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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/07/2014 TO 29/07/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/29	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/29	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	2025	07/08/2014	109.01	Call	Bond Future	7,247.5900	7.2476	7,251.3100	7.2513	0.051	0	0	0
2014/07/29	2025	07/08/2014			Bond Future	116.2576	116.2576	116.2613	116.2613	0.003	0.0000	0.0000	0
2014/07/29	2025	07/08/2014	108.99	Call	Bond Future	7,267.5900	7.2676	7,271.3100	7.2713	0.051	0	0	0
2014/07/29	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2025	07/08/2014	109.00	Call	Bond Future	7,257.5900	7.2576	7,261.3100	7.2613	0.051	0	0	0
2014/07/29	2025	06/11/2014	117.01	Call	Bond Future	1,014.4600	1.0145	1,017.1700	1.0172	0.267	0	0	0
2014/07/29	2025	06/11/2014			Bond Future	118.0245	118.0245	118.0272	118.0272	0.002	0.0000	0.0000	0
2014/07/29	2025	06/11/2014	116.99	Call	Bond Future	1,034.4600	1.0345	1,037.1700	1.0372	0.262	0	0	0
2014/07/29	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2025	06/11/2014	117.00	Call	Bond Future	1,024.4600	1.0245	1,027.1700	1.0272	0.265	0	0	0
2014/07/29	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2025	05/02/2015			Bond Future	118.7826	118.7826	118.7856	118.7856	0.003	0.0000	0.0000	0
2014/07/29	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2025	05/02/2015	118.99	Put	Bond Future	207.4400	0.2074	204.4400	0.2044	(1.446)	0	0	0
2014/07/29	2025	05/02/2015	119.01	Put	Bond Future	227.4400	0.2274	224.4400	0.2244	(1.319)	0	0	0
2014/07/29	2025	05/02/2015	119.00	Put	Bond Future	217.4400	0.2174	214.4400	0.2144	(1.380)	0	0	0
2014/07/29	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2030	07/08/2014			Bond Future	8.6648	94.6494	8.6690	94.6154	0.048	0.0000	0.0000	1,868
2014/07/29	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2030	07/08/2014	8.99	Call	Bond Future	2,580.2100	2.5802	2,546.2200	2.5462	(1.317)	0	0	0
2014/07/29	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2030	07/08/2014	9.00	Call	Bond Future	2,657.9300	2.6579	2,623.9400	2.6239	(1.279)	0	0	0
2014/07/29	2030	07/08/2014	9.01	Call	Bond Future	2,735.5600	2.7356	2,701.5700	2.7016	(1.243)	0	0	0
2014/07/29	2030	06/11/2014	9.01	Call	Bond Future	2,137.2400	2.1372	2,101.8000	2.1018	(1.658)	0	0	0
2014/07/29	2030	06/11/2014			Bond Future	8.7372	96.0762	8.7417	96.0407	0.051	0.0000	0.0000	2,317
2014/07/29	2030	06/11/2014	8.99	Call	Bond Future	1,982.9100	1.9829	1,947.4700	1.9475	(1.787)	0	0	0
2014/07/29	2030	06/11/2014	9.00	Call	Bond Future	2,060.1200	2.0601	2,024.6800	2.0247	(1.720)	0	0	0
2014/07/29	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2030	05/02/2015			Bond Future	8.8019	93.6149	8.8064	93.5792	0.052	0.0000	0.0000	0
2014/07/29	2030	05/02/2015	9.25	Call	Bond Future	3,422.4000	3.4224	3,386.7300	3.3867	(1.042)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/29	2030	05/02/2015	9.24	Call	Bond Future	3,348.0000	3.3480	3,312.3300	3.3123	(1.065)	0	0	0
2014/07/29	2030	05/02/2015	9.26	Call	Bond Future	3,496.7100	3.4967	3,461.0400	3.4610	(1.020)	0	0	0
2014/07/29	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2030	07/05/2015			Bond Future	8.8503	95.2880	8.8551	95.2511	0.054	0.0000	0.0000	0
2014/07/29	2030	07/05/2015	8.74	Put	Bond Future	859.4600	0.8595	896.3700	0.8964	4.295	0	0	0
2014/07/29	2030	07/05/2015	8.76	Put	Bond Future	702.8200	0.7028	739.7300	0.7397	5.252	0	0	0
2014/07/29	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2030	07/05/2015	8.75	Put	Bond Future	781.0900	0.7811	818.0000	0.8180	4.725	0	0	0
2014/07/29	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2037	07/08/2014			Bond Future	8.9496	95.9507	8.9387	96.0514	(0.121)	0.0000	0.0000	8,080
2014/07/29	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2037	07/08/2014	9.06	Call	Bond Future	1,015.9800	1.0160	1,116.6600	1.1167	9.910	0	0	0
2014/07/29	2037	07/08/2014	9.04	Call	Bond Future	833.2400	0.8332	933.9200	0.9339	12.083	0	0	0
2014/07/29	2037	07/08/2014	9.05	Call	Bond Future	924.6800	0.9247	1,025.3600	1.0254	10.888	0	0	0
2014/07/29	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2037	06/11/2014	9.69	Call	Bond Future	5,823.5300	5.8235	5,924.8200	5.9248	1.739	0	0	0
2014/07/29	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2037	06/11/2014			Bond Future	9.0206	97.3971	9.0096	97.4983	(0.123)	0.0000	0.0000	1,768
2014/07/29	2037	06/11/2014	9.70	Call	Bond Future	5,906.1400	5.9061	6,007.4300	6.0074	1.715	0	0	0
2014/07/29	2037	06/11/2014	9.71	Call	Bond Future	5,988.6300	5.9886	6,089.9200	6.0899	1.691	0	0	0
2014/07/29	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2037	05/02/2015			Bond Future	9.0848	94.7067	9.0734	94.8098	(0.126)	0.0000	0.0000	0
2014/07/29	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2037	05/02/2015	9.50	Call	Bond Future	3,633.6300	3.6336	3,736.7400	3.7367	2.838	0	0	0
2014/07/29	2037	05/02/2015	9.51	Call	Bond Future	3,718.3700	3.7184	3,821.4800	3.8215	2.773	0	0	0
2014/07/29	2037	05/02/2015	9.49	Call	Bond Future	3,548.7600	3.5488	3,651.8700	3.6519	2.906	0	0	0
2014/07/29	2037	07/05/2015	9.01	Put	Bond Future	1,123.1400	1.1231	1,018.8000	1.0188	(9.290)	0	0	0
2014/07/29	2037	07/05/2015			Bond Future	9.1346	96.3995	9.1229	96.5039	(0.128)	0.0000	0.0000	0
2014/07/29	2037	07/05/2015	9.00	Put	Bond Future	1,214.2400	1.2142	1,109.9000	1.1099	(8.593)	0	0	0
2014/07/29	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2037	07/05/2015	8.99	Put	Bond Future	1,305.4700	1.3055	1,201.1300	1.2011	(7.993)	0	0	0
2014/07/29	2038	07/08/2014			Bond Future	120.4791	120.4791	120.3728	120.3728	(0.088)	0.0000	0.0000	1,135
2014/07/29	2038	07/08/2014	106.00	Call	Bond Future	14,479.1300	14.4791	14,372.7600	14.3728	(0.735)	0	0	0
2014/07/29	2038	07/08/2014	106.01	Call	Bond Future	14,469.1300	14.4691	14,362.7600	14.3628	(0.735)	0	0	0
2014/07/29	2038	07/08/2014	105.99	Call	Bond Future	14,489.1300	14.4891	14,382.7600	14.3828	(0.734)	0	0	0
2014/07/29	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/07/29	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2038	06/11/2014	120.01	Call	Bond Future	2,299.9500	2.3000	2,190.9900	2.1910	(4.737)	0	0	0
2014/07/29	2038	06/11/2014			Bond Future	122.3100	122.3100	122.2010	122.2010	(0.089)	0.0000	0.0000	916
2014/07/29	2038	06/11/2014	119.99	Call	Bond Future	2,319.9500	2.3200	2,210.9900	2.2110	(4.697)	0	0	0
2014/07/29	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2038	06/11/2014	120.00	Call	Bond Future	2,309.9500	2.3100	2,200.9900	2.2010	(4.717)	0	0	0
2014/07/29	2038	05/02/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2038	05/02/2015			Bond Future	122.9932	122.9932	122.8828	122.8828	(0.090)	0.0000	0.0000	0
2014/07/29	2038	05/02/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	107.1600	0.1072	100.000	0	0	0
2014/07/29	2038	05/02/2015	123.01	Put	Bond Future	16.7900	0.0168	127.1600	0.1272	657.356	0	0	0
2014/07/29	2038	05/02/2015	122.99	Call	Bond Future	3.2100	0.0032	0.0000	0.0000	(100.000)	0	0	0
2014/07/29	2038	05/02/2015	123.00	Put	Bond Future	6.7900	0.0068	117.1600	0.1172	1625.479	0	0	0
2014/07/29	2044	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	84.8500	0.0848	100.000	0	0	0
2014/07/29	2044	07/08/2014			Bond Future	9.0200	9.0200	9.0185	97.5239	(0.017)	0.0000	0.0000	0
2014/07/29	2044	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	185.3100	0.1853	100.000	0	0	0
2014/07/29	2044	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2044	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2044	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2044	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	285.9400	0.2859	100.000	0	0	0
2014/07/29	2044	06/11/2014			Bond Future	9.0200	9.0200	9.0870	98.9932	0.742	0.0000	0.0000	73
2014/07/29	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	966.9600	0.9670	100.000	0	0	0
2014/07/29	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	766.1700	0.7662	100.000	0	0	0
2014/07/29	2044	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	866.4700	0.8665	100.000	0	0	0
2014/07/29	2044	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2044	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2044	05/02/2015			Bond Future	9.0200	9.0200	9.1489	96.2034	1.429	0.0000	0.0000	0
2014/07/29	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	1,572.5600	1.5726	100.000	0	0	0
2014/07/29	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	1,372.1600	1.3722	100.000	0	0	0
2014/07/29	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	1,472.2700	1.4723	100.000	0	0	0
2014/07/29	2044	07/05/2015			Bond Future	9.0200	9.0200	9.1972	97.9225	1.964	0.0000	0.0000	0
2014/07/29	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	2,038.9600	2.0390	100.000	0	0	0
2014/07/29	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	1,838.8800	1.8389	100.000	0	0	0
2014/07/29	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	1,938.8400	1.9388	100.000	0	0	0
2014/07/29	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2046	07/08/2014			Bond Future	121.4626	121.4626	121.1963	121.1963	(0.219)	0.0000	0.0000	0
2014/07/29	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/29	2046	07/08/2014	104.44	Call	Bond Future	17,022.5800	17.0226	16,756.3400	16.7563	(1.564)	0	0	0
2014/07/29	2046	07/08/2014	104.45	Call	Bond Future	17,012.5800	17.0126	16,746.3400	16.7463	(1.565)	0	0	0
2014/07/29	2046	07/08/2014	104.43	Call	Bond Future	17,032.5800	17.0326	16,766.3400	16.7663	(1.563)	0	0	0
2014/07/29	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2046	06/11/2014	104.45	Call	Bond Future	17,513.2000	17.5132	17,241.9000	17.2419	(1.549)	0	0	0
2014/07/29	2046	06/11/2014			Bond Future	121.9632	121.9632	121.6919	121.6919	(0.222)	0.0000	0.0000	5,348
2014/07/29	2046	06/11/2014	104.43	Call	Bond Future	17,533.2000	17.5332	17,261.9000	17.2619	(1.547)	0	0	0
2014/07/29	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2046	06/11/2014	104.44	Call	Bond Future	17,523.2000	17.5232	17,251.9000	17.2519	(1.548)	0	0	0
2014/07/29	2046	05/02/2015			Bond Future	123.9403	123.9403	123.6649	123.6649	(0.222)	0.0000	0.0000	0
2014/07/29	2046	05/02/2015	123.99	Put	Bond Future	49.6700	0.0497	325.1200	0.3251	554.560	0	0	0
2014/07/29	2046	05/02/2015	124.01	Put	Bond Future	69.6700	0.0697	345.1200	0.3451	395.364	0	0	0
2014/07/29	2046	05/02/2015	124.00	Put	Bond Future	59.6700	0.0597	335.1200	0.3351	461.622	0	0	0
2014/07/29	2046	05/02/2015	123.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2046	05/02/2015	124.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2046	05/02/2015	124.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2050	07/08/2014			Bond Future	127.6942	127.6942	127.6996	127.6996	0.004	0.0000	0.0000	688
2014/07/29	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2050	07/08/2014	112.00	Call	Bond Future	15,694.2200	15.6942	15,699.5600	15.6996	0.034	0	0	0
2014/07/29	2050	07/08/2014	112.01	Call	Bond Future	15,684.2200	15.6842	15,689.5600	15.6896	0.034	0	0	0
2014/07/29	2050	07/08/2014	111.99	Call	Bond Future	15,704.2200	15.7042	15,709.5600	15.7096	0.034	0	0	0
2014/07/29	2050	06/11/2014			Bond Future	129.6351	129.6351	129.6392	129.6392	0.003	0.0000	0.0000	2,112
2014/07/29	2050	06/11/2014	126.00	Call	Bond Future	3,635.1400	3.6351	3,639.2500	3.6393	0.113	0	0	0
2014/07/29	2050	06/11/2014	126.01	Call	Bond Future	3,625.1400	3.6251	3,629.2500	3.6293	0.113	0	0	0
2014/07/29	2050	06/11/2014	125.99	Call	Bond Future	3,645.1400	3.6451	3,649.2500	3.6493	0.113	0	0	0
2014/07/29	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2050	05/02/2015			Bond Future	130.2905	130.2905	130.2949	130.2949	0.003	0.0000	0.0000	0
2014/07/29	2050	05/02/2015	130.01	Call	Bond Future	280.4500	0.2805	284.9000	0.2849	1.587	0	0	0
2014/07/29	2050	05/02/2015	129.99	Call	Bond Future	300.4500	0.3005	304.9000	0.3049	1.481	0	0	0
2014/07/29	2050	05/02/2015	130.00	Call	Bond Future	290.4500	0.2905	294.9000	0.2949	1.532	0	0	0
2014/07/29	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	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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2014/07/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	AL12	07/08/2014			Index Future	502.1200	502.1200	502.2170	502.2170	0.019	0.0000	0.0000	0
2014/07/29	AL12	06/11/2014			Index Future	509.6870	509.6870	509.7800	509.7800	0.018	0.0000	0.0000	0
2014/07/29	AL12	05/02/2015			Index Future	517.8820	517.8820	517.9790	517.9790	0.019	0.0000	0.0000	0
2014/07/29	AL12	07/05/2015			Index Future	527.1050	527.1050	527.2000	527.2000	0.018	0.0000	0.0000	0
2014/07/29	AL37	07/08/2014			Index Future	428.4920	428.4920	428.4250	428.4250	(0.016)	0.0000	0.0000	0
2014/07/29	AL37	06/11/2014			Index Future	434.9490	434.9490	434.8780	434.8780	(0.016)	0.0000	0.0000	0
2014/07/29	AL37	05/02/2015			Index Future	441.9430	441.9430	441.8710	441.8710	(0.016)	0.0000	0.0000	0
2014/07/29	AL7T	07/08/2014			Index Future	505.0370	505.0370	504.6370	504.6370	(0.079)	0.0000	0.0000	0
2014/07/29	AL7T	06/11/2014			Index Future	512.6470	512.6470	512.2370	512.2370	(0.080)	0.0000	0.0000	1
2014/07/29	AL7T	05/02/2015			Index Future	520.8910	520.8910	520.4750	520.4750	(0.080)	0.0000	0.0000	0
2014/07/29	ALBI	07/08/2014			Index Future	458.3450	458.3450	458.3270	458.3270	(0.004)	0.0000	0.0000	393
2014/07/29	ALBI	06/11/2014			Index Future	465.2520	465.2520	465.2290	465.2290	(0.005)	0.0000	0.0000	259
2014/07/29	ALBI	05/02/2015			Index Future	472.7330	472.7330	472.7110	472.7110	(0.005)	0.0000	0.0000	0
2014/07/29	ALBI	07/05/2015			Index Future	481.1510	481.1510	481.1260	481.1260	(0.005)	0.0000	0.0000	0
2014/07/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/29	EL28	07/08/2014	114.00	Call	Bond Future	9,475.7800	9.4758	9,480.6300	9.4806	0.051	0	0	0
2014/07/29	EL28	07/08/2014			Bond Future	123.4758	123.4758	123.4806	123.4806	0.004	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/29	EL28	07/08/2014	114.01	Call	Bond Future	9,465.7800	9.4658	9,470.6300	9.4706	0.051	0	0	0
2014/07/29	EL28	07/08/2014	113.99	Call	Bond Future	9,485.7800	9.4858	9,490.6300	9.4906	0.051	0	0	0
2014/07/29	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	EL28	06/11/2014			Bond Future	123.8710	123.8710	123.8748	123.8748	0.003	0.0000	0.0000	0
2014/07/29	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	EL28	06/11/2014	122.00	Call	Bond Future	1,870.9800	1.8710	1,874.8100	1.8748	0.205	0	0	0
2014/07/29	EL28	06/11/2014	122.01	Call	Bond Future	1,860.9800	1.8610	1,864.8100	1.8648	0.206	0	0	0
2014/07/29	EL28	06/11/2014	121.99	Call	Bond Future	1,880.9800	1.8810	1,884.8100	1.8848	0.204	0	0	0
2014/07/29	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	EL28	05/02/2015			Bond Future	125.8793	125.8793	125.8835	125.8835	0.003	0.0000	0.0000	0
2014/07/29	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	EL28	05/02/2015	125.99	Put	Bond Future	110.6900	0.1107	106.4600	0.1065	(3.821)	0	0	0
2014/07/29	EL28	05/02/2015	126.01	Put	Bond Future	130.6900	0.1307	126.4600	0.1265	(3.237)	0	0	0
2014/07/29	EL28	05/02/2015	126.00	Put	Bond Future	120.6900	0.1207	116.4600	0.1165	(3.505)	0	0	0
2014/07/29	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	ES33	07/08/2014			Bond Future	9.5526	85.1739	9.5415	85.2572	(0.116)	0.0000	0.0000	0
2014/07/29	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	ES33	07/08/2014	10.14	Call	Bond Future	4,227.1900	4.2272	4,310.4600	4.3105	1.970	0	0	0
2014/07/29	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	ES33	07/08/2014	10.15	Call	Bond Future	4,296.2200	4.2962	4,379.4900	4.3795	1.938	0	0	0
2014/07/29	ES33	07/08/2014	10.16	Call	Bond Future	4,365.1500	4.3651	4,448.4200	4.4484	1.908	0	0	0
2014/07/29	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	ES33	06/11/2014			Bond Future	9.6476	82.6725	9.6363	82.7562	(0.118)	0.0000	0.0000	6,220
2014/07/29	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	ES33	06/11/2014	10.29	Call	Bond Future	4,532.1100	4.5321	4,615.7800	4.6158	1.846	0	0	0
2014/07/29	ES33	06/11/2014	10.30	Call	Bond Future	4,599.5600	4.5996	4,683.2300	4.6832	1.819	0	0	0
2014/07/29	ES33	06/11/2014	10.31	Call	Bond Future	4,666.9100	4.6669	4,750.5800	4.7506	1.793	0	0	0
2014/07/29	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	ES33	05/02/2015	10.00	Call	Bond Future	1,876.0900	1.8761	1,961.3600	1.9614	4.545	0	0	0
2014/07/29	ES33	05/02/2015			Bond Future	9.7368	84.0032	9.7250	84.0884	(0.121)	0.0000	0.0000	0
2014/07/29	ES33	05/02/2015	10.01	Call	Bond Future	1,946.0500	1.9460	2,031.3200	2.0313	4.382	0	0	0
2014/07/29	ES33	05/02/2015	9.99	Call	Bond Future	1,806.0400	1.8060	1,891.3100	1.8913	4.721	0	0	0
2014/07/29	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	ES33	07/05/2015			Bond Future	9.8056	81.7117	9.7936	81.7980	(0.123)	0.0000	0.0000	0
2014/07/29	ES33	07/05/2015	9.74	Put	Bond Future	472.0500	0.4720	385.7800	0.3858	(18.276)	0	0	0
2014/07/29	ES33	07/05/2015	9.76	Put	Bond Future	327.6600	0.3277	241.3900	0.2414	(26.329)	0	0	0
2014/07/29	ES33	07/05/2015	9.75	Put	Bond Future	399.8100	0.3998	313.5400	0.3135	(21.578)	0	0	0
2014/07/29	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
2014/07/29	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	GOVI	07/08/2014			GOVI	457.0590	457.0590	457.0040	457.0040	(0.012)	0.0000	0.0000	525
2014/07/29	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	GOVI	07/08/2014	459.99	Put	GOVI	29,310.0000	2.9310	29,860.0000	2.9860	1.876	0	0	0
2014/07/29	GOVI	07/08/2014	460.01	Put	GOVI	29,510.0000	2.9510	30,060.0000	3.0060	1.864	0	0	0
2014/07/29	GOVI	07/08/2014	460.00	Put	GOVI	29,410.0000	2.9410	29,960.0000	2.9960	1.870	0	0	0
2014/07/29	GOVI	06/11/2014	449.01	Call	GOVI	149,360.0000	14.9360	148,760.0000	14.8760	(0.402)	0	0	0
2014/07/29	GOVI	06/11/2014			GOVI	463.9460	463.9460	463.8860	463.8860	(0.013)	0.0000	0.0000	105
2014/07/29	GOVI	06/11/2014	448.99	Call	GOVI	149,560.0000	14.9560	148,960.0000	14.8960	(0.401)	0	0	0
2014/07/29	GOVI	06/11/2014	449.00	Call	GOVI	149,460.0000	14.9460	148,860.0000	14.8860	(0.401)	0	0	0
2014/07/29	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	GOVI	05/02/2015	459.99	Call	GOVI	114,170.0000	11.4170	113,570.0000	11.3570	(0.526)	0	0	0
2014/07/29	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	GOVI	05/02/2015			GOVI	471.4070	471.4070	471.3470	471.3470	(0.013)	0.0000	0.0000	0
2014/07/29	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	GOVI	05/02/2015	460.00	Call	GOVI	114,070.0000	11.4070	113,470.0000	11.3470	(0.526)	0	0	0
2014/07/29	GOVI	05/02/2015	460.01	Call	GOVI	113,970.0000	11.3970	113,370.0000	11.3370	(0.526)	0	0	0
2014/07/29	GOVI	07/05/2015	449.99	Call	GOVI	298,110.0000	29.8110	297,470.0000	29.7470	(0.215)	0	0	0
2014/07/29	GOVI	07/05/2015			GOVI	479.8010	479.8010	479.7370	479.7370	(0.013)	0.0000	0.0000	0
2014/07/29	GOVI	07/05/2015	450.00	Call	GOVI	298,010.0000	29.8010	297,370.0000	29.7370	(0.215)	0	0	0
2014/07/29	GOVI	07/05/2015	450.01	Call	GOVI	297,910.0000	29.7910	297,270.0000	29.7270	(0.215)	0	0	0
2014/07/29	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/29	ICAA	07/08/2014			Can-Do Interest Rate	143.1490	143.1490	143.1506	143.1506	0.001	0.0000	0.0000	635
2014/07/29	ICAA	06/11/2014			Can-Do Interest Rate	145.3245	145.3245	145.3249	145.3249	0.000	0.0000	0.0000	0
2014/07/29	IGOV	07/08/2014			Index Future	216.3050	216.3050	216.2700	216.2700	(0.016)	0.0000	0.0000	546
2014/07/29	IGOV	06/11/2014			Index Future	219.5910	219.5910	219.5540	219.5540	(0.017)	0.0000	0.0000	647
2014/07/29	IGOV	05/02/2015			Index Future	223.1490	223.1490	223.1110	223.1110	(0.017)	0.0000	0.0000	0
2014/07/29	IGOV	07/05/2015			Index Future	227.1480	227.1480	227.1090	227.1090	(0.017)	0.0000	0.0000	0
2014/07/29	ILBI	07/08/2014			Index Future	586.0350	586.0350	585.9380	585.9380	(0.017)	0.0000	0.0000	210
2014/07/29	ILBI	06/11/2014			Index Future	594.9740	594.9740	594.8740	594.8740	(0.017)	0.0000	0.0000	0
2014/07/29	ILBI	05/02/2015			Index Future	604.4960	604.4960	604.3920	604.3920	(0.017)	0.0000	0.0000	0
2014/07/29	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2014/07/29	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/07/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/29	JBAF	20/08/2014			Jibar Tradeable Future	5.9900	94.0100	5.9900	94.0100	0.000	0.0000	0.0000	0
2014/07/29	JBAF	17/09/2014			Jibar Tradeable Future	6.0300	93.9700	6.0300	93.9700	0.000	0.0000	0.0000	33,000
2014/07/29	JBAF	15/10/2014			Jibar Tradeable Future	6.1000	93.9000	6.1100	93.8900	0.164	0.0000	0.0000	0
2014/07/29	JBAF	19/11/2014			Jibar Tradeable Future	6.1400	93.8600	6.1500	93.8500	0.163	0.0000	0.0000	0
2014/07/29	JBAF	17/12/2014			Jibar Tradeable Future	6.2400	93.7600	6.2600	93.7400	0.321	0.0000	0.0000	0
2014/07/29	JBAF	21/01/2015			Jibar Tradeable Future	6.3300	93.6700	6.3500	93.6500	0.316	0.0000	0.0000	0
2014/07/29	JBAF	18/03/2015			Jibar Tradeable Future	6.4800	93.5200	6.5000	93.5000	0.309	0.0000	0.0000	2,850
2014/07/29	JBAF	17/06/2015			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	5,000
2014/07/29	JBAF	16/09/2015			Jibar Tradeable Future	6.8900	93.1100	6.9100	93.0900	0.290	0.0000	0.0000	0
2014/07/29	JBAF	15/12/2015			Jibar Tradeable Future	7.0400	92.9600	7.0700	92.9300	0.426	0.0000	0.0000	0
2014/07/29	JBAF	16/03/2016			Jibar Tradeable Future	7.1800	92.8200	7.2200	92.7800	0.557	0.0000	0.0000	0
2014/07/29	JBAF	15/06/2016			Jibar Tradeable Future	7.3300	92.6700	7.3600	92.6400	0.409	0.0000	0.0000	0
2014/07/29	R023	07/08/2014	8.51	Call	Bond Future	3,084.6600	3.0847	2,998.2000	2.9982	(2.803)	0	0	0
2014/07/29	R023	07/08/2014			Bond Future	7.9905	101.9978	8.0047	101.9119	0.178	0.0000	0.0000	11,760
2014/07/29	R023	07/08/2014	8.49	Call	Bond Future	2,969.0700	2.9691	2,882.4900	2.8825	(2.916)	0	0	0
2014/07/29	R023	07/08/2014	8.50	Call	Bond Future	3,026.8600	3.0269	2,940.3400	2.9403	(2.858)	0	0	0
2014/07/29	R023	07/08/2014	8.49	Put	Bond Future	3.2000	0.0032	2.5500	0.0026	(20.313)	0	0	0
2014/07/29	R023	07/08/2014	8.51	Put	Bond Future	2.4100	0.0024	1.8800	0.0019	(21.992)	0	0	0
2014/07/29	R023	07/08/2014	8.50	Put	Bond Future	2.7800	0.0028	2.1900	0.0022	(21.223)	0	0	0
2014/07/29	R023	06/11/2014			Bond Future	8.0700	99.6142	8.0849	99.5261	0.185	0.0000	0.0000	1,050
2014/07/29	R023	06/11/2014	8.59	Put	Bond Future	548.9300	0.5489	562.7600	0.5628	2.519	0	0	0
2014/07/29	R023	06/11/2014	8.61	Put	Bond Future	523.7700	0.5238	537.0000	0.5370	2.526	0	0	0
2014/07/29	R023	06/11/2014	8.59	Call	Bond Future	3,555.1300	3.5551	3,480.8100	3.4808	(2.091)	0	0	0
2014/07/29	R023	06/11/2014	8.60	Put	Bond Future	536.2300	0.5362	549.7500	0.5498	2.521	0	0	0
2014/07/29	R023	06/11/2014	8.60	Call	Bond Future	3,599.0800	3.5991	3,524.4500	3.5244	(2.074)	0	0	0
2014/07/29	R023	06/11/2014	8.61	Call	Bond Future	3,643.2300	3.6432	3,568.3100	3.5683	(2.056)	0	0	0
2014/07/29	R023	05/02/2015			Bond Future	8.1391	101.2173	8.1547	101.1280	0.191	0.0000	0.0000	0
2014/07/29	R023	05/02/2015	8.74	Put	Bond Future	983.6100	0.9836	1,002.7500	1.0028	1.946	0	0	0
2014/07/29	R023	05/02/2015	8.75	Call	Bond Future	4,396.6800	4.3967	4,326.3100	4.3263	(1.601)	0	0	0
2014/07/29	R023	05/02/2015	8.76	Call	Bond Future	4,436.9600	4.4370	4,366.3400	4.3663	(1.592)	0	0	0
2014/07/29	R023	05/02/2015	8.74	Call	Bond Future	4,356.5400	4.3565	4,286.4300	4.2864	(1.609)	0	0	0
2014/07/29	R023	05/02/2015	8.76	Put	Bond Future	954.3300	0.9543	972.9600	0.9730	1.952	0	0	0
2014/07/29	R023	05/02/2015	8.75	Put	Bond Future	968.8800	0.9689	987.7600	0.9878	1.949	0	0	0
2014/07/29	R023	07/05/2015	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R023	07/05/2015	8.15	Put	Bond Future	147.2600	0.1473	238.7700	0.2388	62.142	0	0	0
2014/07/29	R023	07/05/2015			Bond Future	8.1763	99.0954	8.1926	99.0039	0.200	0.0000	0.0000	0
2014/07/29	R023	07/05/2015	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R023	07/05/2015	8.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/07/29	R023	07/05/2015	8.14	Put	Bond Future	203.3800	0.2034	294.8900	0.2949	44.995	0	0	0
2014/07/29	R023	07/05/2015	8.16	Put	Bond Future	91.1700	0.0912	182.6800	0.1827	100.373	0	0	0
2014/07/29	R157	07/08/2014	6.76	Put	Bond Future	34.0900	0.0341	30.2900	0.0303	(11.147)	0	0	0
2014/07/29	R157	07/08/2014			Bond Future	6.6662	112.5726	6.6644	112.5746	(0.027)	0.0000	0.0000	2,906
2014/07/29	R157	07/08/2014	6.75	Put	Bond Future	37.3200	0.0373	33.3800	0.0334	(10.557)	0	0	0
2014/07/29	R157	07/08/2014	6.74	Call	Bond Future	121.5000	0.1215	119.3700	0.1194	(1.753)	0	0	0
2014/07/29	R157	07/08/2014	6.75	Call	Bond Future	128.9000	0.1289	126.9200	0.1269	(1.536)	0	0	0
2014/07/29	R157	07/08/2014	6.76	Call	Bond Future	136.5900	0.1366	134.7500	0.1347	(1.347)	0	0	0
2014/07/29	R157	07/08/2014	6.74	Put	Bond Future	40.8400	0.0408	36.7500	0.0367	(10.015)	0	0	0
2014/07/29	R157	06/11/2014	6.19	Put	Bond Future	608.3900	0.6084	606.8900	0.6069	(0.247)	0	0	0
2014/07/29	R157	06/11/2014			Bond Future	6.8512	107.4559	6.8501	107.4568	(0.017)	0.0000	0.0000	0
2014/07/29	R157	06/11/2014	6.21	Put	Bond Future	594.1800	0.5942	592.6700	0.5927	(0.254)	0	0	0
2014/07/29	R157	06/11/2014	6.20	Put	Bond Future	601.2700	0.6013	599.7600	0.5998	(0.251)	0	0	0
2014/07/29	R157	06/11/2014	6.21	Call	Bond Future	51.0700	0.0511	50.5300	0.0505	(1.057)	0	0	0
2014/07/29	R157	06/11/2014	6.19	Call	Bond Future	48.2700	0.0483	47.7400	0.0477	(1.098)	0	0	0
2014/07/29	R157	06/11/2014	6.20	Call	Bond Future	49.6600	0.0497	49.1200	0.0491	(1.087)	0	0	0
2014/07/29	R157	05/02/2015	8.74	Call	Bond Future	1,047.8400	1.0478	1,048.5700	1.0486	0.070	0	0	0
2014/07/29	R157	05/02/2015	8.75	Put	Bond Future	44.7200	0.0447	44.1700	0.0442	(1.230)	0	0	0
2014/07/29	R157	05/02/2015			Bond Future	7.0290	109.1859	7.0268	109.1872	(0.031)	0.0000	0.0000	0
2014/07/29	R157	05/02/2015	8.74	Put	Bond Future	45.3800	0.0454	44.8200	0.0448	(1.234)	0	0	0
2014/07/29	R157	05/02/2015	8.76	Put	Bond Future	44.0800	0.0441	43.5300	0.0435	(1.248)	0	0	0
2014/07/29	R157	05/02/2015	8.75	Call	Bond Future	1,052.9900	1.0530	1,053.7300	1.0537	0.070	0	0	0
2014/07/29	R157	05/02/2015	8.76	Call	Bond Future	1,058.1500	1.0581	1,058.8900	1.0589	0.070	0	0	0
2014/07/29	R186	07/08/2014	8.31	Call	Bond Future	1,137.4700	1.1375	1,052.4300	1.0524	(7.476)	0	0	0
2014/07/29	R186	07/08/2014	8.43	Put	Bond Future	133.7800	0.1338	124.9300	0.1249	(6.615)	0	0	105
2014/07/29	R186	07/08/2014	8.70	Put	Bond Future	5.9600	0.0060	4.4800	0.0045	(24.832)	0	0	1,000
2014/07/29	R186	07/08/2014			Bond Future	8.2199	118.9587	8.2291	118.8796	0.112	0.0000	0.0000	39,678
2014/07/29	R186	07/08/2014	7.60	Put	Bond Future	5,492.0400	5.4920	5,570.9700	5.5710	1.437	0	0	0
2014/07/29	R186	07/08/2014	8.00	Call	Bond Future	113.8500	0.1138	86.4700	0.0865	(24.049)	0	0	105
2014/07/29	R186	07/08/2014	8.92	Put	Bond Future	0.2000	0.0002	0.1100	0.0001	(45.000)	0	0	840
2014/07/29	R186	07/08/2014	8.29	Call	Bond Future	1,025.5100	1.0255	942.1900	0.9422	(8.125)	0	0	0
2014/07/29	R186	07/08/2014	8.25	Call	Bond Future	820.3000	0.8203	741.6500	0.7417	(9.588)	0	0	1,200
2014/07/29	R186	07/08/2014	8.30	Call	Bond Future	1,080.7500	1.0808	996.5100	0.9965	(7.795)	0	0	0
2014/07/29	R186	07/08/2014	8.29	Put	Bond Future	425.7000	0.4257	421.4800	0.4215	(0.991)	0	0	0
2014/07/29	R186	07/08/2014	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,100
2014/07/29	R186	07/08/2014	7.60	Call	Bond Future	0.2900	0.0003	0.1200	0.0001	(58.621)	0	0	210
2014/07/29	R186	07/08/2014	8.00	Put	Bond Future	2,022.2600	2.0223	2,073.9800	2.0740	2.558	0	0	0
2014/07/29	R186	07/08/2014	8.31	Put	Bond Future	367.3800	0.3674	361.4400	0.3614	(1.617)	0	0	0
2014/07/29	R186	07/08/2014	8.92	Call	Bond Future	5,801.9300	5.8019	5,722.7400	5.7227	(1.365)	0	0	0
2014/07/29	R186	07/08/2014	8.30	Put	Bond Future	395.7600	0.3958	390.6200	0.3906	(1.299)	0	0	0
2014/07/29	R186	07/08/2014	9.20	Call	Bond Future	8,010.0100	8.0100	7,930.9100	7.9309	(0.988)	0	0	0
2014/07/29	R186	07/08/2014	8.43	Call	Bond Future	1,918.3200	1.9183	1,830.3700	1.8304	(4.585)	0	0	0
2014/07/29	R186	07/08/2014	8.70	Call	Bond Future	4,028.5600	4.0286	3,947.9800	3.9480	(2.000)	0	0	0
2014/07/29	R186	07/08/2014	8.25	Put	Bond Future	562.0800	0.5621	562.5300	0.5625	0.080	0	0	0
2014/07/29	R186	06/11/2014	8.14	Call	Bond Future	1,719.0400	1.7190	1,673.9000	1.6739	(2.626)	0	0	0
2014/07/29	R186	06/11/2014	8.15	Put	Bond Future	2,961.7500	2.9618	2,997.4400	2.9974	1.205	0	0	0

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2014/07/29	R186	06/11/2014			Bond Future	8.2926		120.7518	8.3023	120.6705	0.117	0.0000	0.0000	23,114
2014/07/29	R186	06/11/2014	9.17	Call	Bond Future	7,389.2100		7.3892	7,311.2000	7.3112	(1.056)	0	0	0
2014/07/29	R186	06/11/2014	8.15	Call	Bond Future	1,754.6000		1.7546	1,708.9600	1.7090	(2.601)	0	0	0
2014/07/29	R186	06/11/2014	8.16	Call	Bond Future	1,790.6200		1.7906	1,744.4700	1.7445	(2.577)	0	0	0
2014/07/29	R186	06/11/2014	9.17	Put	Bond Future	326.1100		0.3261	329.4300	0.3294	1.018	0	0	2,010
2014/07/29	R186	06/11/2014	8.14	Put	Bond Future	3,011.5000		3.0115	3,047.6900	3.0477	1.202	0	0	0
2014/07/29	R186	06/11/2014	8.16	Put	Bond Future	2,912.5500		2.9125	2,947.7300	2.9477	1.208	0	0	0
2014/07/29	R186	05/02/2015	9.00	Call	Bond Future	6,501.7000		6.5017	6,433.3700	6.4334	(1.051)	0	0	0
2014/07/29	R186	05/02/2015			Bond Future	8.3549		117.3984	8.3649	117.3161	0.120	0.0000	0.0000	0
2014/07/29	R186	05/02/2015	8.75	Call	Bond Future	5,132.6500		5.1326	5,070.1600	5.0702	(1.217)	0	0	0
2014/07/29	R186	05/02/2015	8.76	Call	Bond Future	5,184.8400		5.1848	5,122.0900	5.1221	(1.210)	0	0	0
2014/07/29	R186	05/02/2015	8.74	Call	Bond Future	5,080.6900		5.0807	5,018.4600	5.0185	(1.225)	0	0	0
2014/07/29	R186	05/02/2015	8.76	Put	Bond Future	1,912.6100		1.9126	1,932.2100	1.9322	1.025	0	0	0
2014/07/29	R186	05/02/2015	8.75	Put	Bond Future	1,939.6600		1.9397	1,959.5200	1.9595	1.024	0	0	0
2014/07/29	R186	05/02/2015	9.00	Put	Bond Future	1,350.8800		1.3509	1,364.9000	1.3649	1.038	0	0	9,600
2014/07/29	R186	05/02/2015	8.74	Put	Bond Future	1,967.0100		1.9670	1,987.1300	1.9871	1.023	0	0	0
2014/07/29	R186	07/05/2015			Bond Future	8.3956		119.4955	8.4061	119.4109	0.125	0.0000	0.0000	0
2014/07/29	R186	07/05/2015	8.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R186	07/05/2015	8.24	Put	Bond Future	1,268.6900		1.2687	1,353.2800	1.3533	6.668	0	0	0
2014/07/29	R186	07/05/2015	8.26	Put	Bond Future	1,104.5900		1.1046	1,189.1800	1.1892	7.658	0	0	0
2014/07/29	R186	07/05/2015	8.25	Put	Bond Future	1,186.6000		1.1866	1,271.1900	1.2712	7.129	0	0	0
2014/07/29	R186	07/05/2015	8.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R186	07/05/2015	8.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R197	07/08/2014			Bond Future	285.8397		285.8397	285.8486	285.8486	0.003	0.0000	0.0000	0
2014/07/29	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R197	07/08/2014	270.00	Call	Bond Future	15,839.6800		15.8397	15,848.5800	15.8486	0.056	0	0	0
2014/07/29	R197	07/08/2014	270.01	Call	Bond Future	15,829.6800		15.8297	15,838.5800	15.8386	0.056	0	0	0
2014/07/29	R197	07/08/2014	269.99	Call	Bond Future	15,849.6800		15.8497	15,858.5800	15.8586	0.056	0	0	0
2014/07/29	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R197	06/11/2014			Bond Future	290.1838		290.1838	290.1902	290.1902	0.002	0.0000	0.0000	905
2014/07/29	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R197	06/11/2014	285.00	Call	Bond Future	5,183.8200		5.1838	5,190.2200	5.1902	0.123	0	0	0
2014/07/29	R197	06/11/2014	285.01	Call	Bond Future	5,173.8200		5.1738	5,180.2200	5.1802	0.124	0	0	0
2014/07/29	R197	06/11/2014	284.99	Call	Bond Future	5,193.8200		5.1938	5,200.2200	5.2002	0.123	0	0	0
2014/07/29	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R197	05/02/2015	288.99	Put	Bond Future	109.6700		0.1097	102.3400	0.1023	(6.684)	0	0	0
2014/07/29	R197	05/02/2015			Bond Future	288.8803		288.8803	288.8877	288.8877	0.003	0.0000	0.0000	0
2014/07/29	R197	05/02/2015	289.01	Put	Bond Future	129.6700		0.1297	122.3400	0.1223	(5.653)	0	0	0
2014/07/29	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R197	05/02/2015	289.00	Put	Bond Future	119.6700		0.1197	112.3400	0.1123	(6.125)	0	0	0
2014/07/29	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R201	07/08/2014	5.31	Put	Bond Future	216.6000		0.2166	215.2600	0.2153	(0.619)	0	0	0
2014/07/29	R201	07/08/2014			Bond Future	5.8866		102.2155	5.8873	102.2152	0.011	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/29	R201	07/08/2014	5.30	Put	Bond Future	219.8100	0.2198	218.5100	0.2185	(0.591)	0	0	0
2014/07/29	R201	07/08/2014	5.31	Call	Bond Future	9.0100	0.0090	7.4200	0.0074	(17.647)	0	0	0
2014/07/29	R201	07/08/2014	5.29	Call	Bond Future	8.2500	0.0083	6.7400	0.0067	(18.303)	0	0	0
2014/07/29	R201	07/08/2014	5.30	Call	Bond Future	8.6200	0.0086	7.0700	0.0071	(17.981)	0	0	0
2014/07/29	R201	07/08/2014	5.29	Put	Bond Future	223.0500	0.2230	221.7900	0.2218	(0.565)	0	0	0
2014/07/29	R202	07/08/2014	207.99	Call	Bond Future	21,136.9300	21.1369	21,145.0200	21.1450	0.038	0	0	0
2014/07/29	R202	07/08/2014	208.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R202	07/08/2014			Bond Future	229.1269	229.1269	229.1350	229.1350	0.004	0.0000	0.0000	126
2014/07/29	R202	07/08/2014	207.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R202	07/08/2014	208.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R202	07/08/2014	208.00	Call	Bond Future	21,126.9300	21.1269	21,135.0200	21.1350	0.038	0	0	0
2014/07/29	R202	07/08/2014	208.01	Call	Bond Future	21,116.9300	21.1169	21,125.0200	21.1250	0.038	0	0	0
2014/07/29	R202	06/11/2014	226.99	Call	Bond Future	5,618.8900	5.6189	5,625.2700	5.6253	0.114	0	0	0
2014/07/29	R202	06/11/2014			Bond Future	232.6089	232.6089	232.6153	232.6153	0.003	0.0000	0.0000	46,736
2014/07/29	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R202	06/11/2014	227.00	Call	Bond Future	5,608.8900	5.6089	5,615.2700	5.6153	0.114	0	0	0
2014/07/29	R202	06/11/2014	227.01	Call	Bond Future	5,598.8900	5.5989	5,605.2700	5.6053	0.114	0	0	0
2014/07/29	R202	05/02/2015	233.01	Call	Bond Future	178.7800	0.1788	185.4900	0.1855	3.753	0	0	0
2014/07/29	R202	05/02/2015			Bond Future	233.1888	233.1888	233.1955	233.1955	0.003	0.0000	0.0000	0
2014/07/29	R202	05/02/2015	232.99	Call	Bond Future	198.7800	0.1988	205.4900	0.2055	3.376	0	0	0
2014/07/29	R202	05/02/2015	233.00	Call	Bond Future	188.7800	0.1888	195.4900	0.1955	3.554	0	0	0
2014/07/29	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R203	07/08/2014	7.30	Call	Bond Future	654.5800	0.6546	665.9900	0.6660	1.743	0	0	0
2014/07/29	R203	07/08/2014			Bond Future	7.0729	106.5709	7.0667	106.5880	(0.087)	0.0000	0.0000	24,351
2014/07/29	R203	07/08/2014	7.31	Call	Bond Future	679.6800	0.6797	691.5500	0.6916	1.746	0	0	0
2014/07/29	R203	07/08/2014	6.84	Put	Bond Future	672.0700	0.6721	652.5500	0.6525	(2.904)	0	0	0
2014/07/29	R203	07/08/2014	7.29	Put	Bond Future	26.0800	0.0261	19.9100	0.0199	(23.658)	0	0	0
2014/07/29	R203	07/08/2014	7.31	Put	Bond Future	20.6500	0.0206	15.4200	0.0154	(25.327)	0	0	0
2014/07/29	R203	07/08/2014	7.29	Call	Bond Future	629.7300	0.6297	640.6600	0.6407	1.736	0	0	0
2014/07/29	R203	07/08/2014	7.30	Put	Bond Future	23.2300	0.0232	17.5400	0.0175	(24.494)	0	0	0
2014/07/29	R203	07/08/2014	6.84	Call	Bond Future	19.7700	0.0198	17.3500	0.0174	(12.241)	0	0	46
2014/07/29	R203	06/11/2014	6.86	Call	Bond Future	297.3900	0.2974	299.7100	0.2997	0.780	0	0	0
2014/07/29	R203	06/11/2014			Bond Future	7.1713	104.0134	7.1649	104.0298	(0.089)	0.0000	0.0000	6,646
2014/07/29	R203	06/11/2014	6.98	Call	Bond Future	404.8700	0.4049	408.1600	0.4082	0.813	0	0	14
2014/07/29	R203	06/11/2014	6.84	Call	Bond Future	281.7500	0.2818	283.9300	0.2839	0.774	0	0	45
2014/07/29	R203	06/11/2014	6.85	Call	Bond Future	289.5000	0.2895	291.7400	0.2917	0.774	0	0	0
2014/07/29	R203	06/11/2014	6.98	Put	Bond Future	899.1000	0.8991	886.0100	0.8860	(1.456)	0	0	0
2014/07/29	R203	06/11/2014	6.84	Put	Bond Future	1,139.5600	1.1396	1,125.3600	1.1254	(1.246)	0	0	0
2014/07/29	R203	06/11/2014	6.86	Put	Bond Future	1,103.1600	1.1032	1,089.1000	1.0891	(1.275)	0	0	0
2014/07/29	R203	06/11/2014	6.85	Put	Bond Future	1,121.2900	1.1213	1,107.1500	1.1072	(1.261)	0	0	0
2014/07/29	R203	05/02/2015	7.69	Call	Bond Future	1,471.6900	1.4717	1,481.4100	1.4814	0.660	0	0	55
2014/07/29	R203	05/02/2015			Bond Future	7.2494	105.6875	7.2422	105.7045	(0.099)	0.0000	0.0000	0

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2014/07/29	R203	05/02/2015	8.34	Put	Bond Future	137.0000		0.1370	133.7500	0.1338	(2.372)	0	0	0
2014/07/29	R203	05/02/2015	8.35	Call	Bond Future	2,690.1000		2.6901	2,703.8800	2.7039	0.512	0	0	0
2014/07/29	R203	05/02/2015	8.36	Call	Bond Future	2,710.1200		2.7101	2,723.9400	2.7239	0.510	0	0	0
2014/07/29	R203	05/02/2015	8.34	Call	Bond Future	2,670.1300		2.6701	2,683.8500	2.6838	0.514	0	0	0
2014/07/29	R203	05/02/2015	8.36	Put	Bond Future	131.2800		0.1313	128.1300	0.1281	(2.399)	0	0	0
2014/07/29	R203	05/02/2015	7.69	Put	Bond Future	438.7300		0.4387	431.4800	0.4315	(1.652)	0	0	0
2014/07/29	R203	05/02/2015	8.35	Put	Bond Future	134.1100		0.1341	130.9200	0.1309	(2.379)	0	0	0
2014/07/29	R203	07/05/2015			Bond Future	7.2500		103.4037	7.2423	103.4203	(0.106)	0.0000	0.0000	0
2014/07/29	R203	07/05/2015	7.24	Put	Bond Future	21.5000		0.0215	4.9400	0.0049	(77.023)	0	0	0
2014/07/29	R203	07/05/2015	7.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R203	07/05/2015	7.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R203	07/05/2015	7.25	Call	Bond Future	0.0000		0.0000	16.5600	0.0166	100.000	0	0	0
2014/07/29	R203	07/05/2015	7.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R203	07/05/2015	7.26	Call	Bond Future	21.4900		0.0215	38.0500	0.0381	77.059	0	0	0
2014/07/29	R204	07/08/2014			Bond Future	7.3572		103.4819	7.3612	103.4670	0.055	0.0000	0.0000	14,562
2014/07/29	R204	07/08/2014	7.44	Put	Bond Future	149.7300		0.1497	141.7500	0.1418	(5.330)	0	0	0
2014/07/29	R204	07/08/2014	7.46	Put	Bond Future	126.9000		0.1269	119.0200	0.1190	(6.210)	0	0	0
2014/07/29	R204	07/08/2014	7.45	Put	Bond Future	137.9700		0.1380	130.0200	0.1300	(5.762)	0	0	0
2014/07/29	R204	07/08/2014	7.46	Call	Bond Future	509.0300		0.5090	486.2100	0.4862	(4.483)	0	0	0
2014/07/29	R204	07/08/2014	7.78	Call	Bond Future	1,563.8800		1.5639	1,548.0100	1.5480	(1.015)	0	0	0
2014/07/29	R204	07/08/2014	7.44	Call	Bond Future	457.6500		0.4577	434.7300	0.4347	(5.008)	0	0	0
2014/07/29	R204	07/08/2014	7.78	Put	Bond Future	3.2500		0.0033	2.3200	0.0023	(28.615)	0	0	530
2014/07/29	R204	07/08/2014	7.45	Call	Bond Future	483.0000		0.4830	460.1100	0.4601	(4.739)	0	0	0
2014/07/29	R204	06/11/2014	7.99	Put	Bond Future	256.8500		0.2568	256.9000	0.2569	0.019	0	0	1,270
2014/07/29	R204	06/11/2014			Bond Future	7.4466		105.0418	7.4512	105.0256	0.062	0.0000	0.0000	364
2014/07/29	R204	06/11/2014	6.99	Put	Bond Future	1,919.7600		1.9198	1,928.8900	1.9289	0.476	0	0	0
2014/07/29	R204	06/11/2014	7.01	Put	Bond Future	1,865.2000		1.8652	1,874.0800	1.8741	0.476	0	0	0
2014/07/29	R204	06/11/2014	6.99	Call	Bond Future	293.4600		0.2935	286.4300	0.2864	(2.396)	0	0	0
2014/07/29	R204	06/11/2014	7.00	Put	Bond Future	1,892.3900		1.8924	1,901.3900	1.9014	0.476	0	0	0
2014/07/29	R204	06/11/2014	7.99	Call	Bond Future	2,151.9400		2.1519	2,135.8300	2.1358	(0.749)	0	0	0
2014/07/29	R204	06/11/2014	7.00	Call	Bond Future	302.0400		0.3020	294.8800	0.2949	(2.371)	0	0	0
2014/07/29	R204	06/11/2014	7.01	Call	Bond Future	310.8000		0.3108	303.5200	0.3035	(2.342)	0	0	0
2014/07/29	R204	05/02/2015			Bond Future	7.5176		102.6965	7.5225	102.6804	0.064	0.0000	0.0000	0
2014/07/29	R204	05/02/2015	8.25	Call	Bond Future	2,810.2900		2.8103	2,795.2600	2.7953	(0.535)	0	0	0
2014/07/29	R204	05/02/2015	8.26	Call	Bond Future	2,835.7400		2.8357	2,820.6900	2.8207	(0.531)	0	0	0
2014/07/29	R204	05/02/2015	8.24	Call	Bond Future	2,784.9200		2.7849	2,769.9200	2.7699	(0.539)	0	0	0
2014/07/29	R204	05/02/2015	8.26	Put	Bond Future	399.2100		0.3992	400.2500	0.4002	0.261	0	0	0
2014/07/29	R204	05/02/2015	8.25	Put	Bond Future	406.1000		0.4061	407.1600	0.4072	0.261	0	0	0
2014/07/29	R204	05/02/2015	8.24	Put	Bond Future	413.0800		0.4131	414.1700	0.4142	0.264	0	0	0
2014/07/29	R204	07/05/2015	7.51	Put	Bond Future	102.3700		0.1024	119.4400	0.1194	16.675	0	0	0
2014/07/29	R204	07/05/2015			Bond Future	7.5426		104.5304	7.5480	104.5133	0.072	0.0000	0.0000	0
2014/07/29	R204	07/05/2015	7.50	Put	Bond Future	133.7900		0.1338	150.8600	0.1509	12.759	0	0	0
2014/07/29	R204	07/05/2015	7.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R204	07/05/2015	7.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R204	07/05/2015	7.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R204	07/05/2015	7.49	Put	Bond Future	165.2300		0.1652	182.3000	0.1823	10.331	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/29	R207	07/08/2014	7.69	Call	Bond Future	562.0600	0.5621	534.5200	0.5345	(4.900)	0	0	0
2014/07/29	R207	07/08/2014	7.70	Put	Bond Future	165.4500	0.1655	155.6600	0.1557	(5.917)	0	0	0
2014/07/29	R207	07/08/2014			Bond Future	7.6015	99.0041	7.6056	98.9864	0.054	0.0000	0.0000	34,011
2014/07/29	R207	07/08/2014	7.70	Call	Bond Future	591.6500	0.5916	564.1600	0.5642	(4.646)	0	0	0
2014/07/29	R207	07/08/2014	7.71	Call	Bond Future	621.9900	0.6220	594.6000	0.5946	(4.404)	0	0	0
2014/07/29	R207	07/08/2014	7.69	Put	Bond Future	179.0200	0.1790	169.1800	0.1692	(5.497)	0	0	0
2014/07/29	R207	07/08/2014	7.71	Put	Bond Future	152.6500	0.1527	142.9600	0.1430	(6.348)	0	0	0
2014/07/29	R207	06/11/2014	7.36	Put	Bond Future	1,894.1300	1.8941	1,902.4600	1.9025	0.440	0	0	0
2014/07/29	R207	06/11/2014			Bond Future	7.6857	100.4965	7.6902	100.4776	0.059	0.0000	0.0000	532
2014/07/29	R207	06/11/2014	7.35	Put	Bond Future	1,923.4300	1.9234	1,931.9100	1.9319	0.441	0	0	0
2014/07/29	R207	06/11/2014	7.36	Call	Bond Future	527.6600	0.5277	517.1500	0.5172	(1.992)	0	0	0
2014/07/29	R207	06/11/2014	7.34	Call	Bond Future	501.8600	0.5019	491.6400	0.4916	(2.036)	0	0	0
2014/07/29	R207	06/11/2014	7.35	Call	Bond Future	514.6400	0.5146	504.2800	0.5043	(2.013)	0	0	0
2014/07/29	R207	06/11/2014	7.34	Put	Bond Future	1,952.9900	1.9530	1,961.6100	1.9616	0.441	0	0	0
2014/07/29	R207	05/02/2015	8.49	Put	Bond Future	527.1100	0.5271	528.2700	0.5283	0.220	0	0	0
2014/07/29	R207	05/02/2015			Bond Future	7.7560	98.4720	7.7608	98.4531	0.061	0.0000	0.0000	0
2014/07/29	R207	05/02/2015	8.51	Put	Bond Future	510.3700	0.5104	511.4600	0.5115	0.214	0	0	0
2014/07/29	R207	05/02/2015	8.50	Call	Bond Future	3,427.8700	3.4279	3,410.1100	3.4101	(0.518)	0	0	0
2014/07/29	R207	05/02/2015	8.51	Call	Bond Future	3,457.9300	3.4579	3,440.1400	3.4401	(0.514)	0	0	0
2014/07/29	R207	05/02/2015	8.49	Call	Bond Future	3,397.8900	3.3979	3,380.1700	3.3802	(0.522)	0	0	0
2014/07/29	R207	05/02/2015	8.50	Put	Bond Future	518.6900	0.5187	519.8100	0.5198	0.216	0	0	0
2014/07/29	R207	07/05/2015			Bond Future	7.7935	100.2308	7.7987	100.2110	0.067	0.0000	0.0000	0
2014/07/29	R207	07/05/2015	8.25	Call	Bond Future	2,878.4300	2.8784	2,862.4000	2.8624	(0.557)	0	0	0
2014/07/29	R207	07/05/2015	7.73	Call	Bond Future	1,744.2200	1.7442	1,731.2600	1.7313	(0.743)	0	0	66
2014/07/29	R207	07/05/2015	8.24	Put	Bond Future	1,170.7100	1.1707	1,174.5700	1.1746	0.330	0	0	0
2014/07/29	R207	07/05/2015	8.26	Put	Bond Future	1,145.2600	1.1453	1,149.0200	1.1490	0.328	0	0	0
2014/07/29	R207	07/05/2015	7.73	Put	Bond Future	1,986.5900	1.9866	1,993.4700	1.9935	0.346	0	0	0
2014/07/29	R207	07/05/2015	8.25	Put	Bond Future	1,157.9300	1.1579	1,161.7400	1.1617	0.329	0	0	0
2014/07/29	R207	07/05/2015	8.26	Call	Bond Future	2,903.0400	2.9030	2,886.9600	2.8870	(0.554)	0	0	0
2014/07/29	R207	07/05/2015	8.24	Call	Bond Future	2,853.9200	2.8539	2,837.9400	2.8379	(0.560)	0	0	0
2014/07/29	R208	07/08/2014	8.28	Call	Bond Future	2,477.2900	2.4773	2,431.6400	2.4316	(1.843)	0	0	0
2014/07/29	R208	07/08/2014			Bond Future	7.7712	97.2422	7.7803	97.1971	0.117	0.0000	0.0000	16,244
2014/07/29	R208	07/08/2014	7.80	Call	Bond Future	465.2000	0.4652	420.4700	0.4205	(9.615)	0	0	0
2014/07/29	R208	07/08/2014	7.79	Put	Bond Future	345.1900	0.3452	346.3800	0.3464	0.345	0	0	0
2014/07/29	R208	07/08/2014	7.81	Put	Bond Future	301.8600	0.3019	301.4400	0.3014	(0.139)	0	0	0
2014/07/29	R208	07/08/2014	7.80	Put	Bond Future	323.0300	0.3230	323.3800	0.3234	0.108	0	0	0
2014/07/29	R208	07/08/2014	7.81	Call	Bond Future	493.3600	0.4934	447.8600	0.4479	(9.222)	0	0	0
2014/07/29	R208	07/08/2014	8.28	Put	Bond Future	2.0400	0.0020	1.4700	0.0015	(27.941)	0	0	630
2014/07/29	R208	07/08/2014	7.79	Call	Bond Future	437.9900	0.4380	394.1000	0.3941	(10.021)	0	0	0
2014/07/29	R208	06/11/2014	7.46	Call	Bond Future	517.1800	0.5172	499.3400	0.4993	(3.449)	0	0	0
2014/07/29	R208	06/11/2014			Bond Future	7.8533	95.3096	7.8631	95.2629	0.124	0.0000	0.0000	571
2014/07/29	R208	06/11/2014	7.44	Call	Bond Future	490.6600	0.4907	473.4200	0.4734	(3.514)	0	0	0
2014/07/29	R208	06/11/2014	7.45	Call	Bond Future	503.8000	0.5038	486.2600	0.4863	(3.482)	0	0	0
2014/07/29	R208	06/11/2014	8.50	Put	Bond Future	291.1900	0.2912	294.9800	0.2950	1.302	0	0	1,520
2014/07/29	R208	06/11/2014	7.44	Put	Bond Future	2,492.1600	2.4922	2,521.5700	2.5216	1.180	0	0	0
2014/07/29	R208	06/11/2014	7.46	Put	Bond Future	2,420.6400	2.4206	2,449.4500	2.4494	1.190	0	0	0
2014/07/29	R208	06/11/2014	8.50	Call	Bond Future	3,322.1300	3.3221	3,279.2700	3.2793	(1.290)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/29	R208	06/11/2014	7.45	Put	Bond Future	2,456.2700	2.4563	2,485.3800	2.4854	1.185	0	0	0
2014/07/29	R208	05/02/2015	8.51	Call	Bond Future	3,426.4800	3.4265	3,388.1300	3.3881	(1.119)	0	0	0
2014/07/29	R208	05/02/2015			Bond Future	7.9222	96.8438	7.9324	96.7966	0.129	0.0000	0.0000	0
2014/07/29	R208	05/02/2015	8.49	Call	Bond Future	3,361.1300	3.3611	3,323.0500	3.3231	(1.133)	0	0	0
2014/07/29	R208	05/02/2015	8.51	Put	Bond Future	757.2600	0.7573	766.0300	0.7660	1.158	0	0	0
2014/07/29	R208	05/02/2015	8.50	Put	Bond Future	769.2700	0.7693	778.1700	0.7782	1.157	0	0	0
2014/07/29	R208	05/02/2015	8.49	Put	Bond Future	781.2000	0.7812	790.2400	0.7902	1.157	0	0	0
2014/07/29	R208	05/02/2015	8.50	Call	Bond Future	3,393.8600	3.3939	3,355.6400	3.3556	(1.126)	0	0	0
2014/07/29	R208	07/05/2015	8.01	Call	Bond Future	229.1900	0.2292	180.5800	0.1806	(21.209)	0	0	0
2014/07/29	R208	07/05/2015			Bond Future	7.9586	95.1701	7.9695	95.1215	0.137	0.0000	0.0000	0
2014/07/29	R208	07/05/2015	7.99	Call	Bond Future	140.0200	0.1400	91.4100	0.0914	(34.716)	0	0	0
2014/07/29	R208	07/05/2015	8.00	Call	Bond Future	184.6200	0.1846	136.0100	0.1360	(26.330)	0	0	0
2014/07/29	R208	07/05/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R208	07/05/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R208	07/05/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R209	07/08/2014	9.04	Put	Bond Future	195.2000	0.1952	155.7700	0.1558	(20.200)	0	0	0
2014/07/29	R209	07/08/2014			Bond Future	8.8592	77.3381	8.8484	77.4211	(0.122)	0.0000	0.0000	10,743
2014/07/29	R209	07/08/2014	9.06	Put	Bond Future	166.2600	0.1663	130.6700	0.1307	(21.406)	0	0	0
2014/07/29	R209	07/08/2014	9.05	Put	Bond Future	180.2600	0.1803	142.7700	0.1428	(20.798)	0	0	0
2014/07/29	R209	07/08/2014	9.05	Call	Bond Future	1,623.6200	1.6236	1,669.1400	1.6691	2.804	0	0	0
2014/07/29	R209	07/08/2014	9.06	Call	Bond Future	1,684.0800	1.6841	1,731.5000	1.7315	2.816	0	0	0
2014/07/29	R209	07/08/2014	9.04	Call	Bond Future	1,563.9800	1.5640	1,607.5600	1.6076	2.786	0	0	0
2014/07/29	R209	06/11/2014	9.50	Call	Bond Future	4,919.3200	4.9193	4,976.2500	4.9763	1.157	0	0	0
2014/07/29	R209	06/11/2014	8.95	Call	Bond Future	2,351.9600	2.3520	2,385.0500	2.3850	1.407	0	0	2,050
2014/07/29	R209	06/11/2014			Bond Future	8.9266	75.3572	8.9156	75.4407	(0.123)	0.0000	0.0000	16,291
2014/07/29	R209	06/11/2014	8.99	Put	Bond Future	2,031.0100	2.0310	1,982.3700	1.9824	(2.395)	0	0	0
2014/07/29	R209	06/11/2014	10.00	Call	Bond Future	7,728.6500	7.7287	7,800.8900	7.8009	0.935	0	0	0
2014/07/29	R209	06/11/2014	9.05	Put	Bond Future	1,828.3200	1.8283	1,782.4100	1.7824	(2.511)	0	0	0
2014/07/29	R209	06/11/2014	9.58	Put	Bond Future	641.2200	0.6412	617.5600	0.6176	(3.690)	0	0	907
2014/07/29	R209	06/11/2014	9.01	Put	Bond Future	1,961.6700	1.9617	1,913.9400	1.9139	(2.433)	0	0	0
2014/07/29	R209	06/11/2014	9.50	Put	Bond Future	760.9400	0.7609	734.3300	0.7343	(3.497)	0	0	5,500
2014/07/29	R209	06/11/2014	10.05	Call	Bond Future	8,019.3700	8.0194	8,092.7100	8.0927	0.915	0	0	0
2014/07/29	R209	06/11/2014	8.95	Put	Bond Future	2,174.9600	2.1750	2,124.5100	2.1245	(2.320)	0	0	0
2014/07/29	R209	06/11/2014	9.00	Put	Bond Future	1,996.2000	1.9962	1,948.0100	1.9480	(2.414)	0	0	0
2014/07/29	R209	06/11/2014	9.95	Call	Bond Future	7,439.0500	7.4390	7,510.1100	7.5101	0.955	0	0	0
2014/07/29	R209	06/11/2014	8.50	Call	Bond Future	980.4000	0.9804	995.3700	0.9954	1.527	0	0	5,500
2014/07/29	R209	06/11/2014	8.75	Put	Bond Future	3,007.0000	3.0070	2,947.8300	2.9478	(1.968)	0	0	0
2014/07/29	R209	06/11/2014	8.99	Call	Bond Future	2,509.2100	2.5092	2,544.1100	2.5441	1.391	0	0	0
2014/07/29	R209	06/11/2014	9.25	Call	Bond Future	3,652.8700	3.6529	3,699.4800	3.6995	1.276	0	0	0
2014/07/29	R209	06/11/2014	10.05	Put	Bond Future	203.4500	0.2034	193.2500	0.1932	(5.014)	0	0	2,050
2014/07/29	R209	06/11/2014	10.00	Put	Bond Future	232.6900	0.2327	221.3900	0.2214	(4.856)	0	0	1,640
2014/07/29	R209	06/11/2014	9.05	Call	Bond Future	2,754.8000	2.7548	2,792.4300	2.7924	1.366	0	0	2,050
2014/07/29	R209	06/11/2014	9.58	Call	Bond Future	5,350.9600	5.3510	5,410.8400	5.4108	1.119	0	0	0
2014/07/29	R209	06/11/2014	9.00	Call	Bond Future	2,549.4000	2.5494	2,584.7500	2.5848	1.387	0	0	1,640
2014/07/29	R209	06/11/2014	9.25	Put	Bond Future	1,262.0800	1.2621	1,225.1500	1.2252	(2.926)	0	0	2,200
2014/07/29	R209	06/11/2014	8.75	Call	Bond Future	1,649.3300	1.6493	1,673.7000	1.6737	1.478	0	0	2,200
2014/07/29	R209	06/11/2014	9.01	Call	Bond Future	2,589.7600	2.5898	2,625.5700	2.6256	1.383	0	0	0



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2014/07/29	R209	06/11/2014	9.95	Put	Bond Future	265.4900	0.2655	253.0100	0.2530	(4.701)	0	0	2,050
2014/07/29	R209	06/11/2014	8.50	Put	Bond Future	4,325.6900	4.3257	4,257.1200	4.2571	(1.585)	0	0	0
2014/07/29	R209	05/02/2015	9.00	Put	Bond Future	3,138.3800	3.1384	3,089.8900	3.0899	(1.545)	0	0	0
2014/07/29	R209	05/02/2015			Bond Future	8.9864	76.5703	8.9751	76.6554	(0.126)	0.0000	0.0000	0
2014/07/29	R209	05/02/2015	9.25	Call	Bond Future	4,246.4900	4.2465	4,291.0700	4.2911	1.050	0	0	0
2014/07/29	R209	05/02/2015	9.26	Call	Bond Future	4,289.4500	4.2894	4,334.3300	4.3343	1.046	0	0	0
2014/07/29	R209	05/02/2015	9.25	Put	Bond Future	2,310.8700	2.3109	2,270.3200	2.2703	(1.755)	0	0	0
2014/07/29	R209	05/02/2015	9.24	Call	Bond Future	4,203.7200	4.2037	4,247.9800	4.2480	1.053	0	0	0
2014/07/29	R209	05/02/2015	9.00	Call	Bond Future	3,240.1200	3.2401	3,276.7600	3.2768	1.131	0	0	0
2014/07/29	R209	05/02/2015	9.24	Put	Bond Future	2,340.1000	2.3401	2,299.2300	2.2992	(1.747)	0	0	0
2014/07/29	R209	05/02/2015	9.26	Put	Bond Future	2,281.9400	2.2819	2,241.6900	2.2417	(1.764)	0	0	0
2014/07/29	R209	07/05/2015			Bond Future	9.0298	74.7872	9.0182	74.8733	(0.128)	0.0000	0.0000	0
2014/07/29	R209	07/05/2015	8.99	Put	Bond Future	296.5900	0.2966	210.4300	0.2104	(29.050)	0	0	0
2014/07/29	R209	07/05/2015	9.01	Put	Bond Future	147.3600	0.1474	61.2000	0.0612	(58.469)	0	0	0
2014/07/29	R209	07/05/2015	9.00	Put	Bond Future	221.9200	0.2219	135.7600	0.1358	(38.825)	0	0	0
2014/07/29	R209	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R209	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R209	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R210	07/08/2014			Bond Future	171.3909	171.3909	171.3968	171.3968	0.003	0.0000	0.0000	123
2014/07/29	R210	07/08/2014	159.00	Call	Bond Future	12,390.9100	12.3909	12,396.8100	12.3968	0.048	0	0	0
2014/07/29	R210	07/08/2014	159.01	Call	Bond Future	12,380.9100	12.3809	12,386.8100	12.3868	0.048	0	0	0
2014/07/29	R210	07/08/2014	158.99	Call	Bond Future	12,400.9100	12.4009	12,406.8100	12.4068	0.048	0	0	0
2014/07/29	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R210	06/11/2014			Bond Future	171.9560	171.9560	171.9605	171.9605	0.003	0.0000	0.0000	495
2014/07/29	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R210	06/11/2014	169.00	Call	Bond Future	2,955.9700	2.9560	2,960.4600	2.9605	0.152	0	0	0
2014/07/29	R210	06/11/2014	169.01	Call	Bond Future	2,945.9700	2.9460	2,950.4600	2.9505	0.152	0	0	0
2014/07/29	R210	06/11/2014	168.99	Call	Bond Future	2,965.9700	2.9660	2,970.4600	2.9705	0.151	0	0	0
2014/07/29	R210	05/02/2015	175.01	Put	Bond Future	266.5200	0.2665	261.2800	0.2613	(1.966)	0	0	0
2014/07/29	R210	05/02/2015			Bond Future	174.7435	174.7435	174.7487	174.7487	0.003	0.0000	0.0000	0
2014/07/29	R210	05/02/2015	175.00	Put	Bond Future	256.5200	0.2565	251.2800	0.2513	(2.043)	0	0	0
2014/07/29	R210	05/02/2015	175.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R210	05/02/2015	174.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R210	05/02/2015	175.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R210	05/02/2015	174.99	Put	Bond Future	246.5200	0.2465	241.2800	0.2413	(2.126)	0	0	0
2014/07/29	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R211	07/08/2014			Bond Future	130.7411	130.7411	130.7421	130.7421	0.001	0.0000	0.0000	390
2014/07/29	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R211	07/08/2014	128.00	Call	Bond Future	2,741.0600	2.7411	2,742.1000	2.7421	0.038	0	0	0
2014/07/29	R211	07/08/2014	128.01	Call	Bond Future	2,731.0600	2.7311	2,732.1000	2.7321	0.038	0	0	0
2014/07/29	R211	07/08/2014	127.99	Call	Bond Future	2,751.0600	2.7511	2,752.1000	2.7521	0.038	0	0	0
2014/07/29	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/29	R211	06/11/2014	130.00	Call	Bond Future	2,728.0600	2.7281	2,727.9200	2.7279	(0.005)	0	0	0
2014/07/29	R211	06/11/2014	130.01	Call	Bond Future	2,718.0600	2.7181	2,717.9200	2.7179	(0.005)	0	0	0
2014/07/29	R211	06/11/2014			Bond Future	132.7281	132.7281	132.7279	132.7279	0.000	0.0000	0.0000	0
2014/07/29	R211	06/11/2014	129.99	Call	Bond Future	2,738.0600	2.7381	2,737.9200	2.7379	(0.005)	0	0	0
2014/07/29	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R211	05/02/2015	133.00	Call	Bond Future	276.1800	0.2762	276.4400	0.2764	0.094	0	0	0
2014/07/29	R211	05/02/2015			Bond Future	133.2762	133.2762	133.2764	133.2764	0.000	0.0000	0.0000	0
2014/07/29	R211	05/02/2015	133.01	Call	Bond Future	266.1800	0.2662	266.4400	0.2664	0.098	0	0	0
2014/07/29	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R211	05/02/2015	132.99	Call	Bond Future	286.1800	0.2862	286.4400	0.2864	0.091	0	0	0
2014/07/29	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R212	07/08/2014	128.99	Call	Bond Future	6,472.4900	6.4725	6,384.3300	6.3843	(1.362)	0	0	0
2014/07/29	R212	07/08/2014			Bond Future	135.4625	135.4625	135.3743	135.3743	(0.065)	0.0000	0.0000	349
2014/07/29	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R212	07/08/2014	129.00	Call	Bond Future	6,462.4900	6.4625	6,374.3300	6.3743	(1.364)	0	0	0
2014/07/29	R212	07/08/2014	129.01	Call	Bond Future	6,452.4900	6.4525	6,364.3300	6.3643	(1.366)	0	0	0
2014/07/29	R212	06/11/2014			Bond Future	137.5213	137.5213	137.4305	137.4305	(0.066)	0.0000	0.0000	19,259
2014/07/29	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R212	06/11/2014	135.00	Call	Bond Future	2,521.3000	2.5213	2,430.4700	2.4305	(3.603)	0	0	0
2014/07/29	R212	06/11/2014	135.01	Call	Bond Future	2,511.3000	2.5113	2,420.4700	2.4205	(3.617)	0	0	0
2014/07/29	R212	06/11/2014	134.99	Call	Bond Future	2,531.3000	2.5313	2,440.4700	2.4405	(3.588)	0	0	0
2014/07/29	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R212	05/02/2015			Bond Future	137.9906	137.9906	137.8988	137.8988	(0.067)	0.0000	0.0000	0
2014/07/29	R212	05/02/2015	137.99	Put	Bond Future	0.0000	0.0000	91.2200	0.0912	100.000	0	0	0
2014/07/29	R212	05/02/2015	138.01	Put	Bond Future	19.3900	0.0194	111.2200	0.1112	473.595	0	0	0
2014/07/29	R212	05/02/2015	138.00	Put	Bond Future	9.3900	0.0094	101.2200	0.1012	977.955	0	0	0
2014/07/29	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R212	05/02/2015	137.99	Call	Bond Future	0.6100	0.0006	0.0000	0.0000	(100.000)	0	0	0
2014/07/29	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R213	07/08/2014	8.86	Call	Bond Future	1,574.8000	1.5748	1,524.5600	1.5246	(3.190)	0	0	0
2014/07/29	R213	07/08/2014			Bond Future	8.6796	88.5225	8.6838	88.4897	0.049	0.0000	0.0000	23,660
2014/07/29	R213	07/08/2014	8.84	Call	Bond Future	1,455.5500	1.4556	1,404.3600	1.4044	(3.517)	0	0	0
2014/07/29	R213	07/08/2014	8.85	Call	Bond Future	1,514.7100	1.5147	1,463.9700	1.4640	(3.350)	0	0	0
2014/07/29	R213	07/08/2014	8.84	Put	Bond Future	222.4800	0.2225	204.0600	0.2041	(8.279)	0	0	0
2014/07/29	R213	07/08/2014	8.86	Put	Bond Future	189.8000	0.1898	172.3300	0.1723	(9.204)	0	0	0
2014/07/29	R213	07/08/2014	8.85	Put	Bond Future	205.6300	0.2056	187.6600	0.1877	(8.739)	0	0	0
2014/07/29	R213	06/11/2014	8.84	Call	Bond Future	2,590.9100	2.5909	2,560.8300	2.5608	(1.161)	0	0	0
2014/07/29	R213	06/11/2014	8.85	Put	Bond Future	1,882.8100	1.8828	1,886.6200	1.8866	0.202	0	0	0
2014/07/29	R213	06/11/2014			Bond Future	8.7514	86.3152	8.7559	86.2811	0.051	0.0000	0.0000	6,207
2014/07/29	R213	06/11/2014	8.85	Call	Bond Future	2,632.6300	2.6326	2,602.3900	2.6024	(1.149)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/29	R213	06/11/2014	8.86	Call	Bond Future	2,674.7000	2.6747	2,644.2900	2.6443	(1.137)	0	0	0
2014/07/29	R213	06/11/2014	8.84	Put	Bond Future	1,916.7000	1.9167	1,920.6700	1.9207	0.207	0	0	0
2014/07/29	R213	06/11/2014	8.86	Put	Bond Future	1,849.3600	1.8494	1,853.0000	1.8530	0.197	0	0	0
2014/07/29	R213	05/02/2015	9.26	Put	Bond Future	1,841.2900	1.8413	1,844.7900	1.8448	0.190	0	0	0
2014/07/29	R213	05/02/2015			Bond Future	8.8160	87.7042	8.8206	87.6699	0.052	0.0000	0.0000	0
2014/07/29	R213	05/02/2015	9.25	Put	Bond Future	1,865.7400	1.8657	1,869.3100	1.8693	0.191	0	0	0
2014/07/29	R213	05/02/2015	9.24	Put	Bond Future	1,890.4500	1.8904	1,894.1100	1.8941	0.194	0	0	0
2014/07/29	R213	05/02/2015	9.25	Call	Bond Future	5,051.0900	5.0511	5,020.3400	5.0203	(0.609)	0	0	0
2014/07/29	R213	05/02/2015	9.26	Call	Bond Future	5,097.9900	5.0980	5,067.1700	5.0672	(0.605)	0	0	0
2014/07/29	R213	05/02/2015	9.24	Call	Bond Future	5,004.3600	5.0044	4,973.7000	4.9737	(0.613)	0	0	0
2014/07/29	R213	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R213	07/05/2015	8.75	Put	Bond Future	817.1800	0.8172	852.7700	0.8528	4.355	0	0	0
2014/07/29	R213	07/05/2015			Bond Future	8.8588	85.7215	8.8635	85.6859	0.054	0.0000	0.0000	0
2014/07/29	R213	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R213	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R213	07/05/2015	8.74	Put	Bond Future	892.8800	0.8929	928.4700	0.9285	3.986	0	0	0
2014/07/29	R213	07/05/2015	8.76	Put	Bond Future	741.5800	0.7416	777.1700	0.7772	4.799	0	0	0
2014/07/29	R214	07/08/2014	9.54	Put	Bond Future	3.0900	0.0031	1.6000	0.0016	(48.220)	0	0	0
2014/07/29	R214	07/08/2014			Bond Future	8.9541	78.1784	8.9433	78.2648	(0.121)	0.0000	0.0000	4,061
2014/07/29	R214	07/08/2014	9.56	Put	Bond Future	2.3800	0.0024	1.2000	0.0012	(49.580)	0	0	0
2014/07/29	R214	07/08/2014	9.55	Put	Bond Future	2.7100	0.0027	1.3900	0.0014	(48.708)	0	0	0
2014/07/29	R214	07/08/2014	9.56	Call	Bond Future	4,600.0700	4.6001	4,685.2500	4.6852	1.852	0	0	0
2014/07/29	R214	07/08/2014	9.54	Call	Bond Future	4,456.6100	4.4566	4,541.4800	4.5415	1.904	0	0	0
2014/07/29	R214	07/08/2014	9.55	Call	Bond Future	4,528.3800	4.5284	4,613.4200	4.6134	1.878	0	0	0
2014/07/29	R214	06/11/2014	9.20	Call	Bond Future	3,138.9400	3.1389	3,180.5200	3.1805	1.325	0	0	2,500
2014/07/29	R214	06/11/2014	9.64	Call	Bond Future	5,375.1100	5.3751	5,435.6500	5.4357	1.126	0	0	0
2014/07/29	R214	06/11/2014			Bond Future	9.0218	76.0681	9.0108	76.1551	(0.122)	0.0000	0.0000	2,026
2014/07/29	R214	06/11/2014	9.20	Put	Bond Future	1,753.6200	1.7536	1,708.2000	1.7082	(2.590)	0	0	0
2014/07/29	R214	06/11/2014	9.65	Call	Bond Future	5,430.5500	5.4305	5,491.4700	5.4915	1.122	0	0	0
2014/07/29	R214	06/11/2014	9.66	Call	Bond Future	5,486.1600	5.4862	5,547.4400	5.5474	1.117	0	0	0
2014/07/29	R214	06/11/2014	9.80	Call	Bond Future	6,278.4500	6.2785	6,344.6200	6.3446	1.054	0	0	0
2014/07/29	R214	06/11/2014	9.64	Put	Bond Future	746.9800	0.7470	720.5200	0.7205	(3.542)	0	0	0
2014/07/29	R214	06/11/2014	9.66	Put	Bond Future	716.3600	0.7164	690.6400	0.6906	(3.590)	0	0	0
2014/07/29	R214	06/11/2014	9.80	Put	Bond Future	530.3600	0.5304	509.5300	0.5095	(3.928)	0	0	2,500
2014/07/29	R214	06/11/2014	9.65	Put	Bond Future	731.5300	0.7315	705.4500	0.7055	(3.565)	0	0	0
2014/07/29	R214	05/02/2015	9.50	Call	Bond Future	5,208.8200	5.2088	5,259.4800	5.2595	0.973	0	0	0
2014/07/29	R214	05/02/2015			Bond Future	9.0832	77.2923	9.0719	77.3809	(0.125)	0.0000	0.0000	0
2014/07/29	R214	05/02/2015	9.51	Call	Bond Future	5,255.4600	5.2555	5,306.4300	5.3064	0.970	0	0	0
2014/07/29	R214	05/02/2015	9.50	Put	Bond Future	2,071.9200	2.0719	2,034.0300	2.0340	(1.829)	0	0	0
2014/07/29	R214	05/02/2015	9.49	Call	Bond Future	5,162.3200	5.1623	5,212.6800	5.2127	0.976	0	0	0
2014/07/29	R214	05/02/2015	9.49	Put	Bond Future	2,098.0900	2.0981	2,059.9000	2.0599	(1.820)	0	0	0
2014/07/29	R214	05/02/2015	9.51	Put	Bond Future	2,046.0100	2.0460	2,008.4300	2.0084	(1.837)	0	0	0
2014/07/29	R214	07/05/2015			Bond Future	9.1257	75.3772	9.1141	75.4669	(0.127)	0.0000	0.0000	0
2014/07/29	R214	07/05/2015	9.15	Call	Bond Future	187.6800	0.1877	277.3600	0.2774	47.783	0	0	0
2014/07/29	R214	07/05/2015	9.16	Call	Bond Future	264.6600	0.2647	354.3400	0.3543	33.885	0	0	0
2014/07/29	R214	07/05/2015	9.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R214	07/05/2015	9.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/29	R214	07/05/2015	9.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R214	07/05/2015	9.14	Call	Bond Future	110.5700	0.1106	200.2500	0.2002	81.107	0	0	0
2014/07/29	R248	07/08/2014			Bond Future	9.0294	100.9799	9.0186	101.0907	(0.120)	0.0000	0.0000	10,044
2014/07/29	R248	07/08/2014	9.65	Call	Bond Future	5,997.7700	5.9978	6,108.5700	6.1086	1.847	0	0	0
2014/07/29	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R248	07/08/2014	9.66	Call	Bond Future	6,088.9500	6.0889	6,199.7500	6.1998	1.820	0	0	0
2014/07/29	R248	07/08/2014	9.64	Call	Bond Future	5,906.4300	5.9064	6,017.2300	6.0172	1.876	0	0	0
2014/07/29	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R248	06/11/2014			Bond Future	9.0995	98.0750	9.0884	98.1865	(0.121)	0.0000	0.0000	10,833
2014/07/29	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R248	06/11/2014	9.72	Call	Bond Future	5,915.7800	5.9158	6,027.3600	6.0274	1.886	0	0	0
2014/07/29	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R248	06/11/2014	9.73	Call	Bond Future	6,005.7500	6.0058	6,117.3300	6.1173	1.858	0	0	0
2014/07/29	R248	06/11/2014	9.74	Call	Bond Future	6,095.5600	6.0956	6,207.1400	6.2071	1.831	0	0	0
2014/07/29	R248	05/02/2015			Bond Future	9.1634	99.6533	9.1520	99.7669	(0.124)	0.0000	0.0000	0
2014/07/29	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R248	05/02/2015	9.50	Call	Bond Future	3,249.8200	3.2498	3,363.4400	3.3634	3.496	0	0	0
2014/07/29	R248	05/02/2015	9.51	Call	Bond Future	3,343.3400	3.3433	3,456.9600	3.4570	3.398	0	0	0
2014/07/29	R248	05/02/2015	9.49	Call	Bond Future	3,156.1200	3.1561	3,269.7400	3.2697	3.600	0	0	0
2014/07/29	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R248	07/05/2015			Bond Future	9.2081	96.9971	9.1964	97.1120	(0.126)	0.0000	0.0000	0
2014/07/29	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/29	R248	07/05/2015	9.26	Call	Bond Future	509.7700	0.5098	624.7200	0.6247	22.549	0	0	0
2014/07/29	R248	07/05/2015	9.24	Call	Bond Future	313.9700	0.3140	428.9200	0.4289	36.612	0	0	0
2014/07/29	R248	07/05/2015	9.25	Call	Bond Future	411.9600	0.4120	526.9100	0.5269	27.903	0	0	0

**Total**

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