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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/08/2014 TO 06/08/2014

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
2014/08/06	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	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
2014/08/06	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	2025	07/08/2014	109.01	Call	Bond Future	7,205.0700	7.2051	7,185.2400	7.1852	(0.275)	0	0	0
2014/08/06	2025	07/08/2014			Bond Future	116.2151	116.2151	116.1952	116.1952	(0.017)	0.0000	0.0000	0
2014/08/06	2025	07/08/2014	108.99	Call	Bond Future	7,225.0700	7.2251	7,205.2400	7.2052	(0.274)	0	0	0
2014/08/06	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2025	07/08/2014	109.00	Call	Bond Future	7,215.0700	7.2151	7,195.2400	7.1952	(0.275)	0	0	0
2014/08/06	2025	06/11/2014	117.01	Call	Bond Future	965.4600	0.9655	943.9100	0.9439	(2.232)	0	0	0
2014/08/06	2025	06/11/2014			Bond Future	117.9755	117.9755	117.9539	117.9539	(0.018)	0.0000	0.0000	0
2014/08/06	2025	06/11/2014	116.99	Call	Bond Future	985.4600	0.9855	963.9100	0.9639	(2.187)	0	0	0
2014/08/06	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2025	06/11/2014	117.00	Call	Bond Future	975.4600	0.9755	953.9100	0.9539	(2.209)	0	0	0
2014/08/06	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2025	05/02/2015			Bond Future	118.7278	118.7278	118.7039	118.7039	(0.020)	0.0000	0.0000	0
2014/08/06	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2025	05/02/2015	118.99	Put	Bond Future	262.1500	0.2621	286.1500	0.2861	9.155	0	0	0
2014/08/06	2025	05/02/2015	119.01	Put	Bond Future	282.1500	0.2821	306.1500	0.3061	8.506	0	0	0
2014/08/06	2025	05/02/2015	119.00	Put	Bond Future	272.1500	0.2721	296.1500	0.2961	8.819	0	0	0
2014/08/06	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2030	07/08/2014			Bond Future	8.7183	94.2175	8.7108	94.2779	(0.086)	0.0000	0.0000	0
2014/08/06	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2030	07/08/2014	8.99	Call	Bond Future	2,148.2400	2.1482	2,208.6500	2.2087	2.812	0	0	0
2014/08/06	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2030	07/08/2014	9.00	Call	Bond Future	2,225.9600	2.2260	2,286.3700	2.2864	2.714	0	0	0
2014/08/06	2030	07/08/2014	9.01	Call	Bond Future	2,303.5900	2.3036	2,364.0000	2,3640	2.622	0	0	0
2014/08/06	2030	06/11/2014	9.01	Call	Bond Future	1,693.9600	1.6940	1,754.1100	1.7541	3.551	0	0	0
2014/08/06	2030	06/11/2014			Bond Future	8.7931	95.6329	8.7855	95.6930	(0.086)	0.0000	0.0000	4,185
2014/08/06	2030	06/11/2014	8.99	Call	Bond Future	1,539.6300	1.5396	1,599.7800	1.5998	3.907	0	0	0
2014/08/06	2030	06/11/2014	9.00	Call	Bond Future	1,616.8400	1.6168	1,676.9900	1.6770	3.720	0	0	0
2014/08/06	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2030	05/02/2015			Bond Future	8.8601	93.1597	8.8525	93.2191	(0.086)	0.0000	0.0000	0
2014/08/06	2030	05/02/2015	9.25	Call	Bond Future	2,967.2100	2.9672	3,026.5900	3.0266	2.001	0	0	0

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2014/08/06	2030	05/02/2015	9.24	Call	Bond Future	2,892.8100	2.8928	2,952.1900	2.9522	2.053	0	0	0
2014/08/06	2030	05/02/2015	9.26	Call	Bond Future	3,041.5200	3.0415	3,100.9000	3.1009	1.952	0	0	0
2014/08/06	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2030	07/05/2015			Bond Future	8.9113	94.8176	8.9038	94.8756	(0.085)	0.0000	0.0000	0
2014/08/06	2030	07/05/2015	8.74	Put	Bond Future	1,329.8200	1.3298	1,271.8600	1.2719	(4.358)	0	0	0
2014/08/06	2030	07/05/2015	8.76	Put	Bond Future	1,173.1800	1.1732	1,115.2200	1.1152	(4.940)	0	0	0
2014/08/06	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2030	07/05/2015	8.75	Put	Bond Future	1,251.4500	1.2514	1,193.4900	1.1935	(4.631)	0	0	0
2014/08/06	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2037	07/08/2014			Bond Future	8.9382	96.0566	8.9158	96.2651	(0.250)	0.0000	0.0000	377
2014/08/06	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2037	07/08/2014	9.06	Call	Bond Future	1,121.8600	1.1219	1,330.3600	1.3304	18.585	0	0	0
2014/08/06	2037	07/08/2014	9.04	Call	Bond Future	939.1200	0.9391	1,147.6200	1.1476	22.202	0	0	0
2014/08/06	2037	07/08/2014	9.05	Call	Bond Future	1,030.5600	1.0306	1,239.0600	1.2391	20.232	0	0	0
2014/08/06	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2037	06/11/2014	9.69	Call	Bond Future	5,926.1000	5.9261	6,136.5600	6.1366	3.551	0	0	0
2014/08/06	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2037	06/11/2014			Bond Future	9.0094	97.4996	8.9865	97.7101	(0.254)	0.0000	0.0000	6,708
2014/08/06	2037	06/11/2014	9.70	Call	Bond Future	6,008.7100	6.0087	6,219.1700	6.2192	3.503	0	0	0
2014/08/06	2037	06/11/2014	9.71	Call	Bond Future	6,091.2000	6.0912	6,301.6600	6.3017	3.455	0	0	0
2014/08/06	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2037	05/02/2015			Bond Future	9.0738	94.8060	9.0504	95.0180	(0.258)	0.0000	0.0000	3,280
2014/08/06	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2037	05/02/2015	9.50	Call	Bond Future	3,732.9400	3.7329	3,944.9600	3.9450	5.680	0	0	0
2014/08/06	2037	05/02/2015	9.51	Call	Bond Future	3,817.6800	3.8177	4,029.7000	4.0297	5.554	0	0	0
2014/08/06	2037	05/02/2015	9.49	Call	Bond Future	3,648.0700	3.6481	3,860.0900	3.8601	5.812	0	0	0
2014/08/06	2037	07/05/2015	9.01	Put	Bond Future	1,029.3500	1.0294	815.9400	0.8159	(20.733)	0	0	0
2014/08/06	2037	07/05/2015			Bond Future	9.1241	96.4933	9.1002	96.7067	(0.261)	0.0000	0.0000	0
2014/08/06	2037	07/05/2015	9.00	Put	Bond Future	1,120.4500	1.1205	907.0400	0.9070	(19.047)	0	0	0
2014/08/06	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2037	07/05/2015	8.99	Put	Bond Future	1,211.6800	1.2117	998.2700	0.9983	(17.613)	0	0	0
2014/08/06	2038	07/08/2014			Bond Future	120.4402	120.4402	120.4216	120.4216	(0.015)	0.0000	0.0000	648
2014/08/06	2038	07/08/2014	106.00	Call	Bond Future	14,440.2000	14.4402	14,421.6200	14.4216	(0.129)	0	0	0
2014/08/06	2038	07/08/2014	106.01	Call	Bond Future	14,430.2000	14.4302	14,411.6200	14.4116	(0.129)	0	0	0
2014/08/06	2038	07/08/2014	105.99	Call	Bond Future	14,450.2000	14.4502	14,431.6200	14.4316	(0.129)	0	0	0
2014/08/06	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	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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2014/08/06	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2038	06/11/2014	120.01	Call	Bond Future	2,254.5400	2.2545	2,234.1700	2.2342	(0.904)	0	0	0
2014/08/06	2038	06/11/2014			Bond Future	122.2645	122.2645	122.2442	122.2442	(0.017)	0.0000	0.0000	2,062
2014/08/06	2038	06/11/2014	119.99	Call	Bond Future	2,274.5400	2.2745	2,254.1700	2.2542	(0.896)	0	0	0
2014/08/06	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2038	06/11/2014	120.00	Call	Bond Future	2,264.5400	2.2645	2,244.1700	2.2442	(0.900)	0	0	0
2014/08/06	2038	05/02/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2038	05/02/2015			Bond Future	122.9420	122.9420	122.9192	122.9192	(0.019)	0.0000	0.0000	0
2014/08/06	2038	05/02/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2038	05/02/2015	122.99	Put	Bond Future	47.9600	0.0480	70.8300	0.0708	47.686	0	0	0
2014/08/06	2038	05/02/2015	123.01	Put	Bond Future	67.9600	0.0680	90.8300	0.0908	33.652	0	0	0
2014/08/06	2038	05/02/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2038	05/02/2015	123.00	Put	Bond Future	57.9600	0.0580	80.8300	0.0808	39.458	0	0	0
2014/08/06	2044	07/08/2014	9.01	Put	Bond Future	81.0400	0.0810	0.0000	0.0000	(100.000)	0	0	0
2014/08/06	2044	07/08/2014			Bond Future	9.0181	97.5277	8.9958	97.7519	(0.248)	0.0000	0.0000	0
2014/08/06	2044	07/08/2014	9.00	Put	Bond Future	181.5000	0.1815	0.0000	0.0000	(100.000)	0	0	0
2014/08/06	2044	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	143.1000	0.1431	100.000	0	0	0
2014/08/06	2044	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2044	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	42.6400	0.0426	100.000	0	0	0
2014/08/06	2044	07/08/2014	8.99	Put	Bond Future	282.1300	0.2821	57.9900	0.0580	(79.446)	0	0	0
2014/08/06	2044	06/11/2014			Bond Future	9.0870	98.9930	9.0641	99.2192	(0.251)	0.0000	0.0000	73
2014/08/06	2044	06/11/2014	8.99	Put	Bond Future	967.1600	0.9672	740.8900	0.7409	(23.395)	0	0	0
2014/08/06	2044	06/11/2014	9.01	Put	Bond Future	766.3700	0.7664	540.1000	0.5401	(29.525)	0	0	0
2014/08/06	2044	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2044	06/11/2014	9.00	Put	Bond Future	866.6700	0.8667	640.4000	0.6404	(26.108)	0	0	0
2014/08/06	2044	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2044	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2044	05/02/2015			Bond Future	9.1494	96.1980	9.1261	96.4261	(0.255)	0.0000	0.0000	0
2014/08/06	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2044	05/02/2015	8.99	Put	Bond Future	1,578.0300	1.5780	1,349.9400	1.3499	(14.454)	0	0	0
2014/08/06	2044	05/02/2015	9.01	Put	Bond Future	1,377.6300	1.3776	1,149.5400	1.1495	(16.557)	0	0	0
2014/08/06	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2044	05/02/2015	9.00	Put	Bond Future	1,477.7400	1.4777	1,249.6500	1.2497	(15.435)	0	0	0
2014/08/06	2044	07/05/2015			Bond Future	9.1984	97.9103	9.1747	98.1399	(0.258)	0.0000	0.0000	0
2014/08/06	2044	07/05/2015	8.99	Put	Bond Future	2,051.2300	2.0512	1,821.6300	1.8216	(11.193)	0	0	0
2014/08/06	2044	07/05/2015	9.01	Put	Bond Future	1,851.1500	1.8512	1,621.5500	1.6216	(12.403)	0	0	0
2014/08/06	2044	07/05/2015	9.00	Put	Bond Future	1,951.1100	1.9511	1,721.5100	1.7215	(11.768)	0	0	0
2014/08/06	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2046	07/08/2014			Bond Future	121.1542	121.1542	121.1361	121.1361	(0.015)	0.0000	0.0000	0
2014/08/06	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
2014/08/06	2046	07/08/2014	104.44	Call	Bond Future	16,714.1900		16.7142	16,696.1000	16.6961	(0.108)	0	0	0
2014/08/06	2046	07/08/2014	104.45	Call	Bond Future	16,704.1900		16.7042	16,686.1000	16.6861	(0.108)	0	0	0
2014/08/06	2046	07/08/2014	104.43	Call	Bond Future	16,724.1900		16.7242	16,706.1000	16.7061	(0.108)	0	0	0
2014/08/06	2046	07/08/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2046	06/11/2014	104.45	Call	Bond Future	17,195.0700		17.1951	17,175.2800	17.1753	(0.115)	0	0	0
2014/08/06	2046	06/11/2014			Bond Future	121.6451		121.6451	121.6253	121.6253	(0.016)	0.0000	0.0000	5,348
2014/08/06	2046	06/11/2014	104.43	Call	Bond Future	17,215.0700		17.2151	17,195.2800	17.1953	(0.115)	0	0	0
2014/08/06	2046	06/11/2014	104.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2046	06/11/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2046	06/11/2014	104.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2046	06/11/2014	104.44	Call	Bond Future	17,205.0700		17.2051	17,185.2800	17.1853	(0.115)	0	0	0
2014/08/06	2046	05/02/2015			Bond Future	123.6109		123.6109	123.5886	123.5886	(0.018)	0.0000	0.0000	0
2014/08/06	2046	05/02/2015	123.99	Put	Bond Future	379.0900		0.3791	401.4300	0.4014	5.893	0	0	0
2014/08/06	2046	05/02/2015	124.01	Put	Bond Future	399.0900		0.3991	421.4300	0.4214	5.598	0	0	0
2014/08/06	2046	05/02/2015	124.00	Put	Bond Future	389.0900		0.3891	411.4300	0.4114	5.742	0	0	0
2014/08/06	2046	05/02/2015	123.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2046	05/02/2015	124.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2046	05/02/2015	124.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2050	07/08/2014	112.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2050	07/08/2014			Bond Future	127.6559		127.6559	127.6374	127.6374	(0.015)	0.0000	0.0000	688
2014/08/06	2050	07/08/2014	112.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2050	07/08/2014	111.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2050	07/08/2014	112.00	Call	Bond Future	15,655.9100		15.6559	15,637.3800	15.6374	(0.118)	0	0	0
2014/08/06	2050	07/08/2014	112.01	Call	Bond Future	15,645.9100		15.6459	15,627.3800	15.6274	(0.118)	0	0	0
2014/08/06	2050	07/08/2014	111.99	Call	Bond Future	15,665.9100		15.6659	15,647.3800	15.6474	(0.118)	0	0	0
2014/08/06	2050	06/11/2014			Bond Future	129.5897		129.5897	129.5692	129.5692	(0.016)	0.0000	0.0000	2,800
2014/08/06	2050	06/11/2014	126.00	Call	Bond Future	3,589.7100		3.5897	3,569.2100	3.5692	(0.571)	0	0	0
2014/08/06	2050	06/11/2014	126.01	Call	Bond Future	3,579.7100		3.5797	3,559.2100	3.5592	(0.573)	0	0	0
2014/08/06	2050	06/11/2014	125.99	Call	Bond Future	3,599.7100		3.5997	3,579.2100	3.5792	(0.569)	0	0	0
2014/08/06	2050	06/11/2014	126.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2050	06/11/2014	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2050	06/11/2014	126.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2050	05/02/2015	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2050	05/02/2015			Bond Future	130.2392		130.2392	130.2160	130.2160	(0.018)	0.0000	0.0000	0
2014/08/06	2050	05/02/2015	130.01	Call	Bond Future	229.1700		0.2292	205.9900	0.2060	(10.115)	0	0	0
2014/08/06	2050	05/02/2015	129.99	Call	Bond Future	249.1700		0.2492	225.9900	0.2260	(9.303)	0	0	0
2014/08/06	2050	05/02/2015	130.00	Call	Bond Future	239.1700		0.2392	215.9900	0.2160	(9.692)	0	0	0
2014/08/06	2050	05/02/2015	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	2050	05/02/2015	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	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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2014/08/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	AL12	07/08/2014			Index Future	500.7030	500.7030	501.2720	501.2720	0.114	0.0000	0.0000	0
2014/08/06	AL12	06/11/2014			Index Future	508.2230	508.2230	508.7970	508.7970	0.113	0.0000	0.0000	0
2014/08/06	AL12	05/02/2015			Index Future	516.3690	516.3690	516.9470	516.9470	0.112	0.0000	0.0000	0
2014/08/06	AL12	07/05/2015			Index Future	525.5260	525.5260	526.1080	526.1080	0.111	0.0000	0.0000	0
2014/08/06	AL37	07/08/2014			Index Future	427.4580	427.4580	427.5180	427.5180	0.014	0.0000	0.0000	0
2014/08/06	AL37	06/11/2014			Index Future	433.8780	433.8780	433.9350	433.9350	0.013	0.0000	0.0000	0
2014/08/06	AL37	05/02/2015			Index Future	440.8330	440.8330	440.8860	440.8860	0.012	0.0000	0.0000	0
2014/08/06	AL7T	07/08/2014			Index Future	502.1590	502.1590	502.0320	502.0320	(0.025)	0.0000	0.0000	0
2014/08/06	AL7T	06/11/2014			Index Future	509.7010	509.7010	509.5670	509.5670	(0.026)	0.0000	0.0000	1
2014/08/06	AL7T	05/02/2015			Index Future	517.8710	517.8710	517.7300	517.7300	(0.027)	0.0000	0.0000	0
2014/08/06	ALBI	07/08/2014			Index Future	457.1070	457.1070	457.3630	457.3630	0.056	0.0000	0.0000	55
2014/08/06	ALBI	06/11/2014			Index Future	463.9720	463.9720	464.2290	464.2290	0.055	0.0000	0.0000	586
2014/08/06	ALBI	05/02/2015			Index Future	471.4090	471.4090	471.6650	471.6650	0.054	0.0000	0.0000	51
2014/08/06	ALBI	07/05/2015			Index Future	479.7690	479.7690	480.0240	480.0240	0.053	0.0000	0.0000	0
2014/08/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	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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2014/08/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/06	EL28	07/08/2014	114.00	Call	Bond Future	10,010.6500	10.0107	9,992.0000	9.9920	(0.186)	0	0	0
2014/08/06	EL28	07/08/2014			Bond Future	124.0107	124.0107	123.9920	123.9920	(0.015)	0.0000	0.0000	0

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2014/08/06	EL28	07/08/2014	114.01	Call	Bond Future	10,000.6500	10.0007	9,982.0000	9.9820	(0.186)	0	0	0
2014/08/06	EL28	07/08/2014	113.99	Call	Bond Future	10,020.6500	10.0207	10,002.0000	10.0020	(0.186)	0	0	0
2014/08/06	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	EL28	06/11/2014			Bond Future	124.4092	124.4092	124.3886	124.3886	(0.017)	0.0000	0.0000	0
2014/08/06	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	EL28	06/11/2014	122.00	Call	Bond Future	2,409.2200	2.4092	2,388.5600	2.3886	(0.858)	0	0	0
2014/08/06	EL28	06/11/2014	122.01	Call	Bond Future	2,399.2200	2.3992	2,378.5600	2.3786	(0.861)	0	0	0
2014/08/06	EL28	06/11/2014	121.99	Call	Bond Future	2,419.2200	2.4192	2,398.5600	2.3986	(0.854)	0	0	0
2014/08/06	EL28	05/02/2015	126.00	Call	Bond Future	419.8900	0.4199	396.8000	0.3968	(5.499)	0	0	0
2014/08/06	EL28	05/02/2015			Bond Future	126.4199	126.4199	126.3968	126.3968	(0.018)	0.0000	0.0000	0
2014/08/06	EL28	05/02/2015	126.01	Call	Bond Future	409.8900	0.4099	386.8000	0.3868	(5.633)	0	0	0
2014/08/06	EL28	05/02/2015	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	EL28	05/02/2015	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	EL28	05/02/2015	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	EL28	05/02/2015	125.99	Call	Bond Future	429.8900	0.4299	406.8000	0.4068	(5.371)	0	0	0
2014/08/06	ES33	07/08/2014			Bond Future	9.5542	85.1621	9.5311	85.3360	(0.243)	0.0000	0.0000	0
2014/08/06	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	ES33	07/08/2014	10.14	Call	Bond Future	4,215.4300	4.2154	4,389.3500	4.3894	4.126	0	0	0
2014/08/06	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	ES33	07/08/2014	10.15	Call	Bond Future	4,284.4600	4.2845	4,458.3800	4.4584	4.059	0	0	0
2014/08/06	ES33	07/08/2014	10.16	Call	Bond Future	4,353.3900	4.3534	4,527.3100	4.5273	3.995	0	0	0
2014/08/06	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	ES33	06/11/2014			Bond Future	9.6499	82.6562	9.6261	82.8318	(0.246)	0.0000	0.0000	6,220
2014/08/06	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	ES33	06/11/2014	10.29	Call	Bond Future	4,515.8100	4.5158	4,691.3700	4.6914	3.888	0	0	0
2014/08/06	ES33	06/11/2014	10.30	Call	Bond Future	4,583.2600	4.5833	4,758.8200	4.7588	3.830	0	0	0
2014/08/06	ES33	06/11/2014	10.31	Call	Bond Future	4,650.6100	4.6506	4,826.1700	4.8262	3.775	0	0	0
2014/08/06	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	ES33	05/02/2015	10.00	Call	Bond Future	1,855.3400	1.8553	2,032.1300	2.0321	9.529	0	0	0
2014/08/06	ES33	05/02/2015			Bond Future	9.7397	83.9824	9.7153	84.1592	(0.250)	0.0000	0.0000	0
2014/08/06	ES33	05/02/2015	10.01	Call	Bond Future	1,925.3000	1.9253	2,102.0900	2.1021	9.182	0	0	0
2014/08/06	ES33	05/02/2015	9.99	Call	Bond Future	1,785.2900	1.7853	1,962.0800	1.9621	9.903	0	0	0
2014/08/06	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	ES33	07/05/2015			Bond Future	9.8094	81.6842	9.7847	81.8620	(0.253)	0.0000	0.0000	0
2014/08/06	ES33	07/05/2015	9.74	Put	Bond Future	499.5600	0.4996	321.8000	0.3218	(35.583)	0	0	0
2014/08/06	ES33	07/05/2015	9.76	Put	Bond Future	355.1700	0.3552	177.4100	0.1774	(50.049)	0	0	0
2014/08/06	ES33	07/05/2015	9.75	Put	Bond Future	427.3200	0.4273	249.5600	0.2496	(41.599)	0	0	0
2014/08/06	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	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
2014/08/06	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	GOVI	07/08/2014			GOVI	455.7480	455.7480	455.9570	455.9570	0.046	0.0000	0.0000	226
2014/08/06	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	GOVI	07/08/2014	459.99	Put	GOVI	42,420.0000	4.2420	40,330.0000	4.0330	(4.927)	0	0	0
2014/08/06	GOVI	07/08/2014	460.01	Put	GOVI	42,620.0000	4.2620	40,530.0000	4.0530	(4.904)	0	0	0
2014/08/06	GOVI	07/08/2014	460.00	Put	GOVI	42,520.0000	4.2520	40,430.0000	4.0430	(4.915)	0	0	0
2014/08/06	GOVI	06/11/2014	449.01	Call	GOVI	135,830.0000	13.5830	137,910.0000	13.7910	1.531	0	0	0
2014/08/06	GOVI	06/11/2014			GOVI	462.5930	462.5930	462.8010	462.8010	0.045	0.0000	0.0000	382
2014/08/06	GOVI	06/11/2014	448.99	Call	GOVI	136,030.0000	13.6030	138,110.0000	13.8110	1.529	0	0	0
2014/08/06	GOVI	06/11/2014	449.00	Call	GOVI	135,930.0000	13.5930	138,010.0000	13.8010	1.530	0	0	0
2014/08/06	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	GOVI	05/02/2015	459.99	Call	GOVI	100,180.0000	10.0180	102,250.0000	10.2250	2.066	0	0	0
2014/08/06	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	GOVI	05/02/2015			GOVI	470.0080	470.0080	470.2150	470.2150	0.044	0.0000	0.0000	45
2014/08/06	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	GOVI	05/02/2015	460.00	Call	GOVI	100,080.0000	10.0080	102,150.0000	10.2150	2.068	0	0	0
2014/08/06	GOVI	05/02/2015	460.01	Call	GOVI	99,980.0000	9.9980	102,050.0000	10.2050	2.070	0	0	0
2014/08/06	GOVI	07/05/2015	449.99	Call	GOVI	283,530.0000	28.3530	285,580.0000	28.5580	0.723	0	0	0
2014/08/06	GOVI	07/05/2015			GOVI	478.3430	478.3430	478.5480	478.5480	0.043	0.0000	0.0000	0
2014/08/06	GOVI	07/05/2015	450.00	Call	GOVI	283,430.0000	28.3430	285,480.0000	28.5480	0.723	0	0	0
2014/08/06	GOVI	07/05/2015	450.01	Call	GOVI	283,330.0000	28.3330	285,380.0000	28.5380	0.724	0	0	0
2014/08/06	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/08/06	ICAA	07/08/2014			Can-Do Interest Rate	143.0386	143.0386	143.0055	143.0055	(0.023)	0.0000	0.0000	635
2014/08/06	ICAA	06/11/2014			Can-Do Interest Rate	145.2053	145.2053	145.1699	145.1699	(0.024)	0.0000	0.0000	0
2014/08/06	IGOV	07/08/2014			Index Future	216.1620	216.1620	216.1500	216.1500	(0.006)	0.0000	0.0000	323
2014/08/06	IGOV	06/11/2014			Index Future	219.4360	219.4360	219.4220	219.4220	(0.006)	0.0000	0.0000	1,190
2014/08/06	IGOV	05/02/2015			Index Future	222.9800	222.9800	222.9630	222.9630	(0.008)	0.0000	0.0000	0
2014/08/06	IGOV	07/05/2015			Index Future	226.9600	226.9600	226.9400	226.9400	(0.009)	0.0000	0.0000	0
2014/08/06	ILBI	07/08/2014			Index Future	585.4980	585.4980	585.3990	585.3990	(0.017)	0.0000	0.0000	0
2014/08/06	ILBI	06/11/2014			Index Future	594.4150	594.4150	594.3120	594.3120	(0.017)	0.0000	0.0000	0
2014/08/06	ILBI	05/02/2015			Index Future	603.9140	603.9140	603.8090	603.8090	(0.017)	0.0000	0.0000	157
2014/08/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/06	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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2014/08/06	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/06	JBAF	20/08/2014			Jibar Tradeable Future	5.9900	94.0100	5.9900	94.0100	0.000	0.0000	0.0000	0
2014/08/06	JBAF	17/09/2014			Jibar Tradeable Future	6.0400	93.9600	6.0400	93.9600	0.000	0.0000	0.0000	33,000
2014/08/06	JBAF	15/10/2014			Jibar Tradeable Future	6.1100	93.8900	6.1200	93.8800	0.164	0.0000	0.0000	0
2014/08/06	JBAF	19/11/2014			Jibar Tradeable Future	6.2100	93.7900	6.2100	93.7900	0.000	0.0000	0.0000	0
2014/08/06	JBAF	17/12/2014			Jibar Tradeable Future	6.3000	93.7000	6.3100	93.6900	0.159	0.0000	0.0000	0
2014/08/06	JBAF	21/01/2015			Jibar Tradeable Future	6.3900	93.6100	6.4000	93.6000	0.156	0.0000	0.0000	0
2014/08/06	JBAF	18/03/2015			Jibar Tradeable Future	6.5300	93.4700	6.5600	93.4400	0.459	0.0000	0.0000	2,850
2014/08/06	JBAF	17/06/2015			Jibar Tradeable Future	6.7700	93.2300	6.8000	93.2000	0.443	0.0000	0.0000	5,000
2014/08/06	JBAF	16/09/2015			Jibar Tradeable Future	6.9800	93.0200	7.0300	92.9700	0.716	0.0000	0.0000	0
2014/08/06	JBAF	15/12/2015			Jibar Tradeable Future	7.1500	92.8500	7.2100	92.7900	0.839	0.0000	0.0000	0
2014/08/06	JBAF	16/03/2016			Jibar Tradeable Future	7.3200	92.6800	7.3900	92.6100	0.956	0.0000	0.0000	0
2014/08/06	JBAF	15/06/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2014/08/06	R023	07/08/2014	8.51	Call	Bond Future	2,490.2000	2.4902	2,476.8000	2.4768	(0.538)	0	0	0
2014/08/06	R023	07/08/2014			Bond Future	8.0887	101.4058	8.0909	101.3924	0.028	0.0000	0.0000	2,749
2014/08/06	R023	07/08/2014	8.49	Call	Bond Future	2,373.8200	2.3738	2,360.4200	2.3604	(0.564)	0	0	0
2014/08/06	R023	07/08/2014	8.50	Call	Bond Future	2,432.0300	2.4320	2,418.6300	2.4186	(0.551)	0	0	0
2014/08/06	R023	07/08/2014	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R023	07/08/2014	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R023	07/08/2014	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R023	06/11/2014			Bond Future	8.1732	99.0082	8.1757	98.9934	0.031	0.0000	0.0000	11,612
2014/08/06	R023	06/11/2014	8.59	Put	Bond Future	614.8000	0.6148	593.6100	0.5936	(3.447)	0	0	0
2014/08/06	R023	06/11/2014	8.61	Put	Bond Future	585.9000	0.5859	565.0600	0.5651	(3.557)	0	0	0
2014/08/06	R023	06/11/2014	8.59	Call	Bond Future	3,015.0000	3.0150	2,979.0100	2.9790	(1.194)	0	0	0
2014/08/06	R023	06/11/2014	8.60	Put	Bond Future	600.2100	0.6002	579.1900	0.5792	(3.502)	0	0	0
2014/08/06	R023	06/11/2014	8.60	Call	Bond Future	3,057.0600	3.0571	3,021.2400	3.0212	(1.172)	0	0	0
2014/08/06	R023	06/11/2014	8.61	Call	Bond Future	3,099.3600	3.0994	3,063.7200	3.0637	(1.150)	0	0	0
2014/08/06	R023	05/02/2015			Bond Future	8.2477	100.5964	8.2507	100.5795	0.036	0.0000	0.0000	0
2014/08/06	R023	05/02/2015	8.74	Put	Bond Future	1,121.3400	1.1213	1,116.0900	1.1161	(0.468)	0	0	0
2014/08/06	R023	05/02/2015	8.75	Call	Bond Future	3,911.7000	3.9117	3,889.5500	3.8895	(0.566)	0	0	0
2014/08/06	R023	05/02/2015	8.76	Call	Bond Future	3,950.1800	3.9502	3,928.0200	3.9280	(0.561)	0	0	0
2014/08/06	R023	05/02/2015	8.74	Call	Bond Future	3,873.3900	3.8734	3,851.2400	3.8512	(0.572)	0	0	0
2014/08/06	R023	05/02/2015	8.76	Put	Bond Future	1,088.4300	1.0884	1,083.1700	1.0832	(0.483)	0	0	0
2014/08/06	R023	05/02/2015	8.75	Put	Bond Future	1,104.7800	1.1048	1,099.5300	1.0995	(0.475)	0	0	0
2014/08/06	R023	07/05/2015	8.14	Call	Bond Future	2,347.9400	2.3479	2,330.4100	2.3304	(0.747)	0	0	0
2014/08/06	R023	07/05/2015	8.15	Put	Bond Future	3,160.7300	3.1607	3,162.8900	3.1629	0.068	0	0	0
2014/08/06	R023	07/05/2015			Bond Future	8.2909	98.4558	8.2945	98.4361	0.043	0.0000	0.0000	0
2014/08/06	R023	07/05/2015	8.15	Call	Bond Future	2,373.9500	2.3740	2,356.3400	2.3563	(0.742)	0	0	0
2014/08/06	R023	07/05/2015	8.16	Call	Bond Future	2,400.1200	2.4001	2,382.4400	2.3824	(0.737)	0	0	0

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2014/08/06	R023	07/05/2015	8.14	Put	Bond Future	3,190.8400	3.1908	3,193.0800	3.1931	0.070	0	0	0
2014/08/06	R023	07/05/2015	8.16	Put	Bond Future	3,130.8100	3.1308	3,132.9000	3.1329	0.067	0	0	0
2014/08/06	R157	07/08/2014	6.76	Put	Bond Future	5.1700	0.0052	0.3800	0.0004	(92.650)	0	0	0
2014/08/06	R157	07/08/2014			Bond Future	6.6722	112.5660	6.6467	112.5939	(0.382)	0.0000	0.0000	2,295
2014/08/06	R157	07/08/2014	6.75	Put	Bond Future	6.6700	0.0067	0.6200	0.0006	(90.705)	0	0	0
2014/08/06	R157	07/08/2014	6.74	Call	Bond Future	82.6000	0.0826	102.9500	0.1029	24.637	0	0	0
2014/08/06	R157	07/08/2014	6.75	Call	Bond Future	91.6600	0.0917	113.4900	0.1135	23.816	0	0	0
2014/08/06	R157	07/08/2014	6.76	Call	Bond Future	101.0800	0.1011	124.1700	0.1242	22.843	0	0	0
2014/08/06	R157	07/08/2014	6.74	Put	Bond Future	8.5300	0.0085	1.0000	0.0010	(88.277)	0	0	0
2014/08/06	R157	06/11/2014	6.19	Put	Bond Future	613.3500	0.6134	589.8100	0.5898	(3.838)	0	0	0
2014/08/06	R157	06/11/2014			Bond Future	6.8658	107.4436	6.8338	107.4705	(0.465)	0.0000	0.0000	0
2014/08/06	R157	06/11/2014	6.21	Put	Bond Future	598.8800	0.5989	575.5200	0.5755	(3.901)	0	0	0
2014/08/06	R157	06/11/2014	6.20	Put	Bond Future	606.1000	0.6061	582.6500	0.5827	(3.869)	0	0	0
2014/08/06	R157	06/11/2014	6.21	Call	Bond Future	43.4800	0.0435	47.0700	0.0471	8.257	0	0	0
2014/08/06	R157	06/11/2014	6.19	Call	Bond Future	40.9400	0.0409	44.3500	0.0443	8.329	0	0	0
2014/08/06	R157	06/11/2014	6.20	Call	Bond Future	42.2000	0.0422	45.7000	0.0457	8.294	0	0	0
2014/08/06	R157	05/02/2015	8.74	Call	Bond Future	1,028.4500	1.0284	1,050.6200	1.0506	2.156	0	0	0
2014/08/06	R157	05/02/2015	8.75	Put	Bond Future	43.4200	0.0434	40.3000	0.0403	(7.186)	0	0	0
2014/08/06	R157	05/02/2015			Bond Future	7.0596	109.1678	7.0167	109.1931	(0.607)	0.0000	0.0000	0
2014/08/06	R157	05/02/2015	8.74	Put	Bond Future	44.0700	0.0441	40.9200	0.0409	(7.148)	0	0	0
2014/08/06	R157	05/02/2015	8.76	Put	Bond Future	42.7800	0.0428	39.7000	0.0397	(7.200)	0	0	0
2014/08/06	R157	05/02/2015	8.75	Call	Bond Future	1,033.6100	1.0336	1,055.8100	1.0558	2.148	0	0	0
2014/08/06	R157	05/02/2015	8.76	Call	Bond Future	1,038.7700	1.0388	1,061.0100	1.0610	2.141	0	0	0
2014/08/06	R186	07/08/2014	8.31	Call	Bond Future	351.0800	0.3511	285.8500	0.2859	(18.580)	0	0	0
2014/08/06	R186	07/08/2014	8.43	Put	Bond Future	35.3000	0.0353	9.3800	0.0094	(73.428)	0	0	105
2014/08/06	R186	07/08/2014	8.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2014/08/06	R186	07/08/2014			Bond Future	8.3034	118.2445	8.3009	118.2664	(0.031)	0.0000	0.0000	15,297
2014/08/06	R186	07/08/2014	7.60	Put	Bond Future	6,205.9400	6.2059	6,184.0700	6.1841	(0.352)	0	0	0
2014/08/06	R186	07/08/2014	8.00	Call	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	105
2014/08/06	R186	07/08/2014	8.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	840
2014/08/06	R186	07/08/2014	8.29	Call	Bond Future	268.2100	0.2682	201.4000	0.2014	(24.910)	0	0	0
2014/08/06	R186	07/08/2014	8.25	Call	Bond Future	143.9600	0.1440	86.4900	0.0865	(39.921)	0	0	1,200
2014/08/06	R186	07/08/2014	8.30	Call	Bond Future	307.8800	0.3079	241.3000	0.2413	(21.625)	0	0	0
2014/08/06	R186	07/08/2014	8.29	Put	Bond Future	382.5900	0.3826	293.9100	0.2939	(23.179)	0	0	0
2014/08/06	R186	07/08/2014	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,100
2014/08/06	R186	07/08/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	210
2014/08/06	R186	07/08/2014	8.00	Put	Bond Future	2,622.7200	2.6227	2,600.7300	2.6007	(0.838)	0	0	0
2014/08/06	R186	07/08/2014	8.31	Put	Bond Future	295.1800	0.2952	208.0800	0.2081	(29.507)	0	0	0
2014/08/06	R186	07/08/2014	8.92	Call	Bond Future	5,087.5400	5.0875	5,109.4100	5.1094	0.430	0	0	0
2014/08/06	R186	07/08/2014	8.30	Put	Bond Future	337.0800	0.3371	248.6300	0.2486	(26.240)	0	0	0
2014/08/06	R186	07/08/2014	9.20	Call	Bond Future	7,295.8200	7.2958	7,317.6900	7.3177	0.300	0	0	0
2014/08/06	R186	07/08/2014	8.43	Call	Bond Future	1,105.6500	1.1056	1,101.6000	1.1016	(0.366)	0	0	0
2014/08/06	R186	07/08/2014	8.70	Call	Bond Future	3,308.4100	3.3084	3,330.2800	3.3303	0.661	0	0	0
2014/08/06	R186	07/08/2014	8.25	Put	Bond Future	599.9300	0.5999	520.5900	0.5206	(13.225)	0	0	0
2014/08/06	R186	06/11/2014	8.14	Call	Bond Future	1,337.6400	1.3376	1,275.2700	1.2753	(4.663)	0	0	0
2014/08/06	R186	06/11/2014	8.15	Put	Bond Future	3,306.5800	3.3066	3,223.2100	3.2232	(2.521)	0	0	0

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2014/08/06	R186	06/11/2014	9.17	Call	Bond Future	6,694.6500	6.6947	6,670.6100	6.6706	(0.359)	0	0	0
2014/08/06	R186	06/11/2014			Bond Future	8.3799	120.0209	8.3774	120.0417	(0.030)	0.0000	0.0000	56,325
2014/08/06	R186	06/11/2014	8.15	Call	Bond Future	1,368.5300	1.3685	1,305.9100	1.3059	(4.576)	0	0	0
2014/08/06	R186	06/11/2014	8.16	Call	Bond Future	1,399.8900	1.3999	1,337.0300	1.3370	(4.490)	0	0	0
2014/08/06	R186	06/11/2014	9.17	Put	Bond Future	362.4500	0.3624	317.6600	0.3177	(12.358)	0	0	2,010
2014/08/06	R186	06/11/2014	8.14	Put	Bond Future	3,361.0000	3.3610	3,277.8800	3.2779	(2.473)	0	0	0
2014/08/06	R186	06/11/2014	8.16	Put	Bond Future	3,252.7200	3.2527	3,169.1100	3.1691	(2.570)	0	0	0
2014/08/06	R186	05/02/2015	9.00	Call	Bond Future	5,878.4100	5.8784	5,870.6900	5.8707	(0.131)	0	0	0
2014/08/06	R186	05/02/2015			Bond Future	8.4462	116.6498	8.4439	116.6687	(0.027)	0.0000	0.0000	540
2014/08/06	R186	05/02/2015	8.75	Call	Bond Future	4,566.5700	4.5666	4,554.7400	4.5547	(0.259)	0	0	0
2014/08/06	R186	05/02/2015	8.76	Call	Bond Future	4,616.3300	4.6163	4,604.6600	4.6047	(0.253)	0	0	0
2014/08/06	R186	05/02/2015	8.74	Call	Bond Future	4,517.0500	4.5170	4,505.0800	4.5051	(0.265)	0	0	0
2014/08/06	R186	05/02/2015	8.76	Put	Bond Future	2,092.7600	2.0928	2,062.1400	2.0621	(1.463)	0	0	0
2014/08/06	R186	05/02/2015	8.75	Put	Bond Future	2,122.2400	2.1222	2,091.4600	2.0915	(1.450)	0	0	0
2014/08/06	R186	05/02/2015	9.00	Put	Bond Future	1,476.2500	1.4763	1,449.5800	1.4496	(1.807)	0	0	9,600
2014/08/06	R186	05/02/2015	8.74	Put	Bond Future	2,152.0300	2.1520	2,121.1100	2.1211	(1.437)	0	0	0
2014/08/06	R186	07/05/2015			Bond Future	8.4914	118.7245	8.4893	118.7407	(0.024)	0.0000	0.0000	0
2014/08/06	R186	07/05/2015	8.25	Call	Bond Future	3,039.1500	3.0392	3,039.2100	3.0392	0.002	0	0	0
2014/08/06	R186	07/05/2015	8.24	Put	Bond Future	5,044.0000	5.0440	5,027.8300	5.0278	(0.321)	0	0	0
2014/08/06	R186	07/05/2015	8.26	Put	Bond Future	4,949.6700	4.9497	4,933.5800	4.9336	(0.325)	0	0	0
2014/08/06	R186	07/05/2015	8.25	Put	Bond Future	4,996.6800	4.9967	4,980.5500	4.9806	(0.323)	0	0	0
2014/08/06	R186	07/05/2015	8.26	Call	Bond Future	3,074.1500	3.0742	3,074.2500	3.0743	0.003	0	0	0
2014/08/06	R186	07/05/2015	8.24	Call	Bond Future	3,004.3800	3.0044	3,004.4000	3.0044	0.001	0	0	0
2014/08/06	R197	07/08/2014			Bond Future	285.2981	285.2981	285.2487	285.2487	(0.017)	0.0000	0.0000	0
2014/08/06	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R197	07/08/2014	270.00	Call	Bond Future	15,298.1000	15.2981	15,248.7300	15.2487	(0.323)	0	0	0
2014/08/06	R197	07/08/2014	270.01	Call	Bond Future	15,288.1000	15.2881	15,238.7300	15.2387	(0.323)	0	0	0
2014/08/06	R197	07/08/2014	269.99	Call	Bond Future	15,308.1000	15.3081	15,258.7300	15.2587	(0.323)	0	0	0
2014/08/06	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R197	06/11/2014			Bond Future	289.6197	289.6197	289.5660	289.5660	(0.019)	0.0000	0.0000	905
2014/08/06	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R197	06/11/2014	285.00	Call	Bond Future	4,619.6500	4.6196	4,566.0500	4.5661	(1.160)	0	0	0
2014/08/06	R197	06/11/2014	285.01	Call	Bond Future	4,609.6500	4.6096	4,556.0500	4.5561	(1.163)	0	0	0
2014/08/06	R197	06/11/2014	284.99	Call	Bond Future	4,629.6500	4.6296	4,576.0500	4.5761	(1.158)	0	0	0
2014/08/06	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R197	05/02/2015	288.99	Put	Bond Future	692.2300	0.6922	751.8000	0.7518	8.606	0	0	0
2014/08/06	R197	05/02/2015			Bond Future	288.2978	288.2978	288.2382	288.2382	(0.021)	0.0000	0.0000	0
2014/08/06	R197	05/02/2015	289.01	Put	Bond Future	712.2300	0.7122	771.8000	0.7718	8.364	0	0	0
2014/08/06	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R197	05/02/2015	289.00	Put	Bond Future	702.2300	0.7022	761.8000	0.7618	8.483	0	0	0
2014/08/06	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R201	07/08/2014	5.31	Put	Bond Future	222.6000	0.2226	219.4000	0.2194	(1.438)	0	0	0
2014/08/06	R201	07/08/2014			Bond Future	5.9283	102.2005	5.9195	102.2036	(0.148)	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
2014/08/06	R201	07/08/2014	5.30	Put	Bond Future	226.1900	0.2262	223.0000	0.2230	(1.410)	0	0	0
2014/08/06	R201	07/08/2014	5.31	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/08/06	R201	07/08/2014	5.29	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/08/06	R201	07/08/2014	5.30	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/08/06	R201	07/08/2014	5.29	Put	Bond Future	229.8000	0.2298	226.6100	0.2266	(1.388)	0	0	0
2014/08/06	R202	07/08/2014	207.99	Call	Bond Future	20,386.9500	20.3869	20,350.7100	20.3507	(0.178)	0	0	0
2014/08/06	R202	07/08/2014	208.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R202	07/08/2014			Bond Future	228.3769	228.3769	228.3407	228.3407	(0.016)	0.0000	0.0000	22
2014/08/06	R202	07/08/2014	207.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R202	07/08/2014	208.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R202	07/08/2014	208.00	Call	Bond Future	20,376.9500	20.3769	20,340.7100	20.3407	(0.178)	0	0	0
2014/08/06	R202	07/08/2014	208.01	Call	Bond Future	20,366.9500	20.3669	20,330.7100	20.3307	(0.178)	0	0	0
2014/08/06	R202	06/11/2014	226.99	Call	Bond Future	4,846.2000	4.8462	4,806.6900	4.8067	(0.815)	0	0	0
2014/08/06	R202	06/11/2014			Bond Future	231.8362	231.8362	231.7967	231.7967	(0.017)	0.0000	0.0000	47,072
2014/08/06	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R202	06/11/2014	227.00	Call	Bond Future	4,836.2000	4.8362	4,796.6900	4.7967	(0.817)	0	0	0
2014/08/06	R202	06/11/2014	227.01	Call	Bond Future	4,826.2000	4.8262	4,786.6900	4.7867	(0.819)	0	0	0
2014/08/06	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R202	05/02/2015			Bond Future	232.3945	232.3945	232.3501	232.3501	(0.019)	0.0000	0.0000	0
2014/08/06	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R202	05/02/2015	232.99	Put	Bond Future	595.4600	0.5955	639.9500	0.6399	7.472	0	0	0
2014/08/06	R202	05/02/2015	233.01	Put	Bond Future	615.4600	0.6155	659.9500	0.6600	7.229	0	0	0
2014/08/06	R202	05/02/2015	233.00	Put	Bond Future	605.4600	0.6055	649.9500	0.6500	7.348	0	0	0
2014/08/06	R203	07/08/2014	7.30	Call	Bond Future	571.6300	0.5716	622.3900	0.6224	8.880	0	0	0
2014/08/06	R203	07/08/2014			Bond Future	7.0944	106.5108	7.0761	106.5619	(0.258)	0.0000	0.0000	15,612
2014/08/06	R203	07/08/2014	7.31	Call	Bond Future	599.2000	0.5992	650.0700	0.6501	8.490	0	0	0
2014/08/06	R203	07/08/2014	6.84	Put	Bond Future	712.3800	0.7124	661.2600	0.6613	(7.176)	0	0	0
2014/08/06	R203	07/08/2014	7.29	Put	Bond Future	0.4800	0.0005	0.0000	0.0000	(100.000)	0	0	0
2014/08/06	R203	07/08/2014	7.31	Put	Bond Future	0.2200	0.0002	0.0000	0.0000	(100.000)	0	0	0
2014/08/06	R203	07/08/2014	7.29	Call	Bond Future	544.0800	0.5441	594.6900	0.5947	9.302	0	0	0
2014/08/06	R203	07/08/2014	7.30	Put	Bond Future	0.3300	0.0003	0.0000	0.0000	(100.000)	0	0	0
2014/08/06	R203	07/08/2014	6.84	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	46
2014/08/06	R203	06/11/2014	6.86	Call	Bond Future	244.1800	0.2442	227.6100	0.2276	(6.786)	0	0	0
2014/08/06	R203	06/11/2014			Bond Future	7.1971	103.9472	7.1774	103.9977	(0.273)	0.0000	0.0000	12,128
2014/08/06	R203	06/11/2014	6.98	Call	Bond Future	343.2100	0.3432	327.1400	0.3271	(4.682)	0	0	14
2014/08/06	R203	06/11/2014	6.84	Call	Bond Future	230.0200	0.2300	213.5200	0.2135	(7.173)	0	0	45
2014/08/06	R203	06/11/2014	6.85	Call	Bond Future	237.0200	0.2370	220.4800	0.2205	(6.978)	0	0	0
2014/08/06	R203	06/11/2014	6.98	Put	Bond Future	903.7400	0.9037	837.1300	0.8371	(7.370)	0	0	0
2014/08/06	R203	06/11/2014	6.84	Put	Bond Future	1,154.1300	1.1541	1,087.0900	1.0871	(5.809)	0	0	0
2014/08/06	R203	06/11/2014	6.86	Put	Bond Future	1,116.2500	1.1163	1,049.1400	1.0491	(6.012)	0	0	0
2014/08/06	R203	06/11/2014	6.85	Put	Bond Future	1,135.1100	1.1351	1,068.0300	1.0680	(5.910)	0	0	0
2014/08/06	R203	05/02/2015	7.69	Call	Bond Future	1,392.4100	1.3924	1,395.4900	1.3955	0.221	0	0	55
2014/08/06	R203	05/02/2015			Bond Future	7.2802	105.6149	7.2593	105.6643	(0.288)	0.0000	0.0000	0

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2014/08/06	R203	05/02/2015	8.34	Put	Bond Future	128.7800		0.1288	106.1900	0.1062	(17.542)	0	0	0
2014/08/06	R203	05/02/2015	8.35	Call	Bond Future	2,609.2500		2.6093	2,636.4100	2.6364	1.041	0	0	0
2014/08/06	R203	05/02/2015	8.36	Call	Bond Future	2,629.3200		2.6293	2,656.8100	2.6568	1.046	0	0	0
2014/08/06	R203	05/02/2015	8.34	Call	Bond Future	2,589.2200		2.5892	2,616.0400	2.6160	1.036	0	0	0
2014/08/06	R203	05/02/2015	8.36	Put	Bond Future	123.1700		0.1232	101.2500	0.1013	(17.797)	0	0	0
2014/08/06	R203	05/02/2015	7.69	Put	Bond Future	432.1400		0.4321	385.8100	0.3858	(10.721)	0	0	0
2014/08/06	R203	05/02/2015	8.35	Put	Bond Future	125.9500		0.1260	103.7000	0.1037	(17.666)	0	0	0
2014/08/06	R203	07/05/2015			Bond Future	7.2882		103.3217	7.2660	103.3693	(0.304)	0.0000	0.0000	0
2014/08/06	R203	07/05/2015	7.24	Put	Bond Future	990.1300		0.9901	939.2100	0.9392	(5.143)	0	0	0
2014/08/06	R203	07/05/2015	7.26	Put	Bond Future	968.9200		0.9689	918.3400	0.9183	(5.220)	0	0	0
2014/08/06	R203	07/05/2015	7.25	Put	Bond Future	979.3000		0.9793	928.5600	0.9286	(5.181)	0	0	0
2014/08/06	R203	07/05/2015	7.25	Call	Bond Future	897.3300		0.8973	894.1500	0.8942	(0.354)	0	0	0
2014/08/06	R203	07/05/2015	7.24	Call	Bond Future	886.6600		0.8867	883.3000	0.8833	(0.379)	0	0	0
2014/08/06	R203	07/05/2015	7.26	Call	Bond Future	908.4400		0.9084	905.4200	0.9054	(0.332)	0	0	0
2014/08/06	R204	07/08/2014			Bond Future	7.4042		103.3069	7.4011	103.3187	(0.043)	0.0000	0.0000	10,821
2014/08/06	R204	07/08/2014	7.44	Put	Bond Future	67.6700		0.0677	32.1700	0.0322	(52.460)	0	0	0
2014/08/06	R204	07/08/2014	7.46	Put	Bond Future	46.1400		0.0461	17.3500	0.0174	(62.397)	0	0	0
2014/08/06	R204	07/08/2014	7.45	Put	Bond Future	56.1400		0.0561	23.8700	0.0239	(57.481)	0	0	0
2014/08/06	R204	07/08/2014	7.46	Call	Bond Future	253.2900		0.2533	236.2900	0.2363	(6.712)	0	0	0
2014/08/06	R204	07/08/2014	7.78	Call	Bond Future	1,385.6500		1.3856	1,397.4400	1.3974	0.851	0	0	0
2014/08/06	R204	07/08/2014	7.44	Call	Bond Future	200.6100		0.2006	176.9000	0.1769	(11.819)	0	0	0
2014/08/06	R204	07/08/2014	7.78	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	530
2014/08/06	R204	07/08/2014	7.45	Call	Bond Future	226.1900		0.2262	205.7100	0.2057	(9.054)	0	0	0
2014/08/06	R204	06/11/2014	7.99	Put	Bond Future	258.9500		0.2589	228.1700	0.2282	(11.886)	0	0	1,270
2014/08/06	R204	06/11/2014			Bond Future	7.4985		104.8589	7.4954	104.8696	(0.041)	0.0000	0.0000	13,177
2014/08/06	R204	06/11/2014	6.99	Put	Bond Future	2,028.7200		2.0287	1,992.8300	1.9928	(1.769)	0	0	0
2014/08/06	R204	06/11/2014	7.01	Put	Bond Future	1,971.3500		1.9713	1,934.7000	1.9347	(1.859)	0	0	0
2014/08/06	R204	06/11/2014	6.99	Call	Bond Future	219.5000		0.2195	194.3100	0.1943	(11.476)	0	0	0
2014/08/06	R204	06/11/2014	7.00	Put	Bond Future	1,999.9400		1.9999	1,963.6700	1.9637	(1.814)	0	0	0
2014/08/06	R204	06/11/2014	7.99	Call	Bond Future	1,971.1200		1.9711	1,951.0400	1.9510	(1.019)	0	0	0
2014/08/06	R204	06/11/2014	7.00	Call	Bond Future	226.6700		0.2267	201.1000	0.2011	(11.281)	0	0	0
2014/08/06	R204	06/11/2014	7.01	Call	Bond Future	234.0300		0.2340	208.0800	0.2081	(11.088)	0	0	0
2014/08/06	R204	05/02/2015			Bond Future	7.5750		102.5055	7.5723	102.5145	(0.036)	0.0000	0.0000	0
2014/08/06	R204	05/02/2015	8.25	Call	Bond Future	2,631.0500		2.6311	2,611.4600	2.6115	(0.745)	0	0	0
2014/08/06	R204	05/02/2015	8.26	Call	Bond Future	2,656.1600		2.6562	2,636.8100	2.6368	(0.728)	0	0	0
2014/08/06	R204	05/02/2015	8.24	Call	Bond Future	2,606.0300		2.6060	2,586.2100	2,5862	(0.761)	0	0	0
2014/08/06	R204	05/02/2015	8.26	Put	Bond Future	410.6600		0.4107	382.3300	0.3823	(6.899)	0	0	0
2014/08/06	R204	05/02/2015	8.25	Put	Bond Future	417.8900		0.4179	389.3200	0.3893	(6.837)	0	0	0
2014/08/06	R204	05/02/2015	8.24	Put	Bond Future	425.2200		0.4252	396.4200	0.3964	(6.773)	0	0	0
2014/08/06	R204	07/05/2015	7.51	Put	Bond Future	1,576.4100		1.5764	1,559.6300	1.5596	(1.064)	0	0	0
2014/08/06	R204	07/05/2015			Bond Future	7.6071		104.3282	7.6051	104.3346	(0.027)	0.0000	0.0000	0
2014/08/06	R204	07/05/2015	7.50	Put	Bond Future	1,592.7400		1.5927	1,575.9500	1.5759	(1.054)	0	0	0
2014/08/06	R204	07/05/2015	7.49	Call	Bond Future	1,241.7000		1.2417	1,231.3800	1.2314	(0.831)	0	0	0
2014/08/06	R204	07/05/2015	7.50	Call	Bond Future	1,256.6900		1.2567	1,246.3800	1,2464	(0.820)	0	0	0
2014/08/06	R204	07/05/2015	7.51	Call	Bond Future	1,271.7800		1.2718	1,261.4800	1.2615	(0.810)	0	0	0
2014/08/06	R204	07/05/2015	7.49	Put	Bond Future	1,609.1900		1.6092	1,592.3900	1.5924	(1.044)	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
2014/08/06	R207	07/08/2014	7.69	Call	Bond Future	199.9200	0.1999	165.8400	0.1658	(17.047)	0	0	0
2014/08/06	R207	07/08/2014	7.70	Put	Bond Future	92.7100	0.0927	48.4100	0.0484	(47.783)	0	0	0
2014/08/06	R207	07/08/2014			Bond Future	7.6690	98.7118	7.6660	98.7248	(0.039)	0.0000	0.0000	21,961
2014/08/06	R207	07/08/2014	7.70	Call	Bond Future	226.5800	0.2266	195.2500	0.1952	(13.827)	0	0	0
2014/08/06	R207	07/08/2014	7.71	Call	Bond Future	255.0800	0.2551	227.0400	0.2270	(10.993)	0	0	0
2014/08/06	R207	07/08/2014	7.69	Put	Bond Future	109.2100	0.1092	62.1600	0.0622	(43.082)	0	0	0
2014/08/06	R207	07/08/2014	7.71	Put	Bond Future	78.0700	0.0781	37.0600	0.0371	(52.530)	0	0	0
2014/08/06	R207	06/11/2014	7.36	Put	Bond Future	2,054.3600	2.0544	2,024.9000	2.0249	(1.434)	0	0	0
2014/08/06	R207	06/11/2014			Bond Future	7.7584	100.1947	7.7555	100.2067	(0.037)	0.0000	0.0000	36,237
2014/08/06	R207	06/11/2014	7.35	Put	Bond Future	2,085.8600	2.0859	2,056.5700	2.0566	(1.404)	0	0	0
2014/08/06	R207	06/11/2014	7.36	Call	Bond Future	386.1300	0.3861	368.6500	0.3687	(4.527)	0	0	0
2014/08/06	R207	06/11/2014	7.34	Call	Bond Future	364.7200	0.3647	347.5700	0.3476	(4.702)	0	0	0
2014/08/06	R207	06/11/2014	7.35	Call	Bond Future	375.3100	0.3753	358.0000	0.3580	(4.612)	0	0	0
2014/08/06	R207	06/11/2014	7.34	Put	Bond Future	2,117.6100	2.1176	2,088.4800	2.0885	(1.376)	0	0	0
2014/08/06	R207	05/02/2015	8.49	Put	Bond Future	561.6400	0.5616	542.8900	0.5429	(3.338)	0	0	0
2014/08/06	R207	05/02/2015			Bond Future	7.8344	98.1604	7.8318	98.1707	(0.033)	0.0000	0.0000	0
2014/08/06	R207	05/02/2015	8.51	Put	Bond Future	543.5700	0.5436	525.1100	0.5251	(3.396)	0	0	0
2014/08/06	R207	05/02/2015	8.50	Call	Bond Future	3,150.0800	3.1501	3,141.8400	3.1418	(0.262)	0	0	0
2014/08/06	R207	05/02/2015	8.51	Call	Bond Future	3,179.4900	3.1795	3,171.3900	3.1714	(0.255)	0	0	0
2014/08/06	R207	05/02/2015	8.49	Call	Bond Future	3,120.7800	3.1208	3,112.3900	3.1124	(0.269)	0	0	0
2014/08/06	R207	05/02/2015	8.50	Put	Bond Future	552.5400	0.5525	533.9400	0.5339	(3.366)	0	0	0
2014/08/06	R207	07/05/2015			Bond Future	7.8789	99.9062	7.8768	99.9142	(0.027)	0.0000	0.0000	0
2014/08/06	R207	07/05/2015	8.25	Call	Bond Future	2,632.5400	2.6325	2,591.8300	2.5918	(1.546)	0	0	0
2014/08/06	R207	07/05/2015	7.73	Call	Bond Future	1,550.0700	1.5501	1,509.2400	1.5092	(2.634)	0	0	66
2014/08/06	R207	07/05/2015	8.24	Put	Bond Future	1,250.3100	1.2503	1,201.4400	1.2014	(3.909)	0	0	0
2014/08/06	R207	07/05/2015	8.26	Put	Bond Future	1,223.1400	1.2231	1,174.5600	1.1746	(3.972)	0	0	0
2014/08/06	R207	07/05/2015	7.73	Put	Bond Future	2,117.0700	2.1171	2,068.2300	2.0682	(2.307)	0	0	0
2014/08/06	R207	07/05/2015	8.25	Put	Bond Future	1,236.6700	1.2367	1,187.9500	1.1880	(3.940)	0	0	0
2014/08/06	R207	07/05/2015	8.26	Call	Bond Future	2,656.2900	2.6563	2,615.7200	2.6157	(1.527)	0	0	0
2014/08/06	R207	07/05/2015	8.24	Call	Bond Future	2,608.8900	2.6089	2,568.0300	2.5680	(1.566)	0	0	0
2014/08/06	R208	07/08/2014	8.28	Call	Bond Future	2,067.4300	2.0674	2,081.8900	2.0819	0.699	0	0	0
2014/08/06	R208	07/08/2014			Bond Future	7.8539	96.8344	7.8510	96.8488	(0.037)	0.0000	0.0000	3,917
2014/08/06	R208	07/08/2014	7.80	Call	Bond Future	73.0000	0.0730	36.4600	0.0365	(50.055)	0	0	0
2014/08/06	R208	07/08/2014	7.79	Put	Bond Future	375.4400	0.3754	327.7700	0.3278	(12.697)	0	0	0
2014/08/06	R208	07/08/2014	7.81	Put	Bond Future	303.7400	0.3037	249.8200	0.2498	(17.752)	0	0	0
2014/08/06	R208	07/08/2014	7.80	Put	Bond Future	338.6500	0.3387	287.6500	0.2877	(15.060)	0	0	0
2014/08/06	R208	07/08/2014	7.81	Call	Bond Future	87.4200	0.0874	47.9600	0.0480	(45.138)	0	0	0
2014/08/06	R208	07/08/2014	8.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	630
2014/08/06	R208	07/08/2014	7.79	Call	Bond Future	60.4200	0.0604	27.2100	0.0272	(54.965)	0	0	0
2014/08/06	R208	06/11/2014	7.46	Call	Bond Future	370.4900	0.3705	350.3000	0.3503	(5.450)	0	0	0
2014/08/06	R208	06/11/2014			Bond Future	7.9412	94.8907	7.9383	94.9042	(0.036)	0.0000	0.0000	16,256
2014/08/06	R208	06/11/2014	7.44	Call	Bond Future	349.5000	0.3495	329.5100	0.3295	(5.720)	0	0	0
2014/08/06	R208	06/11/2014	7.45	Call	Bond Future	359.8800	0.3599	339.7800	0.3398	(5.585)	0	0	0
2014/08/06	R208	06/11/2014	8.50	Put	Bond Future	330.6200	0.3306	305.6500	0.3057	(7.552)	0	0	1,520
2014/08/06	R208	06/11/2014	7.46	Put	Bond Future	2,769.8700	2.7699	2,736.3800	2.7364	(1.209)	0	0	0
2014/08/06	R208	06/11/2014	7.46	Put	Bond Future	2,692.8200	2.6928	2,659.1300	2.6591	(1.251)	0	0	0
2014/08/06	R208	06/11/2014	8.50	Call	Bond Future	2,942.6900	2.9427	2,931.2200	2.9312	(0.390)	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
2014/08/06	R208	06/11/2014	7.45	Put	Bond Future	2,731.2200	2.7312	2,697.6200	2.6976	(1.230)	0	0	0
2014/08/06	R208	05/02/2015	8.51	Call	Bond Future	3,087.6800	3.0877	3,082.2900	3.0823	(0.175)	0	0	0
2014/08/06	R208	05/02/2015	8.49	Call	Bond Future	3,024.9400	3.0249	3,019.3200	3.0193	(0.186)	0	0	0
2014/08/06	R208	05/02/2015			Bond Future	8.0156	96.4133	8.0130	96.4252	(0.032)	0.0000	0.0000	0
2014/08/06	R208	05/02/2015	8.51	Put	Bond Future	848.9200	0.8489	831.5800	0.8316	(2.043)	0	0	0
2014/08/06	R208	05/02/2015	8.50	Put	Bond Future	862.0000	0.8620	844.7800	0.8448	(1.998)	0	0	0
2014/08/06	R208	05/02/2015	8.49	Put	Bond Future	875.4700	0.8755	857.9000	0.8579	(2.007)	0	0	0
2014/08/06	R208	05/02/2015	8.50	Call	Bond Future	3,056.1300	3.0561	3,050.8600	3.0509	(0.172)	0	0	0
2014/08/06	R208	07/05/2015	8.01	Call	Bond Future	2,022.2900	2.0223	2,003.5700	2.0036	(0.926)	0	0	0
2014/08/06	R208	07/05/2015			Bond Future	8.0586	94.7247	8.0564	94.7344	(0.027)	0.0000	0.0000	0
2014/08/06	R208	07/05/2015	7.99	Call	Bond Future	1,978.4700	1.9785	1,959.7000	1.9597	(0.949)	0	0	0
2014/08/06	R208	07/05/2015	8.00	Call	Bond Future	2,000.3100	2.0003	1,981.5700	1.9816	(0.937)	0	0	0
2014/08/06	R208	07/05/2015	7.99	Put	Bond Future	2,283.9000	2.2839	2,255.4400	2.2554	(1.246)	0	0	0
2014/08/06	R208	07/05/2015	8.00	Put	Bond Future	2,261.1400	2.2611	2,232.7100	2.2327	(1.257)	0	0	0
2014/08/06	R208	07/05/2015	8.01	Put	Bond Future	2,238.5500	2.2385	2,210.1400	2.2101	(1.269)	0	0	0
2014/08/06	R209	07/08/2014	9.04	Put	Bond Future	12.2200	0.0122	1.0300	0.0010	(91.571)	0	0	0
2014/08/06	R209	07/08/2014			Bond Future	8.8631	77.3083	8.8408	77.4799	(0.252)	0.0000	0.0000	4,476
2014/08/06	R209	07/08/2014	9.06	Put	Bond Future	7.4200	0.0074	0.4500	0.0005	(93.935)	0	0	0
2014/08/06	R209	07/08/2014	9.05	Put	Bond Future	9.5600	0.0096	0.6900	0.0007	(92.782)	0	0	0
2014/08/06	R209	07/08/2014	9.05	Call	Bond Future	1,423.2100	1.4232	1,585.8700	1.5859	11.429	0	0	0
2014/08/06	R209	07/08/2014	9.06	Call	Bond Future	1,495.5300	1.4955	1,660.0900	1.6601	11.003	0	0	0
2014/08/06	R209	07/08/2014	9.04	Call	Bond Future	1,351.2900	1.3513	1,511.6300	1.5116	11.866	0	0	0
2014/08/06	R209	06/11/2014	9.50	Call	Bond Future	4,802.7600	4.8028	4,892.0500	4.8920	1.859	0	0	0
2014/08/06	R209	06/11/2014	8.95	Call	Bond Future	2,215.1100	2.2151	2,238.3700	2.2384	1.050	0	0	2,050
2014/08/06	R209	06/11/2014			Bond Future	8.9311	75.3231	8.9083	75.4963	(0.256)	0.0000	0.0000	25,471
2014/08/06	R209	06/11/2014	8.99	Put	Bond Future	1,927.0500	1.9271	1,781.4400	1.7814	(7.556)	0	0	0
2014/08/06	R209	06/11/2014	10.00	Call	Bond Future	7,660.2400	7.6602	7,797.0200	7.7970	1.786	0	0	0
2014/08/06	R209	06/11/2014	9.05	Put	Bond Future	1,724.2800	1.7243	1,585.4400	1.5854	(8.052)	0	0	0
2014/08/06	R209	06/11/2014	9.58	Put	Bond Future	564.8300	0.5648	489.8400	0.4898	(13.277)	0	0	907
2014/08/06	R209	06/11/2014	9.01	Put	Bond Future	1,857.3900	1.8574	1,714.0100	1.7140	(7.719)	0	0	0
2014/08/06	R209	06/11/2014	9.50	Put	Bond Future	678.4800	0.6785	594.5800	0.5946	(12.366)	0	0	5,500
2014/08/06	R209	06/11/2014	10.05	Call	Bond Future	7,953.8100	7.9538	8,094.2400	8.0942	1.766	0	0	0
2014/08/06	R209	06/11/2014	8.95	Put	Bond Future	2,072.2100	2.0722	1,922.2800	1.9223	(7.235)	0	0	0
2014/08/06	R209	06/11/2014	9.00	Put	Bond Future	1,891.9100	1.8919	1,747.4100	1.7474	(7.638)	0	0	0
2014/08/06	R209	06/11/2014	9.95	Call	Bond Future	7,365.7800	7.3658	7,498.8300	7.4988	1.806	0	0	0
2014/08/06	R209	06/11/2014	8.50	Call	Bond Future	874.9700	0.8750	865.3900	0.8654	(1.095)	0	0	5,500
2014/08/06	R209	06/11/2014	8.75	Put	Bond Future	2,916.0000	2.9160	2,747.5500	2.7475	(5.777)	0	0	0
2014/08/06	R209	06/11/2014	8.99	Call	Bond Future	2,371.1500	2.3712	2,398.7300	2.3987	1.163	0	0	0
2014/08/06	R209	06/11/2014	9.25	Call	Bond Future	3,520.6600	3.5207	3,579.2700	3.5793	1.665	0	0	0
2014/08/06	R209	06/11/2014	10.05	Put	Bond Future	171.9900	0.1720	139.2300	0.1392	(19.048)	0	0	2,050
2014/08/06	R209	06/11/2014	10.00	Put	Bond Future	198.3800	0.1984	161.9700	0.1620	(18.354)	0	0	1,640
2014/08/06	R209	06/11/2014	9.05	Call	Bond Future	2,616.6600	2.6167	2,651.0100	2.6510	1.313	0	0	2,050
2014/08/06	R209	06/11/2014	9.58	Call	Bond Future	5,240.4700	5.2405	5,338.6700	5.3387	1.874	0	0	0
2014/08/06	R209	06/11/2014	9.00	Call	Bond Future	2,411.0100	2.4110	2,439.7000	2.4397	1.190	0	0	1,640
2014/08/06	R209	06/11/2014	9.25	Put	Bond Future	1,163.9700	1.1640	1,049.3900	1.0494	(9.844)	0	0	2,200
2014/08/06	R209	06/11/2014	8.75	Call	Bond Future	1,524.2300	1.5242	1,528.9700	1.5290	0.311	0	0	2,200
2014/08/06	R209	06/11/2014	9.01	Call	Bond Future	2,451.3800	2.4514	2,481.1900	2.4812	1.216	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
2014/08/06	R209	06/11/2014	9.95	Put	Bond Future	226.3200	0.2263	186.1800	0.1862	(17.736)	0	0	2,050
2014/08/06	R209	06/11/2014	8.50	Put	Bond Future	4,254.3600	4.2544	4,071.5900	4.0716	(4.296)	0	0	0
2014/08/06	R209	05/02/2015	9.00	Put	Bond Future	3,100.4300	3.1004	2,975.0100	2.9750	(4.045)	0	0	0
2014/08/06	R209	05/02/2015			Bond Future	8.9915	76.5318	8.9683	76.7063	(0.259)	0.0000	0.0000	0
2014/08/06	R209	05/02/2015	9.25	Call	Bond Future	4,170.1700	4.1702	4,237.1000	4.2371	1.605	0	0	0
2014/08/06	R209	05/02/2015	9.26	Call	Bond Future	4,213.1000	4.2131	4,280.7600	4.2808	1.606	0	0	0
2014/08/06	R209	05/02/2015	9.25	Put	Bond Future	2,273.0600	2.2731	2,165.5000	2.1655	(4.732)	0	0	0
2014/08/06	R209	05/02/2015	9.24	Call	Bond Future	4,127.4300	4.1274	4,193.6300	4.1936	1.604	0	0	0
2014/08/06	R209	05/02/2015	9.00	Call	Bond Future	3,163.6600	3.1637	3,212.7300	3.2127	1.551	0	0	0
2014/08/06	R209	05/02/2015	9.24	Put	Bond Future	2,302.3200	2.3023	2,194.0300	2.1940	(4.704)	0	0	0
2014/08/06	R209	05/02/2015	9.26	Put	Bond Future	2,244.1000	2.2441	2,137.2700	2.1373	(4.760)	0	0	0
2014/08/06	R209	07/05/2015			Bond Future	9.0359	74.7422	9.0122	74.9178	(0.262)	0.0000	0.0000	0
2014/08/06	R209	07/05/2015	8.99	Put	Bond Future	4,083.3100	4.0833	3,973.0400	3.9730	(2.701)	0	0	0
2014/08/06	R209	07/05/2015	9.01	Put	Bond Future	4,006.5500	4.0065	3,897.3600	3.8974	(2.725)	0	0	0
2014/08/06	R209	07/05/2015	9.00	Put	Bond Future	4,044.6600	4.0447	3,934.9300	3.9349	(2.713)	0	0	0
2014/08/06	R209	07/05/2015	8.99	Call	Bond Future	3,741.7300	3.7417	3,807.1200	3.8071	1.748	0	0	0
2014/08/06	R209	07/05/2015	9.00	Call	Bond Future	3,777.7500	3.7777	3,843.6800	3.8437	1.745	0	0	0
2014/08/06	R209	07/05/2015	9.01	Call	Bond Future	3,814.2000	3.8142	3,880.6700	3.8807	1.743	0	0	0
2014/08/06	R210	07/08/2014			Bond Future	172.1220	172.1220	172.0937	172.0937	(0.016)	0.0000	0.0000	41
2014/08/06	R210	07/08/2014	159.00	Call	Bond Future	13,121.9700	13.1220	13,093.7100	13.0937	(0.215)	0	0	0
2014/08/06	R210	07/08/2014	159.01	Call	Bond Future	13,111.9700	13.1120	13,083.7100	13.0837	(0.216)	0	0	0
2014/08/06	R210	07/08/2014	158.99	Call	Bond Future	13,131.9700	13.1320	13,103.7100	13.1037	(0.215)	0	0	0
2014/08/06	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R210	06/11/2014			Bond Future	172.6911	172.6911	172.6605	172.6605	(0.018)	0.0000	0.0000	617
2014/08/06	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R210	06/11/2014	169.00	Call	Bond Future	3,691.1200	3.6911	3,660.5000	3.6605	(0.830)	0	0	0
2014/08/06	R210	06/11/2014	169.01	Call	Bond Future	3,681.1200	3.6811	3,650.5000	3.6505	(0.832)	0	0	0
2014/08/06	R210	06/11/2014	168.99	Call	Bond Future	3,701.1200	3.7011	3,670.5000	3.6705	(0.827)	0	0	0
2014/08/06	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R210	05/02/2015			Bond Future	175.4821	175.4821	175.4475	175.4475	(0.020)	0.0000	0.0000	0
2014/08/06	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R210	05/02/2015	175.01	Call	Bond Future	472.0800	0.4721	437.5300	0.4375	(7.319)	0	0	0
2014/08/06	R210	05/02/2015	174.99	Call	Bond Future	492.0800	0.4921	457.5300	0.4575	(7.021)	0	0	0
2014/08/06	R210	05/02/2015	175.00	Call	Bond Future	482.0800	0.4821	447.5300	0.4475	(7.167)	0	0	0
2014/08/06	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R211	07/08/2014			Bond Future	130.6682	130.6682	130.6365	130.6365	(0.024)	0.0000	0.0000	0
2014/08/06	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R211	07/08/2014	128.00	Call	Bond Future	2,668.2400	2.6682	2,636.5000	2.6365	(1.190)	0	0	0
2014/08/06	R211	07/08/2014	128.01	Call	Bond Future	2,658.2400	2.6582	2,626.5000	2.6265	(1.194)	0	0	0
2014/08/06	R211	07/08/2014	127.99	Call	Bond Future	2,678.2400	2.6782	2,646.5000	2.6465	(1.185)	0	0	0
2014/08/06	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
2014/08/06	R211	06/11/2014	130.00	Call	Bond Future	2,647.5000	2.6475	2,613.7200	2.6137	(1.276)	0	0	0
2014/08/06	R211	06/11/2014	130.01	Call	Bond Future	2,637.5000	2.6375	2,603.7200	2.6037	(1.281)	0	0	0
2014/08/06	R211	06/11/2014			Bond Future	132.6475	132.6475	132.6137	132.6137	(0.025)	0.0000	0.0000	1,070
2014/08/06	R211	06/11/2014	129.99	Call	Bond Future	2,657.5000	2.6575	2,623.7200	2.6237	(1.271)	0	0	0
2014/08/06	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R211	05/02/2015	133.00	Call	Bond Future	189.1000	0.1891	152.3600	0.1524	(19.429)	0	0	0
2014/08/06	R211	05/02/2015			Bond Future	133.1891	133.1891	133.1524	133.1524	(0.028)	0.0000	0.0000	0
2014/08/06	R211	05/02/2015	133.01	Call	Bond Future	179.1000	0.1791	142.3600	0.1424	(20.514)	0	0	0
2014/08/06	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R211	05/02/2015	132.99	Call	Bond Future	199.1000	0.1991	162.3600	0.1624	(18.453)	0	0	0
2014/08/06	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R212	07/08/2014	128.99	Call	Bond Future	6,328.0500	6.3280	6,303.8500	6.3038	(0.382)	0	0	0
2014/08/06	R212	07/08/2014			Bond Future	135.3181	135.3181	135.2939	135.2939	(0.018)	0.0000	0.0000	118
2014/08/06	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R212	07/08/2014	129.00	Call	Bond Future	6,318.0500	6.3180	6,293.8500	6.2938	(0.383)	0	0	0
2014/08/06	R212	07/08/2014	129.01	Call	Bond Future	6,308.0500	6.3080	6,283.8500	6.2838	(0.384)	0	0	0
2014/08/06	R212	06/11/2014			Bond Future	137.3678	137.3678	137.3415	137.3415	(0.019)	0.0000	0.0000	18,159
2014/08/06	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R212	06/11/2014	135.00	Call	Bond Future	2,367.8000	2.3678	2,341.5200	2.3415	(1.110)	0	0	0
2014/08/06	R212	06/11/2014	135.01	Call	Bond Future	2,357.8000	2.3578	2,331.5200	2.3315	(1.115)	0	0	0
2014/08/06	R212	06/11/2014	134.99	Call	Bond Future	2,377.8000	2.3778	2,351.5200	2.3515	(1.105)	0	0	0
2014/08/06	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R212	05/02/2015			Bond Future	137.8293	137.8293	137.8001	137.8001	(0.021)	0.0000	0.0000	0
2014/08/06	R212	05/02/2015	137.99	Put	Bond Future	160.6900	0.1607	189.9000	0.1899	18.178	0	0	0
2014/08/06	R212	05/02/2015	138.01	Put	Bond Future	180.6900	0.1807	209.9000	0.2099	16.166	0	0	0
2014/08/06	R212	05/02/2015	138.00	Put	Bond Future	170.6900	0.1707	199.9000	0.1999	17.113	0	0	0
2014/08/06	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R213	07/08/2014	8.86	Call	Bond Future	1,011.1300	1.0111	1,074.2200	1.0742	6.240	0	0	0
2014/08/06	R213	07/08/2014			Bond Future	8.7333	88.1070	8.7208	88.2032	(0.143)	0.0000	0.0000	9,412
2014/08/06	R213	07/08/2014	8.84	Call	Bond Future	878.7400	0.8787	929.5800	0.9296	5.786	0	0	0
2014/08/06	R213	07/08/2014	8.85	Call	Bond Future	944.2100	0.9442	1,001.4600	1.0015	6.063	0	0	0
2014/08/06	R213	07/08/2014	8.84	Put	Bond Future	61.1900	0.0612	15.8400	0.0158	(74.113)	0	0	0
2014/08/06	R213	07/08/2014	8.86	Put	Bond Future	41.6500	0.0417	8.5500	0.0086	(79.472)	0	0	0
2014/08/06	R213	07/08/2014	8.85	Put	Bond Future	50.6500	0.0507	11.7100	0.0117	(76.881)	0	0	0
2014/08/06	R213	06/11/2014	8.84	Call	Bond Future	2,250.9800	2.2510	2,250.0300	2.2500	(0.042)	0	0	0
2014/08/06	R213	06/11/2014	8.85	Put	Bond Future	1,966.8800	1.9669	1,869.9600	1.8700	(4.928)	0	0	0
2014/08/06	R213	06/11/2014			Bond Future	8.8073	85.8890	8.7946	85.9856	(0.144)	0.0000	0.0000	29,313
2014/08/06	R213	06/11/2014	8.85	Call	Bond Future	2,290.5000	2.2905	2,290.1600	2.2902	(0.015)	0	0	0

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2014/08/06	R213	06/11/2014	8.86	Call	Bond Future	2,330.4000	2.3304	2,330.6900	2.3307	0.012	0	0	0
2014/08/06	R213	06/11/2014	8.84	Put	Bond Future	2,002.9700	2.0030	1,905.4400	1.9054	(4.869)	0	0	0
2014/08/06	R213	06/11/2014	8.86	Put	Bond Future	1,931.2600	1.9313	1,834.9700	1.8350	(4.986)	0	0	0
2014/08/06	R213	05/02/2015	9.26	Put	Bond Future	1,902.0500	1.9021	1,838.8000	1.8388	(3.325)	0	0	0
2014/08/06	R213	05/02/2015			Bond Future	8.8742	87.2668	8.8613	87.3633	(0.145)	0.0000	0.0000	0
2014/08/06	R213	05/02/2015	9.25	Put	Bond Future	1,927.6300	1.9276	1,863.9400	1.8639	(3.304)	0	0	0
2014/08/06	R213	05/02/2015	9.24	Put	Bond Future	1,953.4900	1.9535	1,889.3700	1.8894	(3.282)	0	0	0
2014/08/06	R213	05/02/2015	9.25	Call	Bond Future	4,675.5700	4.6756	4,708.3400	4.7083	0.701	0	0	0
2014/08/06	R213	05/02/2015	9.26	Call	Bond Future	4,721.3400	4.7213	4,754.5500	4.7545	0.703	0	0	0
2014/08/06	R213	05/02/2015	9.24	Call	Bond Future	4,629.9900	4.6300	4,662.3300	4.6623	0.698	0	0	0
2014/08/06	R213	07/05/2015	8.74	Call	Bond Future	3,262.3800	3.2624	3,288.6500	3.2887	0.805	0	0	0
2014/08/06	R213	07/05/2015	8.75	Put	Bond Future	4,565.0100	4.5650	4,495.6100	4.4956	(1.520)	0	0	0
2014/08/06	R213	07/05/2015			Bond Future	8.9196	85.2696	8.9066	85.3656	(0.145)	0.0000	0.0000	0
2014/08/06	R213	07/05/2015	8.75	Call	Bond Future	3,295.9800	3.2960	3,322.5400	3.3225	0.806	0	0	0
2014/08/06	R213	07/05/2015	8.76	Call	Bond Future	3,329.7700	3.3298	3,356.6100	3.3566	0.806	0	0	0
2014/08/06	R213	07/05/2015	8.74	Put	Bond Future	4,607.1100	4.6071	4,537.4200	4.5374	(1.513)	0	0	0
2014/08/06	R213	07/05/2015	8.76	Put	Bond Future	4,523.2000	4.5232	4,454.0800	4.4541	(1.528)	0	0	0
2014/08/06	R214	07/08/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R214	07/08/2014			Bond Future	8.9430	78.2669	8.9208	78.4456	(0.249)	0.0000	0.0000	984
2014/08/06	R214	07/08/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R214	07/08/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R214	07/08/2014	9.56	Call	Bond Future	4,686.2100	4.6862	4,864.9100	4.8649	3.813	0	0	0
2014/08/06	R214	07/08/2014	9.54	Call	Bond Future	4,542.0400	4.5420	4,720.7400	4.7207	3.934	0	0	0
2014/08/06	R214	07/08/2014	9.55	Call	Bond Future	4,614.1900	4.6142	4,792.8900	4.7929	3.873	0	0	0
2014/08/06	R214	06/11/2014	9.20	Call	Bond Future	3,067.2200	3.0672	3,121.7100	3.1217	1.777	0	0	2,500
2014/08/06	R214	06/11/2014	9.64	Call	Bond Future	5,351.9100	5.3519	5,458.1400	5.4581	1.985	0	0	0
2014/08/06	R214	06/11/2014			Bond Future	9.0109	76.1541	8.9881	76.3345	(0.253)	0.0000	0.0000	6,057
2014/08/06	R214	06/11/2014	9.20	Put	Bond Future	1,595.9300	1.5959	1,469.9600	1.4700	(7.893)	0	0	0
2014/08/06	R214	06/11/2014	9.65	Call	Bond Future	5,408.5700	5.4086	5,515.8800	5.5159	1.984	0	0	0
2014/08/06	R214	06/11/2014	9.66	Call	Bond Future	5,465.3900	5.4654	5,573.7600	5.5738	1.983	0	0	0
2014/08/06	R214	06/11/2014	9.80	Call	Bond Future	6,274.4600	6.2745	6,396.9400	6.3969	1.952	0	0	0
2014/08/06	R214	06/11/2014	9.64	Put	Bond Future	637.8100	0.6378	563.5800	0.5636	(11.638)	0	0	0
2014/08/06	R214	06/11/2014	9.66	Put	Bond Future	609.6200	0.6096	537.5300	0.5375	(11.825)	0	0	0
2014/08/06	R214	06/11/2014	9.80	Put	Bond Future	440.4000	0.4404	382.4200	0.3824	(13.165)	0	0	2,500
2014/08/06	R214	06/11/2014	9.65	Put	Bond Future	623.5800	0.6236	550.4300	0.5504	(11.731)	0	0	0
2014/08/06	R214	05/02/2015	9.50	Call	Bond Future	5,155.7400	5.1557	5,280.1700	5.2802	2.413	0	0	0
2014/08/06	R214	05/02/2015			Bond Future	9.0726	77.3757	9.0493	77.5576	(0.256)	0.0000	0.0000	0
2014/08/06	R214	05/02/2015	9.51	Call	Bond Future	5,203.0300	5.2030	5,328.0200	5.3280	2.402	0	0	0
2014/08/06	R214	05/02/2015	9.50	Put	Bond Future	1,935.4500	1.9354	1,877.9700	1.8780	(2.970)	0	0	0
2014/08/06	R214	05/02/2015	9.49	Call	Bond Future	5,108.6100	5.1086	5,232.4700	5.2325	2.425	0	0	0
2014/08/06	R214	05/02/2015	9.49	Put	Bond Future	1,960.9900	1.9610	1,902.9400	1.9029	(2.960)	0	0	0
2014/08/06	R214	05/02/2015	9.51	Put	Bond Future	1,910.1900	1.9102	1,853.2700	1.8533	(2.980)	0	0	0
2014/08/06	R214	07/05/2015			Bond Future	9.1155	75.4563	9.0919	75.6394	(0.259)	0.0000	0.0000	0
2014/08/06	R214	07/05/2015	9.15	Call	Bond Future	4,289.0500	4.2890	4,362.4200	4.3624	1.711	0	0	0
2014/08/06	R214	07/05/2015	9.16	Call	Bond Future	4,327.8800	4.3279	4,401.8000	4.4018	1.708	0	0	0
2014/08/06	R214	07/05/2015	9.14	Put	Bond Future	4,060.7600	4.0608	3,950.4500	3.9505	(2.716)	0	0	0
2014/08/06	R214	07/05/2015	9.16	Put	Bond Future	3,984.1600	3.9842	3,874.9600	3.8750	(2.741)	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
2014/08/06	R214	07/05/2015	9.15	Put	Bond Future	4,022.3100	4.0223	3,912.5600	3.9126	(2.729)	0	0	0
2014/08/06	R214	07/05/2015	9.14	Call	Bond Future	4,250.3900	4.2504	4,323.2000	4.3232	1.713	0	0	0
2014/08/06	R248	07/08/2014			Bond Future	9.0231	101.0440	9.0008	101.2734	(0.248)	0.0000	0.0000	0
2014/08/06	R248	07/08/2014	9.65	Call	Bond Future	6,061.9500	6.0620	6,291.3400	6.2913	3.784	0	0	0
2014/08/06	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R248	07/08/2014	9.66	Call	Bond Future	6,153.1300	6.1531	6,382.5200	6.3825	3.728	0	0	0
2014/08/06	R248	07/08/2014	9.64	Call	Bond Future	5,970.6100	5.9706	6,200.0000	6.2000	3.842	0	0	0
2014/08/06	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R248	06/11/2014			Bond Future	9.0935	98.1350	9.0706	98.3667	(0.252)	0.0000	0.0000	19,614
2014/08/06	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R248	06/11/2014	9.72	Call	Bond Future	5,975.8300	5.9758	6,207.4800	6.2075	3.876	0	0	0
2014/08/06	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R248	06/11/2014	9.73	Call	Bond Future	6,065.8000	6.0658	6,297.4500	6.2975	3.819	0	0	0
2014/08/06	R248	06/11/2014	9.74	Call	Bond Future	6,155.6100	6.1556	6,387.2600	6.3873	3.763	0	0	0
2014/08/06	R248	05/02/2015			Bond Future	9.1578	99.7092	9.1344	99.9427	(0.255)	0.0000	0.0000	1,277
2014/08/06	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R248	05/02/2015	9.50	Call	Bond Future	3,305.8000	3.3058	3,539.2200	3.5392	7.061	0	0	0
2014/08/06	R248	05/02/2015	9.51	Call	Bond Future	3,399.3200	3.3993	3,632.7400	3.6327	6.867	0	0	0
2014/08/06	R248	05/02/2015	9.49	Call	Bond Future	3,212.1000	3.2121	3,445.5200	3.4455	7.267	0	0	0
2014/08/06	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R248	07/05/2015			Bond Future	9.2031	97.0464	9.1793	97.2814	(0.258)	0.0000	0.0000	0
2014/08/06	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/06	R248	07/05/2015	9.26	Call	Bond Future	559.1200	0.5591	794.1400	0.7941	42.034	0	0	0
2014/08/06	R248	07/05/2015	9.24	Call	Bond Future	363.3200	0.3633	598.3400	0.5983	64.687	0	0	0
2014/08/06	R248	07/05/2015	9.25	Call	Bond Future	461.3100	0.4613	696.3300	0.6963	50.946	0	0	0

**Total**

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