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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/08/2014 TO 01/08/2014

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
2014/08/01	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	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
2014/08/01	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	2025	07/08/2014	109.01	Call	Bond Future	7,005.5300	7.0055	6,998.9700	6.9990	(0.094)	0	0	0
2014/08/01	2025	07/08/2014			Bond Future	116.0155	116.0155	116.0090	116.0090	(0.006)	0.0000	0.0000	0
2014/08/01	2025	07/08/2014	108.99	Call	Bond Future	7,025.5300	7.0255	7,018.9700	7.0190	(0.093)	0	0	0
2014/08/01	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2025	07/08/2014	109.00	Call	Bond Future	7,015.5300	7.0155	7,008.9700	7.0090	(0.094)	0	0	0
2014/08/01	2025	06/11/2014	117.01	Call	Bond Future	765.8300	0.7658	758.9800	0.7590	(0.894)	0	0	0
2014/08/01	2025	06/11/2014			Bond Future	117.7758	117.7758	117.7690	117.7690	(0.006)	0.0000	0.0000	0
2014/08/01	2025	06/11/2014	116.99	Call	Bond Future	785.8300	0.7858	778.9800	0.7790	(0.872)	0	0	0
2014/08/01	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2025	06/11/2014	117.00	Call	Bond Future	775.8300	0.7758	768.9800	0.7690	(0.883)	0	0	0
2014/08/01	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2025	05/02/2015			Bond Future	118.5276	118.5276	118.5197	118.5197	(0.007)	0.0000	0.0000	0
2014/08/01	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2025	05/02/2015	118.99	Put	Bond Future	462.4000	0.4624	470.2700	0.4703	1.702	0	0	0
2014/08/01	2025	05/02/2015	119.01	Put	Bond Future	482.4000	0.4824	490.2700	0.4903	1.631	0	0	0
2014/08/01	2025	05/02/2015	119.00	Put	Bond Future	472.4000	0.4724	480.2700	0.4803	1.666	0	0	0
2014/08/01	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2030	07/08/2014			Bond Future	8.7309	94.1168	8.7551	93.9227	0.277	0.0000	0.0000	0
2014/08/01	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2030	07/08/2014	8.99	Call	Bond Future	2,047.5800	2.0476	1,853.5200	1.8535	(9.478)	0	0	0
2014/08/01	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2030	07/08/2014	9.00	Call	Bond Future	2,125.3000	2.1253	1,931.2400	1.9312	(9.131)	0	0	0
2014/08/01	2030	07/08/2014	9.01	Call	Bond Future	2,202.9300	2.2029	2,008.8700	2.0089	(8.809)	0	0	0
2014/08/01	2030	06/11/2014	9.01	Call	Bond Future	1,594.1900	1.5942	1,397.0000	1.3970	(12.369)	0	0	0
2014/08/01	2030	06/11/2014			Bond Future	8.8057	95.5331	8.8307	95.3359	0.284	0.0000	0.0000	4,185
2014/08/01	2030	06/11/2014	8.99	Call	Bond Future	1,439.8600	1.4399	1,242.6700	1.2427	(13.695)	0	0	0
2014/08/01	2030	06/11/2014	9.00	Call	Bond Future	1,517.0700	1.5171	1,319.8800	1.3199	(12.998)	0	0	0
2014/08/01	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2030	05/02/2015			Bond Future	8.8727	93.0613	8.8988	92.8594	0.293	0.0000	0.0000	0
2014/08/01	2030	05/02/2015	9.25	Call	Bond Future	2,868.8400	2.8688	2,666.8800	2.6669	(7.040)	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
2014/08/01	2030	05/02/2015	9.24	Call	Bond Future	2,794.4400	2.7944	2,592.4800	2.5925	(7.227)	0	0	0
2014/08/01	2030	05/02/2015	9.26	Call	Bond Future	2,943.1500	2.9431	2,741.1900	2.7412	(6.862)	0	0	0
2014/08/01	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2030	07/05/2015			Bond Future	8.9239	94.7209	8.9509	94.5142	0.302	0.0000	0.0000	0
2014/08/01	2030	07/05/2015	8.74	Put	Bond Future	1,426.5000	1.4265	1,633.2700	1.6333	14.495	0	0	0
2014/08/01	2030	07/05/2015	8.76	Put	Bond Future	1,269.8600	1.2699	1,476.6300	1.4766	16.283	0	0	0
2014/08/01	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2030	07/05/2015	8.75	Put	Bond Future	1,348.1300	1.3481	1,554.9000	1.5549	15.338	0	0	0
2014/08/01	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2037	07/08/2014			Bond Future	8.9907	95.5705	8.9799	95.6705	(0.120)	0.0000	0.0000	4,188
2014/08/01	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2037	07/08/2014	9.06	Call	Bond Future	635.7900	0.6358	735.7400	0.7357	15.721	0	0	0
2014/08/01	2037	07/08/2014	9.04	Call	Bond Future	453.0500	0.4530	553.0000	0.5530	22.062	0	0	0
2014/08/01	2037	07/08/2014	9.05	Call	Bond Future	544.4900	0.5445	644.4400	0.6444	18.357	0	0	0
2014/08/01	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2037	06/11/2014	9.69	Call	Bond Future	5,435.1700	5.4352	5,536.4400	5.5364	1.863	0	0	0
2014/08/01	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2037	06/11/2014			Bond Future	9.0632	97.0087	9.0521	97.1100	(0.123)	0.0000	0.0000	5,660
2014/08/01	2037	06/11/2014	9.70	Call	Bond Future	5,517.7800	5.5178	5,619.0500	5.6190	1.835	0	0	0
2014/08/01	2037	06/11/2014	9.71	Call	Bond Future	5,600.2700	5.6003	5,701.5400	5.7015	1.808	0	0	0
2014/08/01	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2037	05/02/2015			Bond Future	9.1289	94.3102	9.1176	94.4114	(0.124)	0.0000	0.0000	0
2014/08/01	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2037	05/02/2015	9.50	Call	Bond Future	3,237.1300	3.2371	3,338.3800	3.3384	3.128	0	0	0
2014/08/01	2037	05/02/2015	9.51	Call	Bond Future	3,321.8700	3.3219	3,423.1200	3.4231	3.048	0	0	0
2014/08/01	2037	05/02/2015	9.49	Call	Bond Future	3,152.2600	3.1523	3,253.5100	3.2535	3.212	0	0	0
2014/08/01	2037	07/05/2015	9.01	Put	Bond Future	1,530.4200	1.5304	1,428.4800	1.4285	(6.661)	0	0	0
2014/08/01	2037	07/05/2015			Bond Future	9.1803	95.9923	9.1688	96.0942	(0.125)	0.0000	0.0000	0
2014/08/01	2037	07/05/2015	9.00	Put	Bond Future	1,621.5200	1.6215	1,519.5800	1.5196	(6.287)	0	0	0
2014/08/01	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2037	07/05/2015	8.99	Put	Bond Future	1,712.7500	1.7128	1,610.8100	1.6108	(5.952)	0	0	0
2014/08/01	2038	07/08/2014			Bond Future	120.3482	120.3482	120.4526	120.4526	0.087	0.0000	0.0000	648
2014/08/01	2038	07/08/2014	106.00	Call	Bond Future	14,348.2300	14.3482	14,452.5900	14.4526	0.727	0	0	0
2014/08/01	2038	07/08/2014	106.01	Call	Bond Future	14,338.2300	14.3382	14,442.5900	14.4426	0.728	0	0	0
2014/08/01	2038	07/08/2014	105.99	Call	Bond Future	14,358.2300	14.3582	14,462.5900	14.4626	0.727	0	0	0
2014/08/01	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	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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2014/08/01	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2038	06/11/2014	120.01	Call	Bond Future	2,164.2100	2.1642	2,270.0500	2.2700	4.890	0	0	0
2014/08/01	2038	06/11/2014			Bond Future	122.1742	122.1742	122.2800	122.2800	0.087	0.0000	0.0000	1,706
2014/08/01	2038	06/11/2014	119.99	Call	Bond Future	2,184.2100	2.1842	2,290.0500	2.2900	4.846	0	0	0
2014/08/01	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2038	06/11/2014	120.00	Call	Bond Future	2,174.2100	2.1742	2,280.0500	2.2800	4.868	0	0	0
2014/08/01	2038	05/02/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2038	05/02/2015			Bond Future	122.8529	122.8529	122.9594	122.9594	0.087	0.0000	0.0000	0
2014/08/01	2038	05/02/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2038	05/02/2015	122.99	Put	Bond Future	137.1200	0.1371	30.6300	0.0306	(77.662)	0	0	0
2014/08/01	2038	05/02/2015	123.01	Put	Bond Future	157.1200	0.1571	50.6300	0.0506	(67.776)	0	0	0
2014/08/01	2038	05/02/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2038	05/02/2015	123.00	Put	Bond Future	147.1200	0.1471	40.6300	0.0406	(72.383)	0	0	0
2014/08/01	2044	07/08/2014	9.01	Put	Bond Future	603.9800	0.6040	496.5400	0.4965	(17.789)	0	0	0
2014/08/01	2044	07/08/2014			Bond Future	9.0705	97.0048	9.0597	97.1123	(0.119)	0.0000	0.0000	0
2014/08/01	2044	07/08/2014	9.00	Put	Bond Future	704.4400	0.7044	597.0000	0.5970	(15.252)	0	0	0
2014/08/01	2044	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2044	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2044	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2044	07/08/2014	8.99	Put	Bond Future	805.0700	0.8051	697.6300	0.6976	(13.345)	0	0	0
2014/08/01	2044	06/11/2014			Bond Future	9.1407	98.4646	9.1296	98.5734	(0.121)	0.0000	0.0000	73
2014/08/01	2044	06/11/2014	8.99	Put	Bond Future	1,495.4900	1.4955	1,386.6700	1.3867	(7.277)	0	0	0
2014/08/01	2044	06/11/2014	9.01	Put	Bond Future	1,294.7000	1.2947	1,185.8800	1.1859	(8.405)	0	0	0
2014/08/01	2044	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2044	06/11/2014	9.00	Put	Bond Future	1,395.0000	1.3950	1,286.1800	1.2862	(7.801)	0	0	0
2014/08/01	2044	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2044	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2044	05/02/2015			Bond Future	9.2044	95.6643	9.1931	95.7732	(0.122)	0.0000	0.0000	0
2014/08/01	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2044	05/02/2015	8.99	Put	Bond Future	2,111.7300	2.1117	2,002.8600	2.0029	(5.155)	0	0	0
2014/08/01	2044	05/02/2015	9.01	Put	Bond Future	1,911.3300	1.9113	1,802.4600	1.8025	(5.696)	0	0	0
2014/08/01	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2044	05/02/2015	9.00	Put	Bond Future	2,011.4400	2.0114	1,902.5700	1.9026	(5.413)	0	0	0
2014/08/01	2044	07/05/2015			Bond Future	9.2546	97.3706	9.2431	97.4802	(0.124)	0.0000	0.0000	0
2014/08/01	2044	07/05/2015	8.99	Put	Bond Future	2,590.9300	2.5909	2,481.2500	2.4813	(4.233)	0	0	0
2014/08/01	2044	07/05/2015	9.01	Put	Bond Future	2,390.8500	2.3909	2,281.1700	2.2812	(4.587)	0	0	0
2014/08/01	2044	07/05/2015	9.00	Put	Bond Future	2,490.8100	2.4908	2,381.1300	2.3811	(4.403)	0	0	0
2014/08/01	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2046	07/08/2014			Bond Future	120.9025	120.9025	121.1664	121.1664	0.218	0.0000	0.0000	0
2014/08/01	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
2014/08/01	2046	07/08/2014	104.44	Call	Bond Future	16,462.5400		16.4625	16,726.3500	16.7263	1.602	0	0	0
2014/08/01	2046	07/08/2014	104.45	Call	Bond Future	16,452.5400		16.4525	16,716.3500	16.7163	1.603	0	0	0
2014/08/01	2046	07/08/2014	104.43	Call	Bond Future	16,472.5400		16.4725	16,736.3500	16.7363	1.602	0	0	0
2014/08/01	2046	07/08/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2046	06/11/2014	104.45	Call	Bond Future	16,941.6200		16.9416	17,210.2500	17.2103	1.586	0	0	0
2014/08/01	2046	06/11/2014			Bond Future	121.3916		121.3916	121.6602	121.6602	0.221	0.0000	0.0000	5,348
2014/08/01	2046	06/11/2014	104.43	Call	Bond Future	16,961.6200		16.9616	17,230.2500	17.2303	1.584	0	0	0
2014/08/01	2046	06/11/2014	104.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2046	06/11/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2046	06/11/2014	104.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2046	06/11/2014	104.44	Call	Bond Future	16,951.6200		16.9516	17,220.2500	17.2203	1.585	0	0	0
2014/08/01	2046	05/02/2015			Bond Future	123.3570		123.3570	123.6281	123.6281	0.220	0.0000	0.0000	0
2014/08/01	2046	05/02/2015	123.99	Put	Bond Future	632.9600		0.6330	361.9200	0.3619	(42.821)	0	0	0
2014/08/01	2046	05/02/2015	124.01	Put	Bond Future	652.9600		0.6530	381.9200	0.3819	(41.509)	0	0	0
2014/08/01	2046	05/02/2015	124.00	Put	Bond Future	642.9600		0.6430	371.9200	0.3719	(42.155)	0	0	0
2014/08/01	2046	05/02/2015	123.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2046	05/02/2015	124.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2046	05/02/2015	124.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2050	07/08/2014	112.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2050	07/08/2014	112.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2050	07/08/2014			Bond Future	127.6748		127.6748	127.3546	127.3546	(0.251)	0.0000	0.0000	688
2014/08/01	2050	07/08/2014	111.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2050	07/08/2014	112.00	Call	Bond Future	15,674.7500		15.6747	15,354.6100	15.3546	(2.042)	0	0	0
2014/08/01	2050	07/08/2014	112.01	Call	Bond Future	15,664.7500		15.6647	15,344.6100	15.3446	(2.044)	0	0	0
2014/08/01	2050	07/08/2014	111.99	Call	Bond Future	15,684.7500		15.6847	15,364.6100	15.3646	(2.041)	0	0	0
2014/08/01	2050	06/11/2014			Bond Future	129.6118		129.6118	129.2869	129.2869	(0.251)	0.0000	0.0000	2,800
2014/08/01	2050	06/11/2014	126.00	Call	Bond Future	3,611.7900		3.6118	3,286.9500	3.2869	(8.994)	0	0	0
2014/08/01	2050	06/11/2014	126.01	Call	Bond Future	3,601.7900		3.6018	3,276.9500	3.2769	(9.019)	0	0	0
2014/08/01	2050	06/11/2014	125.99	Call	Bond Future	3,621.7900		3.6218	3,296.9500	3.2969	(8.969)	0	0	0
2014/08/01	2050	06/11/2014	126.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2050	06/11/2014	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2050	06/11/2014	126.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	2050	05/02/2015	130.00	Put	Bond Future	0.0000		0.0000	66.7500	0.0667	100.000	0	0	0
2014/08/01	2050	05/02/2015			Bond Future	130.2644		130.2644	129.9333	129.9333	(0.254)	0.0000	0.0000	0
2014/08/01	2050	05/02/2015	130.01	Call	Bond Future	254.4200		0.2544	0.0000	0.0000	(100.000)	0	0	0
2014/08/01	2050	05/02/2015	129.99	Call	Bond Future	274.4200		0.2744	0.0000	0.0000	(100.000)	0	0	0
2014/08/01	2050	05/02/2015	130.00	Call	Bond Future	264.4200		0.2644	0.0000	0.0000	(100.000)	0	0	0
2014/08/01	2050	05/02/2015	129.99	Put	Bond Future	0.0000		0.0000	56.7500	0.0567	100.000	0	0	0
2014/08/01	2050	05/02/2015	130.01	Put	Bond Future	0.0000		0.0000	76.7500	0.0767	100.000	0	0	0
2014/08/01	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	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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2014/08/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	AL12	07/08/2014			Index Future	499.3970	499.3970	498.9940	498.9940	(0.081)	0.0000	0.0000	0
2014/08/01	AL12	06/11/2014			Index Future	506.9120	506.9120	506.5030	506.5030	(0.081)	0.0000	0.0000	0
2014/08/01	AL12	05/02/2015			Index Future	515.0570	515.0570	514.6330	514.6330	(0.082)	0.0000	0.0000	0
2014/08/01	AL12	07/05/2015			Index Future	524.2170	524.2170	523.7780	523.7780	(0.084)	0.0000	0.0000	0
2014/08/01	AL37	07/08/2014			Index Future	427.2760	427.2760	426.9470	426.9470	(0.077)	0.0000	0.0000	0
2014/08/01	AL37	06/11/2014			Index Future	433.7060	433.7060	433.3710	433.3710	(0.077)	0.0000	0.0000	0
2014/08/01	AL37	05/02/2015			Index Future	440.6750	440.6750	440.3270	440.3270	(0.079)	0.0000	0.0000	0
2014/08/01	AL7T	07/08/2014			Index Future	502.2390	502.2390	501.2000	501.2000	(0.207)	0.0000	0.0000	0
2014/08/01	AL7T	06/11/2014			Index Future	509.7970	509.7970	508.7410	508.7410	(0.207)	0.0000	0.0000	1
2014/08/01	AL7T	05/02/2015			Index Future	517.9890	517.9890	516.9070	516.9070	(0.209)	0.0000	0.0000	0
2014/08/01	ALBI	07/08/2014			Index Future	456.4860	456.4860	456.1050	456.1050	(0.083)	0.0000	0.0000	393
2014/08/01	ALBI	06/11/2014			Index Future	463.3550	463.3550	462.9680	462.9680	(0.084)	0.0000	0.0000	259
2014/08/01	ALBI	05/02/2015			Index Future	470.8000	470.8000	470.3990	470.3990	(0.085)	0.0000	0.0000	0
2014/08/01	ALBI	07/05/2015			Index Future	479.1730	479.1730	478.7590	478.7590	(0.086)	0.0000	0.0000	0
2014/08/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	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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2014/08/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/01	EL28	07/08/2014	114.00	Call	Bond Future	9,599.2800	9.5993	9,593.1400	9.5931	(0.064)	0	0	0
2014/08/01	EL28	07/08/2014			Bond Future	123.5993	123.5993	123.5931	123.5931	(0.005)	0.0000	0.0000	0

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2014/08/01	EL28	07/08/2014	114.01	Call	Bond Future	9,589.2800		9.5893	9,583.1400	9.5831	(0.064)	0	0	0
2014/08/01	EL28	07/08/2014	113.99	Call	Bond Future	9,609.2800		9.6093	9,603.1400	9.6031	(0.064)	0	0	0
2014/08/01	EL28	07/08/2014	114.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	EL28	07/08/2014	113.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	EL28	07/08/2014	114.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	EL28	06/11/2014	122.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	EL28	06/11/2014			Bond Future	123.9934		123.9934	123.9883	123.9883	(0.004)	0.0000	0.0000	0
2014/08/01	EL28	06/11/2014	122.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	EL28	06/11/2014	121.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	EL28	06/11/2014	122.00	Call	Bond Future	1,993.3900		1.9934	1,988.2900	1.9883	(0.256)	0	0	0
2014/08/01	EL28	06/11/2014	122.01	Call	Bond Future	1,983.3900		1.9834	1,978.2900	1.9783	(0.257)	0	0	0
2014/08/01	EL28	06/11/2014	121.99	Call	Bond Future	2,003.3900		2.0034	1,998.2900	1.9983	(0.255)	0	0	0
2014/08/01	EL28	05/02/2015	126.00	Call	Bond Future	1.3000		0.0013	0.0000	0.0000	(100.000)	0	0	0
2014/08/01	EL28	05/02/2015			Bond Future	126.0013		126.0013	125.9939	125.9939	(0.006)	0.0000	0.0000	0
2014/08/01	EL28	05/02/2015	126.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	EL28	05/02/2015	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	EL28	05/02/2015	126.01	Put	Bond Future	8.7000		0.0087	16.1300	0.0161	85.402	0	0	0
2014/08/01	EL28	05/02/2015	126.00	Put	Bond Future	0.0000		0.0000	6.1300	0.0061	100.000	0	0	0
2014/08/01	EL28	05/02/2015	125.99	Call	Bond Future	11.3000		0.0113	3.8700	0.0039	(65.752)	0	0	0
2014/08/01	ES33	07/08/2014			Bond Future	9.5975		84.8388	9.5914	84.8841	(0.063)	0.0000	0.0000	0
2014/08/01	ES33	07/08/2014	10.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	ES33	07/08/2014	10.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	ES33	07/08/2014	10.14	Call	Bond Future	3,892.1400		3.8921	3,937.4500	3.9375	1.164	0	0	0
2014/08/01	ES33	07/08/2014	10.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	ES33	07/08/2014	10.15	Call	Bond Future	3,961.1700		3.9612	4,006.4800	4.0065	1.144	0	0	0
2014/08/01	ES33	07/08/2014	10.16	Call	Bond Future	4,030.1000		4.0301	4,075.4100	4.0754	1.124	0	0	0
2014/08/01	ES33	06/11/2014	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	ES33	06/11/2014			Bond Future	9.6942		82.3302	9.6880	82.3761	(0.065)	0.0000	0.0000	6,220
2014/08/01	ES33	06/11/2014	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	ES33	06/11/2014	10.29	Call	Bond Future	4,189.8000		4.1898	4,235.6700	4.2357	1.095	0	0	0
2014/08/01	ES33	06/11/2014	10.30	Call	Bond Future	4,257.2500		4.2573	4,303.1200	4.3031	1.077	0	0	0
2014/08/01	ES33	06/11/2014	10.31	Call	Bond Future	4,324.6000		4.3246	4,370.4700	4.3705	1.061	0	0	0
2014/08/01	ES33	06/11/2014	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	ES33	05/02/2015	10.00	Call	Bond Future	1,526.6700		1.5267	1,571.8200	1.5718	2.957	0	0	0
2014/08/01	ES33	05/02/2015			Bond Future	9.7851		83.6538	9.7788	83.6989	(0.064)	0.0000	0.0000	0
2014/08/01	ES33	05/02/2015	10.01	Call	Bond Future	1,596.6300		1.5966	1,641.7800	1.6418	2.828	0	0	0
2014/08/01	ES33	05/02/2015	9.99	Call	Bond Future	1,456.6200		1.4566	1,501.7700	1.5018	3.100	0	0	0
2014/08/01	ES33	05/02/2015	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	ES33	05/02/2015	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	ES33	07/05/2015			Bond Future	9.8559		81.3528	9.8495	81.3978	(0.064)	0.0000	0.0000	0
2014/08/01	ES33	07/05/2015	9.74	Put	Bond Future	830.9400		0.8309	786.0100	0.7860	(5.407)	0	0	0
2014/08/01	ES33	07/05/2015	9.76	Put	Bond Future	686.5500		0.6866	641.6200	0.6416	(6.544)	0	0	0
2014/08/01	ES33	07/05/2015	9.75	Put	Bond Future	758.7000		0.7587	713.7700	0.7138	(5.922)	0	0	0
2014/08/01	ES33	07/05/2015	9.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	ES33	07/05/2015	9.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	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
2014/08/01	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	GOVI	07/08/2014			GOVI	455.2500	455.2500	454.8190	454.8190	(0.095)	0.0000	0.0000	480
2014/08/01	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	GOVI	07/08/2014	459.99	Put	GOVI	47,400.0000	4.7400	51,710.0000	5.1710	9.093	0	0	0
2014/08/01	GOVI	07/08/2014	460.01	Put	GOVI	47,600.0000	4.7600	51,910.0000	5.1910	9.055	0	0	0
2014/08/01	GOVI	07/08/2014	460.00	Put	GOVI	47,500.0000	4.7500	51,810.0000	5.1810	9.074	0	0	0
2014/08/01	GOVI	06/11/2014	449.01	Call	GOVI	130,910.0000	13.0910	126,520.0000	12.6520	(3.353)	0	0	0
2014/08/01	GOVI	06/11/2014			GOVI	462.1010	462.1010	461.6620	461.6620	(0.095)	0.0000	0.0000	184
2014/08/01	GOVI	06/11/2014	448.99	Call	GOVI	131,110.0000	13.1110	126,720.0000	12.6720	(3.348)	0	0	0
2014/08/01	GOVI	06/11/2014	449.00	Call	GOVI	131,010.0000	13.1010	126,620.0000	12.6620	(3.351)	0	0	0
2014/08/01	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	GOVI	05/02/2015	459.99	Call	GOVI	95,360.0000	9.5360	90,830.0000	9.0830	(4.750)	0	0	0
2014/08/01	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	GOVI	05/02/2015			GOVI	469.5260	469.5260	469.0730	469.0730	(0.096)	0.0000	0.0000	45
2014/08/01	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	GOVI	05/02/2015	460.00	Call	GOVI	95,260.0000	9.5260	90,730.0000	9.0730	(4.755)	0	0	0
2014/08/01	GOVI	05/02/2015	460.01	Call	GOVI	95,160.0000	9.5160	90,630.0000	9.0630	(4.760)	0	0	0
2014/08/01	GOVI	07/05/2015	449.99	Call	GOVI	278,860.0000	27.8860	274,180.0000	27.4180	(1.678)	0	0	0
2014/08/01	GOVI	07/05/2015			GOVI	477.8760	477.8760	477.4080	477.4080	(0.098)	0.0000	0.0000	0
2014/08/01	GOVI	07/05/2015	450.00	Call	GOVI	278,760.0000	27.8760	274,080.0000	27.4080	(1.679)	0	0	0
2014/08/01	GOVI	07/05/2015	450.01	Call	GOVI	278,660.0000	27.8660	273,980.0000	27.3980	(1.679)	0	0	0
2014/08/01	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/08/01	ICAA	07/08/2014			Can-Do Interest Rate	143.0717	143.0717	143.0607	143.0607	(0.008)	0.0000	0.0000	635
2014/08/01	ICAA	06/11/2014			Can-Do Interest Rate	145.2426	145.2426	145.2311	145.2311	(0.008)	0.0000	0.0000	0
2014/08/01	IGOV	07/08/2014			Index Future	216.0520	216.0520	216.0550	216.0550	0.001	0.0000	0.0000	389
2014/08/01	IGOV	06/11/2014			Index Future	219.3300	219.3300	219.3330	219.3330	0.001	0.0000	0.0000	804
2014/08/01	IGOV	05/02/2015			Index Future	222.8810	222.8810	222.8800	222.8800	0.000	0.0000	0.0000	0
2014/08/01	IGOV	07/05/2015			Index Future	226.8700	226.8700	226.8660	226.8660	(0.002)	0.0000	0.0000	0
2014/08/01	ILBI	07/08/2014			Index Future	585.2630	585.2630	585.1680	585.1680	(0.016)	0.0000	0.0000	0
2014/08/01	ILBI	06/11/2014			Index Future	594.1840	594.1840	594.0870	594.0870	(0.016)	0.0000	0.0000	0
2014/08/01	ILBI	05/02/2015			Index Future	603.6890	603.6890	603.5880	603.5880	(0.017)	0.0000	0.0000	157
2014/08/01	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/01	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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2014/08/01	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/01	JBAF	20/08/2014			Jibar Tradeable Future	5.9900	94.0100	5.9800	94.0200	(0.167)	0.0000	0.0000	0
2014/08/01	JBAF	17/09/2014			Jibar Tradeable Future	6.0300	93.9700	6.0300	93.9700	0.000	0.0000	0.0000	33,000
2014/08/01	JBAF	15/10/2014			Jibar Tradeable Future	6.1300	93.8700	6.1300	93.8700	0.000	0.0000	0.0000	0
2014/08/01	JBAF	19/11/2014			Jibar Tradeable Future	6.1700	93.8300	6.1800	93.8200	0.162	0.0000	0.0000	0
2014/08/01	JBAF	17/12/2014			Jibar Tradeable Future	6.2900	93.7100	6.3300	93.6700	0.636	0.0000	0.0000	0
2014/08/01	JBAF	21/01/2015			Jibar Tradeable Future	6.4000	93.6000	6.4400	93.5600	0.625	0.0000	0.0000	0
2014/08/01	JBAF	18/03/2015			Jibar Tradeable Future	6.5400	93.4600	6.5900	93.4100	0.765	0.0000	0.0000	2,850
2014/08/01	JBAF	17/06/2015			Jibar Tradeable Future	6.7600	93.2400	6.8300	93.1700	1.036	0.0000	0.0000	5,000
2014/08/01	JBAF	16/09/2015			Jibar Tradeable Future	6.9600	93.0400	7.0500	92.9500	1.293	0.0000	0.0000	0
2014/08/01	JBAF	15/12/2015			Jibar Tradeable Future	7.1200	92.8800	7.2200	92.7800	1.404	0.0000	0.0000	0
2014/08/01	JBAF	16/03/2016			Jibar Tradeable Future	7.2700	92.7300	7.3800	92.6200	1.513	0.0000	0.0000	0
2014/08/01	JBAF	15/06/2016			Jibar Tradeable Future	7.4100	92.5900	7.5300	92.4700	1.619	0.0000	0.0000	0
2014/08/01	R023	07/08/2014	8.51	Call	Bond Future	2,536.7300	2.5367	2,331.4900	2.3315	(8.091)	0	0	0
2014/08/01	R023	07/08/2014			Bond Future	8.0814	101.4494	8.1156	101.2442	0.423	0.0000	0.0000	11,508
2014/08/01	R023	07/08/2014	8.49	Call	Bond Future	2,421.4600	2.4215	2,216.2800	2.2163	(8.473)	0	0	0
2014/08/01	R023	07/08/2014	8.50	Call	Bond Future	2,479.0800	2.4791	2,273.8600	2.2739	(8.278)	0	0	0
2014/08/01	R023	07/08/2014	8.49	Put	Bond Future	4.0600	0.0041	4.0300	0.0040	(0.739)	0	0	0
2014/08/01	R023	07/08/2014	8.51	Put	Bond Future	2.9500	0.0030	2.8600	0.0029	(3.051)	0	0	0
2014/08/01	R023	07/08/2014	8.50	Put	Bond Future	3.4700	0.0035	3.4000	0.0034	(2.017)	0	0	0
2014/08/01	R023	06/11/2014			Bond Future	8.1651	99.0550	8.2008	98.8465	0.437	0.0000	0.0000	1,871
2014/08/01	R023	06/11/2014	8.59	Put	Bond Future	635.8900	0.6359	685.0700	0.6851	7.734	0	0	0
2014/08/01	R023	06/11/2014	8.61	Put	Bond Future	606.8300	0.6068	654.1700	0.6542	7.801	0	0	0
2014/08/01	R023	06/11/2014	8.59	Call	Bond Future	3,082.9000	3.0829	2,923.5800	2.9236	(5.168)	0	0	0
2014/08/01	R023	06/11/2014	8.60	Put	Bond Future	621.2300	0.6212	669.4800	0.6695	7.767	0	0	0
2014/08/01	R023	06/11/2014	8.60	Call	Bond Future	3,124.8900	3.1249	2,964.6400	2.9646	(5.128)	0	0	0
2014/08/01	R023	06/11/2014	8.61	Call	Bond Future	3,167.1000	3.1671	3,005.9400	3.0059	(5.089)	0	0	0
2014/08/01	R023	05/02/2015			Bond Future	8.2388	100.6470	8.2764	100.4336	0.455	0.0000	0.0000	0
2014/08/01	R023	05/02/2015	8.74	Put	Bond Future	1,132.7800	1.1328	1,192.9400	1.1929	5.311	0	0	0
2014/08/01	R023	05/02/2015	8.75	Call	Bond Future	3,973.8200	3.9738	3,819.8500	3.8199	(3.875)	0	0	0
2014/08/01	R023	05/02/2015	8.76	Call	Bond Future	4,012.3400	4.0123	3,857.6700	3.8577	(3.855)	0	0	0
2014/08/01	R023	05/02/2015	8.74	Call	Bond Future	3,935.4600	3.9355	3,782.1700	3.7822	(3.895)	0	0	0
2014/08/01	R023	05/02/2015	8.76	Put	Bond Future	1,099.9600	1.1000	1,158.7400	1.1587	5.344	0	0	0
2014/08/01	R023	05/02/2015	8.75	Put	Bond Future	1,116.2700	1.1163	1,175.7500	1.1758	5.328	0	0	0
2014/08/01	R023	07/05/2015	8.14	Call	Bond Future	2,398.4300	2.3984	2,292.4500	2.2925	(4.419)	0	0	0
2014/08/01	R023	07/05/2015	8.15	Put	Bond Future	3,156.2000	3.1562	3,268.0100	3.2680	3.543	0	0	0
2014/08/01	R023	07/05/2015			Bond Future	8.2810	98.5111	8.3204	98.2926	0.475	0.0000	0.0000	0
2014/08/01	R023	07/05/2015	8.15	Call	Bond Future	2,424.6500	2.4247	2,317.9500	2.3179	(4.401)	0	0	0
2014/08/01	R023	07/05/2015	8.16	Call	Bond Future	2,451.0300	2.4510	2,343.6200	2.3436	(4.382)	0	0	0

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2014/08/01	R023	07/05/2015	8.14	Put	Bond Future	3,186.1000	3.1861	3,298.6300	3.2986	3.532	0	0	0
2014/08/01	R023	07/05/2015	8.16	Put	Bond Future	3,126.4900	3.1265	3,237.5900	3.2376	3.554	0	0	0
2014/08/01	R157	07/08/2014	6.76	Put	Bond Future	38.0000	0.0380	31.1200	0.0311	(18.105)	0	0	0
2014/08/01	R157	07/08/2014			Bond Future	6.7083	112.5266	6.7013	112.5343	(0.104)	0.0000	0.0000	2,906
2014/08/01	R157	07/08/2014	6.75	Put	Bond Future	42.0000	0.0420	34.8000	0.0348	(17.143)	0	0	0
2014/08/01	R157	07/08/2014	6.74	Call	Bond Future	81.0300	0.0810	81.1700	0.0812	0.173	0	0	0
2014/08/01	R157	07/08/2014	6.75	Call	Bond Future	87.6000	0.0876	88.0400	0.0880	0.502	0	0	0
2014/08/01	R157	07/08/2014	6.76	Call	Bond Future	94.5200	0.0945	95.2800	0.0953	0.804	0	0	0
2014/08/01	R157	07/08/2014	6.74	Put	Bond Future	46.3500	0.0463	38.8500	0.0388	(16.181)	0	0	0
2014/08/01	R157	06/11/2014	6.19	Put	Bond Future	648.4400	0.6484	641.3400	0.6413	(1.095)	0	0	0
2014/08/01	R157	06/11/2014			Bond Future	6.9099	107.4065	6.9009	107.4140	(0.129)	0.0000	0.0000	0
2014/08/01	R157	06/11/2014	6.21	Put	Bond Future	633.8100	0.6338	626.7400	0.6267	(1.115)	0	0	0
2014/08/01	R157	06/11/2014	6.20	Put	Bond Future	641.1100	0.6411	634.0200	0.6340	(1.106)	0	0	0
2014/08/01	R157	06/11/2014	6.21	Call	Bond Future	41.2800	0.0413	41.7200	0.0417	1.066	0	0	0
2014/08/01	R157	06/11/2014	6.19	Call	Bond Future	38.9000	0.0389	39.3100	0.0393	1.054	0	0	0
2014/08/01	R157	06/11/2014	6.20	Call	Bond Future	40.0800	0.0401	40.5000	0.0405	1.048	0	0	0
2014/08/01	R157	05/02/2015	8.74	Call	Bond Future	1,000.2600	1.0003	1,004.9000	1.0049	0.464	0	0	0
2014/08/01	R157	05/02/2015	8.75	Put	Bond Future	49.5400	0.0495	48.4000	0.0484	(2.301)	0	0	0
2014/08/01	R157	05/02/2015			Bond Future	7.1178	109.1334	7.1080	109.1392	(0.138)	0.0000	0.0000	0
2014/08/01	R157	05/02/2015	8.74	Put	Bond Future	50.2600	0.0503	49.1100	0.0491	(2.288)	0	0	0
2014/08/01	R157	05/02/2015	8.76	Put	Bond Future	48.8300	0.0488	47.7100	0.0477	(2.294)	0	0	0
2014/08/01	R157	05/02/2015	8.75	Call	Bond Future	1,005.3500	1.0053	1,010.0000	1.0100	0.463	0	0	0
2014/08/01	R157	05/02/2015	8.76	Call	Bond Future	1,010.4400	1.0104	1,015.1100	1.0151	0.462	0	0	0
2014/08/01	R186	07/08/2014	8.43	Put	Bond Future	219.7000	0.2197	260.1200	0.2601	18.398	0	0	105
2014/08/01	R186	07/08/2014	8.70	Put	Bond Future	8.4900	0.0085	8.5500	0.0086	0.707	0	0	1,000
2014/08/01	R186	07/08/2014	8.31	Call	Bond Future	620.2000	0.6202	438.6700	0.4387	(29.270)	0	0	0
2014/08/01	R186	07/08/2014			Bond Future	8.3060	118.2227	8.3402	117.9320	0.412	0.0000	0.0000	36,909
2014/08/01	R186	07/08/2014	7.60	Put	Bond Future	6,227.8200	6.2278	6,518.4700	6.5185	4.667	0	0	0
2014/08/01	R186	07/08/2014	8.00	Call	Bond Future	24.1800	0.0242	8.9000	0.0089	(63.193)	0	0	105
2014/08/01	R186	07/08/2014	8.92	Put	Bond Future	0.1900	0.0002	0.1400	0.0001	(26.316)	0	0	840
2014/08/01	R186	07/08/2014	8.29	Call	Bond Future	537.0000	0.5370	369.6600	0.3697	(31.162)	0	0	0
2014/08/01	R186	07/08/2014	8.25	Call	Bond Future	393.1200	0.3931	254.8500	0.2548	(35.172)	0	0	1,200
2014/08/01	R186	07/08/2014	8.30	Call	Bond Future	577.6600	0.5777	403.1700	0.4032	(30.206)	0	0	0
2014/08/01	R186	07/08/2014	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,100
2014/08/01	R186	07/08/2014	8.29	Put	Bond Future	673.2500	0.6733	796.5700	0.7966	18.317	0	0	0
2014/08/01	R186	07/08/2014	7.60	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	210
2014/08/01	R186	07/08/2014	8.00	Put	Bond Future	2,668.6500	2.6687	2,944.0300	2.9440	10.319	0	0	0
2014/08/01	R186	07/08/2014	8.31	Put	Bond Future	586.1700	0.5862	695.3000	0.6953	18.617	0	0	0
2014/08/01	R186	07/08/2014	8.92	Call	Bond Future	5,065.8600	5.0659	4,775.1500	4.7751	(5.739)	0	0	0
2014/08/01	R186	07/08/2014	8.30	Put	Bond Future	628.7300	0.6287	744.9000	0.7449	18.477	0	0	0
2014/08/01	R186	07/08/2014	9.20	Call	Bond Future	7,273.9500	7.2739	6,983.2900	6.9833	(3.996)	0	0	0
2014/08/01	R186	07/08/2014	8.43	Call	Bond Future	1,268.1800	1.2682	1,017.9400	1.0179	(19.732)	0	0	0
2014/08/01	R186	07/08/2014	8.70	Call	Bond Future	3,295.0300	3.2950	3,004.4300	3.0044	(8.819)	0	0	0
2014/08/01	R186	07/08/2014	8.25	Put	Bond Future	870.9600	0.8710	1,023.3500	1.0233	17.497	0	0	0
2014/08/01	R186	06/11/2014	8.14	Call	Bond Future	1,385.3400	1.3853	1,268.9100	1.2689	(8.404)	0	0	0
2014/08/01	R186	06/11/2014	8.15	Put	Bond Future	3,373.5600	3.3736	3,550.7900	3.5508	5.254	0	0	0

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2014/08/01	R186	06/11/2014			Bond Future	8.3822	120.0019	8.4177	119.7065	0.424	0.0000	0.0000	39,510
2014/08/01	R186	06/11/2014	9.17	Call	Bond Future	6,709.9100	6.7099	6,448.0400	6.4480	(3.903)	0	0	0
2014/08/01	R186	06/11/2014	8.15	Call	Bond Future	1,416.4300	1.4164	1,298.2600	1.2983	(8.343)	0	0	0
2014/08/01	R186	06/11/2014	8.16	Call	Bond Future	1,447.9700	1.4480	1,328.0600	1.3281	(8.281)	0	0	0
2014/08/01	R186	06/11/2014	9.17	Put	Bond Future	396.7900	0.3968	430.3200	0.4303	8.450	0	0	2,010
2014/08/01	R186	06/11/2014	8.14	Put	Bond Future	3,427.7800	3.4278	3,606.7500	3.6068	5.221	0	0	0
2014/08/01	R186	06/11/2014	8.16	Put	Bond Future	3,319.8800	3.3199	3,495.3700	3.4954	5.286	0	0	0
2014/08/01	R186	05/02/2015	9.00	Call	Bond Future	5,904.3800	5.9044	5,682.1500	5.6822	(3.764)	0	0	0
2014/08/01	R186	05/02/2015			Bond Future	8.4481	116.6339	8.4852	116.3319	0.439	0.0000	0.0000	0
2014/08/01	R186	05/02/2015	8.75	Call	Bond Future	4,597.7600	4.5978	4,401.0500	4.4011	(4.278)	0	0	0
2014/08/01	R186	05/02/2015	8.76	Call	Bond Future	4,647.3500	4.6474	4,449.5500	4.4495	(4.256)	0	0	0
2014/08/01	R186	05/02/2015	8.74	Call	Bond Future	4,548.4100	4.5484	4,352.8000	4.3528	(4.301)	0	0	0
2014/08/01	R186	05/02/2015	8.76	Put	Bond Future	2,139.6200	2.1396	2,243.8400	2.2438	4.871	0	0	0
2014/08/01	R186	05/02/2015	8.75	Put	Bond Future	2,169.2700	2.1693	2,274.5800	2.2746	4.855	0	0	0
2014/08/01	R186	05/02/2015	9.00	Put	Bond Future	1,518.0600	1.5181	1,597.8500	1.5978	5.256	0	0	9,600
2014/08/01	R186	05/02/2015	8.74	Put	Bond Future	2,199.2300	2.1992	2,305.6400	2.3056	4.839	0	0	0
2014/08/01	R186	07/05/2015			Bond Future	8.4928	118.7128	8.5314	118.4039	0.455	0.0000	0.0000	0
2014/08/01	R186	07/05/2015	8.25	Call	Bond Future	3,068.9400	3.0689	2,928.6200	2.9286	(4.572)	0	0	0
2014/08/01	R186	07/05/2015	8.24	Put	Bond Future	5,085.5500	5.0856	5,255.1300	5.2551	3.335	0	0	0
2014/08/01	R186	07/05/2015	8.26	Put	Bond Future	4,991.2700	4.9913	5,158.8100	5.1588	3.357	0	0	0
2014/08/01	R186	07/05/2015	8.25	Put	Bond Future	5,038.2500	5.0382	5,206.8100	5.2068	3.346	0	0	0
2014/08/01	R186	07/05/2015	8.26	Call	Bond Future	3,103.9700	3.1040	2,962.6300	2.9626	(4.554)	0	0	0
2014/08/01	R186	07/05/2015	8.24	Call	Bond Future	3,034.1500	3.0342	2,894.8500	2.8949	(4.591)	0	0	0
2014/08/01	R197	07/08/2014			Bond Future	285.3475	285.3475	285.3310	285.3310	(0.006)	0.0000	0.0000	0
2014/08/01	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R197	07/08/2014	270.00	Call	Bond Future	15,347.4800	15.3475	15,331.0200	15.3310	(0.107)	0	0	0
2014/08/01	R197	07/08/2014	270.01	Call	Bond Future	15,337.4800	15.3375	15,321.0200	15.3210	(0.107)	0	0	0
2014/08/01	R197	07/08/2014	269.99	Call	Bond Future	15,357.4800	15.3575	15,341.0200	15.3410	(0.107)	0	0	0
2014/08/01	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R197	06/11/2014			Bond Future	289.6770	289.6770	289.6599	289.6599	(0.006)	0.0000	0.0000	905
2014/08/01	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R197	06/11/2014	285.00	Call	Bond Future	4,677.0200	4.6770	4,659.8500	4.6599	(0.367)	0	0	0
2014/08/01	R197	06/11/2014	285.01	Call	Bond Future	4,667.0200	4.6670	4,649.8500	4.6499	(0.368)	0	0	0
2014/08/01	R197	06/11/2014	284.99	Call	Bond Future	4,687.0200	4.6870	4,669.8500	4.6699	(0.366)	0	0	0
2014/08/01	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R197	05/02/2015	288.99	Put	Bond Future	630.1700	0.6302	647.4900	0.6475	2.748	0	0	0
2014/08/01	R197	05/02/2015			Bond Future	288.3598	288.3598	288.3425	288.3425	(0.006)	0.0000	0.0000	0
2014/08/01	R197	05/02/2015	289.01	Put	Bond Future	650.1700	0.6502	667.4900	0.6675	2.664	0	0	0
2014/08/01	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R197	05/02/2015	289.00	Put	Bond Future	640.1700	0.6402	657.4900	0.6575	2.706	0	0	0
2014/08/01	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R201	07/08/2014	5.31	Put	Bond Future	232.7700	0.2328	231.8500	0.2318	(0.395)	0	0	0
2014/08/01	R201	07/08/2014			Bond Future	5.9480	102.1934	5.9483	102.1933	0.005	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
2014/08/01	R201	07/08/2014	5.30	Put	Bond Future	236.1800	0.2362	235.3100	0.2353	(0.368)	0	0	0
2014/08/01	R201	07/08/2014	5.31	Call	Bond Future	3.1400	0.0031	2.1100	0.0021	(32.803)	0	0	0
2014/08/01	R201	07/08/2014	5.29	Call	Bond Future	2.7800	0.0028	1.8400	0.0018	(33.813)	0	0	0
2014/08/01	R201	07/08/2014	5.30	Call	Bond Future	2.9500	0.0030	1.9700	0.0020	(33.220)	0	0	0
2014/08/01	R201	07/08/2014	5.29	Put	Bond Future	239.6200	0.2396	238.7900	0.2388	(0.346)	0	0	0
2014/08/01	R202	07/08/2014	207.99	Call	Bond Future	20,423.1800	20.4232	20,411.1000	20.4111	(0.059)	0	0	0
2014/08/01	R202	07/08/2014	208.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R202	07/08/2014			Bond Future	228.4132	228.4132	228.4011	228.4011	(0.005)	0.0000	0.0000	124
2014/08/01	R202	07/08/2014	207.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R202	07/08/2014	208.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R202	07/08/2014	208.00	Call	Bond Future	20,413.1800	20.4132	20,401.1000	20.4011	(0.059)	0	0	0
2014/08/01	R202	07/08/2014	208.01	Call	Bond Future	20,403.1800	20.4032	20,391.1000	20.3911	(0.059)	0	0	0
2014/08/01	R202	06/11/2014	226.99	Call	Bond Future	4,888.8400	4.8888	4,876.0000	4.8760	(0.263)	0	0	0
2014/08/01	R202	06/11/2014			Bond Future	231.8788	231.8788	231.8660	231.8660	(0.006)	0.0000	0.0000	46,970
2014/08/01	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R202	06/11/2014	227.00	Call	Bond Future	4,878.8400	4.8788	4,866.0000	4.8660	(0.263)	0	0	0
2014/08/01	R202	06/11/2014	227.01	Call	Bond Future	4,868.8400	4.8688	4,856.0000	4.8560	(0.264)	0	0	0
2014/08/01	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R202	05/02/2015			Bond Future	232.4421	232.4421	232.4280	232.4280	(0.006)	0.0000	0.0000	0
2014/08/01	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R202	05/02/2015	232.99	Put	Bond Future	547.8700	0.5479	561.9900	0.5620	2.577	0	0	0
2014/08/01	R202	05/02/2015	233.01	Put	Bond Future	567.8700	0.5679	581.9900	0.5820	2.486	0	0	0
2014/08/01	R202	05/02/2015	233.00	Put	Bond Future	557.8700	0.5579	571.9900	0.5720	2.531	0	0	0
2014/08/01	R203	07/08/2014	7.30	Call	Bond Future	515.2700	0.5153	462.6100	0.4626	(10.220)	0	0	0
2014/08/01	R203	07/08/2014			Bond Future	7.1229	106.4314	7.1419	106.3786	0.267	0.0000	0.0000	21,862
2014/08/01	R203	07/08/2014	7.31	Call	Bond Future	539.9600	0.5400	487.0800	0.4871	(9.793)	0	0	0
2014/08/01	R203	07/08/2014	6.84	Put	Bond Future	795.4900	0.7955	846.1300	0.8461	6.366	0	0	0
2014/08/01	R203	07/08/2014	7.29	Put	Bond Future	26.7000	0.0267	27.1900	0.0272	1.835	0	0	0
2014/08/01	R203	07/08/2014	7.31	Put	Bond Future	20.3600	0.0204	20.3600	0.0204	0.000	0	0	0
2014/08/01	R203	07/08/2014	7.29	Call	Bond Future	490.9200	0.4909	438.5300	0.4385	(10.672)	0	0	0
2014/08/01	R203	07/08/2014	7.30	Put	Bond Future	23.3500	0.0234	23.5700	0.0236	0.942	0	0	0
2014/08/01	R203	07/08/2014	6.84	Call	Bond Future	3.7600	0.0038	1.5200	0.0015	(59.574)	0	0	46
2014/08/01	R203	06/11/2014	6.86	Call	Bond Future	235.8200	0.2358	219.4900	0.2195	(6.925)	0	0	0
2014/08/01	R203	06/11/2014			Bond Future	7.2273	103.8693	7.2483	103.8154	0.290	0.0000	0.0000	6,874
2014/08/01	R203	06/11/2014	6.98	Call	Bond Future	330.5400	0.3305	309.9800	0.3100	(6.220)	0	0	14
2014/08/01	R203	06/11/2014	6.84	Call	Bond Future	222.2700	0.2223	206.6100	0.2066	(7.045)	0	0	45
2014/08/01	R203	06/11/2014	6.85	Call	Bond Future	228.9700	0.2290	212.9800	0.2130	(6.983)	0	0	0
2014/08/01	R203	06/11/2014	6.98	Put	Bond Future	968.9400	0.9689	1,002.2900	1.0023	3.442	0	0	0
2014/08/01	R203	06/11/2014	6.84	Put	Bond Future	1,224.2500	1.2242	1,262.5000	1.2625	3.124	0	0	0
2014/08/01	R203	06/11/2014	6.86	Put	Bond Future	1,185.7600	1.1858	1,223.3400	1.2233	3.169	0	0	0
2014/08/01	R203	06/11/2014	6.85	Put	Bond Future	1,204.9300	1.2049	1,242.8500	1.2428	3.147	0	0	0
2014/08/01	R203	05/02/2015	7.69	Call	Bond Future	1,351.3000	1.3513	1,311.7900	1.3118	(2.924)	0	0	55
2014/08/01	R203	05/02/2015			Bond Future	7.3125	105.5390	7.3365	105.4824	0.328	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/01	R203	05/02/2015	8.34	Put	Bond Future	144.3200		0.1443	150.6500	0.1506	4.386	0	0	0
2014/08/01	R203	05/02/2015	8.35	Call	Bond Future	2,548.6800		2.5487	2,498.3300	2.4983	(1.976)	0	0	0
2014/08/01	R203	05/02/2015	8.36	Call	Bond Future	2,568.5100		2.5685	2,518.0400	2.5180	(1.965)	0	0	0
2014/08/01	R203	05/02/2015	8.34	Call	Bond Future	2,528.8900		2.5289	2,478.6600	2.4787	(1.986)	0	0	0
2014/08/01	R203	05/02/2015	8.36	Put	Bond Future	138.2300		0.1382	144.3200	0.1443	4.406	0	0	0
2014/08/01	R203	05/02/2015	7.69	Put	Bond Future	466.9000		0.4669	483.9500	0.4840	3.652	0	0	0
2014/08/01	R203	05/02/2015	8.35	Put	Bond Future	141.2500		0.1413	147.4600	0.1475	4.396	0	0	0
2014/08/01	R203	07/05/2015			Bond Future	7.3223		103.2484	7.3498	103.1895	0.375	0.0000	0.0000	0
2014/08/01	R203	07/05/2015	7.24	Put	Bond Future	1,036.6700		1.0367	1,066.1900	1.0662	2.848	0	0	0
2014/08/01	R203	07/05/2015	7.26	Put	Bond Future	1,014.9400		1.0149	1,044.0300	1.0440	2.866	0	0	0
2014/08/01	R203	07/05/2015	7.25	Put	Bond Future	1,025.5900		1.0256	1,054.8900	1.0549	2.857	0	0	0
2014/08/01	R203	07/05/2015	7.25	Call	Bond Future	870.2700		0.8703	840.7100	0.8407	(3.397)	0	0	0
2014/08/01	R203	07/05/2015	7.24	Call	Bond Future	859.8500		0.8598	830.5100	0.8305	(3.412)	0	0	0
2014/08/01	R203	07/05/2015	7.26	Call	Bond Future	881.1100		0.8811	851.3400	0.8513	(3.379)	0	0	0
2014/08/01	R204	07/08/2014			Bond Future	7.4225		103.2391	7.4314	103.2058	0.121	0.0000	0.0000	12,215
2014/08/01	R204	07/08/2014	7.44	Put	Bond Future	198.7000		0.1987	197.1900	0.1972	(0.760)	0	0	0
2014/08/01	R204	07/08/2014	7.46	Put	Bond Future	166.9600		0.1670	164.0300	0.1640	(1.755)	0	0	0
2014/08/01	R204	07/08/2014	7.45	Put	Bond Future	182.3600		0.1824	180.1000	0.1801	(1.239)	0	0	0
2014/08/01	R204	07/08/2014	7.46	Call	Bond Future	306.2800		0.3063	270.0300	0.2700	(11.836)	0	0	0
2014/08/01	R204	07/08/2014	7.78	Call	Bond Future	1,320.2700		1.3203	1,286.1000	1.2861	(2.588)	0	0	0
2014/08/01	R204	07/08/2014	7.44	Call	Bond Future	263.8100		0.2638	228.9800	0.2290	(13.203)	0	0	0
2014/08/01	R204	07/08/2014	7.78	Put	Bond Future	2.4500		0.0025	1.6000	0.0016	(34.694)	0	0	530
2014/08/01	R204	07/08/2014	7.45	Call	Bond Future	284.5800		0.2846	249.0000	0.2490	(12.503)	0	0	0
2014/08/01	R204	06/11/2014	7.99	Put	Bond Future	290.1500		0.2902	294.4400	0.2944	1.479	0	0	1,270
2014/08/01	R204	06/11/2014			Bond Future	7.5173		104.7927	7.5270	104.7587	0.129	0.0000	0.0000	5,364
2014/08/01	R204	06/11/2014	6.99	Put	Bond Future	2,097.0500		2.0971	2,121.7500	2.1218	1.178	0	0	0
2014/08/01	R204	06/11/2014	7.01	Put	Bond Future	2,039.5000		2.0395	2,063.7900	2.0638	1.191	0	0	0
2014/08/01	R204	06/11/2014	6.99	Call	Bond Future	221.6800		0.2217	212.3100	0.2123	(4.227)	0	0	0
2014/08/01	R204	06/11/2014	7.00	Put	Bond Future	2,068.1900		2.0682	2,092.6900	2.0927	1.185	0	0	0
2014/08/01	R204	06/11/2014	7.99	Call	Bond Future	1,936.1700		1.9362	1,906.3900	1.9064	(1.538)	0	0	0
2014/08/01	R204	06/11/2014	7.00	Call	Bond Future	228.7700		0.2288	219.2000	0.2192	(4.183)	0	0	0
2014/08/01	R204	06/11/2014	7.01	Call	Bond Future	236.0300		0.2360	226.2500	0.2263	(4.144)	0	0	0
2014/08/01	R204	05/02/2015			Bond Future	7.5943		102.4415	7.6053	102.4051	0.144	0.0000	0.0000	0
2014/08/01	R204	05/02/2015	8.25	Call	Bond Future	2,594.7700		2.5948	2,564.5700	2.5646	(1.164)	0	0	0
2014/08/01	R204	05/02/2015	8.26	Call	Bond Future	2,619.5900		2.6196	2,589.2900	2.5893	(1.157)	0	0	0
2014/08/01	R204	05/02/2015	8.24	Call	Bond Future	2,570.0500		2.5700	2,539.9500	2.5400	(1.171)	0	0	0
2014/08/01	R204	05/02/2015	8.26	Put	Bond Future	438.1400		0.4381	444.2000	0.4442	1.383	0	0	0
2014/08/01	R204	05/02/2015	8.25	Put	Bond Future	445.6600		0.4457	451.8200	0.4518	1.382	0	0	0
2014/08/01	R204	05/02/2015	8.24	Put	Bond Future	453.2900		0.4533	459.5500	0.4595	1.381	0	0	0
2014/08/01	R204	07/05/2015	7.51	Put	Bond Future	1,621.7600		1.6218	1,639.7300	1.6397	1.108	0	0	0
2014/08/01	R204	07/05/2015			Bond Future	7.6267		104.2668	7.6390	104.2285	0.160	0.0000	0.0000	0
2014/08/01	R204	07/05/2015	7.50	Put	Bond Future	1,638.2900		1.6383	1,656.4000	1.6564	1.105	0	0	0
2014/08/01	R204	07/05/2015	7.49	Call	Bond Future	1,226.0800		1.2261	1,206.0400	1.2060	(1.634)	0	0	0
2014/08/01	R204	07/05/2015	7.50	Call	Bond Future	1,240.8700		1.2409	1,220.7000	1.2207	(1.625)	0	0	0
2014/08/01	R204	07/05/2015	7.51	Call	Bond Future	1,255.7600		1.2558	1,235.4500	1.2355	(1.617)	0	0	0
2014/08/01	R204	07/05/2015	7.49	Put	Bond Future	1,654.9400		1.6549	1,673.1800	1.6732	1.102	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
2014/08/01	R207	07/08/2014	7.69	Call	Bond Future	321.6000	0.3216	247.1000	0.2471	(23.165)	0	0	0
2014/08/01	R207	07/08/2014	7.70	Put	Bond Future	224.7800	0.2248	251.7700	0.2518	12.007	0	0	0
2014/08/01	R207	07/08/2014			Bond Future	7.6720	98.6988	7.6961	98.5948	0.314	0.0000	0.0000	25,352
2014/08/01	R207	07/08/2014	7.70	Call	Bond Future	345.6500	0.3456	268.6000	0.2686	(22.291)	0	0	0
2014/08/01	R207	07/08/2014	7.71	Call	Bond Future	370.7200	0.3707	291.2300	0.2912	(21.442)	0	0	0
2014/08/01	R207	07/08/2014	7.69	Put	Bond Future	243.8900	0.2439	273.4300	0.2734	12.112	0	0	0
2014/08/01	R207	07/08/2014	7.71	Put	Bond Future	206.7100	0.2067	231.2600	0.2313	11.877	0	0	0
2014/08/01	R207	06/11/2014	7.36	Put	Bond Future	2,083.8100	2.0838	2,158.3300	2.1583	3.576	0	0	0
2014/08/01	R207	06/11/2014			Bond Future	7.7609	100.1841	7.7865	100.0783	0.329	0.0000	0.0000	10,209
2014/08/01	R207	06/11/2014	7.35	Put	Bond Future	2,115.1300	2.1151	2,190.2500	2.1903	3.552	0	0	0
2014/08/01	R207	06/11/2014	7.36	Call	Bond Future	404.9700	0.4050	373.6800	0.3737	(7.726)	0	0	0
2014/08/01	R207	06/11/2014	7.34	Call	Bond Future	383.1800	0.3832	353.1000	0.3531	(7.850)	0	0	0
2014/08/01	R207	06/11/2014	7.35	Call	Bond Future	393.9700	0.3940	363.2800	0.3633	(7.790)	0	0	0
2014/08/01	R207	06/11/2014	7.34	Put	Bond Future	2,146.6800	2.1467	2,222.4100	2.2224	3.528	0	0	0
2014/08/01	R207	05/02/2015	8.49	Put	Bond Future	579.7800	0.5798	603.8800	0.6039	4.157	0	0	0
2014/08/01	R207	05/02/2015			Bond Future	7.8364	98.1526	7.8639	98.0434	0.352	0.0000	0.0000	0
2014/08/01	R207	05/02/2015	8.51	Put	Bond Future	561.4500	0.5615	584.9200	0.5849	4.180	0	0	0
2014/08/01	R207	05/02/2015	8.50	Call	Bond Future	3,160.3600	3.1604	3,074.9400	3.0749	(2.703)	0	0	0
2014/08/01	R207	05/02/2015	8.51	Call	Bond Future	3,189.6400	3.1896	3,103.9000	3.1039	(2.688)	0	0	0
2014/08/01	R207	05/02/2015	8.49	Call	Bond Future	3,131.1900	3.1312	3,046.0800	3.0461	(2.718)	0	0	0
2014/08/01	R207	05/02/2015	8.50	Put	Bond Future	570.5500	0.5705	594.3400	0.5943	4.170	0	0	0
2014/08/01	R207	07/05/2015			Bond Future	7.8800	99.9020	7.9096	99.7896	0.376	0.0000	0.0000	0
2014/08/01	R207	07/05/2015	8.25	Call	Bond Future	2,645.9200	2.6459	2,572.9100	2.5729	(2.759)	0	0	0
2014/08/01	R207	07/05/2015	7.73	Call	Bond Future	1,564.4700	1.5645	1,510.1300	1.5101	(3.473)	0	0	66
2014/08/01	R207	07/05/2015	8.24	Put	Bond Future	1,267.9500	1.2680	1,307.6100	1.3076	3.128	0	0	0
2014/08/01	R207	07/05/2015	8.26	Put	Bond Future	1,240.6900	1.2407	1,279.6900	1.2797	3.143	0	0	0
2014/08/01	R207	07/05/2015	7.73	Put	Bond Future	2,135.6800	2.1357	2,193.6900	2.1937	2.716	0	0	0
2014/08/01	R207	07/05/2015	8.25	Put	Bond Future	1,254.2600	1.2543	1,293.6000	1.2936	3.137	0	0	0
2014/08/01	R207	07/05/2015	8.26	Call	Bond Future	2,669.6300	2.6696	2,596.2800	2.5963	(2.748)	0	0	0
2014/08/01	R207	07/05/2015	8.24	Call	Bond Future	2,622.3200	2.6223	2,549.6300	2.5496	(2.772)	0	0	0
2014/08/01	R208	07/08/2014	8.28	Call	Bond Future	2,054.7600	2.0548	1,935.9800	1.9360	(5.781)	0	0	0
2014/08/01	R208	07/08/2014			Bond Future	7.8569	96.8199	7.8810	96.7015	0.307	0.0000	0.0000	13,517
2014/08/01	R208	07/08/2014	7.80	Call	Bond Future	205.5100	0.2055	143.8400	0.1438	(30.008)	0	0	0
2014/08/01	R208	07/08/2014	7.79	Put	Bond Future	517.4000	0.5174	577.4600	0.5775	11.608	0	0	0
2014/08/01	R208	07/08/2014	7.81	Put	Bond Future	455.0900	0.4551	508.5300	0.5085	11.743	0	0	0
2014/08/01	R208	07/08/2014	7.80	Put	Bond Future	485.6700	0.4857	542.4200	0.5424	11.685	0	0	0
2014/08/01	R208	07/08/2014	7.81	Call	Bond Future	224.2600	0.2243	159.2800	0.1593	(28.975)	0	0	0
2014/08/01	R208	07/08/2014	8.28	Put	Bond Future	1.8400	0.0018	1.4800	0.0015	(19.565)	0	0	630
2014/08/01	R208	07/08/2014	7.79	Call	Bond Future	187.8700	0.1879	129.5100	0.1295	(31.064)	0	0	0
2014/08/01	R208	06/11/2014	7.46	Call	Bond Future	391.1200	0.3911	359.9800	0.3600	(7.962)	0	0	0
2014/08/01	R208	06/11/2014			Bond Future	7.9437	94.8785	7.9691	94.7581	0.319	0.0000	0.0000	6,671
2014/08/01	R208	06/11/2014	7.44	Call	Bond Future	369.6500	0.3697	339.7700	0.3398	(8.083)	0	0	0
2014/08/01	R208	06/11/2014	7.45	Call	Bond Future	380.2700	0.3803	349.7600	0.3498	(8.023)	0	0	0
2014/08/01	R208	06/11/2014	8.50	Put	Bond Future	355.5700	0.3556	375.4400	0.3754	5.588	0	0	1,520
2014/08/01	R208	06/11/2014	7.44	Put	Bond Future	2,802.2400	2.8022	2,892.7900	2.8928	3.231	0	0	0
2014/08/01	R208	06/11/2014	7.46	Put	Bond Future	2,725.6700	2.7257	2,814.9600	2.8150	3.276	0	0	0
2014/08/01	R208	06/11/2014	8.50	Call	Bond Future	2,955.4200	2.9554	2,854.8600	2.8549	(3.403)	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
2014/08/01	R208	06/11/2014	7.45	Put	Bond Future	2,763.8300	2.7638	2,853.7500	2.8538	3.253	0	0	0
2014/08/01	R208	05/02/2015	8.51	Call	Bond Future	3,101.7000	3.1017	3,011.3000	3.0113	(2.915)	0	0	0
2014/08/01	R208	05/02/2015			Bond Future	8.0177	96.4038	8.0447	96.2799	0.337	0.0000	0.0000	0
2014/08/01	R208	05/02/2015	8.49	Call	Bond Future	3,039.2200	3.0392	2,949.6500	2.9496	(2.947)	0	0	0
2014/08/01	R208	05/02/2015	8.51	Put	Bond Future	872.4500	0.8725	905.9700	0.9060	3.842	0	0	0
2014/08/01	R208	05/02/2015	8.50	Put	Bond Future	885.6500	0.8856	919.5800	0.9196	3.831	0	0	0
2014/08/01	R208	05/02/2015	8.49	Put	Bond Future	899.2600	0.8993	933.6100	0.9336	3.820	0	0	0
2014/08/01	R208	05/02/2015	8.50	Call	Bond Future	3,070.2700	3.0703	2,980.2800	2.9803	(2.931)	0	0	0
2014/08/01	R208	07/05/2015	8.01	Call	Bond Future	2,038.5200	2.0385	1,972.2900	1.9723	(3.249)	0	0	0
2014/08/01	R208	07/05/2015			Bond Future	8.0600	94.7186	8.0887	94.5913	0.356	0.0000	0.0000	0
2014/08/01	R208	07/05/2015	7.99	Call	Bond Future	1,994.7200	1.9947	1,929.3300	1.9293	(3.278)	0	0	0
2014/08/01	R208	07/05/2015	8.00	Call	Bond Future	2,016.5500	2.0166	1,950.7400	1.9507	(3.263)	0	0	0
2014/08/01	R208	07/05/2015	7.99	Put	Bond Future	2,306.2300	2.3062	2,368.1600	2.3682	2.685	0	0	0
2014/08/01	R208	07/05/2015	8.00	Put	Bond Future	2,283.4600	2.2835	2,344.9700	2.3450	2.694	0	0	0
2014/08/01	R208	07/05/2015	8.01	Put	Bond Future	2,260.8600	2.2609	2,321.9500	2.3219	2.702	0	0	0
2014/08/01	R209	07/08/2014	9.04	Put	Bond Future	199.5100	0.1995	158.0100	0.1580	(20.801)	0	0	0
2014/08/01	R209	07/08/2014			Bond Future	8.9055	76.9840	8.8997	77.0282	(0.065)	0.0000	0.0000	6,512
2014/08/01	R209	07/08/2014	9.06	Put	Bond Future	166.3800	0.1664	128.9100	0.1289	(22.521)	0	0	0
2014/08/01	R209	07/08/2014	9.05	Put	Bond Future	182.3500	0.1823	142.8700	0.1429	(21.651)	0	0	0
2014/08/01	R209	07/08/2014	9.05	Call	Bond Future	1,271.6900	1.2717	1,276.3700	1.2764	0.368	0	0	0
2014/08/01	R209	07/08/2014	9.06	Call	Bond Future	1,330.1800	1.3302	1,336.8700	1.3369	0.503	0	0	0
2014/08/01	R209	07/08/2014	9.04	Call	Bond Future	1,214.2700	1.2143	1,216.9300	1.2169	0.219	0	0	0
2014/08/01	R209	06/11/2014	9.50	Call	Bond Future	4,591.3600	4.5914	4,616.9200	4.6169	0.557	0	0	0
2014/08/01	R209	06/11/2014	8.95	Call	Bond Future	2,104.0400	2.1040	2,115.2800	2.1153	0.534	0	0	2,050
2014/08/01	R209	06/11/2014			Bond Future	8.9744	74.9959	8.9685	75.0406	(0.066)	0.0000	0.0000	20,522
2014/08/01	R209	06/11/2014	8.99	Put	Bond Future	2,135.8200	2.1358	2,103.3800	2.1034	(1.519)	0	0	0
2014/08/01	R209	06/11/2014	10.00	Call	Bond Future	7,383.0300	7.3830	7,418.9600	7.4190	0.487	0	0	0
2014/08/01	R209	06/11/2014	9.05	Put	Bond Future	1,921.9000	1.9219	1,890.9700	1.8910	(1.609)	0	0	0
2014/08/01	R209	06/11/2014	9.58	Put	Bond Future	667.7600	0.6678	650.6300	0.6506	(2.565)	0	0	907
2014/08/01	R209	06/11/2014	9.01	Put	Bond Future	2,062.4600	2.0625	2,030.5300	2.0305	(1.548)	0	0	0
2014/08/01	R209	06/11/2014	9.50	Put	Bond Future	794.2400	0.7942	775.1500	0.7752	(2.404)	0	0	5,500
2014/08/01	R209	06/11/2014	10.05	Call	Bond Future	7,671.6800	7.6717	7,708.4300	7.7084	0.479	0	0	0
2014/08/01	R209	06/11/2014	8.95	Put	Bond Future	2,288.3000	2.2883	2,254.8900	2.2549	(1.460)	0	0	0
2014/08/01	R209	06/11/2014	9.00	Put	Bond Future	2,098.8300	2.0988	2,066.6500	2.0666	(1.533)	0	0	0
2014/08/01	R209	06/11/2014	9.95	Call	Bond Future	7,093.5500	7.0936	7,128.6700	7.1287	0.495	0	0	0
2014/08/01	R209	06/11/2014	8.50	Call	Bond Future	832.8300	0.8328	835.5800	0.8356	0.330	0	0	5,500
2014/08/01	R209	06/11/2014	8.75	Put	Bond Future	3,166.4200	3.1664	3,128.5700	3.1286	(1.195)	0	0	0
2014/08/01	R209	06/11/2014	8.99	Call	Bond Future	2,252.7600	2.2528	2,264.9700	2.2650	0.542	0	0	0
2014/08/01	R209	06/11/2014	9.25	Call	Bond Future	3,353.5700	3.3536	3,372.5800	3.3726	0.567	0	0	0
2014/08/01	R209	06/11/2014	10.05	Put	Bond Future	217.0200	0.2170	209.1200	0.2091	(3.640)	0	0	2,050
2014/08/01	R209	06/11/2014	10.00	Put	Bond Future	248.3300	0.2483	239.6100	0.2396	(3.511)	0	0	1,640
2014/08/01	R209	06/11/2014	9.05	Call	Bond Future	2,487.1200	2.4871	2,500.8400	2.5008	0.552	0	0	2,050
2014/08/01	R209	06/11/2014	9.58	Call	Bond Future	5,016.2400	5.0162	5,043.7600	5.0438	0.549	0	0	0
2014/08/01	R209	06/11/2014	9.00	Call	Bond Future	2,290.7700	2.2908	2,303.2400	2.3032	0.544	0	0	1,640
2014/08/01	R209	06/11/2014	9.25	Put	Bond Future	1,324.0400	1.3240	1,298.4000	1.2984	(1.936)	0	0	2,200
2014/08/01	R209	06/11/2014	8.75	Call	Bond Future	1,447.4900	1.4475	1,454.2900	1.4543	0.470	0	0	2,200
2014/08/01	R209	06/11/2014	9.01	Call	Bond Future	2,329.2900	2.3293	2,342.0100	2.3420	0.546	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
2014/08/01	R209	06/11/2014	9.95	Put	Bond Future	281.2500	0.2813	271.7200	0.2717	(3.388)	0	0	2,050
2014/08/01	R209	06/11/2014	8.50	Put	Bond Future	4,539.3800	4.5394	4,497.4800	4.4975	(0.923)	0	0	0
2014/08/01	R209	05/02/2015	9.00	Put	Bond Future	3,302.5300	3.3025	3,272.5000	3.2725	(0.909)	0	0	0
2014/08/01	R209	05/02/2015			Bond Future	9.0358	76.2017	9.0299	76.2457	(0.066)	0.0000	0.0000	0
2014/08/01	R209	05/02/2015	9.25	Call	Bond Future	4,010.9500	4.0110	4,029.1500	4.0292	0.454	0	0	0
2014/08/01	R209	05/02/2015	9.26	Call	Bond Future	4,052.6400	4.0526	4,071.0200	4.0710	0.454	0	0	0
2014/08/01	R209	05/02/2015	9.25	Put	Bond Future	2,443.9100	2.4439	2,418.0700	2.4181	(1.057)	0	0	0
2014/08/01	R209	05/02/2015	9.24	Call	Bond Future	3,969.4500	3.9694	3,987.4800	3.9875	0.454	0	0	0
2014/08/01	R209	05/02/2015	9.00	Call	Bond Future	3,035.6900	3.0357	3,049.7000	3.0497	0.462	0	0	0
2014/08/01	R209	05/02/2015	9.24	Put	Bond Future	2,474.4100	2.4744	2,448.4000	2.4484	(1.051)	0	0	0
2014/08/01	R209	05/02/2015	9.26	Put	Bond Future	2,413.7100	2.4137	2,388.0500	2.3881	(1.063)	0	0	0
2014/08/01	R209	07/05/2015			Bond Future	9.0809	74.4090	9.0750	74.4530	(0.066)	0.0000	0.0000	0
2014/08/01	R209	07/05/2015	8.99	Put	Bond Future	4,283.2400	4.2832	4,254.2600	4.2543	(0.677)	0	0	0
2014/08/01	R209	07/05/2015	9.01	Put	Bond Future	4,204.4800	4.2045	4,175.7500	4.1757	(0.683)	0	0	0
2014/08/01	R209	07/05/2015	9.00	Put	Bond Future	4,243.5900	4.2436	4,214.7300	4.2147	(0.680)	0	0	0
2014/08/01	R209	07/05/2015	8.99	Call	Bond Future	3,608.5300	3.6085	3,623.4900	3.6235	0.415	0	0	0
2014/08/01	R209	07/05/2015	9.00	Call	Bond Future	3,643.5500	3.6436	3,658.6300	3.6586	0.414	0	0	0
2014/08/01	R209	07/05/2015	9.01	Call	Bond Future	3,679.0000	3.6790	3,694.2100	3.6942	0.413	0	0	0
2014/08/01	R210	07/08/2014			Bond Future	171.5574	171.5574	171.5481	171.5481	(0.005)	0.0000	0.0000	123
2014/08/01	R210	07/08/2014	159.00	Call	Bond Future	12,557.3900	12.5574	12,548.1400	12.5481	(0.074)	0	0	0
2014/08/01	R210	07/08/2014	159.01	Call	Bond Future	12,547.3900	12.5474	12,538.1400	12.5381	(0.074)	0	0	0
2014/08/01	R210	07/08/2014	158.99	Call	Bond Future	12,567.3900	12.5674	12,558.1400	12.5581	(0.074)	0	0	0
2014/08/01	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R210	06/11/2014			Bond Future	172.1208	172.1208	172.1128	172.1128	(0.005)	0.0000	0.0000	535
2014/08/01	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R210	06/11/2014	169.00	Call	Bond Future	3,120.7500	3.1207	3,112.8200	3.1128	(0.254)	0	0	0
2014/08/01	R210	06/11/2014	169.01	Call	Bond Future	3,110.7500	3.1107	3,102.8200	3.1028	(0.255)	0	0	0
2014/08/01	R210	06/11/2014	168.99	Call	Bond Future	3,130.7500	3.1307	3,122.8200	3.1228	(0.253)	0	0	0
2014/08/01	R210	05/02/2015	175.01	Put	Bond Future	102.2900	0.1023	113.4300	0.1134	10.891	0	0	0
2014/08/01	R210	05/02/2015			Bond Future	174.9077	174.9077	174.8966	174.8966	(0.006)	0.0000	0.0000	0
2014/08/01	R210	05/02/2015	175.00	Put	Bond Future	92.2900	0.0923	103.4300	0.1034	12.071	0	0	0
2014/08/01	R210	05/02/2015	175.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R210	05/02/2015	174.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R210	05/02/2015	175.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R210	05/02/2015	174.99	Put	Bond Future	82.2900	0.0823	93.4300	0.0934	13.537	0	0	0
2014/08/01	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R211	07/08/2014			Bond Future	130.6999	130.6999	130.6894	130.6894	(0.008)	0.0000	0.0000	390
2014/08/01	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R211	07/08/2014	128.00	Call	Bond Future	2,699.8900	2.6999	2,689.3600	2.6894	(0.390)	0	0	0
2014/08/01	R211	07/08/2014	128.01	Call	Bond Future	2,689.8900	2.6899	2,679.3600	2.6794	(0.391)	0	0	0
2014/08/01	R211	07/08/2014	127.99	Call	Bond Future	2,709.8900	2.7099	2,699.3600	2.6994	(0.389)	0	0	0
2014/08/01	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/01	R211	06/11/2014	130.00	Call	Bond Future	2,683.0600	2.6831	2,672.0700	2.6721	(0.410)	0	0	0
2014/08/01	R211	06/11/2014	130.01	Call	Bond Future	2,673.0600	2.6731	2,662.0700	2.6621	(0.411)	0	0	0
2014/08/01	R211	06/11/2014			Bond Future	132.6831	132.6831	132.6721	132.6721	(0.008)	0.0000	0.0000	0
2014/08/01	R211	06/11/2014	129.99	Call	Bond Future	2,693.0600	2.6931	2,682.0700	2.6821	(0.408)	0	0	0
2014/08/01	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R211	05/02/2015	133.00	Call	Bond Future	227.8600	0.2279	215.8600	0.2159	(5.266)	0	0	0
2014/08/01	R211	05/02/2015			Bond Future	133.2279	133.2279	133.2159	133.2159	(0.009)	0.0000	0.0000	0
2014/08/01	R211	05/02/2015	133.01	Call	Bond Future	217.8600	0.2179	205.8600	0.2059	(5.508)	0	0	0
2014/08/01	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R211	05/02/2015	132.99	Call	Bond Future	237.8600	0.2379	225.8600	0.2259	(5.045)	0	0	0
2014/08/01	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R212	07/08/2014	128.99	Call	Bond Future	6,536.1900	6.5362	6,344.0900	6.3441	(2.939)	0	0	0
2014/08/01	R212	07/08/2014			Bond Future	135.5262	135.5262	135.3341	135.3341	(0.142)	0.0000	0.0000	349
2014/08/01	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R212	07/08/2014	129.00	Call	Bond Future	6,526.1900	6.5262	6,334.0900	6.3341	(2.944)	0	0	0
2014/08/01	R212	07/08/2014	129.01	Call	Bond Future	6,516.1900	6.5162	6,324.0900	6.3241	(2.948)	0	0	0
2014/08/01	R212	06/11/2014			Bond Future	137.5825	137.5825	137.3874	137.3874	(0.142)	0.0000	0.0000	19,059
2014/08/01	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R212	06/11/2014	135.00	Call	Bond Future	2,582.5400	2.5825	2,387.3500	2.3874	(7.558)	0	0	0
2014/08/01	R212	06/11/2014	135.01	Call	Bond Future	2,572.5400	2.5725	2,377.3500	2.3774	(7.587)	0	0	0
2014/08/01	R212	06/11/2014	134.99	Call	Bond Future	2,592.5400	2.5925	2,397.3500	2.3974	(7.529)	0	0	0
2014/08/01	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R212	05/02/2015			Bond Future	138.0502	138.0502	137.8510	137.8510	(0.144)	0.0000	0.0000	0
2014/08/01	R212	05/02/2015	137.99	Put	Bond Future	0.0000	0.0000	139.0200	0.1390	100.000	0	0	0
2014/08/01	R212	05/02/2015	138.01	Put	Bond Future	0.0000	0.0000	159.0200	0.1590	100.000	0	0	0
2014/08/01	R212	05/02/2015	138.00	Put	Bond Future	0.0000	0.0000	149.0200	0.1490	100.000	0	0	0
2014/08/01	R212	05/02/2015	138.01	Call	Bond Future	40.1800	0.0402	0.0000	0.0000	(100.000)	0	0	0
2014/08/01	R212	05/02/2015	137.99	Call	Bond Future	60.1800	0.0602	0.0000	0.0000	(100.000)	0	0	0
2014/08/01	R212	05/02/2015	138.00	Call	Bond Future	50.1800	0.0502	0.0000	0.0000	(100.000)	0	0	0
2014/08/01	R213	07/08/2014	8.86	Call	Bond Future	1,125.1800	1.1252	982.1100	0.9821	(12.715)	0	0	0
2014/08/01	R213	07/08/2014			Bond Future	8.7458	88.0108	8.7650	87.8630	0.220	0.0000	0.0000	15,508
2014/08/01	R213	07/08/2014	8.84	Call	Bond Future	1,017.8300	1.0178	878.2100	0.8782	(13.717)	0	0	0
2014/08/01	R213	07/08/2014	8.85	Call	Bond Future	1,070.8600	1.0709	929.4400	0.9294	(13.206)	0	0	0
2014/08/01	R213	07/08/2014	8.84	Put	Bond Future	296.4600	0.2965	304.6700	0.3047	2.769	0	0	0
2014/08/01	R213	07/08/2014	8.86	Put	Bond Future	251.8800	0.2519	256.6400	0.2566	1.890	0	0	0
2014/08/01	R213	07/08/2014	8.85	Put	Bond Future	273.4800	0.2735	279.8900	0.2799	2.344	0	0	0
2014/08/01	R213	06/11/2014	8.84	Call	Bond Future	2,256.9500	2.2569	2,167.9800	2.1680	(3.942)	0	0	0
2014/08/01	R213	06/11/2014	8.85	Put	Bond Future	2,067.7100	2.0677	2,128.0800	2.1281	2.920	0	0	0
2014/08/01	R213	06/11/2014			Bond Future	8.8199	85.7936	8.8397	85.6434	0.225	0.0000	0.0000	17,786
2014/08/01	R213	06/11/2014	8.85	Call	Bond Future	2,295.9000	2.2959	2,206.1100	2.2061	(3.911)	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
2014/08/01	R213	06/11/2014	8.86	Call	Bond Future	2,335.2300	2.3352	2,244.6100	2.2446	(3.881)	0	0	0
2014/08/01	R213	06/11/2014	8.84	Put	Bond Future	2,104.3700	2.1044	2,165.5600	2.1656	2.908	0	0	0
2014/08/01	R213	06/11/2014	8.86	Put	Bond Future	2,031.5200	2.0315	2,091.0600	2.0911	2.931	0	0	0
2014/08/01	R213	05/02/2015	9.26	Put	Bond Future	1,973.9800	1.9740	2,020.2400	2.0202	2.343	0	0	0
2014/08/01	R213	05/02/2015			Bond Future	8.8868	87.1725	8.9075	87.0184	0.232	0.0000	0.0000	0
2014/08/01	R213	05/02/2015	9.25	Put	Bond Future	2,000.0000	2.0000	2,046.7600	2.0468	2.338	0	0	0
2014/08/01	R213	05/02/2015	9.24	Put	Bond Future	2,026.2900	2.0263	2,073.5500	2.0735	2.332	0	0	0
2014/08/01	R213	05/02/2015	9.25	Call	Bond Future	4,653.6600	4.6537	4,546.3000	4.5463	(2.307)	0	0	0
2014/08/01	R213	05/02/2015	9.26	Call	Bond Future	4,698.9900	4.6990	4,591.1300	4.5911	(2.295)	0	0	0
2014/08/01	R213	05/02/2015	9.24	Call	Bond Future	4,608.5100	4.6085	4,501.6500	4.5017	(2.319)	0	0	0
2014/08/01	R213	07/05/2015	8.74	Call	Bond Future	3,254.0200	3.2540	3,174.2100	3.1742	(2.453)	0	0	0
2014/08/01	R213	07/05/2015	8.75	Put	Bond Future	4,649.1100	4.6491	4,726.7300	4.7267	1.670	0	0	0
2014/08/01	R213	07/05/2015			Bond Future	8.9321	85.1769	8.9535	85.0190	0.239	0.0000	0.0000	0
2014/08/01	R213	07/05/2015	8.75	Call	Bond Future	3,287.3700	3.2874	3,207.0700	3.2071	(2.443)	0	0	0
2014/08/01	R213	07/05/2015	8.76	Call	Bond Future	3,320.9100	3.3209	3,240.1200	3.2401	(2.433)	0	0	0
2014/08/01	R213	07/05/2015	8.74	Put	Bond Future	4,691.4600	4.6915	4,769.5700	4.7696	1.665	0	0	0
2014/08/01	R213	07/05/2015	8.76	Put	Bond Future	4,607.0500	4.6070	4,684.1800	4.6842	1.674	0	0	0
2014/08/01	R214	07/08/2014	9.54	Put	Bond Future	2.0400	0.0020	0.7700	0.0008	(62.255)	0	0	0
2014/08/01	R214	07/08/2014			Bond Future	8.9954	77.8493	8.9846	77.9350	(0.120)	0.0000	0.0000	1,890
2014/08/01	R214	07/08/2014	9.56	Put	Bond Future	1.5200	0.0015	0.5500	0.0006	(63.816)	0	0	0
2014/08/01	R214	07/08/2014	9.55	Put	Bond Future	1.7600	0.0018	0.6500	0.0007	(63.068)	0	0	0
2014/08/01	R214	07/08/2014	9.56	Call	Bond Future	4,270.0700	4.2701	4,354.8400	4.3548	1.985	0	0	0
2014/08/01	R214	07/08/2014	9.54	Call	Bond Future	4,126.4200	4.1264	4,210.8900	4.2109	2.047	0	0	0
2014/08/01	R214	07/08/2014	9.55	Call	Bond Future	4,198.2900	4.1983	4,282.9200	4.2829	2.016	0	0	0
2014/08/01	R214	06/11/2014	9.20	Call	Bond Future	2,871.5100	2.8715	2,911.1400	2.9111	1.380	0	0	2,500
2014/08/01	R214	06/11/2014	9.64	Call	Bond Future	5,059.8000	5.0598	5,119.1200	5.1191	1.172	0	0	0
2014/08/01	R214	06/11/2014			Bond Future	9.0645	75.7321	9.0534	75.8189	(0.122)	0.0000	0.0000	4,197
2014/08/01	R214	06/11/2014	9.20	Put	Bond Future	1,822.1900	1.8222	1,774.9900	1.7750	(2.590)	0	0	0
2014/08/01	R214	06/11/2014	9.65	Call	Bond Future	5,114.5500	5.1145	5,174.2600	5.1743	1.167	0	0	0
2014/08/01	R214	06/11/2014	9.66	Call	Bond Future	5,169.4700	5.1695	5,229.5700	5.2296	1.163	0	0	0
2014/08/01	R214	06/11/2014	9.80	Call	Bond Future	5,953.7400	5.9537	6,018.9700	6.0190	1.096	0	0	0
2014/08/01	R214	06/11/2014	9.64	Put	Bond Future	767.6700	0.7677	740.1600	0.7402	(3.584)	0	0	0
2014/08/01	R214	06/11/2014	9.66	Put	Bond Future	735.6700	0.7357	708.9400	0.7089	(3.633)	0	0	0
2014/08/01	R214	06/11/2014	9.80	Put	Bond Future	541.6500	0.5416	520.0500	0.5201	(3.988)	0	0	2,500
2014/08/01	R214	06/11/2014	9.65	Put	Bond Future	751.5300	0.7515	724.4100	0.7244	(3.609)	0	0	0
2014/08/01	R214	05/02/2015	9.50	Call	Bond Future	4,915.2700	4.9153	4,963.7600	4.9638	0.987	0	0	0
2014/08/01	R214	05/02/2015			Bond Future	9.1274	76.9493	9.1162	77.0363	(0.123)	0.0000	0.0000	0
2014/08/01	R214	05/02/2015	9.51	Call	Bond Future	4,961.0600	4.9611	5,009.8600	5.0099	0.984	0	0	0
2014/08/01	R214	05/02/2015	9.50	Put	Bond Future	2,121.3800	2.1214	2,082.9300	2.0829	(1.812)	0	0	0
2014/08/01	R214	05/02/2015	9.49	Call	Bond Future	4,869.6400	4.8696	4,917.8300	4.9178	0.990	0	0	0
2014/08/01	R214	05/02/2015	9.49	Put	Bond Future	2,148.4200	2.1484	2,109.6700	2.1097	(1.804)	0	0	0
2014/08/01	R214	05/02/2015	9.51	Put	Bond Future	2,094.6200	2.0946	2,056.4800	2.0565	(1.821)	0	0	0
2014/08/01	R214	07/05/2015			Bond Future	9.1714	75.0252	9.1600	75.1127	(0.124)	0.0000	0.0000	0
2014/08/01	R214	07/05/2015	9.15	Call	Bond Future	4,098.1700	4.0982	4,136.5400	4.1365	0.936	0	0	0
2014/08/01	R214	07/05/2015	9.16	Call	Bond Future	4,135.7200	4.1357	4,174.3500	4.1744	0.934	0	0	0
2014/08/01	R214	07/05/2015	9.14	Put	Bond Future	4,302.3000	4.3023	4,252.8200	4.2528	(1.150)	0	0	0
2014/08/01	R214	07/05/2015	9.16	Put	Bond Future	4,223.1500	4.2231	4,174.1900	4.1742	(1.159)	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
2014/08/01	R214	07/05/2015	9.15	Put	Bond Future	4,262.5800	4.2626	4,213.3600	4.2134	(1.155)	0	0	0
2014/08/01	R214	07/05/2015	9.14	Call	Bond Future	4,060.7800	4.0608	4,098.8900	4.0989	0.938	0	0	0
2014/08/01	R248	07/08/2014			Bond Future	9.0756	100.5092	9.0648	100.6191	(0.119)	0.0000	0.0000	3,751
2014/08/01	R248	07/08/2014	9.65	Call	Bond Future	5,527.1700	5.5272	5,637.0200	5.6370	1.987	0	0	0
2014/08/01	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R248	07/08/2014	9.66	Call	Bond Future	5,618.3500	5.6184	5,728.2000	5.7282	1.955	0	0	0
2014/08/01	R248	07/08/2014	9.64	Call	Bond Future	5,435.8300	5.4358	5,545.6800	5.5457	2.021	0	0	0
2014/08/01	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R248	06/11/2014			Bond Future	9.1473	97.5948	9.1362	97.7061	(0.122)	0.0000	0.0000	17,126
2014/08/01	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R248	06/11/2014	9.72	Call	Bond Future	5,435.6300	5.4356	5,546.9300	5.5469	2.048	0	0	0
2014/08/01	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R248	06/11/2014	9.73	Call	Bond Future	5,525.6000	5.5256	5,636.9000	5.6369	2.014	0	0	0
2014/08/01	R248	06/11/2014	9.74	Call	Bond Future	5,615.4100	5.6154	5,726.7100	5.7267	1.982	0	0	0
2014/08/01	R248	05/02/2015			Bond Future	9.2128	99.1635	9.2015	99.2749	(0.122)	0.0000	0.0000	0
2014/08/01	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R248	05/02/2015	9.50	Call	Bond Future	2,760.0300	2.7600	2,871.4300	2.8714	4.036	0	0	0
2014/08/01	R248	05/02/2015	9.51	Call	Bond Future	2,853.5500	2.8536	2,964.9500	2.9650	3.904	0	0	0
2014/08/01	R248	05/02/2015	9.49	Call	Bond Future	2,666.3300	2.6663	2,777.7300	2.7777	4.178	0	0	0
2014/08/01	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R248	07/05/2015	9.24	Put	Bond Future	188.4700	0.1885	76.3500	0.0763	(59.490)	0	0	0
2014/08/01	R248	07/05/2015			Bond Future	9.2592	96.4946	9.2478	96.6067	(0.124)	0.0000	0.0000	0
2014/08/01	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R248	07/05/2015	9.25	Put	Bond Future	90.4800	0.0905	0.0000	0.0000	(100.000)	0	0	0
2014/08/01	R248	07/05/2015	9.26	Call	Bond Future	7.3300	0.0073	119.4500	0.1195	1529.604	0	0	0
2014/08/01	R248	07/05/2015	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/01	R248	07/05/2015	9.25	Call	Bond Future	0.0000	0.0000	21.6400	0.0216	100.000	0	0	0

**Total**

**480361**