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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/08/2014 TO 29/08/2014

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
2014/08/29	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	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
2014/08/29	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	2025	06/11/2014	117.01	Call	Bond Future	1,135.1400	1.1351	1,352.9100	1.3529	19.184	0	0	0
2014/08/29	2025	06/11/2014			Bond Future	118.1451	118.1451	118.3629	118.3629	0.184	0.0000	0.0000	16
2014/08/29	2025	06/11/2014	116.99	Call	Bond Future	1,155.1400	1.1551	1,372.9100	1.3729	18.852	0	0	0
2014/08/29	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2025	06/11/2014	117.00	Call	Bond Future	1,145.1400	1.1451	1,362.9100	1.3629	19.017	0	0	0
2014/08/29	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	101.3300	0.1013	100.000	0	0	0
2014/08/29	2025	05/02/2015			Bond Future	118.8913	118.8913	119.1113	119.1113	0.185	0.0000	0.0000	0
2014/08/29	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	121.3300	0.1213	100.000	0	0	0
2014/08/29	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	111.3300	0.1113	100.000	0	0	0
2014/08/29	2025	05/02/2015	118.99	Put	Bond Future	98.7100	0.0987	0.0000	0.0000	(100.000)	0	0	0
2014/08/29	2025	05/02/2015	119.01	Put	Bond Future	118.7100	0.1187	0.0000	0.0000	(100.000)	0	0	0
2014/08/29	2025	05/02/2015	119.00	Put	Bond Future	108.7100	0.1087	0.0000	0.0000	(100.000)	0	0	0
2014/08/29	2030	06/11/2014	9.01	Call	Bond Future	3,719.2500	3.7193	4,353.9300	4.3539	17.065	0	0	0
2014/08/29	2030	06/11/2014			Bond Future	8.5410	97.6582	8.4635	98.2928	(0.907)	0.0000	0.0000	4,188
2014/08/29	2030	06/11/2014	8.99	Call	Bond Future	3,564.9200	3.5649	4,199.6000	4.1996	17.803	0	0	0
2014/08/29	2030	06/11/2014	9.00	Call	Bond Future	3,642.1300	3.6421	4,276.8100	4.2768	17.426	0	0	0
2014/08/29	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2030	05/02/2015			Bond Future	8.6009	95.2099	8.5212	95.8537	(0.927)	0.0000	0.0000	0
2014/08/29	2030	05/02/2015	9.25	Call	Bond Future	5,017.4100	5.0174	5,661.2100	5.6612	12.831	0	0	0
2014/08/29	2030	05/02/2015	9.24	Call	Bond Future	4,943.0100	4.9430	5,586.8100	5.5868	13.024	0	0	0
2014/08/29	2030	05/02/2015	9.26	Call	Bond Future	5,091.7200	5.0917	5,735.5200	5.7355	12.644	0	0	0
2014/08/29	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2030	07/05/2015			Bond Future	8.6481	96.8719	8.5662	97.5242	(0.947)	0.0000	0.0000	0
2014/08/29	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2030	07/05/2015	8.74	Call	Bond Future	724.4900	0.7245	1,376.7200	1.3767	90.026	0	0	0
2014/08/29	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2030	07/05/2015	8.75	Call	Bond Future	802.8600	0.8029	1,455.0900	1.4551	81.238	0	0	0
2014/08/29	2030	07/05/2015	8.76	Call	Bond Future	881.1300	0.8811	1,533.3600	1.5334	74.022	0	0	0

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2014/08/29	2037	06/11/2014	9.69	Call	Bond Future	8,365.6900	8.3657	8,910.4300	8.9104	6.512	0	0	0
2014/08/29	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2037	06/11/2014			Bond Future	8.7486	99.9392	8.6917	100.4840	(0.650)	0.0000	0.0000	6,708
2014/08/29	2037	06/11/2014	9.70	Call	Bond Future	8,448.3000	8.4483	8,993.0400	8.9930	6.448	0	0	0
2014/08/29	2037	06/11/2014	9.71	Call	Bond Future	8,530.7900	8.5308	9,075.5300	9.0755	6.386	0	0	0
2014/08/29	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2037	05/02/2015			Bond Future	8.8062	97.2769	8.7478	97.8294	(0.663)	0.0000	0.0000	3,280
2014/08/29	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2037	05/02/2015	9.50	Call	Bond Future	6,203.8300	6.2038	6,756.3300	6.7563	8.906	0	0	0
2014/08/29	2037	05/02/2015	9.51	Call	Bond Future	6,288.5700	6.2886	6,841.0700	6.8411	8.786	0	0	0
2014/08/29	2037	05/02/2015	9.49	Call	Bond Future	6,118.9600	6.1190	6,671.4600	6.6715	9.029	0	0	0
2014/08/29	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2037	07/05/2015			Bond Future	8.8523	98.9751	8.7926	99.5344	(0.675)	0.0000	0.0000	0
2014/08/29	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2037	07/05/2015	9.01	Call	Bond Future	1,452.4000	1.4524	2,011.6900	2.0117	38.508	0	0	0
2014/08/29	2037	07/05/2015	8.99	Call	Bond Future	1,270.0700	1.2701	1,829.3600	1.8294	44.036	0	0	0
2014/08/29	2037	07/05/2015	9.00	Call	Bond Future	1,361.3000	1.3613	1,920.5900	1.9206	41.085	0	0	0
2014/08/29	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2038	06/11/2014	120.01	Call	Bond Future	2,663.6300	2.6636	3,223.6100	3.2236	21.023	0	0	0
2014/08/29	2038	06/11/2014			Bond Future	122.6736	122.6736	123.2336	123.2336	0.456	0.0000	0.0000	1,804
2014/08/29	2038	06/11/2014	119.99	Call	Bond Future	2,683.6300	2.6836	3,243.6100	3.2436	20.867	0	0	0
2014/08/29	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2038	06/11/2014	120.00	Call	Bond Future	2,673.6300	2.6736	3,233.6100	3.2336	20.945	0	0	0
2014/08/29	2038	05/02/2015	123.00	Call	Bond Future	348.2000	0.3482	915.9000	0.9159	163.038	0	0	0
2014/08/29	2038	05/02/2015			Bond Future	123.3482	123.3482	123.9159	123.9159	0.460	0.0000	0.0000	0
2014/08/29	2038	05/02/2015	123.01	Call	Bond Future	338.2000	0.3382	905.9000	0.9059	167.859	0	0	0
2014/08/29	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2038	05/02/2015	122.99	Call	Bond Future	358.2000	0.3582	925.9000	0.9259	158.487	0	0	0
2014/08/29	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2044	06/11/2014			Bond Future	8.8116	101.7829	8.7497	102.4289	(0.702)	0.0000	0.0000	1,873
2014/08/29	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2044	06/11/2014	8.99	Call	Bond Future	1,822.7700	1.8228	2,468.7800	2.4688	35.441	0	0	0
2014/08/29	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2044	06/11/2014	9.00	Call	Bond Future	1,923.2600	1.9233	2,569.2700	2.5693	33.589	0	0	0
2014/08/29	2044	06/11/2014	9.01	Call	Bond Future	2,023.5600	2.0236	2,669.5700	2.6696	31.924	0	0	0
2014/08/29	2044	05/02/2015	9.00	Call	Bond Future	1,348.9300	1.3489	2,004.3100	2.0043	48.585	0	0	0
2014/08/29	2044	05/02/2015			Bond Future	8.8670	99.0247	8.8034	99.6800	(0.716)	0.0000	0.0000	0
2014/08/29	2044	05/02/2015	9.01	Call	Bond Future	1,449.0400	1.4490	2,104.4200	2.1044	45.229	0	0	0
2014/08/29	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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2014/08/29	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2044	05/02/2015	8.99	Call	Bond Future	1,248.6400	1.2486	1,904.0200	1.9040	52.488	0	0	0
2014/08/29	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2044	07/05/2015			Bond Future	8.9115	100.7535	8.8465	101.4174	(0.729)	0.0000	0.0000	0
2014/08/29	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2044	07/05/2015	9.01	Call	Bond Future	992.1200	0.9921	1,655.9500	1.6559	66.910	0	0	0
2014/08/29	2044	07/05/2015	8.99	Call	Bond Future	792.0400	0.7920	1,455.8700	1.4559	83.813	0	0	0
2014/08/29	2044	07/05/2015	9.00	Call	Bond Future	892.1600	0.8922	1,555.9900	1.5560	74.407	0	0	0
2014/08/29	2046	06/11/2014	104.45	Call	Bond Future	19,257.5800	19.2576	19,253.9800	19.2540	(0.019)	0	0	0
2014/08/29	2046	06/11/2014			Bond Future	123.7076	123.7076	123.7040	123.7040	(0.003)	0.0000	0.0000	5,389
2014/08/29	2046	06/11/2014	104.43	Call	Bond Future	19,277.5800	19.2776	19,273.9800	19.2740	(0.019)	0	0	0
2014/08/29	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2046	06/11/2014	104.44	Call	Bond Future	19,267.5800	19.2676	19,263.9800	19.2640	(0.019)	0	0	0
2014/08/29	2046	05/02/2015			Bond Future	125.6971	125.6971	125.6923	125.6923	(0.004)	0.0000	0.0000	0
2014/08/29	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2046	05/02/2015	123.99	Call	Bond Future	1,707.0600	1.7071	1,702.3300	1.7023	(0.277)	0	0	0
2014/08/29	2046	05/02/2015	124.01	Call	Bond Future	1,687.0600	1.6871	1,682.3300	1.6823	(0.280)	0	0	0
2014/08/29	2046	05/02/2015	124.00	Call	Bond Future	1,697.0600	1.6971	1,692.3300	1.6923	(0.279)	0	0	0
2014/08/29	2050	06/11/2014			Bond Future	132.3375	132.3375	133.4839	133.4839	0.866	0.0000	0.0000	2,490
2014/08/29	2050	06/11/2014	126.00	Call	Bond Future	6,337.5500	6.3375	7,483.9000	7.4839	18.088	0	0	0
2014/08/29	2050	06/11/2014	126.01	Call	Bond Future	6,327.5500	6.3275	7,473.9000	7.4739	18.117	0	0	0
2014/08/29	2050	06/11/2014	125.99	Call	Bond Future	6,347.5500	6.3475	7,493.9000	7.4939	18.060	0	0	0
2014/08/29	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2050	05/02/2015			Bond Future	133.0212	133.0212	134.1846	134.1846	0.875	0.0000	0.0000	0
2014/08/29	2050	05/02/2015	130.01	Call	Bond Future	3,011.2000	3.0112	4,174.5600	4.1746	38.634	0	0	0
2014/08/29	2050	05/02/2015	129.99	Call	Bond Future	3,031.2000	3.0312	4,194.5600	4.1946	38.380	0	0	0
2014/08/29	2050	05/02/2015	130.00	Call	Bond Future	3,021.2000	3.0212	4,184.5600	4.1846	38.507	0	0	0
2014/08/29	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	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
2014/08/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	AL12	06/11/2014			Index Future	520.1870	520.1870	522.9770	522.9770	0.536	0.0000	0.0000	0
2014/08/29	AL12	05/02/2015			Index Future	528.4890	528.4890	531.3180	531.3180	0.535	0.0000	0.0000	0
2014/08/29	AL12	07/05/2015			Index Future	537.6950	537.6950	540.5590	540.5590	0.533	0.0000	0.0000	0
2014/08/29	AL37	06/11/2014			Index Future	439.1640	439.1640	440.1740	440.1740	0.230	0.0000	0.0000	0
2014/08/29	AL37	05/02/2015			Index Future	446.1730	446.1730	447.1950	447.1950	0.229	0.0000	0.0000	0
2014/08/29	AL7T	06/11/2014			Index Future	519.0410	519.0410	520.6610	520.6610	0.312	0.0000	0.0000	1
2014/08/29	AL7T	05/02/2015			Index Future	527.3250	527.3250	528.9650	528.9650	0.311	0.0000	0.0000	0
2014/08/29	ALBI	06/11/2014			Index Future	472.2940	472.2940	474.1010	474.1010	0.383	0.0000	0.0000	585
2014/08/29	ALBI	05/02/2015			Index Future	479.8320	479.8320	481.6620	481.6620	0.381	0.0000	0.0000	65
2014/08/29	ALBI	07/05/2015			Index Future	488.1900	488.1900	490.0390	490.0390	0.379	0.0000	0.0000	0
2014/08/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	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
2014/08/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/29	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	EL28	06/11/2014			Bond Future	124.5464	124.5464	124.6156	124.6156	0.056	0.0000	0.0000	0
2014/08/29	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	EL28	06/11/2014	122.00	Call	Bond Future	2,546.3800	2.5464	2,615.5900	2.6156	2.718	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
2014/08/29	EL28	06/11/2014	122.01	Call	Bond Future	2,536.3800	2.5364	2,605.5900	2.6056	2.729	0	0	0
2014/08/29	EL28	06/11/2014	121.99	Call	Bond Future	2,556.3800	2.5564	2,625.5900	2.6256	2.707	0	0	0
2014/08/29	EL28	05/02/2015	126.00	Call	Bond Future	549.5900	0.5496	618.6800	0.6187	12.571	0	0	0
2014/08/29	EL28	05/02/2015			Bond Future	126.5496	126.5496	126.6187	126.6187	0.055	0.0000	0.0000	0
2014/08/29	EL28	05/02/2015	126.01	Call	Bond Future	539.5900	0.5396	608.6800	0.6087	12.804	0	0	0
2014/08/29	EL28	05/02/2015	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	EL28	05/02/2015	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	EL28	05/02/2015	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	EL28	05/02/2015	125.99	Call	Bond Future	559.5900	0.5596	628.6800	0.6287	12.347	0	0	0
2014/08/29	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	ES33	06/11/2014			Bond Future	9.4637	84.0460	9.4014	84.5197	(0.659)	0.0000	0.0000	6,220
2014/08/29	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	ES33	06/11/2014	10.29	Call	Bond Future	5,905.5900	5.9056	6,379.2900	6.3793	8.021	0	0	0
2014/08/29	ES33	06/11/2014	10.30	Call	Bond Future	5,973.0400	5.9730	6,446.7400	6.4467	7.931	0	0	0
2014/08/29	ES33	06/11/2014	10.31	Call	Bond Future	6,040.3900	6.0404	6,514.0900	6.5141	7.842	0	0	0
2014/08/29	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	ES33	05/02/2015	10.00	Call	Bond Future	3,260.4600	3.2605	3,740.8400	3.7408	14.734	0	0	0
2014/08/29	ES33	05/02/2015			Bond Future	9.5485	85.3875	9.4843	85.8679	(0.673)	0.0000	0.0000	0
2014/08/29	ES33	05/02/2015	10.01	Call	Bond Future	3,330.4200	3.3304	3,810.8000	3.8108	14.424	0	0	0
2014/08/29	ES33	05/02/2015	9.99	Call	Bond Future	3,190.4100	3.1904	3,670.7900	3.6708	15.057	0	0	0
2014/08/29	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	ES33	07/05/2015			Bond Future	9.6163	83.0858	9.5504	83.5722	(0.685)	0.0000	0.0000	0
2014/08/29	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	ES33	07/05/2015	9.76	Call	Bond Future	1,046.4200	1.0464	1,532.7900	1.5328	46.479	0	0	0
2014/08/29	ES33	07/05/2015	9.74	Call	Bond Future	902.0300	0.9020	1,388.4000	1.3884	53.919	0	0	0
2014/08/29	ES33	07/05/2015	9.75	Call	Bond Future	974.2700	0.9743	1,460.6400	1.4606	49.921	0	0	0
2014/08/29	GOVI	06/11/2014	449.01	Call	GOVI	215,570.0000	21.5570	232,440.0000	23.2440	7.826	0	0	0
2014/08/29	GOVI	06/11/2014			GOVI	470.5670	470.5670	472.2540	472.2540	0.359	0.0000	0.0000	392
2014/08/29	GOVI	06/11/2014	448.99	Call	GOVI	215,770.0000	21.5770	232,640.0000	23.2640	7.819	0	0	0
2014/08/29	GOVI	06/11/2014	449.00	Call	GOVI	215,670.0000	21.5670	232,540.0000	23.2540	7.822	0	0	0
2014/08/29	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	GOVI	05/02/2015	459.99	Call	GOVI	180,870.0000	18.0870	197,960.0000	19.7960	9.449	0	0	0
2014/08/29	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	GOVI	05/02/2015			GOVI	478.0770	478.0770	479.7860	479.7860	0.357	0.0000	0.0000	45
2014/08/29	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	GOVI	05/02/2015	460.00	Call	GOVI	180,770.0000	18.0770	197,860.0000	19.7860	9.454	0	0	0
2014/08/29	GOVI	05/02/2015	460.01	Call	GOVI	180,670.0000	18.0670	197,760.0000	19.7760	9.459	0	0	0
2014/08/29	GOVI	07/05/2015	449.99	Call	GOVI	364,150.0000	36.4150	381,400.0000	38.1400	4.737	0	0	0
2014/08/29	GOVI	07/05/2015			GOVI	486.4050	486.4050	488.1300	488.1300	0.355	0.0000	0.0000	0

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2014/08/29	GOVI	07/05/2015	450.00	Call	GOVI	364,050.0000		36.4050	381,300.0000	38.1300	4.738	0	0	0
2014/08/29	GOVI	07/05/2015	450.01	Call	GOVI	363,950.0000		36.3950	381,200.0000	38.1200	4.740	0	0	0
2014/08/29	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/08/29	ICAA	06/11/2014			Can-Do Interest Rate	144.7549		144.7549	144.7980	144.7980	0.030	0.0000	0.0000	571
2014/08/29	IGOV	06/11/2014			Index Future	219.9450		219.9450	220.5300	220.5300	0.266	0.0000	0.0000	1,192
2014/08/29	IGOV	05/02/2015			Index Future	223.4820		223.4820	224.0740	224.0740	0.265	0.0000	0.0000	0
2014/08/29	IGOV	07/05/2015			Index Future	227.4010		227.4010	227.9970	227.9970	0.262	0.0000	0.0000	0
2014/08/29	ILBI	06/11/2014			Index Future	595.7350		595.7350	597.3430	597.3430	0.270	0.0000	0.0000	0
2014/08/29	ILBI	05/02/2015			Index Future	605.2180		605.2180	606.8500	606.8500	0.270	0.0000	0.0000	157
2014/08/29	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/29	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/08/29	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/29	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/29	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/29	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/29	JBAF	17/09/2014			Jibar Tradeable Future	6.1000		93.9000	6.1000	93.9000	0.000	0.0000	0.0000	33,000
2014/08/29	JBAF	15/10/2014			Jibar Tradeable Future	6.1800		93.8200	6.1800	93.8200	0.000	0.0000	0.0000	0
2014/08/29	JBAF	19/11/2014			Jibar Tradeable Future	6.2100		93.7900	6.2100	93.7900	0.000	0.0000	0.0000	0
2014/08/29	JBAF	17/12/2014			Jibar Tradeable Future	6.2800		93.7200	6.2800	93.7200	0.000	0.0000	0.0000	0
2014/08/29	JBAF	21/01/2015			Jibar Tradeable Future	6.3300		93.6700	6.3300	93.6700	0.000	0.0000	0.0000	0
2014/08/29	JBAF	18/02/2015			Jibar Tradeable Future	6.3900		93.6100	6.3900	93.6100	0.000	0.0000	0.0000	0
2014/08/29	JBAF	18/03/2015			Jibar Tradeable Future	6.4500		93.5500	6.4400	93.5600	(0.155)	0.0000	0.0000	2,850
2014/08/29	JBAF	17/06/2015			Jibar Tradeable Future	6.5900		93.4100	6.5800	93.4200	(0.152)	0.0000	0.0000	5,000
2014/08/29	JBAF	16/09/2015			Jibar Tradeable Future	6.7400		93.2600	6.7400	93.2600	0.000	0.0000	0.0000	0
2014/08/29	JBAF	15/12/2015			Jibar Tradeable Future	6.9000		93.1000	6.8800	93.1200	(0.290)	0.0000	0.0000	0
2014/08/29	JBAF	16/03/2016			Jibar Tradeable Future	7.0500		92.9500	7.0300	92.9700	(0.284)	0.0000	0.0000	0
2014/08/29	JBAF	15/06/2016			Jibar Tradeable Future	7.2000		92.8000	7.1800	92.8200	(0.278)	0.0000	0.0000	0
2014/08/29	R023	06/11/2014			Bond Future	7.8442		100.9566	7.7868	101.3020	(0.733)	0.0000	0.0000	8,834
2014/08/29	R023	06/11/2014	8.59	Put	Bond Future	148.0100		0.1480	109.6700	0.1097	(25.904)	0	0	0
2014/08/29	R023	06/11/2014	8.61	Put	Bond Future	137.8000		0.1378	101.7700	0.1018	(26.147)	0	0	0
2014/08/29	R023	06/11/2014	8.59	Call	Bond Future	4,496.6400		4.4966	4,803.7100	4.8037	6.829	0	0	0
2014/08/29	R023	06/11/2014	8.60	Put	Bond Future	142.8300		0.1428	105.6500	0.1056	(26.031)	0	0	0



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2014/08/29	R023	06/11/2014	8.60	Call	Bond Future	4,548.1100	4.5481	4,856.3400	4.8563	6.777	0	0	0
2014/08/29	R023	06/11/2014	8.61	Call	Bond Future	4,599.6900	4.5997	4,909.0700	4.9091	6.726	0	0	0
2014/08/29	R023	05/02/2015			Bond Future	7.9058	102.5679	7.8460	102.9178	(0.756)	0.0000	0.0000	0
2014/08/29	R023	05/02/2015	8.74	Put	Bond Future	521.3600	0.5214	405.1100	0.4051	(22.297)	0	0	0
2014/08/29	R023	05/02/2015	8.75	Call	Bond Future	5,290.1100	5.2901	5,525.3000	5.5253	4.446	0	0	0
2014/08/29	R023	05/02/2015	8.76	Call	Bond Future	5,335.4400	5.3354	5,572.1300	5.5721	4.436	0	0	0
2014/08/29	R023	05/02/2015	8.74	Call	Bond Future	5,244.9000	5.2449	5,478.5700	5.4786	4.455	0	0	0
2014/08/29	R023	05/02/2015	8.76	Put	Bond Future	502.2000	0.5022	388.9700	0.3890	(22.547)	0	0	0
2014/08/29	R023	05/02/2015	8.75	Put	Bond Future	511.7000	0.5117	396.9700	0.3970	(22.421)	0	0	0
2014/08/29	R023	07/05/2015	8.14	Call	Bond Future	3,237.7600	3.2378	3,349.9000	3.3499	3.464	0	0	0
2014/08/29	R023	07/05/2015	8.15	Put	Bond Future	2,084.5700	2.0846	1,844.9600	1.8450	(11.494)	0	0	0
2014/08/29	R023	07/05/2015			Bond Future	7.9403	100.4283	7.8784	100.7815	(0.779)	0.0000	0.0000	0
2014/08/29	R023	07/05/2015	8.15	Call	Bond Future	3,270.2900	3.2703	3,383.8100	3.3838	3.471	0	0	0
2014/08/29	R023	07/05/2015	8.16	Call	Bond Future	3,302.9900	3.3030	3,417.9000	3.4179	3.479	0	0	0
2014/08/29	R023	07/05/2015	8.14	Put	Bond Future	2,108.1600	2.1082	1,867.1700	1.8672	(11.431)	0	0	0
2014/08/29	R023	07/05/2015	8.16	Put	Bond Future	2,061.1800	2.0612	1,822.9600	1.8230	(11.557)	0	0	0
2014/08/29	R023	06/08/2015	9.07	Put	Bond Future	962.1300	0.9621	863.0600	0.8631	(10.297)	0	0	911
2014/08/29	R023	06/08/2015	8.24	Call	Bond Future	3,889.3700	3.8894	4,082.7900	4.0828	4.973	0	0	0
2014/08/29	R023	06/08/2015			Bond Future	7.9479	102.3600	7.8828	102.7227	(0.819)	0.0000	0.0000	0
2014/08/29	R023	06/08/2015	9.07	Call	Bond Future	6,960.5200	6.9605	7,224.1900	7.2242	3.788	0	0	0
2014/08/29	R023	06/08/2015	8.26	Put	Bond Future	2,238.6900	2.2387	2,071.4800	2.0715	(7.469)	0	0	0
2014/08/29	R023	06/08/2015	8.25	Put	Bond Future	2,260.3500	2.2603	2,092.0900	2.0921	(7.444)	0	0	0
2014/08/29	R023	06/08/2015	8.24	Put	Bond Future	2,282.1800	2.2822	2,112.8600	2.1129	(7.419)	0	0	0
2014/08/29	R023	06/08/2015	8.25	Call	Bond Future	3,921.9900	3.9220	4,116.4700	4.1165	4.959	0	0	0
2014/08/29	R023	06/08/2015	8.26	Call	Bond Future	3,954.7300	3.9547	4,150.2600	4.1503	4.944	0	0	0
2014/08/29	R157	06/11/2014	6.19	Put	Bond Future	512.6600	0.5127	493.5300	0.4935	(3.732)	0	0	0
2014/08/29	R157	06/11/2014			Bond Future	6.7487	107.5424	6.7228	107.5643	(0.383)	0.0000	0.0000	0
2014/08/29	R157	06/11/2014	6.21	Put	Bond Future	498.4000	0.4984	479.4400	0.4794	(3.804)	0	0	0
2014/08/29	R157	06/11/2014	6.20	Put	Bond Future	505.5100	0.5055	486.4600	0.4865	(3.768)	0	0	0
2014/08/29	R157	06/11/2014	6.21	Call	Bond Future	41.8200	0.0418	44.7300	0.0447	6.958	0	0	0
2014/08/29	R157	06/11/2014	6.19	Call	Bond Future	39.0700	0.0391	41.8100	0.0418	7.013	0	0	0
2014/08/29	R157	06/11/2014	6.20	Call	Bond Future	40.4300	0.0404	43.2500	0.0433	6.975	0	0	0
2014/08/29	R157	05/02/2015	8.74	Call	Bond Future	1,102.3200	1.1023	1,121.5300	1.1215	1.743	0	0	0
2014/08/29	R157	05/02/2015	8.75	Put	Bond Future	26.2200	0.0262	24.3200	0.0243	(7.246)	0	0	0
2014/08/29	R157	05/02/2015			Bond Future	6.9053	109.2591	6.8696	109.2802	(0.517)	0.0000	0.0000	0
2014/08/29	R157	05/02/2015	8.74	Put	Bond Future	26.6700	0.0267	24.7500	0.0248	(7.199)	0	0	0
2014/08/29	R157	05/02/2015	8.76	Put	Bond Future	25.7700	0.0258	23.9000	0.0239	(7.256)	0	0	0
2014/08/29	R157	05/02/2015	8.75	Call	Bond Future	1,107.6800	1.1077	1,126.9100	1.1269	1.736	0	0	0
2014/08/29	R157	05/02/2015	8.76	Call	Bond Future	1,113.0300	1.1130	1,132.2900	1.1323	1.730	0	0	0
2014/08/29	R186	06/11/2014	7.70	Call	Bond Future	686.9000	0.6869	777.5000	0.7775	13.190	0	0	1,500
2014/08/29	R186	06/11/2014	8.14	Call	Bond Future	2,200.7100	2.2007	2,429.9700	2.4300	10.418	0	0	0
2014/08/29	R186	06/11/2014	8.15	Put	Bond Future	1,560.6000	1.5606	1,345.2700	1.3453	(13.798)	0	0	0
2014/08/29	R186	06/11/2014	8.53	Call	Bond Future	4,423.3200	4.4233	4,772.7600	4.7728	7.900	0	0	0
2014/08/29	R186	06/11/2014			Bond Future	8.0697	122.6466	8.0177	123.0949	(0.645)	0.0000	0.0000	47,697
2014/08/29	R186	06/11/2014	7.80	Put	Bond Future	3,283.0600	3.2831	2,951.8300	2.9518	(10.089)	0	0	0
2014/08/29	R186	06/11/2014	8.30	Call	Bond Future	3,025.5200	3.0255	3,309.9900	3.3100	9.402	0	0	100

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2014/08/29	R186	06/11/2014	8.50	Call	Bond Future	4,229.1700		4.2292	4,570.9700	4.5710	8.082	0	0	0
2014/08/29	R186	06/11/2014	9.17	Call	Bond Future	9,015.5400		9.0155	9,447.7000	9.4477	4.794	0	0	0
2014/08/29	R186	06/11/2014	7.70	Put	Bond Future	3,923.9300		3.9239	3,566.2400	3.5662	(9.116)	0	0	0
2014/08/29	R186	06/11/2014	8.15	Call	Bond Future	2,248.1900		2.2482	2,481.1500	2.4812	10.362	0	0	0
2014/08/29	R186	06/11/2014	8.45	Put	Bond Future	705.1900		0.7052	585.6100	0.5856	(16.957)	0	0	6,000
2014/08/29	R186	06/11/2014	8.53	Put	Bond Future	556.3700		0.5564	457.5200	0.4575	(17.767)	0	0	100
2014/08/29	R186	06/11/2014	8.00	Call	Bond Future	1,596.2700		1.5963	1,774.7300	1.7747	11.180	0	0	1,500
2014/08/29	R186	06/11/2014	8.16	Call	Bond Future	2,296.2300		2.2962	2,532.6700	2.5327	10.297	0	0	0
2014/08/29	R186	06/11/2014	8.60	Put	Bond Future	448.2700		0.4483	365.6700	0.3657	(18.426)	0	0	0
2014/08/29	R186	06/11/2014	8.50	Put	Bond Future	608.8700		0.6089	502.3800	0.5024	(17.490)	0	0	7,000
2014/08/29	R186	06/11/2014	7.80	Call	Bond Future	933.5400		0.9335	1,050.6000	1.0506	12.539	0	0	100
2014/08/29	R186	06/11/2014	8.30	Put	Bond Future	1,068.5100		1.0685	904.6900	0.9047	(15.332)	0	0	100
2014/08/29	R186	06/11/2014	9.17	Put	Bond Future	57.7000		0.0577	41.5700	0.0416	(27.955)	0	0	2,010
2014/08/29	R186	06/11/2014	8.14	Put	Bond Future	1,598.4300		1.5984	1,379.4000	1.3794	(13.703)	0	0	0
2014/08/29	R186	06/11/2014	8.60	Call	Bond Future	4,887.8900		4.8879	5,253.5800	5.2536	7.482	0	0	0
2014/08/29	R186	06/11/2014	8.00	Put	Bond Future	2,197.2700		2.1973	1,927.4400	1.9274	(12.280)	0	0	0
2014/08/29	R186	06/11/2014	8.16	Put	Bond Future	1,523.4200		1.5234	1,311.5700	1.3116	(13.906)	0	0	0
2014/08/29	R186	06/11/2014	8.45	Call	Bond Future	3,912.7700		3.9128	4,241.4800	4.2415	8.401	0	0	0
2014/08/29	R186	05/02/2015	9.00	Call	Bond Future	7,762.2600		7.7623	8,102.1200	8.1021	4.378	0	0	0
2014/08/29	R186	05/02/2015			Bond Future	8.1258	119.3078		8.0720	119.7620	(0.662)	0.0000	0.0000	540
2014/08/29	R186	05/02/2015	8.75	Call	Bond Future	6,206.4200		6.2064	6,503.0800	6.5031	4.780	0	0	0
2014/08/29	R186	05/02/2015	8.76	Call	Bond Future	6,266.5700		6.2666	6,565.1000	6.5651	4.764	0	0	0
2014/08/29	R186	05/02/2015	8.74	Call	Bond Future	6,146.7400		6.1467	6,441.5000	6.4415	4.795	0	0	0
2014/08/29	R186	05/02/2015	8.76	Put	Bond Future	1,084.9700		1.0850	929.2600	0.9293	(14.352)	0	0	0
2014/08/29	R186	05/02/2015	8.75	Put	Bond Future	1,104.0600		1.1041	946.4800	0.9465	(14.273)	0	0	0
2014/08/29	R186	05/02/2015	9.00	Put	Bond Future	702.0700		0.7021	587.6900	0.5877	(16.292)	0	0	9,600
2014/08/29	R186	05/02/2015	8.74	Put	Bond Future	1,123.6900		1.1237	964.2100	0.9642	(14.193)	0	0	0
2014/08/29	R186	07/05/2015			Bond Future	8.1641	121.3895		8.1088	121.8481	(0.677)	0.0000	0.0000	0
2014/08/29	R186	07/05/2015	8.25	Call	Bond Future	4,154.7000		4.1547	4,330.0600	4.3301	4.221	0	0	0
2014/08/29	R186	07/05/2015	8.24	Put	Bond Future	3,485.7400		3.4857	3,200.7600	3.2008	(8.176)	0	0	0
2014/08/29	R186	07/05/2015	8.26	Put	Bond Future	3,409.1800		3.4092	3,127.9500	3.1280	(8.249)	0	0	0
2014/08/29	R186	07/05/2015	8.25	Put	Bond Future	3,447.3000		3.4473	3,164.0000	3.1640	(8.218)	0	0	0
2014/08/29	R186	07/05/2015	8.26	Call	Bond Future	4,198.5900		4.1986	4,376.0200	4.3760	4.226	0	0	0
2014/08/29	R186	07/05/2015	8.24	Call	Bond Future	4,111.0500		4.1111	4,284.7300	4.2847	4.225	0	0	0
2014/08/29	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R197	06/11/2014			Bond Future	288.7805	288.7805		288.3367	288.3367	(0.154)	0.0000	0.0000	939
2014/08/29	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R197	06/11/2014	285.00	Call	Bond Future	3,780.5100		3.7805	3,336.6500	3.3367	(11.741)	0	0	0
2014/08/29	R197	06/11/2014	285.01	Call	Bond Future	3,770.5100		3.7705	3,326.6500	3.3267	(11.772)	0	0	0
2014/08/29	R197	06/11/2014	284.99	Call	Bond Future	3,790.5100		3.7905	3,346.6500	3.3467	(11.710)	0	0	0
2014/08/29	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R197	05/02/2015	288.99	Put	Bond Future	1,567.1700		1.5672	2,021.0200	2.0210	28.960	0	0	0
2014/08/29	R197	05/02/2015			Bond Future	287.4228	287.4228		286.9690	286.9690	(0.158)	0.0000	0.0000	0
2014/08/29	R197	05/02/2015	289.01	Put	Bond Future	1,587.1700		1.5872	2,041.0200	2.0410	28.595	0	0	0
2014/08/29	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R197	05/02/2015	289.00	Put	Bond Future	1,577.1700		1.5772	2,031.0200	2.0310	28.776	0	0	0
2014/08/29	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2014/08/29	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R202	06/11/2014	226.99	Call	Bond Future	5,229.9800		5.2300	7,273.8000	7.2738	39.079	0	0	0
2014/08/29	R202	06/11/2014			Bond Future	232.2200		232.2200	234.2638	234.2638	0.880	0.0000	0.0000	47,047
2014/08/29	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R202	06/11/2014	227.00	Call	Bond Future	5,219.9800		5.2200	7,263.8000	7.2638	39.154	0	0	0
2014/08/29	R202	06/11/2014	227.01	Call	Bond Future	5,209.9800		5.2100	7,253.8000	7.2538	39.229	0	0	0
2014/08/29	R202	05/02/2015	233.01	Call	Bond Future	0.0000		0.0000	1,831.1600	1.8312	100.000	0	0	0
2014/08/29	R202	05/02/2015			Bond Future	232.7666		232.7666	234.8412	234.8412	0.891	0.0000	0.0000	0
2014/08/29	R202	05/02/2015	232.99	Call	Bond Future	0.0000		0.0000	1,851.1600	1.8512	100.000	0	0	0
2014/08/29	R202	05/02/2015	233.00	Call	Bond Future	0.0000		0.0000	1,841.1600	1.8412	100.000	0	0	0
2014/08/29	R202	05/02/2015	232.99	Put	Bond Future	223.3600		0.2234	0.0000	0.0000	(100.000)	0	0	0
2014/08/29	R202	05/02/2015	233.01	Put	Bond Future	243.3600		0.2434	0.0000	0.0000	(100.000)	0	0	0
2014/08/29	R202	05/02/2015	233.00	Put	Bond Future	233.3600		0.2334	0.0000	0.0000	(100.000)	0	0	0
2014/08/29	R203	06/11/2014	6.86	Call	Bond Future	482.4600		0.4825	556.3400	0.5563	15.313	0	0	0
2014/08/29	R203	06/11/2014			Bond Future	6.8542		104.8343	6.7946	104.9896	(0.870)	0.0000	0.0000	14,059
2014/08/29	R203	06/11/2014	6.84	Call	Bond Future	456.3800		0.4564	527.1600	0.5272	15.509	0	0	45
2014/08/29	R203	06/11/2014	6.98	Call	Bond Future	657.9100		0.6579	749.6400	0.7496	13.943	0	0	14
2014/08/29	R203	06/11/2014	6.85	Call	Bond Future	469.3000		0.4693	541.6400	0.5416	15.414	0	0	0
2014/08/29	R203	06/11/2014	6.98	Put	Bond Future	331.3000		0.3313	267.6800	0.2677	(19.203)	0	0	0
2014/08/29	R203	06/11/2014	6.84	Put	Bond Future	493.3500		0.4934	408.7800	0.4088	(17.142)	0	0	0
2014/08/29	R203	06/11/2014	6.86	Put	Bond Future	467.3900		0.4674	385.9200	0.3859	(17.431)	0	0	0
2014/08/29	R203	06/11/2014	6.85	Put	Bond Future	480.2500		0.4802	397.2400	0.3972	(17.285)	0	0	0
2014/08/29	R203	05/02/2015	7.69	Call	Bond Future	2,003.5700		2.0036	2,130.3700	2.1304	6.329	0	0	55
2014/08/29	R203	05/02/2015			Bond Future	6.9036		106.5076	6.8379	106.6644	(0.952)	0.0000	0.0000	0
2014/08/29	R203	05/02/2015	8.34	Put	Bond Future	27.9400		0.0279	19.0900	0.0191	(31.675)	0	0	0
2014/08/29	R203	05/02/2015	8.35	Call	Bond Future	3,403.1300		3.4031	3,551.3200	3.5513	4.355	0	0	0
2014/08/29	R203	05/02/2015	8.36	Call	Bond Future	3,425.1500		3.4251	3,573.5600	3.5736	4.333	0	0	0
2014/08/29	R203	05/02/2015	8.34	Call	Bond Future	3,381.1300		3.3811	3,529.0900	3.5291	4.376	0	0	0
2014/08/29	R203	05/02/2015	8.36	Put	Bond Future	26.2500		0.0263	17.8500	0.0178	(32.000)	0	0	0
2014/08/29	R203	05/02/2015	7.69	Put	Bond Future	150.5500		0.1505	120.5400	0.1205	(19.934)	0	0	0
2014/08/29	R203	05/02/2015	8.35	Put	Bond Future	27.0800		0.0271	18.4600	0.0185	(31.832)	0	0	0
2014/08/29	R203	07/05/2015			Bond Future	6.8838		104.1949	6.8117	104.3514	(1.046)	0.0000	0.0000	0
2014/08/29	R203	07/05/2015	7.24	Put	Bond Future	535.7800		0.5358	464.3400	0.4643	(13.334)	0	0	0
2014/08/29	R203	07/05/2015	7.26	Put	Bond Future	521.1900		0.5212	451.3200	0.4513	(13.406)	0	0	0
2014/08/29	R203	07/05/2015	7.25	Put	Bond Future	528.2900		0.5283	457.7900	0.4578	(13.345)	0	0	0
2014/08/29	R203	07/05/2015	7.25	Call	Bond Future	1,319.4900		1.3195	1,405.5000	1.4055	6.518	0	0	0
2014/08/29	R203	07/05/2015	7.26	Call	Bond Future	1,333.8800		1.3339	1,420.5200	1.4205	6.495	0	0	0
2014/08/29	R203	07/05/2015	7.24	Call	Bond Future	1,305.4800		1.3055	1,390.5500	1.3906	6.516	0	0	0
2014/08/29	R204	06/11/2014	7.99	Put	Bond Future	40.6900		0.0407	27.3900	0.0274	(32.686)	0	0	1,270
2014/08/29	R204	06/11/2014			Bond Future	7.1742		106.0081	7.1050	106.2554	(0.965)	0.0000	0.0000	12,677
2014/08/29	R204	06/11/2014	6.99	Put	Bond Future	1,065.1100		1.0651	899.9900	0.9000	(15.503)	0	0	0
2014/08/29	R204	06/11/2014	7.01	Put	Bond Future	1,019.4500		1.0194	858.2000	0.8582	(15.817)	0	0	0
2014/08/29	R204	06/11/2014	6.99	Call	Bond Future	405.1400		0.4051	487.3300	0.4873	20.287	0	0	0

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2014/08/29	R204	06/11/2014	7.00	Put	Bond Future	1,042.1400	1.0421	878.9400	0.8789	(15.660)	0	0	0
2014/08/29	R204	06/11/2014	7.99	Call	Bond Future	2,902.1100	2.9021	3,136.1200	3.1361	8.063	0	0	0
2014/08/29	R204	06/11/2014	7.00	Call	Bond Future	418.1200	0.4181	502.2300	0.5022	20.116	0	0	0
2014/08/29	R204	06/11/2014	7.01	Call	Bond Future	431.3800	0.4314	517.4400	0.5174	19.950	0	0	0
2014/08/29	R204	05/02/2015			Bond Future	7.2287	103.6648	7.1545	103.9150	(1.026)	0.0000	0.0000	0
2014/08/29	R204	05/02/2015	8.25	Call	Bond Future	3,521.0300	3.5210	3,737.9100	3.7379	6.160	0	0	0
2014/08/29	R204	05/02/2015	8.26	Call	Bond Future	3,549.9900	3.5500	3,767.2600	3.7673	6.120	0	0	0
2014/08/29	R204	05/02/2015	8.24	Call	Bond Future	3,492.1400	3.4921	3,708.3900	3.7084	6.192	0	0	0
2014/08/29	R204	05/02/2015	8.26	Put	Bond Future	145.2000	0.1452	112.2300	0.1122	(22.707)	0	0	0
2014/08/29	R204	05/02/2015	8.25	Put	Bond Future	148.5800	0.1486	115.2200	0.1152	(22.453)	0	0	0
2014/08/29	R204	05/02/2015	8.24	Put	Bond Future	152.0400	0.1520	118.0500	0.1180	(22.356)	0	0	0
2014/08/29	R204	07/05/2015	7.51	Put	Bond Future	966.2000	0.9662	844.6800	0.8447	(12.577)	0	0	0
2014/08/29	R204	07/05/2015			Bond Future	7.2439	105.4732	7.1647	105.7248	(1.093)	0.0000	0.0000	0
2014/08/29	R204	07/05/2015	7.50	Put	Bond Future	978.3900	0.9784	855.9000	0.8559	(12.520)	0	0	0
2014/08/29	R204	07/05/2015	7.49	Call	Bond Future	1,768.2300	1.7682	1,896.3800	1.8964	7.247	0	0	0
2014/08/29	R204	07/05/2015	7.50	Call	Bond Future	1,787.3600	1.7874	1,916.4700	1.9165	7.224	0	0	0
2014/08/29	R204	07/05/2015	7.51	Call	Bond Future	1,806.5900	1.8066	1,936.6700	1.9367	7.200	0	0	0
2014/08/29	R204	07/05/2015	7.49	Put	Bond Future	990.7000	0.9907	867.2500	0.8672	(12.461)	0	0	0
2014/08/29	R204	06/08/2015	7.74	Call	Bond Future	2,407.9100	2.4079	2,579.8300	2.5798	7.140	0	0	0
2014/08/29	R204	06/08/2015	7.75	Put	Bond Future	815.7500	0.8158	729.0100	0.7290	(10.633)	0	0	0
2014/08/29	R204	06/08/2015			Bond Future	7.2037	103.4602	7.1168	103.7196	(1.206)	0.0000	0.0000	0
2014/08/29	R204	06/08/2015	8.41	Call	Bond Future	3,889.2600	3.8893	4,091.8200	4.0918	5.208	0	0	0
2014/08/29	R204	06/08/2015	7.74	Put	Bond Future	826.9700	0.8250	737.5100	0.7375	(10.602)	0	0	0
2014/08/29	R204	06/08/2015	7.76	Put	Bond Future	806.6000	0.8066	720.5900	0.7206	(10.663)	0	0	0
2014/08/29	R204	06/08/2015	8.41	Put	Bond Future	370.7800	0.3708	313.9600	0.3140	(15.324)	0	0	699
2014/08/29	R204	06/08/2015	7.75	Call	Bond Future	2,427.9200	2.4279	2,600.5600	2.6006	7.111	0	0	0
2014/08/29	R204	06/08/2015	7.76	Call	Bond Future	2,447.9900	2.4480	2,621.3600	2.6214	7.082	0	0	0
2014/08/29	R207	06/11/2014	7.36	Put	Bond Future	1,008.2500	1.0083	841.6800	0.8417	(16.521)	0	0	0
2014/08/29	R207	06/11/2014			Bond Future	7.4285	101.5736	7.3652	101.8410	(0.852)	0.0000	0.0000	36,237
2014/08/29	R207	06/11/2014	7.35	Put	Bond Future	1,031.6700	1.0317	863.0100	0.8630	(16.348)	0	0	0
2014/08/29	R207	06/11/2014	7.36	Call	Bond Future	718.9500	0.7189	819.7700	0.8198	14.023	0	0	0
2014/08/29	R207	06/11/2014	7.34	Call	Bond Future	681.4700	0.6815	778.1200	0.7781	14.183	0	0	0
2014/08/29	R207	06/11/2014	7.35	Call	Bond Future	700.0500	0.7000	798.7800	0.7988	14.103	0	0	0
2014/08/29	R207	06/11/2014	7.34	Put	Bond Future	1,055.4300	1.0554	884.6900	0.8847	(16.177)	0	0	0
2014/08/29	R207	05/02/2015	8.49	Put	Bond Future	223.2500	0.2232	162.0200	0.1620	(27.427)	0	0	0
2014/08/29	R207	05/02/2015			Bond Future	7.4863	99.5535	7.4193	99.8241	(0.894)	0.0000	0.0000	0
2014/08/29	R207	05/02/2015	8.51	Put	Bond Future	214.0800	0.2141	154.4200	0.1544	(27.868)	0	0	0
2014/08/29	R207	05/02/2015	8.50	Call	Bond Future	4,209.2400	4.2092	4,419.6400	4.4196	4.999	0	0	0
2014/08/29	R207	05/02/2015	8.51	Call	Bond Future	4,243.0800	4.2431	4,454.0900	4.4541	4.973	0	0	0
2014/08/29	R207	05/02/2015	8.49	Call	Bond Future	4,175.4700	4.1755	4,384.9100	4.3849	5.016	0	0	0
2014/08/29	R207	05/02/2015	8.50	Put	Bond Future	218.6200	0.2186	158.3500	0.1584	(27.568)	0	0	0
2014/08/29	R207	07/05/2015			Bond Future	7.5172	101.2905	7.4467	101.5630	(0.938)	0.0000	0.0000	0
2014/08/29	R207	07/05/2015	8.25	Call	Bond Future	3,478.8100	3.4788	3,632.6800	3.6327	4.423	0	0	0
2014/08/29	R207	07/05/2015	7.73	Call	Bond Future	2,156.5500	2.1566	2,250.6800	2.2507	4.365	0	0	66
2014/08/29	R207	07/05/2015	8.24	Put	Bond Future	707.9600	0.7080	588.2800	0.5883	(16.905)	0	0	0
2014/08/29	R207	07/05/2015	8.26	Put	Bond Future	689.4400	0.6894	571.8100	0.5718	(17.062)	0	0	0
2014/08/29	R207	07/05/2015	7.73	Put	Bond Future	1,339.2600	1.3393	1,160.8700	1.1609	(13.320)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/29	R207	07/05/2015	8.25	Put	Bond Future	698.6500		0.6986	580.0000	0.5800	(16.983)	0	0	0
2014/08/29	R207	07/05/2015	8.26	Call	Bond Future	3,506.8800		3.5069	3,661.7700	3.6618	4.417	0	0	0
2014/08/29	R207	07/05/2015	8.24	Call	Bond Future	3,450.8300		3.4508	3,603.6700	3.6037	4.429	0	0	0
2014/08/29	R208	06/11/2014	7.46	Call	Bond Future	686.5300		0.6865	795.5300	0.7955	15.877	0	0	0
2014/08/29	R208	06/11/2014			Bond Future	7.6089		96.4869	7.5512	96.7677	(0.759)	0.0000	0.0000	16,437
2014/08/29	R208	06/11/2014	7.44	Call	Bond Future	648.8400		0.6488	753.6600	0.7537	16.155	0	0	0
2014/08/29	R208	06/11/2014	7.45	Call	Bond Future	667.5000		0.6675	774.4100	0.7744	16.016	0	0	0
2014/08/29	R208	06/11/2014	7.44	Put	Bond Future	1,473.0000		1.4730	1,297.0100	1.2970	(11.948)	0	0	0
2014/08/29	R208	06/11/2014	8.50	Put	Bond Future	56.4400		0.0564	44.6400	0.0446	(20.907)	0	0	1,520
2014/08/29	R208	06/11/2014	7.46	Put	Bond Future	1,412.6500		1.4126	1,240.8400	1.2408	(12.162)	0	0	0
2014/08/29	R208	06/11/2014	7.45	Put	Bond Future	1,442.6300		1.4426	1,268.7300	1.2687	(12.054)	0	0	0
2014/08/29	R208	06/11/2014	8.50	Call	Bond Future	4,264.7200		4.2647	4,533.7300	4.5337	6.308	0	0	0
2014/08/29	R208	05/02/2015	8.51	Call	Bond Future	4,223.5800		4.2236	4,443.7900	4.4438	5.214	0	0	0
2014/08/29	R208	05/02/2015			Bond Future	7.6681		98.0272	7.6076	98.3116	(0.789)	0.0000	0.0000	0
2014/08/29	R208	05/02/2015	8.49	Call	Bond Future	4,149.3100		4.1493	4,367.5900	4.3676	5.261	0	0	0
2014/08/29	R208	05/02/2015	8.51	Put	Bond Future	370.9300		0.3709	306.7700	0.3068	(17.297)	0	0	0
2014/08/29	R208	05/02/2015	8.50	Put	Bond Future	378.3800		0.3784	313.2600	0.3133	(17.210)	0	0	0
2014/08/29	R208	05/02/2015	8.49	Put	Bond Future	385.9500		0.3859	319.8600	0.3199	(17.124)	0	0	0
2014/08/29	R208	05/02/2015	8.50	Call	Bond Future	4,186.4000		4.1864	4,405.6500	4.4056	5.237	0	0	0
2014/08/29	R208	07/05/2015	8.01	Call	Bond Future	2,790.2900		2.7903	2,939.5700	2.9396	5.350	0	0	0
2014/08/29	R208	07/05/2015			Bond Future	7.7000		96.3347	7.6370	96.6212	(0.819)	0.0000	0.0000	0
2014/08/29	R208	07/05/2015	7.99	Call	Bond Future	2,735.0900		2.7351	2,882.2800	2.8823	5.382	0	0	0
2014/08/29	R208	07/05/2015	8.00	Call	Bond Future	2,762.4700		2.7625	2,911.0100	2.9110	5.377	0	0	0
2014/08/29	R208	07/05/2015	7.99	Put	Bond Future	1,430.5200		1.4305	1,291.1800	1.2912	(9.741)	0	0	0
2014/08/29	R208	07/05/2015	8.01	Put	Bond Future	1,396.5500		1.3966	1,259.3000	1.2593	(9.828)	0	0	0
2014/08/29	R208	07/05/2015	8.00	Put	Bond Future	1,413.3000		1.4133	1,275.3100	1.2753	(9.764)	0	0	0
2014/08/29	R208	06/08/2015			Bond Future	7.6985		98.1884	7.6314	98.4832	(0.871)	0.0000	0.0000	0
2014/08/29	R208	06/08/2015	8.00	Call	Bond Future	2,997.1100		2.9971	3,167.0000	3.1670	5.668	0	0	0
2014/08/29	R208	06/08/2015	8.01	Call	Bond Future	3,023.2400		3.0232	3,194.0000	3.1940	5.648	0	0	0
2014/08/29	R208	06/08/2015	8.85	Call	Bond Future	5,555.1600		5.5552	5,780.5600	5.7806	4.057	0	0	0
2014/08/29	R208	06/08/2015	7.99	Call	Bond Future	2,971.0700		2.9711	3,140.1000	3.1401	5.689	0	0	0
2014/08/29	R208	06/08/2015	8.01	Put	Bond Future	1,668.6500		1.6687	1,544.6500	1.5447	(7.431)	0	0	0
2014/08/29	R208	06/08/2015	8.00	Put	Bond Future	1,685.6300		1.6856	1,560.7600	1.5608	(7.408)	0	0	0
2014/08/29	R208	06/08/2015	8.85	Put	Bond Future	662.5600		0.6626	593.2000	0.5932	(10.468)	0	0	198
2014/08/29	R208	06/08/2015	7.99	Put	Bond Future	1,702.7400		1.7027	1,577.0100	1.5770	(7.384)	0	0	0
2014/08/29	R209	06/11/2014	8.95	Call	Bond Future	3,105.8800		3.1059	3,438.2300	3.4382	10.701	0	0	2,050
2014/08/29	R209	06/11/2014	9.50	Call	Bond Future	6,325.9600		6.3260	6,774.2700	6.7743	7.087	0	0	0
2014/08/29	R209	06/11/2014			Bond Future	8.6712		77.3326	8.6094	77.8233	(0.714)	0.0000	0.0000	25,626
2014/08/29	R209	06/11/2014	8.99	Put	Bond Future	859.8700		0.8599	713.8900	0.7139	(16.977)	0	0	0
2014/08/29	R209	06/11/2014	10.00	Call	Bond Future	9,503.6600		9.5037	9,983.8800	9.9839	5.053	0	0	0
2014/08/29	R209	06/11/2014	9.05	Put	Bond Future	733.9500		0.7339	604.8400	0.6048	(17.591)	0	0	0
2014/08/29	R209	06/11/2014	9.58	Put	Bond Future	147.2600		0.1473	113.7500	0.1138	(22.756)	0	0	907
2014/08/29	R209	06/11/2014	8.95	Put	Bond Future	953.4000		0.9534	795.0800	0.7951	(16.606)	0	0	0
2014/08/29	R209	06/11/2014	9.01	Put	Bond Future	815.9700		0.8160	675.8500	0.6758	(17.172)	0	0	0
2014/08/29	R209	06/11/2014	9.50	Put	Bond Future	192.1000		0.1921	149.7400	0.1497	(22.051)	0	0	5,500
2014/08/29	R209	06/11/2014	10.05	Call	Bond Future	9,817.5300		9.8175	10,299.5100	10.2995	4.909	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
2014/08/29	R209	06/11/2014	8.50	Call	Bond Future	1,238.0400	1.2380	1,418.2600	1.4183	14.557	0	0	5,500
2014/08/29	R209	06/11/2014	8.75	Put	Bond Future	1,544.1600	1.5442	1,317.7200	1.3177	(14.664)	0	0	0
2014/08/29	R209	06/11/2014	9.00	Put	Bond Future	837.6400	0.8376	694.6600	0.6947	(17.069)	0	0	0
2014/08/29	R209	06/11/2014	9.95	Call	Bond Future	9,188.0500	9.1880	9,666.7600	9.6668	5.210	0	0	0
2014/08/29	R209	06/11/2014	8.99	Call	Bond Future	3,313.5500	3.3136	3,658.2400	3.6582	10.402	0	0	0
2014/08/29	R209	06/11/2014	9.25	Call	Bond Future	4,784.4200	4.7844	5,192.9600	5.1930	8.539	0	0	0
2014/08/29	R209	06/11/2014	10.05	Put	Bond Future	26.1300	0.0261	17.4400	0.0174	(33.257)	0	0	2,050
2014/08/29	R209	06/11/2014	10.00	Put	Bond Future	32.2200	0.0322	21.7700	0.0218	(32.433)	0	0	1,640
2014/08/29	R209	06/11/2014	9.05	Call	Bond Future	3,635.9100	3.6359	3,997.4700	3.9975	9.944	0	0	2,050
2014/08/29	R209	06/11/2014	9.58	Call	Bond Future	6,832.4800	6.8325	7,289.6400	7.2896	6.691	0	0	0
2014/08/29	R209	06/11/2014	8.75	Call	Bond Future	2,161.9700	2.1620	2,426.2000	2.4262	12.222	0	0	2,200
2014/08/29	R209	06/11/2014	9.00	Call	Bond Future	3,366.3200	3.3663	3,714.0100	3.7140	10.328	0	0	1,640
2014/08/29	R209	06/11/2014	9.25	Put	Bond Future	418.1500	0.4181	336.0200	0.3360	(19.641)	0	0	2,200
2014/08/29	R209	06/11/2014	8.50	Put	Bond Future	2,607.8500	2.6079	2,297.4000	2.2974	(11.904)	0	0	0
2014/08/29	R209	06/11/2014	9.01	Call	Bond Future	3,419.5400	3.4195	3,770.0900	3.7701	10.251	0	0	0
2014/08/29	R209	06/11/2014	9.95	Put	Bond Future	39.0100	0.0390	27.0500	0.0271	(30.659)	0	0	2,050
2014/08/29	R209	05/02/2015	9.00	Put	Bond Future	2,001.1000	2.0011	1,787.7900	1.7878	(10.660)	0	0	0
2014/08/29	R209	05/02/2015			Bond Future	8.7253	78.5672	8.6619	79.0649	(0.727)	0.0000	0.0000	0
2014/08/29	R209	05/02/2015	9.25	Call	Bond Future	5,305.6600	5.3057	5,638.3300	5.6383	6.270	0	0	0
2014/08/29	R209	05/02/2015	9.26	Call	Bond Future	5,356.2300	5.3562	5,690.8700	5.6909	6.248	0	0	0
2014/08/29	R209	05/02/2015	9.25	Put	Bond Future	1,373.1100	1.3731	1,208.0500	1.2081	(12.021)	0	0	0
2014/08/29	R209	05/02/2015	9.24	Call	Bond Future	5,255.0800	5.2551	5,586.1200	5.5861	6.299	0	0	0
2014/08/29	R209	05/02/2015	9.00	Call	Bond Future	4,099.7700	4.0998	4,384.1900	4.3842	6.937	0	0	0
2014/08/29	R209	05/02/2015	9.24	Put	Bond Future	1,394.5300	1.3945	1,227.8400	1.2278	(11.953)	0	0	0
2014/08/29	R209	05/02/2015	9.26	Put	Bond Future	1,351.7900	1.3518	1,188.7000	1.1887	(12.065)	0	0	0
2014/08/29	R209	07/05/2015			Bond Future	8.7659	76.7875	8.7011	77.2917	(0.740)	0.0000	0.0000	0
2014/08/29	R209	07/05/2015	8.99	Put	Bond Future	2,980.8100	2.9808	2,747.6400	2.7476	(7.822)	0	0	0
2014/08/29	R209	07/05/2015	9.01	Put	Bond Future	2,916.8600	2.9169	2,687.1700	2.6872	(7.875)	0	0	0
2014/08/29	R209	07/05/2015	9.00	Put	Bond Future	2,948.5700	2.9486	2,717.2700	2.7173	(7.844)	0	0	0
2014/08/29	R209	07/05/2015	8.99	Call	Bond Future	4,684.5900	4.6846	4,955.5900	4.9556	5.785	0	0	0
2014/08/29	R209	07/05/2015	9.00	Call	Bond Future	4,727.0200	4.7270	4,999.8900	4.9999	5.773	0	0	0
2014/08/29	R209	07/05/2015	9.01	Call	Bond Future	4,769.8700	4.7699	5,044.3500	5.0444	5.754	0	0	0
2014/08/29	R209	06/08/2015	8.99	Put	Bond Future	3,680.9500	3.6810	3,472.2500	3.4723	(5.670)	0	0	0
2014/08/29	R209	06/08/2015			Bond Future	8.7913	78.2659	8.7245	78.7819	(0.760)	0.0000	0.0000	0
2014/08/29	R209	06/08/2015	9.01	Put	Bond Future	3,614.6400	3.6146	3,408.9400	3.4089	(5.691)	0	0	0
2014/08/29	R209	06/08/2015	9.90	Call	Bond Future	9,376.4500	9.3764	9,766.3000	9.7663	4.158	0	0	0
2014/08/29	R209	06/08/2015	9.00	Call	Bond Future	5,225.9600	5.2260	5,534.9100	5.5349	5.912	0	0	0
2014/08/29	R209	06/08/2015	9.01	Call	Bond Future	5,267.4500	5.2675	5,577.7500	5.5777	5.891	0	0	0
2014/08/29	R209	06/08/2015	8.99	Call	Bond Future	5,184.8900	5.1849	5,492.1900	5.4922	5.927	0	0	0
2014/08/29	R209	06/08/2015	9.00	Put	Bond Future	3,647.5300	3.6475	3,440.4800	3.4405	(5.676)	0	0	0
2014/08/29	R209	06/08/2015	9.90	Put	Bond Future	1,535.9500	1.5359	1,409.8000	1.4098	(8.213)	0	0	2,914
2014/08/29	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R210	06/11/2014			Bond Future	173.4608	173.4608	173.5556	173.5556	0.055	0.0000	0.0000	642
2014/08/29	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R210	06/11/2014	169.00	Call	Bond Future	4,460.7900	4.4608	4,555.5500	4.5556	2.124	0	0	0
2014/08/29	R210	06/11/2014	169.01	Call	Bond Future	4,450.7900	4.4508	4,545.5500	4.5456	2.129	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/29	R210	06/11/2014	168.99	Call	Bond Future	4,470.7900		4.4708	4,565.5500	4.5656	2.120	0	0	0
2014/08/29	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R210	05/02/2015			Bond Future	176.2504		176.2504	176.3450	176.3450	0.054	0.0000	0.0000	0
2014/08/29	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R210	05/02/2015	175.01	Call	Bond Future	1,240.4400		1.2404	1,335.0400	1.3350	7.626	0	0	0
2014/08/29	R210	05/02/2015	174.99	Call	Bond Future	1,260.4400		1.2604	1,355.0400	1.3550	7.505	0	0	0
2014/08/29	R210	05/02/2015	175.00	Call	Bond Future	1,250.4400		1.2504	1,345.0400	1.3450	7.565	0	0	0
2014/08/29	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R211	06/11/2014	130.00	Call	Bond Future	2,230.9400		2.2309	2,316.3800	2.3164	3.830	0	0	0
2014/08/29	R211	06/11/2014	130.01	Call	Bond Future	2,220.9400		2.2209	2,306.3800	2.3064	3.847	0	0	0
2014/08/29	R211	06/11/2014			Bond Future	132.2309		132.2309	132.3164	132.3164	0.065	0.0000	0.0000	1,120
2014/08/29	R211	06/11/2014	129.99	Call	Bond Future	2,240.9400		2.2409	2,326.3800	2.3264	3.813	0	0	0
2014/08/29	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R211	05/02/2015	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R211	05/02/2015			Bond Future	132.7556		132.7556	132.8412	132.8412	0.064	0.0000	0.0000	0
2014/08/29	R211	05/02/2015	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R211	05/02/2015	132.99	Put	Bond Future	234.3900		0.2344	148.8400	0.1488	(36.499)	0	0	0
2014/08/29	R211	05/02/2015	133.01	Put	Bond Future	254.3900		0.2544	168.8400	0.1688	(33.629)	0	0	0
2014/08/29	R211	05/02/2015	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R211	05/02/2015	133.00	Put	Bond Future	244.3900		0.2444	158.8400	0.1588	(35.006)	0	0	0
2014/08/29	R212	06/11/2014			Bond Future	137.4466		137.4466	137.4416	137.4416	(0.004)	0.0000	0.0000	14,864
2014/08/29	R212	06/11/2014	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R212	06/11/2014	135.00	Call	Bond Future	2,446.5600		2.4466	2,441.6200	2.4416	(0.202)	0	0	0
2014/08/29	R212	06/11/2014	135.01	Call	Bond Future	2,436.5600		2.4366	2,431.6200	2.4316	(0.203)	0	0	0
2014/08/29	R212	06/11/2014	134.99	Call	Bond Future	2,456.5600		2.4566	2,451.6200	2.4516	(0.201)	0	0	0
2014/08/29	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R212	05/02/2015			Bond Future	137.8988		137.8988	137.8924	137.8924	(0.005)	0.0000	0.0000	0
2014/08/29	R212	05/02/2015	137.99	Put	Bond Future	91.2000		0.0912	97.6000	0.0976	7.018	0	0	0
2014/08/29	R212	05/02/2015	138.01	Put	Bond Future	111.2000		0.1112	117.6000	0.1176	5.755	0	0	0
2014/08/29	R212	05/02/2015	138.00	Put	Bond Future	101.2000		0.1012	107.6000	0.1076	6.324	0	0	0
2014/08/29	R212	05/02/2015	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R212	05/02/2015	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R212	05/02/2015	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R213	06/11/2014	8.84	Call	Bond Future	3,152.7300		3.1527	3,532.2400	3.5322	12.038	0	0	0
2014/08/29	R213	06/11/2014	8.85	Put	Bond Future	899.5100		0.8995	712.4300	0.7124	(20.798)	0	0	0
2014/08/29	R213	06/11/2014			Bond Future	8.5508		87.8709	8.4785	88.4410	(0.845)	0.0000	0.0000	29,178
2014/08/29	R213	06/11/2014	8.85	Call	Bond Future	3,204.9900		3.2050	3,588.0900	3.5881	11.953	0	0	0
2014/08/29	R213	06/11/2014	8.86	Call	Bond Future	3,257.6200		3.2576	3,644.2900	3.6443	11.870	0	0	0
2014/08/29	R213	06/11/2014	8.84	Put	Bond Future	922.8600		0.9229	732.1900	0.7322	(20.661)	0	0	0
2014/08/29	R213	06/11/2014	8.86	Put	Bond Future	876.6200		0.8766	693.1100	0.6931	(20.934)	0	0	0
2014/08/29	R213	05/02/2015	9.26	Put	Bond Future	1,142.2200		1.1422	929.6400	0.9296	(18.611)	0	0	0
2014/08/29	R213	05/02/2015			Bond Future	8.6108		89.2733	8.5365	89.8517	(0.863)	0.0000	0.0000	0

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2014/08/29	R213	05/02/2015	9.25	Put	Bond Future	1,160.5400		1.1605	945.6600	0.9457	(18.516)	0	0	0
2014/08/29	R213	05/02/2015	9.24	Put	Bond Future	1,179.2900		1.1793	962.0800	0.9621	(18.419)	0	0	0
2014/08/29	R213	05/02/2015	9.25	Call	Bond Future	5,914.9600		5.9150	6,278.4900	6.2785	6.146	0	0	0
2014/08/29	R213	05/02/2015	9.26	Call	Bond Future	5,967.9900		5.9680	6,333.8200	6.3338	6.130	0	0	0
2014/08/29	R213	05/02/2015	9.24	Call	Bond Future	5,862.2700		5.8623	6,223.4700	6.2235	6.161	0	0	0
2014/08/29	R213	07/05/2015	8.74	Call	Bond Future	4,101.2800		4.1013	4,314.6600	4.3147	5.203	0	0	0
2014/08/29	R213	07/05/2015	8.75	Put	Bond Future	3,397.7500		3.3977	3,027.1300	3.0271	(10.908)	0	0	0
2014/08/29	R213	07/05/2015			Bond Future	8.6523		87.2821	8.5762	87.8681	(0.880)	0.0000	0.0000	0
2014/08/29	R213	07/05/2015	8.75	Call	Bond Future	4,141.1900		4.1412	4,356.6100	4.3566	5.202	0	0	0
2014/08/29	R213	07/05/2015	8.76	Call	Bond Future	4,181.2900		4.1813	4,399.0300	4.3990	5.207	0	0	0
2014/08/29	R213	07/05/2015	8.74	Put	Bond Future	3,433.5400		3.4335	3,060.8800	3.0609	(10.854)	0	0	0
2014/08/29	R213	07/05/2015	8.76	Put	Bond Future	3,362.2500		3.3623	2,993.9500	2.9939	(10.954)	0	0	0
2014/08/29	R214	06/11/2014	9.20	Call	Bond Future	4,292.1200		4.2921	4,685.0000	4.6850	9.154	0	0	2,500
2014/08/29	R214	06/11/2014	9.64	Call	Bond Future	7,068.8900		7.0689	7,545.2100	7.5452	6.738	0	0	0
2014/08/29	R214	06/11/2014			Bond Future	8.7412		78.3382	8.6794	78.8539	(0.708)	0.0000	0.0000	6,057
2014/08/29	R214	06/11/2014	9.20	Put	Bond Future	636.7300		0.6367	513.8700	0.5139	(19.295)	0	0	0
2014/08/29	R214	06/11/2014	9.65	Call	Bond Future	7,134.3200		7.1343	7,611.7900	7.6118	6.693	0	0	0
2014/08/29	R214	06/11/2014	9.66	Call	Bond Future	7,199.8000		7.1998	7,678.4000	7.6784	6.647	0	0	0
2014/08/29	R214	06/11/2014	9.80	Call	Bond Future	8,118.3800		8.1184	8,608.7500	8.6088	6.040	0	0	0
2014/08/29	R214	06/11/2014	9.64	Put	Bond Future	170.6900		0.1707	131.2700	0.1313	(23.094)	0	0	0
2014/08/29	R214	06/11/2014	9.66	Put	Bond Future	159.9300		0.1599	122.7900	0.1228	(23.223)	0	0	0
2014/08/29	R214	06/11/2014	9.65	Put	Bond Future	165.2300		0.1652	126.9600	0.1270	(23.162)	0	0	0
2014/08/29	R214	06/11/2014	9.80	Put	Bond Future	100.2200		0.1002	74.8500	0.0749	(25.314)	0	0	2,500
2014/08/29	R214	05/02/2015	9.50	Call	Bond Future	6,571.4600		6.5715	6,908.9700	6.9090	5.136	0	0	0
2014/08/29	R214	05/02/2015			Bond Future	8.7962		79.5884	8.7327	80.1116	(0.721)	0.0000	0.0000	0
2014/08/29	R214	05/02/2015	9.51	Call	Bond Future	6,626.3000		6.6263	6,965.7700	6.9658	5.123	0	0	0
2014/08/29	R214	05/02/2015	9.50	Put	Bond Future	1,138.4700		1.1385	952.8000	0.9528	(16.309)	0	0	0
2014/08/29	R214	05/02/2015	9.49	Call	Bond Future	6,516.7500		6.5167	6,852.2700	6.8523	5.149	0	0	0
2014/08/29	R214	05/02/2015	9.49	Put	Bond Future	1,156.4300		1.1564	968.7700	0.9688	(16.228)	0	0	0
2014/08/29	R214	05/02/2015	9.51	Put	Bond Future	1,120.7600		1.1208	937.0500	0.9370	(16.392)	0	0	0
2014/08/29	R214	07/05/2015			Bond Future	8.8352		77.6818	8.7704	78.2119	(0.733)	0.0000	0.0000	0
2014/08/29	R214	07/05/2015	9.15	Call	Bond Future	5,422.5900		5.4226	5,671.4700	5.6715	4.590	0	0	0
2014/08/29	R214	07/05/2015	9.16	Call	Bond Future	5,468.3700		5.4684	5,719.2400	5.7192	4.588	0	0	0
2014/08/29	R214	07/05/2015	9.14	Put	Bond Future	2,961.8000		2.9618	2,678.5800	2.6786	(9.562)	0	0	0
2014/08/29	R214	07/05/2015	9.16	Put	Bond Future	2,899.1100		2.8991	2,619.8800	2.6199	(9.632)	0	0	0
2014/08/29	R214	07/05/2015	9.15	Put	Bond Future	2,930.3100		2.9303	2,649.0900	2.6491	(9.597)	0	0	0
2014/08/29	R214	07/05/2015	9.14	Call	Bond Future	5,376.9700		5.3770	5,623.8500	5.6238	4.591	0	0	0
2014/08/29	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R248	06/11/2014			Bond Future	8.8076		101.1011	8.7457	101.7647	(0.703)	0.0000	0.0000	26,250
2014/08/29	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R248	06/11/2014	9.72	Call	Bond Future	8,941.9100		8.9419	9,605.5200	9.6055	7.421	0	0	0
2014/08/29	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R248	06/11/2014	9.73	Call	Bond Future	9,031.8800		9.0319	9,695.4900	9.6955	7.347	0	0	0
2014/08/29	R248	06/11/2014	9.74	Call	Bond Future	9,121.6900		9.1217	9,785.3000	9.7853	7.275	0	0	0
2014/08/29	R248	05/02/2015			Bond Future	8.8644		102.7147	8.8008	103.3878	(0.717)	0.0000	0.0000	1,277
2014/08/29	R248	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0



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2014/08/29	R248	05/02/2015	9.50	Call	Bond Future	6,311.2100	6.3112	6,984.3700	6.9844	10.666	0	0	0
2014/08/29	R248	05/02/2015	9.51	Call	Bond Future	6,404.7300	6.4047	7,077.8900	7.0779	10.510	0	0	0
2014/08/29	R248	05/02/2015	9.49	Call	Bond Future	6,217.5100	6.2175	6,890.6700	6.8907	10.827	0	0	0
2014/08/29	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R248	07/05/2015			Bond Future	8.9051	100.0711	8.8401	100.7531	(0.729)	0.0000	0.0000	0
2014/08/29	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/29	R248	07/05/2015	9.26	Call	Bond Future	3,583.8300	3.5838	4,265.7900	4.2658	19.029	0	0	0
2014/08/29	R248	07/05/2015	9.24	Call	Bond Future	3,388.0300	3.3880	4,069.9900	4.0700	20.129	0	0	0
2014/08/29	R248	07/05/2015	9.25	Call	Bond Future	3,486.0200	3.4860	4,167.9800	4.1680	19.563	0	0	0

**Total** **433796**