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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/08/2014 TO 22/08/2014

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
2014/08/22	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	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
2014/08/22	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	2025	06/11/2014	117.01	Call	Bond Future	963.3000	0.9633	1,066.2600	1.0663	10.688	0	0	0
2014/08/22	2025	06/11/2014			Bond Future	117.9733	117.9733	118.0763	118.0763	0.087	0.0000	0.0000	0
2014/08/22	2025	06/11/2014	116.99	Call	Bond Future	983.3000	0.9833	1,086.2600	1.0863	10.471	0	0	0
2014/08/22	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2025	06/11/2014	117.00	Call	Bond Future	973.3000	0.9733	1,076.2600	1.0763	10.578	0	0	0
2014/08/22	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2025	05/02/2015			Bond Future	118.7245	118.7245	118.8280	118.8280	0.087	0.0000	0.0000	0
2014/08/22	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2025	05/02/2015	118.99	Put	Bond Future	265.4700	0.2655	162.0100	0.1620	(38.972)	0	0	0
2014/08/22	2025	05/02/2015	119.01	Put	Bond Future	285.4700	0.2855	182.0100	0.1820	(36.242)	0	0	0
2014/08/22	2025	05/02/2015	119.00	Put	Bond Future	275.4700	0.2755	172.0100	0.1720	(37.558)	0	0	0
2014/08/22	2030	06/11/2014	9.01	Call	Bond Future	2,149.2600	2.1493	2,277.9700	2.2780	5.989	0	0	0
2014/08/22	2030	06/11/2014			Bond Future	8.7357	96.0882	8.7196	96.2169	(0.185)	0.0000	0.0000	4,185
2014/08/22	2030	06/11/2014	8.99	Call	Bond Future	1,994.9300	1.9949	2,123.6400	2.1236	6.452	0	0	0
2014/08/22	2030	06/11/2014	9.00	Call	Bond Future	2,072.1400	2.0721	2,200.8500	2.2009	6.211	0	0	0
2014/08/22	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2030	05/02/2015			Bond Future	8.8011	93.6213	8.7845	93.7511	(0.188)	0.0000	0.0000	0
2014/08/22	2030	05/02/2015	9.25	Call	Bond Future	3,428.8300	3.4288	3,558.6200	3.5586	3.785	0	0	0
2014/08/22	2030	05/02/2015	9.24	Call	Bond Future	3,354.4300	3.3544	3,484.2200	3.4842	3.869	0	0	0
2014/08/22	2030	05/02/2015	9.26	Call	Bond Future	3,503.1400	3.5031	3,632.9300	3.6329	3.705	0	0	0
2014/08/22	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2030	07/05/2015			Bond Future	8.8521	95.2744	8.8354	95.4037	(0.189)	0.0000	0.0000	0
2014/08/22	2030	07/05/2015	8.74	Put	Bond Future	873.0000	0.8730	743.7200	0.7437	(14.809)	0	0	0
2014/08/22	2030	07/05/2015	8.76	Put	Bond Future	716.3600	0.7164	587.0800	0.5871	(18.047)	0	0	0
2014/08/22	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2030	07/05/2015	8.75	Put	Bond Future	794.6300	0.7946	665.3500	0.6653	(16.269)	0	0	0
2014/08/22	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/22	2037	06/11/2014	9.69	Call	Bond Future	6,730.4000	6.7304	6,975.2100	6.9752	3.637	0	0	0
2014/08/22	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2037	06/11/2014			Bond Future	8.9223	98.3039	8.8960	98.5487	(0.295)	0.0000	0.0000	6,708
2014/08/22	2037	06/11/2014	9.70	Call	Bond Future	6,813.0100	6.8130	7,057.8200	7.0578	3.593	0	0	0
2014/08/22	2037	06/11/2014	9.71	Call	Bond Future	6,895.5000	6.8955	7,140.3100	7.1403	3.550	0	0	0
2014/08/22	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2037	05/02/2015			Bond Future	8.9842	95.6221	8.9572	95.8700	(0.300)	0.0000	0.0000	3,280
2014/08/22	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2037	05/02/2015	9.50	Call	Bond Future	4,549.0600	4.5491	4,796.9300	4.7969	5.449	0	0	0
2014/08/22	2037	05/02/2015	9.51	Call	Bond Future	4,633.8000	4.6338	4,881.6700	4.8817	5.349	0	0	0
2014/08/22	2037	05/02/2015	9.49	Call	Bond Future	4,464.1900	4.4642	4,712.0600	4.7121	5.552	0	0	0
2014/08/22	2037	07/05/2015	9.01	Put	Bond Future	211.9900	0.2120	0.0000	0.0000	(100.000)	0	0	0
2014/08/22	2037	07/05/2015			Bond Future	9.0333	97.3107	9.0059	97.5600	(0.304)	0.0000	0.0000	0
2014/08/22	2037	07/05/2015	9.00	Put	Bond Future	303.0900	0.3031	53.7700	0.0538	(82.259)	0	0	0
2014/08/22	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	37.3300	0.0373	100.000	0	0	0
2014/08/22	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2037	07/05/2015	8.99	Put	Bond Future	394.3200	0.3943	145.0000	0.1450	(63.228)	0	0	0
2014/08/22	2038	06/11/2014	120.01	Call	Bond Future	2,149.3700	2.1494	2,590.7000	2.5907	20.533	0	0	0
2014/08/22	2038	06/11/2014			Bond Future	122.1594	122.1594	122.6007	122.6007	0.361	0.0000	0.0000	2,062
2014/08/22	2038	06/11/2014	119.99	Call	Bond Future	2,169.3700	2.1694	2,610.7000	2.6107	20.344	0	0	0
2014/08/22	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2038	06/11/2014	120.00	Call	Bond Future	2,159.3700	2.1594	2,600.7000	2.6007	20.438	0	0	0
2014/08/22	2038	05/02/2015	123.00	Call	Bond Future	0.0000	0.0000	281.1000	0.2811	100.000	0	0	0
2014/08/22	2038	05/02/2015			Bond Future	122.8339	122.8339	123.2811	123.2811	0.364	0.0000	0.0000	0
2014/08/22	2038	05/02/2015	123.01	Call	Bond Future	0.0000	0.0000	271.1000	0.2711	100.000	0	0	0
2014/08/22	2038	05/02/2015	122.99	Put	Bond Future	156.0700	0.1561	0.0000	0.0000	(100.000)	0	0	0
2014/08/22	2038	05/02/2015	123.01	Put	Bond Future	176.0700	0.1761	0.0000	0.0000	(100.000)	0	0	0
2014/08/22	2038	05/02/2015	122.99	Call	Bond Future	0.0000	0.0000	291.1000	0.2911	100.000	0	0	0
2014/08/22	2038	05/02/2015	123.00	Put	Bond Future	166.0700	0.1661	0.0000	0.0000	(100.000)	0	0	0
2014/08/22	2044	06/11/2014			Bond Future	8.9850	100.0101	8.9588	100.2752	(0.292)	0.0000	0.0000	253
2014/08/22	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2044	06/11/2014	8.99	Call	Bond Future	50.0000	0.0500	315.0600	0.3151	530.120	0	0	0
2014/08/22	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2044	06/11/2014	9.00	Call	Bond Future	150.4900	0.1505	415.5500	0.4155	176.131	0	0	0
2014/08/22	2044	06/11/2014	9.01	Call	Bond Future	250.7900	0.2508	515.8500	0.5159	105.690	0	0	0
2014/08/22	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2044	05/02/2015			Bond Future	9.0446	97.2305	9.0177	97.4987	(0.298)	0.0000	0.0000	0
2014/08/22	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2044	05/02/2015	8.99	Put	Bond Future	545.5400	0.5455	277.2700	0.2773	(49.175)	0	0	0

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2014/08/22	2044	05/02/2015	9.01	Put	Bond Future	345.1400	0.3451	76.8700	0.0769	(77.728)	0	0	0
2014/08/22	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2044	05/02/2015	9.00	Put	Bond Future	445.2500	0.4452	176.9800	0.1770	(60.252)	0	0	0
2014/08/22	2044	07/05/2015			Bond Future	9.0921	98.9474	9.0647	99.2176	(0.301)	0.0000	0.0000	0
2014/08/22	2044	07/05/2015	8.99	Put	Bond Future	1,014.1200	1.0141	743.9400	0.7439	(26.642)	0	0	0
2014/08/22	2044	07/05/2015	9.01	Put	Bond Future	814.0400	0.8140	543.8600	0.5439	(33.190)	0	0	0
2014/08/22	2044	07/05/2015	9.00	Put	Bond Future	914.0000	0.9140	643.8200	0.6438	(29.560)	0	0	0
2014/08/22	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2046	06/11/2014	104.45	Call	Bond Future	17,916.7300	17.9167	18,185.5800	18.1856	1.501	0	0	0
2014/08/22	2046	06/11/2014			Bond Future	122.3667	122.3667	122.6356	122.6356	0.220	0.0000	0.0000	5,348
2014/08/22	2046	06/11/2014	104.43	Call	Bond Future	17,936.7300	17.9367	18,205.5800	18.2056	1.499	0	0	0
2014/08/22	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2046	06/11/2014	104.44	Call	Bond Future	17,926.7300	17.9267	18,195.5800	18.1956	1.500	0	0	0
2014/08/22	2046	05/02/2015			Bond Future	124.3429	124.3429	124.6148	124.6148	0.219	0.0000	0.0000	0
2014/08/22	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2046	05/02/2015	123.99	Call	Bond Future	352.8900	0.3529	624.7900	0.6248	77.050	0	0	0
2014/08/22	2046	05/02/2015	124.01	Call	Bond Future	332.8900	0.3329	604.7900	0.6048	81.679	0	0	0
2014/08/22	2046	05/02/2015	124.00	Call	Bond Future	342.8900	0.3429	614.7900	0.6148	79.297	0	0	0
2014/08/22	2050	06/11/2014			Bond Future	129.4844	129.4844	130.4354	130.4354	0.734	0.0000	0.0000	2,800
2014/08/22	2050	06/11/2014	126.00	Call	Bond Future	3,484.3800	3.4844	4,435.3800	4.4354	27.293	0	0	0
2014/08/22	2050	06/11/2014	126.01	Call	Bond Future	3,474.3800	3.4744	4,425.3800	4.4254	27.372	0	0	0
2014/08/22	2050	06/11/2014	125.99	Call	Bond Future	3,494.3800	3.4944	4,445.3800	4.4454	27.215	0	0	0
2014/08/22	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2050	05/02/2015			Bond Future	130.1310	130.1310	131.0958	131.0958	0.741	0.0000	0.0000	0
2014/08/22	2050	05/02/2015	130.01	Call	Bond Future	120.9600	0.1210	1,085.8400	1.0858	797.685	0	0	0
2014/08/22	2050	05/02/2015	129.99	Call	Bond Future	140.9600	0.1410	1,105.8400	1.1058	684.506	0	0	0
2014/08/22	2050	05/02/2015	130.00	Call	Bond Future	130.9600	0.1310	1,095.8400	1.0958	736.775	0	0	0
2014/08/22	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/08/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	AL12	06/11/2014			Index Future	512.1620	512.1620	513.1300	513.1300	0.189	0.0000	0.0000	0
2014/08/22	AL12	05/02/2015			Index Future	520.3710	520.3710	521.3500	521.3500	0.188	0.0000	0.0000	0
2014/08/22	AL12	07/05/2015			Index Future	529.5370	529.5370	530.5180	530.5180	0.185	0.0000	0.0000	0
2014/08/22	AL37	06/11/2014			Index Future	435.7920	435.7920	436.0240	436.0240	0.053	0.0000	0.0000	0
2014/08/22	AL37	05/02/2015			Index Future	442.7770	442.7770	443.0080	443.0080	0.052	0.0000	0.0000	0
2014/08/22	AL7T	06/11/2014			Index Future	512.9900	512.9900	513.4840	513.4840	0.096	0.0000	0.0000	1
2014/08/22	AL7T	05/02/2015			Index Future	521.2110	521.2110	521.7090	521.7090	0.096	0.0000	0.0000	0
2014/08/22	ALBI	06/11/2014			Index Future	466.8040	466.8040	467.3780	467.3780	0.123	0.0000	0.0000	586
2014/08/22	ALBI	05/02/2015			Index Future	474.2860	474.2860	474.8650	474.8650	0.122	0.0000	0.0000	65
2014/08/22	ALBI	07/05/2015			Index Future	482.6410	482.6410	483.2160	483.2160	0.119	0.0000	0.0000	0
2014/08/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/22	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	EL28	06/11/2014			Bond Future	123.7970	123.7970	123.7896	123.7896	(0.006)	0.0000	0.0000	0
2014/08/22	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	EL28	06/11/2014	122.00	Call	Bond Future	1,796.9900	1.7970	1,789.6200	1.7896	(0.410)	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
2014/08/22	EL28	06/11/2014	122.01	Call	Bond Future	1,786.9900	1.7870	1,779.6200	1.7796	(0.412)	0	0	0
2014/08/22	EL28	06/11/2014	121.99	Call	Bond Future	1,806.9900	1.8070	1,799.6200	1.7996	(0.408)	0	0	0
2014/08/22	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	EL28	05/02/2015			Bond Future	125.7965	125.7965	125.7879	125.7879	(0.007)	0.0000	0.0000	0
2014/08/22	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	EL28	05/02/2015	125.99	Put	Bond Future	193.5100	0.1935	202.1000	0.2021	4.439	0	0	0
2014/08/22	EL28	05/02/2015	126.01	Put	Bond Future	213.5100	0.2135	222.1000	0.2221	4.023	0	0	0
2014/08/22	EL28	05/02/2015	126.00	Put	Bond Future	203.5100	0.2035	212.1000	0.2121	4.221	0	0	0
2014/08/22	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	ES33	06/11/2014			Bond Future	9.6192	82.8823	9.5926	83.0799	(0.277)	0.0000	0.0000	6,220
2014/08/22	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	ES33	06/11/2014	10.29	Call	Bond Future	4,741.9000	4.7419	4,939.5200	4.9395	4.168	0	0	0
2014/08/22	ES33	06/11/2014	10.30	Call	Bond Future	4,809.3500	4.8094	5,006.9700	5.0070	4.109	0	0	0
2014/08/22	ES33	06/11/2014	10.31	Call	Bond Future	4,876.7000	4.8767	5,074.3200	5.0743	4.052	0	0	0
2014/08/22	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	ES33	05/02/2015	10.00	Call	Bond Future	2,083.9000	2.0839	2,283.8200	2.2838	9.594	0	0	0
2014/08/22	ES33	05/02/2015			Bond Future	9.7082	84.2110	9.6808	84.4109	(0.282)	0.0000	0.0000	0
2014/08/22	ES33	05/02/2015	10.01	Call	Bond Future	2,153.8600	2.1539	2,353.7800	2.3538	9.282	0	0	0
2014/08/22	ES33	05/02/2015	9.99	Call	Bond Future	2,013.8500	2.0138	2,213.7700	2.2138	9.927	0	0	0
2014/08/22	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	ES33	07/05/2015			Bond Future	9.7786	81.9052	9.7507	82.1062	(0.285)	0.0000	0.0000	0
2014/08/22	ES33	07/05/2015	9.74	Put	Bond Future	278.6000	0.2786	77.5800	0.0776	(72.154)	0	0	0
2014/08/22	ES33	07/05/2015	9.76	Put	Bond Future	134.2100	0.1342	0.0000	0.0000	(100.000)	0	0	0
2014/08/22	ES33	07/05/2015	9.75	Put	Bond Future	206.3600	0.2064	5.3400	0.0053	(97.412)	0	0	0
2014/08/22	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	66.8100	0.0668	100.000	0	0	0
2014/08/22	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	GOVI	06/11/2014	449.01	Call	GOVI	163,470.0000	16.3470	168,540.0000	16.8540	3.101	0	0	0
2014/08/22	GOVI	06/11/2014			GOVI	465.3570	465.3570	465.8640	465.8640	0.109	0.0000	0.0000	393
2014/08/22	GOVI	06/11/2014	448.99	Call	GOVI	163,670.0000	16.3670	168,740.0000	16.8740	3.098	0	0	0
2014/08/22	GOVI	06/11/2014	449.00	Call	GOVI	163,570.0000	16.3570	168,640.0000	16.8640	3.100	0	0	0
2014/08/22	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	GOVI	05/02/2015	459.99	Call	GOVI	128,260.0000	12.8260	133,360.0000	13.3360	3.976	0	0	0
2014/08/22	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	GOVI	05/02/2015			GOVI	472.8160	472.8160	473.3260	473.3260	0.108	0.0000	0.0000	45
2014/08/22	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	GOVI	05/02/2015	460.00	Call	GOVI	128,160.0000	12.8160	133,260.0000	13.3260	3.979	0	0	0
2014/08/22	GOVI	05/02/2015	460.01	Call	GOVI	128,060.0000	12.8060	133,160.0000	13.3160	3.983	0	0	0
2014/08/22	GOVI	07/05/2015	449.99	Call	GOVI	311,540.0000	31.1540	316,590.0000	31.6590	1.621	0	0	0
2014/08/22	GOVI	07/05/2015			GOVI	481.1440	481.1440	481.6490	481.6490	0.105	0.0000	0.0000	0

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2014/08/22	GOVI	07/05/2015	450.00	Call	GOVI	311,440.0000		31.1440	316,490.0000	31.6490	1.622	0	0	0
2014/08/22	GOVI	07/05/2015	450.01	Call	GOVI	311,340.0000		31.1340	316,390.0000	31.6390	1.622	0	0	0
2014/08/22	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/08/22	ICAA	06/11/2014			Can-Do Interest Rate	144.6327		144.6327	144.5858	144.5858	(0.032)	0.0000	0.0000	635
2014/08/22	IGOV	06/11/2014			Index Future	218.9380		218.9380	219.0260	219.0260	0.040	0.0000	0.0000	1,194
2014/08/22	IGOV	05/02/2015			Index Future	222.4730		222.4730	222.5600	222.5600	0.039	0.0000	0.0000	0
2014/08/22	IGOV	07/05/2015			Index Future	226.4180		226.4180	226.5010	226.5010	0.037	0.0000	0.0000	0
2014/08/22	ILBI	06/11/2014			Index Future	592.9530		592.9530	593.2140	593.2140	0.044	0.0000	0.0000	0
2014/08/22	ILBI	05/02/2015			Index Future	602.4040		602.4040	602.6670	602.6670	0.044	0.0000	0.0000	157
2014/08/22	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/22	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/08/22	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/22	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/22	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/22	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/22	JBAF	17/09/2014			Jibar Tradeable Future	6.0800		93.9200	6.1100	93.8900	0.493	0.0000	0.0000	33,000
2014/08/22	JBAF	15/10/2014			Jibar Tradeable Future	6.1200		93.8800	6.1700	93.8300	0.817	0.0000	0.0000	0
2014/08/22	JBAF	19/11/2014			Jibar Tradeable Future	6.1600		93.8400	6.2100	93.7900	0.812	0.0000	0.0000	0
2014/08/22	JBAF	17/12/2014			Jibar Tradeable Future	6.2000		93.8000	6.2800	93.7200	1.290	0.0000	0.0000	0
2014/08/22	JBAF	21/01/2015			Jibar Tradeable Future	6.2700		93.7300	6.3200	93.6800	0.797	0.0000	0.0000	0
2014/08/22	JBAF	18/02/2015			Jibar Tradeable Future	6.3100		93.6900	6.3900	93.6100	1.268	0.0000	0.0000	0
2014/08/22	JBAF	18/03/2015			Jibar Tradeable Future	6.4500		93.5500	6.4500	93.5500	0.000	0.0000	0.0000	2,850
2014/08/22	JBAF	17/06/2015			Jibar Tradeable Future	6.5900		93.4100	6.6100	93.3900	0.303	0.0000	0.0000	5,000
2014/08/22	JBAF	16/09/2015			Jibar Tradeable Future	6.7900		93.2100	6.7800	93.2200	(0.147)	0.0000	0.0000	0
2014/08/22	JBAF	15/12/2015			Jibar Tradeable Future	6.9600		93.0400	6.9500	93.0500	(0.144)	0.0000	0.0000	0
2014/08/22	JBAF	16/03/2016			Jibar Tradeable Future	7.1400		92.8600	7.1300	92.8700	(0.140)	0.0000	0.0000	0
2014/08/22	JBAF	15/06/2016			Jibar Tradeable Future	7.2700		92.7300	7.2500	92.7500	(0.275)	0.0000	0.0000	0
2014/08/22	R023	06/11/2014			Bond Future	8.0561		99.6957	8.0399	99.7918	(0.202)	0.0000	0.0000	10,582
2014/08/22	R023	06/11/2014	8.59	Put	Bond Future	352.3500		0.3523	329.3900	0.3294	(6.516)	0	0	0
2014/08/22	R023	06/11/2014	8.61	Put	Bond Future	332.1800		0.3322	310.1900	0.3102	(6.620)	0	0	0
2014/08/22	R023	06/11/2014	8.59	Call	Bond Future	3,440.0700		3.4401	3,513.1400	3.5131	2.124	0	0	0
2014/08/22	R023	06/11/2014	8.60	Put	Bond Future	342.1400		0.3421	319.6700	0.3197	(6.567)	0	0	0



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2014/08/22	R023	06/11/2014	8.60	Call	Bond Future	3,486.5100	3.4865	3,560.0700	3.5601	2.110	0	0	0
2014/08/22	R023	06/11/2014	8.61	Call	Bond Future	3,533.1600	3.5332	3,607.2000	3.6072	2.096	0	0	0
2014/08/22	R023	05/02/2015			Bond Future	8.1258	101.2936	8.1090	101.3902	(0.207)	0.0000	0.0000	0
2014/08/22	R023	05/02/2015	8.74	Put	Bond Future	824.2100	0.8242	795.3400	0.7953	(3.503)	0	0	0
2014/08/22	R023	05/02/2015	8.75	Call	Bond Future	4,314.6500	4.3146	4,382.7600	4.3828	1.579	0	0	0
2014/08/22	R023	05/02/2015	8.76	Call	Bond Future	4,356.0100	4.3560	4,424.4600	4.4245	1.571	0	0	0
2014/08/22	R023	05/02/2015	8.74	Call	Bond Future	4,273.4500	4.2735	4,341.2100	4.3412	1.586	0	0	0
2014/08/22	R023	05/02/2015	8.76	Put	Bond Future	797.0700	0.7971	768.8900	0.7689	(3.535)	0	0	0
2014/08/22	R023	05/02/2015	8.75	Put	Bond Future	810.5400	0.8105	782.0200	0.7820	(3.519)	0	0	0
2014/08/22	R023	07/05/2015	8.14	Call	Bond Future	2,580.7700	2.5808	2,624.0100	2.6240	1.675	0	0	0
2014/08/22	R023	07/05/2015	8.15	Put	Bond Future	2,700.2500	2.7002	2,648.4900	2.6485	(1.917)	0	0	0
2014/08/22	R023	07/05/2015			Bond Future	8.1663	99.1514	8.1493	99.2467	(0.208)	0.0000	0.0000	0
2014/08/22	R023	07/05/2015	8.15	Call	Bond Future	2,609.0100	2.6090	2,652.5800	2.6526	1.670	0	0	0
2014/08/22	R023	07/05/2015	8.16	Call	Bond Future	2,637.4300	2.6374	2,681.3100	2.6813	1.664	0	0	0
2014/08/22	R023	07/05/2015	8.14	Put	Bond Future	2,728.1300	2.7281	2,676.0400	2.6760	(1.909)	0	0	0
2014/08/22	R023	07/05/2015	8.16	Put	Bond Future	2,672.5800	2.6726	2,621.1300	2.6211	(1.925)	0	0	0
2014/08/22	R023	06/08/2015	8.24	Call	Bond Future	3,177.0500	3.1770	3,226.1000	3.2261	1.544	0	0	0
2014/08/22	R023	06/08/2015	9.07	Put	Bond Future	1,292.7600	1.2928	1,263.3200	1.2633	(2.277)	0	0	911
2014/08/22	R023	06/08/2015			Bond Future	8.1865	101.0447	8.1682	101.1448	(0.224)	0.0000	0.0000	0
2014/08/22	R023	06/08/2015	8.26	Put	Bond Future	2,834.2500	2.8343	2,783.7100	2.7837	(1.783)	0	0	0
2014/08/22	R023	06/08/2015	9.07	Call	Bond Future	5,975.8200	5.9758	6,046.5400	6.0465	1.183	0	0	0
2014/08/22	R023	06/08/2015	8.25	Put	Bond Future	2,859.6300	2.8596	2,808.8100	2.8088	(1.777)	0	0	0
2014/08/22	R023	06/08/2015	8.24	Put	Bond Future	2,885.1900	2.8852	2,834.0800	2.8341	(1.771)	0	0	0
2014/08/22	R023	06/08/2015	8.25	Call	Bond Future	3,205.9400	3.2059	3,255.2800	3.2553	1.539	0	0	0
2014/08/22	R023	06/08/2015	8.26	Call	Bond Future	3,234.9600	3.2350	3,284.5800	3.2846	1.534	0	0	0
2014/08/22	R157	06/11/2014	6.19	Put	Bond Future	455.1900	0.4552	445.3600	0.4454	(2.160)	0	0	0
2014/08/22	R157	06/11/2014			Bond Future	6.6563	107.6205	6.6429	107.6318	(0.201)	0.0000	0.0000	0
2014/08/22	R157	06/11/2014	6.21	Put	Bond Future	441.8700	0.4419	432.1300	0.4321	(2.204)	0	0	0
2014/08/22	R157	06/11/2014	6.20	Put	Bond Future	448.5000	0.4485	438.7200	0.4387	(2.181)	0	0	0
2014/08/22	R157	06/11/2014	6.21	Call	Bond Future	63.3500	0.0634	64.9400	0.0649	2.510	0	0	0
2014/08/22	R157	06/11/2014	6.19	Call	Bond Future	59.6600	0.0597	61.1600	0.0612	2.514	0	0	0
2014/08/22	R157	06/11/2014	6.20	Call	Bond Future	61.4800	0.0615	63.0300	0.0630	2.521	0	0	0
2014/08/22	R157	05/02/2015	8.74	Call	Bond Future	1,185.1400	1.1851	1,194.5700	1.1946	0.796	0	0	0
2014/08/22	R157	05/02/2015	8.75	Put	Bond Future	22.3000	0.0223	21.3400	0.0213	(4.305)	0	0	0
2014/08/22	R157	05/02/2015			Bond Future	6.7587	109.3459	6.7412	109.3563	(0.260)	0.0000	0.0000	0
2014/08/22	R157	05/02/2015	8.74	Put	Bond Future	22.6900	0.0227	21.7100	0.0217	(4.319)	0	0	0
2014/08/22	R157	05/02/2015	8.76	Put	Bond Future	21.9200	0.0219	20.9700	0.0210	(4.334)	0	0	0
2014/08/22	R157	05/02/2015	8.75	Call	Bond Future	1,190.5600	1.1906	1,200.0100	1.2000	0.794	0	0	0
2014/08/22	R157	05/02/2015	8.76	Call	Bond Future	1,195.9800	1.1960	1,205.4400	1.2054	0.791	0	0	0
2014/08/22	R186	06/11/2014	8.14	Call	Bond Future	1,477.8600	1.4779	1,523.7200	1.5237	3.103	0	0	0
2014/08/22	R186	06/11/2014	8.53	Call	Bond Future	3,267.7600	3.2678	3,349.6700	3.3497	2.507	0	0	0
2014/08/22	R186	06/11/2014	8.15	Put	Bond Future	2,489.1500	2.4891	2,399.4000	2.3994	(3.606)	0	0	0
2014/08/22	R186	06/11/2014			Bond Future	8.2651	120.9836	8.2489	121.1201	(0.196)	0.0000	0.0000	48,431
2014/08/22	R186	06/11/2014	7.80	Put	Bond Future	4,584.2100	4.5842	4,467.9600	4.4680	(2.536)	0	0	0
2014/08/22	R186	06/11/2014	8.30	Call	Bond Future	2,116.9700	2.1170	2,177.5500	2.1775	2.862	0	0	100
2014/08/22	R186	06/11/2014	8.50	Call	Bond Future	3,103.4800	3.1035	3,182.7000	3.1827	2.553	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
2014/08/22	R186	06/11/2014	9.17	Call	Bond Future	7,455.1600	7.4552	7,578.1500	7.5782	1.650	0	0	0
2014/08/22	R186	06/11/2014	8.53	Put	Bond Future	1,063.8200	1.0638	1,009.2400	1.0092	(5.131)	0	0	100
2014/08/22	R186	06/11/2014	8.15	Call	Bond Future	1,513.7300	1.5137	1,560.4700	1.5605	3.088	0	0	0
2014/08/22	R186	06/11/2014	8.45	Put	Bond Future	1,294.0700	1.2941	1,232.2300	1.2322	(4.779)	0	0	5,000
2014/08/22	R186	06/11/2014	8.00	Call	Bond Future	1,032.4500	1.0325	1,066.5200	1.0665	3.300	0	0	1,500
2014/08/22	R186	06/11/2014	8.16	Call	Bond Future	1,550.1300	1.5501	1,597.7700	1.5978	3.073	0	0	0
2014/08/22	R186	06/11/2014	8.60	Put	Bond Future	889.5300	0.8895	841.0600	0.8411	(5.449)	0	0	100
2014/08/22	R186	06/11/2014	8.50	Put	Bond Future	1,146.1900	1.1462	1,088.9200	1.0889	(4.997)	0	0	7,000
2014/08/22	R186	06/11/2014	7.80	Call	Bond Future	571.6800	0.5717	591.9200	0.5919	3.540	0	0	100
2014/08/22	R186	06/11/2014	8.30	Put	Bond Future	1,822.9700	1.8230	1,747.0600	1.7471	(4.164)	0	0	0
2014/08/22	R186	06/11/2014	9.17	Put	Bond Future	160.3300	0.1603	146.8300	0.1468	(8.420)	0	0	2,010
2014/08/22	R186	06/11/2014	8.14	Put	Bond Future	2,538.5900	2.5386	2,447.9600	2.4480	(3.570)	0	0	0
2014/08/22	R186	06/11/2014	8.60	Call	Bond Future	3,666.1400	3.6661	3,754.1600	3.7542	2.401	0	0	0
2014/08/22	R186	06/11/2014	8.00	Put	Bond Future	3,296.4600	3.2965	3,194.0400	3.1940	(3.107)	0	0	0
2014/08/22	R186	06/11/2014	8.16	Put	Bond Future	2,440.3300	2.4403	2,351.4800	2.3515	(3.641)	0	0	0
2014/08/22	R186	06/11/2014	8.45	Call	Bond Future	2,838.6400	2.8386	2,913.2900	2.9133	2.630	0	0	0
2014/08/22	R186	05/02/2015	9.00	Call	Bond Future	6,457.7200	6.4577	6,556.9800	6.5570	1.537	0	0	0
2014/08/22	R186	05/02/2015			Bond Future	8.3273	117.6263	8.3107	117.7638	(0.200)	0.0000	0.0000	540
2014/08/22	R186	05/02/2015	8.75	Call	Bond Future	5,042.6000	5.0426	5,129.2100	5.1292	1.718	0	0	0
2014/08/22	R186	05/02/2015	8.76	Call	Bond Future	5,096.6100	5.0966	5,183.7600	5.1838	1.710	0	0	0
2014/08/22	R186	05/02/2015	8.74	Call	Bond Future	4,989.1200	4.9891	5,075.1800	5.0752	1.725	0	0	0
2014/08/22	R186	05/02/2015	8.76	Put	Bond Future	1,596.5000	1.5965	1,546.1400	1.5461	(3.154)	0	0	0
2014/08/22	R186	05/02/2015	8.75	Put	Bond Future	1,621.7300	1.6217	1,570.8300	1.5708	(3.139)	0	0	0
2014/08/22	R186	05/02/2015	9.00	Put	Bond Future	1,079.0200	1.0790	1,040.7700	1.0408	(3.545)	0	0	9,600
2014/08/22	R186	05/02/2015	8.74	Put	Bond Future	1,647.5600	1.6476	1,596.1100	1.5961	(3.123)	0	0	0
2014/08/22	R186	07/05/2015			Bond Future	8.3701	119.7021	8.3533	119.8386	(0.201)	0.0000	0.0000	0
2014/08/22	R186	07/05/2015	8.25	Call	Bond Future	3,345.9900	3.3460	3,403.8500	3.4038	1.729	0	0	0
2014/08/22	R186	07/05/2015	8.24	Put	Bond Future	4,370.1700	4.3702	4,291.1200	4.2911	(1.809)	0	0	0
2014/08/22	R186	07/05/2015	8.26	Put	Bond Future	4,282.0500	4.2820	4,203.9300	4.2039	(1.824)	0	0	0
2014/08/22	R186	07/05/2015	8.25	Put	Bond Future	4,325.9500	4.3260	4,247.3700	4.2474	(1.816)	0	0	0
2014/08/22	R186	07/05/2015	8.26	Call	Bond Future	3,384.1000	3.3841	3,442.4200	3.4424	1.723	0	0	0
2014/08/22	R186	07/05/2015	8.24	Call	Bond Future	3,308.1200	3.3081	3,365.5100	3.3655	1.735	0	0	0
2014/08/22	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R197	06/11/2014			Bond Future	287.8132	287.8132	287.3610	287.3610	(0.157)	0.0000	0.0000	908
2014/08/22	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R197	06/11/2014	285.00	Call	Bond Future	2,813.1700	2.8132	2,361.0000	2.3610	(16.073)	0	0	0
2014/08/22	R197	06/11/2014	285.01	Call	Bond Future	2,803.1700	2.8032	2,351.0000	2.3510	(16.131)	0	0	0
2014/08/22	R197	06/11/2014	284.99	Call	Bond Future	2,823.1700	2.8232	2,371.0000	2.3710	(16.016)	0	0	0
2014/08/22	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R197	05/02/2015	288.99	Put	Bond Future	2,530.8600	2.5309	2,993.2500	2.9932	18.270	0	0	0
2014/08/22	R197	05/02/2015			Bond Future	286.4591	286.4591	285.9967	285.9967	(0.161)	0.0000	0.0000	0
2014/08/22	R197	05/02/2015	289.01	Put	Bond Future	2,550.8600	2.5509	3,013.2500	3.0132	18.127	0	0	0
2014/08/22	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R197	05/02/2015	289.00	Put	Bond Future	2,540.8600	2.5409	3,003.2500	3.0032	18.198	0	0	0
2014/08/22	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/22	R202	06/11/2014	226.99	Call	Bond Future	4,641.0500	4.6411	4,626.6600	4.6267	(0.310)	0	0	0
2014/08/22	R202	06/11/2014			Bond Future	231.6310	231.6310	231.6167	231.6167	(0.006)	0.0000	0.0000	47,022
2014/08/22	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R202	06/11/2014	227.00	Call	Bond Future	4,631.0500	4.6311	4,616.6600	4.6167	(0.311)	0	0	0
2014/08/22	R202	06/11/2014	227.01	Call	Bond Future	4,621.0500	4.6211	4,606.6600	4.6067	(0.311)	0	0	0
2014/08/22	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R202	05/02/2015			Bond Future	232.1839	232.1839	232.1668	232.1668	(0.007)	0.0000	0.0000	0
2014/08/22	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R202	05/02/2015	232.99	Put	Bond Future	806.1400	0.8061	823.1800	0.8232	2.114	0	0	0
2014/08/22	R202	05/02/2015	233.01	Put	Bond Future	826.1400	0.8261	843.1800	0.8432	2.063	0	0	0
2014/08/22	R202	05/02/2015	233.00	Put	Bond Future	816.1400	0.8161	833.1800	0.8332	2.088	0	0	0
2014/08/22	R203	06/11/2014	6.86	Call	Bond Future	285.7900	0.2858	293.2300	0.2932	2.603	0	0	0
2014/08/22	R203	06/11/2014			Bond Future	7.0534	104.3176	7.0419	104.3475	(0.164)	0.0000	0.0000	12,128
2014/08/22	R203	06/11/2014	6.84	Call	Bond Future	268.0800	0.2681	275.1100	0.2751	2.622	0	0	45
2014/08/22	R203	06/11/2014	6.98	Call	Bond Future	409.6800	0.4097	419.7900	0.4198	2.468	0	0	14
2014/08/22	R203	06/11/2014	6.85	Call	Bond Future	276.8400	0.2768	284.0700	0.2841	2.612	0	0	0
2014/08/22	R203	06/11/2014	6.98	Put	Bond Future	599.7400	0.5997	580.0100	0.5800	(3.290)	0	0	0
2014/08/22	R203	06/11/2014	6.84	Put	Bond Future	821.7200	0.8217	798.9100	0.7989	(2.776)	0	0	0
2014/08/22	R203	06/11/2014	6.86	Put	Bond Future	787.3900	0.7874	764.9900	0.7650	(2.845)	0	0	0
2014/08/22	R203	06/11/2014	6.85	Put	Bond Future	804.4600	0.8045	781.8500	0.7819	(2.811)	0	0	0
2014/08/22	R203	05/02/2015	7.69	Call	Bond Future	1,596.8300	1.5968	1,617.5800	1.6176	1.299	0	0	55
2014/08/22	R203	05/02/2015			Bond Future	7.1215	105.9899	7.1092	106.0192	(0.174)	0.0000	0.0000	0
2014/08/22	R203	05/02/2015	8.34	Put	Bond Future	58.6900	0.0587	55.9800	0.0560	(4.617)	0	0	0
2014/08/22	R203	05/02/2015	8.35	Call	Bond Future	2,915.4500	2.9155	2,942.0700	2.9421	0.913	0	0	0
2014/08/22	R203	05/02/2015	8.36	Call	Bond Future	2,936.7400	2.9367	2,963.4200	2.9634	0.908	0	0	0
2014/08/22	R203	05/02/2015	8.34	Call	Bond Future	2,894.1800	2.8942	2,920.7400	2.9207	0.918	0	0	0
2014/08/22	R203	05/02/2015	8.36	Put	Bond Future	55.5400	0.0555	52.9500	0.0529	(4.663)	0	0	0
2014/08/22	R203	05/02/2015	7.69	Put	Bond Future	261.5100	0.2615	252.9900	0.2530	(3.258)	0	0	0
2014/08/22	R203	05/02/2015	8.35	Put	Bond Future	57.1000	0.0571	54.4500	0.0545	(4.641)	0	0	0
2014/08/22	R203	07/05/2015			Bond Future	7.1176	103.6888	7.1052	103.7156	(0.174)	0.0000	0.0000	0
2014/08/22	R203	07/05/2015	7.24	Put	Bond Future	751.1100	0.7511	737.5200	0.7375	(1.809)	0	0	0
2014/08/22	R203	07/05/2015	7.26	Put	Bond Future	732.6900	0.7327	719.3000	0.7193	(1.828)	0	0	0
2014/08/22	R203	07/05/2015	7.25	Put	Bond Future	741.6900	0.7417	728.1900	0.7282	(1.820)	0	0	0
2014/08/22	R203	07/05/2015	7.25	Call	Bond Future	1,026.8100	1.0268	1,040.0500	1.0400	1.289	0	0	0
2014/08/22	R203	07/05/2015	7.26	Call	Bond Future	1,039.3000	1.0393	1,052.6500	1.0527	1.285	0	0	0
2014/08/22	R203	07/05/2015	7.24	Call	Bond Future	1,014.7300	1.0147	1,027.8800	1.0279	1.296	0	0	0
2014/08/22	R204	06/11/2014	7.99	Put	Bond Future	117.0900	0.1171	111.9600	0.1120	(4.381)	0	0	1,270
2014/08/22	R204	06/11/2014			Bond Future	7.3807	105.2746	7.3746	105.2962	(0.083)	0.0000	0.0000	13,177
2014/08/22	R204	06/11/2014	6.99	Put	Bond Future	1,618.4100	1.6184	1,598.1900	1.5982	(1.249)	0	0	0
2014/08/22	R204	06/11/2014	7.01	Put	Bond Future	1,563.0800	1.5631	1,543.0100	1.5430	(1.284)	0	0	0
2014/08/22	R204	06/11/2014	6.99	Call	Bond Future	224.9300	0.2249	226.2600	0.2263	0.591	0	0	0
2014/08/22	R204	06/11/2014	7.00	Put	Bond Future	1,590.6300	1.5906	1,570.4900	1.5705	(1.266)	0	0	0
2014/08/22	R204	06/11/2014	7.99	Call	Bond Future	2,245.0000	2.2450	2,261.4200	2.2614	0.731	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
2014/08/22	R204	06/11/2014	7.00	Call	Bond Future	233.1000	0.2331	234.5100	0.2345	0.605	0	0	0
2014/08/22	R204	06/11/2014	7.01	Call	Bond Future	241.5000	0.2415	242.9800	0.2430	0.613	0	0	0
2014/08/22	R204	05/02/2015			Bond Future	7.4486	102.9267	7.4424	102.9475	(0.084)	0.0000	0.0000	0
2014/08/22	R204	05/02/2015	8.25	Call	Bond Future	2,898.2600	2.8983	2,913.4300	2.9134	0.523	0	0	0
2014/08/22	R204	05/02/2015	8.26	Call	Bond Future	2,925.2400	2.9252	2,940.4900	2.9405	0.521	0	0	0
2014/08/22	R204	05/02/2015	8.24	Call	Bond Future	2,871.3600	2.8714	2,886.4500	2.8864	0.526	0	0	0
2014/08/22	R204	05/02/2015	8.26	Put	Bond Future	258.5800	0.2586	252.9800	0.2530	(2.166)	0	0	0
2014/08/22	R204	05/02/2015	8.25	Put	Bond Future	263.9400	0.2639	258.2600	0.2583	(2.152)	0	0	0
2014/08/22	R204	05/02/2015	8.24	Put	Bond Future	269.3900	0.2694	263.6300	0.2636	(2.138)	0	0	0
2014/08/22	R204	07/05/2015	7.51	Put	Bond Future	1,304.4300	1.3044	1,293.0700	1.2931	(0.871)	0	0	0
2014/08/22	R204	07/05/2015			Bond Future	7.4751	104.7426	7.4693	104.7608	(0.077)	0.0000	0.0000	0
2014/08/22	R204	07/05/2015	7.50	Put	Bond Future	1,319.3000	1.3193	1,307.8700	1.3079	(0.866)	0	0	0
2014/08/22	R204	07/05/2015	7.49	Call	Bond Future	1,381.2500	1.3813	1,387.9700	1.3880	0.487	0	0	0
2014/08/22	R204	07/05/2015	7.50	Call	Bond Future	1,397.7000	1.3977	1,404.4900	1.4045	0.486	0	0	0
2014/08/22	R204	07/05/2015	7.51	Call	Bond Future	1,414.2500	1.4143	1,421.1100	1.4211	0.485	0	0	0
2014/08/22	R204	07/05/2015	7.49	Put	Bond Future	1,334.2900	1.3343	1,322.7900	1.3228	(0.862)	0	0	0
2014/08/22	R204	06/08/2015	7.74	Call	Bond Future	1,941.6100	1.9416	1,952.4000	1.9524	0.556	0	0	0
2014/08/22	R204	06/08/2015	7.75	Put	Bond Future	1,106.2200	1.1062	1,095.4600	1.0955	(0.973)	0	0	0
2014/08/22	R204	06/08/2015			Bond Future	7.4596	102.7013	7.4523	102.7229	(0.098)	0.0000	0.0000	0
2014/08/22	R204	06/08/2015	8.41	Call	Bond Future	3,294.4900	3.2945	3,309.4400	3.3094	0.454	0	0	0
2014/08/22	R204	06/08/2015	7.74	Put	Bond Future	1,117.6700	1.1177	1,106.8400	1.1068	(0.969)	0	0	0
2014/08/22	R204	06/08/2015	7.76	Put	Bond Future	1,094.8500	1.0948	1,084.1600	1.0842	(0.976)	0	0	0
2014/08/22	R204	06/08/2015	8.41	Put	Bond Future	535.0100	0.5350	528.3400	0.5283	(1.247)	0	0	699
2014/08/22	R204	06/08/2015	7.75	Call	Bond Future	1,959.3900	1.9594	1,970.2500	1.9703	0.554	0	0	0
2014/08/22	R204	06/08/2015	7.76	Call	Bond Future	1,977.2400	1.9772	1,988.1700	1.9882	0.553	0	0	0
2014/08/22	R207	06/11/2014	7.36	Put	Bond Future	1,581.2000	1.5812	1,543.7200	1.5437	(2.370)	0	0	0
2014/08/22	R207	06/11/2014			Bond Future	7.6328	100.7170	7.6215	100.7640	(0.148)	0.0000	0.0000	36,237
2014/08/22	R207	06/11/2014	7.35	Put	Bond Future	1,610.6200	1.6106	1,572.8700	1.5729	(2.344)	0	0	0
2014/08/22	R207	06/11/2014	7.36	Call	Bond Future	435.2800	0.4353	444.7900	0.4448	2.185	0	0	0
2014/08/22	R207	06/11/2014	7.34	Call	Bond Future	409.7400	0.4097	418.7200	0.4187	2.192	0	0	0
2014/08/22	R207	06/11/2014	7.35	Call	Bond Future	422.3800	0.4224	431.6200	0.4316	2.188	0	0	0
2014/08/22	R207	06/11/2014	7.34	Put	Bond Future	1,640.3200	1.6403	1,602.3100	1.6023	(2.317)	0	0	0
2014/08/22	R207	05/02/2015	8.49	Put	Bond Future	374.7000	0.3747	363.1900	0.3632	(3.072)	0	0	0
2014/08/22	R207	05/02/2015			Bond Future	7.7014	98.6900	7.6897	98.7367	(0.152)	0.0000	0.0000	0
2014/08/22	R207	05/02/2015	8.51	Put	Bond Future	360.8800	0.3609	349.6900	0.3497	(3.101)	0	0	0
2014/08/22	R207	05/02/2015	8.50	Call	Bond Future	3,494.8500	3.4949	3,530.2900	3.5303	1.014	0	0	0
2014/08/22	R207	05/02/2015	8.51	Call	Bond Future	3,526.3800	3.5264	3,561.9700	3.5620	1.009	0	0	0
2014/08/22	R207	05/02/2015	8.49	Call	Bond Future	3,463.4200	3.4634	3,498.6900	3.4987	1.018	0	0	0
2014/08/22	R207	05/02/2015	8.50	Put	Bond Future	367.7300	0.3677	356.3900	0.3564	(3.084)	0	0	0
2014/08/22	R207	07/05/2015			Bond Future	7.7409	100.4316	7.7292	100.4763	(0.151)	0.0000	0.0000	0
2014/08/22	R207	07/05/2015	8.25	Call	Bond Future	2,889.2800	2.8893	2,916.4900	2.9165	0.942	0	0	0
2014/08/22	R207	07/05/2015	7.73	Call	Bond Future	1,712.5900	1.7126	1,731.9000	1.7319	1.128	0	0	66
2014/08/22	R207	07/05/2015	8.24	Put	Bond Future	979.8800	0.9799	962.2500	0.9622	(1.799)	0	0	0
2014/08/22	R207	07/05/2015	8.26	Put	Bond Future	956.3400	0.9563	938.9900	0.9390	(1.814)	0	0	0
2014/08/22	R207	07/05/2015	7.73	Put	Bond Future	1,754.2300	1.7542	1,728.8400	1.7288	(1.447)	0	0	0
2014/08/22	R207	07/05/2015	8.25	Put	Bond Future	968.0500	0.9681	950.5600	0.9506	(1.807)	0	0	0
2014/08/22	R207	07/05/2015	8.26	Call	Bond Future	2,914.8500	2.9149	2,942.2000	2.9422	0.938	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
2014/08/22	R207	07/05/2015	8.24	Call	Bond Future	2,863.8200	2.8638	2,890.8900	2.8909	0.945	0	0	0
2014/08/22	R208	06/11/2014	7.46	Call	Bond Future	392.6900	0.3927	414.1000	0.4141	5.452	0	0	0
2014/08/22	R208	06/11/2014			Bond Future	7.8275	95.4329	7.8059	95.5366	(0.276)	0.0000	0.0000	16,437
2014/08/22	R208	06/11/2014	7.44	Call	Bond Future	368.3700	0.3684	388.6700	0.3887	5.511	0	0	0
2014/08/22	R208	06/11/2014	7.45	Call	Bond Future	380.3900	0.3804	401.2400	0.4012	5.481	0	0	0
2014/08/22	R208	06/11/2014	7.44	Put	Bond Future	2,246.5200	2.2465	2,163.1700	2.1632	(3.710)	0	0	0
2014/08/22	R208	06/11/2014	8.50	Put	Bond Future	161.2500	0.1613	145.9900	0.1460	(9.464)	0	0	1,520
2014/08/22	R208	06/11/2014	7.46	Put	Bond Future	2,172.8000	2.1728	2,090.5600	2.0906	(3.785)	0	0	0
2014/08/22	R208	06/11/2014	7.45	Put	Bond Future	2,209.5100	2.2095	2,126.7100	2.1267	(3.747)	0	0	0
2014/08/22	R208	06/11/2014	8.50	Call	Bond Future	3,315.5400	3.3155	3,403.9300	3.4039	2.666	0	0	0
2014/08/22	R208	05/02/2015	8.51	Call	Bond Future	3,400.1000	3.4001	3,475.7300	3.4757	2.224	0	0	0
2014/08/22	R208	05/02/2015			Bond Future	7.8964	96.9630	7.8739	97.0673	(0.285)	0.0000	0.0000	0
2014/08/22	R208	05/02/2015	8.49	Call	Bond Future	3,332.7500	3.3327	3,407.6200	3.4076	2.246	0	0	0
2014/08/22	R208	05/02/2015	8.51	Put	Bond Future	611.6500	0.6116	582.9400	0.5829	(4.694)	0	0	0
2014/08/22	R208	05/02/2015	8.50	Put	Bond Future	622.5400	0.6225	593.4500	0.5934	(4.673)	0	0	0
2014/08/22	R208	05/02/2015	8.49	Put	Bond Future	633.5900	0.6336	604.1200	0.6041	(4.651)	0	0	0
2014/08/22	R208	05/02/2015	8.50	Call	Bond Future	3,366.3600	3.3664	3,441.6100	3.4416	2.235	0	0	0
2014/08/22	R208	07/05/2015	8.01	Call	Bond Future	2,202.9800	2.2030	2,254.9200	2.2549	2.358	0	0	0
2014/08/22	R208	07/05/2015			Bond Future	7.9361	95.2709	7.9130	95.3742	(0.291)	0.0000	0.0000	0
2014/08/22	R208	07/05/2015	7.99	Call	Bond Future	2,155.1300	2.1551	2,206.3500	2.2063	2.377	0	0	0
2014/08/22	R208	07/05/2015	8.00	Call	Bond Future	2,178.8300	2.1788	2,230.4100	2.2304	2.367	0	0	0
2014/08/22	R208	07/05/2015	7.99	Put	Bond Future	1,914.3600	1.9144	1,862.2300	1.8622	(2.723)	0	0	0
2014/08/22	R208	07/05/2015	8.01	Put	Bond Future	1,873.0400	1.8730	1,821.6300	1.8216	(2.745)	0	0	0
2014/08/22	R208	07/05/2015	8.00	Put	Bond Future	1,893.4600	1.8935	1,841.6900	1.8417	(2.734)	0	0	0
2014/08/22	R208	06/08/2015			Bond Future	7.9504	97.0910	7.9255	97.1991	(0.314)	0.0000	0.0000	0
2014/08/22	R208	06/08/2015	8.00	Call	Bond Future	2,400.4700	2.4005	2,454.5600	2.4546	2.253	0	0	0
2014/08/22	R208	06/08/2015	8.01	Call	Bond Future	2,423.3500	2.4234	2,477.7700	2.4778	2.246	0	0	0
2014/08/22	R208	06/08/2015	8.85	Call	Bond Future	4,718.1700	4.7182	4,796.9300	4.7969	1.669	0	0	0
2014/08/22	R208	06/08/2015	7.99	Call	Bond Future	2,377.6900	2.3777	2,431.4600	2.4315	2.261	0	0	0
2014/08/22	R208	06/08/2015	8.01	Put	Bond Future	2,166.2300	2.1662	2,112.4900	2.1125	(2.481)	0	0	0
2014/08/22	R208	06/08/2015	8.00	Put	Bond Future	2,186.4600	2.1865	2,132.3900	2.1324	(2.473)	0	0	0
2014/08/22	R208	06/08/2015	8.85	Put	Bond Future	923.0400	0.9230	893.6400	0.8936	(3.185)	0	0	198
2014/08/22	R208	06/08/2015	7.99	Put	Bond Future	2,206.8300	2.2068	2,152.4400	2.1524	(2.465)	0	0	0
2014/08/22	R209	06/11/2014	8.95	Call	Bond Future	2,332.8100	2.3328	2,439.3600	2.4394	4.567	0	0	2,050
2014/08/22	R209	06/11/2014	9.50	Call	Bond Future	5,177.8400	5.1778	5,343.4200	5.3434	3.198	0	0	0
2014/08/22	R209	06/11/2014			Bond Future	8.8446	75.9831	8.8183	76.1852	(0.297)	0.0000	0.0000	25,626
2014/08/22	R209	06/11/2014	8.99	Put	Bond Future	1,402.2500	1.4022	1,311.8500	1.3119	(6.447)	0	0	0
2014/08/22	R209	06/11/2014	10.00	Call	Bond Future	8,207.3700	8.2074	8,398.8700	8.3989	2.333	0	0	0
2014/08/22	R209	06/11/2014	9.05	Put	Bond Future	1,226.6800	1.2267	1,143.8100	1.1438	(6.756)	0	0	0
2014/08/22	R209	06/11/2014	9.58	Put	Bond Future	313.8100	0.3138	283.2000	0.2832	(9.754)	0	0	907
2014/08/22	R209	06/11/2014	8.95	Put	Bond Future	1,529.9000	1.5299	1,434.3700	1.4344	(6.244)	0	0	0
2014/08/22	R209	06/11/2014	9.01	Put	Bond Future	1,341.5700	1.3416	1,253.7000	1.2537	(6.550)	0	0	0
2014/08/22	R209	06/11/2014	9.50	Put	Bond Future	393.5500	0.3935	357.0500	0.3570	(9.275)	0	0	5,500
2014/08/22	R209	06/11/2014	10.05	Call	Bond Future	8,513.3400	8.5133	8,706.3100	8.7063	2.267	0	0	0
2014/08/22	R209	06/11/2014	8.50	Call	Bond Future	855.1100	0.8551	905.6000	0.9056	5.905	0	0	5,500
2014/08/22	R209	06/11/2014	8.75	Put	Bond Future	2,297.4300	2.2974	2,175.9400	2.1759	(5.288)	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
2014/08/22	R209	06/11/2014	9.00	Put	Bond Future	1,371.5900	1.3716	1,282.4600	1.2825	(6.498)	0	0	0
2014/08/22	R209	06/11/2014	9.95	Call	Bond Future	7,900.2300	7.9002	8,090.1600	8.0902	2.404	0	0	0
2014/08/22	R209	06/11/2014	8.99	Call	Bond Future	2,506.3600	2.5064	2,618.0400	2.6180	4.456	0	0	0
2014/08/22	R209	06/11/2014	9.25	Call	Bond Future	3,778.6600	3.7787	3,921.0600	3.9211	3.769	0	0	0
2014/08/22	R209	06/11/2014	10.05	Put	Bond Future	71.5100	0.0715	62.4000	0.0624	(12.739)	0	0	2,050
2014/08/22	R209	06/11/2014	10.00	Put	Bond Future	85.5000	0.0855	74.9200	0.0749	(12.374)	0	0	1,640
2014/08/22	R209	06/11/2014	9.05	Call	Bond Future	2,779.0700	2.7791	2,898.2800	2.8983	4.290	0	0	2,050
2014/08/22	R209	06/11/2014	9.58	Call	Bond Future	5,649.4600	5.6495	5,820.9300	5.8209	3.035	0	0	0
2014/08/22	R209	06/11/2014	8.75	Call	Bond Future	1,565.6700	1.5657	1,646.2600	1.6463	5.147	0	0	2,200
2014/08/22	R209	06/11/2014	9.00	Call	Bond Future	2,550.7000	2.5507	2,663.6500	2.6637	4.428	0	0	1,640
2014/08/22	R209	06/11/2014	9.25	Put	Bond Future	761.9600	0.7620	702.2800	0.7023	(7.832)	0	0	2,200
2014/08/22	R209	06/11/2014	8.50	Put	Bond Future	3,574.4900	3.5745	3,422.9000	3.4229	(4.241)	0	0	0
2014/08/22	R209	06/11/2014	9.01	Call	Bond Future	2,595.5700	2.5956	2,709.7800	2.7098	4.400	0	0	0
2014/08/22	R209	06/11/2014	9.95	Put	Bond Future	100.7600	0.1008	88.6100	0.0886	(12.058)	0	0	2,050
2014/08/22	R209	05/02/2015	9.00	Put	Bond Future	2,616.4500	2.6164	2,518.4400	2.5184	(3.746)	0	0	0
2014/08/22	R209	05/02/2015			Bond Future	8.9027	77.2013	8.8759	77.4059	(0.302)	0.0000	0.0000	0
2014/08/22	R209	05/02/2015	9.25	Call	Bond Future	4,424.0000	4.4240	4,550.3700	4.5504	2.856	0	0	0
2014/08/22	R209	05/02/2015	9.26	Call	Bond Future	4,469.6000	4.4696	4,596.7300	4.5967	2.844	0	0	0
2014/08/22	R209	05/02/2015	9.25	Put	Bond Future	1,857.3200	1.8573	1,779.1700	1.7792	(4.208)	0	0	0
2014/08/22	R209	05/02/2015	9.24	Call	Bond Future	4,378.3900	4.3784	4,504.0000	4.5040	2.869	0	0	0
2014/08/22	R209	05/02/2015	9.00	Call	Bond Future	3,349.2500	3.3493	3,455.7600	3.4558	3.180	0	0	0
2014/08/22	R209	05/02/2015	9.24	Put	Bond Future	1,883.7100	1.8837	1,804.8000	1.8048	(4.189)	0	0	0
2014/08/22	R209	05/02/2015	9.26	Put	Bond Future	1,831.0300	1.8310	1,753.6400	1.7536	(4.227)	0	0	0
2014/08/22	R209	07/05/2015			Bond Future	8.9461	75.4130	8.9188	75.6189	(0.305)	0.0000	0.0000	0
2014/08/22	R209	07/05/2015	8.99	Put	Bond Future	3,626.7800	3.6268	3,525.4200	3.5254	(2.795)	0	0	0
2014/08/22	R209	07/05/2015	9.01	Put	Bond Future	3,554.2100	3.5542	3,454.1400	3.4541	(2.816)	0	0	0
2014/08/22	R209	07/05/2015	9.00	Put	Bond Future	3,590.2300	3.5902	3,489.5100	3.4895	(2.805)	0	0	0
2014/08/22	R209	07/05/2015	8.99	Call	Bond Future	3,956.0300	3.9560	4,060.5800	4.0606	2.643	0	0	0
2014/08/22	R209	07/05/2015	9.00	Call	Bond Future	3,994.1500	3.9942	4,099.3400	4.0993	2.634	0	0	0
2014/08/22	R209	07/05/2015	9.01	Call	Bond Future	4,032.6900	4.0327	4,138.5300	4.1385	2.625	0	0	0
2014/08/22	R209	06/08/2015	8.99	Put	Bond Future	4,350.2000	4.3502	4,245.4700	4.2455	(2.407)	0	0	0
2014/08/22	R209	06/08/2015			Bond Future	8.9776	76.8544	8.9493	77.0664	(0.316)	0.0000	0.0000	0
2014/08/22	R209	06/08/2015	9.01	Put	Bond Future	4,276.2900	4.2763	4,172.7100	4.1727	(2.422)	0	0	0
2014/08/22	R209	06/08/2015	9.90	Call	Bond Future	8,332.6700	8.3327	8,486.0400	8.4860	1.841	0	0	0
2014/08/22	R209	06/08/2015	9.00	Call	Bond Future	4,479.9200	4.4799	4,587.8300	4.5878	2.409	0	0	0
2014/08/22	R209	06/08/2015	9.01	Call	Bond Future	4,517.6200	4.5176	4,626.1100	4.6261	2.401	0	0	0
2014/08/22	R209	06/08/2015	8.99	Call	Bond Future	4,442.6600	4.4427	4,550.0000	4.5500	2.416	0	0	0
2014/08/22	R209	06/08/2015	9.00	Put	Bond Future	4,312.9700	4.3130	4,208.8100	4.2088	(2.415)	0	0	0
2014/08/22	R209	06/08/2015	9.90	Put	Bond Future	1,903.6500	1.9037	1,844.9500	1.8450	(3.084)	0	0	2,914
2014/08/22	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R210	06/11/2014			Bond Future	172.4306	172.4306	172.4196	172.4196	(0.006)	0.0000	0.0000	602
2014/08/22	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R210	06/11/2014	169.00	Call	Bond Future	3,430.6000	3.4306	3,419.6300	3.4196	(0.320)	0	0	0
2014/08/22	R210	06/11/2014	169.01	Call	Bond Future	3,420.6000	3.4206	3,409.6300	3.4096	(0.321)	0	0	0
2014/08/22	R210	06/11/2014	168.99	Call	Bond Future	3,440.6000	3.4406	3,429.6300	3.4296	(0.319)	0	0	0
2014/08/22	R210	05/02/2015	175.01	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
2014/08/22	R210	05/02/2015			Bond Future	175.2154	175.2154	175.2026	175.2026	(0.007)	0.0000	0.0000	0
2014/08/22	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R210	05/02/2015	175.01	Call	Bond Future	205.4500	0.2055	192.5900	0.1926	(6.259)	0	0	0
2014/08/22	R210	05/02/2015	174.99	Call	Bond Future	225.4500	0.2255	212.5900	0.2126	(5.704)	0	0	0
2014/08/22	R210	05/02/2015	175.00	Call	Bond Future	215.4500	0.2155	202.5900	0.2026	(5.969)	0	0	0
2014/08/22	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R211	06/11/2014	130.00	Call	Bond Future	2,182.1900	2.1822	2,170.6100	2.1706	(0.531)	0	0	0
2014/08/22	R211	06/11/2014	130.01	Call	Bond Future	2,172.1900	2.1722	2,160.6100	2.1606	(0.533)	0	0	0
2014/08/22	R211	06/11/2014			Bond Future	132.1822	132.1822	132.1706	132.1706	(0.009)	0.0000	0.0000	1,070
2014/08/22	R211	06/11/2014	129.99	Call	Bond Future	2,192.1900	2.1922	2,180.6100	2.1806	(0.528)	0	0	0
2014/08/22	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R211	05/02/2015			Bond Future	132.7150	132.7150	132.7020	132.7020	(0.010)	0.0000	0.0000	0
2014/08/22	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R211	05/02/2015	132.99	Put	Bond Future	274.9800	0.2750	288.0100	0.2880	4.739	0	0	0
2014/08/22	R211	05/02/2015	133.01	Put	Bond Future	294.9800	0.2950	308.0100	0.3080	4.417	0	0	0
2014/08/22	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R211	05/02/2015	133.00	Put	Bond Future	284.9800	0.2850	298.0100	0.2980	4.572	0	0	0
2014/08/22	R212	06/11/2014			Bond Future	137.0449	137.0449	137.0356	137.0356	(0.007)	0.0000	0.0000	14,864
2014/08/22	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R212	06/11/2014	135.00	Call	Bond Future	2,044.8600	2.0449	2,035.5600	2.0356	(0.455)	0	0	0
2014/08/22	R212	06/11/2014	135.01	Call	Bond Future	2,034.8600	2.0349	2,025.5600	2.0256	(0.457)	0	0	0
2014/08/22	R212	06/11/2014	134.99	Call	Bond Future	2,054.8600	2.0549	2,045.5600	2.0456	(0.453)	0	0	0
2014/08/22	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R212	05/02/2015			Bond Future	137.4999	137.4999	137.4891	137.4891	(0.008)	0.0000	0.0000	0
2014/08/22	R212	05/02/2015	137.99	Put	Bond Future	490.1000	0.4901	500.9400	0.5009	2.212	0	0	0
2014/08/22	R212	05/02/2015	138.01	Put	Bond Future	510.1000	0.5101	520.9400	0.5209	2.125	0	0	0
2014/08/22	R212	05/02/2015	138.00	Put	Bond Future	500.1000	0.5001	510.9400	0.5109	2.168	0	0	0
2014/08/22	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R213	06/11/2014	8.84	Call	Bond Future	2,303.3400	2.3033	2,385.7100	2.3857	3.576	0	0	0
2014/08/22	R213	06/11/2014	8.85	Put	Bond Future	1,508.8600	1.5089	1,429.6400	1.4296	(5.250)	0	0	0
2014/08/22	R213	06/11/2014			Bond Future	8.7400	86.4028	8.7188	86.5655	(0.242)	0.0000	0.0000	29,313
2014/08/22	R213	06/11/2014	8.85	Call	Bond Future	2,346.3000	2.3463	2,429.7100	2.4297	3.555	0	0	0
2014/08/22	R213	06/11/2014	8.86	Call	Bond Future	2,389.6800	2.3897	2,474.1300	2.4741	3.534	0	0	0
2014/08/22	R213	06/11/2014	8.84	Put	Bond Future	1,541.5100	1.5415	1,461.2500	1.4613	(5.207)	0	0	0
2014/08/22	R213	06/11/2014	8.86	Put	Bond Future	1,476.7200	1.4767	1,398.5400	1.3985	(5.294)	0	0	0
2014/08/22	R213	05/02/2015	9.26	Put	Bond Future	1,608.3100	1.6083	1,549.6300	1.5496	(3.649)	0	0	0
2014/08/22	R213	05/02/2015			Bond Future	8.8050	87.7876	8.7833	87.9521	(0.247)	0.0000	0.0000	0
2014/08/22	R213	05/02/2015	9.25	Put	Bond Future	1,631.6800	1.6317	1,572.4100	1.5724	(3.632)	0	0	0
2014/08/22	R213	05/02/2015	9.24	Put	Bond Future	1,655.5500	1.6556	1,595.6800	1.5957	(3.616)	0	0	0

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2014/08/22	R213	05/02/2015	9.25	Call	Bond Future	4,900.4500	4.9005	5,005.5900	5.0056	2.146	0	0	0
2014/08/22	R213	05/02/2015	9.26	Call	Bond Future	4,948.4300	4.9484	5,054.1600	5.0542	2.137	0	0	0
2014/08/22	R213	05/02/2015	9.24	Call	Bond Future	4,852.8800	4.8529	4,957.4200	4.9574	2.154	0	0	0
2014/08/22	R213	07/05/2015	8.74	Call	Bond Future	3,377.9500	3.3780	3,451.5200	3.4515	2.178	0	0	0
2014/08/22	R213	07/05/2015	8.75	Put	Bond Future	4,164.2700	4.1643	4,073.5700	4.0736	(2.178)	0	0	0
2014/08/22	R213	07/05/2015			Bond Future	8.8499	85.7875	8.8279	85.9523	(0.249)	0.0000	0.0000	0
2014/08/22	R213	07/05/2015	8.75	Call	Bond Future	3,413.0800	3.4131	3,487.1700	3.4872	2.171	0	0	0
2014/08/22	R213	07/05/2015	8.76	Call	Bond Future	3,448.4100	3.4484	3,523.0200	3.5230	2.164	0	0	0
2014/08/22	R213	07/05/2015	8.74	Put	Bond Future	4,204.8400	4.2048	4,113.6200	4.1136	(2.169)	0	0	0
2014/08/22	R213	07/05/2015	8.76	Put	Bond Future	4,124.0000	4.1240	4,033.8200	4.0338	(2.187)	0	0	0
2014/08/22	R214	06/11/2014	9.20	Call	Bond Future	3,333.0300	3.3330	3,467.1900	3.4672	4.025	0	0	2,500
2014/08/22	R214	06/11/2014	9.64	Call	Bond Future	5,840.6800	5.8407	6,018.1200	6.0181	3.038	0	0	0
2014/08/22	R214	06/11/2014			Bond Future	8.9143	76.9245	8.8881	77.1357	(0.294)	0.0000	0.0000	6,057
2014/08/22	R214	06/11/2014	9.20	Put	Bond Future	1,091.3500	1.0914	1,014.2700	1.0143	(7.063)	0	0	0
2014/08/22	R214	06/11/2014	9.65	Call	Bond Future	5,901.8200	5.9018	6,079.9900	6.0800	3.019	0	0	0
2014/08/22	R214	06/11/2014	9.66	Call	Bond Future	5,963.0900	5.9631	6,141.9700	6.1420	3.000	0	0	0
2014/08/22	R214	06/11/2014	9.80	Call	Bond Future	6,830.3900	6.8304	7,018.0800	7.0181	2.748	0	0	0
2014/08/22	R214	06/11/2014	9.64	Put	Bond Future	356.1900	0.3562	322.3900	0.3224	(9.489)	0	0	0
2014/08/22	R214	06/11/2014	9.66	Put	Bond Future	336.9300	0.3369	304.5700	0.3046	(9.604)	0	0	0
2014/08/22	R214	06/11/2014	9.65	Put	Bond Future	346.4400	0.3464	313.3700	0.3134	(9.546)	0	0	0
2014/08/22	R214	06/11/2014	9.80	Put	Bond Future	225.9400	0.2259	202.3900	0.2024	(10.423)	0	0	2,500
2014/08/22	R214	05/02/2015	9.50	Call	Bond Future	5,566.5400	5.5665	5,711.3500	5.7113	2.601	0	0	0
2014/08/22	R214	05/02/2015			Bond Future	8.9734	78.1573	8.9466	78.3713	(0.299)	0.0000	0.0000	0
2014/08/22	R214	05/02/2015	9.51	Call	Bond Future	5,616.8200	5.6168	5,762.3300	5.7623	2.591	0	0	0
2014/08/22	R214	05/02/2015	9.50	Put	Bond Future	1,564.6600	1.5647	1,495.4800	1.4955	(4.421)	0	0	0
2014/08/22	R214	05/02/2015	9.49	Call	Bond Future	5,516.4200	5.5164	5,660.5200	5.6605	2.612	0	0	0
2014/08/22	R214	05/02/2015	9.49	Put	Bond Future	1,587.2100	1.5872	1,517.3200	1.5173	(4.403)	0	0	0
2014/08/22	R214	05/02/2015	9.51	Put	Bond Future	1,542.3900	1.5424	1,473.9100	1.4739	(4.440)	0	0	0
2014/08/22	R214	07/05/2015			Bond Future	9.0151	76.2409	8.9879	76.4563	(0.302)	0.0000	0.0000	0
2014/08/22	R214	07/05/2015	9.15	Call	Bond Future	4,619.8000	4.6198	4,735.1800	4.7352	2.498	0	0	0
2014/08/22	R214	07/05/2015	9.16	Call	Bond Future	4,661.2600	4.6613	4,777.2900	4.7773	2.489	0	0	0
2014/08/22	R214	07/05/2015	9.14	Put	Bond Future	3,604.3000	3.6043	3,503.5700	3.5036	(2.795)	0	0	0
2014/08/22	R214	07/05/2015	9.16	Put	Bond Future	3,532.9700	3.5330	3,433.5300	3.4335	(2.815)	0	0	0
2014/08/22	R214	07/05/2015	9.15	Put	Bond Future	3,568.4900	3.5685	3,468.4000	3.4684	(2.805)	0	0	0
2014/08/22	R214	07/05/2015	9.14	Call	Bond Future	4,578.5000	4.5785	4,693.2400	4.6932	2.506	0	0	0
2014/08/22	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R248	06/11/2014			Bond Future	8.9809	99.2838	8.9547	99.5552	(0.292)	0.0000	0.0000	25,829
2014/08/22	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R248	06/11/2014	9.72	Call	Bond Future	7,124.6500	7.1247	7,396.0300	7.3960	3.809	0	0	0
2014/08/22	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R248	06/11/2014	9.73	Call	Bond Future	7,214.6200	7.2146	7,486.0000	7.4860	3.762	0	0	0
2014/08/22	R248	06/11/2014	9.74	Call	Bond Future	7,304.4300	7.3044	7,575.8100	7.5758	3.715	0	0	0
2014/08/22	R248	05/02/2015			Bond Future	9.0420	100.8751	9.0151	101.1499	(0.298)	0.0000	0.0000	1,277
2014/08/22	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R248	05/02/2015	9.50	Call	Bond Future	4,471.6600	4.4717	4,746.4600	4.7465	6.145	0	0	0
2014/08/22	R248	05/02/2015	9.51	Call	Bond Future	4,565.1800	4.5652	4,839.9800	4.8400	6.019	0	0	0



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2014/08/22	R248	05/02/2015	9.49	Call	Bond Future	4,377.9600	4.3780	4,652.7600	4.6528	6.277	0	0	0
2014/08/22	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R248	07/05/2015			Bond Future	9.0856	98.2189	9.0583	98.4955	(0.301)	0.0000	0.0000	0
2014/08/22	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/22	R248	07/05/2015	9.26	Call	Bond Future	1,731.5800	1.7316	2,008.2500	2.0082	15.978	0	0	0
2014/08/22	R248	07/05/2015	9.24	Call	Bond Future	1,535.7800	1.5358	1,812.4500	1.8125	18.015	0	0	0
2014/08/22	R248	07/05/2015	9.25	Call	Bond Future	1,633.7700	1.6338	1,910.4400	1.9104	16.934	0	0	0

**Total** **430871**