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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/08/2014 TO 04/08/2014

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
2014/08/04	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	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
2014/08/04	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	2025	07/08/2014	109.01	Call	Bond Future	6,998.9700	6.9990	6,992.5200	6.9925	(0.092)	0	0	0
2014/08/04	2025	07/08/2014			Bond Future	116.0090	116.0090	116.0025	116.0025	(0.006)	0.0000	0.0000	0
2014/08/04	2025	07/08/2014	108.99	Call	Bond Future	7,018.9700	7.0190	7,012.5200	7.0125	(0.092)	0	0	0
2014/08/04	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2025	07/08/2014	109.00	Call	Bond Future	7,008.9700	7.0090	7,002.5200	7.0025	(0.092)	0	0	0
2014/08/04	2025	06/11/2014	117.01	Call	Bond Future	758.9800	0.7590	750.6500	0.7506	(1.098)	0	0	0
2014/08/04	2025	06/11/2014			Bond Future	117.7690	117.7690	117.7607	117.7607	(0.007)	0.0000	0.0000	0
2014/08/04	2025	06/11/2014	116.99	Call	Bond Future	778.9800	0.7790	770.6500	0.7706	(1.069)	0	0	0
2014/08/04	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2025	06/11/2014	117.00	Call	Bond Future	768.9800	0.7690	760.6500	0.7606	(1.083)	0	0	0
2014/08/04	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2025	05/02/2015			Bond Future	118.5197	118.5197	118.5092	118.5092	(0.009)	0.0000	0.0000	0
2014/08/04	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2025	05/02/2015	118.99	Put	Bond Future	470.2700	0.4703	480.7500	0.4808	2.229	0	0	0
2014/08/04	2025	05/02/2015	119.01	Put	Bond Future	490.2700	0.4903	500.7500	0.5008	2.138	0	0	0
2014/08/04	2025	05/02/2015	119.00	Put	Bond Future	480.2700	0.4803	490.7500	0.4908	2.182	0	0	0
2014/08/04	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2030	07/08/2014			Bond Future	8.7551	93.9227	8.6991	94.3720	(0.639)	0.0000	0.0000	0
2014/08/04	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2030	07/08/2014	8.99	Call	Bond Future	1,853.5200	1.8535	2,302.7900	2.3028	24.239	0	0	0
2014/08/04	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2030	07/08/2014	9.00	Call	Bond Future	1,931.2400	1.9312	2,380.5100	2.3805	23.263	0	0	0
2014/08/04	2030	07/08/2014	9.01	Call	Bond Future	2,008.8700	2.0089	2,458.1400	2.4581	22.364	0	0	0
2014/08/04	2030	06/11/2014	9.01	Call	Bond Future	1,397.0000	1.3970	1,851.5900	1.8516	32.540	0	0	0
2014/08/04	2030	06/11/2014			Bond Future	8.8307	95.3359	8.7732	95.7905	(0.651)	0.0000	0.0000	4,185
2014/08/04	2030	06/11/2014	8.99	Call	Bond Future	1,242.6700	1.2427	1,697.2600	1.6973	36.582	0	0	0
2014/08/04	2030	06/11/2014	9.00	Call	Bond Future	1,319.8800	1.3199	1,774.4700	1.7745	34.442	0	0	0
2014/08/04	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2030	05/02/2015			Bond Future	8.8988	92.8594	8.8396	93.3197	(0.665)	0.0000	0.0000	0
2014/08/04	2030	05/02/2015	9.25	Call	Bond Future	2,666.8800	2.6669	3,127.2300	3.1272	17.262	0	0	0

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2014/08/04	2030	05/02/2015	9.24	Call	Bond Future	2,592.4800	2.5925	3,052.8300	3.0528	17.757	0	0	0
2014/08/04	2030	05/02/2015	9.26	Call	Bond Future	2,741.1900	2.7412	3,201.5400	3.2015	16.794	0	0	0
2014/08/04	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2030	07/05/2015			Bond Future	8.9509	94.5142	8.8901	94.9810	(0.679)	0.0000	0.0000	0
2014/08/04	2030	07/05/2015	8.74	Put	Bond Future	1,633.2700	1.6333	1,166.4000	1.1664	(28.585)	0	0	0
2014/08/04	2030	07/05/2015	8.76	Put	Bond Future	1,476.6300	1.4766	1,009.7600	1.0098	(31.617)	0	0	0
2014/08/04	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2030	07/05/2015	8.75	Put	Bond Future	1,554.9000	1.5549	1,088.0300	1.0880	(30.026)	0	0	0
2014/08/04	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2037	07/08/2014			Bond Future	8.9799	95.6705	8.9139	96.2823	(0.734)	0.0000	0.0000	377
2014/08/04	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2037	07/08/2014	9.06	Call	Bond Future	735.7400	0.7357	1,347.6200	1.3476	83.165	0	0	0
2014/08/04	2037	07/08/2014	9.04	Call	Bond Future	553.0000	0.5530	1,164.8800	1.1649	110.647	0	0	0
2014/08/04	2037	07/08/2014	9.05	Call	Bond Future	644.4400	0.6444	1,256.3200	1.2563	94.948	0	0	0
2014/08/04	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2037	06/11/2014	9.69	Call	Bond Future	5,536.4400	5.5364	6,156.0700	6.1561	11.192	0	0	0
2014/08/04	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2037	06/11/2014			Bond Future	9.0521	97.1100	8.9844	97.7296	(0.748)	0.0000	0.0000	6,708
2014/08/04	2037	06/11/2014	9.70	Call	Bond Future	5,619.0500	5.6190	6,238.6800	6.2387	11.027	0	0	0
2014/08/04	2037	06/11/2014	9.71	Call	Bond Future	5,701.5400	5.7015	6,321.1700	6.3212	10.868	0	0	0
2014/08/04	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2037	05/02/2015			Bond Future	9.1176	94.4114	9.0480	95.0394	(0.763)	0.0000	0.0000	3,280
2014/08/04	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2037	05/02/2015	9.50	Call	Bond Future	3,338.3800	3.3384	3,966.3900	3.9664	18.812	0	0	0
2014/08/04	2037	05/02/2015	9.51	Call	Bond Future	3,423.1200	3.4231	4,051.1300	4.0511	18.346	0	0	0
2014/08/04	2037	05/02/2015	9.49	Call	Bond Future	3,253.5100	3.2535	3,881.5200	3.8815	19.303	0	0	0
2014/08/04	2037	07/05/2015	9.01	Put	Bond Future	1,428.4800	1.4285	791.0600	0.7911	(44.622)	0	0	0
2014/08/04	2037	07/05/2015			Bond Future	9.1688	96.0942	9.0975	96.7316	(0.778)	0.0000	0.0000	0
2014/08/04	2037	07/05/2015	9.00	Put	Bond Future	1,519.5800	1.5196	882.1600	0.8822	(41.947)	0	0	0
2014/08/04	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2037	07/05/2015	8.99	Put	Bond Future	1,610.8100	1.6108	973.3900	0.9734	(39.571)	0	0	0
2014/08/04	2038	07/08/2014			Bond Future	120.4526	120.4526	120.4464	120.4464	(0.005)	0.0000	0.0000	648
2014/08/04	2038	07/08/2014	106.00	Call	Bond Future	14,452.5900	14.4526	14,446.3900	14.4464	(0.043)	0	0	0
2014/08/04	2038	07/08/2014	106.01	Call	Bond Future	14,442.5900	14.4426	14,436.3900	14.4364	(0.043)	0	0	0
2014/08/04	2038	07/08/2014	105.99	Call	Bond Future	14,462.5900	14.4626	14,456.3900	14.4564	(0.043)	0	0	0
2014/08/04	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/08/04	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2038	06/11/2014	120.01	Call	Bond Future	2,270.0500	2.2700	2,261.8600	2.2619	(0.361)	0	0	0
2014/08/04	2038	06/11/2014			Bond Future	122.2800	122.2800	122.2719	122.2719	(0.007)	0.0000	0.0000	1,706
2014/08/04	2038	06/11/2014	119.99	Call	Bond Future	2,290.0500	2.2900	2,281.8600	2.2819	(0.358)	0	0	0
2014/08/04	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2038	06/11/2014	120.00	Call	Bond Future	2,280.0500	2.2800	2,271.8600	2.2719	(0.359)	0	0	0
2014/08/04	2038	05/02/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2038	05/02/2015			Bond Future	122.9594	122.9594	122.9492	122.9492	(0.008)	0.0000	0.0000	0
2014/08/04	2038	05/02/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2038	05/02/2015	122.99	Put	Bond Future	30.6300	0.0306	40.8500	0.0408	33.366	0	0	0
2014/08/04	2038	05/02/2015	123.01	Put	Bond Future	50.6300	0.0506	60.8500	0.0608	20.186	0	0	0
2014/08/04	2038	05/02/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2038	05/02/2015	123.00	Put	Bond Future	40.6300	0.0406	50.8500	0.0508	25.154	0	0	0
2014/08/04	2044	07/08/2014	9.01	Put	Bond Future	496.5400	0.4965	0.0000	0.0000	(100.000)	0	0	0
2014/08/04	2044	07/08/2014			Bond Future	9.0597	97.1123	8.9938	97.7715	(0.727)	0.0000	0.0000	0
2014/08/04	2044	07/08/2014	9.00	Put	Bond Future	597.0000	0.5970	0.0000	0.0000	(100.000)	0	0	0
2014/08/04	2044	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	162.7300	0.1627	100.000	0	0	0
2014/08/04	2044	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2044	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	62.2700	0.0623	100.000	0	0	0
2014/08/04	2044	07/08/2014	8.99	Put	Bond Future	697.6300	0.6976	38.3600	0.0384	(94.501)	0	0	0
2014/08/04	2044	06/11/2014			Bond Future	9.1296	98.5734	9.0619	99.2412	(0.741)	0.0000	0.0000	73
2014/08/04	2044	06/11/2014	8.99	Put	Bond Future	1,386.6700	1.3867	718.9500	0.7189	(48.153)	0	0	0
2014/08/04	2044	06/11/2014	9.01	Put	Bond Future	1,185.8800	1.1859	518.1600	0.5182	(56.306)	0	0	0
2014/08/04	2044	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2044	06/11/2014	9.00	Put	Bond Future	1,286.1800	1.2862	618.4600	0.6185	(51.915)	0	0	0
2014/08/04	2044	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2044	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2044	05/02/2015			Bond Future	9.1931	95.7732	9.1237	96.4500	(0.755)	0.0000	0.0000	0
2014/08/04	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2044	05/02/2015	8.99	Put	Bond Future	2,002.8600	2.0029	1,326.0200	1.3260	(33.794)	0	0	0
2014/08/04	2044	05/02/2015	9.01	Put	Bond Future	1,802.4600	1.8025	1,125.6200	1.1256	(37.551)	0	0	0
2014/08/04	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2044	05/02/2015	9.00	Put	Bond Future	1,902.5700	1.9026	1,225.7300	1.2257	(35.575)	0	0	0
2014/08/04	2044	07/05/2015			Bond Future	9.2431	97.4802	9.1719	98.1673	(0.770)	0.0000	0.0000	0
2014/08/04	2044	07/05/2015	8.99	Put	Bond Future	2,481.2500	2.4813	1,794.1600	1.7942	(27.691)	0	0	0
2014/08/04	2044	07/05/2015	9.01	Put	Bond Future	2,281.1700	2.2812	1,594.0800	1.5941	(30.120)	0	0	0
2014/08/04	2044	07/05/2015	9.00	Put	Bond Future	2,381.1300	2.3811	1,694.0400	1.6940	(28.856)	0	0	0
2014/08/04	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2046	07/08/2014			Bond Future	121.1664	121.1664	121.1604	121.1604	(0.005)	0.0000	0.0000	0
2014/08/04	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/04	2046	07/08/2014	104.44	Call	Bond Future	16,726.3500		16.7263	16,720.4100	16.7204	(0.036)	0	0	0
2014/08/04	2046	07/08/2014	104.45	Call	Bond Future	16,716.3500		16.7163	16,710.4100	16.7104	(0.036)	0	0	0
2014/08/04	2046	07/08/2014	104.43	Call	Bond Future	16,736.3500		16.7363	16,730.4100	16.7304	(0.035)	0	0	0
2014/08/04	2046	07/08/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2046	06/11/2014	104.45	Call	Bond Future	17,210.2500		17.2103	17,202.3900	17.2024	(0.046)	0	0	0
2014/08/04	2046	06/11/2014			Bond Future	121.6602		121.6602	121.6524	121.6524	(0.006)	0.0000	0.0000	5,348
2014/08/04	2046	06/11/2014	104.43	Call	Bond Future	17,230.2500		17.2303	17,222.3900	17.2224	(0.046)	0	0	0
2014/08/04	2046	06/11/2014	104.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2046	06/11/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2046	06/11/2014	104.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2046	06/11/2014	104.44	Call	Bond Future	17,220.2500		17.2203	17,212.3900	17.2124	(0.046)	0	0	0
2014/08/04	2046	05/02/2015			Bond Future	123.6281		123.6281	123.6180	123.6180	(0.008)	0.0000	0.0000	0
2014/08/04	2046	05/02/2015	123.99	Put	Bond Future	361.9200		0.3619	372.0000	0.3720	2.785	0	0	0
2014/08/04	2046	05/02/2015	124.01	Put	Bond Future	381.9200		0.3819	392.0000	0.3920	2.639	0	0	0
2014/08/04	2046	05/02/2015	124.00	Put	Bond Future	371.9200		0.3719	382.0000	0.3820	2.710	0	0	0
2014/08/04	2046	05/02/2015	123.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2046	05/02/2015	124.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2046	05/02/2015	124.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2050	07/08/2014	112.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2050	07/08/2014			Bond Future	127.3546		127.3546	127.6622	127.6622	0.242	0.0000	0.0000	688
2014/08/04	2050	07/08/2014	112.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2050	07/08/2014	111.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2050	07/08/2014	112.00	Call	Bond Future	15,354.6100		15.3546	15,662.1900	15.6622	2.003	0	0	0
2014/08/04	2050	07/08/2014	112.01	Call	Bond Future	15,344.6100		15.3446	15,652.1900	15.6522	2.004	0	0	0
2014/08/04	2050	07/08/2014	111.99	Call	Bond Future	15,364.6100		15.3646	15,672.1900	15.6722	2.002	0	0	0
2014/08/04	2050	06/11/2014			Bond Future	129.2869		129.2869	129.5970	129.5970	0.240	0.0000	0.0000	2,800
2014/08/04	2050	06/11/2014	126.00	Call	Bond Future	3,286.9500		3.2869	3,596.9700	3.5970	9.432	0	0	0
2014/08/04	2050	06/11/2014	126.01	Call	Bond Future	3,276.9500		3.2769	3,586.9700	3.5870	9.461	0	0	0
2014/08/04	2050	06/11/2014	125.99	Call	Bond Future	3,296.9500		3.2969	3,606.9700	3.6070	9.403	0	0	0
2014/08/04	2050	06/11/2014	126.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2050	06/11/2014	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2050	06/11/2014	126.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	2050	05/02/2015	130.00	Put	Bond Future	66.7500		0.0667	0.0000	0.0000	(100.000)	0	0	0
2014/08/04	2050	05/02/2015			Bond Future	129.9333		129.9333	130.2465	130.2465	0.241	0.0000	0.0000	0
2014/08/04	2050	05/02/2015	130.01	Call	Bond Future	0.0000		0.0000	236.4700	0.2365	100.000	0	0	0
2014/08/04	2050	05/02/2015	129.99	Call	Bond Future	0.0000		0.0000	256.4700	0.2565	100.000	0	0	0
2014/08/04	2050	05/02/2015	130.00	Call	Bond Future	0.0000		0.0000	246.4700	0.2465	100.000	0	0	0
2014/08/04	2050	05/02/2015	129.99	Put	Bond Future	56.7500		0.0567	0.0000	0.0000	(100.000)	0	0	0
2014/08/04	2050	05/02/2015	130.01	Put	Bond Future	76.7500		0.0767	0.0000	0.0000	(100.000)	0	0	0
2014/08/04	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/08/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	AL12	07/08/2014			Index Future	498.9940	498.9940	501.6250	501.6250	0.527	0.0000	0.0000	0
2014/08/04	AL12	06/11/2014			Index Future	506.5030	506.5030	509.1630	509.1630	0.525	0.0000	0.0000	0
2014/08/04	AL12	05/02/2015			Index Future	514.6330	514.6330	517.3230	517.3230	0.523	0.0000	0.0000	0
2014/08/04	AL12	07/05/2015			Index Future	523.7780	523.7780	526.5000	526.5000	0.520	0.0000	0.0000	0
2014/08/04	AL37	07/08/2014			Index Future	426.9470	426.9470	427.6370	427.6370	0.162	0.0000	0.0000	0
2014/08/04	AL37	06/11/2014			Index Future	433.3710	433.3710	434.0630	434.0630	0.160	0.0000	0.0000	0
2014/08/04	AL37	05/02/2015			Index Future	440.3270	440.3270	441.0200	441.0200	0.157	0.0000	0.0000	0
2014/08/04	AL7T	07/08/2014			Index Future	501.2000	501.2000	502.7060	502.7060	0.300	0.0000	0.0000	0
2014/08/04	AL7T	06/11/2014			Index Future	508.7410	508.7410	510.2600	510.2600	0.299	0.0000	0.0000	1
2014/08/04	AL7T	05/02/2015			Index Future	516.9070	516.9070	518.4380	518.4380	0.296	0.0000	0.0000	0
2014/08/04	ALBI	07/08/2014			Index Future	456.1050	456.1050	457.6090	457.6090	0.330	0.0000	0.0000	189
2014/08/04	ALBI	06/11/2014			Index Future	462.9680	462.9680	464.4860	464.4860	0.328	0.0000	0.0000	504
2014/08/04	ALBI	05/02/2015			Index Future	470.3990	470.3990	471.9300	471.9300	0.325	0.0000	0.0000	0
2014/08/04	ALBI	07/05/2015			Index Future	478.7590	478.7590	480.3020	480.3020	0.322	0.0000	0.0000	0
2014/08/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/08/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/04	EL28	07/08/2014	114.00	Call	Bond Future	9,593.1400	9.5931	10,016.9600	10.0170	4.418	0	0	0
2014/08/04	EL28	07/08/2014			Bond Future	123.5931	123.5931	124.0170	124.0170	0.343	0.0000	0.0000	0

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2014/08/04	EL28	07/08/2014	114.01	Call	Bond Future	9,583.1400	9.5831	10,006.9600	10.0070	4.423	0	0	0
2014/08/04	EL28	07/08/2014	113.99	Call	Bond Future	9,603.1400	9.6031	10,026.9600	10.0270	4.413	0	0	0
2014/08/04	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	EL28	06/11/2014			Bond Future	123.9883	123.9883	124.4165	124.4165	0.345	0.0000	0.0000	0
2014/08/04	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	EL28	06/11/2014	122.00	Call	Bond Future	1,988.2900	1.9883	2,416.4900	2.4165	21.536	0	0	0
2014/08/04	EL28	06/11/2014	122.01	Call	Bond Future	1,978.2900	1.9783	2,406.4900	2.4065	21.645	0	0	0
2014/08/04	EL28	06/11/2014	121.99	Call	Bond Future	1,998.2900	1.9983	2,426.4900	2.4265	21.428	0	0	0
2014/08/04	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	427.1100	0.4271	100.000	0	0	0
2014/08/04	EL28	05/02/2015			Bond Future	125.9939	125.9939	126.4271	126.4271	0.344	0.0000	0.0000	0
2014/08/04	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	417.1100	0.4171	100.000	0	0	0
2014/08/04	EL28	05/02/2015	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	EL28	05/02/2015	126.01	Put	Bond Future	16.1300	0.0161	0.0000	0.0000	(100.000)	0	0	0
2014/08/04	EL28	05/02/2015	126.00	Put	Bond Future	6.1300	0.0061	0.0000	0.0000	(100.000)	0	0	0
2014/08/04	EL28	05/02/2015	125.99	Call	Bond Future	3.8700	0.0039	437.1100	0.4371	11194.832	0	0	0
2014/08/04	ES33	07/08/2014			Bond Future	9.5914	84.8841	9.5302	85.3421	(0.638)	0.0000	0.0000	0
2014/08/04	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	ES33	07/08/2014	10.14	Call	Bond Future	3,937.4500	3.9375	4,395.4400	4.3954	11.632	0	0	0
2014/08/04	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	ES33	07/08/2014	10.15	Call	Bond Future	4,006.4800	4.0065	4,464.4700	4.4645	11.431	0	0	0
2014/08/04	ES33	07/08/2014	10.16	Call	Bond Future	4,075.4100	4.0754	4,533.4000	4.5334	11.238	0	0	0
2014/08/04	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	ES33	06/11/2014			Bond Future	9.6880	82.3761	9.6250	82.8397	(0.650)	0.0000	0.0000	6,220
2014/08/04	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	ES33	06/11/2014	10.29	Call	Bond Future	4,235.6700	4.2357	4,699.2800	4.6993	10.945	0	0	0
2014/08/04	ES33	06/11/2014	10.30	Call	Bond Future	4,303.1200	4.3031	4,766.7300	4.7667	10.774	0	0	0
2014/08/04	ES33	06/11/2014	10.31	Call	Bond Future	4,370.4700	4.3705	4,834.0800	4.8341	10.608	0	0	0
2014/08/04	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	ES33	05/02/2015	10.00	Call	Bond Future	1,571.8200	1.5718	2,041.5200	2.0415	29.883	0	0	0
2014/08/04	ES33	05/02/2015			Bond Future	9.7788	83.6989	9.7140	84.1686	(0.663)	0.0000	0.0000	0
2014/08/04	ES33	05/02/2015	10.01	Call	Bond Future	1,641.7800	1.6418	2,111.4800	2.1115	28.609	0	0	0
2014/08/04	ES33	05/02/2015	9.99	Call	Bond Future	1,501.7700	1.5018	1,971.4700	1.9715	31.276	0	0	0
2014/08/04	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	ES33	07/05/2015			Bond Future	9.8495	81.3978	9.7829	81.8743	(0.676)	0.0000	0.0000	0
2014/08/04	ES33	07/05/2015	9.74	Put	Bond Future	786.0100	0.7860	309.4400	0.3094	(60.632)	0	0	0
2014/08/04	ES33	07/05/2015	9.76	Put	Bond Future	641.6200	0.6416	165.0500	0.1650	(74.276)	0	0	0
2014/08/04	ES33	07/05/2015	9.75	Put	Bond Future	713.7700	0.7138	237.2000	0.2372	(66.768)	0	0	0
2014/08/04	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	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
2014/08/04	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	GOVI	07/08/2014			GOVI	454.8190	454.8190	456.1820	456.1820	0.300	0.0000	0.0000	346
2014/08/04	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	GOVI	07/08/2014	459.99	Put	GOVI	51,710.0000	5.1710	38,080.0000	3.8080	(26.359)	0	0	0
2014/08/04	GOVI	07/08/2014	460.01	Put	GOVI	51,910.0000	5.1910	38,280.0000	3.8280	(26.257)	0	0	0
2014/08/04	GOVI	07/08/2014	460.00	Put	GOVI	51,810.0000	5.1810	38,180.0000	3.8180	(26.308)	0	0	0
2014/08/04	GOVI	06/11/2014	449.01	Call	GOVI	126,520.0000	12.6520	140,270.0000	14.0270	10.868	0	0	0
2014/08/04	GOVI	06/11/2014			GOVI	461.6620	461.6620	463.0370	463.0370	0.298	0.0000	0.0000	244
2014/08/04	GOVI	06/11/2014	448.99	Call	GOVI	126,720.0000	12.6720	140,470.0000	14.0470	10.851	0	0	0
2014/08/04	GOVI	06/11/2014	449.00	Call	GOVI	126,620.0000	12.6620	140,370.0000	14.0370	10.859	0	0	0
2014/08/04	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	GOVI	05/02/2015	459.99	Call	GOVI	90,830.0000	9.0830	104,680.0000	10.4680	15.248	0	0	0
2014/08/04	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	GOVI	05/02/2015			GOVI	469.0730	469.0730	470.4580	470.4580	0.295	0.0000	0.0000	45
2014/08/04	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	GOVI	05/02/2015	460.00	Call	GOVI	90,730.0000	9.0730	104,580.0000	10.4580	15.265	0	0	0
2014/08/04	GOVI	05/02/2015	460.01	Call	GOVI	90,630.0000	9.0630	104,480.0000	10.4480	15.282	0	0	0
2014/08/04	GOVI	07/05/2015	449.99	Call	GOVI	274,180.0000	27.4180	288,140.0000	28.8140	5.092	0	0	0
2014/08/04	GOVI	07/05/2015			GOVI	477.4080	477.4080	478.8040	478.8040	0.292	0.0000	0.0000	0
2014/08/04	GOVI	07/05/2015	450.00	Call	GOVI	274,080.0000	27.4080	288,040.0000	28.8040	5.093	0	0	0
2014/08/04	GOVI	07/05/2015	450.01	Call	GOVI	273,980.0000	27.3980	287,940.0000	28.7940	5.095	0	0	0
2014/08/04	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/08/04	ICAA	07/08/2014			Can-Do Interest Rate	143.0607	143.0607	143.0497	143.0497	(0.008)	0.0000	0.0000	635
2014/08/04	ICAA	06/11/2014			Can-Do Interest Rate	145.2311	145.2311	145.2177	145.2177	(0.009)	0.0000	0.0000	0
2014/08/04	IGOV	07/08/2014			Index Future	216.0550	216.0550	216.1530	216.1530	0.045	0.0000	0.0000	343
2014/08/04	IGOV	06/11/2014			Index Future	219.3330	219.3330	219.4280	219.4280	0.043	0.0000	0.0000	848
2014/08/04	IGOV	05/02/2015			Index Future	222.8800	222.8800	222.9720	222.9720	0.041	0.0000	0.0000	0
2014/08/04	IGOV	07/05/2015			Index Future	226.8660	226.8660	226.9530	226.9530	0.038	0.0000	0.0000	0
2014/08/04	ILBI	07/08/2014			Index Future	585.1680	585.1680	585.0450	585.0450	(0.021)	0.0000	0.0000	0
2014/08/04	ILBI	06/11/2014			Index Future	594.0870	594.0870	593.9570	593.9570	(0.022)	0.0000	0.0000	0
2014/08/04	ILBI	05/02/2015			Index Future	603.5880	603.5880	603.4510	603.4510	(0.023)	0.0000	0.0000	157
2014/08/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2014/08/04	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/04	JBAF	20/08/2014			Jibar Tradeable Future	5.9800	94.0200	5.9900	94.0100	0.167	0.0000	0.0000	0
2014/08/04	JBAF	17/09/2014			Jibar Tradeable Future	6.0300	93.9700	6.0400	93.9600	0.166	0.0000	0.0000	33,000
2014/08/04	JBAF	15/10/2014			Jibar Tradeable Future	6.1300	93.8700	6.1100	93.8900	(0.326)	0.0000	0.0000	0
2014/08/04	JBAF	19/11/2014			Jibar Tradeable Future	6.1800	93.8200	6.2100	93.7900	0.485	0.0000	0.0000	0
2014/08/04	JBAF	17/12/2014			Jibar Tradeable Future	6.3300	93.6700	6.2900	93.7100	(0.632)	0.0000	0.0000	0
2014/08/04	JBAF	21/01/2015			Jibar Tradeable Future	6.4400	93.5600	6.3800	93.6200	(0.932)	0.0000	0.0000	0
2014/08/04	JBAF	18/03/2015			Jibar Tradeable Future	6.5900	93.4100	6.5300	93.4700	(0.910)	0.0000	0.0000	2,850
2014/08/04	JBAF	17/06/2015			Jibar Tradeable Future	6.8300	93.1700	6.7700	93.2300	(0.878)	0.0000	0.0000	5,000
2014/08/04	JBAF	16/09/2015			Jibar Tradeable Future	7.0500	92.9500	6.9800	93.0200	(0.993)	0.0000	0.0000	0
2014/08/04	JBAF	15/12/2015			Jibar Tradeable Future	7.2200	92.7800	7.1500	92.8500	(0.970)	0.0000	0.0000	0
2014/08/04	JBAF	16/03/2016			Jibar Tradeable Future	7.3800	92.6200	7.3200	92.6800	(0.813)	0.0000	0.0000	0
2014/08/04	JBAF	15/06/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2014/08/04	R023	07/08/2014	8.51	Call	Bond Future	2,331.4900	2.3315	2,605.1800	2.6052	11.739	0	0	0
2014/08/04	R023	07/08/2014			Bond Future	8.1156	101.2442	8.0696	101.5208	(0.567)	0.0000	0.0000	3,177
2014/08/04	R023	07/08/2014	8.49	Call	Bond Future	2,216.2800	2.2163	2,488.8200	2.4888	12.297	0	0	0
2014/08/04	R023	07/08/2014	8.50	Call	Bond Future	2,273.8600	2.2739	2,547.0200	2.5470	12.013	0	0	0
2014/08/04	R023	07/08/2014	8.49	Put	Bond Future	4.0300	0.0040	0.0300	0.0000	(99.256)	0	0	0
2014/08/04	R023	07/08/2014	8.51	Put	Bond Future	2.8600	0.0029	0.0100	0.0000	(99.650)	0	0	0
2014/08/04	R023	07/08/2014	8.50	Put	Bond Future	3.4000	0.0034	0.0200	0.0000	(99.412)	0	0	0
2014/08/04	R023	06/11/2014			Bond Future	8.2008	98.8465	8.1531	99.1257	(0.582)	0.0000	0.0000	12,112
2014/08/04	R023	06/11/2014	8.59	Put	Bond Future	685.0700	0.6851	591.5900	0.5916	(13.645)	0	0	0
2014/08/04	R023	06/11/2014	8.61	Put	Bond Future	654.1700	0.6542	563.6600	0.5637	(13.836)	0	0	0
2014/08/04	R023	06/11/2014	8.59	Call	Bond Future	2,923.5800	2.9236	3,109.2800	3.1093	6.352	0	0	0
2014/08/04	R023	06/11/2014	8.60	Put	Bond Future	669.4800	0.6695	577.4900	0.5775	(13.741)	0	0	0
2014/08/04	R023	06/11/2014	8.60	Call	Bond Future	2,964.6400	2.9646	3,151.8300	3.1518	6.314	0	0	0
2014/08/04	R023	06/11/2014	8.61	Call	Bond Future	3,005.9400	3.0059	3,194.6100	3.1946	6.277	0	0	0
2014/08/04	R023	05/02/2015			Bond Future	8.2764	100.4336	8.2268	100.7156	(0.599)	0.0000	0.0000	0
2014/08/04	R023	05/02/2015	8.74	Put	Bond Future	1,192.9400	1.1929	1,091.1400	1.0911	(8.534)	0	0	0
2014/08/04	R023	05/02/2015	8.75	Call	Bond Future	3,819.8500	3.8199	4,001.0700	4.0011	4.744	0	0	0
2014/08/04	R023	05/02/2015	8.76	Call	Bond Future	3,857.6700	3.8577	4,039.9200	4.0399	4.724	0	0	0
2014/08/04	R023	05/02/2015	8.74	Call	Bond Future	3,782.1700	3.7822	3,962.3800	3.9624	4.765	0	0	0
2014/08/04	R023	05/02/2015	8.76	Put	Bond Future	1,158.7400	1.1587	1,058.9800	1.0590	(8.609)	0	0	0
2014/08/04	R023	05/02/2015	8.75	Put	Bond Future	1,175.7500	1.1758	1,074.9600	1.0750	(8.572)	0	0	0
2014/08/04	R023	07/05/2015	8.14	Call	Bond Future	2,292.4500	2.2925	2,410.0700	2.4101	5.131	0	0	0
2014/08/04	R023	07/05/2015	8.15	Put	Bond Future	3,268.0100	3.2680	3,101.3000	3.1013	(5.101)	0	0	0
2014/08/04	R023	07/05/2015			Bond Future	8.3204	98.2926	8.2690	98.5778	(0.617)	0.0000	0.0000	0
2014/08/04	R023	07/05/2015	8.15	Call	Bond Future	2,317.9500	2.3179	2,436.4700	2.4365	5.113	0	0	0
2014/08/04	R023	07/05/2015	8.16	Call	Bond Future	2,343.6200	2.3436	2,463.0500	2.4631	5.096	0	0	0

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2014/08/04	R023	07/05/2015	8.14	Put	Bond Future	3,298.6300	3.2986	3,131.0200	3.1310	(5.081)	0	0	0
2014/08/04	R023	07/05/2015	8.16	Put	Bond Future	3,237.5900	3.2376	3,071.7900	3.0718	(5.121)	0	0	0
2014/08/04	R157	07/08/2014	6.76	Put	Bond Future	31.1200	0.0311	7.2500	0.0073	(76.703)	0	0	0
2014/08/04	R157	07/08/2014	6.75	Put	Bond Future	34.8000	0.0348	8.8900	0.0089	(74.454)	0	0	0
2014/08/04	R157	07/08/2014			Bond Future	6.7013	112.5343	6.6589	112.5806	(0.633)	0.0000	0.0000	2,314
2014/08/04	R157	07/08/2014	6.74	Call	Bond Future	81.1700	0.0812	99.5300	0.0995	22.619	0	0	0
2014/08/04	R157	07/08/2014	6.75	Call	Bond Future	88.0400	0.0880	108.5100	0.1085	23.251	0	0	0
2014/08/04	R157	07/08/2014	6.76	Call	Bond Future	95.2800	0.0953	117.7900	0.1178	23.625	0	0	0
2014/08/04	R157	07/08/2014	6.74	Put	Bond Future	38.8500	0.0388	10.8300	0.0108	(72.124)	0	0	0
2014/08/04	R157	06/11/2014	6.19	Put	Bond Future	641.3400	0.6413	600.6300	0.6006	(6.348)	0	0	0
2014/08/04	R157	06/11/2014			Bond Future	6.9009	107.4140	6.8471	107.4594	(0.780)	0.0000	0.0000	0
2014/08/04	R157	06/11/2014	6.21	Put	Bond Future	626.7400	0.6267	586.2900	0.5863	(6.454)	0	0	0
2014/08/04	R157	06/11/2014	6.20	Put	Bond Future	634.0200	0.6340	593.4400	0.5934	(6.400)	0	0	0
2014/08/04	R157	06/11/2014	6.21	Call	Bond Future	41.7200	0.0417	46.6800	0.0467	11.889	0	0	0
2014/08/04	R157	06/11/2014	6.19	Call	Bond Future	39.3100	0.0393	44.0100	0.0440	11.956	0	0	0
2014/08/04	R157	06/11/2014	6.20	Call	Bond Future	40.5000	0.0405	45.3300	0.0453	11.926	0	0	0
2014/08/04	R157	05/02/2015	8.74	Call	Bond Future	1,004.9000	1.0049	1,042.9300	1.0429	3.784	0	0	0
2014/08/04	R157	05/02/2015	8.75	Put	Bond Future	48.4000	0.0484	42.1100	0.0421	(12.996)	0	0	0
2014/08/04	R157	05/02/2015			Bond Future	7.1080	109.1392	7.0328	109.1836	(1.057)	0.0000	0.0000	0
2014/08/04	R157	05/02/2015	8.74	Put	Bond Future	49.1100	0.0491	42.7500	0.0428	(12.951)	0	0	0
2014/08/04	R157	05/02/2015	8.76	Put	Bond Future	47.7100	0.0477	41.4900	0.0415	(13.037)	0	0	0
2014/08/04	R157	05/02/2015	8.75	Call	Bond Future	1,010.0000	1.0100	1,048.1000	1.0481	3.772	0	0	0
2014/08/04	R157	05/02/2015	8.76	Call	Bond Future	1,015.1100	1.0151	1,053.2800	1.0533	3.760	0	0	0
2014/08/04	R186	07/08/2014	8.31	Call	Bond Future	438.6700	0.4387	489.6200	0.4896	11.615	0	0	0
2014/08/04	R186	07/08/2014	8.43	Put	Bond Future	260.1200	0.2601	55.7800	0.0558	(78.556)	0	0	105
2014/08/04	R186	07/08/2014	8.70	Put	Bond Future	8.5500	0.0086	0.0800	0.0001	(99.064)	0	0	1,000
2014/08/04	R186	07/08/2014			Bond Future	8.3402	117.9320	8.2892	118.3653	(0.611)	0.0000	0.0000	15,805
2014/08/04	R186	07/08/2014	7.60	Put	Bond Future	6,518.4700	6.5185	6,085.1700	6.0852	(6.647)	0	0	0
2014/08/04	R186	07/08/2014	8.00	Call	Bond Future	8.9000	0.0089	1.7900	0.0018	(79.888)	0	0	105
2014/08/04	R186	07/08/2014	8.92	Put	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	840
2014/08/04	R186	07/08/2014	8.29	Call	Bond Future	369.6600	0.3697	397.9900	0.3980	7.664	0	0	0
2014/08/04	R186	07/08/2014	8.25	Call	Bond Future	254.8500	0.2548	249.2700	0.2493	(2.190)	0	0	1,200
2014/08/04	R186	07/08/2014	8.30	Call	Bond Future	403.1700	0.4032	442.3700	0.4424	9.723	0	0	0
2014/08/04	R186	07/08/2014	8.29	Put	Bond Future	796.5700	0.7966	391.6000	0.3916	(50.839)	0	0	0
2014/08/04	R186	07/08/2014	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,100
2014/08/04	R186	07/08/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	210
2014/08/04	R186	07/08/2014	8.00	Put	Bond Future	2,944.0300	2.9440	2,503.6200	2.5036	(14.959)	0	0	0
2014/08/04	R186	07/08/2014	8.31	Put	Bond Future	695.3000	0.6953	312.9500	0.3130	(54.991)	0	0	0
2014/08/04	R186	07/08/2014	8.92	Call	Bond Future	4,775.1500	4.7751	5,208.3100	5.2083	9.071	0	0	0
2014/08/04	R186	07/08/2014	8.30	Put	Bond Future	744.9000	0.7449	350.8000	0.3508	(52.906)	0	0	0
2014/08/04	R186	07/08/2014	9.20	Call	Bond Future	6,983.2900	6.9833	7,416.5900	7.4166	6.205	0	0	0
2014/08/04	R186	07/08/2014	8.43	Call	Bond Future	1,017.9400	1.0179	1,246.9000	1.2469	22.492	0	0	0
2014/08/04	R186	07/08/2014	8.70	Call	Bond Future	3,004.4300	3.0044	3,429.2600	3.4293	14.140	0	0	0
2014/08/04	R186	07/08/2014	8.25	Put	Bond Future	1,023.3500	1.0233	584.4700	0.5845	(42.887)	0	0	0
2014/08/04	R186	06/11/2014	8.14	Call	Bond Future	1,268.9100	1.2689	1,394.4500	1.3944	9.894	0	0	0
2014/08/04	R186	06/11/2014	8.15	Put	Bond Future	3,550.7900	3.5508	3,240.6800	3.2407	(8.734)	0	0	0

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2014/08/04	R186	06/11/2014			Bond Future	8.4177		119.7065	8.3651	120.1444	(0.625)	0.0000	0.0000	49,511
2014/08/04	R186	06/11/2014	9.17	Call	Bond Future	6,448.0400		6.4480	6,809.2700	6.8093	5.602	0	0	0
2014/08/04	R186	06/11/2014	8.15	Call	Bond Future	1,298.2600		1.2983	1,426.1300	1.4261	9.849	0	0	0
2014/08/04	R186	06/11/2014	8.16	Call	Bond Future	1,328.0600		1.3281	1,458.2700	1.4583	9.805	0	0	0
2014/08/04	R186	06/11/2014	9.17	Put	Bond Future	430.3200		0.4303	353.5700	0.3536	(17.836)	0	0	2,010
2014/08/04	R186	06/11/2014	8.14	Put	Bond Future	3,606.7500		3.6068	3,294.3100	3.2943	(8.663)	0	0	0
2014/08/04	R186	06/11/2014	8.16	Put	Bond Future	3,495.3700		3.4954	3,187.6000	3.1876	(8.805)	0	0	0
2014/08/04	R186	05/02/2015	9.00	Call	Bond Future	5,682.1500		5.6822	5,976.2900	5.9763	5.177	0	0	0
2014/08/04	R186	05/02/2015			Bond Future	8.4852		116.3319	8.4309	116.7750	(0.640)	0.0000	0.0000	540
2014/08/04	R186	05/02/2015	8.75	Call	Bond Future	4,401.0500		4.4011	4,654.4200	4.6544	5.757	0	0	0
2014/08/04	R186	05/02/2015	8.76	Call	Bond Future	4,449.5500		4.4495	4,704.6200	4.7046	5.732	0	0	0
2014/08/04	R186	05/02/2015	8.74	Call	Bond Future	4,352.8000		4.3528	4,604.4600	4.6045	5.782	0	0	0
2014/08/04	R186	05/02/2015	8.76	Put	Bond Future	2,243.8400		2.2438	2,055.8500	2.0559	(8.378)	0	0	0
2014/08/04	R186	05/02/2015	8.75	Put	Bond Future	2,274.5800		2.2746	2,084.8900	2.0849	(8.340)	0	0	0
2014/08/04	R186	05/02/2015	9.00	Put	Bond Future	1,597.8500		1.5978	1,448.9300	1.4489	(9.320)	0	0	9,600
2014/08/04	R186	05/02/2015	8.74	Put	Bond Future	2,305.6400		2.3056	2,114.2400	2.1142	(8.301)	0	0	0
2014/08/04	R186	07/05/2015			Bond Future	8.5314		118.4039	8.4754	118.8527	(0.657)	0.0000	0.0000	0
2014/08/04	R186	07/05/2015	8.25	Call	Bond Future	2,928.6200		2.9286	3,102.6300	3.1026	5.942	0	0	0
2014/08/04	R186	07/05/2015	8.24	Put	Bond Future	5,255.1300		5.2551	4,978.8400	4.9788	(5.258)	0	0	0
2014/08/04	R186	07/05/2015	8.26	Put	Bond Future	5,158.8100		5.1588	4,885.3800	4.8854	(5.300)	0	0	0
2014/08/04	R186	07/05/2015	8.25	Put	Bond Future	5,206.8100		5.2068	4,931.9600	4.9320	(5.279)	0	0	0
2014/08/04	R186	07/05/2015	8.26	Call	Bond Future	2,962.6300		2.9626	3,138.0600	3.1381	5.921	0	0	0
2014/08/04	R186	07/05/2015	8.24	Call	Bond Future	2,894.8500		2.8949	3,067.4200	3.0674	5.961	0	0	0
2014/08/04	R197	07/08/2014			Bond Future	285.3310		285.3310	285.3146	285.3146	(0.006)	0.0000	0.0000	0
2014/08/04	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R197	07/08/2014	270.00	Call	Bond Future	15,331.0200		15.3310	15,314.5600	15.3146	(0.107)	0	0	0
2014/08/04	R197	07/08/2014	270.01	Call	Bond Future	15,321.0200		15.3210	15,304.5600	15.3046	(0.107)	0	0	0
2014/08/04	R197	07/08/2014	269.99	Call	Bond Future	15,341.0200		15.3410	15,324.5600	15.3246	(0.107)	0	0	0
2014/08/04	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R197	06/11/2014			Bond Future	289.6599		289.6599	289.6388	289.6388	(0.007)	0.0000	0.0000	905
2014/08/04	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R197	06/11/2014	285.00	Call	Bond Future	4,659.8500		4.6599	4,638.7900	4.6388	(0.452)	0	0	0
2014/08/04	R197	06/11/2014	285.01	Call	Bond Future	4,649.8500		4.6499	4,628.7900	4.6288	(0.453)	0	0	0
2014/08/04	R197	06/11/2014	284.99	Call	Bond Future	4,669.8500		4.6699	4,648.7900	4.6488	(0.451)	0	0	0
2014/08/04	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R197	05/02/2015	288.99	Put	Bond Future	647.4900		0.6475	673.4200	0.6734	4.005	0	0	0
2014/08/04	R197	05/02/2015			Bond Future	288.3425		288.3425	288.3166	288.3166	(0.009)	0.0000	0.0000	0
2014/08/04	R197	05/02/2015	289.01	Put	Bond Future	667.4900		0.6675	693.4200	0.6934	3.885	0	0	0
2014/08/04	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R197	05/02/2015	289.00	Put	Bond Future	657.4900		0.6575	683.4200	0.6834	3.944	0	0	0
2014/08/04	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R201	07/08/2014	5.31	Put	Bond Future	231.8500		0.2318	213.4100	0.2134	(7.953)	0	0	0
2014/08/04	R201	07/08/2014			Bond Future	5.9483		102.1933	5.9019	102.2100	(0.780)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/04	R201	07/08/2014	5.30	Put	Bond Future	235.3100	0.2353	216.9800	0.2170	(7.790)	0	0	0
2014/08/04	R201	07/08/2014	5.31	Call	Bond Future	2.1100	0.0021	0.3400	0.0003	(83.886)	0	0	0
2014/08/04	R201	07/08/2014	5.29	Call	Bond Future	1.8400	0.0018	0.2700	0.0003	(85.326)	0	0	0
2014/08/04	R201	07/08/2014	5.30	Call	Bond Future	1.9700	0.0020	0.3100	0.0003	(84.264)	0	0	0
2014/08/04	R201	07/08/2014	5.29	Put	Bond Future	238.7900	0.2388	220.5500	0.2205	(7.639)	0	0	0
2014/08/04	R202	07/08/2014	207.99	Call	Bond Future	20,411.1000	20.4111	20,399.0200	20.3990	(0.059)	0	0	0
2014/08/04	R202	07/08/2014	208.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R202	07/08/2014			Bond Future	228.4011	228.4011	228.3890	228.3890	(0.005)	0.0000	0.0000	124
2014/08/04	R202	07/08/2014	207.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R202	07/08/2014	208.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R202	07/08/2014	208.00	Call	Bond Future	20,401.1000	20.4011	20,389.0200	20.3890	(0.059)	0	0	0
2014/08/04	R202	07/08/2014	208.01	Call	Bond Future	20,391.1000	20.3911	20,379.0200	20.3790	(0.059)	0	0	0
2014/08/04	R202	06/11/2014	226.99	Call	Bond Future	4,876.0000	4.8760	4,860.2600	4.8603	(0.323)	0	0	0
2014/08/04	R202	06/11/2014			Bond Future	231.8660	231.8660	231.8503	231.8503	(0.007)	0.0000	0.0000	46,970
2014/08/04	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R202	06/11/2014	227.00	Call	Bond Future	4,866.0000	4.8660	4,850.2600	4.8503	(0.323)	0	0	0
2014/08/04	R202	06/11/2014	227.01	Call	Bond Future	4,856.0000	4.8560	4,840.2600	4.8403	(0.324)	0	0	0
2014/08/04	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R202	05/02/2015			Bond Future	232.4280	232.4280	232.4083	232.4083	(0.008)	0.0000	0.0000	0
2014/08/04	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R202	05/02/2015	232.99	Put	Bond Future	561.9900	0.5620	581.7400	0.5817	3.514	0	0	0
2014/08/04	R202	05/02/2015	233.01	Put	Bond Future	581.9900	0.5820	601.7400	0.6017	3.394	0	0	0
2014/08/04	R202	05/02/2015	233.00	Put	Bond Future	571.9900	0.5720	591.7400	0.5917	3.453	0	0	0
2014/08/04	R203	07/08/2014	7.30	Call	Bond Future	462.6100	0.4626	542.4800	0.5425	17.265	0	0	0
2014/08/04	R203	07/08/2014			Bond Future	7.1419	106.3786	7.1055	106.4797	(0.509)	0.0000	0.0000	16,931
2014/08/04	R203	07/08/2014	7.31	Call	Bond Future	487.0800	0.4871	569.6100	0.5696	16.944	0	0	0
2014/08/04	R203	07/08/2014	6.84	Put	Bond Future	846.1300	0.8461	743.6300	0.7436	(12.114)	0	0	0
2014/08/04	R203	07/08/2014	7.29	Put	Bond Future	27.1900	0.0272	2.9600	0.0030	(89.114)	0	0	0
2014/08/04	R203	07/08/2014	7.31	Put	Bond Future	20.3600	0.0204	1.7200	0.0017	(91.552)	0	0	0
2014/08/04	R203	07/08/2014	7.29	Call	Bond Future	438.5300	0.4385	515.4700	0.5155	17.545	0	0	0
2014/08/04	R203	07/08/2014	7.30	Put	Bond Future	23.5700	0.0236	2.2700	0.0023	(90.369)	0	0	0
2014/08/04	R203	07/08/2014	6.84	Call	Bond Future	1.5200	0.0015	0.1900	0.0002	(87.500)	0	0	46
2014/08/04	R203	06/11/2014	6.86	Call	Bond Future	219.4900	0.2195	238.3800	0.2384	8.606	0	0	0
2014/08/04	R203	06/11/2014			Bond Future	7.2483	103.8154	7.2090	103.9165	(0.542)	0.0000	0.0000	10,967
2014/08/04	R203	06/11/2014	6.98	Call	Bond Future	309.9800	0.3100	335.3800	0.3354	8.194	0	0	14
2014/08/04	R203	06/11/2014	6.84	Call	Bond Future	206.6100	0.2066	224.5200	0.2245	8.669	0	0	45
2014/08/04	R203	06/11/2014	6.85	Call	Bond Future	212.9800	0.2130	231.3700	0.2314	8.635	0	0	0
2014/08/04	R203	06/11/2014	6.98	Put	Bond Future	1,002.2900	1.0023	926.5900	0.9266	(7.553)	0	0	0
2014/08/04	R203	06/11/2014	6.84	Put	Bond Future	1,262.5000	1.2625	1,179.3100	1.1793	(6.589)	0	0	0
2014/08/04	R203	06/11/2014	6.86	Put	Bond Future	1,223.3400	1.2233	1,141.1300	1.1411	(6.720)	0	0	0
2014/08/04	R203	06/11/2014	6.85	Put	Bond Future	1,242.8500	1.2428	1,160.1400	1.1601	(6.655)	0	0	0
2014/08/04	R203	05/02/2015	7.69	Call	Bond Future	1,311.7900	1.3118	1,373.1000	1.3731	4.674	0	0	55
2014/08/04	R203	05/02/2015			Bond Future	7.3365	105.4824	7.2936	105.5835	(0.585)	0.0000	0.0000	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
2014/08/04	R203	05/02/2015	8.34	Put	Bond Future	150.6500		0.1506	133.8100	0.1338	(11.178)	0	0	0
2014/08/04	R203	05/02/2015	8.35	Call	Bond Future	2,498.3300		2.4983	2,582.8000	2.5828	3.381	0	0	0
2014/08/04	R203	05/02/2015	8.36	Call	Bond Future	2,518.0400		2.5180	2,602.7900	2.6028	3.366	0	0	0
2014/08/04	R203	05/02/2015	8.34	Call	Bond Future	2,478.6600		2.4787	2,562.8600	2.5629	3.397	0	0	0
2014/08/04	R203	05/02/2015	8.36	Put	Bond Future	144.3200		0.1443	128.0300	0.1280	(11.287)	0	0	0
2014/08/04	R203	05/02/2015	7.69	Put	Bond Future	483.9500		0.4840	444.2200	0.4442	(8.210)	0	0	0
2014/08/04	R203	05/02/2015	8.35	Put	Bond Future	147.4600		0.1475	130.8900	0.1309	(11.237)	0	0	0
2014/08/04	R203	07/05/2015			Bond Future	7.3498		103.1895	7.3027	103.2905	(0.640)	0.0000	0.0000	0
2014/08/04	R203	07/05/2015	7.24	Put	Bond Future	1,066.1900		1.0662	1,007.9600	1.0080	(5.462)	0	0	0
2014/08/04	R203	07/05/2015	7.26	Put	Bond Future	1,044.0300		1.0440	986.5200	0.9865	(5.508)	0	0	0
2014/08/04	R203	07/05/2015	7.25	Put	Bond Future	1,054.8900		1.0549	997.0200	0.9970	(5.486)	0	0	0
2014/08/04	R203	07/05/2015	7.25	Call	Bond Future	840.7100		0.8407	883.7800	0.8838	5.123	0	0	0
2014/08/04	R203	07/05/2015	7.24	Call	Bond Future	830.5100		0.8305	873.2200	0.8732	5.143	0	0	0
2014/08/04	R203	07/05/2015	7.26	Call	Bond Future	851.3400		0.8513	894.7700	0.8948	5.101	0	0	0
2014/08/04	R204	07/08/2014			Bond Future	7.4314		103.2058	7.3952	103.3403	(0.487)	0.0000	0.0000	12,179
2014/08/04	R204	07/08/2014	7.44	Put	Bond Future	197.1900		0.1972	81.7400	0.0817	(58.548)	0	0	0
2014/08/04	R204	07/08/2014	7.46	Put	Bond Future	164.0300		0.1640	59.9100	0.0599	(63.476)	0	0	0
2014/08/04	R204	07/08/2014	7.45	Put	Bond Future	180.1000		0.1801	70.1900	0.0702	(61.027)	0	0	0
2014/08/04	R204	07/08/2014	7.46	Call	Bond Future	270.0300		0.2700	300.4500	0.3005	11.265	0	0	0
2014/08/04	R204	07/08/2014	7.78	Call	Bond Future	1,286.1000		1.2861	1,419.0500	1.4191	10.337	0	0	0
2014/08/04	R204	07/08/2014	7.44	Call	Bond Future	228.9800		0.2290	248.0700	0.2481	8.337	0	0	0
2014/08/04	R204	07/08/2014	7.78	Put	Bond Future	1.6000		0.0016	0.0100	0.0000	(99.375)	0	0	530
2014/08/04	R204	07/08/2014	7.45	Call	Bond Future	249.0000		0.2490	273.6300	0.2736	9.892	0	0	0
2014/08/04	R204	06/11/2014	7.99	Put	Bond Future	294.4400		0.2944	255.0500	0.2550	(13.378)	0	0	1,270
2014/08/04	R204	06/11/2014			Bond Future	7.5270		104.7587	7.4886	104.8937	(0.510)	0.0000	0.0000	11,838
2014/08/04	R204	06/11/2014	6.99	Put	Bond Future	2,121.7500		2.1218	2,003.8700	2.0039	(5.556)	0	0	0
2014/08/04	R204	06/11/2014	7.01	Put	Bond Future	2,063.7900		2.0638	1,946.9400	1.9469	(5.662)	0	0	0
2014/08/04	R204	06/11/2014	7.00	Put	Bond Future	2,092.6900		2.0927	1,975.3100	1.9753	(5.609)	0	0	0
2014/08/04	R204	06/11/2014	6.99	Call	Bond Future	212.3100		0.2123	229.4300	0.2294	8.064	0	0	0
2014/08/04	R204	06/11/2014	7.99	Call	Bond Future	1,906.3900		1.9064	2,002.0000	2.0020	5.015	0	0	0
2014/08/04	R204	06/11/2014	7.00	Call	Bond Future	219.2000		0.2192	236.8200	0.2368	8.038	0	0	0
2014/08/04	R204	06/11/2014	7.01	Call	Bond Future	226.2500		0.2263	244.4000	0.2444	8.022	0	0	0
2014/08/04	R204	05/02/2015			Bond Future	7.6053		102.4051	7.5645	102.5406	(0.536)	0.0000	0.0000	0
2014/08/04	R204	05/02/2015	8.25	Call	Bond Future	2,564.5700		2.5646	2,660.6800	2.6607	3.748	0	0	0
2014/08/04	R204	05/02/2015	8.26	Call	Bond Future	2,589.2900		2.5893	2,685.8800	2.6859	3.730	0	0	0
2014/08/04	R204	05/02/2015	8.24	Call	Bond Future	2,539.9500		2.5400	2,635.5700	2.6356	3.765	0	0	0
2014/08/04	R204	05/02/2015	8.26	Put	Bond Future	444.2000		0.4442	405.2700	0.4053	(8.764)	0	0	0
2014/08/04	R204	05/02/2015	8.25	Put	Bond Future	451.8200		0.4518	412.4100	0.4124	(8.723)	0	0	0
2014/08/04	R204	05/02/2015	8.24	Put	Bond Future	459.5500		0.4595	419.6500	0.4197	(8.682)	0	0	0
2014/08/04	R204	07/05/2015	7.51	Put	Bond Future	1,639.7300		1.6397	1,559.8600	1.5599	(4.871)	0	0	0
2014/08/04	R204	07/05/2015			Bond Future	7.6390		104.2285	7.5955	104.3646	(0.569)	0.0000	0.0000	0
2014/08/04	R204	07/05/2015	7.50	Put	Bond Future	1,656.4000		1.6564	1,576.0600	1.5761	(4.850)	0	0	0
2014/08/04	R204	07/05/2015	7.49	Call	Bond Future	1,206.0400		1.2060	1,261.2900	1.2613	4.581	0	0	0
2014/08/04	R204	07/05/2015	7.50	Call	Bond Future	1,220.7000		1.2207	1,276.4200	1.2764	4.565	0	0	0
2014/08/04	R204	07/05/2015	7.51	Call	Bond Future	1,235.4500		1.2355	1,291.6400	1.2916	4.548	0	0	0
2014/08/04	R204	07/05/2015	7.49	Put	Bond Future	1,673.1800		1.6732	1,592.3700	1.5924	(4.830)	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
2014/08/04	R207	07/08/2014	7.69	Call	Bond Future	247.1000		0.2471	269.5900	0.2696	9.102	0	0	0
2014/08/04	R207	07/08/2014	7.70	Put	Bond Future	251.7700		0.2518	102.9200	0.1029	(59.121)	0	0	0
2014/08/04	R207	07/08/2014			Bond Future	7.6961		98.5948	7.6550	98.7725	(0.535)	0.0000	0.0000	25,060
2014/08/04	R207	07/08/2014	7.70	Call	Bond Future	268.6000		0.2686	297.5000	0.2975	10.759	0	0	0
2014/08/04	R207	07/08/2014	7.71	Call	Bond Future	291.2300		0.2912	326.8700	0.3269	12.238	0	0	0
2014/08/04	R207	07/08/2014	7.69	Put	Bond Future	273.4300		0.2734	118.1700	0.1182	(56.782)	0	0	0
2014/08/04	R207	07/08/2014	7.71	Put	Bond Future	231.2600		0.2313	89.1500	0.0891	(61.450)	0	0	0
2014/08/04	R207	06/11/2014	7.36	Put	Bond Future	2,158.3300		2.1583	2,012.7100	2.0127	(6.747)	0	0	0
2014/08/04	R207	06/11/2014			Bond Future	7.7865		100.0783	7.7433	100.2572	(0.555)	0.0000	0.0000	35,971
2014/08/04	R207	06/11/2014	7.35	Put	Bond Future	2,190.2500		2.1903	2,043.8200	2.0438	(6.686)	0	0	0
2014/08/04	R207	06/11/2014	7.36	Call	Bond Future	373.6800		0.3737	406.9700	0.4070	8.909	0	0	0
2014/08/04	R207	06/11/2014	7.34	Call	Bond Future	353.1000		0.3531	384.7800	0.3848	8.972	0	0	0
2014/08/04	R207	06/11/2014	7.35	Call	Bond Future	363.2800		0.3633	395.7600	0.3958	8.941	0	0	0
2014/08/04	R207	06/11/2014	7.34	Put	Bond Future	2,222.4100		2.2224	2,075.1800	2.0752	(6.625)	0	0	0
2014/08/04	R207	05/02/2015	8.49	Put	Bond Future	603.8800		0.6039	549.6400	0.5496	(8.982)	0	0	0
2014/08/04	R207	05/02/2015			Bond Future	7.8639		98.0434	7.8185	98.2236	(0.578)	0.0000	0.0000	0
2014/08/04	R207	05/02/2015	8.51	Put	Bond Future	584.9200		0.5849	531.9200	0.5319	(9.061)	0	0	0
2014/08/04	R207	05/02/2015	8.50	Call	Bond Future	3,074.9400		3.0749	3,201.5300	3.2015	4.117	0	0	0
2014/08/04	R207	05/02/2015	8.51	Call	Bond Future	3,103.9000		3.1039	3,231.1100	3.2311	4.098	0	0	0
2014/08/04	R207	05/02/2015	8.49	Call	Bond Future	3,046.0800		3.0461	3,172.0500	3.1720	4.135	0	0	0
2014/08/04	R207	05/02/2015	8.50	Put	Bond Future	594.3400		0.5943	540.7200	0.5407	(9.022)	0	0	0
2014/08/04	R207	07/05/2015			Bond Future	7.9096		99.7896	7.8618	99.9712	(0.605)	0.0000	0.0000	0
2014/08/04	R207	07/05/2015	8.25	Call	Bond Future	2,572.9100		2.5729	2,676.6900	2.6767	4.034	0	0	0
2014/08/04	R207	07/05/2015	7.73	Call	Bond Future	1,510.1300		1.5101	1,583.4300	1.5834	4.854	0	0	66
2014/08/04	R207	07/05/2015	8.24	Put	Bond Future	1,307.6100		1.3076	1,229.2400	1.2292	(5.993)	0	0	0
2014/08/04	R207	07/05/2015	8.26	Put	Bond Future	1,279.6900		1.2797	1,202.4500	1.2025	(6.036)	0	0	0
2014/08/04	R207	07/05/2015	7.73	Put	Bond Future	2,193.6900		2.1937	2,085.4000	2.0854	(4.936)	0	0	0
2014/08/04	R207	07/05/2015	8.25	Put	Bond Future	1,293.6000		1.2936	1,215.7900	1.2158	(6.015)	0	0	0
2014/08/04	R207	07/05/2015	8.26	Call	Bond Future	2,596.2800		2.5963	2,700.6300	2.7006	4.019	0	0	0
2014/08/04	R207	07/05/2015	8.24	Call	Bond Future	2,549.6300		2.5496	2,652.8500	2.6529	4.048	0	0	0
2014/08/04	R208	07/08/2014	8.28	Call	Bond Future	1,935.9800		1.9360	2,136.6200	2.1366	10.364	0	0	0
2014/08/04	R208	07/08/2014			Bond Future	7.8810		96.7015	7.8399	96.9036	(0.522)	0.0000	0.0000	3,917
2014/08/04	R208	07/08/2014	7.80	Call	Bond Future	143.8400		0.1438	129.9000	0.1299	(9.691)	0	0	0
2014/08/04	R208	07/08/2014	7.79	Put	Bond Future	577.4600		0.5775	358.8800	0.3589	(37.852)	0	0	0
2014/08/04	R208	07/08/2014	7.81	Put	Bond Future	508.5300		0.5085	295.5900	0.2956	(41.874)	0	0	0
2014/08/04	R208	07/08/2014	7.80	Put	Bond Future	542.4200		0.5424	326.3700	0.3264	(39.831)	0	0	0
2014/08/04	R208	07/08/2014	7.81	Call	Bond Future	159.2800		0.1593	148.4500	0.1485	(6.799)	0	0	0
2014/08/04	R208	07/08/2014	8.28	Put	Bond Future	1.4800		0.0015	0.0100	0.0000	(99.324)	0	0	630
2014/08/04	R208	07/08/2014	7.79	Call	Bond Future	129.5100		0.1295	113.0400	0.1130	(12.717)	0	0	0
2014/08/04	R208	06/11/2014	7.46	Call	Bond Future	359.9800		0.3600	391.3200	0.3913	8.706	0	0	0
2014/08/04	R208	06/11/2014			Bond Future	7.9691		94.7581	7.9262	94.9617	(0.538)	0.0000	0.0000	12,911
2014/08/04	R208	06/11/2014	7.44	Call	Bond Future	339.7700		0.3398	369.5200	0.3695	8.756	0	0	0
2014/08/04	R208	06/11/2014	7.45	Call	Bond Future	349.7600		0.3498	380.3000	0.3803	8.732	0	0	0
2014/08/04	R208	06/11/2014	8.50	Put	Bond Future	375.4400		0.3754	321.6900	0.3217	(14.317)	0	0	1,520
2014/08/04	R208	06/11/2014	7.46	Put	Bond Future	2,892.7900		2.8928	2,718.8600	2.7189	(6.013)	0	0	0
2014/08/04	R208	06/11/2014	7.44	Put	Bond Future	2,814.9600		2.8150	2,642.6200	2.6426	(6.122)	0	0	0
2014/08/04	R208	06/11/2014	8.50	Call	Bond Future	2,854.8600		2.8549	3,004.7900	3.0048	5.252	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
2014/08/04	R208	06/11/2014	7.45	Put	Bond Future	2,853.7500	2.8538	2,680.6100	2.6806	(6.067)	0	0	0
2014/08/04	R208	05/02/2015	8.51	Call	Bond Future	3,011.3000	3.0113	3,142.6300	3.1426	4.361	0	0	0
2014/08/04	R208	05/02/2015			Bond Future	8.0447	96.2799	8.0000	96.4852	(0.556)	0.0000	0.0000	0
2014/08/04	R208	05/02/2015	8.49	Call	Bond Future	2,949.6500	2.9496	3,079.4300	3.0794	4.400	0	0	0
2014/08/04	R208	05/02/2015	8.51	Put	Bond Future	905.9700	0.9060	831.9200	0.8319	(8.174)	0	0	0
2014/08/04	R208	05/02/2015	8.50	Put	Bond Future	919.5800	0.9196	844.7600	0.8448	(8.136)	0	0	0
2014/08/04	R208	05/02/2015	8.49	Put	Bond Future	933.6100	0.9336	858.0100	0.8580	(8.098)	0	0	0
2014/08/04	R208	05/02/2015	8.50	Call	Bond Future	2,980.2800	2.9803	3,110.8400	3.1108	4.381	0	0	0
2014/08/04	R208	07/05/2015	8.01	Call	Bond Future	1,972.2900	1.9723	2,062.9400	2.0629	4.596	0	0	0
2014/08/04	R208	07/05/2015			Bond Future	8.0887	94.5913	8.0420	94.7986	(0.577)	0.0000	0.0000	0
2014/08/04	R208	07/05/2015	7.99	Call	Bond Future	1,929.3300	1.9293	2,018.6200	2.0186	4.628	0	0	0
2014/08/04	R208	07/05/2015	8.00	Call	Bond Future	1,950.7400	1.9507	2,040.7100	2.0407	4.612	0	0	0
2014/08/04	R208	07/05/2015	7.99	Put	Bond Future	2,368.1600	2.3682	2,250.1600	2.2502	(4.983)	0	0	0
2014/08/04	R208	07/05/2015	8.00	Put	Bond Future	2,344.9700	2.3450	2,227.6500	2.2276	(5.003)	0	0	0
2014/08/04	R208	07/05/2015	8.01	Put	Bond Future	2,321.9500	2.3219	2,205.3100	2.2053	(5.023)	0	0	0
2014/08/04	R209	07/08/2014	9.04	Put	Bond Future	158.0100	0.1580	20.2700	0.0203	(87.172)	0	0	0
2014/08/04	R209	07/08/2014			Bond Future	8.8997	77.0282	8.8388	77.4950	(0.684)	0.0000	0.0000	4,948
2014/08/04	R209	07/08/2014	9.06	Put	Bond Future	128.9100	0.1289	13.7400	0.0137	(89.341)	0	0	0
2014/08/04	R209	07/08/2014	9.05	Put	Bond Future	142.8700	0.1429	16.7300	0.0167	(88.290)	0	0	0
2014/08/04	R209	07/08/2014	9.05	Call	Bond Future	1,276.3700	1.2764	1,617.0000	1.6170	26.687	0	0	0
2014/08/04	R209	07/08/2014	9.06	Call	Bond Future	1,336.8700	1.3369	1,688.4700	1.6885	26.300	0	0	0
2014/08/04	R209	07/08/2014	9.04	Call	Bond Future	1,216.9300	1.2169	1,545.9600	1.5460	27.038	0	0	0
2014/08/04	R209	06/11/2014	9.50	Call	Bond Future	4,616.9200	4.6169	4,962.1600	4.9622	7.478	0	0	0
2014/08/04	R209	06/11/2014	8.95	Call	Bond Future	2,115.2800	2.1153	2,327.6700	2.3277	10.041	0	0	2,050
2014/08/04	R209	06/11/2014			Bond Future	8.9685	75.0406	8.9061	75.5131	(0.696)	0.0000	0.0000	24,332
2014/08/04	R209	06/11/2014	8.99	Put	Bond Future	2,103.3800	2.1034	1,853.7100	1.8537	(11.870)	0	0	0
2014/08/04	R209	06/11/2014	10.00	Call	Bond Future	7,418.9600	7.4190	7,840.4600	7.8405	5.681	0	0	0
2014/08/04	R209	06/11/2014	9.05	Put	Bond Future	1,890.9700	1.8910	1,657.0200	1.6570	(12.372)	0	0	0
2014/08/04	R209	06/11/2014	9.58	Put	Bond Future	650.6300	0.6506	538.8000	0.5388	(17.188)	0	0	907
2014/08/04	R209	06/11/2014	9.01	Put	Bond Future	2,030.5300	2.0305	1,786.1100	1.7861	(12.037)	0	0	0
2014/08/04	R209	06/11/2014	9.50	Put	Bond Future	775.1500	0.7752	647.8100	0.6478	(16.428)	0	0	5,500
2014/08/04	R209	06/11/2014	10.05	Call	Bond Future	7,708.4300	7.7084	8,135.2500	8.1352	5.537	0	0	0
2014/08/04	R209	06/11/2014	8.95	Put	Bond Future	2,254.8900	2.2549	1,994.7000	1.9947	(11.539)	0	0	0
2014/08/04	R209	06/11/2014	9.00	Put	Bond Future	2,066.6500	2.0666	1,819.6000	1.8196	(11.954)	0	0	0
2014/08/04	R209	06/11/2014	9.95	Call	Bond Future	7,128.6700	7.1287	7,544.6800	7.5447	5.836	0	0	0
2014/08/04	R209	06/11/2014	8.50	Call	Bond Future	835.5800	0.8356	938.6200	0.9386	12.332	0	0	5,500
2014/08/04	R209	06/11/2014	8.75	Put	Bond Future	3,128.5700	3.1286	2,816.7700	2.8168	(9.966)	0	0	0
2014/08/04	R209	06/11/2014	8.99	Call	Bond Future	2,264.9700	2.2650	2,487.8800	2.4879	9.842	0	0	0
2014/08/04	R209	06/11/2014	9.25	Call	Bond Future	3,372.5800	3.3726	3,661.8800	3.6619	8.578	0	0	0
2014/08/04	R209	06/11/2014	10.05	Put	Bond Future	209.1200	0.2091	163.3600	0.1634	(21.882)	0	0	2,050
2014/08/04	R209	06/11/2014	10.00	Put	Bond Future	239.6100	0.2396	188.5300	0.1885	(21.318)	0	0	1,640
2014/08/04	R209	06/11/2014	9.05	Call	Bond Future	2,500.8400	2.5008	2,739.4700	2.7395	9.542	0	0	2,050
2014/08/04	R209	06/11/2014	9.58	Call	Bond Future	5,043.7600	5.0438	5,404.5100	5.4045	7.152	0	0	0
2014/08/04	R209	06/11/2014	9.00	Call	Bond Future	2,303.2400	2.3032	2,528.7700	2.5288	9.792	0	0	1,640
2014/08/04	R209	06/11/2014	9.25	Put	Bond Future	1,298.4000	1.2984	1,115.1200	1.1151	(14.116)	0	0	2,200
2014/08/04	R209	06/11/2014	8.75	Call	Bond Future	1,454.2900	1.4543	1,615.0700	1.6151	11.056	0	0	2,200
2014/08/04	R209	06/11/2014	9.01	Call	Bond Future	2,342.0100	2.3420	2,570.1700	2.5702	9.742	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
2014/08/04	R209	06/11/2014	9.95	Put	Bond Future	271.7200	0.2717	215.1500	0.2152	(20.819)	0	0	2,050
2014/08/04	R209	06/11/2014	8.50	Put	Bond Future	4,497.4800	4.4975	4,127.9400	4.1279	(8.217)	0	0	0
2014/08/04	R209	05/02/2015	9.00	Put	Bond Future	3,272.5000	3.2725	3,017.9800	3.0180	(7.778)	0	0	0
2014/08/04	R209	05/02/2015			Bond Future	9.0299	76.2457	8.9658	76.7247	(0.709)	0.0000	0.0000	0
2014/08/04	R209	05/02/2015	9.25	Call	Bond Future	4,029.1500	4.0292	4,297.9900	4.2980	6.672	0	0	0
2014/08/04	R209	05/02/2015	9.26	Call	Bond Future	4,071.0200	4.0710	4,341.5800	4.3416	6.646	0	0	0
2014/08/04	R209	05/02/2015	9.25	Put	Bond Future	2,418.0700	2.4181	2,207.9700	2.2080	(8.689)	0	0	0
2014/08/04	R209	05/02/2015	9.24	Call	Bond Future	3,987.4800	3.9875	4,254.5900	4.2546	6.699	0	0	0
2014/08/04	R209	05/02/2015	9.00	Call	Bond Future	3,049.7000	3.0497	3,274.1200	3.2741	7.359	0	0	0
2014/08/04	R209	05/02/2015	9.24	Put	Bond Future	2,448.4000	2.4484	2,236.5700	2.2366	(8.652)	0	0	0
2014/08/04	R209	05/02/2015	9.26	Put	Bond Future	2,388.0500	2.3881	2,179.6700	2.1797	(8.726)	0	0	0
2014/08/04	R209	07/05/2015			Bond Future	9.0750	74.4530	9.0094	74.9390	(0.723)	0.0000	0.0000	0
2014/08/04	R209	07/05/2015	8.99	Put	Bond Future	4,254.2600	4.2543	3,995.1700	3.9952	(6.090)	0	0	0
2014/08/04	R209	07/05/2015	9.01	Put	Bond Future	4,175.7500	4.1757	3,919.6000	3.9196	(6.134)	0	0	0
2014/08/04	R209	07/05/2015	9.00	Put	Bond Future	4,214.7300	4.2147	3,957.1100	3.9571	(6.112)	0	0	0
2014/08/04	R209	07/05/2015	8.99	Call	Bond Future	3,623.4900	3.6235	3,850.4800	3.8505	6.264	0	0	0
2014/08/04	R209	07/05/2015	9.00	Call	Bond Future	3,658.6300	3.6586	3,887.0900	3.8871	6.244	0	0	0
2014/08/04	R209	07/05/2015	9.01	Call	Bond Future	3,694.2100	3.6942	3,924.1400	3.9241	6.224	0	0	0
2014/08/04	R210	07/08/2014			Bond Future	171.5481	171.5481	172.1313	172.1313	0.340	0.0000	0.0000	123
2014/08/04	R210	07/08/2014	159.00	Call	Bond Future	12,548.1400	12.5481	13,131.2600	13.1313	4.647	0	0	0
2014/08/04	R210	07/08/2014	159.01	Call	Bond Future	12,538.1400	12.5381	13,121.2600	13.1213	4.651	0	0	0
2014/08/04	R210	07/08/2014	158.99	Call	Bond Future	12,558.1400	12.5581	13,141.2600	13.1413	4.643	0	0	0
2014/08/04	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R210	06/11/2014			Bond Future	172.1128	172.1128	172.7021	172.7021	0.342	0.0000	0.0000	535
2014/08/04	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R210	06/11/2014	169.00	Call	Bond Future	3,112.8200	3.1128	3,702.1200	3.7021	18.931	0	0	0
2014/08/04	R210	06/11/2014	169.01	Call	Bond Future	3,102.8200	3.1028	3,692.1200	3.6921	18.992	0	0	0
2014/08/04	R210	06/11/2014	168.99	Call	Bond Future	3,122.8200	3.1228	3,712.1200	3.7121	18.871	0	0	0
2014/08/04	R210	05/02/2015	175.01	Put	Bond Future	113.4300	0.1134	0.0000	0.0000	(100.000)	0	0	0
2014/08/04	R210	05/02/2015			Bond Future	174.8966	174.8966	175.4928	175.4928	0.341	0.0000	0.0000	0
2014/08/04	R210	05/02/2015	175.00	Put	Bond Future	103.4300	0.1034	0.0000	0.0000	(100.000)	0	0	0
2014/08/04	R210	05/02/2015	175.01	Call	Bond Future	0.0000	0.0000	482.8200	0.4828	100.000	0	0	0
2014/08/04	R210	05/02/2015	174.99	Call	Bond Future	0.0000	0.0000	502.8200	0.5028	100.000	0	0	0
2014/08/04	R210	05/02/2015	175.00	Call	Bond Future	0.0000	0.0000	492.8200	0.4928	100.000	0	0	0
2014/08/04	R210	05/02/2015	174.99	Put	Bond Future	93.4300	0.0934	0.0000	0.0000	(100.000)	0	0	0
2014/08/04	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R211	07/08/2014			Bond Future	130.6894	130.6894	130.6788	130.6788	(0.008)	0.0000	0.0000	0
2014/08/04	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R211	07/08/2014	128.00	Call	Bond Future	2,689.3600	2.6894	2,678.8000	2.6788	(0.393)	0	0	0
2014/08/04	R211	07/08/2014	128.01	Call	Bond Future	2,679.3600	2.6794	2,668.8000	2.6688	(0.394)	0	0	0
2014/08/04	R211	07/08/2014	127.99	Call	Bond Future	2,699.3600	2.6994	2,688.8000	2.6888	(0.391)	0	0	0
2014/08/04	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/04	R211	06/11/2014	130.00	Call	Bond Future	2,672.0700	2.6721	2,659.3300	2.6593	(0.477)	0	0	0
2014/08/04	R211	06/11/2014	130.01	Call	Bond Future	2,662.0700	2.6621	2,649.3300	2.6493	(0.479)	0	0	0
2014/08/04	R211	06/11/2014			Bond Future	132.6721	132.6721	132.6593	132.6593	(0.010)	0.0000	0.0000	1,070
2014/08/04	R211	06/11/2014	129.99	Call	Bond Future	2,682.0700	2.6821	2,669.3300	2.6693	(0.475)	0	0	0
2014/08/04	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R211	05/02/2015	133.00	Call	Bond Future	215.8600	0.2159	200.8100	0.2008	(6.972)	0	0	0
2014/08/04	R211	05/02/2015			Bond Future	133.2159	133.2159	133.2008	133.2008	(0.011)	0.0000	0.0000	0
2014/08/04	R211	05/02/2015	133.01	Call	Bond Future	205.8600	0.2059	190.8100	0.1908	(7.311)	0	0	0
2014/08/04	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R211	05/02/2015	132.99	Call	Bond Future	225.8600	0.2259	210.8100	0.2108	(6.663)	0	0	0
2014/08/04	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R212	07/08/2014	128.99	Call	Bond Future	6,344.0900	6.3441	6,336.1100	6.3361	(0.126)	0	0	0
2014/08/04	R212	07/08/2014			Bond Future	135.3341	135.3341	135.3261	135.3261	(0.006)	0.0000	0.0000	118
2014/08/04	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R212	07/08/2014	129.00	Call	Bond Future	6,334.0900	6.3341	6,326.1100	6.3261	(0.126)	0	0	0
2014/08/04	R212	07/08/2014	129.01	Call	Bond Future	6,324.0900	6.3241	6,316.1100	6.3161	(0.126)	0	0	0
2014/08/04	R212	06/11/2014			Bond Future	137.3874	137.3874	137.3770	137.3770	(0.008)	0.0000	0.0000	18,159
2014/08/04	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R212	06/11/2014	135.00	Call	Bond Future	2,387.3500	2.3874	2,377.0300	2.3770	(0.432)	0	0	0
2014/08/04	R212	06/11/2014	135.01	Call	Bond Future	2,377.3500	2.3774	2,367.0300	2.3670	(0.434)	0	0	0
2014/08/04	R212	06/11/2014	134.99	Call	Bond Future	2,397.3500	2.3974	2,387.0300	2.3870	(0.430)	0	0	0
2014/08/04	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R212	05/02/2015			Bond Future	137.8510	137.8510	137.8384	137.8384	(0.009)	0.0000	0.0000	0
2014/08/04	R212	05/02/2015	137.99	Put	Bond Future	139.0200	0.1390	151.5700	0.1516	9.027	0	0	0
2014/08/04	R212	05/02/2015	138.01	Put	Bond Future	159.0200	0.1590	171.5700	0.1716	7.892	0	0	0
2014/08/04	R212	05/02/2015	138.00	Put	Bond Future	149.0200	0.1490	161.5700	0.1616	8.422	0	0	0
2014/08/04	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R213	07/08/2014	8.86	Call	Bond Future	982.1100	0.9821	1,211.2700	1.2113	23.333	0	0	0
2014/08/04	R213	07/08/2014			Bond Future	8.7650	87.8630	8.7090	88.2941	(0.638)	0.0000	0.0000	9,503
2014/08/04	R213	07/08/2014	8.84	Call	Bond Future	878.2100	0.8782	1,079.3500	1.0794	22.903	0	0	0
2014/08/04	R213	07/08/2014	8.85	Call	Bond Future	929.4400	0.9294	1,144.7100	1.1447	23.161	0	0	0
2014/08/04	R213	07/08/2014	8.84	Put	Bond Future	304.6700	0.3047	74.6800	0.0747	(75.488)	0	0	0
2014/08/04	R213	07/08/2014	8.86	Put	Bond Future	256.6400	0.2566	54.6700	0.0547	(78.698)	0	0	0
2014/08/04	R213	07/08/2014	8.85	Put	Bond Future	279.8900	0.2799	64.0300	0.0640	(77.123)	0	0	0
2014/08/04	R213	06/11/2014	8.84	Call	Bond Future	2,167.9800	2.1680	2,364.9100	2.3649	9.084	0	0	0
2014/08/04	R213	06/11/2014	8.85	Put	Bond Future	2,128.0800	2.1281	1,891.2300	1.8912	(11.130)	0	0	0
2014/08/04	R213	06/11/2014			Bond Future	8.8397	85.6434	8.7822	86.0796	(0.650)	0.0000	0.0000	28,985
2014/08/04	R213	06/11/2014	8.85	Call	Bond Future	2,206.1100	2.2061	2,405.4900	2.4055	9.038	0	0	0

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2014/08/04	R213	06/11/2014	8.86	Call	Bond Future	2,244.6100	2.2446	2,446.4400	2.4464	8.992	0	0	0
2014/08/04	R213	06/11/2014	8.84	Put	Bond Future	2,165.5600	2.1656	1,926.2600	1.9263	(11.050)	0	0	0
2014/08/04	R213	06/11/2014	8.86	Put	Bond Future	2,091.0600	2.0911	1,856.6600	1.8567	(11.210)	0	0	0
2014/08/04	R213	05/02/2015	9.26	Put	Bond Future	2,020.2400	2.0202	1,844.5600	1.8446	(8.696)	0	0	0
2014/08/04	R213	05/02/2015	9.25	Put	Bond Future	2,046.7600	2.0468	1,869.5200	1.8695	(8.660)	0	0	0
2014/08/04	R213	05/02/2015			Bond Future	8.9075	87.0184	8.8484	87.4603	(0.663)	0.0000	0.0000	0
2014/08/04	R213	05/02/2015	9.24	Put	Bond Future	2,073.5500	2.0735	1,894.7500	1.8947	(8.623)	0	0	0
2014/08/04	R213	05/02/2015	9.25	Call	Bond Future	4,546.3000	4.5463	4,810.9900	4.8110	5.822	0	0	0
2014/08/04	R213	05/02/2015	9.26	Call	Bond Future	4,591.1300	4.5911	4,857.3800	4.8574	5.799	0	0	0
2014/08/04	R213	05/02/2015	9.24	Call	Bond Future	4,501.6500	4.5017	4,764.7800	4.7648	5.845	0	0	0
2014/08/04	R213	07/05/2015	8.74	Call	Bond Future	3,174.2100	3.1742	3,362.6100	3.3626	5.935	0	0	0
2014/08/04	R213	07/05/2015	8.75	Put	Bond Future	4,726.7300	4.7267	4,468.3500	4.4683	(5.466)	0	0	0
2014/08/04	R213	07/05/2015			Bond Future	8.9535	85.0190	8.8929	85.4671	(0.676)	0.0000	0.0000	0
2014/08/04	R213	07/05/2015	8.75	Call	Bond Future	3,207.0700	3.2071	3,396.8300	3.3968	5.917	0	0	0
2014/08/04	R213	07/05/2015	8.76	Call	Bond Future	3,240.1200	3.2401	3,431.2300	3.4312	5.898	0	0	0
2014/08/04	R213	07/05/2015	8.74	Put	Bond Future	4,769.5700	4.7696	4,509.8300	4.5098	(5.446)	0	0	0
2014/08/04	R213	07/05/2015	8.76	Put	Bond Future	4,684.1800	4.6842	4,427.1500	4.4271	(5.487)	0	0	0
2014/08/04	R214	07/08/2014	9.54	Put	Bond Future	0.7700	0.0008	0.0000	0.0000	(100.000)	0	0	0
2014/08/04	R214	07/08/2014			Bond Future	8.9846	77.9350	8.9187	78.4619	(0.733)	0.0000	0.0000	1,134
2014/08/04	R214	07/08/2014	9.56	Put	Bond Future	0.5500	0.0006	0.0000	0.0000	(100.000)	0	0	0
2014/08/04	R214	07/08/2014	9.55	Put	Bond Future	0.6500	0.0007	0.0000	0.0000	(100.000)	0	0	0
2014/08/04	R214	07/08/2014	9.56	Call	Bond Future	4,354.8400	4.3548	4,881.1600	4.8812	12.086	0	0	0
2014/08/04	R214	07/08/2014	9.54	Call	Bond Future	4,210.8900	4.2109	4,736.9900	4.7370	12.494	0	0	0
2014/08/04	R214	07/08/2014	9.55	Call	Bond Future	4,282.9200	4.2829	4,809.1400	4.8091	12.286	0	0	0
2014/08/04	R214	06/11/2014	9.20	Call	Bond Future	2,911.1400	2.9111	3,202.6500	3.2026	10.014	0	0	2,500
2014/08/04	R214	06/11/2014	9.64	Call	Bond Future	5,119.1200	5.1191	5,521.7100	5.5217	7.864	0	0	0
2014/08/04	R214	06/11/2014			Bond Future	9.0534	75.8189	8.9859	76.3527	(0.746)	0.0000	0.0000	5,903
2014/08/04	R214	06/11/2014	9.20	Put	Bond Future	1,774.9900	1.7750	1,532.7900	1.5328	(13.645)	0	0	0
2014/08/04	R214	06/11/2014	9.65	Call	Bond Future	5,174.2600	5.1743	5,578.9400	5.5789	7.821	0	0	0
2014/08/04	R214	06/11/2014	9.66	Call	Bond Future	5,229.5700	5.2296	5,636.3300	5.6363	7.778	0	0	0
2014/08/04	R214	06/11/2014	9.80	Call	Bond Future	6,018.9700	6.0190	6,452.4700	6.4525	7.202	0	0	0
2014/08/04	R214	06/11/2014	9.64	Put	Bond Future	740.1600	0.7402	609.0400	0.6090	(17.715)	0	0	0
2014/08/04	R214	06/11/2014	9.66	Put	Bond Future	708.9400	0.7089	581.9900	0.5820	(17.907)	0	0	0
2014/08/04	R214	06/11/2014	9.80	Put	Bond Future	520.0500	0.5201	419.8400	0.4198	(19.269)	0	0	2,500
2014/08/04	R214	06/11/2014	9.65	Put	Bond Future	724.4100	0.7244	595.3800	0.5954	(17.812)	0	0	0
2014/08/04	R214	05/02/2015	9.50	Call	Bond Future	4,963.7600	4.9638	5,300.1500	5.3001	6.777	0	0	0
2014/08/04	R214	05/02/2015			Bond Future	9.1162	77.0363	9.0468	77.5773	(0.761)	0.0000	0.0000	0
2014/08/04	R214	05/02/2015	9.51	Call	Bond Future	5,009.8600	5.0099	5,348.0500	5.3480	6.750	0	0	0
2014/08/04	R214	05/02/2015	9.50	Put	Bond Future	2,082.9300	2.0829	1,878.3200	1.8783	(9.823)	0	0	0
2014/08/04	R214	05/02/2015	9.49	Call	Bond Future	4,917.8300	4.9178	5,252.4100	5.2524	6.803	0	0	0
2014/08/04	R214	05/02/2015	9.49	Put	Bond Future	2,109.6700	2.1097	1,903.2500	1.9032	(9.784)	0	0	0
2014/08/04	R214	05/02/2015	9.51	Put	Bond Future	2,056.4800	2.0565	1,853.6700	1.8537	(9.862)	0	0	0
2014/08/04	R214	07/05/2015			Bond Future	9.1600	75.1127	9.0890	75.6619	(0.775)	0.0000	0.0000	0
2014/08/04	R214	07/05/2015	9.15	Call	Bond Future	4,136.5400	4.1365	4,407.9600	4.4080	6.562	0	0	0
2014/08/04	R214	07/05/2015	9.16	Call	Bond Future	4,174.3500	4.1744	4,447.3800	4.4474	6.541	0	0	0
2014/08/04	R214	07/05/2015	9.14	Put	Bond Future	4,252.8200	4.2528	3,973.4500	3.9735	(6.569)	0	0	0
2014/08/04	R214	07/05/2015	9.16	Put	Bond Future	4,174.1900	4.1742	3,898.0500	3.8981	(6.615)	0	0	0

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2014/08/04	R214	07/05/2015	9.15	Put	Bond Future	4,213.3600	4.2134	3,935.6100	3.9356	(6.592)	0	0	0
2014/08/04	R214	07/05/2015	9.14	Call	Bond Future	4,098.8900	4.0989	4,368.6900	4.3687	6.582	0	0	0
2014/08/04	R248	07/08/2014			Bond Future	9.0648	100.6191	8.9989	101.2931	(0.727)	0.0000	0.0000	0
2014/08/04	R248	07/08/2014	9.65	Call	Bond Future	5,637.0200	5.6370	6,310.9900	6.3110	11.956	0	0	0
2014/08/04	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R248	07/08/2014	9.66	Call	Bond Future	5,728.2000	5.7282	6,402.1700	6.4022	11.766	0	0	0
2014/08/04	R248	07/08/2014	9.64	Call	Bond Future	5,545.6800	5.5457	6,219.6500	6.2197	12.153	0	0	0
2014/08/04	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R248	06/11/2014			Bond Future	9.1362	97.7061	9.0685	98.3886	(0.741)	0.0000	0.0000	19,624
2014/08/04	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R248	06/11/2014	9.72	Call	Bond Future	5,546.9300	5.5469	6,229.3900	6.2294	12.303	0	0	0
2014/08/04	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R248	06/11/2014	9.73	Call	Bond Future	5,636.9000	5.6369	6,319.3600	6.3194	12.107	0	0	0
2014/08/04	R248	06/11/2014	9.74	Call	Bond Future	5,726.7100	5.7267	6,409.1700	6.4092	11.917	0	0	0
2014/08/04	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R248	05/02/2015			Bond Future	9.2015	99.2749	9.1320	99.9667	(0.756)	0.0000	0.0000	1,277
2014/08/04	R248	05/02/2015	9.50	Call	Bond Future	2,871.4300	2.8714	3,563.2500	3.5632	24.093	0	0	0
2014/08/04	R248	05/02/2015	9.51	Call	Bond Future	2,964.9500	2.9650	3,656.7700	3.6568	23.333	0	0	0
2014/08/04	R248	05/02/2015	9.49	Call	Bond Future	2,777.7300	2.7777	3,469.5500	3.4695	24.906	0	0	0
2014/08/04	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R248	07/05/2015	9.24	Put	Bond Future	76.3500	0.0763	0.0000	0.0000	(100.000)	0	0	0
2014/08/04	R248	07/05/2015			Bond Future	9.2478	96.6067	9.1765	97.3091	(0.770)	0.0000	0.0000	0
2014/08/04	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/04	R248	07/05/2015	9.26	Call	Bond Future	119.4500	0.1195	821.8200	0.8218	588.003	0	0	0
2014/08/04	R248	07/05/2015	9.24	Call	Bond Future	0.0000	0.0000	626.0200	0.6260	100.000	0	0	0
2014/08/04	R248	07/05/2015	9.25	Call	Bond Future	21.6400	0.0216	724.0100	0.7240	3245.702	0	0	0

**Total**

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