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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/08/2014 TO 27/08/2014

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
2014/08/27	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	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
2014/08/27	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	2025	06/11/2014	117.01	Call	Bond Future	939.3600	0.9394	917.8100	0.9178	(2.294)	0	0	0
2014/08/27	2025	06/11/2014			Bond Future	117.9494	117.9494	117.9278	117.9278	(0.018)	0.0000	0.0000	16
2014/08/27	2025	06/11/2014	116.99	Call	Bond Future	959.3600	0.9594	937.8100	0.9378	(2.246)	0	0	0
2014/08/27	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2025	06/11/2014	117.00	Call	Bond Future	949.3600	0.9494	927.8100	0.9278	(2.270)	0	0	0
2014/08/27	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2025	05/02/2015			Bond Future	118.6960	118.6960	118.6715	118.6715	(0.021)	0.0000	0.0000	0
2014/08/27	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2025	05/02/2015	118.99	Put	Bond Future	293.9700	0.2940	318.5000	0.3185	8.344	0	0	0
2014/08/27	2025	05/02/2015	119.01	Put	Bond Future	313.9700	0.3140	338.5000	0.3385	7.813	0	0	0
2014/08/27	2025	05/02/2015	119.00	Put	Bond Future	303.9700	0.3040	328.5000	0.3285	8.070	0	0	0
2014/08/27	2030	06/11/2014	9.01	Call	Bond Future	2,823.5000	2.8235	3,922.8300	3.9228	38.935	0	0	0
2014/08/27	2030	06/11/2014			Bond Future	8.6515	96.7624	8.5161	97.8617	(1.566)	0.0000	0.0000	4,185
2014/08/27	2030	06/11/2014	8.99	Call	Bond Future	2,669.1700	2.6692	3,768.5000	3.7685	41.186	0	0	0
2014/08/27	2030	06/11/2014	9.00	Call	Bond Future	2,746.3800	2.7464	3,845.7100	3.8457	40.028	0	0	0
2014/08/27	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2030	05/02/2015			Bond Future	8.7146	94.3030	8.5751	95.4177	(1.601)	0.0000	0.0000	0
2014/08/27	2030	05/02/2015	9.25	Call	Bond Future	4,110.4500	4.1105	5,225.1700	5.2252	27.119	0	0	0
2014/08/27	2030	05/02/2015	9.24	Call	Bond Future	4,036.0500	4.0361	5,150.7700	5.1508	27.619	0	0	0
2014/08/27	2030	05/02/2015	9.26	Call	Bond Future	4,184.7600	4.1848	5,299.4800	5.2995	26.638	0	0	0
2014/08/27	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2030	07/05/2015			Bond Future	8.7645	95.9558	8.6211	97.0861	(1.636)	0.0000	0.0000	0
2014/08/27	2030	07/05/2015	8.74	Put	Bond Future	191.6800	0.1917	0.0000	0.0000	(100.000)	0	0	0
2014/08/27	2030	07/05/2015	8.76	Put	Bond Future	35.0400	0.0350	0.0000	0.0000	(100.000)	0	0	0
2014/08/27	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	938.7000	0.9387	100.000	0	0	0
2014/08/27	2030	07/05/2015	8.75	Put	Bond Future	113.3100	0.1133	0.0000	0.0000	(100.000)	0	0	0
2014/08/27	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	1,017.0700	1.0171	100.000	0	0	0
2014/08/27	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	1,095.3400	1.0953	100.000	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
2014/08/27	2037	06/11/2014	9.69	Call	Bond Future	7,467.0700	7.4671	8,652.7100	8.6527	15.878	0	0	0
2014/08/27	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2037	06/11/2014			Bond Future	8.8434	99.0406	8.7186	100.2262	(1.412)	0.0000	0.0000	6,708
2014/08/27	2037	06/11/2014	9.70	Call	Bond Future	7,549.6800	7.5497	8,735.3200	8.7353	15.705	0	0	0
2014/08/27	2037	06/11/2014	9.71	Call	Bond Future	7,632.1700	7.6322	8,817.8100	8.8178	15.535	0	0	0
2014/08/27	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2037	05/02/2015			Bond Future	8.9034	96.3670	8.7752	97.5694	(1.441)	0.0000	0.0000	3,280
2014/08/27	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2037	05/02/2015	9.50	Call	Bond Future	5,294.0000	5.2940	6,496.4000	6.4964	22.713	0	0	0
2014/08/27	2037	05/02/2015	9.51	Call	Bond Future	5,378.7400	5.3787	6,581.1400	6.5811	22.355	0	0	0
2014/08/27	2037	05/02/2015	9.49	Call	Bond Future	5,209.1300	5.2091	6,411.5300	6.4115	23.083	0	0	0
2014/08/27	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2037	07/05/2015			Bond Future	8.9516	98.0563	8.8202	99.2756	(1.469)	0.0000	0.0000	0
2014/08/27	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2037	07/05/2015	9.01	Call	Bond Future	533.5800	0.5336	1,752.9500	1.7529	228.526	0	0	0
2014/08/27	2037	07/05/2015	8.99	Call	Bond Future	351.2500	0.3513	1,570.6200	1.5706	347.152	0	0	0
2014/08/27	2037	07/05/2015	9.00	Call	Bond Future	442.4800	0.4425	1,661.8500	1.6619	275.576	0	0	0
2014/08/27	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2038	06/11/2014	120.01	Call	Bond Future	2,575.1500	2.5751	2,666.9600	2.6670	3.565	0	0	0
2014/08/27	2038	06/11/2014			Bond Future	122.5851	122.5851	122.6770	122.6770	0.075	0.0000	0.0000	1,804
2014/08/27	2038	06/11/2014	119.99	Call	Bond Future	2,595.1500	2.5951	2,686.9600	2.6870	3.538	0	0	0
2014/08/27	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2038	06/11/2014	120.00	Call	Bond Future	2,585.1500	2.5851	2,676.9600	2.6770	3.551	0	0	0
2014/08/27	2038	05/02/2015	123.00	Call	Bond Future	262.3900	0.2624	352.8800	0.3529	34.487	0	0	0
2014/08/27	2038	05/02/2015			Bond Future	123.2624	123.2624	123.3529	123.3529	0.073	0.0000	0.0000	0
2014/08/27	2038	05/02/2015	123.01	Call	Bond Future	252.3900	0.2524	342.8800	0.3429	35.853	0	0	0
2014/08/27	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2038	05/02/2015	122.99	Call	Bond Future	272.3900	0.2724	362.8800	0.3629	33.221	0	0	0
2014/08/27	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2044	06/11/2014			Bond Future	8.9012	100.8601	8.7816	102.0953	(1.344)	0.0000	0.0000	1,773
2014/08/27	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2044	06/11/2014	8.99	Call	Bond Future	900.0300	0.9000	2,135.2300	2.1352	137.240	0	0	0
2014/08/27	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2044	06/11/2014	9.00	Call	Bond Future	1,000.5200	1.0005	2,235.7200	2.2357	123.456	0	0	0
2014/08/27	2044	06/11/2014	9.01	Call	Bond Future	1,100.8200	1.1008	2,336.0200	2.3360	112.207	0	0	0
2014/08/27	2044	05/02/2015	9.00	Call	Bond Future	414.8300	0.4148	1,667.3900	1.6674	301.945	0	0	0
2014/08/27	2044	05/02/2015			Bond Future	8.9588	98.0906	8.8360	99.3431	(1.370)	0.0000	0.0000	0
2014/08/27	2044	05/02/2015	9.01	Call	Bond Future	514.9400	0.5149	1,767.5000	1.7675	243.244	0	0	0
2014/08/27	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/08/27	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2044	05/02/2015	8.99	Call	Bond Future	314.5400	0.3145	1,567.1000	1.5671	398.220	0	0	0
2014/08/27	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2044	07/05/2015			Bond Future	9.0051	99.8100	8.8794	101.0804	(1.396)	0.0000	0.0000	0
2014/08/27	2044	07/05/2015	8.99	Put	Bond Future	151.5200	0.1515	0.0000	0.0000	(100.000)	0	0	0
2014/08/27	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2044	07/05/2015	9.00	Put	Bond Future	51.4000	0.0514	0.0000	0.0000	(100.000)	0	0	0
2014/08/27	2044	07/05/2015	9.01	Call	Bond Future	48.5600	0.0486	1,319.0000	1.3190	2616.227	0	0	0
2014/08/27	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	1,118.9200	1.1189	100.000	0	0	0
2014/08/27	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	1,219.0400	1.2190	100.000	0	0	0
2014/08/27	2046	06/11/2014	104.45	Call	Bond Future	18,169.9700	18.1700	18,149.7100	18.1497	(0.112)	0	0	0
2014/08/27	2046	06/11/2014			Bond Future	122.6200	122.6200	122.5997	122.5997	(0.017)	0.0000	0.0000	5,389
2014/08/27	2046	06/11/2014	104.43	Call	Bond Future	18,189.9700	18.1900	18,169.7100	18.1697	(0.111)	0	0	0
2014/08/27	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2046	06/11/2014	104.44	Call	Bond Future	18,179.9700	18.1800	18,159.7100	18.1597	(0.111)	0	0	0
2014/08/27	2046	05/02/2015			Bond Future	124.5961	124.5961	124.5727	124.5727	(0.019)	0.0000	0.0000	0
2014/08/27	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2046	05/02/2015	123.99	Call	Bond Future	606.0700	0.6061	582.6800	0.5827	(3.859)	0	0	0
2014/08/27	2046	05/02/2015	124.01	Call	Bond Future	586.0700	0.5861	562.6800	0.5627	(3.991)	0	0	0
2014/08/27	2046	05/02/2015	124.00	Call	Bond Future	596.0700	0.5961	572.6800	0.5727	(3.924)	0	0	0
2014/08/27	2050	06/11/2014			Bond Future	131.0632	131.0632	131.0420	131.0420	(0.016)	0.0000	0.0000	2,490
2014/08/27	2050	06/11/2014	126.00	Call	Bond Future	5,063.1600	5.0632	5,042.0300	5.0420	(0.417)	0	0	0
2014/08/27	2050	06/11/2014	126.01	Call	Bond Future	5,053.1600	5.0532	5,032.0300	5.0320	(0.418)	0	0	0
2014/08/27	2050	06/11/2014	125.99	Call	Bond Future	5,073.1600	5.0732	5,052.0300	5.0520	(0.417)	0	0	0
2014/08/27	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2050	05/02/2015			Bond Future	131.7304	131.7304	131.7063	131.7063	(0.018)	0.0000	0.0000	0
2014/08/27	2050	05/02/2015	130.01	Call	Bond Future	1,720.4300	1.7204	1,696.2700	1.6963	(1.404)	0	0	0
2014/08/27	2050	05/02/2015	129.99	Call	Bond Future	1,740.4300	1.7404	1,716.2700	1.7163	(1.388)	0	0	0
2014/08/27	2050	05/02/2015	130.00	Call	Bond Future	1,730.4300	1.7304	1,706.2700	1.7063	(1.396)	0	0	0
2014/08/27	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	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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2014/08/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	AL12	06/11/2014			Index Future	515.8660	515.8660	521.8620	521.8620	1.162	0.0000	0.0000	0
2014/08/27	AL12	05/02/2015			Index Future	524.1120	524.1120	530.1960	530.1960	1.161	0.0000	0.0000	0
2014/08/27	AL12	07/05/2015			Index Future	533.2720	533.2720	539.4470	539.4470	1.158	0.0000	0.0000	0
2014/08/27	AL37	06/11/2014			Index Future	437.2110	437.2110	440.0160	440.0160	0.642	0.0000	0.0000	0
2014/08/27	AL37	05/02/2015			Index Future	444.1990	444.1990	447.0420	447.0420	0.640	0.0000	0.0000	0
2014/08/27	AL7T	06/11/2014			Index Future	515.6630	515.6630	520.5420	520.5420	0.946	0.0000	0.0000	1
2014/08/27	AL7T	05/02/2015			Index Future	523.9050	523.9050	528.8550	528.8550	0.945	0.0000	0.0000	0
2014/08/27	ALBI	06/11/2014			Index Future	469.2510	469.2510	473.5240	473.5240	0.911	0.0000	0.0000	586
2014/08/27	ALBI	05/02/2015			Index Future	476.7520	476.7520	481.0860	481.0860	0.909	0.0000	0.0000	65
2014/08/27	ALBI	07/05/2015			Index Future	485.0840	485.0840	489.4800	489.4800	0.906	0.0000	0.0000	0
2014/08/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	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
2014/08/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/27	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	EL28	06/11/2014			Bond Future	124.1356	124.1356	124.1152	124.1152	(0.016)	0.0000	0.0000	0
2014/08/27	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	EL28	06/11/2014	122.00	Call	Bond Future	2,135.5700	2.1356	2,115.2500	2.1153	(0.952)	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
2014/08/27	EL28	06/11/2014	122.01	Call	Bond Future	2,125.5700	2.1256	2,105.2500	2.1053	(0.956)	0	0	0
2014/08/27	EL28	06/11/2014	121.99	Call	Bond Future	2,145.5700	2.1456	2,125.2500	2.1253	(0.947)	0	0	0
2014/08/27	EL28	05/02/2015	126.00	Call	Bond Future	136.2100	0.1362	112.7600	0.1128	(17.216)	0	0	0
2014/08/27	EL28	05/02/2015			Bond Future	126.1362	126.1362	126.1128	126.1128	(0.019)	0.0000	0.0000	0
2014/08/27	EL28	05/02/2015	126.01	Call	Bond Future	126.2100	0.1262	102.7600	0.1028	(18.580)	0	0	0
2014/08/27	EL28	05/02/2015	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	EL28	05/02/2015	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	EL28	05/02/2015	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	EL28	05/02/2015	125.99	Call	Bond Future	146.2100	0.1462	122.7600	0.1228	(16.039)	0	0	0
2014/08/27	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	ES33	06/11/2014			Bond Future	9.5394	83.4764	9.4083	84.4666	(1.374)	0.0000	0.0000	6,220
2014/08/27	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	ES33	06/11/2014	10.29	Call	Bond Future	5,336.0500	5.3361	6,326.2200	6.3262	18.556	0	0	0
2014/08/27	ES33	06/11/2014	10.30	Call	Bond Future	5,403.5000	5.4035	6,393.6700	6.3937	18.325	0	0	0
2014/08/27	ES33	06/11/2014	10.31	Call	Bond Future	5,470.8500	5.4709	6,461.0200	6.4610	18.099	0	0	0
2014/08/27	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	ES33	05/02/2015	10.00	Call	Bond Future	2,684.5300	2.6845	3,688.6400	3.6886	37.404	0	0	0
2014/08/27	ES33	05/02/2015			Bond Future	9.6262	84.8116	9.4912	85.8157	(1.403)	0.0000	0.0000	0
2014/08/27	ES33	05/02/2015	10.01	Call	Bond Future	2,754.4900	2.7545	3,758.6000	3.7586	36.454	0	0	0
2014/08/27	ES33	05/02/2015	9.99	Call	Bond Future	2,614.4800	2.6145	3,618.5900	3.6186	38.406	0	0	0
2014/08/27	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	ES33	07/05/2015			Bond Future	9.6956	82.5057	9.5569	83.5239	(1.430)	0.0000	0.0000	0
2014/08/27	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	ES33	07/05/2015	9.76	Call	Bond Future	466.3300	0.4663	1,484.5200	1.4845	218.341	0	0	0
2014/08/27	ES33	07/05/2015	9.74	Call	Bond Future	321.9400	0.3219	1,340.1300	1.3401	316.267	0	0	0
2014/08/27	ES33	07/05/2015	9.75	Call	Bond Future	394.1800	0.3942	1,412.3700	1.4124	258.306	0	0	0
2014/08/27	GOVI	06/11/2014	449.01	Call	GOVI	186,320.0000	18.6320	227,430.0000	22.7430	22.064	0	0	0
2014/08/27	GOVI	06/11/2014			GOVI	467.6420	467.6420	471.7530	471.7530	0.879	0.0000	0.0000	396
2014/08/27	GOVI	06/11/2014	448.99	Call	GOVI	186,520.0000	18.6520	227,630.0000	22.7630	22.041	0	0	0
2014/08/27	GOVI	06/11/2014	449.00	Call	GOVI	186,420.0000	18.6420	227,530.0000	22.7530	22.052	0	0	0
2014/08/27	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	GOVI	05/02/2015	459.99	Call	GOVI	151,270.0000	15.1270	192,970.0000	19.2970	27.567	0	0	0
2014/08/27	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	GOVI	05/02/2015			GOVI	475.1170	475.1170	479.2870	479.2870	0.878	0.0000	0.0000	45
2014/08/27	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	GOVI	05/02/2015	460.00	Call	GOVI	151,170.0000	15.1170	192,870.0000	19.2870	27.585	0	0	0
2014/08/27	GOVI	05/02/2015	460.01	Call	GOVI	151,070.0000	15.1070	192,770.0000	19.2770	27.603	0	0	0
2014/08/27	GOVI	07/05/2015	449.99	Call	GOVI	334,310.0000	33.4310	376,600.0000	37.6600	12.650	0	0	0
2014/08/27	GOVI	07/05/2015			GOVI	483.4210	483.4210	487.6500	487.6500	0.875	0.0000	0.0000	0

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2014/08/27	GOVI	07/05/2015	450.00	Call	GOVI	334,210.0000		33.4210	376,500.0000	37.6500	12.654	0	0	0
2014/08/27	GOVI	07/05/2015	450.01	Call	GOVI	334,110.0000		33.4110	376,400.0000	37.6400	12.658	0	0	0
2014/08/27	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/08/27	ICAA	06/11/2014			Can-Do Interest Rate	144.6304		144.6304	144.5963	144.5963	(0.024)	0.0000	0.0000	571
2014/08/27	IGOV	06/11/2014			Index Future	219.3060		219.3060	219.4520	219.4520	0.067	0.0000	0.0000	1,194
2014/08/27	IGOV	05/02/2015			Index Future	222.8390		222.8390	222.9830	222.9830	0.065	0.0000	0.0000	0
2014/08/27	IGOV	07/05/2015			Index Future	226.7590		226.7590	226.9000	226.9000	0.062	0.0000	0.0000	0
2014/08/27	ILBI	06/11/2014			Index Future	594.0440		594.0440	594.3660	594.3660	0.054	0.0000	0.0000	0
2014/08/27	ILBI	05/02/2015			Index Future	603.5030		603.5030	603.8290	603.8290	0.054	0.0000	0.0000	157
2014/08/27	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/27	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/08/27	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/27	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/27	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/27	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/27	JBAF	17/09/2014			Jibar Tradeable Future	6.1000		93.9000	6.1000	93.9000	0.000	0.0000	0.0000	33,000
2014/08/27	JBAF	15/10/2014			Jibar Tradeable Future	6.1800		93.8200	6.1700	93.8300	(0.162)	0.0000	0.0000	0
2014/08/27	JBAF	19/11/2014			Jibar Tradeable Future	6.2000		93.8000	6.2000	93.8000	0.000	0.0000	0.0000	0
2014/08/27	JBAF	17/12/2014			Jibar Tradeable Future	6.2600		93.7400	6.2400	93.7600	(0.319)	0.0000	0.0000	0
2014/08/27	JBAF	21/01/2015			Jibar Tradeable Future	6.3100		93.6900	6.2900	93.7100	(0.317)	0.0000	0.0000	0
2014/08/27	JBAF	18/02/2015			Jibar Tradeable Future	6.3600		93.6400	6.3400	93.6600	(0.314)	0.0000	0.0000	0
2014/08/27	JBAF	18/03/2015			Jibar Tradeable Future	6.4200		93.5800	6.3900	93.6100	(0.467)	0.0000	0.0000	2,850
2014/08/27	JBAF	17/06/2015			Jibar Tradeable Future	6.5600		93.4400	6.5200	93.4800	(0.610)	0.0000	0.0000	5,000
2014/08/27	JBAF	16/09/2015			Jibar Tradeable Future	6.7000		93.3000	6.6300	93.3700	(1.045)	0.0000	0.0000	0
2014/08/27	JBAF	15/12/2015			Jibar Tradeable Future	6.8700		93.1300	6.7900	93.2100	(1.164)	0.0000	0.0000	0
2014/08/27	JBAF	16/03/2016			Jibar Tradeable Future	7.0400		92.9600	6.9500	93.0500	(1.278)	0.0000	0.0000	0
2014/08/27	JBAF	15/06/2016			Jibar Tradeable Future	7.1700		92.8300	7.1000	92.9000	(0.976)	0.0000	0.0000	0
2014/08/27	R023	06/11/2014			Bond Future	7.9713		100.1982	7.7985	101.2316	(2.168)	0.0000	0.0000	10,582
2014/08/27	R023	06/11/2014	8.59	Put	Bond Future	243.9900		0.2440	128.0100	0.1280	(47.535)	0	0	0
2014/08/27	R023	06/11/2014	8.61	Put	Bond Future	228.6400		0.2286	119.0500	0.1190	(47.931)	0	0	0
2014/08/27	R023	06/11/2014	8.59	Call	Bond Future	3,834.1800		3.8342	4,751.5900	4.7516	23.927	0	0	0
2014/08/27	R023	06/11/2014	8.60	Put	Bond Future	236.2100		0.2362	123.4600	0.1235	(47.733)	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
2014/08/27	R023	06/11/2014	8.60	Call	Bond Future	3,883.0500	3.8831	4,803.6900	4.8037	23.709	0	0	0
2014/08/27	R023	06/11/2014	8.61	Call	Bond Future	3,932.0900	3.9321	4,855.8900	4.8559	23.494	0	0	0
2014/08/27	R023	05/02/2015			Bond Future	8.0379	101.8005	7.8579	102.8482	(2.239)	0.0000	0.0000	0
2014/08/27	R023	05/02/2015	8.74	Put	Bond Future	681.1700	0.6812	477.9200	0.4779	(29.838)	0	0	0
2014/08/27	R023	05/02/2015	8.75	Call	Bond Future	4,680.3500	4.6804	5,527.6900	5.5277	18.104	0	0	0
2014/08/27	R023	05/02/2015	8.76	Call	Bond Future	4,723.4500	4.7235	5,573.7000	5.5737	18.001	0	0	0
2014/08/27	R023	05/02/2015	8.74	Call	Bond Future	4,637.3800	4.6374	5,481.7900	5.4818	18.209	0	0	0
2014/08/27	R023	05/02/2015	8.76	Put	Bond Future	657.5400	0.6575	460.1300	0.4601	(30.023)	0	0	0
2014/08/27	R023	05/02/2015	8.75	Put	Bond Future	669.2700	0.6693	468.9500	0.4690	(29.931)	0	0	0
2014/08/27	R023	07/05/2015	8.14	Call	Bond Future	2,816.4400	2.8164	3,412.6400	3.4126	21.169	0	0	0
2014/08/27	R023	07/05/2015	8.15	Put	Bond Future	2,434.4700	2.4345	1,972.3000	1.9723	(18.984)	0	0	0
2014/08/27	R023	07/05/2015			Bond Future	8.0768	99.6545	7.8898	100.7165	(2.315)	0.0000	0.0000	0
2014/08/27	R023	07/05/2015	8.15	Call	Bond Future	2,846.3800	2.8464	3,446.1200	3.4461	21.070	0	0	0
2014/08/27	R023	07/05/2015	8.16	Call	Bond Future	2,876.4900	2.8765	3,479.7600	3.4798	20.972	0	0	0
2014/08/27	R023	07/05/2015	8.14	Put	Bond Future	2,460.6500	2.4606	1,994.9400	1.9949	(18.926)	0	0	0
2014/08/27	R023	07/05/2015	8.16	Put	Bond Future	2,408.4900	2.4085	1,949.8500	1.9499	(19.043)	0	0	0
2014/08/27	R023	06/08/2015	9.07	Put	Bond Future	1,145.0200	1.1450	906.6700	0.9067	(20.816)	0	0	911
2014/08/27	R023	06/08/2015	8.24	Call	Bond Future	3,439.4300	3.4394	4,069.8300	4.0698	18.329	0	0	0
2014/08/27	R023	06/08/2015			Bond Future	8.0913	101.5668	7.8957	102.6508	(2.417)	0.0000	0.0000	0
2014/08/27	R023	06/08/2015	9.07	Call	Bond Future	6,350.2600	6.3503	7,195.8500	7.1959	13.316	0	0	0
2014/08/27	R023	06/08/2015	8.26	Put	Bond Future	2,577.4400	2.5774	2,129.9500	2.1300	(17.362)	0	0	0
2014/08/27	R023	06/08/2015	8.25	Put	Bond Future	2,601.3200	2.6013	2,150.8200	2.1508	(17.318)	0	0	0
2014/08/27	R023	06/08/2015	8.24	Put	Bond Future	2,625.3900	2.6254	2,171.8500	2.1719	(17.275)	0	0	0
2014/08/27	R023	06/08/2015	8.25	Call	Bond Future	3,469.8100	3.4698	4,103.2500	4.1032	18.256	0	0	0
2014/08/27	R023	06/08/2015	8.26	Call	Bond Future	3,500.3300	3.5003	4,136.7800	4.1368	18.183	0	0	0
2014/08/27	R157	06/11/2014	6.19	Put	Bond Future	428.5000	0.4285	445.4800	0.4455	3.963	0	0	0
2014/08/27	R157	06/11/2014			Bond Future	6.6233	107.6484	6.6503	107.6256	0.408	0.0000	0.0000	0
2014/08/27	R157	06/11/2014	6.21	Put	Bond Future	415.3300	0.4153	432.0500	0.4320	4.026	0	0	0
2014/08/27	R157	06/11/2014	6.20	Put	Bond Future	421.8900	0.4219	438.7400	0.4387	3.994	0	0	0
2014/08/27	R157	06/11/2014	6.21	Call	Bond Future	64.7900	0.0648	58.6600	0.0587	(9.461)	0	0	0
2014/08/27	R157	06/11/2014	6.19	Call	Bond Future	60.9500	0.0609	55.0800	0.0551	(9.631)	0	0	0
2014/08/27	R157	06/11/2014	6.20	Call	Bond Future	62.8500	0.0629	56.8500	0.0568	(9.547)	0	0	0
2014/08/27	R157	05/02/2015	8.74	Call	Bond Future	1,206.6600	1.2067	1,182.2400	1.1822	(2.024)	0	0	0
2014/08/27	R157	05/02/2015	8.75	Put	Bond Future	19.3600	0.0194	20.6200	0.0206	6.508	0	0	0
2014/08/27	R157	05/02/2015			Bond Future	6.7174	109.3704	6.7608	109.3447	0.645	0.0000	0.0000	0
2014/08/27	R157	05/02/2015	8.74	Put	Bond Future	19.7000	0.0197	20.9900	0.0210	6.548	0	0	0
2014/08/27	R157	05/02/2015	8.76	Put	Bond Future	19.0100	0.0190	20.2600	0.0203	6.575	0	0	0
2014/08/27	R157	05/02/2015	8.75	Call	Bond Future	1,212.1300	1.2121	1,187.6800	1.1877	(2.017)	0	0	0
2014/08/27	R157	05/02/2015	8.76	Call	Bond Future	1,217.5800	1.2176	1,193.1200	1.1931	(2.009)	0	0	0
2014/08/27	R186	06/11/2014	8.14	Call	Bond Future	1,756.7400	1.7567	2,465.9200	2.4659	40.369	0	0	0
2014/08/27	R186	06/11/2014	8.53	Call	Bond Future	3,749.0200	3.7490	4,786.6700	4.7867	27.678	0	0	0
2014/08/27	R186	06/11/2014	8.15	Put	Bond Future	2,014.4600	2.0145	1,391.5300	1.3915	(30.923)	0	0	0
2014/08/27	R186	06/11/2014			Bond Future	8.1754	121.7423	8.0189	123.0839	(1.915)	8.0370	8.0170	47,877
2014/08/27	R186	06/11/2014	7.80	Put	Bond Future	3,953.0100	3.9530	3,003.5400	3.0035	(24.019)	0	0	0
2014/08/27	R186	06/11/2014	8.30	Call	Bond Future	2,479.9100	2.4799	3,336.4500	3.3364	34.539	0	0	100
2014/08/27	R186	06/11/2014	8.50	Call	Bond Future	3,570.0200	3.5700	4,586.6700	4.5867	28.477	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
2014/08/27	R186	06/11/2014	9.17	Call	Bond Future	8,150.8200	8.1508	9,443.1900	9.4432	15.856	0	0	0
2014/08/27	R186	06/11/2014	8.53	Put	Bond Future	786.3800	0.7864	482.4100	0.4824	(38.654)	0	0	100
2014/08/27	R186	06/11/2014	8.15	Call	Bond Future	1,797.7400	1.7977	2,516.4300	2.5164	39.977	0	0	0
2014/08/27	R186	06/11/2014	8.45	Put	Bond Future	976.7700	0.9768	614.9700	0.6150	(37.040)	0	0	6,000
2014/08/27	R186	06/11/2014	8.00	Call	Bond Future	1,242.5700	1.2426	1,817.5600	1.8176	46.274	0	0	1,500
2014/08/27	R186	06/11/2014	8.16	Call	Bond Future	1,839.3100	1.8393	2,567.4800	2.5675	39.589	0	0	0
2014/08/27	R186	06/11/2014	8.60	Put	Bond Future	645.1500	0.6452	386.7600	0.3868	(40.051)	0	0	100
2014/08/27	R186	06/11/2014	8.50	Put	Bond Future	854.0300	0.8540	529.0600	0.5291	(38.051)	0	0	7,000
2014/08/27	R186	06/11/2014	7.80	Call	Bond Future	699.1800	0.6992	1,091.3300	1.0913	56.087	0	0	100
2014/08/27	R186	06/11/2014	8.30	Put	Bond Future	1,427.2100	1.4272	942.1300	0.9421	(33.988)	0	0	0
2014/08/27	R186	06/11/2014	9.17	Put	Bond Future	97.2900	0.0973	48.0400	0.0480	(50.622)	0	0	2,010
2014/08/27	R186	06/11/2014	8.14	Put	Bond Future	2,058.7700	2.0588	1,426.3300	1.4263	(30.719)	0	0	0
2014/08/27	R186	06/11/2014	8.60	Call	Bond Future	4,180.4600	4.1805	5,263.6900	5.2637	25.912	0	0	0
2014/08/27	R186	06/11/2014	8.00	Put	Bond Future	2,747.8800	2.7479	1,981.2500	1.9813	(27.899)	0	0	0
2014/08/27	R186	06/11/2014	8.16	Put	Bond Future	1,970.8100	1.9708	1,357.3600	1.3574	(31.127)	0	0	0
2014/08/27	R186	06/11/2014	8.45	Call	Bond Future	3,280.0400	3.2800	4,259.8600	4.2599	29.872	0	0	0
2014/08/27	R186	05/02/2015	9.00	Call	Bond Future	7,026.1300	7.0261	8,142.7100	8.1427	15.892	0	0	0
2014/08/27	R186	05/02/2015			Bond Future	8.2349	118.3929	8.0731	119.7532	(1.966)	0.0000	0.0000	540
2014/08/27	R186	05/02/2015	8.75	Call	Bond Future	5,542.3000	5.5423	6,556.9300	6.5569	18.307	0	0	0
2014/08/27	R186	05/02/2015	8.76	Call	Bond Future	5,599.2600	5.5993	6,618.4300	6.6184	18.202	0	0	0
2014/08/27	R186	05/02/2015	8.74	Call	Bond Future	5,485.8300	5.4858	6,495.8700	6.4959	18.412	0	0	0
2014/08/27	R186	05/02/2015	8.76	Put	Bond Future	1,332.5400	1.3325	991.4000	0.9914	(25.601)	0	0	0
2014/08/27	R186	05/02/2015	8.75	Put	Bond Future	1,354.8200	1.3548	1,009.1400	1.0091	(25.515)	0	0	0
2014/08/27	R186	05/02/2015	9.00	Put	Bond Future	880.8200	0.8808	637.0900	0.6371	(27.671)	0	0	9,600
2014/08/27	R186	05/02/2015	8.74	Put	Bond Future	1,377.6600	1.3777	1,027.3900	1.0274	(25.425)	0	0	0
2014/08/27	R186	07/05/2015			Bond Future	8.2763	120.4670	8.1091	121.8461	(2.020)	0.0000	0.0000	0
2014/08/27	R186	07/05/2015	8.25	Call	Bond Future	3,684.4400	3.6844	4,415.4800	4.4155	19.841	0	0	0
2014/08/27	R186	07/05/2015	8.24	Put	Bond Future	3,941.1600	3.9412	3,288.3100	3.2883	(16.565)	0	0	0
2014/08/27	R186	07/05/2015	8.26	Put	Bond Future	3,858.2600	3.8583	3,214.8600	3.2149	(16.676)	0	0	0
2014/08/27	R186	07/05/2015	8.25	Put	Bond Future	3,899.5500	3.8995	3,251.4200	3.2514	(16.621)	0	0	0
2014/08/27	R186	07/05/2015	8.26	Call	Bond Future	3,725.1600	3.7252	4,460.9300	4.4609	19.751	0	0	0
2014/08/27	R186	07/05/2015	8.24	Call	Bond Future	3,643.9600	3.6440	4,370.2800	4.3703	19.932	0	0	0
2014/08/27	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R197	06/11/2014			Bond Future	288.1901	288.1901	288.1383	288.1383	(0.018)	0.0000	0.0000	939
2014/08/27	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R197	06/11/2014	285.00	Call	Bond Future	3,190.0800	3.1901	3,138.2900	3.1383	(1.623)	0	0	0
2014/08/27	R197	06/11/2014	285.01	Call	Bond Future	3,180.0800	3.1801	3,128.2900	3.1283	(1.629)	0	0	0
2014/08/27	R197	06/11/2014	284.99	Call	Bond Future	3,200.0800	3.2001	3,148.2900	3.1483	(1.618)	0	0	0
2014/08/27	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R197	05/02/2015	288.99	Put	Bond Future	2,157.9800	2.1580	2,216.9800	2.2170	2.734	0	0	0
2014/08/27	R197	05/02/2015			Bond Future	286.8320	286.8320	286.7730	286.7730	(0.021)	0.0000	0.0000	0
2014/08/27	R197	05/02/2015	289.01	Put	Bond Future	2,177.9800	2.1780	2,236.9800	2.2370	2.709	0	0	0
2014/08/27	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R197	05/02/2015	289.00	Put	Bond Future	2,167.9800	2.1680	2,226.9800	2.2270	2.721	0	0	0
2014/08/27	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	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
2014/08/27	R202	06/11/2014	226.99	Call	Bond Future	4,597.2300	4.5972	5,237.0300	5.2370	13.917	0	0	0
2014/08/27	R202	06/11/2014			Bond Future	231.5872	231.5872	232.2270	232.2270	0.276	0.0000	0.0000	47,047
2014/08/27	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R202	06/11/2014	227.00	Call	Bond Future	4,587.2300	4.5872	5,227.0300	5.2270	13.947	0	0	0
2014/08/27	R202	06/11/2014	227.01	Call	Bond Future	4,577.2300	4.5772	5,217.0300	5.2170	13.978	0	0	0
2014/08/27	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R202	05/02/2015			Bond Future	232.1311	232.1311	232.7757	232.7757	0.278	0.0000	0.0000	0
2014/08/27	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R202	05/02/2015	232.99	Put	Bond Future	858.9400	0.8589	214.3100	0.2143	(75.049)	0	0	0
2014/08/27	R202	05/02/2015	233.01	Put	Bond Future	878.9400	0.8789	234.3100	0.2343	(73.342)	0	0	0
2014/08/27	R202	05/02/2015	233.00	Put	Bond Future	868.9400	0.8689	224.3100	0.2243	(74.186)	0	0	0
2014/08/27	R203	06/11/2014	6.86	Call	Bond Future	334.2400	0.3342	591.0400	0.5910	76.831	0	0	0
2014/08/27	R203	06/11/2014			Bond Future	6.9866	104.4905	6.7793	105.0293	(2.967)	0.0000	0.0000	12,128
2014/08/27	R203	06/11/2014	6.84	Call	Bond Future	314.0100	0.3140	561.6000	0.5616	78.848	0	0	45
2014/08/27	R203	06/11/2014	6.98	Call	Bond Future	474.3600	0.4744	785.8900	0.7859	65.674	0	0	14
2014/08/27	R203	06/11/2014	6.85	Call	Bond Future	324.0200	0.3240	576.2100	0.5762	77.832	0	0	0
2014/08/27	R203	06/11/2014	6.98	Put	Bond Future	491.5300	0.4915	264.3100	0.2643	(46.227)	0	0	0
2014/08/27	R203	06/11/2014	6.84	Put	Bond Future	694.7600	0.6948	403.6000	0.4036	(41.908)	0	0	0
2014/08/27	R203	06/11/2014	6.86	Put	Bond Future	662.9500	0.6630	381.0000	0.3810	(42.530)	0	0	0
2014/08/27	R203	06/11/2014	6.85	Put	Bond Future	678.7500	0.6788	392.1900	0.3922	(42.219)	0	0	0
2014/08/27	R203	05/02/2015	7.69	Call	Bond Future	1,722.5900	1.7226	2,175.6100	2.1756	26.299	0	0	55
2014/08/27	R203	05/02/2015			Bond Future	7.0490	106.1618	6.8202	106.7067	(3.247)	0.0000	0.0000	0
2014/08/27	R203	05/02/2015	8.34	Put	Bond Future	44.6500	0.0446	21.8400	0.0218	(51.086)	0	0	0
2014/08/27	R203	05/02/2015	8.35	Call	Bond Future	3,073.6000	3.0736	3,596.3400	3.5963	17.007	0	0	0
2014/08/27	R203	05/02/2015	8.36	Call	Bond Future	3,095.2000	3.0952	3,618.5200	3.6185	16.907	0	0	0
2014/08/27	R203	05/02/2015	8.34	Call	Bond Future	3,052.0200	3.0520	3,574.1600	3.5742	17.108	0	0	0
2014/08/27	R203	05/02/2015	8.36	Put	Bond Future	42.1200	0.0421	20.4900	0.0205	(51.353)	0	0	0
2014/08/27	R203	05/02/2015	7.69	Put	Bond Future	215.3900	0.2154	123.4600	0.1235	(42.681)	0	0	0
2014/08/27	R203	05/02/2015	8.35	Put	Bond Future	43.3700	0.0434	21.1600	0.0212	(51.211)	0	0	0
2014/08/27	R203	07/05/2015			Bond Future	7.0428	103.8503	6.7892	104.4005	(3.601)	0.0000	0.0000	0
2014/08/27	R203	07/05/2015	7.24	Put	Bond Future	672.7300	0.6727	467.3700	0.4674	(30.526)	0	0	0
2014/08/27	R203	07/05/2015	7.26	Put	Bond Future	655.5600	0.6556	454.2200	0.4542	(30.713)	0	0	0
2014/08/27	R203	07/05/2015	7.25	Put	Bond Future	663.9300	0.6639	460.6000	0.4606	(30.625)	0	0	0
2014/08/27	R203	07/05/2015	7.25	Call	Bond Future	1,110.5700	1.1106	1,457.4200	1.4574	31.232	0	0	0
2014/08/27	R203	07/05/2015	7.26	Call	Bond Future	1,123.6900	1.1237	1,472.5300	1.4725	31.044	0	0	0
2014/08/27	R203	07/05/2015	7.24	Call	Bond Future	1,097.8700	1.0979	1,442.6900	1.4427	31.408	0	0	0
2014/08/27	R204	06/11/2014	7.99	Put	Bond Future	76.7400	0.0767	33.8100	0.0338	(55.942)	0	0	1,270
2014/08/27	R204	06/11/2014			Bond Future	7.3043	105.5451	7.1274	106.1755	(2.423)	0.0000	0.0000	13,177
2014/08/27	R204	06/11/2014	6.99	Put	Bond Future	1,394.7300	1.3947	964.6300	0.9646	(30.838)	0	0	0
2014/08/27	R204	06/11/2014	7.01	Put	Bond Future	1,342.3800	1.3424	921.7100	0.9217	(31.338)	0	0	0
2014/08/27	R204	06/11/2014	6.99	Call	Bond Future	271.7700	0.2718	472.0500	0.4720	73.695	0	0	0
2014/08/27	R204	06/11/2014	7.00	Put	Bond Future	1,368.4300	1.3684	943.0200	0.9430	(31.087)	0	0	0
2014/08/27	R204	06/11/2014	7.99	Call	Bond Future	2,475.1700	2.4752	3,062.6200	3.0626	23.734	0	0	0

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2014/08/27	R204	06/11/2014	7.00	Call	Bond Future	281.4200	0.2814	486.3900	0.4864	72.834	0	0	0
2014/08/27	R204	06/11/2014	7.01	Call	Bond Future	291.3200	0.2913	501.0300	0.5010	71.986	0	0	0
2014/08/27	R204	05/02/2015			Bond Future	7.3676	103.1978	7.1779	103.8359	(2.574)	0.0000	0.0000	0
2014/08/27	R204	05/02/2015	8.25	Call	Bond Future	3,116.4400	3.1164	3,676.0200	3.6760	17.956	0	0	0
2014/08/27	R204	05/02/2015	8.26	Call	Bond Future	3,144.2600	3.1443	3,705.2900	3.7053	17.843	0	0	0
2014/08/27	R204	05/02/2015	8.24	Call	Bond Future	3,088.6900	3.0887	3,646.8000	3.6468	18.069	0	0	0
2014/08/27	R204	05/02/2015	8.26	Put	Bond Future	206.4400	0.2064	129.3900	0.1294	(37.323)	0	0	0
2014/08/27	R204	05/02/2015	8.25	Put	Bond Future	210.9600	0.2110	132.4600	0.1325	(37.211)	0	0	0
2014/08/27	R204	05/02/2015	8.24	Put	Bond Future	215.5600	0.2156	135.5900	0.1356	(37.099)	0	0	0
2014/08/27	R204	07/05/2015	7.51	Put	Bond Future	1,169.1000	1.1691	900.5100	0.9005	(22.974)	0	0	0
2014/08/27	R204	07/05/2015			Bond Future	7.3917	105.0052	7.1882	105.6502	(2.754)	0.0000	0.0000	0
2014/08/27	R204	07/05/2015	7.50	Put	Bond Future	1,183.0000	1.1830	912.0900	0.9121	(22.900)	0	0	0
2014/08/27	R204	07/05/2015	7.49	Call	Bond Future	1,506.6100	1.5066	1,878.3800	1.8784	24.676	0	0	0
2014/08/27	R204	07/05/2015	7.50	Call	Bond Future	1,524.0300	1.5240	1,898.1300	1.8981	24.547	0	0	0
2014/08/27	R204	07/05/2015	7.51	Call	Bond Future	1,541.5500	1.5416	1,917.9700	1.9180	24.418	0	0	0
2014/08/27	R204	07/05/2015	7.49	Put	Bond Future	1,197.0200	1.1970	923.7800	0.9238	(22.827)	0	0	0
2014/08/27	R204	06/08/2015	7.74	Call	Bond Future	2,100.1600	2.1002	2,530.5300	2.5305	20.492	0	0	0
2014/08/27	R204	06/08/2015	7.75	Put	Bond Future	988.1400	0.9881	761.3300	0.7613	(22.953)	0	0	0
2014/08/27	R204	06/08/2015			Bond Future	7.3658	102.9787	7.1442	103.6378	(3.008)	0.0000	0.0000	0
2014/08/27	R204	06/08/2015	8.41	Call	Bond Future	3,502.7300	3.5027	4,038.2900	4.0383	15.290	0	0	0
2014/08/27	R204	06/08/2015	7.74	Put	Bond Future	998.7600	0.9988	770.0800	0.7701	(22.896)	0	0	0
2014/08/27	R204	06/08/2015	7.76	Put	Bond Future	977.6200	0.9776	752.6600	0.7527	(23.011)	0	0	0
2014/08/27	R204	06/08/2015	8.41	Put	Bond Future	465.7900	0.4658	342.3000	0.3423	(26.512)	0	0	699
2014/08/27	R204	06/08/2015	7.75	Call	Bond Future	2,118.7700	2.1188	2,551.0100	2.5510	20.401	0	0	0
2014/08/27	R204	06/08/2015	7.76	Call	Bond Future	2,137.4700	2.1375	2,571.5600	2.5716	20.309	0	0	0
2014/08/27	R207	06/11/2014	7.36	Put	Bond Future	1,301.2300	1.3012	899.0800	0.8991	(30.905)	0	0	0
2014/08/27	R207	06/11/2014			Bond Future	7.5415	101.0986	7.3769	101.7914	(2.182)	0.0000	0.0000	36,237
2014/08/27	R207	06/11/2014	7.35	Put	Bond Future	1,328.2100	1.3282	920.7800	0.9208	(30.675)	0	0	0
2014/08/27	R207	06/11/2014	7.36	Call	Bond Future	536.9200	0.5369	827.5700	0.8276	54.133	0	0	0
2014/08/27	R207	06/11/2014	7.34	Call	Bond Future	506.5300	0.5065	786.6500	0.7867	55.302	0	0	0
2014/08/27	R207	06/11/2014	7.35	Call	Bond Future	521.5800	0.5216	806.9500	0.8069	54.713	0	0	0
2014/08/27	R207	06/11/2014	7.34	Put	Bond Future	1,355.5000	1.3555	942.8200	0.9428	(30.445)	0	0	0
2014/08/27	R207	05/02/2015	8.49	Put	Bond Future	295.2100	0.2952	199.0500	0.1991	(32.573)	0	0	0
2014/08/27	R207	05/02/2015			Bond Future	7.6054	99.0741	7.4313	99.7758	(2.289)	0.0000	0.0000	0
2014/08/27	R207	05/02/2015	8.51	Put	Bond Future	283.7000	0.2837	190.7600	0.1908	(32.760)	0	0	0
2014/08/27	R207	05/02/2015	8.50	Call	Bond Future	3,800.6500	3.8006	4,407.7800	4.4078	15.974	0	0	0
2014/08/27	R207	05/02/2015	8.51	Call	Bond Future	3,833.3200	3.8333	4,442.0500	4.4420	15.880	0	0	0
2014/08/27	R207	05/02/2015	8.49	Call	Bond Future	3,768.0500	3.7681	4,373.5600	4.3736	16.070	0	0	0
2014/08/27	R207	05/02/2015	8.50	Put	Bond Future	289.4100	0.2894	194.8700	0.1949	(32.666)	0	0	0
2014/08/27	R207	07/05/2015			Bond Future	7.6421	100.8097	7.4579	101.5195	(2.410)	0.0000	0.0000	0
2014/08/27	R207	07/05/2015	8.25	Call	Bond Future	3,135.5900	3.1356	3,653.8700	3.6539	16.529	0	0	0
2014/08/27	R207	07/05/2015	7.73	Call	Bond Future	1,893.2200	1.8932	2,295.8900	2.2959	21.269	0	0	66
2014/08/27	R207	07/05/2015	8.24	Put	Bond Future	846.9100	0.8469	653.4000	0.6534	(22.849)	0	0	0
2014/08/27	R207	07/05/2015	8.26	Put	Bond Future	825.6800	0.8257	636.0500	0.6360	(22.967)	0	0	0
2014/08/27	R207	07/05/2015	7.73	Put	Bond Future	1,556.7400	1.5567	1,249.5700	1.2496	(19.732)	0	0	0
2014/08/27	R207	07/05/2015	8.25	Put	Bond Future	836.2400	0.8362	644.6800	0.6447	(22.907)	0	0	0
2014/08/27	R207	07/05/2015	8.26	Call	Bond Future	3,162.3100	3.1623	3,682.5200	3.6825	16.450	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
2014/08/27	R207	07/05/2015	8.24	Call	Bond Future	3,108.9700	3.1090	3,625.3000	3.6253	16.608	0	0	0
2014/08/27	R208	06/11/2014	7.46	Call	Bond Future	492.6800	0.4927	785.1300	0.7851	59.359	0	0	0
2014/08/27	R208	06/11/2014			Bond Future	7.7316	95.8937	7.5629	96.7107	(2.182)	0.0000	0.0000	16,437
2014/08/27	R208	06/11/2014	7.44	Call	Bond Future	463.2000	0.4632	744.0100	0.7440	60.624	0	0	0
2014/08/27	R208	06/11/2014	7.45	Call	Bond Future	477.7800	0.4778	764.3900	0.7644	59.988	0	0	0
2014/08/27	R208	06/11/2014	7.44	Put	Bond Future	1,880.6100	1.8806	1,344.3800	1.3444	(28.514)	0	0	0
2014/08/27	R208	06/11/2014	8.50	Put	Bond Future	99.7400	0.0997	47.8000	0.0478	(52.075)	0	0	1,520
2014/08/27	R208	06/11/2014	7.46	Put	Bond Future	1,812.0500	1.8121	1,287.4600	1.2875	(28.950)	0	0	0
2014/08/27	R208	06/11/2014	7.45	Put	Bond Future	1,846.1600	1.8462	1,315.7300	1.3157	(28.732)	0	0	0
2014/08/27	R208	06/11/2014	8.50	Call	Bond Future	3,714.7700	3.7148	4,479.8700	4.4799	20.596	0	0	0
2014/08/27	R208	05/02/2015	8.51	Call	Bond Future	3,741.9300	3.7419	4,418.6400	4.4186	18.085	0	0	0
2014/08/27	R208	05/02/2015			Bond Future	7.7963	97.4276	7.6195	98.2555	(2.269)	0.0000	0.0000	0
2014/08/27	R208	05/02/2015	8.49	Call	Bond Future	3,671.2800	3.6713	4,343.2200	4.3432	18.303	0	0	0
2014/08/27	R208	05/02/2015	8.51	Put	Bond Future	488.8500	0.4888	337.6800	0.3377	(30.924)	0	0	0
2014/08/27	R208	05/02/2015	8.50	Put	Bond Future	498.1000	0.4981	344.5500	0.3445	(30.827)	0	0	0
2014/08/27	R208	05/02/2015	8.49	Put	Bond Future	507.4900	0.5075	351.5500	0.3516	(30.728)	0	0	0
2014/08/27	R208	05/02/2015	8.50	Call	Bond Future	3,706.5500	3.7065	4,380.8800	4.3809	18.193	0	0	0
2014/08/27	R208	07/05/2015	8.01	Call	Bond Future	2,438.6900	2.4387	2,941.6000	2.9416	20.622	0	0	0
2014/08/27	R208	07/05/2015			Bond Future	7.8335	95.7314	7.6483	96.5698	(2.365)	0.0000	0.0000	0
2014/08/27	R208	07/05/2015	7.99	Call	Bond Future	2,387.6200	2.3876	2,884.8700	2.8849	20.826	0	0	0
2014/08/27	R208	07/05/2015	8.00	Call	Bond Future	2,412.9300	2.4129	2,913.0200	2.9130	20.725	0	0	0
2014/08/27	R208	07/05/2015	7.99	Put	Bond Future	1,686.3600	1.6864	1,345.2000	1.3452	(20.231)	0	0	0
2014/08/27	R208	07/05/2015	8.01	Put	Bond Future	1,648.2600	1.6483	1,312.7600	1.3128	(20.355)	0	0	0
2014/08/27	R208	07/05/2015	8.00	Put	Bond Future	1,667.0700	1.6671	1,328.7500	1.3288	(20.294)	0	0	0
2014/08/27	R208	06/08/2015			Bond Future	7.8402	97.5693	7.6446	98.4253	(2.495)	0.0000	0.0000	0
2014/08/27	R208	06/08/2015	8.00	Call	Bond Future	2,643.8900	2.6439	3,144.7800	3.1448	18.945	0	0	0
2014/08/27	R208	06/08/2015	8.01	Call	Bond Future	2,668.2000	2.6682	3,171.5800	3.1716	18.866	0	0	0
2014/08/27	R208	06/08/2015	8.85	Call	Bond Future	5,070.0000	5.0700	5,749.7800	5.7498	13.408	0	0	0
2014/08/27	R208	06/08/2015	7.99	Call	Bond Future	2,619.6800	2.6197	3,118.0700	3.1181	19.025	0	0	0
2014/08/27	R208	06/08/2015	8.01	Put	Bond Future	1,932.7900	1.9328	1,580.1400	1.5801	(18.246)	0	0	0
2014/08/27	R208	06/08/2015	8.00	Put	Bond Future	1,951.5900	1.9516	1,596.4500	1.5965	(18.197)	0	0	0
2014/08/27	R208	06/08/2015	8.85	Put	Bond Future	796.5800	0.7966	620.3300	0.6203	(22.126)	0	0	198
2014/08/27	R208	06/08/2015	7.99	Put	Bond Future	1,970.5300	1.9705	1,612.8900	1.6129	(18.149)	0	0	0
2014/08/27	R209	06/11/2014	8.95	Call	Bond Future	2,639.4200	2.6394	3,312.1500	3.3121	25.488	0	0	2,050
2014/08/27	R209	06/11/2014	9.50	Call	Bond Future	5,670.3000	5.6703	6,586.2400	6.5862	16.153	0	0	0
2014/08/27	R209	06/11/2014			Bond Future	8.7659	76.5910	8.6361	77.6105	(1.481)	0.0000	0.0000	25,626
2014/08/27	R209	06/11/2014	8.99	Put	Bond Future	1,116.9100	1.1169	794.1000	0.7941	(28.902)	0	0	0
2014/08/27	R209	06/11/2014	10.00	Call	Bond Future	8,782.2000	8.7822	9,778.2700	9.7783	11.342	0	0	0
2014/08/27	R209	06/11/2014	9.05	Put	Bond Future	964.8600	0.9649	676.3200	0.6763	(29.905)	0	0	0
2014/08/27	R209	06/11/2014	9.58	Put	Bond Future	217.1000	0.2171	133.5100	0.1335	(38.503)	0	0	907
2014/08/27	R209	06/11/2014	8.95	Put	Bond Future	1,228.6100	1.2286	881.8100	0.8818	(28.227)	0	0	0
2014/08/27	R209	06/11/2014	9.01	Put	Bond Future	1,064.1300	1.0641	752.9900	0.7530	(29.239)	0	0	0
2014/08/27	R209	06/11/2014	9.50	Put	Bond Future	278.1100	0.2781	174.5200	0.1745	(37.248)	0	0	5,500
2014/08/27	R209	06/11/2014	10.05	Call	Bond Future	9,092.8400	9.0928	10,092.7300	10.0927	10.996	0	0	0
2014/08/27	R209	06/11/2014	8.50	Call	Bond Future	991.5200	0.9915	1,363.7600	1.3638	37.542	0	0	5,500
2014/08/27	R209	06/11/2014	8.75	Put	Bond Future	1,916.2300	1.9162	1,439.4500	1.4394	(24.881)	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
2014/08/27	R209	06/11/2014	9.00	Put	Bond Future	1,090.2100	1.0902	773.2700	0.7733	(29.071)	0	0	0
2014/08/27	R209	06/11/2014	9.95	Call	Bond Future	8,470.0900	8.4701	9,462.0100	9.4620	11.711	0	0	0
2014/08/27	R209	06/11/2014	8.99	Call	Bond Future	2,828.9200	2.8289	3,525.6400	3.5256	24.628	0	0	0
2014/08/27	R209	06/11/2014	9.25	Call	Bond Future	4,197.6300	4.1976	5,026.8400	5.0268	19.754	0	0	0
2014/08/27	R209	06/11/2014	10.05	Put	Bond Future	43.1100	0.0431	23.4700	0.0235	(45.558)	0	0	2,050
2014/08/27	R209	06/11/2014	10.00	Put	Bond Future	52.4300	0.0524	28.9700	0.0290	(44.745)	0	0	1,640
2014/08/27	R209	06/11/2014	9.05	Call	Bond Future	3,125.1500	3.1251	3,856.1400	3.8561	23.391	0	0	2,050
2014/08/27	R209	06/11/2014	9.58	Call	Bond Future	6,160.6500	6.1607	7,096.5900	7.0966	15.192	0	0	0
2014/08/27	R209	06/11/2014	8.75	Call	Bond Future	1,792.3700	1.7924	2,335.1200	2.3351	30.281	0	0	2,200
2014/08/27	R209	06/11/2014	9.00	Call	Bond Future	2,877.2200	2.8772	3,579.8100	3.5798	24.419	0	0	1,640
2014/08/27	R209	06/11/2014	9.25	Put	Bond Future	573.0300	0.5730	382.7100	0.3827	(33.213)	0	0	2,200
2014/08/27	R209	06/11/2014	8.50	Put	Bond Future	3,103.0000	3.1030	2,455.7100	2.4557	(20.860)	0	0	0
2014/08/27	R209	06/11/2014	9.01	Call	Bond Future	2,926.0300	2.9260	3,634.4200	3.6344	24.210	0	0	0
2014/08/27	R209	06/11/2014	9.95	Put	Bond Future	62.7200	0.0627	35.1100	0.0351	(44.021)	0	0	2,050
2014/08/27	R209	05/02/2015	9.00	Put	Bond Future	2,310.8900	2.3109	1,907.1400	1.9071	(17.472)	0	0	0
2014/08/27	R209	05/02/2015			Bond Future	8.8223	77.8162	8.6892	78.8502	(1.509)	0.0000	0.0000	0
2014/08/27	R209	05/02/2015	9.25	Call	Bond Future	4,794.1000	4.7941	5,519.0000	5.5190	15.121	0	0	0
2014/08/27	R209	05/02/2015	9.26	Call	Bond Future	4,842.0400	4.8420	5,570.4400	5.5704	15.043	0	0	0
2014/08/27	R209	05/02/2015	9.25	Put	Bond Future	1,612.5300	1.6125	1,303.4000	1.3034	(19.170)	0	0	0
2014/08/27	R209	05/02/2015	9.24	Call	Bond Future	4,746.1600	4.7462	5,467.5400	5.4675	15.199	0	0	0
2014/08/27	R209	05/02/2015	9.00	Call	Bond Future	3,658.5800	3.6586	4,288.8600	4.2889	17.227	0	0	0
2014/08/27	R209	05/02/2015	9.24	Put	Bond Future	1,636.5900	1.6366	1,323.9400	1.3239	(19.104)	0	0	0
2014/08/27	R209	05/02/2015	9.26	Put	Bond Future	1,588.5800	1.5886	1,282.9500	1.2829	(19.239)	0	0	0
2014/08/27	R209	07/05/2015			Bond Future	8.8648	76.0288	8.7285	77.0778	(1.537)	0.0000	0.0000	0
2014/08/27	R209	07/05/2015	8.99	Put	Bond Future	3,314.0300	3.3140	2,872.4900	2.8725	(13.323)	0	0	0
2014/08/27	R209	07/05/2015	9.01	Put	Bond Future	3,245.3500	3.2454	2,810.2900	2.8103	(13.406)	0	0	0
2014/08/27	R209	07/05/2015	9.00	Put	Bond Future	3,279.4300	3.2794	2,841.1300	2.8411	(13.365)	0	0	0
2014/08/27	R209	07/05/2015	8.99	Call	Bond Future	4,259.1200	4.2591	4,866.5300	4.8665	14.261	0	0	0
2014/08/27	R209	07/05/2015	9.00	Call	Bond Future	4,299.1900	4.2992	4,909.8400	4.9098	14.204	0	0	0
2014/08/27	R209	07/05/2015	9.01	Call	Bond Future	4,339.6700	4.3397	4,953.5600	4.9536	14.146	0	0	0
2014/08/27	R209	06/08/2015	8.99	Put	Bond Future	4,028.7800	4.0288	3,566.1000	3.5661	(11.484)	0	0	0
2014/08/27	R209	06/08/2015			Bond Future	8.8932	77.4892	8.7532	78.5595	(1.573)	0.0000	0.0000	0
2014/08/27	R209	06/08/2015	9.01	Put	Bond Future	3,958.3000	3.9583	3,501.3300	3.5013	(11.545)	0	0	0
2014/08/27	R209	06/08/2015	9.90	Call	Bond Future	8,785.4300	8.7854	9,612.6600	9.6127	9.416	0	0	0
2014/08/27	R209	06/08/2015	9.00	Call	Bond Future	4,795.0300	4.7950	5,405.5000	5.4055	12.731	0	0	0
2014/08/27	R209	06/08/2015	9.01	Call	Bond Future	4,834.4500	4.8344	5,447.7600	5.4478	12.686	0	0	0
2014/08/27	R209	06/08/2015	8.99	Call	Bond Future	4,756.0600	4.7561	5,363.6600	5.3637	12.775	0	0	0
2014/08/27	R209	06/08/2015	9.00	Put	Bond Future	3,993.2600	3.9933	3,533.4500	3.5335	(11.515)	0	0	0
2014/08/27	R209	06/08/2015	9.90	Put	Bond Future	1,721.5900	1.7216	1,478.5400	1.4785	(14.118)	0	0	2,914
2014/08/27	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R210	06/11/2014			Bond Future	172.8963	172.8963	172.8654	172.8654	(0.018)	0.0000	0.0000	642
2014/08/27	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R210	06/11/2014	169.00	Call	Bond Future	3,896.2500	3.8963	3,865.3800	3.8654	(0.792)	0	0	0
2014/08/27	R210	06/11/2014	169.01	Call	Bond Future	3,886.2500	3.8863	3,855.3800	3.8554	(0.794)	0	0	0
2014/08/27	R210	06/11/2014	168.99	Call	Bond Future	3,906.2500	3.9063	3,875.3800	3.8754	(0.790)	0	0	0
2014/08/27	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
2014/08/27	R210	05/02/2015			Bond Future	175.6823	175.6823	175.6471	175.6471	(0.020)	0.0000	0.0000	0
2014/08/27	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R210	05/02/2015	175.01	Call	Bond Future	672.3100	0.6723	637.1300	0.6371	(5.233)	0	0	0
2014/08/27	R210	05/02/2015	174.99	Call	Bond Future	692.3100	0.6923	657.1300	0.6571	(5.082)	0	0	0
2014/08/27	R210	05/02/2015	175.00	Call	Bond Future	682.3100	0.6823	647.1300	0.6471	(5.156)	0	0	0
2014/08/27	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R211	06/11/2014	130.00	Call	Bond Future	2,146.9300	2.1469	2,114.3900	2.1144	(1.516)	0	0	0
2014/08/27	R211	06/11/2014	130.01	Call	Bond Future	2,136.9300	2.1369	2,104.3900	2.1044	(1.523)	0	0	0
2014/08/27	R211	06/11/2014			Bond Future	132.1469	132.1469	132.1144	132.1144	(0.025)	0.0000	0.0000	1,120
2014/08/27	R211	06/11/2014	129.99	Call	Bond Future	2,156.9300	2.1569	2,124.3900	2.1244	(1.509)	0	0	0
2014/08/27	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R211	05/02/2015			Bond Future	132.6745	132.6745	132.6385	132.6385	(0.027)	0.0000	0.0000	0
2014/08/27	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R211	05/02/2015	132.99	Put	Bond Future	315.5200	0.3155	351.5100	0.3515	11.407	0	0	0
2014/08/27	R211	05/02/2015	133.01	Put	Bond Future	335.5200	0.3355	371.5100	0.3715	10.727	0	0	0
2014/08/27	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R211	05/02/2015	133.00	Put	Bond Future	325.5200	0.3255	361.5100	0.3615	11.056	0	0	0
2014/08/27	R212	06/11/2014			Bond Future	137.2008	137.2008	137.1748	137.1748	(0.019)	0.0000	0.0000	14,864
2014/08/27	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R212	06/11/2014	135.00	Call	Bond Future	2,200.7600	2.2008	2,174.7900	2.1748	(1.180)	0	0	0
2014/08/27	R212	06/11/2014	135.01	Call	Bond Future	2,190.7600	2.1908	2,164.7900	2.1648	(1.185)	0	0	0
2014/08/27	R212	06/11/2014	134.99	Call	Bond Future	2,210.7600	2.2108	2,184.7900	2.1848	(1.175)	0	0	0
2014/08/27	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R212	05/02/2015			Bond Future	137.6534	137.6534	137.6239	137.6239	(0.021)	0.0000	0.0000	0
2014/08/27	R212	05/02/2015	137.99	Put	Bond Future	336.6300	0.3366	366.0600	0.3661	8.743	0	0	0
2014/08/27	R212	05/02/2015	138.01	Put	Bond Future	356.6300	0.3566	386.0600	0.3861	8.252	0	0	0
2014/08/27	R212	05/02/2015	138.00	Put	Bond Future	346.6300	0.3466	376.0600	0.3761	8.490	0	0	0
2014/08/27	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R213	06/11/2014	8.84	Call	Bond Future	2,631.9200	2.6319	3,301.8800	3.3019	25.455	0	0	0
2014/08/27	R213	06/11/2014	8.85	Put	Bond Future	1,194.5900	1.1946	853.7700	0.8538	(28.530)	0	0	0
2014/08/27	R213	06/11/2014			Bond Future	8.6560	87.0499	8.5259	88.0668	(1.503)	0.0000	0.0000	29,313
2014/08/27	R213	06/11/2014	8.85	Call	Bond Future	2,679.1300	2.6791	3,355.1500	3.3551	25.233	0	0	0
2014/08/27	R213	06/11/2014	8.86	Call	Bond Future	2,726.7400	2.7267	3,408.7800	3.4088	25.013	0	0	0
2014/08/27	R213	06/11/2014	8.84	Put	Bond Future	1,222.9900	1.2230	876.1100	0.8761	(28.363)	0	0	0
2014/08/27	R213	06/11/2014	8.86	Put	Bond Future	1,166.6800	1.1667	831.8800	0.8319	(28.697)	0	0	0
2014/08/27	R213	05/02/2015	9.26	Put	Bond Future	1,374.8500	1.3749	1,101.6600	1.1017	(19.871)	0	0	0
2014/08/27	R213	05/02/2015			Bond Future	8.7188	88.4421	8.5850	89.4732	(1.535)	0.0000	0.0000	0
2014/08/27	R213	05/02/2015	9.25	Put	Bond Future	1,395.8700	1.3959	1,119.4200	1.1194	(19.805)	0	0	0
2014/08/27	R213	05/02/2015	9.24	Put	Bond Future	1,417.3500	1.4174	1,137.6200	1.1376	(19.736)	0	0	0

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2014/08/27	R213	05/02/2015	9.25	Call	Bond Future	5,319.0700	5.3191	6,073.7000	6.0737	14.187	0	0	0
2014/08/27	R213	05/02/2015	9.26	Call	Bond Future	5,369.4000	5.3694	6,127.2900	6.1273	14.115	0	0	0
2014/08/27	R213	05/02/2015	9.24	Call	Bond Future	5,269.1100	5.2691	6,020.4600	6.0205	14.260	0	0	0
2014/08/27	R213	07/05/2015	8.74	Call	Bond Future	3,669.2900	3.6693	4,222.7400	4.2227	15.083	0	0	0
2014/08/27	R213	07/05/2015	8.75	Put	Bond Future	3,802.7900	3.8028	3,314.0300	3.3140	(12.853)	0	0	0
2014/08/27	R213	07/05/2015			Bond Future	8.7627	86.4424	8.6255	87.4879	(1.566)	0.0000	0.0000	0
2014/08/27	R213	07/05/2015	8.75	Call	Bond Future	3,706.5000	3.7065	4,263.3000	4.2633	15.022	0	0	0
2014/08/27	R213	07/05/2015	8.76	Call	Bond Future	3,743.9100	3.7439	4,304.0400	4.3040	14.961	0	0	0
2014/08/27	R213	07/05/2015	8.74	Put	Bond Future	3,841.2800	3.8413	3,349.1700	3.3492	(12.811)	0	0	0
2014/08/27	R213	07/05/2015	8.76	Put	Bond Future	3,764.6000	3.7646	3,279.1700	3.2792	(12.895)	0	0	0
2014/08/27	R214	06/11/2014	9.20	Call	Bond Future	3,724.6400	3.7246	4,499.3500	4.4994	20.800	0	0	2,500
2014/08/27	R214	06/11/2014	9.64	Call	Bond Future	6,369.5300	6.3695	7,305.6200	7.3056	14.696	0	0	0
2014/08/27	R214	06/11/2014			Bond Future	8.8358	77.5605	8.7112	78.5876	(1.410)	0.0000	0.0000	6,057
2014/08/27	R214	06/11/2014	9.20	Put	Bond Future	846.9500	0.8469	594.5100	0.5945	(29.806)	0	0	0
2014/08/27	R214	06/11/2014	9.65	Call	Bond Future	6,432.9800	6.4330	7,371.4400	7.3714	14.588	0	0	0
2014/08/27	R214	06/11/2014	9.66	Call	Bond Future	6,496.5200	6.4965	7,437.2900	7.4373	14.481	0	0	0
2014/08/27	R214	06/11/2014	9.80	Call	Bond Future	7,391.9100	7.3919	8,360.1600	8.3602	13.099	0	0	0
2014/08/27	R214	06/11/2014	9.64	Put	Bond Future	249.0300	0.2490	157.9700	0.1580	(36.566)	0	0	0
2014/08/27	R214	06/11/2014	9.66	Put	Bond Future	234.3500	0.2343	147.9700	0.1480	(36.859)	0	0	0
2014/08/27	R214	06/11/2014	9.65	Put	Bond Future	241.5900	0.2416	152.9000	0.1529	(36.711)	0	0	0
2014/08/27	R214	06/11/2014	9.80	Put	Bond Future	151.4500	0.1514	92.5500	0.0926	(38.891)	0	0	2,500
2014/08/27	R214	05/02/2015	9.50	Call	Bond Future	5,992.2000	5.9922	6,776.1500	6.7762	13.083	0	0	0
2014/08/27	R214	05/02/2015			Bond Future	8.8930	78.8008	8.7653	79.8426	(1.437)	0.0000	0.0000	0
2014/08/27	R214	05/02/2015	9.51	Call	Bond Future	6,044.6600	6.0447	6,831.6400	6.8316	13.019	0	0	0
2014/08/27	R214	05/02/2015	9.50	Put	Bond Future	1,346.8000	1.3468	1,088.9800	1.0890	(19.143)	0	0	0
2014/08/27	R214	05/02/2015	9.49	Call	Bond Future	5,939.8800	5.9399	6,720.7700	6.7208	13.147	0	0	0
2014/08/27	R214	05/02/2015	9.49	Put	Bond Future	1,367.1500	1.3672	1,106.2700	1.1063	(19.082)	0	0	0
2014/08/27	R214	05/02/2015	9.51	Put	Bond Future	1,326.7100	1.3267	1,071.9200	1.0719	(19.205)	0	0	0
2014/08/27	R214	07/05/2015			Bond Future	8.9339	76.8859	8.8032	77.9427	(1.463)	0.0000	0.0000	0
2014/08/27	R214	07/05/2015	9.15	Call	Bond Future	4,954.7500	4.9548	5,593.9600	5.5940	12.901	0	0	0
2014/08/27	R214	07/05/2015	9.16	Call	Bond Future	4,998.1700	4.9982	5,640.4700	5.6405	12.851	0	0	0
2014/08/27	R214	07/05/2015	9.14	Put	Bond Future	3,292.3000	3.2923	2,871.5200	2.8715	(12.781)	0	0	0
2014/08/27	R214	07/05/2015	9.16	Put	Bond Future	3,224.8900	3.2249	2,810.3000	2.8103	(12.856)	0	0	0
2014/08/27	R214	07/05/2015	9.15	Put	Bond Future	3,258.4500	3.2585	2,840.7700	2.8408	(12.818)	0	0	0
2014/08/27	R214	07/05/2015	9.14	Call	Bond Future	4,911.4900	4.9115	5,547.6000	5.5476	12.951	0	0	0
2014/08/27	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R248	06/11/2014			Bond Future	8.9023	100.1010	8.7776	101.4217	(1.401)	0.0000	0.0000	26,250
2014/08/27	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R248	06/11/2014	9.72	Call	Bond Future	7,941.8700	7.9419	9,262.5600	9.2626	16.629	0	0	0
2014/08/27	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R248	06/11/2014	9.73	Call	Bond Future	8,031.8400	8.0318	9,352.5300	9.3525	16.443	0	0	0
2014/08/27	R248	06/11/2014	9.74	Call	Bond Future	8,121.6500	8.1216	9,442.3400	9.4423	16.261	0	0	0
2014/08/27	R248	05/02/2015			Bond Future	8.9615	101.7018	8.8334	103.0414	(1.429)	0.0000	0.0000	1,277
2014/08/27	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R248	05/02/2015	9.50	Call	Bond Future	5,298.3500	5.2984	6,637.9400	6.6379	25.283	0	0	0
2014/08/27	R248	05/02/2015	9.51	Call	Bond Future	5,391.8700	5.3919	6,731.4600	6.7315	24.845	0	0	0

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2014/08/27	R248	05/02/2015	9.49	Call	Bond Future	5,204.6500	5.2047	6,544.2400	6.5442	25.738	0	0	0
2014/08/27	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R248	07/05/2015			Bond Future	9.0041	99.0475	8.8731	100.4063	(1.455)	0.0000	0.0000	0
2014/08/27	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/27	R248	07/05/2015	9.26	Call	Bond Future	2,560.1800	2.5602	3,919.0500	3.9190	53.077	0	0	0
2014/08/27	R248	07/05/2015	9.24	Call	Bond Future	2,364.3800	2.3644	3,723.2500	3.7232	57.473	0	0	0
2014/08/27	R248	07/05/2015	9.25	Call	Bond Future	2,462.3700	2.4624	3,821.2400	3.8212	55.185	0	0	0

Total

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