7.5272	1.142	0	0	0
2014/08/20	R209	06/11/2014	8.99	Call	Bond Future	2,244.9300	2.2449	2,285.1500	2.2851	1.792	0	0	0
2014/08/20	R209	06/11/2014	9.25	Call	Bond Future	3,441.9800	3.4420	3,497.9100	3.4979	1.625	0	0	0
2014/08/20	R209	06/11/2014	10.05	Put	Bond Future	97.1000	0.0971	89.6100	0.0896	(7.714)	0	0	2,050
2014/08/20	R209	06/11/2014	10.00	Put	Bond Future	115.0400	0.1150	106.4800	0.1065	(7.441)	0	0	1,640
2014/08/20	R209	06/11/2014	9.05	Call	Bond Future	2,499.3400	2.4993	2,543.2400	2.5432	1.756	0	0	2,050
2014/08/20	R209	06/11/2014	9.58	Call	Bond Future	5,239.5900	5.2396	5,312.3600	5.3124	1.389	0	0	0
2014/08/20	R209	06/11/2014	8.75	Call	Bond Future	1,378.7300	1.3787	1,404.8500	1.4049	1.894	0	0	2,200
2014/08/20	R209	06/11/2014	9.00	Call	Bond Future	2,286.1900	2.2862	2,327.0200	2.3270	1.786	0	0	1,640
2014/08/20	R209	06/11/2014	9.25	Put	Bond Future	917.0400	0.9170	878.3100	0.8783	(4.223)	0	0	2,200
2014/08/20	R209	06/11/2014	8.50	Put	Bond Future	3,950.1400	3.9501	3,869.6600	3.8697	(2.037)	0	0	0
2014/08/20	R209	06/11/2014	9.01	Call	Bond Future	2,327.9900	2.3280	2,369.4300	2.3694	1.780	0	0	0
2014/08/20	R209	06/11/2014	9.95	Put	Bond Future	134.5000	0.1345	124.8100	0.1248	(7.204)	0	0	2,050
2014/08/20	R209	05/02/2015	9.00	Put	Bond Future	2,864.2400	2.8642	2,807.2000	2.8072	(1.991)	0	0	0
2014/08/20	R209	05/02/2015			Bond Future	8.9686	76.7042	8.9560	76.7990	(0.140)	0.0000	0.0000	0
2014/08/20	R209	05/02/2015	9.25	Call	Bond Future	4,126.1700	4.1262	4,173.5800	4.1736	1.149	0	0	0
2014/08/20	R209	05/02/2015	9.26	Call	Bond Future	4,169.9100	4.1699	4,217.7100	4.2177	1.146	0	0	0
2014/08/20	R209	05/02/2015	9.25	Put	Bond Future	2,056.6000	2.0566	2,009.2200	2.0092	(2.304)	0	0	0
2014/08/20	R209	05/02/2015	9.24	Call	Bond Future	4,082.4300	4.0824	4,129.4600	4.1295	1.152	0	0	0
2014/08/20	R209	05/02/2015	9.00	Call	Bond Future	3,099.9300	3.0999	3,137.6800	3.1377	1.218	0	0	0
2014/08/20	R209	05/02/2015	9.24	Put	Bond Future	2,084.8600	2.0849	2,037.1000	2.0371	(2.291)	0	0	0
2014/08/20	R209	05/02/2015	9.26	Put	Bond Future	2,028.4500	2.0284	1,981.4600	1.9815	(2.317)	0	0	0
2014/08/20	R209	07/05/2015			Bond Future	9.0131	74.9113	9.0004	75.0059	(0.141)	0.0000	0.0000	0
2014/08/20	R209	07/05/2015	8.99	Put	Bond Future	3,882.9500	3.8830	3,825.2400	3.8252	(1.486)	0	0	0
2014/08/20	R209	07/05/2015	9.01	Put	Bond Future	3,807.2300	3.8072	3,750.1100	3.7501	(1.500)	0	0	0
2014/08/20	R209	07/05/2015	9.00	Put	Bond Future	3,844.8200	3.8448	3,787.4000	3.7874	(1.493)	0	0	0
2014/08/20	R209	07/05/2015	8.99	Call	Bond Future	3,710.4800	3.7105	3,747.3600	3.7474	0.994	0	0	0
2014/08/20	R209	07/05/2015	9.00	Call	Bond Future	3,747.0200	3.7470	3,784.1900	3.7842	0.992	0	0	0
2014/08/20	R209	07/05/2015	9.01	Call	Bond Future	3,783.9900	3.7840	3,821.4600	3.8215	0.990	0	0	0
2014/08/20	R209	06/08/2015	8.99	Put	Bond Future	4,615.9600	4.6160	4,554.8500	4.5549	(1.324)	0	0	0
2014/08/20	R209	06/08/2015			Bond Future	9.0465	76.3425	9.0337	76.4372	(0.141)	0.0000	0.0000	0
2014/08/20	R209	06/08/2015	9.01	Put	Bond Future	4,539.2800	4.5393	4,478.6800	4.4787	(1.335)	0	0	0
2014/08/20	R209	06/08/2015	9.90	Call	Bond Future	7,973.2900	7.9733	8,029.7400	8.0297	0.708	0	0	0
2014/08/20	R209	06/08/2015	9.00	Call	Bond Future	4,232.4200	4.2324	4,266.2700	4.2663	0.800	0	0	0
2014/08/20	R209	06/08/2015	9.01	Call	Bond Future	4,268.7400	4.2687	4,302.8400	4.3028	0.799	0	0	0
2014/08/20	R209	06/08/2015	8.99	Call	Bond Future	4,196.5500	4.1965	4,230.1400	4.2301	0.800	0	0	0
2014/08/20	R209	06/08/2015	9.00	Put	Bond Future	4,577.3400	4.5773	4,516.4900	4.5165	(1.329)	0	0	0
2014/08/20	R209	06/08/2015	9.90	Put	Bond Future	2,056.1400	2.0561	2,017.8900	2.0179	(1.860)	0	0	2,914
2014/08/20	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R210	06/11/2014			Bond Future	172.4724	172.4724	172.4408	172.4408	(0.018)	0.0000	0.0000	602
2014/08/20	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R210	06/11/2014	169.00	Call	Bond Future	3,472.3600	3.4724	3,440.8000	3.4408	(0.909)	0	0	0
2014/08/20	R210	06/11/2014	169.01	Call	Bond Future	3,462.3600	3.4624	3,430.8000	3.4308	(0.912)	0	0	0
2014/08/20	R210	06/11/2014	168.99	Call	Bond Future	3,482.3600	3.4824	3,450.8000	3.4508	(0.906)	0	0	0
2014/08/20	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/20	R210	05/02/2015			Bond Future	175.2636	175.2636	175.2285	175.2285	(0.020)	0.0000	0.0000	0
2014/08/20	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R210	05/02/2015	175.01	Call	Bond Future	253.5900	0.2536	218.5100	0.2185	(13.833)	0	0	0
2014/08/20	R210	05/02/2015	174.99	Call	Bond Future	273.5900	0.2736	238.5100	0.2385	(12.822)	0	0	0
2014/08/20	R210	05/02/2015	175.00	Call	Bond Future	263.5900	0.2636	228.5100	0.2285	(13.309)	0	0	0
2014/08/20	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R211	06/11/2014	130.00	Call	Bond Future	2,226.3600	2.2264	2,193.0500	2.1931	(1.496)	0	0	0
2014/08/20	R211	06/11/2014	130.01	Call	Bond Future	2,216.3600	2.2164	2,183.0500	2.1831	(1.503)	0	0	0
2014/08/20	R211	06/11/2014			Bond Future	132.2264	132.2264	132.1931	132.1931	(0.025)	0.0000	0.0000	1,070
2014/08/20	R211	06/11/2014	129.99	Call	Bond Future	2,236.3600	2.2364	2,203.0500	2.2031	(1.489)	0	0	0
2014/08/20	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R211	05/02/2015			Bond Future	132.7642	132.7642	132.7281	132.7281	(0.027)	0.0000	0.0000	0
2014/08/20	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R211	05/02/2015	132.99	Put	Bond Future	225.8100	0.2258	261.9400	0.2619	16.000	0	0	0
2014/08/20	R211	05/02/2015	133.01	Put	Bond Future	245.8100	0.2458	281.9400	0.2819	14.698	0	0	0
2014/08/20	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R211	05/02/2015	133.00	Put	Bond Future	235.8100	0.2358	271.9400	0.2719	15.322	0	0	0
2014/08/20	R212	06/11/2014			Bond Future	136.8029	136.8029	137.1459	137.1459	0.251	0.0000	0.0000	18,159
2014/08/20	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R212	06/11/2014	135.00	Call	Bond Future	1,802.9100	1.8029	2,145.8700	2.1459	19.023	0	0	0
2014/08/20	R212	06/11/2014	135.01	Call	Bond Future	1,792.9100	1.7929	2,135.8700	2.1359	19.129	0	0	0
2014/08/20	R212	06/11/2014	134.99	Call	Bond Future	1,812.9100	1.8129	2,155.8700	2.1559	18.918	0	0	0
2014/08/20	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R212	05/02/2015			Bond Future	137.2585	137.2585	137.6045	137.6045	0.252	0.0000	0.0000	0
2014/08/20	R212	05/02/2015	137.99	Put	Bond Future	731.5000	0.7315	385.5000	0.3855	(47.300)	0	0	0
2014/08/20	R212	05/02/2015	138.01	Put	Bond Future	751.5000	0.7515	405.5000	0.4055	(46.041)	0	0	0
2014/08/20	R212	05/02/2015	138.00	Put	Bond Future	741.5000	0.7415	395.5000	0.3955	(46.662)	0	0	0
2014/08/20	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R213	06/11/2014	8.84	Call	Bond Future	2,140.7100	2.1407	2,179.4200	2.1794	1.808	0	0	0
2014/08/20	R213	06/11/2014	8.85	Put	Bond Future	1,680.4400	1.6804	1,624.5100	1.6245	(3.328)	0	0	0
2014/08/20	R213	06/11/2014			Bond Future	8.7840	86.0665	8.7715	86.1617	(0.142)	0.0000	0.0000	29,313
2014/08/20	R213	06/11/2014	8.85	Call	Bond Future	2,181.5200	2.1815	2,220.8500	2.2209	1.803	0	0	0
2014/08/20	R213	06/11/2014	8.86	Call	Bond Future	2,222.7500	2.2228	2,262.7000	2.2627	1.797	0	0	0
2014/08/20	R213	06/11/2014	8.84	Put	Bond Future	1,715.2400	1.7152	1,658.6900	1.6587	(3.297)	0	0	0
2014/08/20	R213	06/11/2014	8.86	Put	Bond Future	1,646.1500	1.6462	1,590.8400	1.5908	(3.360)	0	0	0
2014/08/20	R213	05/02/2015	9.26	Put	Bond Future	1,704.8800	1.7049	1,693.9000	1.6939	(0.644)	0	0	0
2014/08/20	R213	05/02/2015			Bond Future	8.8500	87.4487	8.8373	87.5440	(0.143)	0.0000	0.0000	0
2014/08/20	R213	05/02/2015	9.25	Put	Bond Future	1,729.5700	1.7296	1,718.1400	1.7181	(0.661)	0	0	0
2014/08/20	R213	05/02/2015	9.24	Put	Bond Future	1,754.3200	1.7543	1,742.8700	1.7429	(0.653)	0	0	0

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2014/08/20	R213	05/02/2015	9.25	Call	Bond Future	4,659.4000	4.6594	4,743.2300	4.7432	1.799	0	0	0
2014/08/20	R213	05/02/2015	9.26	Call	Bond Future	4,706.0600	4.7061	4,790.3400	4.7903	1.791	0	0	0
2014/08/20	R213	05/02/2015	9.24	Call	Bond Future	4,612.7100	4.6127	4,696.5200	4.6965	1.817	0	0	0
2014/08/20	R213	07/05/2015	8.74	Call	Bond Future	3,237.6700	3.2377	3,266.9100	3.2669	0.903	0	0	0
2014/08/20	R213	07/05/2015	8.75	Put	Bond Future	4,363.2300	4.3632	4,297.8500	4.2979	(1.498)	0	0	0
2014/08/20	R213	07/05/2015			Bond Future	8.8956	85.4472	8.8828	85.5421	(0.144)	0.0000	0.0000	0
2014/08/20	R213	07/05/2015	8.75	Call	Bond Future	3,271.7300	3.2717	3,301.2600	3.3013	0.903	0	0	0
2014/08/20	R213	07/05/2015	8.76	Call	Bond Future	3,305.9800	3.3060	3,335.8100	3.3358	0.902	0	0	0
2014/08/20	R213	07/05/2015	8.74	Put	Bond Future	4,404.8700	4.4049	4,339.2000	4.3392	(1.491)	0	0	0
2014/08/20	R213	07/05/2015	8.76	Put	Bond Future	4,321.8800	4.3219	4,256.8000	4.2568	(1.506)	0	0	0
2014/08/20	R214	06/11/2014	9.20	Call	Bond Future	2,992.6100	2.9926	3,067.5200	3.0675	2.503	0	0	2,500
2014/08/20	R214	06/11/2014	9.64	Call	Bond Future	5,384.2000	5.3842	5,491.3600	5.4914	1.990	0	0	0
2014/08/20	R214	06/11/2014			Bond Future	8.9836	76.3705	8.9662	76.5091	(0.194)	0.0000	0.0000	6,057
2014/08/20	R214	06/11/2014	9.20	Put	Bond Future	1,304.8700	1.3049	1,241.2100	1.2412	(4.879)	0	0	0
2014/08/20	R214	06/11/2014	9.65	Call	Bond Future	5,443.3400	5.4433	5,551.1000	5.5511	1.980	0	0	0
2014/08/20	R214	06/11/2014	9.66	Call	Bond Future	5,502.6400	5.5026	5,610.9800	5.6110	1.969	0	0	0
2014/08/20	R214	06/11/2014	9.80	Call	Bond Future	6,345.1400	6.3451	6,461.1900	6.4612	1.829	0	0	0
2014/08/20	R214	06/11/2014	9.64	Put	Bond Future	453.6500	0.4537	422.2400	0.4222	(6.924)	0	0	0
2014/08/20	R214	06/11/2014	9.66	Put	Bond Future	430.4200	0.4304	400.1900	0.4002	(7.023)	0	0	0
2014/08/20	R214	06/11/2014	9.65	Put	Bond Future	441.9000	0.4419	411.0900	0.4111	(6.972)	0	0	0
2014/08/20	R214	06/11/2014	9.80	Put	Bond Future	294.6300	0.2946	272.1100	0.2721	(7.643)	0	0	2,500
2014/08/20	R214	05/02/2015	9.50	Call	Bond Future	5,163.9600	5.1640	5,279.7300	5.2797	2.242	0	0	0
2014/08/20	R214	05/02/2015			Bond Future	9.0443	77.5970	9.0266	77.7365	(0.196)	0.0000	0.0000	0
2014/08/20	R214	05/02/2015	9.51	Call	Bond Future	5,212.5100	5.2125	5,328.6300	5.3286	2.228	0	0	0
2014/08/20	R214	05/02/2015	9.50	Put	Bond Future	1,722.3500	1.7224	1,698.6600	1.6987	(1.375)	0	0	0
2014/08/20	R214	05/02/2015	9.49	Call	Bond Future	5,115.5700	5.1156	5,230.9800	5.2310	2.256	0	0	0
2014/08/20	R214	05/02/2015	9.49	Put	Bond Future	1,746.6300	1.7466	1,722.5800	1.7226	(1.377)	0	0	0
2014/08/20	R214	05/02/2015	9.51	Put	Bond Future	1,698.3500	1.6984	1,675.0100	1.6750	(1.374)	0	0	0
2014/08/20	R214	07/05/2015			Bond Future	9.0874	75.6748	9.0694	75.8148	(0.198)	0.0000	0.0000	0
2014/08/20	R214	07/05/2015	9.15	Call	Bond Future	4,286.2700	4.2863	4,389.2600	4.3893	2.403	0	0	0
2014/08/20	R214	07/05/2015	9.16	Call	Bond Future	4,325.8100	4.3258	4,429.4400	4.4294	2.396	0	0	0
2014/08/20	R214	07/05/2015	9.14	Put	Bond Future	3,838.7400	3.8387	3,801.0800	3.8011	(0.981)	0	0	0
2014/08/20	R214	07/05/2015	9.16	Put	Bond Future	3,763.5500	3.7636	3,727.1800	3.7272	(0.966)	0	0	0
2014/08/20	R214	07/05/2015	9.15	Put	Bond Future	3,800.9900	3.8010	3,763.9800	3.7640	(0.974)	0	0	0
2014/08/20	R214	07/05/2015	9.14	Call	Bond Future	4,246.9100	4.2469	4,349.2500	4.3493	2.410	0	0	0
2014/08/20	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R248	06/11/2014			Bond Future	9.0452	98.6248	9.0329	98.7509	(0.137)	0.0000	0.0000	22,699
2014/08/20	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R248	06/11/2014	9.72	Call	Bond Future	6,465.5900	6.4656	6,591.6800	6.5917	1.950	0	0	0
2014/08/20	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R248	06/11/2014	9.73	Call	Bond Future	6,555.5600	6.5556	6,681.6500	6.6816	1.923	0	0	0
2014/08/20	R248	06/11/2014	9.74	Call	Bond Future	6,645.3700	6.6454	6,771.4600	6.7715	1.897	0	0	0
2014/08/20	R248	05/02/2015			Bond Future	9.1079	100.2087	9.0953	100.3351	(0.138)	0.0000	0.0000	1,277
2014/08/20	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R248	05/02/2015	9.50	Call	Bond Future	3,805.2200	3.8052	3,931.6100	3.9316	3.321	0	0	0
2014/08/20	R248	05/02/2015	9.51	Call	Bond Future	3,898.7400	3.8987	4,025.1300	4.0251	3.242	0	0	0



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2014/08/20	R248	05/02/2015	9.49	Call	Bond Future	3,711.5200	3.7115	3,837.9100	3.8379	3.405	0	0	0
2014/08/20	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R248	07/05/2015			Bond Future	9.1527	97.5460	9.1401	97.6722	(0.138)	0.0000	0.0000	0
2014/08/20	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/20	R248	07/05/2015	9.26	Call	Bond Future	1,058.6900	1.0587	1,184.9100	1.1849	11.922	0	0	0
2014/08/20	R248	07/05/2015	9.24	Call	Bond Future	862.8900	0.8629	989.1100	0.9891	14.628	0	0	0
2014/08/20	R248	07/05/2015	9.25	Call	Bond Future	960.8800	0.9609	1,087.1000	1.0871	13.136	0	0	0

**Total**

**435938**