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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/08/2014 TO 13/08/2014

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
2014/08/13	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	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
2014/08/13	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	2025	06/11/2014	117.01	Call	Bond Future	823.3200	0.8233	802.0100	0.8020	(2.588)	0	0	0
2014/08/13	2025	06/11/2014			Bond Future	117.8333	117.8333	117.8120	117.8120	(0.018)	0.0000	0.0000	0
2014/08/13	2025	06/11/2014	116.99	Call	Bond Future	843.3200	0.8433	822.0100	0.8220	(2.527)	0	0	0
2014/08/13	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2025	06/11/2014	117.00	Call	Bond Future	833.3200	0.8333	812.0100	0.8120	(2.557)	0	0	0
2014/08/13	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2025	05/02/2015			Bond Future	118.5966	118.5966	118.5719	118.5719	(0.021)	0.0000	0.0000	0
2014/08/13	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2025	05/02/2015	118.99	Put	Bond Future	393.4500	0.3934	418.0600	0.4181	6.255	0	0	0
2014/08/13	2025	05/02/2015	119.01	Put	Bond Future	413.4500	0.4134	438.0600	0.4381	5.952	0	0	0
2014/08/13	2025	05/02/2015	119.00	Put	Bond Future	403.4500	0.4034	428.0600	0.4281	6.100	0	0	0
2014/08/13	2030	06/11/2014	9.01	Call	Bond Future	1,510.1900	1.5102	1,611.0200	1.6110	6.677	0	0	0
2014/08/13	2030	06/11/2014			Bond Future	8.8163	95.4491	8.8036	95.5499	(0.145)	0.0000	0.0000	4,185
2014/08/13	2030	06/11/2014	8.99	Call	Bond Future	1,355.8600	1.3559	1,456.6900	1.4567	7.437	0	0	0
2014/08/13	2030	06/11/2014	9.00	Call	Bond Future	1,433.0700	1.4331	1,533.9000	1.5339	7.036	0	0	0
2014/08/13	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2030	05/02/2015			Bond Future	8.8828	92.9835	8.8699	93.0837	(0.145)	0.0000	0.0000	0
2014/08/13	2030	05/02/2015	9.25	Call	Bond Future	2,790.9600	2.7910	2,891.1600	2.8912	3.590	0	0	0
2014/08/13	2030	05/02/2015	9.24	Call	Bond Future	2,716.5600	2.7166	2,816.7600	2.8168	3.688	0	0	0
2014/08/13	2030	05/02/2015	9.26	Call	Bond Future	2,865.2700	2.8653	2,965.4700	2.9655	3.497	0	0	0
2014/08/13	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2030	07/05/2015			Bond Future	8.9333	94.6486	8.9206	94.7464	(0.143)	0.0000	0.0000	0
2014/08/13	2030	07/05/2015	8.74	Put	Bond Future	1,498.8100	1.4988	1,401.0200	1.4010	(6.525)	0	0	0
2014/08/13	2030	07/05/2015	8.76	Put	Bond Future	1,342.1700	1.3422	1,244.3800	1.2444	(7.286)	0	0	0
2014/08/13	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2030	07/05/2015	8.75	Put	Bond Future	1,420.4400	1.4204	1,322.6500	1.3226	(6.884)	0	0	0
2014/08/13	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2030	07/05/2015	8.76	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/13	2037	06/11/2014	9.69	Call	Bond Future	5,568.5900	5.5686	5,683.9600	5.6840	2.072	0	0	0
2014/08/13	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2037	06/11/2014			Bond Future	9.0485	97.1421	9.0359	97.2575	(0.140)	0.0000	0.0000	6,708
2014/08/13	2037	06/11/2014	9.70	Call	Bond Future	5,651.2000	5.6512	5,766.5700	5.7666	2.042	0	0	0
2014/08/13	2037	06/11/2014	9.71	Call	Bond Future	5,733.6900	5.7337	5,849.0600	5.8491	2.012	0	0	0
2014/08/13	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2037	05/02/2015			Bond Future	9.1129	94.4534	9.1001	94.5683	(0.140)	0.0000	0.0000	3,280
2014/08/13	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2037	05/02/2015	9.50	Call	Bond Future	3,380.3600	3.3804	3,495.2800	3.4953	3.400	0	0	0
2014/08/13	2037	05/02/2015	9.51	Call	Bond Future	3,465.1000	3.4651	3,580.0200	3.5800	3.316	0	0	0
2014/08/13	2037	05/02/2015	9.49	Call	Bond Future	3,295.4900	3.2955	3,410.4100	3.4104	3.487	0	0	0
2014/08/13	2037	07/05/2015	9.01	Put	Bond Future	1,377.6300	1.3776	1,264.9100	1.2649	(8.182)	0	0	0
2014/08/13	2037	07/05/2015			Bond Future	9.1631	96.1450	9.1504	96.2578	(0.138)	0.0000	0.0000	0
2014/08/13	2037	07/05/2015	9.00	Put	Bond Future	1,468.7300	1.4687	1,356.0100	1.3560	(7.675)	0	0	0
2014/08/13	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2037	07/05/2015	8.99	Put	Bond Future	1,559.9600	1.5600	1,447.2400	1.4472	(7.226)	0	0	0
2014/08/13	2038	06/11/2014	120.01	Call	Bond Future	2,227.0800	2.2271	2,206.7100	2.2067	(0.915)	0	0	0
2014/08/13	2038	06/11/2014			Bond Future	122.2371	122.2371	122.2167	122.2167	(0.017)	0.0000	0.0000	2,062
2014/08/13	2038	06/11/2014	119.99	Call	Bond Future	2,247.0800	2.2471	2,226.7100	2.2267	(0.907)	0	0	0
2014/08/13	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2038	06/11/2014	120.00	Call	Bond Future	2,237.0800	2.2371	2,216.7100	2.2167	(0.911)	0	0	0
2014/08/13	2038	05/02/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2038	05/02/2015			Bond Future	122.9276	122.9276	122.9041	122.9041	(0.019)	0.0000	0.0000	0
2014/08/13	2038	05/02/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2038	05/02/2015	122.99	Put	Bond Future	62.3900	0.0624	85.9300	0.0859	37.730	0	0	0
2014/08/13	2038	05/02/2015	123.01	Put	Bond Future	82.3900	0.0824	105.9300	0.1059	28.571	0	0	0
2014/08/13	2038	05/02/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2038	05/02/2015	123.00	Put	Bond Future	72.3900	0.0724	95.9300	0.0959	32.518	0	0	0
2014/08/13	2044	06/11/2014			Bond Future	9.1366	98.5042	9.1241	98.6276	(0.138)	0.0000	0.0000	173
2014/08/13	2044	06/11/2014	8.99	Put	Bond Future	1,455.9000	1.4559	1,332.4700	1.3325	(8.478)	0	0	0
2014/08/13	2044	06/11/2014	9.01	Put	Bond Future	1,255.1100	1.2551	1,131.6800	1.1317	(9.834)	0	0	0
2014/08/13	2044	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2044	06/11/2014	9.00	Put	Bond Future	1,355.4100	1.3554	1,231.9800	1.2320	(9.106)	0	0	0
2014/08/13	2044	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2044	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2044	05/02/2015			Bond Future	9.1994	95.7123	9.1867	95.8353	(0.138)	0.0000	0.0000	0
2014/08/13	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2044	05/02/2015	8.99	Put	Bond Future	2,063.7600	2.0638	1,940.7400	1.9407	(5.961)	0	0	0

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2014/08/13	2044	05/02/2015	9.01	Put	Bond Future	1,863.3600		1.8634	1,740.3400	1.7403	(6.602)	0	0	0
2014/08/13	2044	05/02/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2044	05/02/2015	9.00	Put	Bond Future	1,963.4700		1.9635	1,840.4500	1.8404	(6.265)	0	0	0
2014/08/13	2044	07/05/2015			Bond Future	9.2487		97.4265	9.2361	97.5475	(0.136)	0.0000	0.0000	0
2014/08/13	2044	07/05/2015	8.99	Put	Bond Future	2,535.0200		2.5350	2,413.9900	2.4140	(4.774)	0	0	0
2014/08/13	2044	07/05/2015	9.01	Put	Bond Future	2,334.9400		2.3349	2,213.9100	2.2139	(5.183)	0	0	0
2014/08/13	2044	07/05/2015	9.00	Put	Bond Future	2,434.9000		2.4349	2,313.8700	2.3139	(4.971)	0	0	0
2014/08/13	2044	07/05/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2044	07/05/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2044	07/05/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2046	06/11/2014	104.45	Call	Bond Future	17,168.7700		17.1688	17,148.9900	17.1490	(0.115)	0	0	0
2014/08/13	2046	06/11/2014			Bond Future	121.6188		121.6188	121.5990	121.5990	(0.016)	0.0000	0.0000	5,348
2014/08/13	2046	06/11/2014	104.43	Call	Bond Future	17,188.7700		17.1888	17,168.9900	17.1690	(0.115)	0	0	0
2014/08/13	2046	06/11/2014	104.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2046	06/11/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2046	06/11/2014	104.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2046	06/11/2014	104.44	Call	Bond Future	17,178.7700		17.1788	17,158.9900	17.1590	(0.115)	0	0	0
2014/08/13	2046	05/02/2015			Bond Future	123.5976		123.5976	123.5744	123.5744	(0.019)	0.0000	0.0000	0
2014/08/13	2046	05/02/2015	123.99	Put	Bond Future	392.4400		0.3924	415.6000	0.4156	5.902	0	0	0
2014/08/13	2046	05/02/2015	124.01	Put	Bond Future	412.4400		0.4124	435.6000	0.4356	5.615	0	0	0
2014/08/13	2046	05/02/2015	124.00	Put	Bond Future	402.4400		0.4024	425.6000	0.4256	5.755	0	0	0
2014/08/13	2046	05/02/2015	123.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2046	05/02/2015	124.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2046	05/02/2015	124.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2050	06/11/2014			Bond Future	129.5629		129.5629	129.5424	129.5424	(0.016)	0.0000	0.0000	2,800
2014/08/13	2050	06/11/2014	126.00	Call	Bond Future	3,562.9000		3.5629	3,542.4000	3.5424	(0.575)	0	0	0
2014/08/13	2050	06/11/2014	126.01	Call	Bond Future	3,552.9000		3.5529	3,532.4000	3.5324	(0.577)	0	0	0
2014/08/13	2050	06/11/2014	125.99	Call	Bond Future	3,572.9000		3.5729	3,552.4000	3.5524	(0.574)	0	0	0
2014/08/13	2050	06/11/2014	126.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2050	06/11/2014	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2050	06/11/2014	126.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2050	05/02/2015	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2050	05/02/2015			Bond Future	130.2261		130.2261	130.2023	130.2023	(0.018)	0.0000	0.0000	0
2014/08/13	2050	05/02/2015	130.01	Call	Bond Future	216.1500		0.2161	192.3400	0.1923	(11.015)	0	0	0
2014/08/13	2050	05/02/2015	129.99	Call	Bond Future	236.1500		0.2361	212.3400	0.2123	(10.083)	0	0	0
2014/08/13	2050	05/02/2015	130.00	Call	Bond Future	226.1500		0.2261	202.3400	0.2023	(10.528)	0	0	0
2014/08/13	2050	05/02/2015	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	2050	05/02/2015	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	AL12	06/11/2014			Index Future	506.9080	506.9080	507.5240	507.5240	0.122	0.0000	0.0000	0
2014/08/13	AL12	05/02/2015			Index Future	515.0890	515.0890	515.7080	515.7080	0.120	0.0000	0.0000	0
2014/08/13	AL12	07/05/2015			Index Future	524.2820	524.2820	524.8960	524.8960	0.117	0.0000	0.0000	0
2014/08/13	AL37	06/11/2014			Index Future	433.4230	433.4230	433.8240	433.8240	0.093	0.0000	0.0000	0
2014/08/13	AL37	05/02/2015			Index Future	440.4190	440.4190	440.8180	440.8180	0.091	0.0000	0.0000	0
2014/08/13	AL7T	06/11/2014			Index Future	508.9730	508.9730	509.5170	509.5170	0.107	0.0000	0.0000	1
2014/08/13	AL7T	05/02/2015			Index Future	517.1880	517.1880	517.7330	517.7330	0.105	0.0000	0.0000	0
2014/08/13	ALBI	06/11/2014			Index Future	463.0950	463.0950	463.5890	463.5890	0.107	0.0000	0.0000	586
2014/08/13	ALBI	05/02/2015			Index Future	470.5690	470.5690	471.0630	471.0630	0.105	0.0000	0.0000	65
2014/08/13	ALBI	07/05/2015			Index Future	478.9670	478.9670	479.4560	479.4560	0.102	0.0000	0.0000	0
2014/08/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/13	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	EL28	06/11/2014			Bond Future	123.9463	123.9463	123.9261	123.9261	(0.016)	0.0000	0.0000	0
2014/08/13	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	EL28	06/11/2014	122.00	Call	Bond Future	1,946.2800	1.9463	1,926.1400	1.9261	(1.035)	0	0	0

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2014/08/13	EL28	06/11/2014	122.01	Call	Bond Future	1,936.2800	1.9363	1,916.1400	1.9161	(1.040)	0	0	0
2014/08/13	EL28	06/11/2014	121.99	Call	Bond Future	1,956.2800	1.9563	1,936.1400	1.9361	(1.030)	0	0	0
2014/08/13	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	EL28	05/02/2015			Bond Future	125.9631	125.9631	125.9397	125.9397	(0.019)	0.0000	0.0000	0
2014/08/13	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	EL28	05/02/2015	125.99	Put	Bond Future	26.8800	0.0269	50.3000	0.0503	87.128	0	0	0
2014/08/13	EL28	05/02/2015	126.01	Put	Bond Future	46.8800	0.0469	70.3000	0.0703	49.957	0	0	0
2014/08/13	EL28	05/02/2015	126.00	Put	Bond Future	36.8800	0.0369	60.3000	0.0603	63.503	0	0	0
2014/08/13	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	ES33	06/11/2014			Bond Future	9.7077	82.2315	9.7045	82.2549	(0.033)	0.0000	0.0000	6,220
2014/08/13	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	ES33	06/11/2014	10.29	Call	Bond Future	4,091.0700	4.0911	4,114.5500	4.1145	0.574	0	0	0
2014/08/13	ES33	06/11/2014	10.30	Call	Bond Future	4,158.5200	4.1585	4,182.0000	4.1820	0.565	0	0	0
2014/08/13	ES33	06/11/2014	10.31	Call	Bond Future	4,225.8700	4.2259	4,249.3500	4.2494	0.556	0	0	0
2014/08/13	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	ES33	05/02/2015	10.00	Call	Bond Future	1,432.7500	1.4328	1,454.5600	1.4546	1.522	0	0	0
2014/08/13	ES33	05/02/2015			Bond Future	9.7981	83.5598	9.7951	83.5816	(0.031)	0.0000	0.0000	0
2014/08/13	ES33	05/02/2015	10.01	Call	Bond Future	1,502.7100	1.5027	1,524.5200	1.5245	1.451	0	0	0
2014/08/13	ES33	05/02/2015	9.99	Call	Bond Future	1,362.7000	1.3627	1,384.5100	1.3845	1.600	0	0	0
2014/08/13	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	ES33	07/05/2015			Bond Future	9.8685	81.2630	9.8659	81.2816	(0.026)	0.0000	0.0000	0
2014/08/13	ES33	07/05/2015	9.74	Put	Bond Future	920.7400	0.9207	902.1900	0.9022	(2.015)	0	0	0
2014/08/13	ES33	07/05/2015	9.76	Put	Bond Future	776.3500	0.7764	757.8000	0.7578	(2.389)	0	0	0
2014/08/13	ES33	07/05/2015	9.75	Put	Bond Future	848.5000	0.8485	829.9500	0.8300	(2.186)	0	0	0
2014/08/13	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	GOVI	06/11/2014	449.01	Call	GOVI	128,390.0000	12.8390	133,540.0000	13.3540	4.011	0	0	0
2014/08/13	GOVI	06/11/2014			GOVI	461.8490	461.8490	462.3640	462.3640	0.112	0.0000	0.0000	385
2014/08/13	GOVI	06/11/2014	448.99	Call	GOVI	128,590.0000	12.8590	133,740.0000	13.3740	4.005	0	0	0
2014/08/13	GOVI	06/11/2014	449.00	Call	GOVI	128,490.0000	12.8490	133,640.0000	13.3640	4.008	0	0	0
2014/08/13	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	GOVI	05/02/2015	459.99	Call	GOVI	93,130.0000	9.3130	98,290.0000	9.8290	5.541	0	0	0
2014/08/13	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	GOVI	05/02/2015			GOVI	469.3030	469.3030	469.8190	469.8190	0.110	0.0000	0.0000	45
2014/08/13	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	GOVI	05/02/2015	460.00	Call	GOVI	93,030.0000	9.3030	98,190.0000	9.8190	5.547	0	0	0
2014/08/13	GOVI	05/02/2015	460.01	Call	GOVI	92,930.0000	9.2930	98,090.0000	9.8090	5.553	0	0	0
2014/08/13	GOVI	07/05/2015	449.99	Call	GOVI	276,890.0000	27.6890	282,000.0000	28.2000	1.845	0	0	0
2014/08/13	GOVI	07/05/2015			GOVI	477.6790	477.6790	478.1900	478.1900	0.107	0.0000	0.0000	0

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2014/08/13	GOVI	07/05/2015	450.00	Call	GOVI	276,790.0000		27.6790	281,900.0000	28.1900	1.846	0	0	0
2014/08/13	GOVI	07/05/2015	450.01	Call	GOVI	276,690.0000		27.6690	281,800.0000	28.1800	1.847	0	0	0
2014/08/13	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/08/13	ICAA	06/11/2014			Can-Do Interest Rate	144.8202		144.8202	144.7860	144.7860	(0.024)	0.0000	0.0000	635
2014/08/13	IGOV	06/11/2014			Index Future	219.2300		219.2300	219.2160	219.2160	(0.006)	0.0000	0.0000	1,192
2014/08/13	IGOV	05/02/2015			Index Future	222.7940		222.7940	222.7780	222.7780	(0.007)	0.0000	0.0000	0
2014/08/13	IGOV	07/05/2015			Index Future	226.7970		226.7970	226.7730	226.7730	(0.011)	0.0000	0.0000	0
2014/08/13	ILBI	06/11/2014			Index Future	593.7700		593.7700	593.6680	593.6680	(0.017)	0.0000	0.0000	0
2014/08/13	ILBI	05/02/2015			Index Future	603.2480		603.2480	603.1430	603.1430	(0.017)	0.0000	0.0000	157
2014/08/13	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/13	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/08/13	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/13	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/13	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/13	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/13	JBAF	20/08/2014			Jibar Tradeable Future	6.0400		93.9600	6.0600	93.9400	0.331	0.0000	0.0000	0
2014/08/13	JBAF	17/09/2014			Jibar Tradeable Future	6.0800		93.9200	6.1100	93.8900	0.493	0.0000	0.0000	33,000
2014/08/13	JBAF	15/10/2014			Jibar Tradeable Future	6.1700		93.8300	6.1700	93.8300	0.000	0.0000	0.0000	0
2014/08/13	JBAF	19/11/2014			Jibar Tradeable Future	6.2200		93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2014/08/13	JBAF	17/12/2014			Jibar Tradeable Future	6.3400		93.6600	6.3000	93.7000	(0.631)	0.0000	0.0000	0
2014/08/13	JBAF	21/01/2015			Jibar Tradeable Future	6.4000		93.6000	6.3600	93.6400	(0.625)	0.0000	0.0000	0
2014/08/13	JBAF	18/03/2015			Jibar Tradeable Future	6.5500		93.4500	6.4800	93.5200	(1.069)	0.0000	0.0000	2,850
2014/08/13	JBAF	17/06/2015			Jibar Tradeable Future	6.7700		93.2300	6.7000	93.3000	(1.034)	0.0000	0.0000	5,000
2014/08/13	JBAF	16/09/2015			Jibar Tradeable Future	6.9700		93.0300	6.9100	93.0900	(0.861)	0.0000	0.0000	0
2014/08/13	JBAF	15/12/2015			Jibar Tradeable Future	7.1400		92.8600	7.0800	92.9200	(0.840)	0.0000	0.0000	0
2014/08/13	JBAF	16/03/2016			Jibar Tradeable Future	7.3200		92.6800	7.2600	92.7400	(0.820)	0.0000	0.0000	0
2014/08/13	JBAF	15/06/2016			Jibar Tradeable Future	7.4600		92.5400	7.4000	92.6000	(0.804)	0.0000	0.0000	0
2014/08/13	R023	06/11/2014			Bond Future	8.2005		98.8481	8.1770	98.9856	(0.287)	0.0000	0.0000	11,612
2014/08/13	R023	06/11/2014	8.59	Put	Bond Future	590.6000		0.5906	547.7700	0.5478	(7.252)	0	0	0
2014/08/13	R023	06/11/2014	8.61	Put	Bond Future	561.3900		0.5614	520.0800	0.5201	(7.359)	0	0	0
2014/08/13	R023	06/11/2014	8.59	Call	Bond Future	2,830.6800		2.8307	2,925.3300	2.9253	3.344	0	0	0
2014/08/13	R023	06/11/2014	8.60	Put	Bond Future	575.8500		0.5759	533.7800	0.5338	(7.306)	0	0	0

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2014/08/13	R023	06/11/2014	8.60	Call	Bond Future	2,872.5800	2.8726	2,967.9900	2.9680	3.321	0	0	0
2014/08/13	R023	06/11/2014	8.61	Call	Bond Future	2,914.7300	2.9147	3,010.9000	3.0109	3.299	0	0	0
2014/08/13	R023	05/02/2015			Bond Future	8.2744	100.4445	8.2503	100.5818	(0.292)	0.0000	0.0000	0
2014/08/13	R023	05/02/2015	8.74	Put	Bond Future	1,124.5700	1.1246	1,075.0600	1.0751	(4.403)	0	0	0
2014/08/13	R023	05/02/2015	8.75	Call	Bond Future	3,762.7100	3.7627	3,851.0500	3.8511	2.348	0	0	0
2014/08/13	R023	05/02/2015	8.76	Call	Bond Future	3,800.8700	3.8009	3,889.7100	3.8897	2.337	0	0	0
2014/08/13	R023	05/02/2015	8.74	Call	Bond Future	3,724.7100	3.7247	3,812.5400	3.8125	2.358	0	0	0
2014/08/13	R023	05/02/2015	8.76	Put	Bond Future	1,091.0300	1.0910	1,042.5300	1.0425	(4.445)	0	0	0
2014/08/13	R023	05/02/2015	8.75	Put	Bond Future	1,107.7000	1.1077	1,058.7000	1.0587	(4.424)	0	0	0
2014/08/13	R023	07/05/2015	8.14	Call	Bond Future	2,243.4400	2.2434	2,302.3700	2.3024	2.627	0	0	0
2014/08/13	R023	07/05/2015	8.15	Put	Bond Future	3,199.6400	3.1996	3,123.2400	3.1232	(2.388)	0	0	0
2014/08/13	R023	07/05/2015			Bond Future	8.3169	98.3119	8.2925	98.4474	(0.293)	0.0000	0.0000	0
2014/08/13	R023	07/05/2015	8.15	Call	Bond Future	2,268.9300	2.2689	2,327.9600	2.3280	2.602	0	0	0
2014/08/13	R023	07/05/2015	8.16	Call	Bond Future	2,294.5900	2.2946	2,353.7200	2.3537	2.577	0	0	0
2014/08/13	R023	07/05/2015	8.14	Put	Bond Future	3,230.2700	3.2303	3,153.7700	3.1538	(2.368)	0	0	0
2014/08/13	R023	07/05/2015	8.16	Put	Bond Future	3,169.2100	3.1692	3,092.9100	3.0929	(2.408)	0	0	0
2014/08/13	R023	06/08/2015	9.07	Put	Bond Future	1,702.2900	1.7023	1,549.2700	1.5493	(8.989)	0	0	911
2014/08/13	R023	06/08/2015	8.24	Call	Bond Future	2,920.0200	2.9200	2,865.4300	2.8654	(1.870)	0	0	0
2014/08/13	R023	06/08/2015			Bond Future	8.3467	100.1736	8.3208	100.3138	(0.310)	0.0000	0.0000	0
2014/08/13	R023	06/08/2015	8.26	Put	Bond Future	3,443.3500	3.4433	3,249.3800	3.2494	(5.633)	0	0	0
2014/08/13	R023	06/08/2015	9.07	Call	Bond Future	5,514.3400	5.5143	5,501.4400	5.5014	(0.234)	0	0	0
2014/08/13	R023	06/08/2015	8.25	Put	Bond Future	3,471.1700	3.4712	3,276.8300	3.2768	(5.599)	0	0	0
2014/08/13	R023	06/08/2015	8.24	Put	Bond Future	3,499.1700	3.4992	3,304.4600	3.3045	(5.564)	0	0	0
2014/08/13	R023	06/08/2015	8.25	Call	Bond Future	2,946.4700	2.9465	2,892.2500	2.8923	(1.840)	0	0	0
2014/08/13	R023	06/08/2015	8.26	Call	Bond Future	2,973.0500	2.9731	2,919.2000	2.9192	(1.811)	0	0	0
2014/08/13	R157	06/11/2014	6.19	Put	Bond Future	598.1100	0.5981	570.0200	0.5700	(4.696)	0	0	0
2014/08/13	R157	06/11/2014			Bond Future	6.8513	107.4559	6.8131	107.4880	(0.557)	0.0000	0.0000	0
2014/08/13	R157	06/11/2014	6.21	Put	Bond Future	583.5700	0.5836	555.7100	0.5557	(4.774)	0	0	0
2014/08/13	R157	06/11/2014	6.20	Put	Bond Future	590.8200	0.5908	562.8400	0.5628	(4.736)	0	0	0
2014/08/13	R157	06/11/2014	6.21	Call	Bond Future	40.4500	0.0404	44.7700	0.0448	10.680	0	0	0
2014/08/13	R157	06/11/2014	6.19	Call	Bond Future	37.9800	0.0380	42.0700	0.0421	10.769	0	0	0
2014/08/13	R157	06/11/2014	6.20	Call	Bond Future	39.2000	0.0392	43.4000	0.0434	10.714	0	0	0
2014/08/13	R157	05/02/2015	8.74	Call	Bond Future	1,047.0900	1.0471	1,073.7900	1.0738	2.550	0	0	0
2014/08/13	R157	05/02/2015	8.75	Put	Bond Future	38.0400	0.0380	34.7500	0.0348	(8.649)	0	0	0
2014/08/13	R157	05/02/2015			Bond Future	7.0188	109.1919	6.9681	109.2219	(0.724)	0.0000	0.0000	0
2014/08/13	R157	05/02/2015	8.74	Put	Bond Future	38.6300	0.0386	35.3000	0.0353	(8.620)	0	0	0
2014/08/13	R157	05/02/2015	8.76	Put	Bond Future	37.4600	0.0375	34.2100	0.0342	(8.676)	0	0	0
2014/08/13	R157	05/02/2015	8.75	Call	Bond Future	1,052.3100	1.0523	1,079.0500	1.0791	2.541	0	0	0
2014/08/13	R157	05/02/2015	8.76	Call	Bond Future	1,057.5300	1.0575	1,084.3100	1.0843	2.532	0	0	0
2014/08/13	R186	06/11/2014	8.14	Call	Bond Future	1,165.5400	1.1655	1,218.6000	1.2186	4.552	0	0	0
2014/08/13	R186	06/11/2014	8.15	Put	Bond Future	3,237.5600	3.2376	3,098.4100	3.0984	(4.298)	0	0	0
2014/08/13	R186	06/11/2014	8.53	Call	Bond Future	2,680.1300	2.6801	2,780.5400	2.7805	3.746	0	0	0
2014/08/13	R186	06/11/2014			Bond Future	8.3925	119.9164	8.3693	120.1097	(0.276)	0.0000	0.0000	56,483
2014/08/13	R186	06/11/2014	7.80	Put	Bond Future	5,518.8500	5.5188	5,348.1600	5.3482	(3.093)	0	0	0
2014/08/13	R186	06/11/2014	9.17	Call	Bond Future	6,524.2000	6.5242	6,688.7500	6.6888	2.522	0	0	0
2014/08/13	R186	06/11/2014	8.30	Call	Bond Future	1,695.2600	1.6953	1,766.9400	1.7669	4.228	0	0	100

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
2014/08/13	R186	06/11/2014	8.15	Call	Bond Future	1,195.0000	1.1950	1,249.1600	1.2492	4.532	0	0	0
2014/08/13	R186	06/11/2014	8.53	Put	Bond Future	1,543.3300	1.5433	1,450.4300	1.4504	(6.019)	0	0	100
2014/08/13	R186	06/11/2014	8.16	Call	Bond Future	1,224.9400	1.2249	1,280.2200	1.2802	4.513	0	0	0
2014/08/13	R186	06/11/2014	7.80	Call	Bond Future	439.1800	0.4392	461.8000	0.4618	5.151	0	0	100
2014/08/13	R186	06/11/2014	9.17	Put	Bond Future	296.5100	0.2965	267.7500	0.2677	(9.700)	0	0	2,010
2014/08/13	R186	06/11/2014	8.30	Put	Bond Future	2,468.4000	2.4684	2,346.7700	2.3468	(4.927)	0	0	0
2014/08/13	R186	06/11/2014	8.14	Put	Bond Future	3,293.4100	3.2934	3,153.1600	3.1532	(4.259)	0	0	0
2014/08/13	R186	06/11/2014	8.16	Put	Bond Future	3,182.2800	3.1823	3,044.2500	3.0443	(4.337)	0	0	0
2014/08/13	R186	05/02/2015	9.00	Call	Bond Future	5,744.4700	5.7445	5,869.1400	5.8691	2.170	0	0	0
2014/08/13	R186	05/02/2015			Bond Future	8.4576	116.5563	8.4339	116.7500	(0.280)	0.0000	0.0000	540
2014/08/13	R186	05/02/2015	8.76	Call	Bond Future	4,483.2400	4.4832	4,592.3600	4.5924	2.434	0	0	0
2014/08/13	R186	05/02/2015	8.75	Call	Bond Future	4,433.6000	4.4336	4,542.2400	4.5422	2.450	0	0	0
2014/08/13	R186	05/02/2015	8.74	Call	Bond Future	4,384.2200	4.3842	4,492.0800	4.4921	2.460	0	0	0
2014/08/13	R186	05/02/2015	8.76	Put	Bond Future	2,053.1100	2.0531	1,968.6100	1.9686	(4.116)	0	0	0
2014/08/13	R186	05/02/2015	8.75	Put	Bond Future	2,082.7100	2.0827	1,997.7300	1.9977	(4.080)	0	0	0
2014/08/13	R186	05/02/2015	9.00	Put	Bond Future	1,435.7500	1.4357	1,366.8000	1.3668	(4.802)	0	0	9,600
2014/08/13	R186	05/02/2015	8.74	Put	Bond Future	2,112.6400	2.1126	2,026.8800	2.0269	(4.059)	0	0	0
2014/08/13	R186	07/05/2015			Bond Future	8.5016	118.6424	8.4777	118.8343	(0.282)	0.0000	0.0000	0
2014/08/13	R186	07/05/2015	8.25	Call	Bond Future	2,953.9500	2.9539	3,026.6800	3.0267	2.462	0	0	0
2014/08/13	R186	07/05/2015	8.24	Put	Bond Future	5,041.3600	5.0414	4,921.5400	4.9215	(2.377)	0	0	0
2014/08/13	R186	07/05/2015	8.26	Put	Bond Future	4,946.3200	4.9463	4,827.7400	4.8277	(2.397)	0	0	0
2014/08/13	R186	07/05/2015	8.25	Put	Bond Future	4,993.6800	4.9937	4,874.4800	4.8745	(2.387)	0	0	0
2014/08/13	R186	07/05/2015	8.26	Call	Bond Future	2,988.6000	2.9886	3,061.9500	3.0619	2.454	0	0	0
2014/08/13	R186	07/05/2015	8.24	Call	Bond Future	2,919.5400	2.9195	2,991.6500	2.9917	2.470	0	0	0
2014/08/13	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R197	06/11/2014			Bond Future	289.1031	289.1031	289.0503	289.0503	(0.018)	0.0000	0.0000	908
2014/08/13	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R197	06/11/2014	285.00	Call	Bond Future	4,103.1200	4.1031	4,050.2800	4.0503	(1.288)	0	0	0
2014/08/13	R197	06/11/2014	285.01	Call	Bond Future	4,093.1200	4.0931	4,040.2800	4.0403	(1.291)	0	0	0
2014/08/13	R197	06/11/2014	284.99	Call	Bond Future	4,113.1200	4.1131	4,060.2800	4.0603	(1.285)	0	0	0
2014/08/13	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R197	05/02/2015	288.99	Put	Bond Future	1,185.9100	1.1859	1,246.4000	1.2464	5.101	0	0	0
2014/08/13	R197	05/02/2015	289.01	Put	Bond Future	1,205.9100	1.2059	1,266.4000	1.2664	5.016	0	0	0
2014/08/13	R197	05/02/2015			Bond Future	287.8041	287.8041	287.7436	287.7436	(0.021)	0.0000	0.0000	0
2014/08/13	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R197	05/02/2015	289.00	Put	Bond Future	1,195.9100	1.1959	1,256.4000	1.2564	5.058	0	0	0
2014/08/13	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R202	06/11/2014	226.99	Call	Bond Future	4,791.6200	4.7916	4,752.4600	4.7525	(0.817)	0	0	0
2014/08/13	R202	06/11/2014			Bond Future	231.7816	231.7816	231.7425	231.7425	(0.017)	0.0000	0.0000	47,072
2014/08/13	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R202	06/11/2014	227.00	Call	Bond Future	4,781.6200	4.7816	4,742.4600	4.7425	(0.819)	0	0	0
2014/08/13	R202	06/11/2014	227.01	Call	Bond Future	4,771.6200	4.7716	4,732.4600	4.7325	(0.821)	0	0	0
2014/08/13	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/13	R202	05/02/2015			Bond Future	232.3644	232.3644	232.3189	232.3189	(0.020)	0.0000	0.0000	0
2014/08/13	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R202	05/02/2015	232.99	Put	Bond Future	625.5700	0.6256	671.0600	0.6711	7.272	0	0	0
2014/08/13	R202	05/02/2015	233.01	Put	Bond Future	645.5700	0.6456	691.0600	0.6911	7.046	0	0	0
2014/08/13	R202	05/02/2015	233.00	Put	Bond Future	635.5700	0.6356	681.0600	0.6811	7.157	0	0	0
2014/08/13	R203	06/11/2014	6.86	Call	Bond Future	201.4700	0.2015	220.4400	0.2204	9.416	0	0	0
2014/08/13	R203	06/11/2014			Bond Future	7.1941	103.9548	7.1581	104.0475	(0.500)	0.0000	0.0000	12,128
2014/08/13	R203	06/11/2014	6.84	Call	Bond Future	188.3000	0.1883	206.2100	0.2062	9.511	0	0	45
2014/08/13	R203	06/11/2014	6.98	Call	Bond Future	295.5200	0.2955	321.5500	0.3216	8.808	0	0	14
2014/08/13	R203	06/11/2014	6.85	Call	Bond Future	194.8000	0.1948	213.2400	0.2132	9.466	0	0	0
2014/08/13	R203	06/11/2014	6.98	Put	Bond Future	848.3600	0.8484	781.7500	0.7817	(7.852)	0	0	0
2014/08/13	R203	06/11/2014	6.84	Put	Bond Future	1,104.7200	1.1047	1,029.9900	1.0300	(6.765)	0	0	0
2014/08/13	R203	06/11/2014	6.86	Put	Bond Future	1,065.8500	1.0658	992.1800	0.9922	(6.912)	0	0	0
2014/08/13	R203	06/11/2014	6.85	Put	Bond Future	1,085.2000	1.0852	1,011.0000	1.0110	(6.837)	0	0	0
2014/08/13	R203	05/02/2015	7.69	Call	Bond Future	1,362.9200	1.3629	1,422.9900	1.4230	4.407	0	0	55
2014/08/13	R203	05/02/2015			Bond Future	7.2721	105.6340	7.2333	105.7256	(0.534)	0.0000	0.0000	0
2014/08/13	R203	05/02/2015	8.34	Put	Bond Future	103.1700	0.1032	90.3800	0.0904	(12.397)	0	0	0
2014/08/13	R203	05/02/2015	8.35	Call	Bond Future	2,603.1500	2.6031	2,682.1800	2.6822	3.036	0	0	0
2014/08/13	R203	05/02/2015	8.36	Call	Bond Future	2,623.5800	2.6236	2,702.8500	2.7029	3.021	0	0	0
2014/08/13	R203	05/02/2015	8.34	Call	Bond Future	2,582.7600	2.5828	2,661.5600	2.6616	3.051	0	0	0
2014/08/13	R203	05/02/2015	8.36	Put	Bond Future	98.2800	0.0983	85.9600	0.0860	(12.536)	0	0	0
2014/08/13	R203	05/02/2015	7.69	Put	Bond Future	383.5000	0.3835	351.9800	0.3520	(8.219)	0	0	0
2014/08/13	R203	05/02/2015	8.35	Put	Bond Future	100.7000	0.1007	88.1400	0.0881	(12.473)	0	0	0
2014/08/13	R203	07/05/2015			Bond Future	7.2738	103.3526	7.2326	103.4412	(0.567)	0.0000	0.0000	0
2014/08/13	R203	07/05/2015	7.24	Put	Bond Future	937.6700	0.9377	891.6300	0.8916	(4.910)	0	0	0
2014/08/13	R203	07/05/2015	7.26	Put	Bond Future	916.6600	0.9167	871.2900	0.8713	(4.949)	0	0	0
2014/08/13	R203	07/05/2015	7.25	Put	Bond Future	926.9500	0.9269	881.2400	0.8812	(4.931)	0	0	0
2014/08/13	R203	07/05/2015	7.25	Call	Bond Future	875.8000	0.8758	918.7000	0.9187	4.898	0	0	0
2014/08/13	R203	07/05/2015	7.26	Call	Bond Future	887.0000	0.8870	930.2400	0.9302	4.875	0	0	0
2014/08/13	R203	07/05/2015	7.24	Call	Bond Future	865.0200	0.8650	907.5900	0.9076	4.921	0	0	0
2014/08/13	R204	06/11/2014	7.99	Put	Bond Future	240.8200	0.2408	214.8100	0.2148	(10.801)	0	0	1,270
2014/08/13	R204	06/11/2014			Bond Future	7.5400	104.7127	7.5102	104.8177	(0.396)	0.0000	0.0000	13,177
2014/08/13	R204	06/11/2014	6.99	Put	Bond Future	2,106.8100	2.1068	2,014.7500	2.0147	(4.370)	0	0	0
2014/08/13	R204	06/11/2014	7.01	Put	Bond Future	2,046.5500	2.0466	1,955.3500	1.9553	(4.456)	0	0	0
2014/08/13	R204	06/11/2014	7.00	Put	Bond Future	2,076.5900	2.0766	1,984.9600	1.9850	(4.413)	0	0	0
2014/08/13	R204	06/11/2014	6.99	Call	Bond Future	151.4400	0.1514	164.3600	0.1644	8.531	0	0	0
2014/08/13	R204	06/11/2014	7.99	Call	Bond Future	1,806.8400	1.8068	1,885.8100	1.8858	4.371	0	0	0
2014/08/13	R204	06/11/2014	7.00	Call	Bond Future	157.1700	0.1572	170.5200	0.1705	8.494	0	0	0
2014/08/13	R204	06/11/2014	7.01	Call	Bond Future	163.0800	0.1631	176.8600	0.1769	8.450	0	0	0
2014/08/13	R204	05/02/2015			Bond Future	7.6164	102.3682	7.5850	102.4724	(0.412)	0.0000	0.0000	0
2014/08/13	R204	05/02/2015	8.25	Call	Bond Future	2,483.5700	2.4836	2,546.7100	2.5467	2.542	0	0	0
2014/08/13	R204	05/02/2015	8.26	Call	Bond Future	2,508.5500	2.5085	2,572.1800	2.5722	2.537	0	0	0
2014/08/13	R204	05/02/2015	8.24	Call	Bond Future	2,458.6800	2.4587	2,521.3300	2.5213	2.548	0	0	0
2014/08/13	R204	05/02/2015	8.26	Put	Bond Future	400.3600	0.4004	359.8100	0.3598	(10.128)	0	0	0
2014/08/13	R204	05/02/2015	8.25	Put	Bond Future	407.7200	0.4077	366.6800	0.3667	(10.066)	0	0	0

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2014/08/13	R204	05/02/2015	8.24	Put	Bond Future	415.1800	0.4152	373.6500	0.3737	(10.003)	0	0	0
2014/08/13	R204	07/05/2015	7.51	Put	Bond Future	1,616.3700	1.6164	1,545.0500	1.5450	(4.412)	0	0	0
2014/08/13	R204	07/05/2015			Bond Future	7.6482	104.1998	7.6157	104.3014	(0.425)	0.0000	0.0000	0
2014/08/13	R204	07/05/2015	7.50	Put	Bond Future	1,633.1900	1.6332	1,561.5200	1.5615	(4.388)	0	0	0
2014/08/13	R204	07/05/2015	7.49	Call	Bond Future	1,154.2900	1.1543	1,183.8300	1.1838	2.559	0	0	0
2014/08/13	R204	07/05/2015	7.50	Call	Bond Future	1,168.7900	1.1688	1,198.6800	1.1987	2.557	0	0	0
2014/08/13	R204	07/05/2015	7.51	Call	Bond Future	1,183.3900	1.1834	1,213.6300	1.2136	2.555	0	0	0
2014/08/13	R204	07/05/2015	7.49	Put	Bond Future	1,650.1300	1.6501	1,578.1100	1.5781	(4.365)	0	0	0
2014/08/13	R204	06/08/2015	7.74	Call	Bond Future	1,723.5300	1.7235	1,693.9600	1.6940	(1.716)	0	0	0
2014/08/13	R204	06/08/2015	7.75	Put	Bond Future	1,456.1300	1.4561	1,321.1800	1.3212	(9.268)	0	0	0
2014/08/13	R204	06/08/2015			Bond Future	7.6532	102.1315	7.6172	102.2372	(0.471)	0.0000	0.0000	0
2014/08/13	R204	06/08/2015	8.41	Call	Bond Future	2,956.9500	2.9569	2,960.9100	2.9609	0.134	0	0	0
2014/08/13	R204	06/08/2015	7.74	Put	Bond Future	1,469.3800	1.4694	1,334.0500	1.3341	(9.210)	0	0	0
2014/08/13	R204	06/08/2015	7.76	Put	Bond Future	1,442.9600	1.4430	1,308.4000	1.3084	(9.325)	0	0	0
2014/08/13	R204	06/08/2015	8.41	Put	Bond Future	767.2600	0.7673	665.4600	0.6655	(13.268)	0	0	699
2014/08/13	R204	06/08/2015	7.75	Call	Bond Future	1,739.5100	1.7395	1,710.3200	1.7103	(1.678)	0	0	0
2014/08/13	R204	06/08/2015	7.76	Call	Bond Future	1,755.5600	1.7556	1,726.7600	1.7268	(1.641)	0	0	0
2014/08/13	R207	06/11/2014	7.36	Put	Bond Future	2,124.8600	2.1249	2,042.5600	2.0426	(3.873)	0	0	0
2014/08/13	R207	06/11/2014			Bond Future	7.7952	100.0420	7.7712	100.1417	(0.309)	0.0000	0.0000	36,237
2014/08/13	R207	06/11/2014	7.35	Put	Bond Future	2,157.7500	2.1578	2,074.9800	2.0750	(3.836)	0	0	0
2014/08/13	R207	06/11/2014	7.36	Call	Bond Future	303.9600	0.3040	321.3400	0.3213	5.718	0	0	0
2014/08/13	R207	06/11/2014	7.34	Call	Bond Future	285.3200	0.2853	301.7800	0.3018	5.769	0	0	0
2014/08/13	R207	06/11/2014	7.35	Call	Bond Future	294.5300	0.2945	311.4400	0.3114	5.741	0	0	0
2014/08/13	R207	06/11/2014	7.34	Put	Bond Future	2,190.8800	2.1909	2,107.6600	2.1077	(3.798)	0	0	0
2014/08/13	R207	05/02/2015	8.49	Put	Bond Future	561.0400	0.5610	514.7900	0.5148	(8.244)	0	0	0
2014/08/13	R207	05/02/2015			Bond Future	7.8708	98.0161	7.8459	98.1150	(0.317)	0.0000	0.0000	0
2014/08/13	R207	05/02/2015	8.51	Put	Bond Future	542.5400	0.5425	497.0400	0.4970	(8.386)	0	0	0
2014/08/13	R207	05/02/2015	8.50	Call	Bond Future	3,005.0400	3.0050	3,057.9600	3.0580	1.761	0	0	0
2014/08/13	R207	05/02/2015	8.51	Call	Bond Future	3,034.2300	3.0342	3,087.6300	3.0876	1.760	0	0	0
2014/08/13	R207	05/02/2015	8.49	Call	Bond Future	2,975.9500	2.9760	3,028.6000	3.0286	1.769	0	0	0
2014/08/13	R207	05/02/2015	8.50	Put	Bond Future	551.7300	0.5517	505.7500	0.5058	(8.334)	0	0	0
2014/08/13	R207	07/05/2015			Bond Future	7.9147	99.7703	7.8893	99.8667	(0.321)	0.0000	0.0000	0
2014/08/13	R207	07/05/2015	8.25	Call	Bond Future	2,482.8800	2.4829	2,543.0300	2.5430	2.423	0	0	0
2014/08/13	R207	07/05/2015	7.73	Call	Bond Future	1,424.8700	1.4249	1,468.3200	1.4683	3.049	0	0	66
2014/08/13	R207	07/05/2015	8.24	Put	Bond Future	1,236.8000	1.2368	1,200.3000	1.2003	(2.951)	0	0	0
2014/08/13	R207	07/05/2015	8.26	Put	Bond Future	1,209.1000	1.2091	1,173.2000	1.1732	(2.969)	0	0	0
2014/08/13	R207	07/05/2015	7.73	Put	Bond Future	2,127.7500	2.1278	2,074.8500	2.0749	(2.486)	0	0	0
2014/08/13	R207	07/05/2015	8.25	Put	Bond Future	1,222.8900	1.2229	1,186.6900	1.1867	(2.960)	0	0	0
2014/08/13	R207	07/05/2015	8.26	Call	Bond Future	2,506.3700	2.5064	2,566.8200	2.5668	2.412	0	0	0
2014/08/13	R207	07/05/2015	8.24	Call	Bond Future	2,459.5000	2.4595	2,519.3500	2.5194	2.433	0	0	0
2014/08/13	R208	06/11/2014	7.46	Call	Bond Future	294.3000	0.2943	309.8200	0.3098	5.274	0	0	0
2014/08/13	R208	06/11/2014			Bond Future	7.9679	94.7636	7.9441	94.8769	(0.299)	0.0000	0.0000	16,257
2014/08/13	R208	06/11/2014	7.44	Call	Bond Future	275.7000	0.2757	290.3200	0.2903	5.303	0	0	0
2014/08/13	R208	06/11/2014	7.45	Call	Bond Future	284.8800	0.2849	299.9500	0.3000	5.290	0	0	0
2014/08/13	R208	06/11/2014	7.44	Put	Bond Future	2,823.1700	2.8232	2,724.5300	2.7245	(3.494)	0	0	0
2014/08/13	R208	06/11/2014	8.50	Put	Bond Future	305.1300	0.3051	277.5700	0.2776	(9.032)	0	0	1,520

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
2014/08/13	R208	06/11/2014	7.46	Put	Bond Future	2,743.7300	2.7437	2,645.9900	2.6460	(3.562)	0	0	0
2014/08/13	R208	06/11/2014	7.45	Put	Bond Future	2,783.3200	2.7833	2,685.1300	2.6851	(3.528)	0	0	0
2014/08/13	R208	06/11/2014	8.50	Call	Bond Future	2,790.1000	2.7901	2,875.8000	2.8758	3.072	0	0	0
2014/08/13	R208	05/02/2015	8.51	Call	Bond Future	2,965.3700	2.9654	3,033.5300	3.0335	2.299	0	0	0
2014/08/13	R208	05/02/2015			Bond Future	8.0415	96.2945	8.0169	96.4072	(0.305)	0.0000	0.0000	0
2014/08/13	R208	05/02/2015	8.49	Call	Bond Future	2,903.0900	2.9031	2,970.5600	2.9706	2.324	0	0	0
2014/08/13	R208	05/02/2015	8.51	Put	Bond Future	845.4000	0.8454	800.8400	0.8008	(5.271)	0	0	0
2014/08/13	R208	05/02/2015	8.50	Put	Bond Future	858.9400	0.8589	813.9200	0.8139	(5.241)	0	0	0
2014/08/13	R208	05/02/2015	8.49	Put	Bond Future	872.4100	0.8724	827.1600	0.8272	(5.187)	0	0	0
2014/08/13	R208	05/02/2015	8.50	Call	Bond Future	2,934.2800	2.9343	3,001.9800	3.0020	2.307	0	0	0
2014/08/13	R208	07/05/2015	8.01	Call	Bond Future	1,921.5100	1.9215	1,971.8500	1.9719	2.620	0	0	0
2014/08/13	R208	07/05/2015			Bond Future	8.0835	94.6143	8.0586	94.7249	(0.308)	0.0000	0.0000	0
2014/08/13	R208	07/05/2015	7.99	Call	Bond Future	1,878.4900	1.8785	1,928.0800	1.9281	2.640	0	0	0
2014/08/13	R208	07/05/2015	8.00	Call	Bond Future	1,899.9300	1.8999	1,949.9000	1.9499	2.630	0	0	0
2014/08/13	R208	07/05/2015	7.99	Put	Bond Future	2,294.3000	2.2943	2,233.2800	2.2333	(2.660)	0	0	0
2014/08/13	R208	07/05/2015	8.01	Put	Bond Future	2,248.1500	2.2481	2,187.8800	2.1879	(2.681)	0	0	0
2014/08/13	R208	07/05/2015	8.00	Put	Bond Future	2,271.1400	2.2711	2,210.5000	2.2105	(2.670)	0	0	0
2014/08/13	R208	06/08/2015			Bond Future	8.1094	96.4066	8.0826	96.5214	(0.330)	0.0000	0.0000	0
2014/08/13	R208	06/08/2015	8.00	Call	Bond Future	2,226.3300	2.2263	2,160.5300	2.1605	(2.956)	0	0	0
2014/08/13	R208	06/08/2015	8.01	Call	Bond Future	2,247.2300	2.2472	2,181.7300	2.1817	(2.915)	0	0	0
2014/08/13	R208	06/08/2015	8.85	Call	Bond Future	4,369.9900	4.3700	4,343.2300	4.3432	(0.612)	0	0	0
2014/08/13	R208	06/08/2015	7.99	Call	Bond Future	2,205.5400	2.2055	2,139.4400	2.1394	(2.997)	0	0	0
2014/08/13	R208	06/08/2015	8.01	Put	Bond Future	2,674.4900	2.6745	2,494.1900	2.4942	(6.741)	0	0	0
2014/08/13	R208	06/08/2015	8.00	Put	Bond Future	2,696.7000	2.6967	2,516.1000	2.5161	(6.697)	0	0	0
2014/08/13	R208	06/08/2015	8.85	Put	Bond Future	1,259.2400	1.2592	1,117.6800	1.1177	(11.242)	0	0	198
2014/08/13	R208	06/08/2015	7.99	Put	Bond Future	2,719.0600	2.7191	2,538.1600	2.5382	(6.653)	0	0	0
2014/08/13	R209	06/11/2014	8.95	Call	Bond Future	1,925.2800	1.9253	1,961.4000	1.9614	1.876	0	0	2,050
2014/08/13	R209	06/11/2014	9.50	Call	Bond Future	4,467.3400	4.4673	4,533.6100	4.5336	1.483	0	0	0
2014/08/13	R209	06/11/2014			Bond Future	8.9704	75.0260	8.9579	75.1207	(0.140)	0.0000	0.0000	25,471
2014/08/13	R209	06/11/2014	8.99	Put	Bond Future	1,927.7800	1.9278	1,871.5100	1.8715	(2.919)	0	0	0
2014/08/13	R209	06/11/2014	10.00	Call	Bond Future	7,335.0900	7.3351	7,419.1100	7.4191	1.145	0	0	0
2014/08/13	R209	06/11/2014	9.05	Put	Bond Future	1,716.2100	1.7162	1,663.4100	1.6634	(3.077)	0	0	0
2014/08/13	R209	06/11/2014	9.58	Put	Bond Future	526.0300	0.5260	501.2700	0.5013	(4.707)	0	0	907
2014/08/13	R209	06/11/2014	8.95	Put	Bond Future	2,079.4300	2.0794	2,020.8900	2.0209	(2.815)	0	0	0
2014/08/13	R209	06/11/2014	9.01	Put	Bond Future	1,855.0700	1.8551	1,799.9500	1.8000	(2.971)	0	0	0
2014/08/13	R209	06/11/2014	9.50	Put	Bond Future	640.1100	0.6401	611.7200	0.6117	(4.435)	0	0	5,500
2014/08/13	R209	06/11/2014	10.05	Call	Bond Future	7,630.6900	7.6307	7,715.9100	7.7159	1.117	0	0	0
2014/08/13	R209	06/11/2014	8.50	Call	Bond Future	686.7700	0.6868	700.9700	0.7010	2.068	0	0	5,500
2014/08/13	R209	06/11/2014	8.75	Put	Bond Future	2,962.9700	2.9630	2,893.6000	2.8936	(2.341)	0	0	0
2014/08/13	R209	06/11/2014	9.00	Put	Bond Future	1,891.1000	1.8911	1,835.4100	1.8354	(2.945)	0	0	0
2014/08/13	R209	06/11/2014	9.95	Call	Bond Future	7,038.7800	7.0388	7,121.5400	7.1215	1.176	0	0	0
2014/08/13	R209	06/11/2014	8.99	Call	Bond Future	2,074.8300	2.0748	2,113.2200	2.1132	1.850	0	0	0
2014/08/13	R209	06/11/2014	9.25	Call	Bond Future	3,194.8200	3.1948	3,248.1100	3.2481	1.668	0	0	0
2014/08/13	R209	06/11/2014	10.05	Put	Bond Future	145.9200	0.1459	136.4800	0.1365	(6.469)	0	0	2,050
2014/08/13	R209	06/11/2014	10.00	Put	Bond Future	170.2800	0.1703	159.6400	0.1596	(6.249)	0	0	1,640
2014/08/13	R209	06/11/2014	9.05	Call	Bond Future	2,311.5400	2.3115	2,353.4000	2.3534	1.811	0	0	2,050
2014/08/13	R209	06/11/2014	9.58	Call	Bond Future	4,904.6200	4.9046	4,974.5200	4.9745	1.425	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
2014/08/13	R209	06/11/2014	8.75	Call	Bond Future	1,274.1500		1.2742	1,299.4400	1.2994	1.985	0	0	2,200
2014/08/13	R209	06/11/2014	9.00	Call	Bond Future	2,113.1500		2.1131	2,152.1200	2.1521	1.844	0	0	1,640
2014/08/13	R209	06/11/2014	9.25	Put	Bond Future	1,135.1800		1.1352	1,093.8100	1.0938	(3.644)	0	0	2,200
2014/08/13	R209	06/11/2014	8.50	Put	Bond Future	4,363.2100		4.3632	4,282.7500	4.2827	(1.844)	0	0	0
2014/08/13	R209	06/11/2014	9.01	Call	Bond Future	2,152.0100		2.1520	2,191.5500	2.1916	1.837	0	0	0
2014/08/13	R209	06/11/2014	9.95	Put	Bond Future	196.3700		0.1964	184.4700	0.1845	(6.060)	0	0	2,050
2014/08/13	R209	05/02/2015	9.00	Put	Bond Future	3,148.6700		3.1487	3,093.8700	3.0939	(1.740)	0	0	0
2014/08/13	R209	05/02/2015			Bond Future	9.0309		76.2381	9.0182	76.3325	(0.140)	0.0000	0.0000	0
2014/08/13	R209	05/02/2015	9.25	Call	Bond Future	3,900.0500		3.9000	3,946.8000	3.9468	1.199	0	0	0
2014/08/13	R209	05/02/2015	9.26	Call	Bond Future	3,942.1400		3.9421	3,989.0600	3.9891	1.190	0	0	0
2014/08/13	R209	05/02/2015	9.25	Put	Bond Future	2,296.6300		2.2966	2,248.9900	2.2490	(2.074)	0	0	0
2014/08/13	R209	05/02/2015	9.24	Call	Bond Future	3,858.1500		3.8581	3,904.5400	3.9045	1.202	0	0	0
2014/08/13	R209	05/02/2015	9.00	Call	Bond Future	2,918.2100		2.9182	2,957.8000	2.9578	1.357	0	0	0
2014/08/13	R209	05/02/2015	9.24	Put	Bond Future	2,326.7300		2.3267	2,278.7300	2.2787	(2.063)	0	0	0
2014/08/13	R209	05/02/2015	9.26	Put	Bond Future	2,266.8300		2.2668	2,219.3600	2.2194	(2.094)	0	0	0
2014/08/13	R209	07/05/2015			Bond Future	9.0751		74.4516	9.0626	74.5442	(0.138)	0.0000	0.0000	0
2014/08/13	R209	07/05/2015	8.99	Put	Bond Future	4,159.1500		4.1592	4,105.8000	4.1058	(1.283)	0	0	0
2014/08/13	R209	07/05/2015	9.01	Put	Bond Future	4,080.5800		4.0806	4,027.8000	4.0278	(1.293)	0	0	0
2014/08/13	R209	07/05/2015	9.00	Put	Bond Future	4,119.5900		4.1196	4,066.5300	4.0665	(1.288)	0	0	0
2014/08/13	R209	07/05/2015	8.99	Call	Bond Future	3,526.9800		3.5270	3,566.2900	3.5663	1.115	0	0	0
2014/08/13	R209	07/05/2015	9.00	Call	Bond Future	3,562.0900		3.5621	3,601.6900	3.6017	1.112	0	0	0
2014/08/13	R209	07/05/2015	9.01	Call	Bond Future	3,597.6400		3.5976	3,637.5200	3.6375	1.109	0	0	0
2014/08/13	R209	06/08/2015	8.99	Put	Bond Future	4,992.8500		4.9929	4,842.4600	4.8425	(3.012)	0	0	0
2014/08/13	R209	06/08/2015			Bond Future	9.1118		75.8625	9.0987	75.9586	(0.144)	0.0000	0.0000	0
2014/08/13	R209	06/08/2015	9.01	Put	Bond Future	4,913.6100		4.9136	4,763.7300	4.7637	(3.050)	0	0	0
2014/08/13	R209	06/08/2015	9.90	Call	Bond Future	7,749.3400		7.7493	7,728.0600	7.7281	(0.275)	0	0	0
2014/08/13	R209	06/08/2015	9.00	Call	Bond Future	4,128.0100		4.1280	4,073.9800	4.0740	(1.309)	0	0	0
2014/08/13	R209	06/08/2015	9.01	Call	Bond Future	4,163.0500		4.1631	4,109.2700	4.1093	(1.292)	0	0	0
2014/08/13	R209	06/08/2015	8.99	Call	Bond Future	4,093.4200		4.0934	4,039.1300	4.0391	(1.326)	0	0	0
2014/08/13	R209	06/08/2015	9.00	Put	Bond Future	4,952.9500		4.9530	4,802.8200	4.8028	(3.031)	0	0	0
2014/08/13	R209	06/08/2015	9.90	Put	Bond Future	2,312.2100		2.3122	2,194.8300	2.1948	(5.077)	0	0	2,914
2014/08/13	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R210	06/11/2014			Bond Future	172.6477		172.6477	172.6169	172.6169	(0.018)	0.0000	0.0000	602
2014/08/13	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R210	06/11/2014	169.00	Call	Bond Future	3,647.7400		3.6477	3,616.9200	3.6169	(0.845)	0	0	0
2014/08/13	R210	06/11/2014	169.01	Call	Bond Future	3,637.7400		3.6377	3,606.9200	3.6069	(0.847)	0	0	0
2014/08/13	R210	06/11/2014	168.99	Call	Bond Future	3,657.7400		3.6577	3,626.9200	3.6269	(0.843)	0	0	0
2014/08/13	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R210	05/02/2015			Bond Future	175.4569		175.4569	175.4216	175.4216	(0.020)	0.0000	0.0000	0
2014/08/13	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R210	05/02/2015	175.01	Call	Bond Future	446.9000		0.4469	411.5700	0.4116	(7.906)	0	0	0
2014/08/13	R210	05/02/2015	174.99	Call	Bond Future	466.9000		0.4669	431.5700	0.4316	(7.567)	0	0	0
2014/08/13	R210	05/02/2015	175.00	Call	Bond Future	456.9000		0.4569	421.5700	0.4216	(7.733)	0	0	0
2014/08/13	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R211	06/11/2014	130.00	Call	Bond Future	2,273.8500		2.2738	2,241.3200	2.2413	(1.431)	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
2014/08/13	R211	06/11/2014	130.01	Call	Bond Future	2,263.8500	2.2638	2,231.3200	2.2313	(1.437)	0	0	0
2014/08/13	R211	06/11/2014			Bond Future	132.2739	132.2739	132.2413	132.2413	(0.025)	0.0000	0.0000	1,070
2014/08/13	R211	06/11/2014	129.99	Call	Bond Future	2,283.8500	2.2838	2,251.3200	2.2513	(1.424)	0	0	0
2014/08/13	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R211	05/02/2015			Bond Future	132.8240	132.8240	132.7878	132.7878	(0.027)	0.0000	0.0000	0
2014/08/13	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R211	05/02/2015	132.99	Put	Bond Future	166.0200	0.1660	202.2300	0.2022	21.811	0	0	0
2014/08/13	R211	05/02/2015	133.01	Put	Bond Future	186.0200	0.1860	222.2300	0.2222	19.466	0	0	0
2014/08/13	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R211	05/02/2015	133.00	Put	Bond Future	176.0200	0.1760	212.2300	0.2122	20.572	0	0	0
2014/08/13	R212	06/11/2014			Bond Future	137.2361	137.2361	137.2102	137.2102	(0.019)	0.0000	0.0000	18,159
2014/08/13	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R212	06/11/2014	135.00	Call	Bond Future	2,236.1300	2.2361	2,210.1600	2.2102	(1.161)	0	0	0
2014/08/13	R212	06/11/2014	135.01	Call	Bond Future	2,226.1300	2.2261	2,200.1600	2.2002	(1.167)	0	0	0
2014/08/13	R212	06/11/2014	134.99	Call	Bond Future	2,246.1300	2.2461	2,220.1600	2.2202	(1.156)	0	0	0
2014/08/13	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R212	05/02/2015			Bond Future	137.7106	137.7106	137.6810	137.6810	(0.022)	0.0000	0.0000	0
2014/08/13	R212	05/02/2015	137.99	Put	Bond Future	279.4200	0.2794	309.0400	0.3090	10.601	0	0	0
2014/08/13	R212	05/02/2015	138.01	Put	Bond Future	299.4200	0.2994	329.0400	0.3290	9.892	0	0	0
2014/08/13	R212	05/02/2015	138.00	Put	Bond Future	289.4200	0.2894	319.0400	0.3190	10.234	0	0	0
2014/08/13	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R213	06/11/2014	8.84	Call	Bond Future	2,036.5000	2.0365	2,093.9400	2.0939	2.821	0	0	0
2014/08/13	R213	06/11/2014	8.85	Put	Bond Future	1,929.3600	1.9294	1,852.2300	1.8522	(3.998)	0	0	0
2014/08/13	R213	06/11/2014			Bond Future	8.8307	85.7111	8.8129	85.8465	(0.202)	0.0000	0.0000	29,313
2014/08/13	R213	06/11/2014	8.85	Call	Bond Future	2,075.0700	2.0751	2,133.3200	2.1333	2.807	0	0	0
2014/08/13	R213	06/11/2014	8.86	Call	Bond Future	2,114.0400	2.1140	2,173.1200	2.1731	2.795	0	0	0
2014/08/13	R213	06/11/2014	8.84	Put	Bond Future	1,966.4000	1.9664	1,888.4600	1.8885	(3.964)	0	0	0
2014/08/13	R213	06/11/2014	8.86	Put	Bond Future	1,892.8100	1.8928	1,816.5100	1.8165	(4.031)	0	0	0
2014/08/13	R213	05/02/2015	9.26	Put	Bond Future	1,882.7500	1.8828	1,825.7400	1.8257	(3.028)	0	0	0
2014/08/13	R213	05/02/2015			Bond Future	8.8972	87.0953	8.8790	87.2308	(0.204)	0.0000	0.0000	0
2014/08/13	R213	05/02/2015	9.25	Put	Bond Future	1,908.6500	1.9087	1,851.3700	1.8514	(3.001)	0	0	0
2014/08/13	R213	05/02/2015	9.24	Put	Bond Future	1,934.8500	1.9349	1,877.0500	1.8771	(2.987)	0	0	0
2014/08/13	R213	05/02/2015	9.25	Call	Bond Future	4,485.1200	4.4851	4,563.3000	4.5633	1.743	0	0	0
2014/08/13	R213	05/02/2015	9.26	Call	Bond Future	4,530.5700	4.5306	4,609.0200	4.6090	1.732	0	0	0
2014/08/13	R213	05/02/2015	9.24	Call	Bond Future	4,439.8800	4.4399	4,517.5400	4.5175	1.749	0	0	0
2014/08/13	R213	07/05/2015	8.75	Put	Bond Future	4,592.1300	4.5921	4,516.2900	4.5163	(1.652)	0	0	0
2014/08/13	R213	07/05/2015	8.74	Call	Bond Future	3,124.8100	3.1248	3,182.6500	3.1826	1.851	0	0	0
2014/08/13	R213	07/05/2015			Bond Future	8.9419	85.1044	8.9238	85.2384	(0.203)	0.0000	0.0000	0
2014/08/13	R213	07/05/2015	8.75	Call	Bond Future	3,157.8400	3.1578	3,216.0900	3.2161	1.845	0	0	0
2014/08/13	R213	07/05/2015	8.76	Call	Bond Future	3,191.0600	3.1911	3,249.7200	3.2497	1.838	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
2014/08/13	R213	07/05/2015	8.74	Put	Bond Future	4,634.8000	4.6348	4,558.5500	4.5586	(1.645)	0	0	0
2014/08/13	R213	07/05/2015	8.76	Put	Bond Future	4,549.7500	4.5498	4,474.3200	4.4743	(1.658)	0	0	0
2014/08/13	R214	06/11/2014	9.20	Call	Bond Future	2,724.2200	2.7242	2,772.7000	2.7727	1.780	0	0	2,500
2014/08/13	R214	06/11/2014	9.64	Call	Bond Future	4,974.6300	4.9746	5,046.3700	5.0464	1.442	0	0	0
2014/08/13	R214	06/11/2014			Bond Future	9.0555	75.8024	9.0430	75.9007	(0.138)	0.0000	0.0000	6,057
2014/08/13	R214	06/11/2014	9.20	Put	Bond Future	1,604.6300	1.6046	1,554.7500	1.5547	(3.109)	0	0	0
2014/08/13	R214	06/11/2014	9.65	Call	Bond Future	5,031.0700	5.0311	5,103.2500	5.1032	1.435	0	0	0
2014/08/13	R214	06/11/2014	9.66	Call	Bond Future	5,087.6800	5.0877	5,160.3100	5.1603	1.428	0	0	0
2014/08/13	R214	06/11/2014	9.80	Call	Bond Future	5,895.6700	5.8957	5,973.9800	5.9740	1.328	0	0	0
2014/08/13	R214	06/11/2014	9.64	Put	Bond Future	612.2300	0.6122	585.6100	0.5856	(4.348)	0	0	0
2014/08/13	R214	06/11/2014	9.66	Put	Bond Future	583.6100	0.5836	557.8800	0.5579	(4.409)	0	0	0
2014/08/13	R214	06/11/2014	9.65	Put	Bond Future	597.7800	0.5978	571.6000	0.5716	(4.380)	0	0	0
2014/08/13	R214	06/11/2014	9.80	Put	Bond Future	413.3100	0.4133	393.2600	0.3933	(4.851)	0	0	2,500
2014/08/13	R214	05/02/2015	9.50	Call	Bond Future	4,874.4700	4.8745	4,895.4600	4.8955	0.431	0	0	0
2014/08/13	R214	05/02/2015			Bond Future	9.1174	77.0267	9.1048	77.1247	(0.139)	0.0000	0.0000	0
2014/08/13	R214	05/02/2015	9.51	Call	Bond Future	4,920.7900	4.9208	4,942.2700	4.9423	0.437	0	0	0
2014/08/13	R214	05/02/2015	9.50	Put	Bond Future	2,003.2500	2.0032	1,926.1900	1.9262	(3.847)	0	0	0
2014/08/13	R214	05/02/2015	9.49	Call	Bond Future	4,828.3100	4.8283	4,848.8200	4.8488	0.425	0	0	0
2014/08/13	R214	05/02/2015	9.49	Put	Bond Future	2,029.7600	2.0298	1,952.2200	1.9522	(3.820)	0	0	0
2014/08/13	R214	05/02/2015	9.51	Put	Bond Future	1,977.0200	1.9770	1,900.4500	1.9004	(3.873)	0	0	0
2014/08/13	R214	07/05/2015			Bond Future	9.1604	75.1091	9.1479	75.2057	(0.137)	0.0000	0.0000	0
2014/08/13	R214	07/05/2015	9.15	Call	Bond Future	4,033.7100	4.0337	4,080.4600	4.0805	1.159	0	0	0
2014/08/13	R214	07/05/2015	9.16	Call	Bond Future	4,071.5200	4.0715	4,118.5600	4.1186	1.155	0	0	0
2014/08/13	R214	07/05/2015	9.14	Put	Bond Future	4,153.6100	4.1536	4,103.5300	4.1035	(1.206)	0	0	0
2014/08/13	R214	07/05/2015	9.16	Put	Bond Future	4,074.9800	4.0750	4,025.4800	4.0255	(1.215)	0	0	0
2014/08/13	R214	07/05/2015	9.15	Put	Bond Future	4,114.1500	4.1142	4,064.3600	4.0644	(1.210)	0	0	0
2014/08/13	R214	07/05/2015	9.14	Call	Bond Future	3,996.0600	3.9961	4,042.5200	4.0425	1.163	0	0	0
2014/08/13	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R248	06/11/2014			Bond Future	9.1380	97.6877	9.1254	97.8142	(0.138)	0.0000	0.0000	20,114
2014/08/13	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R248	06/11/2014	9.72	Call	Bond Future	5,528.4900	5.5285	5,655.0400	5.6550	2.289	0	0	0
2014/08/13	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R248	06/11/2014	9.73	Call	Bond Future	5,618.4600	5.6185	5,745.0100	5.7450	2.252	0	0	0
2014/08/13	R248	06/11/2014	9.74	Call	Bond Future	5,708.2700	5.7083	5,834.8200	5.8348	2.217	0	0	0
2014/08/13	R248	05/02/2015			Bond Future	9.2025	99.2654	9.1897	99.3916	(0.139)	0.0000	0.0000	1,277
2014/08/13	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R248	05/02/2015	9.50	Call	Bond Future	2,861.9400	2.8619	2,988.1100	2.9881	4.409	0	0	0
2014/08/13	R248	05/02/2015	9.51	Call	Bond Future	2,955.4600	2.9555	3,081.6300	3.0816	4.269	0	0	0
2014/08/13	R248	05/02/2015	9.49	Call	Bond Future	2,768.2400	2.7682	2,894.4100	2,8944	4.558	0	0	0
2014/08/13	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R248	07/05/2015	9.24	Put	Bond Future	77.9200	0.0779	0.0000	0.0000	(100.000)	0	0	0
2014/08/13	R248	07/05/2015			Bond Future	9.2479	96.6052	9.2353	96.7293	(0.137)	0.0000	0.0000	0
2014/08/13	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/13	R248	07/05/2015	9.26	Call	Bond Future	117.8800	0.1179	242.0100	0.2420	105.302	0	0	0

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2014/08/13	R248 07/05/2015	9.24	Call	Bond Future	0.0000	0.0000	46.2100	0.0462	100.000	0	0	0
2014/08/13	R248 07/05/2015	9.25	Call	Bond Future	20.0700	0.0201	144.2000	0.1442	618.485	0	0	0

Total **423558**