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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/08/2014 TO 19/08/2014

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
2014/08/19	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/19	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	2025	06/11/2014	117.01	Call	Bond Future	1,110.8300	1.1108	1,103.5700	1.1036	(0.654)	0	0	0
2014/08/19	2025	06/11/2014			Bond Future	118.1208	118.1208	118.1136	118.1136	(0.006)	0.0000	0.0000	0
2014/08/19	2025	06/11/2014	116.99	Call	Bond Future	1,130.8300	1.1308	1,123.5700	1.1236	(0.642)	0	0	0
2014/08/19	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2025	06/11/2014	117.00	Call	Bond Future	1,120.8300	1.1208	1,113.5700	1.1136	(0.648)	0	0	0
2014/08/19	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2025	05/02/2015			Bond Future	118.8801	118.8801	118.8710	118.8710	(0.008)	0.0000	0.0000	0
2014/08/19	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2025	05/02/2015	118.99	Put	Bond Future	109.8700	0.1099	118.9900	0.1190	8.301	0	0	0
2014/08/19	2025	05/02/2015	119.01	Put	Bond Future	129.8700	0.1299	138.9900	0.1390	7.022	0	0	0
2014/08/19	2025	05/02/2015	119.00	Put	Bond Future	119.8700	0.1199	128.9900	0.1290	7.608	0	0	0
2014/08/19	2030	06/11/2014	9.01	Call	Bond Future	1,506.5600	1.5066	1,756.8800	1.7569	16.615	0	0	0
2014/08/19	2030	06/11/2014			Bond Future	8.8168	95.4455	8.7851	95.6958	(0.359)	0.0000	0.0000	4,185
2014/08/19	2030	06/11/2014	8.99	Call	Bond Future	1,352.2300	1.3522	1,602.5500	1.6025	18.512	0	0	0
2014/08/19	2030	06/11/2014	9.00	Call	Bond Future	1,429.4400	1.4294	1,679.7600	1.6798	17.512	0	0	0
2014/08/19	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2030	05/02/2015			Bond Future	8.8841	92.9730	8.8516	93.2258	(0.366)	0.0000	0.0000	0
2014/08/19	2030	05/02/2015	9.25	Call	Bond Future	2,780.4700	2.7805	3,033.2900	3.0333	9.093	0	0	0
2014/08/19	2030	05/02/2015	9.24	Call	Bond Future	2,706.0700	2.7061	2,958.8900	2.9589	9.343	0	0	0
2014/08/19	2030	05/02/2015	9.26	Call	Bond Future	2,854.7800	2.8548	3,107.6000	3.1076	8.856	0	0	0
2014/08/19	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2030	07/05/2015			Bond Future	8.9367	94.6225	8.9036	94.8771	(0.371)	0.0000	0.0000	0
2014/08/19	2030	07/05/2015	8.74	Put	Bond Future	1,524.9500	1.5250	1,270.3900	1.2704	(16.693)	0	0	0
2014/08/19	2030	07/05/2015	8.76	Put	Bond Future	1,368.3100	1.3683	1,113.7500	1.1138	(18.604)	0	0	0
2014/08/19	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2030	07/05/2015	8.75	Put	Bond Future	1,446.5800	1.4466	1,192.0200	1.1920	(17.597)	0	0	0
2014/08/19	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/19	2037	06/11/2014	9.69	Call	Bond Future	5,750.3700		5.7504	6,133.8900	6.1339	6.669	0	0	0
2014/08/19	2037	06/11/2014	9.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2037	06/11/2014			Bond Future	9.0286		97.3239	8.9868	97.7074	(0.463)	0.0000	0.0000	6,708
2014/08/19	2037	06/11/2014	9.70	Call	Bond Future	5,832.9800		5.8330	6,216.5000	6.2165	6.575	0	0	0
2014/08/19	2037	06/11/2014	9.71	Call	Bond Future	5,915.4700		5.9155	6,298.9900	6.2990	6.483	0	0	0
2014/08/19	2037	06/11/2014	9.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2037	06/11/2014	9.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2037	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2037	05/02/2015			Bond Future	9.0932		94.6310	9.0503	95.0193	(0.472)	0.0000	0.0000	3,280
2014/08/19	2037	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2037	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2037	05/02/2015	9.50	Call	Bond Future	3,558.0100		3.5580	3,946.2300	3.9462	10.911	0	0	0
2014/08/19	2037	05/02/2015	9.51	Call	Bond Future	3,642.7500		3.6427	4,030.9700	4.0310	10.657	0	0	0
2014/08/19	2037	05/02/2015	9.49	Call	Bond Future	3,473.1400		3.4731	3,861.3600	3.8614	11.178	0	0	0
2014/08/19	2037	07/05/2015	9.01	Put	Bond Future	1,212.4900		1.2125	820.2500	0.8203	(32.350)	0	0	0
2014/08/19	2037	07/05/2015			Bond Future	9.1446		96.3102	9.1007	96.7024	(0.479)	0.0000	0.0000	0
2014/08/19	2037	07/05/2015	9.00	Put	Bond Future	1,303.5900		1.3036	911.3500	0.9114	(30.089)	0	0	0
2014/08/19	2037	07/05/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2037	07/05/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2037	07/05/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2037	07/05/2015	8.99	Put	Bond Future	1,394.8200		1.3948	1,002.5800	1.0026	(28.121)	0	0	0
2014/08/19	2038	06/11/2014	120.01	Call	Bond Future	2,183.6800		2.1837	2,177.0400	2.1770	(0.304)	0	0	0
2014/08/19	2038	06/11/2014			Bond Future	122.1937		122.1937	122.1870	122.1870	(0.005)	0.0000	0.0000	2,062
2014/08/19	2038	06/11/2014	119.99	Call	Bond Future	2,203.6800		2.2037	2,197.0400	2.1970	(0.301)	0	0	0
2014/08/19	2038	06/11/2014	120.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2038	06/11/2014	120.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2038	06/11/2014	119.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2038	06/11/2014	120.00	Call	Bond Future	2,193.6800		2.1937	2,187.0400	2.1870	(0.303)	0	0	0
2014/08/19	2038	05/02/2015	123.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2038	05/02/2015			Bond Future	122.8748		122.8748	122.8661	122.8661	(0.007)	0.0000	0.0000	0
2014/08/19	2038	05/02/2015	123.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2038	05/02/2015	122.99	Put	Bond Future	115.2400		0.1152	123.8900	0.1239	7.506	0	0	0
2014/08/19	2038	05/02/2015	123.01	Put	Bond Future	135.2400		0.1352	143.8900	0.1439	6.396	0	0	0
2014/08/19	2038	05/02/2015	122.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2038	05/02/2015	123.00	Put	Bond Future	125.2400		0.1252	133.8900	0.1339	6.907	0	0	0
2014/08/19	2044	06/11/2014			Bond Future	9.1066		98.7995	9.0494	99.3656	(0.628)	0.0000	0.0000	253
2014/08/19	2044	06/11/2014	8.99	Put	Bond Future	1,160.6100		1.1606	594.4800	0.5945	(48.779)	0	0	0
2014/08/19	2044	06/11/2014	9.01	Put	Bond Future	959.8200		0.9598	393.6900	0.3937	(58.983)	0	0	0
2014/08/19	2044	06/11/2014	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2044	06/11/2014	9.00	Put	Bond Future	1,060.1200		1.0601	493.9900	0.4940	(53.402)	0	0	0
2014/08/19	2044	06/11/2014	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2044	06/11/2014	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2044	05/02/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2044	05/02/2015			Bond Future	9.1692		96.0052	9.1105	96.5790	(0.640)	0.0000	0.0000	0
2014/08/19	2044	05/02/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2044	05/02/2015	8.99	Put	Bond Future	1,770.7700		1.7708	1,197.0300	1.1970	(32.401)	0	0	0

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2014/08/19	2044	05/02/2015	9.01	Put	Bond Future	1,570.3700		1.5704	996.6300	0.9966	(36.535)	0	0	0
2014/08/19	2044	05/02/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2044	05/02/2015	9.00	Put	Bond Future	1,670.4800		1.6705	1,096.7400	1.0967	(34.346)	0	0	0
2014/08/19	2044	07/05/2015			Bond Future	9.2193		97.7088	9.1593	98.2898	(0.651)	0.0000	0.0000	0
2014/08/19	2044	07/05/2015	8.99	Put	Bond Future	2,252.7400		2.2527	1,671.7000	1.6717	(25.793)	0	0	0
2014/08/19	2044	07/05/2015	9.01	Put	Bond Future	2,052.6600		2.0527	1,471.6200	1.4716	(28.307)	0	0	0
2014/08/19	2044	07/05/2015	9.00	Put	Bond Future	2,152.6200		2.1526	1,571.5800	1.5716	(26.992)	0	0	0
2014/08/19	2044	07/05/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2044	07/05/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2044	07/05/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2046	06/11/2014	104.45	Call	Bond Future	17,675.3100		17.6753	17,668.7700	17.6688	(0.037)	0	0	0
2014/08/19	2046	06/11/2014			Bond Future	122.1253		122.1253	122.1188	122.1188	(0.005)	0.0000	0.0000	5,348
2014/08/19	2046	06/11/2014	104.43	Call	Bond Future	17,695.3100		17.6953	17,688.7700	17.6888	(0.037)	0	0	0
2014/08/19	2046	06/11/2014	104.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2046	06/11/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2046	06/11/2014	104.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2046	06/11/2014	104.44	Call	Bond Future	17,685.3100		17.6853	17,678.7700	17.6788	(0.037)	0	0	0
2014/08/19	2046	05/02/2015			Bond Future	124.1038		124.1038	124.0950	124.0950	(0.007)	0.0000	0.0000	0
2014/08/19	2046	05/02/2015	123.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2046	05/02/2015	124.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2046	05/02/2015	124.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2046	05/02/2015	123.99	Call	Bond Future	113.7700		0.1138	105.0100	0.1050	(7.700)	0	0	0
2014/08/19	2046	05/02/2015	124.01	Call	Bond Future	93.7700		0.0938	85.0100	0.0850	(9.342)	0	0	0
2014/08/19	2046	05/02/2015	124.00	Call	Bond Future	103.7700		0.1038	95.0100	0.0950	(8.442)	0	0	0
2014/08/19	2050	06/11/2014			Bond Future	129.5191		129.5191	129.5124	129.5124	(0.005)	0.0000	0.0000	2,800
2014/08/19	2050	06/11/2014	126.00	Call	Bond Future	3,519.0600		3.5191	3,512.4400	3.5124	(0.188)	0	0	0
2014/08/19	2050	06/11/2014	126.01	Call	Bond Future	3,509.0600		3.5091	3,502.4400	3.5024	(0.189)	0	0	0
2014/08/19	2050	06/11/2014	125.99	Call	Bond Future	3,529.0600		3.5291	3,522.4400	3.5224	(0.188)	0	0	0
2014/08/19	2050	06/11/2014	126.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2050	06/11/2014	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2050	06/11/2014	126.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2050	05/02/2015	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2050	05/02/2015			Bond Future	130.1725		130.1725	130.1636	130.1636	(0.007)	0.0000	0.0000	0
2014/08/19	2050	05/02/2015	130.01	Call	Bond Future	162.5200		0.1625	153.6300	0.1536	(5.470)	0	0	0
2014/08/19	2050	05/02/2015	129.99	Call	Bond Future	182.5200		0.1825	173.6300	0.1736	(4.871)	0	0	0
2014/08/19	2050	05/02/2015	130.00	Call	Bond Future	172.5200		0.1725	163.6300	0.1636	(5.153)	0	0	0
2014/08/19	2050	05/02/2015	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	2050	05/02/2015	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	AL12	06/11/2014			Index Future	507.8760	507.8760	509.7460	509.7460	0.368	0.0000	0.0000	0
2014/08/19	AL12	05/02/2015			Index Future	516.0360	516.0360	517.9290	517.9290	0.367	0.0000	0.0000	0
2014/08/19	AL12	07/05/2015			Index Future	525.1620	525.1620	527.0740	527.0740	0.364	0.0000	0.0000	0
2014/08/19	AL37	06/11/2014			Index Future	434.2710	434.2710	435.0600	435.0600	0.182	0.0000	0.0000	0
2014/08/19	AL37	05/02/2015			Index Future	441.2490	441.2490	442.0440	442.0440	0.180	0.0000	0.0000	0
2014/08/19	AL7T	06/11/2014			Index Future	510.1450	510.1450	511.5360	511.5360	0.273	0.0000	0.0000	1
2014/08/19	AL7T	05/02/2015			Index Future	518.3420	518.3420	519.7470	519.7470	0.271	0.0000	0.0000	0
2014/08/19	ALBI	06/11/2014			Index Future	463.9940	463.9940	465.2850	465.2850	0.278	0.0000	0.0000	586
2014/08/19	ALBI	05/02/2015			Index Future	471.4490	471.4490	472.7550	472.7550	0.277	0.0000	0.0000	65
2014/08/19	ALBI	07/05/2015			Index Future	479.7870	479.7870	481.1020	481.1020	0.274	0.0000	0.0000	0
2014/08/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/19	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	EL28	06/11/2014			Bond Future	123.8310	123.8310	123.8243	123.8243	(0.005)	0.0000	0.0000	0
2014/08/19	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	EL28	06/11/2014	122.00	Call	Bond Future	1,831.0000	1.8310	1,824.3400	1.8243	(0.364)	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
2014/08/19	EL28	06/11/2014	122.01	Call	Bond Future	1,821.0000	1.8210	1,814.3400	1.8143	(0.366)	0	0	0
2014/08/19	EL28	06/11/2014	121.99	Call	Bond Future	1,841.0000	1.8410	1,834.3400	1.8343	(0.362)	0	0	0
2014/08/19	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	EL28	05/02/2015			Bond Future	125.8371	125.8371	125.8285	125.8285	(0.007)	0.0000	0.0000	0
2014/08/19	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	EL28	05/02/2015	125.99	Put	Bond Future	152.9300	0.1529	161.5300	0.1615	5.623	0	0	0
2014/08/19	EL28	05/02/2015	126.01	Put	Bond Future	172.9300	0.1729	181.5300	0.1815	4.973	0	0	0
2014/08/19	EL28	05/02/2015	126.00	Put	Bond Future	162.9300	0.1629	171.5300	0.1715	5.278	0	0	0
2014/08/19	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	ES33	06/11/2014			Bond Future	9.7273	82.0886	9.6851	82.3974	(0.434)	0.0000	0.0000	6,220
2014/08/19	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	ES33	06/11/2014	10.29	Call	Bond Future	3,948.1800	3.9482	4,257.0100	4.2570	7.822	0	0	0
2014/08/19	ES33	06/11/2014	10.30	Call	Bond Future	4,015.6300	4.0156	4,324.4600	4.3245	7.691	0	0	0
2014/08/19	ES33	06/11/2014	10.31	Call	Bond Future	4,082.9800	4.0830	4,391.8100	4.3918	7.564	0	0	0
2014/08/19	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	ES33	05/02/2015	10.00	Call	Bond Future	1,281.5600	1.2816	1,593.9700	1.5940	24.377	0	0	0
2014/08/19	ES33	05/02/2015			Bond Future	9.8192	83.4086	9.7758	83.7210	(0.442)	0.0000	0.0000	0
2014/08/19	ES33	05/02/2015	10.01	Call	Bond Future	1,351.5200	1.3515	1,663.9300	1.6639	23.115	0	0	0
2014/08/19	ES33	05/02/2015	9.99	Call	Bond Future	1,211.5100	1.2115	1,523.9200	1.5239	25.787	0	0	0
2014/08/19	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	ES33	07/05/2015			Bond Future	9.8921	81.0956	9.8477	81.4112	(0.449)	0.0000	0.0000	0
2014/08/19	ES33	07/05/2015	9.74	Put	Bond Future	1,088.1300	1.0881	772.6200	0.7726	(28.996)	0	0	0
2014/08/19	ES33	07/05/2015	9.76	Put	Bond Future	943.7400	0.9437	628.2300	0.6282	(33.432)	0	0	0
2014/08/19	ES33	07/05/2015	9.75	Put	Bond Future	1,015.8900	1.0159	700.3800	0.7004	(31.057)	0	0	0
2014/08/19	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	GOVI	06/11/2014	449.01	Call	GOVI	137,480.0000	13.7480	149,590.0000	14.9590	8.809	0	0	0
2014/08/19	GOVI	06/11/2014			GOVI	462.7580	462.7580	463.9690	463.9690	0.262	0.0000	0.0000	395
2014/08/19	GOVI	06/11/2014	448.99	Call	GOVI	137,680.0000	13.7680	149,790.0000	14.9790	8.796	0	0	0
2014/08/19	GOVI	06/11/2014	449.00	Call	GOVI	137,580.0000	13.7580	149,690.0000	14.9690	8.802	0	0	0
2014/08/19	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	GOVI	05/02/2015	459.99	Call	GOVI	102,030.0000	10.2030	114,270.0000	11.4270	11.996	0	0	0
2014/08/19	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	GOVI	05/02/2015			GOVI	470.1930	470.1930	471.4170	471.4170	0.260	0.0000	0.0000	45
2014/08/19	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	GOVI	05/02/2015	460.00	Call	GOVI	101,930.0000	10.1930	114,170.0000	11.4170	12.008	0	0	0
2014/08/19	GOVI	05/02/2015	460.01	Call	GOVI	101,830.0000	10.1830	114,070.0000	11.4070	12.020	0	0	0
2014/08/19	GOVI	07/05/2015	449.99	Call	GOVI	285,190.0000	28.5190	297,510.0000	29.7510	4.320	0	0	0
2014/08/19	GOVI	07/05/2015			GOVI	478.5090	478.5090	479.7410	479.7410	0.257	0.0000	0.0000	0

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2014/08/19	GOVI	07/05/2015	450.00	Call	GOVI	285,090.0000		28.5090	297,410.0000	29.7410	4.321	0	0	0
2014/08/19	GOVI	07/05/2015	450.01	Call	GOVI	284,990.0000		28.4990	297,310.0000	29.7310	4.323	0	0	0
2014/08/19	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/08/19	ICAA	06/11/2014			Can-Do Interest Rate	144.7600		144.7600	144.7486	144.7486	(0.008)	0.0000	0.0000	635
2014/08/19	IGOV	06/11/2014			Index Future	219.1550		219.1550	219.0830	219.0830	(0.033)	0.0000	0.0000	1,194
2014/08/19	IGOV	05/02/2015			Index Future	222.7030		222.7030	222.6270	222.6270	(0.034)	0.0000	0.0000	0
2014/08/19	IGOV	07/05/2015			Index Future	226.6680		226.6680	226.5830	226.5830	(0.037)	0.0000	0.0000	0
2014/08/19	ILBI	06/11/2014			Index Future	593.5970		593.5970	593.4040	593.4040	(0.033)	0.0000	0.0000	0
2014/08/19	ILBI	05/02/2015			Index Future	603.0630		603.0630	602.8650	602.8650	(0.033)	0.0000	0.0000	157
2014/08/19	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/19	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/08/19	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/19	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/19	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/19	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/19	JBAF	20/08/2014			Jibar Tradeable Future	6.0800		93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/08/19	JBAF	17/09/2014			Jibar Tradeable Future	6.1000		93.9000	6.1200	93.8800	0.328	0.0000	0.0000	33,000
2014/08/19	JBAF	15/10/2014			Jibar Tradeable Future	6.1700		93.8300	6.1800	93.8200	0.162	0.0000	0.0000	0
2014/08/19	JBAF	19/11/2014			Jibar Tradeable Future	6.2200		93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2014/08/19	JBAF	17/12/2014			Jibar Tradeable Future	6.2800		93.7200	6.2900	93.7100	0.159	0.0000	0.0000	0
2014/08/19	JBAF	21/01/2015			Jibar Tradeable Future	6.3400		93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2014/08/19	JBAF	18/03/2015			Jibar Tradeable Future	6.4500		93.5500	6.4500	93.5500	0.000	0.0000	0.0000	2,850
2014/08/19	JBAF	17/06/2015			Jibar Tradeable Future	6.6300		93.3700	6.6300	93.3700	0.000	0.0000	0.0000	5,000
2014/08/19	JBAF	16/09/2015			Jibar Tradeable Future	6.8100		93.1900	6.7900	93.2100	(0.294)	0.0000	0.0000	0
2014/08/19	JBAF	15/12/2015			Jibar Tradeable Future	6.9700		93.0300	6.9500	93.0500	(0.287)	0.0000	0.0000	0
2014/08/19	JBAF	16/03/2016			Jibar Tradeable Future	7.1500		92.8500	7.1300	92.8700	(0.280)	0.0000	0.0000	0
2014/08/19	JBAF	15/06/2016			Jibar Tradeable Future	7.2900		92.7100	7.2500	92.7500	(0.549)	0.0000	0.0000	0
2014/08/19	R023	06/11/2014			Bond Future	8.1536		99.1228	8.1060	99.4018	(0.583)	0.0000	0.0000	11,612
2014/08/19	R023	06/11/2014	8.59	Put	Bond Future	481.2200		0.4812	413.9500	0.4140	(13.979)	0	0	0
2014/08/19	R023	06/11/2014	8.61	Put	Bond Future	455.6000		0.4556	391.1000	0.3911	(14.157)	0	0	0
2014/08/19	R023	06/11/2014	8.59	Call	Bond Future	2,995.9800		2.9960	3,207.7800	3.2078	7.069	0	0	0
2014/08/19	R023	06/11/2014	8.60	Put	Bond Future	468.2700		0.4683	402.3900	0.4024	(14.069)	0	0	0



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2014/08/19	R023	06/11/2014	8.60	Call	Bond Future	3,039.6800	3.0397	3,252.8700	3.2529	7.014	0	0	0
2014/08/19	R023	06/11/2014	8.61	Call	Bond Future	3,083.6200	3.0836	3,298.1900	3.2982	6.958	0	0	0
2014/08/19	R023	05/02/2015			Bond Future	8.2267	100.7163	8.1773	100.9983	(0.600)	0.0000	0.0000	0
2014/08/19	R023	05/02/2015	8.74	Put	Bond Future	1,008.4700	1.0085	924.5800	0.9246	(8.319)	0	0	0
2014/08/19	R023	05/02/2015	8.75	Call	Bond Future	3,919.5100	3.9195	4,118.6200	4.1186	5.080	0	0	0
2014/08/19	R023	05/02/2015	8.76	Call	Bond Future	3,958.7700	3.9588	4,158.8600	4.1589	5.054	0	0	0
2014/08/19	R023	05/02/2015	8.74	Call	Bond Future	3,880.4000	3.8804	4,078.5300	4.0785	5.106	0	0	0
2014/08/19	R023	05/02/2015	8.76	Put	Bond Future	977.1400	0.9771	895.2100	0.8952	(8.385)	0	0	0
2014/08/19	R023	05/02/2015	8.75	Put	Bond Future	992.7100	0.9927	909.8000	0.9098	(8.352)	0	0	0
2014/08/19	R023	07/05/2015	8.14	Call	Bond Future	2,335.3300	2.3353	2,466.2700	2.4663	5.607	0	0	0
2014/08/19	R023	07/05/2015	8.15	Put	Bond Future	3,031.8700	3.0319	2,879.6700	2.8797	(5.020)	0	0	0
2014/08/19	R023	07/05/2015			Bond Future	8.2700	98.5721	8.2190	98.8562	(0.616)	0.0000	0.0000	0
2014/08/19	R023	07/05/2015	8.15	Call	Bond Future	2,361.3100	2.3613	2,493.2000	2.4932	5.585	0	0	0
2014/08/19	R023	07/05/2015	8.16	Call	Bond Future	2,387.4700	2.3875	2,520.3000	2.5203	5.564	0	0	0
2014/08/19	R023	07/05/2015	8.14	Put	Bond Future	3,062.0100	3.0620	2,908.8600	2.9089	(5.002)	0	0	0
2014/08/19	R023	07/05/2015	8.16	Put	Bond Future	3,001.9400	3.0019	2,850.6800	2.8507	(5.039)	0	0	0
2014/08/19	R023	06/08/2015	8.24	Call	Bond Future	2,911.7100	2.9117	3,055.7200	3.0557	4.946	0	0	0
2014/08/19	R023	06/08/2015	9.07	Put	Bond Future	1,490.3000	1.4903	1,404.4400	1.4044	(5.761)	0	0	911
2014/08/19	R023	06/08/2015			Bond Future	8.2956	100.4505	8.2418	100.7430	(0.649)	0.0000	0.0000	0
2014/08/19	R023	06/08/2015	8.26	Put	Bond Future	3,159.6700	3.1597	3,012.8000	3.0128	(4.648)	0	0	0
2014/08/19	R023	06/08/2015	9.07	Call	Bond Future	5,579.2200	5.5792	5,785.8900	5.7859	3.704	0	0	0
2014/08/19	R023	06/08/2015	8.25	Put	Bond Future	3,186.7400	3.1867	3,039.0500	3.0390	(4.635)	0	0	0
2014/08/19	R023	06/08/2015	8.24	Put	Bond Future	3,213.9900	3.2140	3,065.4700	3.0655	(4.621)	0	0	0
2014/08/19	R023	06/08/2015	8.25	Call	Bond Future	2,938.9100	2.9389	3,083.7500	3.0838	4.928	0	0	0
2014/08/19	R023	06/08/2015	8.26	Call	Bond Future	2,966.2400	2.9662	3,111.9000	3.1119	4.911	0	0	0
2014/08/19	R157	06/11/2014	6.19	Put	Bond Future	532.5800	0.5326	495.0000	0.4950	(7.056)	0	0	0
2014/08/19	R157	06/11/2014			Bond Future	6.7656	107.5282	6.7126	107.5729	(0.782)	0.0000	0.0000	0
2014/08/19	R157	06/11/2014	6.21	Put	Bond Future	518.4700	0.5185	481.2600	0.4813	(7.177)	0	0	0
2014/08/19	R157	06/11/2014	6.20	Put	Bond Future	525.5000	0.5255	488.1100	0.4881	(7.115)	0	0	0
2014/08/19	R157	06/11/2014	6.21	Call	Bond Future	47.6600	0.0477	55.1700	0.0552	15.757	0	0	0
2014/08/19	R157	06/11/2014	6.19	Call	Bond Future	44.7600	0.0448	51.9000	0.0519	15.952	0	0	0
2014/08/19	R157	06/11/2014	6.20	Call	Bond Future	46.1900	0.0462	53.5200	0.0535	15.869	0	0	0
2014/08/19	R157	05/02/2015	8.74	Call	Bond Future	1,104.3300	1.1043	1,144.2400	1.1442	3.614	0	0	0
2014/08/19	R157	05/02/2015	8.75	Put	Bond Future	29.8000	0.0298	26.0300	0.0260	(12.651)	0	0	0
2014/08/19	R157	05/02/2015			Bond Future	6.9080	109.2575	6.8341	109.3012	(1.069)	0.0000	0.0000	0
2014/08/19	R157	05/02/2015	8.74	Put	Bond Future	30.2900	0.0303	26.4700	0.0265	(12.611)	0	0	0
2014/08/19	R157	05/02/2015	8.76	Put	Bond Future	29.3200	0.0293	25.6000	0.0256	(12.688)	0	0	0
2014/08/19	R157	05/02/2015	8.75	Call	Bond Future	1,109.6500	1.1097	1,149.6100	1.1496	3.601	0	0	0
2014/08/19	R157	05/02/2015	8.76	Call	Bond Future	1,114.9700	1.1150	1,154.9800	1.1550	3.588	0	0	0
2014/08/19	R186	06/11/2014	8.14	Call	Bond Future	1,199.5700	1.1996	1,320.7700	1.3208	10.104	0	0	0
2014/08/19	R186	06/11/2014	8.15	Put	Bond Future	2,975.2600	2.9753	2,746.0900	2.7461	(7.703)	0	0	0
2014/08/19	R186	06/11/2014	8.53	Call	Bond Future	2,785.9700	2.7860	2,998.0400	2.9980	7.612	0	0	0
2014/08/19	R186	06/11/2014			Bond Future	8.3568	120.2142	8.3146	120.5668	(0.504)	0.0000	0.0000	52,381
2014/08/19	R186	06/11/2014	7.80	Put	Bond Future	5,223.5100	5.2235	4,926.7400	4.9267	(5.681)	0	0	0
2014/08/19	R186	06/11/2014	8.30	Call	Bond Future	1,754.9800	1.7550	1,913.3000	1.9133	9.021	0	0	100
2014/08/19	R186	06/11/2014	9.17	Call	Bond Future	6,755.2800	6.7553	7,071.9500	7.0720	4.688	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
2014/08/19	R186	06/11/2014	8.50	Call	Bond Future	2,636.2100	2.6362	2,841.4900	2.8415	7.787	0	0	0
2014/08/19	R186	06/11/2014	8.15	Call	Bond Future	1,230.4300	1.2304	1,353.8800	1.3539	10.033	0	0	0
2014/08/19	R186	06/11/2014	8.53	Put	Bond Future	1,351.4400	1.3514	1,210.8900	1.2109	(10.400)	0	0	100
2014/08/19	R186	06/11/2014	8.00	Call	Bond Future	0.0000	0.0000	913.4200	0.9134	100.000	0	0	1,500
2014/08/19	R186	06/11/2014	8.60	Put	Bond Future	0.0000	0.0000	1,019.2500	1.0192	100.000	0	0	100
2014/08/19	R186	06/11/2014	8.16	Call	Bond Future	1,261.8100	1.2618	1,387.5300	1.3875	9.963	0	0	0
2014/08/19	R186	06/11/2014	8.50	Put	Bond Future	1,448.3300	1.4483	1,300.9900	1.3010	(10.173)	0	0	7,000
2014/08/19	R186	06/11/2014	7.80	Call	Bond Future	441.5700	0.4416	497.4200	0.4974	12.648	0	0	100
2014/08/19	R186	06/11/2014	8.30	Put	Bond Future	2,230.3900	2.2304	2,036.0900	2.0361	(8.711)	0	0	0
2014/08/19	R186	06/11/2014	9.17	Put	Bond Future	229.8600	0.2299	193.9100	0.1939	(15.640)	0	0	2,010
2014/08/19	R186	06/11/2014	8.14	Put	Bond Future	3,029.7100	3.0297	2,798.2900	2.7983	(7.638)	0	0	0
2014/08/19	R186	06/11/2014	8.60	Call	Bond Future	0.0000	0.0000	3,379.0700	3.3791	100.000	0	0	0
2014/08/19	R186	06/11/2014	8.00	Put	Bond Future	0.0000	0.0000	3,594.2200	3.5942	100.000	0	0	0
2014/08/19	R186	06/11/2014	8.16	Put	Bond Future	2,921.4200	2.9214	2,694.5200	2.6945	(7.767)	0	0	0
2014/08/19	R186	05/02/2015	9.00	Call	Bond Future	5,905.2000	5.9052	6,162.9500	6.1629	4.365	0	0	0
2014/08/19	R186	05/02/2015			Bond Future	8.4217	116.8503	8.3782	117.2068	(0.516)	0.0000	0.0000	540
2014/08/19	R186	05/02/2015	8.76	Call	Bond Future	4,615.5400	4.6155	4,842.3500	4.8424	4.914	0	0	0
2014/08/19	R186	05/02/2015	8.75	Call	Bond Future	4,564.8900	4.5649	4,790.3200	4.7903	4.938	0	0	0
2014/08/19	R186	05/02/2015	8.74	Call	Bond Future	4,514.2100	4.5142	4,738.2600	4.7383	4.963	0	0	0
2014/08/19	R186	05/02/2015	8.76	Put	Bond Future	1,891.4100	1.8914	1,761.7100	1.7617	(6.857)	0	0	0
2014/08/19	R186	05/02/2015	8.75	Put	Bond Future	1,920.0000	1.9200	1,788.9200	1.7889	(6.827)	0	0	0
2014/08/19	R186	05/02/2015	9.00	Put	Bond Future	1,302.4800	1.3025	1,203.7200	1.2037	(7.582)	0	0	9,600
2014/08/19	R186	05/02/2015	8.74	Put	Bond Future	1,948.6300	1.9486	1,816.1700	1.8162	(6.798)	0	0	0
2014/08/19	R186	07/05/2015			Bond Future	8.4667	118.9224	8.4221	119.2817	(0.527)	0.0000	0.0000	0
2014/08/19	R186	07/05/2015	8.25	Call	Bond Future	3,029.7600	3.0298	3,184.4800	3.1845	5.107	0	0	0
2014/08/19	R186	07/05/2015	8.24	Put	Bond Future	4,836.2900	4.8363	4,630.5000	4.6305	(4.255)	0	0	0
2014/08/19	R186	07/05/2015	8.26	Put	Bond Future	4,742.9600	4.7430	4,539.5800	4.5396	(4.288)	0	0	0
2014/08/19	R186	07/05/2015	8.25	Put	Bond Future	4,789.4600	4.7895	4,584.8800	4.5849	(4.271)	0	0	0
2014/08/19	R186	07/05/2015	8.26	Call	Bond Future	3,065.2700	3.0653	3,221.1900	3.2212	5.087	0	0	0
2014/08/19	R186	07/05/2015	8.24	Call	Bond Future	2,994.5000	2.9945	3,148.0100	3.1480	5.126	0	0	0
2014/08/19	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R197	06/11/2014			Bond Future	288.7725	288.7725	288.7549	288.7549	(0.006)	0.0000	0.0000	908
2014/08/19	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R197	06/11/2014	285.00	Call	Bond Future	3,772.4600	3.7725	3,754.8700	3.7549	(0.466)	0	0	0
2014/08/19	R197	06/11/2014	285.01	Call	Bond Future	3,762.4600	3.7625	3,744.8700	3.7449	(0.468)	0	0	0
2014/08/19	R197	06/11/2014	284.99	Call	Bond Future	3,782.4600	3.7825	3,764.8700	3.7649	(0.465)	0	0	0
2014/08/19	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R197	05/02/2015	288.99	Put	Bond Future	1,542.3800	1.5424	1,564.6700	1.5647	1.445	0	0	0
2014/08/19	R197	05/02/2015			Bond Future	287.4476	287.4476	287.4253	287.4253	(0.008)	0.0000	0.0000	0
2014/08/19	R197	05/02/2015	289.01	Put	Bond Future	1,562.3800	1.5624	1,584.6700	1.5847	1.427	0	0	0
2014/08/19	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R197	05/02/2015	289.00	Put	Bond Future	1,552.3800	1.5524	1,574.6700	1.5747	1.436	0	0	0
2014/08/19	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R202	06/11/2014	226.99	Call	Bond Future	4,707.9500	4.7080	4,694.9100	4.6949	(0.277)	0	0	0
2014/08/19	R202	06/11/2014			Bond Future	231.6979	231.6979	231.6849	231.6849	(0.006)	0.0000	0.0000	47,022

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
2014/08/19	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R202	06/11/2014	227.00	Call	Bond Future	4,697.9500	4.6980	4,684.9100	4.6849	(0.278)	0	0	0
2014/08/19	R202	06/11/2014	227.01	Call	Bond Future	4,687.9500	4.6880	4,674.9100	4.6749	(0.278)	0	0	0
2014/08/19	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R202	05/02/2015			Bond Future	232.2628	232.2628	232.2457	232.2457	(0.007)	0.0000	0.0000	0
2014/08/19	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R202	05/02/2015	232.99	Put	Bond Future	727.2400	0.7272	744.2900	0.7443	2.344	0	0	0
2014/08/19	R202	05/02/2015	233.01	Put	Bond Future	747.2400	0.7472	764.2900	0.7643	2.282	0	0	0
2014/08/19	R202	05/02/2015	233.00	Put	Bond Future	737.2400	0.7372	754.2900	0.7543	2.313	0	0	0
2014/08/19	R203	06/11/2014	6.86	Call	Bond Future	209.1000	0.2091	248.1700	0.2482	18.685	0	0	0
2014/08/19	R203	06/11/2014			Bond Future	7.1559	104.0531	7.1005	104.1961	(0.775)	0.0000	0.0000	12,128
2014/08/19	R203	06/11/2014	6.84	Call	Bond Future	195.1200	0.1951	232.2300	0.2322	19.019	0	0	45
2014/08/19	R203	06/11/2014	6.98	Call	Bond Future	309.0200	0.3090	360.7800	0.3608	16.750	0	0	14
2014/08/19	R203	06/11/2014	6.85	Call	Bond Future	202.0200	0.2020	240.1100	0.2401	18.855	0	0	0
2014/08/19	R203	06/11/2014	6.98	Put	Bond Future	763.6300	0.7636	672.3600	0.6724	(11.952)	0	0	0
2014/08/19	R203	06/11/2014	6.84	Put	Bond Future	1,013.3100	1.0133	907.3900	0.9074	(10.453)	0	0	0
2014/08/19	R203	06/11/2014	6.86	Put	Bond Future	975.2500	0.9753	871.2900	0.8713	(10.660)	0	0	0
2014/08/19	R203	06/11/2014	6.85	Put	Bond Future	994.1900	0.9942	889.2500	0.8892	(10.555)	0	0	0
2014/08/19	R203	05/02/2015	7.69	Call	Bond Future	1,413.9900	1.4140	1,516.8300	1.5168	7.273	0	0	55
2014/08/19	R203	05/02/2015			Bond Future	7.2330	105.7262	7.1722	105.8699	(0.841)	0.0000	0.0000	0
2014/08/19	R203	05/02/2015	8.34	Put	Bond Future	85.5100	0.0855	72.2400	0.0722	(15.519)	0	0	0
2014/08/19	R203	05/02/2015	8.35	Call	Bond Future	2,678.0400	2.6780	2,808.7200	2.8087	4.880	0	0	0
2014/08/19	R203	05/02/2015	8.36	Call	Bond Future	2,698.7800	2.6988	2,829.7400	2.8297	4.853	0	0	0
2014/08/19	R203	05/02/2015	8.34	Call	Bond Future	2,657.3300	2.6573	2,787.7400	2.7877	4.908	0	0	0
2014/08/19	R203	05/02/2015	8.36	Put	Bond Future	81.2500	0.0813	68.5300	0.0685	(15.655)	0	0	0
2014/08/19	R203	05/02/2015	7.69	Put	Bond Future	342.3400	0.3423	301.5000	0.3015	(11.930)	0	0	0
2014/08/19	R203	05/02/2015	8.35	Put	Bond Future	83.3600	0.0834	70.3600	0.0704	(15.595)	0	0	0
2014/08/19	R203	07/05/2015			Bond Future	7.2381	103.4293	7.1716	103.5724	(0.918)	0.0000	0.0000	0
2014/08/19	R203	07/05/2015	7.24	Put	Bond Future	889.0100	0.8890	818.3000	0.8183	(7.954)	0	0	0
2014/08/19	R203	07/05/2015	7.26	Put	Bond Future	868.5700	0.8686	798.9600	0.7990	(8.014)	0	0	0
2014/08/19	R203	07/05/2015	7.25	Put	Bond Future	878.5700	0.8786	808.4200	0.8084	(7.985)	0	0	0
2014/08/19	R203	07/05/2015	7.25	Call	Bond Future	904.2000	0.9042	977.1500	0.9772	8.068	0	0	0
2014/08/19	R203	07/05/2015	7.26	Call	Bond Future	915.6900	0.9157	989.1800	0.9892	8.026	0	0	0
2014/08/19	R203	07/05/2015	7.24	Call	Bond Future	893.1400	0.8931	965.5300	0.9655	8.105	0	0	0
2014/08/19	R204	06/11/2014	7.99	Put	Bond Future	180.2900	0.1803	149.5000	0.1495	(17.078)	0	0	1,270
2014/08/19	R204	06/11/2014			Bond Future	7.4811	104.9201	7.4322	105.0925	(0.654)	0.0000	0.0000	13,177
2014/08/19	R204	06/11/2014	6.99	Put	Bond Future	1,915.5800	1.9156	1,771.9000	1.7719	(7.501)	0	0	0
2014/08/19	R204	06/11/2014	7.01	Put	Bond Future	1,856.6700	1.8567	1,714.7400	1.7147	(7.644)	0	0	0
2014/08/19	R204	06/11/2014	6.99	Call	Bond Future	167.5600	0.1676	196.3400	0.1963	17.176	0	0	0
2014/08/19	R204	06/11/2014	7.00	Put	Bond Future	1,886.0300	1.8860	1,743.2100	1.7432	(7.573)	0	0	0
2014/08/19	R204	06/11/2014	7.99	Call	Bond Future	1,953.6600	1.9537	2,095.3300	2.0953	7.252	0	0	0
2014/08/19	R204	06/11/2014	7.00	Call	Bond Future	173.9600	0.1740	203.6000	0.2036	17.038	0	0	0
2014/08/19	R204	06/11/2014	7.01	Call	Bond Future	180.5500	0.1805	211.0800	0.2111	16.909	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
2014/08/19	R204	05/02/2015			Bond Future	7.5552	102.5714	7.5031	102.7450	(0.690)	0.0000	0.0000	0
2014/08/19	R204	05/02/2015	8.25	Call	Bond Future	2,612.7800	2.6128	2,749.9500	2.7500	5.250	0	0	0
2014/08/19	R204	05/02/2015	8.26	Call	Bond Future	2,638.6700	2.6387	2,776.4000	2.7764	5.220	0	0	0
2014/08/19	R204	05/02/2015	8.24	Call	Bond Future	2,586.9900	2.5870	2,723.6000	2.7236	5.281	0	0	0
2014/08/19	R204	05/02/2015	8.26	Put	Bond Future	327.2400	0.3272	291.3600	0.2914	(10.964)	0	0	0
2014/08/19	R204	05/02/2015	8.25	Put	Bond Future	333.6900	0.3337	297.2500	0.2973	(10.920)	0	0	0
2014/08/19	R204	05/02/2015	8.24	Put	Bond Future	340.2500	0.3402	303.2500	0.3032	(10.874)	0	0	0
2014/08/19	R204	07/05/2015	7.51	Put	Bond Future	1,485.5800	1.4856	1,394.1500	1.3941	(6.154)	0	0	0
2014/08/19	R204	07/05/2015			Bond Future	7.5874	104.3898	7.5321	104.5634	(0.729)	0.0000	0.0000	0
2014/08/19	R204	07/05/2015	7.50	Put	Bond Future	1,501.7400	1.5017	1,409.6700	1.4097	(6.131)	0	0	0
2014/08/19	R204	07/05/2015	7.49	Call	Bond Future	1,212.1900	1.2122	1,293.0800	1.2931	6.673	0	0	0
2014/08/19	R204	07/05/2015	7.50	Call	Bond Future	1,227.3500	1.2273	1,308.8700	1.3089	6.642	0	0	0
2014/08/19	R204	07/05/2015	7.51	Call	Bond Future	1,242.6100	1.2426	1,324.7700	1.3248	6.612	0	0	0
2014/08/19	R204	07/05/2015	7.49	Put	Bond Future	1,518.0200	1.5180	1,425.3200	1.4253	(6.107)	0	0	0
2014/08/19	R204	06/08/2015	7.74	Call	Bond Future	1,738.8100	1.7388	1,838.5700	1.8386	5.737	0	0	0
2014/08/19	R204	06/08/2015	7.75	Put	Bond Future	1,265.8200	1.2658	1,186.0300	1.1860	(6.303)	0	0	0
2014/08/19	R204	06/08/2015			Bond Future	7.5829	102.3377	7.5218	102.5178	(0.807)	0.0000	0.0000	0
2014/08/19	R204	06/08/2015	8.41	Call	Bond Future	3,025.6400	3.0256	3,158.2800	3.1583	4.384	0	0	0
2014/08/19	R204	06/08/2015	7.74	Put	Bond Future	1,278.3800	1.2784	1,198.0400	1.1980	(6.285)	0	0	0
2014/08/19	R204	06/08/2015	7.76	Put	Bond Future	1,253.3500	1.2533	1,174.1100	1.1741	(6.322)	0	0	0
2014/08/19	R204	06/08/2015	8.41	Put	Bond Future	629.6700	0.6297	582.2100	0.5822	(7.537)	0	0	699
2014/08/19	R204	06/08/2015	7.75	Call	Bond Future	1,755.4800	1.7555	1,855.7900	1.8558	5.714	0	0	0
2014/08/19	R204	06/08/2015	7.76	Call	Bond Future	1,772.2300	1.7722	1,873.0900	1.8731	5.691	0	0	0
2014/08/19	R207	06/11/2014	7.36	Put	Bond Future	1,897.6000	1.8976	1,745.5000	1.7455	(8.015)	0	0	0
2014/08/19	R207	06/11/2014			Bond Future	7.7319	100.3045	7.6836	100.5052	(0.625)	0.0000	0.0000	36,237
2014/08/19	R207	06/11/2014	7.35	Put	Bond Future	1,929.3900	1.9294	1,776.1200	1.7761	(7.944)	0	0	0
2014/08/19	R207	06/11/2014	7.36	Call	Bond Future	339.1200	0.3391	387.7700	0.3878	14.346	0	0	0
2014/08/19	R207	06/11/2014	7.34	Call	Bond Future	318.2900	0.3183	364.6300	0.3646	14.559	0	0	0
2014/08/19	R207	06/11/2014	7.35	Call	Bond Future	328.5900	0.3286	376.0700	0.3761	14.450	0	0	0
2014/08/19	R207	06/11/2014	7.34	Put	Bond Future	1,961.4300	1.9614	1,807.0200	1.8070	(7.872)	0	0	0
2014/08/19	R207	05/02/2015	8.49	Put	Bond Future	462.3600	0.4624	416.5000	0.4165	(9.919)	0	0	0
2014/08/19	R207	05/02/2015			Bond Future	7.8054	98.2756	7.7545	98.4780	(0.652)	0.0000	0.0000	0
2014/08/19	R207	05/02/2015	8.51	Put	Bond Future	445.8500	0.4459	401.2800	0.4013	(9.997)	0	0	0
2014/08/19	R207	05/02/2015	8.50	Call	Bond Future	3,166.7500	3.1668	3,323.9200	3.3239	4.963	0	0	0
2014/08/19	R207	05/02/2015	8.51	Call	Bond Future	3,197.0300	3.1970	3,354.8500	3.3549	4.936	0	0	0
2014/08/19	R207	05/02/2015	8.49	Call	Bond Future	3,136.7600	3.1368	3,293.2900	3.2933	4.990	0	0	0
2014/08/19	R207	05/02/2015	8.50	Put	Bond Future	453.9500	0.4540	408.7300	0.4087	(9.961)	0	0	0
2014/08/19	R207	07/05/2015			Bond Future	7.8494	100.0183	7.7960	100.2213	(0.680)	0.0000	0.0000	0
2014/08/19	R207	07/05/2015	8.25	Call	Bond Future	2,623.3200	2.6233	2,752.1400	2.7521	4.911	0	0	0
2014/08/19	R207	07/05/2015	7.73	Call	Bond Future	1,521.7400	1.5217	1,615.1400	1.6151	6.138	0	0	66
2014/08/19	R207	07/05/2015	8.24	Put	Bond Future	1,128.4600	1.1285	1,053.6300	1.0536	(6.631)	0	0	0
2014/08/19	R207	07/05/2015	8.26	Put	Bond Future	1,102.3800	1.1024	1,028.8100	1.0288	(6.674)	0	0	0
2014/08/19	R207	07/05/2015	7.73	Put	Bond Future	1,976.6500	1.9766	1,867.0300	1.8670	(5.546)	0	0	0
2014/08/19	R207	07/05/2015	8.25	Put	Bond Future	1,115.3600	1.1154	1,041.1600	1.0412	(6.653)	0	0	0
2014/08/19	R207	07/05/2015	8.26	Call	Bond Future	2,647.6200	2.6476	2,777.0700	2.7771	4.889	0	0	0
2014/08/19	R207	07/05/2015	8.24	Call	Bond Future	2,599.1300	2.5991	2,727.3200	2.7273	4.932	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
2014/08/19	R208	06/11/2014	7.46	Call	Bond Future	309.3600	0.3094	354.7600	0.3548	14.675	0	0	0
2014/08/19	R208	06/11/2014			Bond Future	7.9207	94.9879	7.8728	95.2165	(0.605)	0.0000	0.0000	16,257
2014/08/19	R208	06/11/2014	7.44	Call	Bond Future	289.4500	0.2895	332.5300	0.3325	14.883	0	0	0
2014/08/19	R208	06/11/2014	7.45	Call	Bond Future	299.2800	0.2993	343.5100	0.3435	14.779	0	0	0
2014/08/19	R208	06/11/2014	7.44	Put	Bond Future	2,612.6600	2.6127	2,427.1600	2.4272	(7.100)	0	0	0
2014/08/19	R208	06/11/2014	8.50	Put	Bond Future	237.3700	0.2374	199.2600	0.1993	(16.055)	0	0	1,520
2014/08/19	R208	06/11/2014	7.46	Put	Bond Future	2,534.5300	2.5345	2,351.3500	2.3513	(7.227)	0	0	0
2014/08/19	R208	06/11/2014	7.45	Put	Bond Future	2,573.4600	2.5735	2,389.1100	2.3891	(7.164)	0	0	0
2014/08/19	R208	06/11/2014	8.50	Call	Bond Future	2,946.6000	2.9466	3,137.0700	3.1371	6.464	0	0	0
2014/08/19	R208	05/02/2015	8.51	Call	Bond Future	3,089.9900	3.0900	3,254.2300	3.2542	5.315	0	0	0
2014/08/19	R208	05/02/2015			Bond Future	7.9934	96.5154	7.9433	96.7462	(0.627)	0.0000	0.0000	0
2014/08/19	R208	05/02/2015	8.49	Call	Bond Future	3,026.0100	3.0260	3,188.5800	3.1886	5.372	0	0	0
2014/08/19	R208	05/02/2015	8.51	Put	Bond Future	749.1400	0.7491	682.5900	0.6826	(8.884)	0	0	0
2014/08/19	R208	05/02/2015	8.50	Put	Bond Future	761.7100	0.7617	694.3300	0.6943	(8.846)	0	0	0
2014/08/19	R208	05/02/2015	8.49	Put	Bond Future	774.4500	0.7744	706.2300	0.7062	(8.809)	0	0	0
2014/08/19	R208	05/02/2015	8.50	Call	Bond Future	3,057.9300	3.0579	3,221.3400	3.2213	5.344	0	0	0
2014/08/19	R208	07/05/2015	8.01	Call	Bond Future	2,001.4100	2.0014	2,115.9700	2.1160	5.724	0	0	0
2014/08/19	R208	07/05/2015			Bond Future	8.0364	94.8235	7.9843	95.0555	(0.648)	0.0000	0.0000	0
2014/08/19	R208	07/05/2015	7.99	Call	Bond Future	1,956.9800	1.9570	2,069.9500	2.0700	5.773	0	0	0
2014/08/19	R208	07/05/2015	8.00	Call	Bond Future	1,979.1300	1.9791	2,092.8900	2.0929	5.748	0	0	0
2014/08/19	R208	07/05/2015	7.99	Put	Bond Future	2,163.6100	2.1636	2,044.5700	2.0446	(5.502)	0	0	0
2014/08/19	R208	07/05/2015	8.01	Put	Bond Future	2,118.8700	2.1189	2,001.4200	2.0014	(5.543)	0	0	0
2014/08/19	R208	07/05/2015	8.00	Put	Bond Future	2,141.1600	2.1412	2,022.9100	2.0229	(5.523)	0	0	0
2014/08/19	R208	06/08/2015			Bond Future	8.0570	96.6314	8.0014	96.8708	(0.690)	0.0000	0.0000	0
2014/08/19	R208	06/08/2015	8.00	Call	Bond Future	2,198.2800	2.1983	2,315.4600	2.3155	5.331	0	0	0
2014/08/19	R208	06/08/2015	8.01	Call	Bond Future	2,219.8000	2.2198	2,337.6900	2.3377	5.311	0	0	0
2014/08/19	R208	06/08/2015	8.85	Call	Bond Future	4,407.9400	4.4079	4,579.6700	4.5797	3.896	0	0	0
2014/08/19	R208	06/08/2015	7.99	Call	Bond Future	2,176.8700	2.1769	2,293.3500	2.2934	5.351	0	0	0
2014/08/19	R208	06/08/2015	8.01	Put	Bond Future	2,422.2300	2.4222	2,300.7900	2.3008	(5.014)	0	0	0
2014/08/19	R208	06/08/2015	8.00	Put	Bond Future	2,443.8200	2.4438	2,321.6700	2.3217	(4.998)	0	0	0
2014/08/19	R208	06/08/2015	8.85	Put	Bond Future	1,072.3600	1.0724	1,004.7600	1.0048	(6.304)	0	0	198
2014/08/19	R208	06/08/2015	7.99	Put	Bond Future	2,465.5600	2.4656	2,342.7100	2.3427	(4.983)	0	0	0
2014/08/19	R209	06/11/2014	8.95	Call	Bond Future	1,929.6300	1.9296	2,083.7700	2.0838	7.988	0	0	2,050
2014/08/19	R209	06/11/2014	9.50	Call	Bond Future	4,534.0300	4.5340	4,783.0000	4.7830	5.491	0	0	0
2014/08/19	R209	06/11/2014			Bond Future	8.9507	75.1749	8.9089	75.4913	(0.467)	0.0000	0.0000	25,626
2014/08/19	R209	06/11/2014	8.99	Put	Bond Future	1,786.9800	1.7870	1,632.5800	1.6326	(8.640)	0	0	0
2014/08/19	R209	06/11/2014	10.00	Call	Bond Future	7,450.2400	7.4502	7,745.1500	7.7451	3.958	0	0	0
2014/08/19	R209	06/11/2014	9.05	Put	Bond Future	1,581.4000	1.5814	1,438.7100	1.4387	(9.023)	0	0	0
2014/08/19	R209	06/11/2014	9.58	Put	Bond Future	453.1000	0.4531	395.7000	0.3957	(12.668)	0	0	907
2014/08/19	R209	06/11/2014	8.95	Put	Bond Future	1,934.9200	1.9349	1,772.6200	1.7726	(8.388)	0	0	0
2014/08/19	R209	06/11/2014	9.01	Put	Bond Future	1,716.2200	1.7162	1,565.7500	1.5657	(8.768)	0	0	0
2014/08/19	R209	06/11/2014	9.50	Put	Bond Future	557.9400	0.5579	490.4700	0.4905	(12.093)	0	0	5,500
2014/08/19	R209	06/11/2014	10.05	Call	Bond Future	7,749.4700	7.7495	8,047.1700	8.0472	3.842	0	0	0
2014/08/19	R209	06/11/2014	8.50	Call	Bond Future	668.1400	0.6681	739.0000	0.7390	10.606	0	0	5,500
2014/08/19	R209	06/11/2014	8.75	Put	Bond Future	2,803.7600	2.8038	2,602.2500	2.6023	(7.187)	0	0	0
2014/08/19	R209	06/11/2014	9.00	Put	Bond Future	1,751.2700	1.7513	1,598.8400	1.5988	(8.704)	0	0	0
2014/08/19	R209	06/11/2014	9.95	Call	Bond Future	7,150.2200	7.1502	7,442.2100	7.4422	4.084	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
2014/08/19	R209	06/11/2014	8.99	Call	Bond Future	2,082.8900	2.0829	2,244.9300	2.2449	7.780	0	0	0
2014/08/19	R209	06/11/2014	9.25	Call	Bond Future	3,231.3900	3.2314	3,441.9800	3.4420	6.517	0	0	0
2014/08/19	R209	06/11/2014	10.05	Put	Bond Future	115.8400	0.1158	97.1000	0.0971	(16.177)	0	0	2,050
2014/08/19	R209	06/11/2014	10.00	Put	Bond Future	136.5700	0.1366	115.0400	0.1150	(15.765)	0	0	1,640
2014/08/19	R209	06/11/2014	9.05	Call	Bond Future	2,325.5900	2.3256	2,499.3400	2.4993	7.471	0	0	2,050
2014/08/19	R209	06/11/2014	9.58	Call	Bond Future	4,980.5500	4.9806	5,239.5900	5.2396	5.201	0	0	0
2014/08/19	R209	06/11/2014	8.75	Call	Bond Future	1,263.8000	1.2638	1,378.7300	1.3787	9.094	0	0	2,200
2014/08/19	R209	06/11/2014	9.00	Call	Bond Future	2,122.1800	2.1222	2,286.1900	2.2862	7.728	0	0	1,640
2014/08/19	R209	06/11/2014	9.25	Put	Bond Future	1,022.8900	1.0229	917.0400	0.9170	(10.348)	0	0	2,200
2014/08/19	R209	06/11/2014	8.50	Put	Bond Future	4,195.7200	4.1957	3,950.1400	3.9501	(5.853)	0	0	0
2014/08/19	R209	06/11/2014	9.01	Call	Bond Future	2,162.0200	2.1620	2,327.9900	2.3280	7.677	0	0	0
2014/08/19	R209	06/11/2014	9.95	Put	Bond Future	158.9500	0.1589	134.5000	0.1345	(15.382)	0	0	2,050
2014/08/19	R209	05/02/2015	9.00	Put	Bond Future	3,025.6200	3.0256	2,864.2400	2.8642	(5.334)	0	0	0
2014/08/19	R209	05/02/2015			Bond Future	9.0113	76.3839	8.9686	76.7042	(0.475)	0.0000	0.0000	0
2014/08/19	R209	05/02/2015	9.25	Call	Bond Future	3,936.0600	3.9361	4,126.1700	4.1262	4.830	0	0	0
2014/08/19	R209	05/02/2015	9.26	Call	Bond Future	3,978.6000	3.9786	4,169.9100	4.1699	4.808	0	0	0
2014/08/19	R209	05/02/2015	9.25	Put	Bond Future	2,186.8400	2.1868	2,056.6000	2.0566	(5.956)	0	0	0
2014/08/19	R209	05/02/2015	9.24	Call	Bond Future	3,893.5200	3.8935	4,082.4300	4.0824	4.852	0	0	0
2014/08/19	R209	05/02/2015	9.00	Call	Bond Future	2,940.9600	2.9410	3,099.9300	3.0999	5.405	0	0	0
2014/08/19	R209	05/02/2015	9.24	Put	Bond Future	2,216.3000	2.2163	2,084.8600	2.0849	(5.931)	0	0	0
2014/08/19	R209	05/02/2015	9.26	Put	Bond Future	2,157.4900	2.1575	2,028.4500	2.0284	(5.981)	0	0	0
2014/08/19	R209	07/05/2015			Bond Future	9.0567	74.5876	9.0131	74.9113	(0.482)	0.0000	0.0000	0
2014/08/19	R209	07/05/2015	8.99	Put	Bond Future	4,048.3800	4.0484	3,882.9500	3.8830	(4.086)	0	0	0
2014/08/19	R209	07/05/2015	9.01	Put	Bond Future	3,970.6300	3.9706	3,807.2300	3.8072	(4.115)	0	0	0
2014/08/19	R209	07/05/2015	9.00	Put	Bond Future	4,009.2300	4.0092	3,844.8200	3.8448	(4.101)	0	0	0
2014/08/19	R209	07/05/2015	8.99	Call	Bond Future	3,552.1900	3.5522	3,710.4800	3.7105	4.456	0	0	0
2014/08/19	R209	07/05/2015	9.00	Call	Bond Future	3,587.7100	3.5877	3,747.0200	3.7470	4.440	0	0	0
2014/08/19	R209	07/05/2015	9.01	Call	Bond Future	3,623.6700	3.6237	3,783.9900	3.7840	4.424	0	0	0
2014/08/19	R209	06/08/2015	8.99	Put	Bond Future	4,785.7300	4.7857	4,615.9600	4.6160	(3.547)	0	0	0
2014/08/19	R209	06/08/2015			Bond Future	9.0916	76.0103	9.0465	76.3425	(0.496)	0.0000	0.0000	0
2014/08/19	R209	06/08/2015	9.01	Put	Bond Future	4,707.2600	4.7073	4,539.2800	4.5393	(3.569)	0	0	0
2014/08/19	R209	06/08/2015	9.90	Call	Bond Future	7,737.9700	7.7380	7,973.2900	7.9733	3.041	0	0	0
2014/08/19	R209	06/08/2015	9.00	Call	Bond Future	4,069.1100	4.0691	4,232.4200	4.2324	4.013	0	0	0
2014/08/19	R209	06/08/2015	9.01	Call	Bond Future	4,104.5300	4.1045	4,268.7400	4.2687	4.001	0	0	0
2014/08/19	R209	06/08/2015	8.99	Call	Bond Future	4,034.1300	4.0341	4,196.5500	4.1965	4.026	0	0	0
2014/08/19	R209	06/08/2015	9.00	Put	Bond Future	4,746.2200	4.7462	4,577.3400	4.5773	(3.558)	0	0	0
2014/08/19	R209	06/08/2015	9.90	Put	Bond Future	2,153.0100	2.1530	2,056.1400	2.0561	(4.499)	0	0	2,914
2014/08/19	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R210	06/11/2014			Bond Future	172.4826	172.4826	172.4724	172.4724	(0.006)	0.0000	0.0000	602
2014/08/19	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R210	06/11/2014	169.00	Call	Bond Future	3,482.5500	3.4825	3,472.3600	3.4724	(0.293)	0	0	0
2014/08/19	R210	06/11/2014	169.01	Call	Bond Future	3,472.5500	3.4725	3,462.3600	3.4624	(0.293)	0	0	0
2014/08/19	R210	06/11/2014	168.99	Call	Bond Future	3,492.5500	3.4925	3,482.3600	3.4824	(0.292)	0	0	0
2014/08/19	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R210	05/02/2015			Bond Future	175.2765	175.2765	175.2636	175.2636	(0.007)	0.0000	0.0000	0
2014/08/19	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/19	R210	05/02/2015	175.01	Call	Bond Future	266.4600	0.2665	253.5900	0.2536	(4.830)	0	0	0
2014/08/19	R210	05/02/2015	174.99	Call	Bond Future	286.4600	0.2865	273.5900	0.2736	(4.493)	0	0	0
2014/08/19	R210	05/02/2015	175.00	Call	Bond Future	276.4600	0.2765	263.5900	0.2636	(4.655)	0	0	0
2014/08/19	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R211	06/11/2014	130.00	Call	Bond Future	2,237.2000	2.2372	2,226.3600	2.2264	(0.485)	0	0	0
2014/08/19	R211	06/11/2014	130.01	Call	Bond Future	2,227.2000	2.2272	2,216.3600	2.2164	(0.487)	0	0	0
2014/08/19	R211	06/11/2014			Bond Future	132.2372	132.2372	132.2264	132.2264	(0.008)	0.0000	0.0000	1,070
2014/08/19	R211	06/11/2014	129.99	Call	Bond Future	2,247.2000	2.2472	2,236.3600	2.2364	(0.482)	0	0	0
2014/08/19	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R211	05/02/2015			Bond Future	132.7773	132.7773	132.7642	132.7642	(0.010)	0.0000	0.0000	0
2014/08/19	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R211	05/02/2015	132.99	Put	Bond Future	212.7100	0.2127	225.8100	0.2258	6.159	0	0	0
2014/08/19	R211	05/02/2015	133.01	Put	Bond Future	232.7100	0.2327	245.8100	0.2458	5.629	0	0	0
2014/08/19	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R211	05/02/2015	133.00	Put	Bond Future	222.7100	0.2227	235.8100	0.2358	5.882	0	0	0
2014/08/19	R212	06/11/2014			Bond Future	137.1811	137.1811	136.8029	136.8029	(0.276)	0.0000	0.0000	18,159
2014/08/19	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R212	06/11/2014	135.00	Call	Bond Future	2,181.1500	2.1812	1,802.9100	1.8029	(17.341)	0	0	0
2014/08/19	R212	06/11/2014	135.01	Call	Bond Future	2,171.1500	2.1712	1,792.9100	1.7929	(17.421)	0	0	0
2014/08/19	R212	06/11/2014	134.99	Call	Bond Future	2,191.1500	2.1912	1,812.9100	1.8129	(17.262)	0	0	0
2014/08/19	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R212	05/02/2015			Bond Future	137.6450	137.6450	137.2585	137.2585	(0.281)	0.0000	0.0000	0
2014/08/19	R212	05/02/2015	137.99	Put	Bond Future	345.0400	0.3450	731.5000	0.7315	112.004	0	0	0
2014/08/19	R212	05/02/2015	138.01	Put	Bond Future	365.0400	0.3650	751.5000	0.7515	105.868	0	0	0
2014/08/19	R212	05/02/2015	138.00	Put	Bond Future	355.0400	0.3550	741.5000	0.7415	108.850	0	0	0
2014/08/19	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R213	06/11/2014	8.84	Call	Bond Future	1,983.1900	1.9832	2,140.7100	2.1407	7.943	0	0	0
2014/08/19	R213	06/11/2014	8.85	Put	Bond Future	1,839.0100	1.8390	1,680.4400	1.6804	(8.623)	0	0	0
2014/08/19	R213	06/11/2014			Bond Future	8.8258	85.7484	8.7840	86.0665	(0.474)	0.0000	0.0000	29,313
2014/08/19	R213	06/11/2014	8.85	Call	Bond Future	2,022.0100	2.0220	2,181.5200	2.1815	7.889	0	0	0
2014/08/19	R213	06/11/2014	8.86	Call	Bond Future	2,061.2500	2.0613	2,222.7500	2.2228	7.835	0	0	0
2014/08/19	R213	06/11/2014	8.84	Put	Bond Future	1,875.8000	1.8758	1,715.2400	1.7152	(8.560)	0	0	0
2014/08/19	R213	06/11/2014	8.86	Put	Bond Future	1,802.7300	1.8027	1,646.1500	1.6462	(8.686)	0	0	0
2014/08/19	R213	05/02/2015	9.26	Put	Bond Future	1,820.9500	1.8209	1,704.8800	1.7049	(6.374)	0	0	0
2014/08/19	R213	05/02/2015			Bond Future	8.8929	87.1268	8.8500	87.4487	(0.483)	0.0000	0.0000	0
2014/08/19	R213	05/02/2015	9.25	Put	Bond Future	1,846.8000	1.8468	1,729.5700	1.7296	(6.348)	0	0	0
2014/08/19	R213	05/02/2015	9.24	Put	Bond Future	1,872.7200	1.8727	1,754.3200	1.7543	(6.322)	0	0	0
2014/08/19	R213	05/02/2015	9.25	Call	Bond Future	4,454.7200	4.4547	4,659.4000	4.6594	4.595	0	0	0
2014/08/19	R213	05/02/2015	9.26	Call	Bond Future	4,500.2200	4.5002	4,706.0600	4.7061	4.574	0	0	0

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2014/08/19	R213	05/02/2015	9.24	Call	Bond Future	4,409.2000	4.4092	4,612.7100	4.6127	4.616	0	0	0
2014/08/19	R213	07/05/2015	8.74	Call	Bond Future	3,093.2800	3.0933	3,237.6700	3.2377	4.668	0	0	0
2014/08/19	R213	07/05/2015	8.75	Put	Bond Future	4,542.8100	4.5428	4,363.2300	4.3632	(3.953)	0	0	0
2014/08/19	R213	07/05/2015			Bond Future	8.9395	85.1222	8.8956	85.4472	(0.491)	0.0000	0.0000	0
2014/08/19	R213	07/05/2015	8.75	Call	Bond Future	3,126.3100	3.1263	3,271.7300	3.2717	4.651	0	0	0
2014/08/19	R213	07/05/2015	8.76	Call	Bond Future	3,159.5400	3.1595	3,305.9800	3.3060	4.635	0	0	0
2014/08/19	R213	07/05/2015	8.74	Put	Bond Future	4,585.4800	4.5855	4,404.8700	4.4049	(3.939)	0	0	0
2014/08/19	R213	07/05/2015	8.76	Put	Bond Future	4,500.4400	4.5004	4,321.8800	4.3219	(3.968)	0	0	0
2014/08/19	R214	06/11/2014	9.20	Call	Bond Future	2,772.0300	2.7720	2,992.6100	2.9926	7.957	0	0	2,500
2014/08/19	R214	06/11/2014	9.64	Call	Bond Future	5,084.1500	5.0842	5,384.2000	5.3842	5.902	0	0	0
2014/08/19	R214	06/11/2014			Bond Future	9.0304	75.9999	8.9836	76.3705	(0.519)	0.0000	0.0000	6,057
2014/08/19	R214	06/11/2014	9.20	Put	Bond Future	1,454.9500	1.4550	1,304.8700	1.3049	(10.315)	0	0	0
2014/08/19	R214	06/11/2014	9.65	Call	Bond Future	5,141.9000	5.1419	5,443.3400	5.4433	5.862	0	0	0
2014/08/19	R214	06/11/2014	9.66	Call	Bond Future	5,199.8300	5.1998	5,502.6400	5.5026	5.823	0	0	0
2014/08/19	R214	06/11/2014	9.80	Call	Bond Future	6,025.1000	6.0251	6,345.1400	6.3451	5.312	0	0	0
2014/08/19	R214	06/11/2014	9.64	Put	Bond Future	524.2600	0.5243	453.6500	0.4537	(13.469)	0	0	0
2014/08/19	R214	06/11/2014	9.66	Put	Bond Future	498.2700	0.4983	430.4200	0.4304	(13.617)	0	0	0
2014/08/19	R214	06/11/2014	9.65	Put	Bond Future	511.1200	0.5111	441.9000	0.4419	(13.543)	0	0	0
2014/08/19	R214	06/11/2014	9.80	Put	Bond Future	345.2500	0.3452	294.6300	0.2946	(14.662)	0	0	2,500
2014/08/19	R214	05/02/2015	9.50	Call	Bond Future	4,917.6400	4.9176	5,163.9600	5.1640	5.009	0	0	0
2014/08/19	R214	05/02/2015			Bond Future	9.0923	77.2216	9.0443	77.5970	(0.528)	0.0000	0.0000	0
2014/08/19	R214	05/02/2015	9.51	Call	Bond Future	4,964.9200	4.9649	5,212.5100	5.2125	4.987	0	0	0
2014/08/19	R214	05/02/2015	9.50	Put	Bond Future	1,851.4300	1.8514	1,722.3500	1.7224	(6.972)	0	0	0
2014/08/19	R214	05/02/2015	9.49	Call	Bond Future	4,870.5300	4.8705	5,115.5700	5.1156	5.031	0	0	0
2014/08/19	R214	05/02/2015	9.49	Put	Bond Future	1,876.9900	1.8770	1,746.6300	1.7466	(6.945)	0	0	0
2014/08/19	R214	05/02/2015	9.51	Put	Bond Future	1,826.1600	1.8262	1,698.3500	1.6984	(6.999)	0	0	0
2014/08/19	R214	07/05/2015			Bond Future	9.1363	75.2950	9.0874	75.6748	(0.536)	0.0000	0.0000	0
2014/08/19	R214	07/05/2015	9.15	Call	Bond Future	4,089.4800	4.0895	4,286.2700	4.2863	4.812	0	0	0
2014/08/19	R214	07/05/2015	9.16	Call	Bond Future	4,127.8600	4.1279	4,325.8100	4.3258	4.795	0	0	0
2014/08/19	R214	07/05/2015	9.14	Put	Bond Future	4,022.9400	4.0229	3,838.7400	3.8387	(4.579)	0	0	0
2014/08/19	R214	07/05/2015	9.16	Put	Bond Future	3,945.4400	3.9454	3,763.5500	3.7636	(4.610)	0	0	0
2014/08/19	R214	07/05/2015	9.15	Put	Bond Future	3,984.0400	3.9840	3,800.9900	3.8010	(4.595)	0	0	0
2014/08/19	R214	07/05/2015	9.14	Call	Bond Future	4,051.2700	4.0513	4,246.9100	4.2469	4.829	0	0	0
2014/08/19	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R248	06/11/2014			Bond Future	9.0973	98.0972	9.0452	98.6248	(0.572)	0.0000	0.0000	22,699
2014/08/19	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R248	06/11/2014	9.72	Call	Bond Future	5,937.9700	5.9380	6,465.5900	6.4656	8.886	0	0	0
2014/08/19	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R248	06/11/2014	9.73	Call	Bond Future	6,027.9400	6.0279	6,555.5600	6.5556	8.753	0	0	0
2014/08/19	R248	06/11/2014	9.74	Call	Bond Future	6,117.7500	6.1177	6,645.3700	6.6454	8.624	0	0	0
2014/08/19	R248	05/02/2015			Bond Future	9.1613	99.6741	9.1079	100.2087	(0.583)	0.0000	0.0000	1,277
2014/08/19	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R248	05/02/2015	9.50	Call	Bond Future	3,270.6300	3.2706	3,805.2200	3.8052	16.345	0	0	0
2014/08/19	R248	05/02/2015	9.51	Call	Bond Future	3,364.1500	3.3642	3,898.7400	3.8987	15.891	0	0	0
2014/08/19	R248	05/02/2015	9.49	Call	Bond Future	3,176.9300	3.1769	3,711.5200	3.7115	16.827	0	0	0
2014/08/19	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



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2014/08/19	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R248	07/05/2015			Bond Future	9.2073	97.0049	9.1527	97.5460	(0.593)	0.0000	0.0000	0
2014/08/19	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/19	R248	07/05/2015	9.26	Call	Bond Future	517.5600	0.5176	1,058.6900	1.0587	104.554	0	0	0
2014/08/19	R248	07/05/2015	9.24	Call	Bond Future	321.7600	0.3218	862.8900	0.8629	168.178	0	0	0
2014/08/19	R248	07/05/2015	9.25	Call	Bond Future	419.7500	0.4198	960.8800	0.9609	128.917	0	0	0
<b>Total</b>												<b>430838</b>	