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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/08/2014 TO 11/08/2014

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
2014/08/11	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	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
2014/08/11	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	2025	07/08/2014			Bond Future	116.1887	116.1887	116.1887	116.1887	0.000	0.0000	0.0000	0
2014/08/11	2025	06/11/2014	117.01	Call	Bond Future	839.0100	0.8390	831.2200	0.8312	(0.928)	0	0	0
2014/08/11	2025	06/11/2014			Bond Future	117.8490	117.8490	117.8412	117.8412	(0.007)	0.0000	0.0000	0
2014/08/11	2025	06/11/2014	116.99	Call	Bond Future	859.0100	0.8590	851.2200	0.8512	(0.907)	0	0	0
2014/08/11	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2025	06/11/2014	117.00	Call	Bond Future	849.0100	0.8490	841.2200	0.8412	(0.918)	0	0	0
2014/08/11	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2025	05/02/2015			Bond Future	118.6163	118.6163	118.6057	118.6057	(0.009)	0.0000	0.0000	0
2014/08/11	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2025	05/02/2015	118.99	Put	Bond Future	373.7500	0.3738	384.3500	0.3844	2.836	0	0	0
2014/08/11	2025	05/02/2015	119.01	Put	Bond Future	393.7500	0.3938	404.3500	0.4044	2.692	0	0	0
2014/08/11	2025	05/02/2015	119.00	Put	Bond Future	383.7500	0.3838	394.3500	0.3944	2.762	0	0	0
2014/08/11	2030	07/08/2014			Bond Future	8.7000	94.3651	8.7000	94.3651	0.000	0.0000	0.0000	0
2014/08/11	2030	06/11/2014	9.01	Call	Bond Future	1,783.6600	1.7837	1,748.6500	1.7487	(1.963)	0	0	0
2014/08/11	2030	06/11/2014			Bond Future	8.7817	95.7226	8.7862	95.6876	0.050	0.0000	0.0000	4,185
2014/08/11	2030	06/11/2014	8.99	Call	Bond Future	1,629.3300	1.6293	1,594.3200	1.5943	(2.149)	0	0	0
2014/08/11	2030	06/11/2014	9.00	Call	Bond Future	1,706.5400	1.7065	1,671.5300	1.6715	(2.052)	0	0	0
2014/08/11	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2030	05/02/2015			Bond Future	8.8467	93.2644	8.8515	93.2267	0.055	0.0000	0.0000	0
2014/08/11	2030	05/02/2015	9.25	Call	Bond Future	3,071.9000	3.0719	3,034.2300	3.0342	(1.226)	0	0	0
2014/08/11	2030	05/02/2015	9.24	Call	Bond Future	2,997.5000	2.9975	2,959.8300	2.9598	(1.257)	0	0	0
2014/08/11	2030	05/02/2015	9.26	Call	Bond Future	3,146.2100	3.1462	3,108.5400	3.1085	(1.197)	0	0	0
2014/08/11	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2030	07/05/2015			Bond Future	8.8962	94.9339	8.9012	94.8956	0.056	0.0000	0.0000	0
2014/08/11	2030	07/05/2015	8.74	Put	Bond Future	1,213.5300	1.2135	1,251.8500	1.2519	3.158	0	0	0
2014/08/11	2030	07/05/2015	8.76	Put	Bond Future	1,056.8900	1.0569	1,095.2100	1.0952	3.626	0	0	0
2014/08/11	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2030	07/05/2015	8.75	Put	Bond Future	1,135.1600	1.1352	1,173.4800	1.1735	3.376	0	0	0
2014/08/11	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/11	2037	07/08/2014			Bond Future	8.9050	96.3658	8.9050	96.3658	0.000	0.0000	0.0000	0
2014/08/11	2037	06/11/2014	9.69	Call	Bond Future	5,978.6500	5.9787	5,749.7300	5.7497	(3.829)	0	0	0
2014/08/11	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2037	06/11/2014			Bond Future	9.0037	97.5522	9.0287	97.3233	0.278	0.0000	0.0000	6,708
2014/08/11	2037	06/11/2014	9.70	Call	Bond Future	6,061.2600	6.0613	5,832.3400	5.8323	(3.777)	0	0	0
2014/08/11	2037	06/11/2014	9.71	Call	Bond Future	6,143.7500	6.1438	5,914.8300	5.9148	(3.726)	0	0	0
2014/08/11	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2037	05/02/2015			Bond Future	9.0664	94.8732	9.0924	94.6384	0.287	0.0000	0.0000	3,280
2014/08/11	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2037	05/02/2015	9.50	Call	Bond Future	3,800.1800	3.8002	3,565.3200	3.5653	(6.180)	0	0	0
2014/08/11	2037	05/02/2015	9.51	Call	Bond Future	3,884.9200	3.8849	3,650.0600	3.6501	(6.045)	0	0	0
2014/08/11	2037	05/02/2015	9.49	Call	Bond Future	3,715.3100	3.7153	3,480.4500	3.4805	(6.321)	0	0	0
2014/08/11	2037	07/05/2015	9.01	Put	Bond Future	950.9200	0.9509	1,189.9200	1.1899	25.134	0	0	0
2014/08/11	2037	07/05/2015			Bond Future	9.1153	96.5718	9.1420	96.3328	0.293	0.0000	0.0000	0
2014/08/11	2037	07/05/2015	9.00	Put	Bond Future	1,042.0200	1.0420	1,281.0200	1.2810	22.936	0	0	0
2014/08/11	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2037	07/05/2015	8.99	Put	Bond Future	1,133.2500	1.1333	1,372.2500	1.3722	21.090	0	0	0
2014/08/11	2038	07/08/2014			Bond Future	120.4154	120.4154	120.4154	120.4154	0.000	0.0000	0.0000	0
2014/08/11	2038	06/11/2014	120.01	Call	Bond Future	2,241.9200	2.2419	2,234.3900	2.2344	(0.336)	0	0	0
2014/08/11	2038	06/11/2014			Bond Future	122.2519	122.2519	122.2444	122.2444	(0.006)	0.0000	0.0000	2,062
2014/08/11	2038	06/11/2014	119.99	Call	Bond Future	2,261.9200	2.2619	2,254.3900	2.2544	(0.333)	0	0	0
2014/08/11	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2038	06/11/2014	120.00	Call	Bond Future	2,251.9200	2.2519	2,244.3900	2.2444	(0.334)	0	0	0
2014/08/11	2038	05/02/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2038	05/02/2015			Bond Future	122.9467	122.9467	122.9363	122.9363	(0.008)	0.0000	0.0000	0
2014/08/11	2038	05/02/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2038	05/02/2015	122.99	Put	Bond Future	43.2900	0.0433	53.7300	0.0537	24.116	0	0	0
2014/08/11	2038	05/02/2015	123.01	Put	Bond Future	63.2900	0.0633	73.7300	0.0737	16.495	0	0	0
2014/08/11	2038	05/02/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2038	05/02/2015	123.00	Put	Bond Future	53.2900	0.0533	63.7300	0.0637	19.591	0	0	0
2014/08/11	2044	07/08/2014			Bond Future	8.9850	97.8603	8.9850	97.8603	0.000	0.0000	0.0000	0
2014/08/11	2044	06/11/2014			Bond Future	9.0918	98.9456	9.1219	98.6486	0.332	0.0000	0.0000	73
2014/08/11	2044	06/11/2014	8.99	Put	Bond Future	1,014.5000	1.0145	1,311.5500	1.3116	29.280	0	0	0
2014/08/11	2044	06/11/2014	9.01	Put	Bond Future	813.7100	0.8137	1,110.7600	1.1108	36.506	0	0	0
2014/08/11	2044	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2044	06/11/2014	9.00	Put	Bond Future	914.0100	0.9140	1,211.0600	1.2111	32.500	0	0	0
2014/08/11	2044	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2044	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/08/11	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2044	05/02/2015			Bond Future	9.1529	96.1640	9.1842	95.8599	0.342	0.0000	0.0000	0
2014/08/11	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2044	05/02/2015	8.99	Put	Bond Future	1,611.9900	1.6120	1,916.1000	1.9161	18.866	0	0	0
2014/08/11	2044	05/02/2015	9.01	Put	Bond Future	1,411.5900	1.4116	1,715.7000	1.7157	21.544	0	0	0
2014/08/11	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2044	05/02/2015	9.00	Put	Bond Future	1,511.7000	1.5117	1,815.8100	1.8158	20.117	0	0	0
2014/08/11	2044	07/05/2015			Bond Future	9.2010	97.8857	9.2331	97.5762	0.349	0.0000	0.0000	0
2014/08/11	2044	07/05/2015	8.99	Put	Bond Future	2,075.7700	2.0758	2,385.2700	2.3853	14.910	0	0	0
2014/08/11	2044	07/05/2015	9.01	Put	Bond Future	1,875.6900	1.8757	2,185.1900	2.1852	16.501	0	0	0
2014/08/11	2044	07/05/2015	9.00	Put	Bond Future	1,975.6500	1.9756	2,285.1500	2.2851	15.666	0	0	0
2014/08/11	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2046	07/08/2014			Bond Future	121.1302	121.1302	121.1302	121.1302	0.000	0.0000	0.0000	0
2014/08/11	2046	06/11/2014	104.45	Call	Bond Future	17,183.4100	17.1834	17,176.0900	17.1761	(0.043)	0	0	0
2014/08/11	2046	06/11/2014			Bond Future	121.6334	121.6334	121.6261	121.6261	(0.006)	0.0000	0.0000	5,348
2014/08/11	2046	06/11/2014	104.43	Call	Bond Future	17,203.4100	17.2034	17,196.0900	17.1961	(0.043)	0	0	0
2014/08/11	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2046	06/11/2014	104.44	Call	Bond Future	17,193.4100	17.1934	17,186.0900	17.1861	(0.043)	0	0	0
2014/08/11	2046	05/02/2015			Bond Future	123.6164	123.6164	123.6063	123.6063	(0.008)	0.0000	0.0000	0
2014/08/11	2046	05/02/2015	123.99	Put	Bond Future	373.6400	0.3736	383.7200	0.3837	2.698	0	0	0
2014/08/11	2046	05/02/2015	124.01	Put	Bond Future	393.6400	0.3936	403.7200	0.4037	2.561	0	0	0
2014/08/11	2046	05/02/2015	124.00	Put	Bond Future	383.6400	0.3836	393.7200	0.3937	2.627	0	0	0
2014/08/11	2046	05/02/2015	123.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2046	05/02/2015	124.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2046	05/02/2015	124.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2050	07/08/2014			Bond Future	127.6311	127.6311	127.6311	127.6311	0.000	0.0000	0.0000	0
2014/08/11	2050	06/11/2014			Bond Future	129.5780	129.5780	129.5705	129.5705	(0.006)	0.0000	0.0000	2,800
2014/08/11	2050	06/11/2014	126.00	Call	Bond Future	3,578.0400	3.5780	3,570.4700	3.5705	(0.212)	0	0	0
2014/08/11	2050	06/11/2014	126.01	Call	Bond Future	3,568.0400	3.5680	3,560.4700	3.5605	(0.212)	0	0	0
2014/08/11	2050	06/11/2014	125.99	Call	Bond Future	3,588.0400	3.5880	3,580.4700	3.5805	(0.211)	0	0	0
2014/08/11	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2050	05/02/2015			Bond Future	130.2458	130.2458	130.2350	130.2350	(0.008)	0.0000	0.0000	0
2014/08/11	2050	05/02/2015	130.01	Call	Bond Future	235.8300	0.2358	225.0400	0.2250	(4.575)	0	0	0
2014/08/11	2050	05/02/2015	129.99	Call	Bond Future	255.8300	0.2558	245.0400	0.2450	(4.218)	0	0	0
2014/08/11	2050	05/02/2015	130.00	Call	Bond Future	245.8300	0.2458	235.0400	0.2350	(4.389)	0	0	0
2014/08/11	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	5701	15/09/2015			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
2014/08/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	AL12	06/11/2014			Index Future	508.4750	508.4750	507.6560	507.6560	(0.161)	0.0000	0.0000	0
2014/08/11	AL12	05/02/2015			Index Future	516.7020	516.7020	515.8540	515.8540	(0.164)	0.0000	0.0000	0
2014/08/11	AL12	07/05/2015			Index Future	525.9270	525.9270	525.0570	525.0570	(0.165)	0.0000	0.0000	0
2014/08/11	AL37	06/11/2014			Index Future	433.4860	433.4860	433.2710	433.2710	(0.050)	0.0000	0.0000	0
2014/08/11	AL37	05/02/2015			Index Future	440.5000	440.5000	440.2680	440.2680	(0.053)	0.0000	0.0000	0
2014/08/11	AL7T	06/11/2014			Index Future	509.2310	509.2310	509.0120	509.0120	(0.043)	0.0000	0.0000	1
2014/08/11	AL7T	05/02/2015			Index Future	517.4700	517.4700	517.2320	517.2320	(0.046)	0.0000	0.0000	0
2014/08/11	ALBI	06/11/2014			Index Future	463.8410	463.8410	463.3640	463.3640	(0.103)	0.0000	0.0000	586
2014/08/11	ALBI	05/02/2015			Index Future	471.3460	471.3460	470.8470	470.8470	(0.106)	0.0000	0.0000	65
2014/08/11	ALBI	07/05/2015			Index Future	479.7610	479.7610	479.2480	479.2480	(0.107)	0.0000	0.0000	0
2014/08/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C157	15/09/2015			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
2014/08/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/11	CS33	15/09/2033			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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/11	EL28	07/08/2014			Bond Future	123.5564		123.5564	123.5564	123.5564	0.000	0.0000	0.0000	0
2014/08/11	EL28	06/11/2014	122.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	EL28	06/11/2014			Bond Future	123.9612		123.9612	123.9537	123.9537	(0.006)	0.0000	0.0000	0
2014/08/11	EL28	06/11/2014	122.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	EL28	06/11/2014	121.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	EL28	06/11/2014	122.00	Call	Bond Future	1,961.1800		1.9612	1,953.6600	1.9537	(0.383)	0	0	0
2014/08/11	EL28	06/11/2014	122.01	Call	Bond Future	1,951.1800		1.9512	1,943.6600	1.9437	(0.385)	0	0	0
2014/08/11	EL28	06/11/2014	121.99	Call	Bond Future	1,971.1800		1.9712	1,963.6600	1.9637	(0.381)	0	0	0
2014/08/11	EL28	05/02/2015	126.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	EL28	05/02/2015			Bond Future	125.9823		125.9823	125.9720	125.9720	(0.008)	0.0000	0.0000	0
2014/08/11	EL28	05/02/2015	126.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	EL28	05/02/2015	125.99	Put	Bond Future	7.7000		0.0077	18.0000	0.0180	133.766	0	0	0
2014/08/11	EL28	05/02/2015	126.01	Put	Bond Future	27.7000		0.0277	38.0000	0.0380	37.184	0	0	0
2014/08/11	EL28	05/02/2015	126.00	Put	Bond Future	17.7000		0.0177	28.0000	0.0280	58.192	0	0	0
2014/08/11	EL28	05/02/2015	125.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	ES33	07/08/2014			Bond Future	9.5200		85.4192	9.5200	85.4192	0.000	0.0000	0.0000	0
2014/08/11	ES33	06/11/2014	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	ES33	06/11/2014			Bond Future	9.6530		82.6333	9.6881	82.3752	0.364	0.0000	0.0000	6,220
2014/08/11	ES33	06/11/2014	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	ES33	06/11/2014	10.29	Call	Bond Future	4,492.9000		4.4929	4,234.7900	4.2348	(5.745)	0	0	0
2014/08/11	ES33	06/11/2014	10.30	Call	Bond Future	4,560.3500		4.5604	4,302.2400	4.3022	(5.660)	0	0	0
2014/08/11	ES33	06/11/2014	10.31	Call	Bond Future	4,627.7000		4.6277	4,369.5900	4.3696	(5.578)	0	0	0
2014/08/11	ES33	06/11/2014	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	ES33	05/02/2015	10.00	Call	Bond Future	1,843.7400		1.8437	1,579.6100	1.5796	(14.326)	0	0	0
2014/08/11	ES33	05/02/2015			Bond Future	9.7413		83.9708	9.7778	83.7067	0.375	0.0000	0.0000	0
2014/08/11	ES33	05/02/2015	10.01	Call	Bond Future	1,913.7000		1.9137	1,649.5700	1.6496	(13.802)	0	0	0
2014/08/11	ES33	05/02/2015	9.99	Call	Bond Future	1,773.6900		1.7737	1,509.5600	1.5096	(14.892)	0	0	0
2014/08/11	ES33	05/02/2015	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	ES33	05/02/2015	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	ES33	07/05/2015			Bond Future	9.8099		81.6809	9.8475	81.4121	0.384	0.0000	0.0000	0
2014/08/11	ES33	07/05/2015	9.74	Put	Bond Future	502.8500		0.5028	771.6900	0.7717	53.463	0	0	0
2014/08/11	ES33	07/05/2015	9.76	Put	Bond Future	358.4600		0.3585	627.3000	0.6273	74.999	0	0	0
2014/08/11	ES33	07/05/2015	9.75	Put	Bond Future	430.6100		0.4306	699.4500	0.6994	62.432	0	0	0
2014/08/11	ES33	07/05/2015	9.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	ES33	07/05/2015	9.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	ES33	07/05/2015	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	GOVI	06/11/2014	449.01	Call	GOVI	134,450.0000		13.4450	130,300.0000	13.0300	(3.087)	0	0	0
2014/08/11	GOVI	06/11/2014			GOVI	462.4550		462.4550	462.0400	462.0400	(0.090)	0.0000	0.0000	384
2014/08/11	GOVI	06/11/2014	448.99	Call	GOVI	134,650.0000		13.4650	130,500.0000	13.0500	(3.082)	0	0	0
2014/08/11	GOVI	06/11/2014	449.00	Call	GOVI	134,550.0000		13.4550	130,400.0000	13.0400	(3.084)	0	0	0
2014/08/11	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	GOVI	06/11/2014	449.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	GOVI	06/11/2014	449.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	GOVI	05/02/2015	459.99	Call	GOVI	99,470.0000		9.9470	95,120.0000	9.5120	(4.373)	0	0	0

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2014/08/11	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	GOVI	05/02/2015			GOVI	469.9370	469.9370	469.5020	469.5020	(0.093)	0.0000	0.0000	45
2014/08/11	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	GOVI	05/02/2015	460.00	Call	GOVI	99,370.0000	9.9370	95,020.0000	9.5020	(4.378)	0	0	0
2014/08/11	GOVI	05/02/2015	460.01	Call	GOVI	99,270.0000	9.9270	94,920.0000	9.4920	(4.382)	0	0	0
2014/08/11	GOVI	07/05/2015	449.99	Call	GOVI	283,370.0000	28.3370	278,880.0000	27.8880	(1.585)	0	0	0
2014/08/11	GOVI	07/05/2015			GOVI	478.3270	478.3270	477.8780	477.8780	(0.094)	0.0000	0.0000	0
2014/08/11	GOVI	07/05/2015	450.00	Call	GOVI	283,270.0000	28.3270	278,780.0000	27.8780	(1.585)	0	0	0
2014/08/11	GOVI	07/05/2015	450.01	Call	GOVI	283,170.0000	28.3170	278,680.0000	27.8680	(1.586)	0	0	0
2014/08/11	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/08/11	ICAA	06/11/2014			Can-Do Interest Rate	142.9944	142.9944	142.9944	142.9944	0.000	0.0000	0.0000	635
2014/08/11	IGOV	06/11/2014			Index Future	219.2850	219.2850	219.3900	219.3900	0.048	0.0000	0.0000	1,191
2014/08/11	IGOV	05/02/2015			Index Future	222.8600	222.8600	222.9590	222.9590	0.044	0.0000	0.0000	0
2014/08/11	IGOV	07/05/2015			Index Future	226.8640	226.8640	226.9630	226.9630	0.044	0.0000	0.0000	0
2014/08/11	ILBI	06/11/2014			Index Future	593.8440	593.8440	594.1940	594.1940	0.059	0.0000	0.0000	0
2014/08/11	ILBI	05/02/2015			Index Future	603.3300	603.3300	603.6810	603.6810	0.058	0.0000	0.0000	157
2014/08/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/08/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/11	JBAF	20/08/2014			Jibar Tradeable Future	6.0300	93.9700	6.0400	93.9600	0.166	0.0000	0.0000	0
2014/08/11	JBAF	17/09/2014			Jibar Tradeable Future	6.0800	93.9200	6.0800	93.9200	0.000	0.0000	0.0000	33,000
2014/08/11	JBAF	15/10/2014			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2014/08/11	JBAF	19/11/2014			Jibar Tradeable Future	6.2300	93.7700	6.2300	93.7700	0.000	0.0000	0.0000	0
2014/08/11	JBAF	17/12/2014			Jibar Tradeable Future	6.3300	93.6700	6.3400	93.6600	0.158	0.0000	0.0000	0
2014/08/11	JBAF	21/01/2015			Jibar Tradeable Future	6.4100	93.5900	6.4000	93.6000	(0.156)	0.0000	0.0000	0
2014/08/11	JBAF	18/03/2015			Jibar Tradeable Future	6.5600	93.4400	6.5500	93.4500	(0.152)	0.0000	0.0000	2,850
2014/08/11	JBAF	17/06/2015			Jibar Tradeable Future	6.7900	93.2100	6.7800	93.2200	(0.147)	0.0000	0.0000	5,000
2014/08/11	JBAF	16/09/2015			Jibar Tradeable Future	7.0000	93.0000	6.9900	93.0100	(0.143)	0.0000	0.0000	0
2014/08/11	JBAF	15/12/2015			Jibar Tradeable Future	7.1700	92.8300	7.1600	92.8400	(0.139)	0.0000	0.0000	0

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2014/08/11	JBAF	16/03/2016			Jibar Tradeable Future	7.3500	92.6500	7.3400	92.6600	(0.136)	0.0000	0.0000	0
2014/08/11	JBAF	15/06/2016			Jibar Tradeable Future	7.5300	92.4700	7.4700	92.5300	(0.797)	0.0000	0.0000	0
2014/08/11	R023	07/08/2014			Bond Future	8.0800	101.4581	8.0800	101.4581	0.000	0.0000	0.0000	0
2014/08/11	R023	06/11/2014			Bond Future	8.1918	98.8994	8.2014	98.8433	0.117	0.0000	0.0000	11,612
2014/08/11	R023	06/11/2014	8.59	Put	Bond Future	604.5400	0.6045	598.7600	0.5988	(0.956)	0	0	0
2014/08/11	R023	06/11/2014	8.61	Put	Bond Future	575.3300	0.5753	569.3800	0.5694	(1.034)	0	0	0
2014/08/11	R023	06/11/2014	8.59	Call	Bond Future	2,895.9500	2.8960	2,834.0600	2.8341	(2.137)	0	0	0
2014/08/11	R023	06/11/2014	8.60	Put	Bond Future	589.7900	0.5898	583.9300	0.5839	(0.994)	0	0	0
2014/08/11	R023	06/11/2014	8.60	Call	Bond Future	2,937.8500	2.9379	2,875.8800	2.8759	(2.109)	0	0	0
2014/08/11	R023	06/11/2014	8.61	Call	Bond Future	2,980.0000	2.9800	2,917.9400	2.9179	(2.083)	0	0	0
2014/08/11	R023	05/02/2015			Bond Future	8.2647	100.4999	8.2751	100.4407	0.126	0.0000	0.0000	0
2014/08/11	R023	05/02/2015	8.74	Put	Bond Future	1,129.4600	1.1295	1,131.2400	1.1312	0.158	0	0	0
2014/08/11	R023	05/02/2015	8.75	Call	Bond Future	3,823.1000	3.8231	3,765.5400	3.7655	(1.506)	0	0	0
2014/08/11	R023	05/02/2015	8.76	Call	Bond Future	3,861.3500	3.8613	3,803.6600	3.8037	(1.494)	0	0	0
2014/08/11	R023	05/02/2015	8.74	Call	Bond Future	3,785.0200	3.7850	3,727.5800	3.7276	(1.518)	0	0	0
2014/08/11	R023	05/02/2015	8.76	Put	Bond Future	1,096.0900	1.0961	1,097.6200	1.0976	0.140	0	0	0
2014/08/11	R023	05/02/2015	8.75	Put	Bond Future	1,112.6700	1.1127	1,114.3300	1.1143	0.149	0	0	0
2014/08/11	R023	07/05/2015	8.15	Put	Bond Future	3,189.4700	3.1895	3,207.0400	3.2070	0.551	0	0	0
2014/08/11	R023	07/05/2015	8.14	Call	Bond Future	2,288.9600	2.2890	2,246.4100	2.2464	(1.859)	0	0	0
2014/08/11	R023	07/05/2015			Bond Future	8.3068	98.3678	8.3177	98.3075	0.131	0.0000	0.0000	0
2014/08/11	R023	07/05/2015	8.15	Call	Bond Future	2,314.6600	2.3147	2,271.8900	2.2719	(1.848)	0	0	0
2014/08/11	R023	07/05/2015	8.16	Call	Bond Future	2,340.5300	2.3405	2,297.5400	2.2975	(1.837)	0	0	0
2014/08/11	R023	07/05/2015	8.14	Put	Bond Future	3,219.8900	3.2199	3,237.6800	3.2377	0.553	0	0	0
2014/08/11	R023	07/05/2015	8.16	Put	Bond Future	3,159.2500	3.1593	3,176.6000	3.1766	0.549	0	0	0
2014/08/11	R023	06/08/2015	8.24	Call	Bond Future	2,965.1300	2.9651	2,922.4800	2.9225	(1.438)	0	0	0
2014/08/11	R023	06/08/2015	9.07	Put	Bond Future	1,701.4200	1.7014	1,707.6000	1.7076	0.363	0	0	911
2014/08/11	R023	06/08/2015			Bond Future	8.3364	100.2297	8.3475	100.1696	0.133	0.0000	0.0000	0
2014/08/11	R023	06/08/2015	8.26	Put	Bond Future	3,432.7700	3.4328	3,449.8600	3.4499	0.498	0	0	0
2014/08/11	R023	06/08/2015	9.07	Call	Bond Future	5,569.4900	5.5695	5,515.5900	5.5156	(0.968)	0	0	0
2014/08/11	R023	06/08/2015	8.25	Put	Bond Future	3,460.4300	3.4604	3,477.6900	3.4777	0.499	0	0	0
2014/08/11	R023	06/08/2015	8.24	Put	Bond Future	3,488.2600	3.4883	3,505.6900	3.5057	0.500	0	0	0
2014/08/11	R023	06/08/2015	8.25	Call	Bond Future	2,991.7500	2.9918	2,948.9300	2.9489	(1.431)	0	0	0
2014/08/11	R023	06/08/2015	8.26	Call	Bond Future	3,018.4900	3.0185	2,975.5000	2.9755	(1.424)	0	0	0
2014/08/11	R157	07/08/2014			Bond Future	6.6550	112.5849	6.6550	112.5849	0.000	0.0000	0.0000	0
2014/08/11	R157	06/11/2014	6.19	Put	Bond Future	616.7000	0.6167	623.4200	0.6234	1.090	0	0	0
2014/08/11	R157	06/11/2014			Bond Future	6.8732	107.4373	6.8851	107.4273	0.173	0.0000	0.0000	0
2014/08/11	R157	06/11/2014	6.21	Put	Bond Future	602.1200	0.6021	608.6900	0.6087	1.091	0	0	0
2014/08/11	R157	06/11/2014	6.20	Put	Bond Future	609.3900	0.6094	616.0400	0.6160	1.091	0	0	0
2014/08/11	R157	06/11/2014	6.21	Call	Bond Future	40.4800	0.0405	37.0100	0.0370	(8.572)	0	0	0
2014/08/11	R157	06/11/2014	6.19	Call	Bond Future	38.0500	0.0381	34.7300	0.0347	(8.725)	0	0	0
2014/08/11	R157	06/11/2014	6.20	Call	Bond Future	39.2500	0.0392	35.8600	0.0359	(8.637)	0	0	0
2014/08/11	R157	05/02/2015	8.74	Call	Bond Future	1,035.0400	1.0350	1,022.5300	1.0225	(1.209)	0	0	0
2014/08/11	R157	05/02/2015	8.75	Put	Bond Future	41.2300	0.0412	41.3400	0.0413	0.267	0	0	0
2014/08/11	R157	05/02/2015			Bond Future	7.0447	109.1766	7.0661	109.1640	0.303	0.0000	0.0000	0
2014/08/11	R157	05/02/2015	8.74	Put	Bond Future	41.8600	0.0419	41.9800	0.0420	0.287	0	0	0
2014/08/11	R157	05/02/2015	8.76	Put	Bond Future	40.6100	0.0406	40.7200	0.0407	0.271	0	0	0

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2014/08/11	R157	05/02/2015	8.75	Call	Bond Future	1,040.2200	1.0402	1,027.7000	1.0277	(1.204)	0	0	0
2014/08/11	R157	05/02/2015	8.76	Call	Bond Future	1,045.4000	1.0454	1,032.8800	1.0329	(1.198)	0	0	0
2014/08/11	R186	07/08/2014			Bond Future	8.2900	118.3589	8.2900	118.3589	0.000	0.0000	0.0000	0
2014/08/11	R186	06/11/2014	8.14	Call	Bond Future	1,266.1900	1.2662	1,204.6000	1.2046	(4.864)	0	0	0
2014/08/11	R186	06/11/2014	8.15	Put	Bond Future	3,179.4300	3.1794	3,197.2500	3.1973	0.560	0	0	0
2014/08/11	R186	06/11/2014	8.53	Call	Bond Future	0.0000	0.0000	2,739.5900	2.7396	100.000	0	0	0
2014/08/11	R186	06/11/2014			Bond Future	8.3733	120.0765	8.3829	119.9964	0.115	0.0000	0.0000	56,483
2014/08/11	R186	06/11/2014	7.80	Put	Bond Future	0.0000	0.0000	5,459.8800	5.4599	100.000	0	0	0
2014/08/11	R186	06/11/2014	9.17	Call	Bond Future	6,689.7900	6.6898	6,601.1300	6.6011	(1.325)	0	0	0
2014/08/11	R186	06/11/2014	8.30	Call	Bond Future	0.0000	0.0000	1,743.2200	1.7432	100.000	0	0	100
2014/08/11	R186	06/11/2014	8.15	Call	Bond Future	1,296.9000	1.2969	1,234.6200	1.2346	(4.802)	0	0	0
2014/08/11	R186	06/11/2014	8.53	Put	Bond Future	0.0000	0.0000	1,522.8600	1.5229	100.000	0	0	100
2014/08/11	R186	06/11/2014	8.16	Call	Bond Future	1,328.1000	1.3281	1,265.1300	1.2651	(4.741)	0	0	0
2014/08/11	R186	06/11/2014	7.80	Call	Bond Future	0.0000	0.0000	460.1400	0.4601	100.000	0	0	100
2014/08/11	R186	06/11/2014	9.17	Put	Bond Future	302.0700	0.3021	293.5100	0.2935	(2.834)	0	0	2,010
2014/08/11	R186	06/11/2014	8.30	Put	Bond Future	0.0000	0.0000	2,436.4300	2.4364	100.000	0	0	0
2014/08/11	R186	06/11/2014	8.14	Put	Bond Future	3,234.0300	3.2340	3,252.5400	3.2525	0.572	0	0	0
2014/08/11	R186	06/11/2014	8.16	Put	Bond Future	3,125.4100	3.1254	3,142.5400	3.1425	0.548	0	0	0
2014/08/11	R186	05/02/2015	9.00	Call	Bond Future	5,894.9100	5.8949	5,811.5300	5.8115	(1.414)	0	0	0
2014/08/11	R186	05/02/2015			Bond Future	8.4373	116.7228	8.4475	116.6388	0.122	0.0000	0.0000	540
2014/08/11	R186	05/02/2015	8.76	Call	Bond Future	4,622.7800	4.6228	4,544.0800	4.5441	(1.702)	0	0	0
2014/08/11	R186	05/02/2015	8.75	Call	Bond Future	4,572.6100	4.5726	4,494.1500	4.4942	(1.716)	0	0	0
2014/08/11	R186	05/02/2015	8.74	Call	Bond Future	4,522.7000	4.5227	4,444.4800	4.4445	(1.729)	0	0	0
2014/08/11	R186	05/02/2015	8.76	Put	Bond Future	2,026.1700	2.0262	2,031.5300	2.0315	0.265	0	0	0
2014/08/11	R186	05/02/2015	8.75	Put	Bond Future	2,055.2400	2.0552	2,060.8400	2.0608	0.272	0	0	0
2014/08/11	R186	05/02/2015	9.00	Put	Bond Future	1,419.7100	1.4197	1,420.3900	1.4204	0.048	0	0	9,600
2014/08/11	R186	05/02/2015	8.74	Put	Bond Future	2,084.6400	2.0846	2,090.4800	2.0905	0.280	0	0	0
2014/08/11	R186	07/05/2015			Bond Future	8.4806	118.8112	8.4912	118.7256	0.126	0.0000	0.0000	0
2014/08/11	R186	07/05/2015	8.25	Call	Bond Future	3,056.0500	3.0561	2,997.2500	2.9973	(1.924)	0	0	0
2014/08/11	R186	07/05/2015	8.24	Put	Bond Future	4,974.0300	4.9740	5,001.1300	5.0011	0.545	0	0	0
2014/08/11	R186	07/05/2015	8.26	Put	Bond Future	4,880.2000	4.8802	4,906.6600	4.9067	0.542	0	0	0
2014/08/11	R186	07/05/2015	8.25	Put	Bond Future	4,926.9600	4.9270	4,953.7400	4.9537	0.544	0	0	0
2014/08/11	R186	07/05/2015	8.26	Call	Bond Future	3,091.3000	3.0913	3,032.1800	3.0322	(1.912)	0	0	0
2014/08/11	R186	07/05/2015	8.24	Call	Bond Future	3,021.0300	3.0210	2,962.5500	2.9625	(1.936)	0	0	0
2014/08/11	R197	07/08/2014			Bond Future	285.2323	285.2323	285.2323	285.2323	0.000	0.0000	0.0000	0
2014/08/11	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R197	06/11/2014			Bond Future	289.1417	289.1417	289.1224	289.1224	(0.007)	0.0000	0.0000	908
2014/08/11	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R197	06/11/2014	285.00	Call	Bond Future	4,141.7500	4.1418	4,122.4400	4.1224	(0.466)	0	0	0
2014/08/11	R197	06/11/2014	285.01	Call	Bond Future	4,131.7500	4.1318	4,112.4400	4.1124	(0.467)	0	0	0
2014/08/11	R197	06/11/2014	284.99	Call	Bond Future	4,151.7500	4.1518	4,132.4400	4.1324	(0.465)	0	0	0
2014/08/11	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R197	05/02/2015	288.99	Put	Bond Future	1,137.3000	1.1373	1,163.3800	1.1634	2.293	0	0	0
2014/08/11	R197	05/02/2015			Bond Future	287.8527	287.8527	287.8266	287.8266	(0.009)	0.0000	0.0000	0
2014/08/11	R197	05/02/2015	289.01	Put	Bond Future	1,157.3000	1.1573	1,183.3800	1.1834	2.254	0	0	0
2014/08/11	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/08/11	R197	05/02/2015	289.00	Put	Bond Future	1,147.3000	1.1473	1,173.3800	1.1734	2.273	0	0	0
2014/08/11	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R201	07/08/2014			Bond Future	5.9300	102.1999	5.9300	102.1999	0.000	0.0000	0.0000	0
2014/08/11	R202	07/08/2014			Bond Future	228.3286	228.3286	228.3286	228.3286	0.000	0.0000	0.0000	0
2014/08/11	R202	06/11/2014	226.99	Call	Bond Future	4,820.7500	4.8207	5,488.1800	5.4882	13.845	0	0	0
2014/08/11	R202	06/11/2014			Bond Future	231.8108	231.8108	232.4782	232.4782	0.288	0.0000	0.0000	47,072
2014/08/11	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R202	06/11/2014	227.00	Call	Bond Future	4,810.7500	4.8107	5,478.1800	5.4782	13.874	0	0	0
2014/08/11	R202	06/11/2014	227.01	Call	Bond Future	4,800.7500	4.8007	5,468.1800	5.4682	13.903	0	0	0
2014/08/11	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	64.6400	0.0646	100.000	0	0	0
2014/08/11	R202	05/02/2015			Bond Future	232.4012	232.4012	233.0746	233.0746	0.290	0.0000	0.0000	0
2014/08/11	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	84.6400	0.0846	100.000	0	0	0
2014/08/11	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	74.6400	0.0746	100.000	0	0	0
2014/08/11	R202	05/02/2015	232.99	Put	Bond Future	588.7600	0.5888	0.0000	0.0000	(100.000)	0	0	0
2014/08/11	R202	05/02/2015	233.01	Put	Bond Future	608.7600	0.6088	0.0000	0.0000	(100.000)	0	0	0
2014/08/11	R202	05/02/2015	233.00	Put	Bond Future	598.7600	0.5988	0.0000	0.0000	(100.000)	0	0	0
2014/08/11	R203	07/08/2014			Bond Future	7.0800	106.5510	7.0800	106.5510	0.000	0.0000	0.0000	0
2014/08/11	R203	06/11/2014	6.86	Call	Bond Future	202.8400	0.2028	185.7700	0.1858	(8.415)	0	0	0
2014/08/11	R203	06/11/2014			Bond Future	7.2067	103.9224	7.2223	103.8822	0.217	0.0000	0.0000	12,128
2014/08/11	R203	06/11/2014	6.84	Call	Bond Future	189.8100	0.1898	173.4400	0.1734	(8.624)	0	0	45
2014/08/11	R203	06/11/2014	6.98	Call	Bond Future	295.6200	0.2956	274.2700	0.2743	(7.222)	0	0	14
2014/08/11	R203	06/11/2014	6.85	Call	Bond Future	196.2500	0.1963	179.5300	0.1795	(8.520)	0	0	0
2014/08/11	R203	06/11/2014	6.98	Put	Bond Future	880.9300	0.8809	899.7900	0.8998	2.141	0	0	0
2014/08/11	R203	06/11/2014	6.84	Put	Bond Future	1,138.7000	1.1387	1,162.5400	1.1625	2.094	0	0	0
2014/08/11	R203	06/11/2014	6.86	Put	Bond Future	1,099.6900	1.0997	1,122.8300	1.1228	2.104	0	0	0
2014/08/11	R203	06/11/2014	6.85	Put	Bond Future	1,119.1200	1.1191	1,142.6100	1.1426	2.099	0	0	0
2014/08/11	R203	05/02/2015	7.69	Call	Bond Future	1,350.1700	1.3502	1,314.7200	1.3147	(2.626)	0	0	55
2014/08/11	R203	05/02/2015			Bond Future	7.2847	105.6044	7.3030	105.5612	0.252	0.0000	0.0000	0
2014/08/11	R203	05/02/2015	8.34	Put	Bond Future	110.6000	0.1106	112.2000	0.1122	1.447	0	0	0
2014/08/11	R203	05/02/2015	8.35	Call	Bond Future	2,580.8700	2.5809	2,539.2100	2.5392	(1.614)	0	0	0
2014/08/11	R203	05/02/2015	8.36	Call	Bond Future	2,601.1700	2.6012	2,559.4700	2.5595	(1.603)	0	0	0
2014/08/11	R203	05/02/2015	8.34	Call	Bond Future	2,560.6000	2.5606	2,519.0000	2.5190	(1.625)	0	0	0
2014/08/11	R203	05/02/2015	8.36	Put	Bond Future	105.4600	0.1055	106.9600	0.1070	1.422	0	0	0
2014/08/11	R203	05/02/2015	7.69	Put	Bond Future	400.3400	0.4003	408.0900	0.4081	1.936	0	0	0
2014/08/11	R203	05/02/2015	8.35	Put	Bond Future	108.0100	0.1080	109.5500	0.1096	1.426	0	0	0
2014/08/11	R203	07/05/2015			Bond Future	7.2881	103.3218	7.3086	103.2779	0.281	0.0000	0.0000	0
2014/08/11	R203	07/05/2015	7.24	Put	Bond Future	960.0600	0.9601	977.8200	0.9778	1.850	0	0	0
2014/08/11	R203	07/05/2015	7.26	Put	Bond Future	938.8300	0.9388	956.2400	0.9562	1.854	0	0	0
2014/08/11	R203	07/05/2015	7.25	Put	Bond Future	949.2200	0.9492	966.8100	0.9668	1.853	0	0	0
2014/08/11	R203	07/05/2015	7.25	Call	Bond Future	867.3600	0.8674	840.9700	0.8410	(3.043)	0	0	0
2014/08/11	R203	07/05/2015	7.26	Call	Bond Future	878.4600	0.8785	851.8900	0.8519	(3.025)	0	0	0
2014/08/11	R203	07/05/2015	7.24	Call	Bond Future	856.7000	0.8567	830.4800	0.8305	(3.061)	0	0	0

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2014/08/11	R204	07/08/2014			Bond Future	7.4000	103.3226	7.4000	103.3226	0.000	0.0000	0.0000	0
2014/08/11	R204	06/11/2014	7.99	Put	Bond Future	251.4300	0.2514	248.8600	0.2489	(1.022)	0	0	1,270
2014/08/11	R204	06/11/2014			Bond Future	7.5364	104.7254	7.5463	104.6908	0.131	0.0000	0.0000	13,177
2014/08/11	R204	06/11/2014	6.99	Put	Bond Future	2,106.6600	2.1067	2,127.9600	2.1280	1.011	0	0	0
2014/08/11	R204	06/11/2014	7.01	Put	Bond Future	2,046.9300	2.0469	2,067.6000	2.0676	1.010	0	0	0
2014/08/11	R204	06/11/2014	7.00	Put	Bond Future	2,076.7100	2.0767	2,097.7000	2.0977	1.011	0	0	0
2014/08/11	R204	06/11/2014	6.99	Call	Bond Future	163.9400	0.1639	150.6600	0.1507	(8.101)	0	0	0
2014/08/11	R204	06/11/2014	7.99	Call	Bond Future	1,830.1000	1.8301	1,792.9500	1.7929	(2.030)	0	0	0
2014/08/11	R204	06/11/2014	7.00	Call	Bond Future	169.9400	0.1699	156.3500	0.1563	(7.997)	0	0	0
2014/08/11	R204	06/11/2014	7.01	Call	Bond Future	176.1100	0.1761	162.2000	0.1622	(7.898)	0	0	0
2014/08/11	R204	05/02/2015			Bond Future	7.6115	102.3844	7.6228	102.3470	0.148	0.0000	0.0000	0
2014/08/11	R204	05/02/2015	8.25	Call	Bond Future	2,506.1100	2.5061	2,469.9000	2.4699	(1.445)	0	0	0
2014/08/11	R204	05/02/2015	8.26	Call	Bond Future	2,531.0700	2.5311	2,494.8000	2.4948	(1.433)	0	0	0
2014/08/11	R204	05/02/2015	8.24	Call	Bond Future	2,481.2500	2.4813	2,445.1100	2.4451	(1.457)	0	0	0
2014/08/11	R204	05/02/2015	8.26	Put	Bond Future	406.6900	0.4067	407.8100	0.4078	0.275	0	0	0
2014/08/11	R204	05/02/2015	8.25	Put	Bond Future	414.0700	0.4141	415.2500	0.4152	0.285	0	0	0
2014/08/11	R204	05/02/2015	8.24	Put	Bond Future	421.5600	0.4216	422.8100	0.4228	0.297	0	0	0
2014/08/11	R204	07/05/2015	7.51	Put	Bond Future	1,618.0200	1.6180	1,631.0100	1.6310	0.803	0	0	0
2014/08/11	R204	07/05/2015			Bond Future	7.6431	104.2157	7.6553	104.1776	0.159	0.0000	0.0000	0
2014/08/11	R204	07/05/2015	7.50	Put	Bond Future	1,634.7700	1.6348	1,647.9100	1.6479	0.804	0	0	0
2014/08/11	R204	07/05/2015	7.49	Call	Bond Future	1,171.6800	1.1717	1,146.9000	1.1469	(2.115)	0	0	0
2014/08/11	R204	07/05/2015	7.50	Call	Bond Future	1,186.2500	1.1863	1,161.3200	1.1613	(2.102)	0	0	0
2014/08/11	R204	07/05/2015	7.51	Call	Bond Future	1,200.9200	1.2009	1,175.8400	1.1758	(2.088)	0	0	0
2014/08/11	R204	07/05/2015	7.49	Put	Bond Future	1,651.6400	1.6516	1,664.9300	1.6649	0.805	0	0	0
2014/08/11	R204	06/08/2015	7.74	Call	Bond Future	1,740.4900	1.7405	1,713.9900	1.7140	(1.523)	0	0	0
2014/08/11	R204	06/08/2015	7.75	Put	Bond Future	1,457.9000	1.4579	1,468.6200	1.4686	0.735	0	0	0
2014/08/11	R204	06/08/2015			Bond Future	7.6480	102.1467	7.6607	102.1094	0.166	0.0000	0.0000	0
2014/08/11	R204	06/08/2015	8.41	Call	Bond Future	2,975.6400	2.9756	2,943.2500	2.9432	(1.089)	0	0	0
2014/08/11	R204	06/08/2015	7.74	Put	Bond Future	1,471.1100	1.4711	1,481.9400	1.4819	0.736	0	0	0
2014/08/11	R204	06/08/2015	7.76	Put	Bond Future	1,444.7800	1.4448	1,455.3900	1.4554	0.734	0	0	0
2014/08/11	R204	06/08/2015	8.41	Put	Bond Future	770.7200	0.7707	775.6600	0.7757	0.641	0	0	699
2014/08/11	R204	06/08/2015	7.75	Call	Bond Future	1,756.5100	1.7565	1,729.9000	1.7299	(1.515)	0	0	0
2014/08/11	R204	06/08/2015	7.76	Call	Bond Future	1,772.6100	1.7726	1,745.8900	1.7459	(1.507)	0	0	0
2014/08/11	R207	07/08/2014			Bond Future	7.6650	98.7291	7.6650	98.7291	0.000	0.0000	0.0000	0
2014/08/11	R207	06/11/2014	7.36	Put	Bond Future	2,096.4000	2.0964	2,165.6600	2.1657	3.304	0	0	0
2014/08/11	R207	06/11/2014			Bond Future	7.7811	100.1006	7.8067	99.9948	0.329	0.0000	0.0000	36,237
2014/08/11	R207	06/11/2014	7.35	Put	Bond Future	2,128.7500	2.1288	2,198.7400	2.1987	3.288	0	0	0
2014/08/11	R207	06/11/2014	7.36	Call	Bond Future	334.1000	0.3341	297.4900	0.2975	(10.958)	0	0	0
2014/08/11	R207	06/11/2014	7.34	Call	Bond Future	314.3900	0.3144	279.2300	0.2792	(11.184)	0	0	0
2014/08/11	R207	06/11/2014	7.35	Call	Bond Future	324.1300	0.3241	288.2500	0.2882	(11.070)	0	0	0
2014/08/11	R207	06/11/2014	7.34	Put	Bond Future	2,161.3500	2.1613	2,232.0600	2.2321	3.272	0	0	0
2014/08/11	R207	05/02/2015	8.49	Put	Bond Future	558.7000	0.5587	576.1900	0.5762	3.130	0	0	0
2014/08/11	R207	05/02/2015			Bond Future	7.8550	98.0789	7.8827	97.9691	0.353	0.0000	0.0000	0
2014/08/11	R207	05/02/2015	8.51	Put	Bond Future	540.4300	0.5404	557.3400	0.5573	3.129	0	0	0
2014/08/11	R207	05/02/2015	8.50	Call	Bond Future	3,065.5600	3.0656	2,972.9800	2.9730	(3.020)	0	0	0
2014/08/11	R207	05/02/2015	8.51	Call	Bond Future	3,094.8700	3.0949	3,002.0000	3.0020	(3.001)	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
2014/08/11	R207	05/02/2015	8.49	Call	Bond Future	3,036.3600	3.0364	2,944.0700	2.9441	(3.039)	0	0	0
2014/08/11	R207	05/02/2015	8.50	Put	Bond Future	549.5000	0.5495	566.7000	0.5667	3.130	0	0	0
2014/08/11	R207	07/05/2015			Bond Future	7.8980	99.8336	7.9275	99.7219	0.373	0.0000	0.0000	0
2014/08/11	R207	07/05/2015	8.25	Call	Bond Future	2,534.9600	2.5350	2,456.1700	2.4562	(3.108)	0	0	0
2014/08/11	R207	07/05/2015	7.73	Call	Bond Future	1,466.1300	1.4661	1,406.6300	1.4066	(4.058)	0	0	66
2014/08/11	R207	07/05/2015	8.24	Put	Bond Future	1,225.4200	1.2254	1,258.6900	1.2587	2.715	0	0	0
2014/08/11	R207	07/05/2015	8.26	Put	Bond Future	1,198.0600	1.1981	1,230.6700	1.2307	2.722	0	0	0
2014/08/11	R207	07/05/2015	7.73	Put	Bond Future	2,105.7200	2.1057	2,157.9500	2.1579	2.480	0	0	0
2014/08/11	R207	07/05/2015	8.25	Put	Bond Future	1,211.6800	1.2117	1,244.6200	1.2446	2.719	0	0	0
2014/08/11	R207	07/05/2015	8.26	Call	Bond Future	2,558.6200	2.5586	2,479.5000	2.4795	(3.092)	0	0	0
2014/08/11	R207	07/05/2015	8.24	Call	Bond Future	2,511.4100	2.5114	2,432.9500	2.4329	(3.124)	0	0	0
2014/08/11	R208	07/08/2014			Bond Future	7.8400	96.9029	7.8400	96.9029	0.000	0.0000	0.0000	0
2014/08/11	R208	06/11/2014	7.46	Call	Bond Future	320.4300	0.3204	297.9400	0.2979	(7.019)	0	0	0
2014/08/11	R208	06/11/2014			Bond Future	7.9591	94.8054	7.9688	94.7596	0.121	0.0000	0.0000	16,257
2014/08/11	R208	06/11/2014	7.44	Call	Bond Future	300.8700	0.3009	279.2300	0.2792	(7.192)	0	0	0
2014/08/11	R208	06/11/2014	7.45	Call	Bond Future	310.5300	0.3105	288.4700	0.2885	(7.104)	0	0	0
2014/08/11	R208	06/11/2014	7.44	Put	Bond Future	2,806.5500	2.8065	2,830.7300	2.8307	0.862	0	0	0
2014/08/11	R208	06/11/2014	8.50	Put	Bond Future	315.3000	0.3153	310.4600	0.3105	(1.535)	0	0	1,520
2014/08/11	R208	06/11/2014	7.46	Put	Bond Future	2,728.0700	2.7281	2,751.4000	2.7514	0.855	0	0	0
2014/08/11	R208	06/11/2014	7.45	Put	Bond Future	2,767.1800	2.7672	2,790.9400	2.7909	0.859	0	0	0
2014/08/11	R208	06/11/2014	8.50	Call	Bond Future	2,842.0600	2.8421	2,791.4000	2.7914	(1.783)	0	0	0
2014/08/11	R208	05/02/2015	8.51	Call	Bond Future	3,014.0600	3.0141	2,967.3900	2.9674	(1.548)	0	0	0
2014/08/11	R208	05/02/2015			Bond Future	8.0316	96.3400	8.0422	96.2913	0.132	0.0000	0.0000	0
2014/08/11	R208	05/02/2015	8.49	Call	Bond Future	2,951.6100	2.9516	2,905.1800	2.9052	(1.573)	0	0	0
2014/08/11	R208	05/02/2015	8.51	Put	Bond Future	848.5600	0.8486	850.5900	0.8506	0.239	0	0	0
2014/08/11	R208	05/02/2015	8.50	Put	Bond Future	862.0200	0.8620	864.1600	0.8642	0.248	0	0	0
2014/08/11	R208	05/02/2015	8.49	Put	Bond Future	875.4000	0.8754	877.6700	0.8777	0.259	0	0	0
2014/08/11	R208	05/02/2015	8.50	Call	Bond Future	2,982.8900	2.9829	2,936.3300	2.9363	(1.561)	0	0	0
2014/08/11	R208	07/05/2015	8.01	Call	Bond Future	1,959.3000	1.9593	1,923.5600	1.9236	(1.824)	0	0	0
2014/08/11	R208	07/05/2015			Bond Future	8.0731	94.6601	8.0843	94.6106	0.138	0.0000	0.0000	0
2014/08/11	R208	07/05/2015	7.99	Call	Bond Future	1,915.9400	1.9159	1,880.5600	1.8806	(1.847)	0	0	0
2014/08/11	R208	07/05/2015	8.00	Call	Bond Future	1,937.5500	1.9375	1,902.0000	1.9020	(1.835)	0	0	0
2014/08/11	R208	07/05/2015	7.99	Put	Bond Future	2,285.9500	2.2859	2,300.1000	2.3001	0.619	0	0	0
2014/08/11	R208	07/05/2015	8.01	Put	Bond Future	2,240.1400	2.2401	2,253.9300	2.2539	0.616	0	0	0
2014/08/11	R208	07/05/2015	8.00	Put	Bond Future	2,262.9600	2.2630	2,276.9400	2.2769	0.618	0	0	0
2014/08/11	R208	06/08/2015			Bond Future	8.0987	96.4524	8.1102	96.4032	0.142	0.0000	0.0000	0
2014/08/11	R208	06/08/2015	8.00	Call	Bond Future	2,262.1100	2.2621	2,228.1200	2.2281	(1.503)	0	0	0
2014/08/11	R208	06/08/2015	8.01	Call	Bond Future	2,283.1500	2.2831	2,249.0200	2.2490	(1.495)	0	0	0
2014/08/11	R208	06/08/2015	8.85	Call	Bond Future	4,414.5000	4.4145	4,370.7400	4.3707	(0.991)	0	0	0
2014/08/11	R208	06/08/2015	7.99	Call	Bond Future	2,241.1700	2.2412	2,207.3300	2.2073	(1.510)	0	0	0
2014/08/11	R208	06/08/2015	8.01	Put	Bond Future	2,664.5700	2.6646	2,679.6300	2.6796	0.565	0	0	0
2014/08/11	R208	06/08/2015	8.00	Put	Bond Future	2,686.6400	2.6866	2,701.8400	2.7018	0.566	0	0	0
2014/08/11	R208	06/08/2015	8.85	Put	Bond Future	1,257.9100	1.2579	1,263.3400	1.2633	0.432	0	0	198
2014/08/11	R208	06/08/2015	7.99	Put	Bond Future	2,708.8500	2.7088	2,724.2000	2.7242	0.567	0	0	0
2014/08/11	R209	07/08/2014			Bond Future	8.8300	77.5628	8.8300	77.5628	0.000	0.0000	0.0000	0
2014/08/11	R209	06/11/2014	8.95	Call	Bond Future	2,145.6700	2.1457	2,012.7900	2.0128	(6.193)	0	0	2,050

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
2014/08/11	R209	06/11/2014	9.50	Call	Bond Future	4,770.2600	4.7703	4,594.3600	4.5944	(3.687)	0	0	0
2014/08/11	R209	06/11/2014			Bond Future	8.9256	75.3648	8.9506	75.1757	0.280	0.0000	0.0000	25,471
2014/08/11	R209	06/11/2014	8.99	Put	Bond Future	1,817.2500	1.8172	1,869.1400	1.8691	2.855	0	0	0
2014/08/11	R209	06/11/2014	10.00	Call	Bond Future	7,666.6200	7.6666	7,478.4300	7.4784	(2.455)	0	0	0
2014/08/11	R209	06/11/2014	9.05	Put	Bond Future	1,617.0800	1.6171	1,662.7800	1.6628	2.826	0	0	0
2014/08/11	R209	06/11/2014	9.58	Put	Bond Future	497.2100	0.4972	507.1200	0.5071	1.993	0	0	907
2014/08/11	R209	06/11/2014	8.95	Put	Bond Future	1,961.0100	1.9610	2,017.2500	2.0172	2.868	0	0	0
2014/08/11	R209	06/11/2014	9.01	Put	Bond Future	1,748.4000	1.7484	1,798.1900	1.7982	2.848	0	0	0
2014/08/11	R209	06/11/2014	9.50	Put	Bond Future	604.2200	0.6042	617.4400	0.6174	2.188	0	0	5,500
2014/08/11	R209	06/11/2014	10.05	Call	Bond Future	7,963.5200	7.9635	7,774.9100	7.7749	(2.368)	0	0	0
2014/08/11	R209	06/11/2014	8.50	Call	Bond Future	810.4000	0.8104	733.0800	0.7331	(9.541)	0	0	5,500
2014/08/11	R209	06/11/2014	8.75	Put	Bond Future	2,802.3300	2.8023	2,882.3000	2.8823	2.854	0	0	0
2014/08/11	R209	06/11/2014	9.00	Put	Bond Future	1,782.5100	1.7825	1,833.3400	1.8333	2.852	0	0	0
2014/08/11	R209	06/11/2014	9.95	Call	Bond Future	7,368.8100	7.3688	7,181.1500	7.1812	(2.547)	0	0	0
2014/08/11	R209	06/11/2014	8.99	Call	Bond Future	2,303.1100	2.3031	2,165.8800	2.1659	(5.958)	0	0	0
2014/08/11	R209	06/11/2014	9.25	Call	Bond Future	3,467.6500	3.4676	3,306.7000	3.3067	(4.641)	0	0	0
2014/08/11	R209	06/11/2014	10.05	Put	Bond Future	139.9400	0.1399	140.4500	0.1404	0.364	0	0	2,050
2014/08/11	R209	06/11/2014	10.00	Put	Bond Future	163.0000	0.1630	163.9300	0.1639	0.571	0	0	1,640
2014/08/11	R209	06/11/2014	9.05	Call	Bond Future	2,551.2200	2.5512	2,407.8000	2.4078	(5.622)	0	0	2,050
2014/08/11	R209	06/11/2014	9.58	Call	Bond Future	5,214.6100	5.2146	5,035.4000	5.0354	(3.437)	0	0	0
2014/08/11	R209	06/11/2014	8.75	Call	Bond Future	1,452.3200	1.4523	1,343.1700	1.3432	(7.516)	0	0	2,200
2014/08/11	R209	06/11/2014	9.00	Call	Bond Future	2,343.3700	2.3434	2,205.0800	2.2051	(5.901)	0	0	1,640
2014/08/11	R209	06/11/2014	9.25	Put	Bond Future	1,069.2000	1.0692	1,097.3700	1.0974	2.635	0	0	2,200
2014/08/11	R209	06/11/2014	8.50	Put	Bond Future	4,148.0300	4.1480	4,259.8300	4.2598	2.695	0	0	0
2014/08/11	R209	06/11/2014	9.01	Call	Bond Future	2,384.1500	2.3841	2,244.8200	2.2448	(5.844)	0	0	0
2014/08/11	R209	06/11/2014	9.95	Put	Bond Future	187.5900	0.1876	189.0500	0.1891	0.778	0	0	2,050
2014/08/11	R209	05/02/2015	9.00	Put	Bond Future	3,015.2300	3.0152	3,082.5800	3.0826	2.234	0	0	0
2014/08/11	R209	05/02/2015			Bond Future	8.9845	76.5849	9.0104	76.3910	0.288	0.0000	0.0000	0
2014/08/11	R209	05/02/2015	9.25	Call	Bond Future	4,145.2200	4.1452	4,001.1700	4.0012	(3.475)	0	0	0
2014/08/11	R209	05/02/2015	9.26	Call	Bond Future	4,188.4900	4.1885	4,043.8000	4.0438	(3.454)	0	0	0
2014/08/11	R209	05/02/2015	9.25	Put	Bond Future	2,194.9900	2.1950	2,244.8600	2.2449	2.272	0	0	0
2014/08/11	R209	05/02/2015	9.24	Call	Bond Future	4,102.1500	4.1021	3,958.7300	3.9587	(3.496)	0	0	0
2014/08/11	R209	05/02/2015	9.24	Put	Bond Future	2,223.9200	2.2239	2,274.4200	2.2744	2.271	0	0	0
2014/08/11	R209	05/02/2015	9.00	Call	Bond Future	3,131.5800	3.1316	3,005.0100	3.0050	(4.042)	0	0	0
2014/08/11	R209	05/02/2015	9.26	Put	Bond Future	2,166.3700	2.1664	2,215.6000	2.2156	2.272	0	0	0
2014/08/11	R209	07/05/2015			Bond Future	9.0275	74.8041	9.0541	74.6067	0.295	0.0000	0.0000	0
2014/08/11	R209	07/05/2015	8.99	Put	Bond Future	4,013.8100	4.0138	4,089.1300	4.0891	1.877	0	0	0
2014/08/11	R209	07/05/2015	9.01	Put	Bond Future	3,937.4300	3.9374	4,011.5300	4.0115	1.882	0	0	0
2014/08/11	R209	07/05/2015	9.00	Put	Bond Future	3,975.3500	3.9754	4,050.0600	4.0501	1.879	0	0	0
2014/08/11	R209	07/05/2015	8.99	Call	Bond Future	3,734.1600	3.7342	3,612.1000	3.6121	(3.269)	0	0	0
2014/08/11	R209	07/05/2015	9.00	Call	Bond Future	3,770.3700	3.7704	3,647.7000	3.6477	(3.254)	0	0	0
2014/08/11	R209	07/05/2015	9.01	Call	Bond Future	3,807.0100	3.8070	3,683.7300	3.6837	(3.238)	0	0	0
2014/08/11	R209	06/08/2015	8.99	Put	Bond Future	4,840.3000	4.8403	4,920.0500	4.9200	1.648	0	0	0
2014/08/11	R209	06/08/2015			Bond Future	9.0629	76.2211	9.0901	76.0210	0.300	0.0000	0.0000	0
2014/08/11	R209	06/08/2015	9.01	Put	Bond Future	4,762.9500	4.7630	4,841.6500	4.8417	1.652	0	0	0
2014/08/11	R209	06/08/2015	9.90	Call	Bond Future	8,028.3000	8.0283	7,867.9800	7.8680	(1.997)	0	0	0
2014/08/11	R209	06/08/2015	9.00	Call	Bond Future	4,335.0000	4.3350	4,214.1000	4.2141	(2.789)	0	0	0
2014/08/11	R209	06/08/2015	9.01	Call	Bond Future	4,370.9800	4.3710	4,249.5600	4.2496	(2.778)	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
2014/08/11	R209	06/08/2015	8.99	Call	Bond Future	4,299.4600	4.2995	4,179.0900	4.1791	(2.800)	0	0	0
2014/08/11	R209	06/08/2015	9.00	Put	Bond Future	4,801.3500	4.8013	4,880.5700	4.8806	1.650	0	0	0
2014/08/11	R209	06/08/2015	9.90	Put	Bond Future	2,232.5800	2.2326	2,272.3800	2.2724	1.783	0	0	2,914
2014/08/11	R210	07/08/2014			Bond Future	172.0842	172.0842	172.0842	172.0842	0.000	0.0000	0.0000	0
2014/08/11	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R210	06/11/2014			Bond Future	172.6701	172.6701	172.6589	172.6589	(0.006)	0.0000	0.0000	617
2014/08/11	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R210	06/11/2014	169.00	Call	Bond Future	3,670.1200	3.6701	3,658.9300	3.6589	(0.305)	0	0	0
2014/08/11	R210	06/11/2014	169.01	Call	Bond Future	3,660.1200	3.6601	3,648.9300	3.6489	(0.306)	0	0	0
2014/08/11	R210	06/11/2014	168.99	Call	Bond Future	3,680.1200	3.6801	3,668.9300	3.6689	(0.304)	0	0	0
2014/08/11	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R210	05/02/2015			Bond Future	175.4852	175.4852	175.4700	175.4700	(0.009)	0.0000	0.0000	0
2014/08/11	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R210	05/02/2015	175.01	Call	Bond Future	475.2000	0.4752	459.9800	0.4600	(3.203)	0	0	0
2014/08/11	R210	05/02/2015	174.99	Call	Bond Future	495.2000	0.4952	479.9800	0.4800	(3.074)	0	0	0
2014/08/11	R210	05/02/2015	175.00	Call	Bond Future	485.2000	0.4852	469.9800	0.4700	(3.137)	0	0	0
2014/08/11	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R211	07/08/2014			Bond Future	130.6259	130.6259	130.6259	130.6259	0.000	0.0000	0.0000	0
2014/08/11	R211	06/11/2014	130.00	Call	Bond Future	2,297.1100	2.2971	2,285.4600	2.2855	(0.507)	0	0	0
2014/08/11	R211	06/11/2014	130.01	Call	Bond Future	2,287.1100	2.2871	2,275.4600	2.2755	(0.509)	0	0	0
2014/08/11	R211	06/11/2014			Bond Future	132.2971	132.2971	132.2855	132.2855	(0.009)	0.0000	0.0000	1,070
2014/08/11	R211	06/11/2014	129.99	Call	Bond Future	2,307.1100	2.3071	2,295.4600	2.2955	(0.505)	0	0	0
2014/08/11	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R211	05/02/2015			Bond Future	132.8519	132.8519	132.8371	132.8371	(0.011)	0.0000	0.0000	0
2014/08/11	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R211	05/02/2015	132.99	Put	Bond Future	138.1000	0.1381	152.8700	0.1529	10.695	0	0	0
2014/08/11	R211	05/02/2015	133.01	Put	Bond Future	158.1000	0.1581	172.8700	0.1729	9.342	0	0	0
2014/08/11	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R211	05/02/2015	133.00	Put	Bond Future	148.1000	0.1481	162.8700	0.1629	9.973	0	0	0
2014/08/11	R212	07/08/2014			Bond Future	135.2858	135.2858	135.2858	135.2858	0.000	0.0000	0.0000	0
2014/08/11	R212	06/11/2014			Bond Future	137.2551	137.2551	137.2456	137.2456	(0.007)	0.0000	0.0000	18,159
2014/08/11	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R212	06/11/2014	135.00	Call	Bond Future	2,255.1300	2.2551	2,245.6300	2.2456	(0.421)	0	0	0
2014/08/11	R212	06/11/2014	135.01	Call	Bond Future	2,245.1300	2.2451	2,235.6300	2.2356	(0.423)	0	0	0
2014/08/11	R212	06/11/2014	134.99	Call	Bond Future	2,265.1300	2.2651	2,255.6300	2.2556	(0.419)	0	0	0
2014/08/11	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R212	05/02/2015			Bond Future	137.7343	137.7343	137.7216	137.7216	(0.009)	0.0000	0.0000	0
2014/08/11	R212	05/02/2015	137.99	Put	Bond Future	255.6600	0.2557	268.3700	0.2684	4.971	0	0	0
2014/08/11	R212	05/02/2015	138.01	Put	Bond Future	275.6600	0.2757	288.3700	0.2884	4.611	0	0	0
2014/08/11	R212	05/02/2015	138.00	Put	Bond Future	265.6600	0.2657	278.3700	0.2784	4.784	0	0	0

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2014/08/11	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R213	07/08/2014			Bond Future	8.7100	88.2867	8.7100	88.2867	0.000	0.0000	0.0000	0
2014/08/11	R213	06/11/2014	8.84	Call	Bond Future	2,242.0900	2.2421	2,126.8700	2.1269	(5.139)	0	0	0
2014/08/11	R213	06/11/2014	8.85	Put	Bond Future	1,835.0400	1.8350	1,870.0600	1.8701	1.908	0	0	0
2014/08/11	R213	06/11/2014			Bond Future	8.7910	86.0127	8.8109	85.8617	0.226	0.0000	0.0000	29,313
2014/08/11	R213	06/11/2014	8.85	Call	Bond Future	2,282.4100	2.2824	2,166.3300	2.1663	(5.086)	0	0	0
2014/08/11	R213	06/11/2014	8.86	Call	Bond Future	2,323.1200	2.3231	2,206.1900	2.2062	(5.033)	0	0	0
2014/08/11	R213	06/11/2014	8.84	Put	Bond Future	1,870.3300	1.8703	1,906.2100	1.9062	1.918	0	0	0
2014/08/11	R213	06/11/2014	8.86	Put	Bond Future	1,800.2300	1.8002	1,834.4000	1.8344	1.898	0	0	0
2014/08/11	R213	05/02/2015	9.26	Put	Bond Future	1,809.2400	1.8092	1,837.8900	1.8379	1.584	0	0	0
2014/08/11	R213	05/02/2015			Bond Future	8.8558	87.4047	8.8766	87.2492	0.234	0.0000	0.0000	0
2014/08/11	R213	05/02/2015	9.25	Put	Bond Future	1,834.1900	1.8342	1,863.2900	1.8633	1.587	0	0	0
2014/08/11	R213	05/02/2015	9.24	Put	Bond Future	1,859.4200	1.8594	1,888.9700	1.8890	1.589	0	0	0
2014/08/11	R213	05/02/2015	9.25	Call	Bond Future	4,720.0100	4.7200	4,593.6300	4.5936	(2.678)	0	0	0
2014/08/11	R213	05/02/2015	9.26	Call	Bond Future	4,766.4100	4.7664	4,639.5800	4.6396	(2.661)	0	0	0
2014/08/11	R213	05/02/2015	9.24	Call	Bond Future	4,673.8000	4.6738	4,547.8700	4.5479	(2.694)	0	0	0
2014/08/11	R213	07/05/2015	8.74	Call	Bond Future	3,299.7200	3.2997	3,204.1800	3.2042	(2.895)	0	0	0
2014/08/11	R213	07/05/2015	8.75	Put	Bond Future	4,453.6300	4.4536	4,515.8400	4.5158	1.397	0	0	0
2014/08/11	R213	07/05/2015			Bond Future	8.8994	85.4188	8.9208	85.2605	0.240	0.0000	0.0000	0
2014/08/11	R213	07/05/2015	8.75	Call	Bond Future	3,333.7600	3.3338	3,237.7000	3.2377	(2.881)	0	0	0
2014/08/11	R213	07/05/2015	8.76	Call	Bond Future	3,367.9900	3.3680	3,271.4200	3.2714	(2.867)	0	0	0
2014/08/11	R213	07/05/2015	8.74	Put	Bond Future	4,495.2900	4.4953	4,558.0200	4.5580	1.395	0	0	0
2014/08/11	R213	07/05/2015	8.76	Put	Bond Future	4,412.2600	4.4123	4,473.9600	4.4740	1.398	0	0	0
2014/08/11	R214	07/08/2014			Bond Future	8.9100	78.5322	8.9100	78.5322	0.000	0.0000	0.0000	0
2014/08/11	R214	06/11/2014	9.20	Call	Bond Future	3,012.0800	3.0121	2,830.2800	2.8303	(6.036)	0	0	2,500
2014/08/11	R214	06/11/2014	9.64	Call	Bond Future	5,328.5800	5.3286	5,109.4400	5.1094	(4.113)	0	0	0
2014/08/11	R214	06/11/2014			Bond Future	9.0055	76.1965	9.0357	75.9585	0.335	0.0000	0.0000	6,057
2014/08/11	R214	06/11/2014	9.20	Put	Bond Future	1,498.3700	1.4984	1,554.5600	1.5546	3.750	0	0	0
2014/08/11	R214	06/11/2014	9.65	Call	Bond Future	5,386.0300	5.3860	5,166.3400	5.1663	(4.079)	0	0	0
2014/08/11	R214	06/11/2014	9.66	Call	Bond Future	5,443.6400	5.4436	5,223.4200	5.2234	(4.045)	0	0	0
2014/08/11	R214	06/11/2014	9.80	Call	Bond Future	6,263.6300	6.2636	6,037.0900	6.0371	(3.617)	0	0	0
2014/08/11	R214	06/11/2014	9.64	Put	Bond Future	572.0600	0.5721	590.9100	0.5909	3.295	0	0	0
2014/08/11	R214	06/11/2014	9.66	Put	Bond Future	545.4500	0.5455	563.2200	0.5632	3.258	0	0	0
2014/08/11	R214	06/11/2014	9.65	Put	Bond Future	558.6200	0.5586	576.9200	0.5769	3.276	0	0	0
2014/08/11	R214	06/11/2014	9.80	Put	Bond Future	387.1500	0.3872	398.6000	0.3986	2.958	0	0	2,500
2014/08/11	R214	05/02/2015	9.50	Call	Bond Future	5,176.8600	5.1769	4,988.4600	4.9885	(3.639)	0	0	0
2014/08/11	R214	05/02/2015			Bond Future	9.0657	77.4296	9.0969	77.1861	0.344	0.0000	0.0000	0
2014/08/11	R214	05/02/2015	9.51	Call	Bond Future	5,224.3800	5.2244	5,035.2800	5.0353	(3.620)	0	0	0
2014/08/11	R214	05/02/2015	9.50	Put	Bond Future	1,902.6900	1.9027	1,957.8300	1.9578	2.898	0	0	0
2014/08/11	R214	05/02/2015	9.49	Call	Bond Future	5,129.5100	5.1295	4,941.8100	4.9418	(3.659)	0	0	0
2014/08/11	R214	05/02/2015	9.49	Put	Bond Future	1,928.0100	1.9280	1,983.8500	1.9838	2.896	0	0	0
2014/08/11	R214	05/02/2015	9.51	Put	Bond Future	1,877.6600	1.8777	1,932.1000	1.9321	2.899	0	0	0
2014/08/11	R214	07/05/2015			Bond Future	9.1074	75.5189	9.1394	75.2710	0.352	0.0000	0.0000	0
2014/08/11	R214	07/05/2015	9.15	Call	Bond Future	4,281.9800	4.2820	4,126.6200	4.1266	(3.628)	0	0	0

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2014/08/11	R214	07/05/2015	9.16	Call	Bond Future	4,321.0100	4.3210	4,164.9200	4.1649	(3.612)	0	0	0
2014/08/11	R214	07/05/2015	9.14	Put	Bond Future	3,990.9000	3.9909	4,084.1700	4.0842	2.337	0	0	0
2014/08/11	R214	07/05/2015	9.16	Put	Bond Future	3,914.7100	3.9147	4,006.5100	4.0065	2.345	0	0	0
2014/08/11	R214	07/05/2015	9.15	Put	Bond Future	3,952.6600	3.9527	4,045.1900	4.0452	2.341	0	0	0
2014/08/11	R214	07/05/2015	9.14	Call	Bond Future	4,243.1100	4.2431	4,088.4900	4.0885	(3.644)	0	0	0
2014/08/11	R248	07/08/2014			Bond Future	8.9850	101.4359	8.9850	101.4359	0.000	0.0000	0.0000	0
2014/08/11	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R248	06/11/2014			Bond Future	9.0880	98.1908	9.1181	97.8868	0.332	0.0000	0.0000	20,114
2014/08/11	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R248	06/11/2014	9.72	Call	Bond Future	6,031.6000	6.0316	5,727.6700	5.7277	(5.039)	0	0	0
2014/08/11	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R248	06/11/2014	9.73	Call	Bond Future	6,121.5700	6.1216	5,817.6400	5.8176	(4.965)	0	0	0
2014/08/11	R248	06/11/2014	9.74	Call	Bond Future	6,211.3800	6.2114	5,907.4500	5.9075	(4.893)	0	0	0
2014/08/11	R248	05/02/2015			Bond Future	9.1507	99.7799	9.1820	99.4688	0.342	0.0000	0.0000	1,277
2014/08/11	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R248	05/02/2015	9.50	Call	Bond Future	3,376.4100	3.3764	3,065.3500	3.0654	(9.213)	0	0	0
2014/08/11	R248	05/02/2015	9.51	Call	Bond Future	3,469.9300	3.4699	3,158.8700	3.1589	(8.964)	0	0	0
2014/08/11	R248	05/02/2015	9.49	Call	Bond Future	3,282.7100	3.2827	2,971.6500	2.9717	(9.476)	0	0	0
2014/08/11	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R248	07/05/2015			Bond Future	9.1948	97.1283	9.2269	96.8116	0.349	0.0000	0.0000	0
2014/08/11	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/11	R248	07/05/2015	9.26	Call	Bond Future	641.0400	0.6410	324.3300	0.3243	(49.406)	0	0	0
2014/08/11	R248	07/05/2015	9.24	Call	Bond Future	445.2400	0.4452	128.5300	0.1285	(71.132)	0	0	0
2014/08/11	R248	07/05/2015	9.25	Call	Bond Future	543.2300	0.5432	226.5200	0.2265	(58.301)	0	0	0

Total

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