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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/07/2014 TO 10/07/2014

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
2014/07/10	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/10	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	2025	07/08/2014	109.01	Call	Bond Future	8,214.0000	8.2140	8,218.4300	8.2184	0.054	0	0	0
2014/07/10	2025	07/08/2014			Bond Future	117.2240	117.2240	117.2284	117.2284	0.004	0.0000	0.0000	0
2014/07/10	2025	07/08/2014	108.99	Call	Bond Future	8,234.0000	8.2340	8,238.4300	8.2384	0.054	0	0	0
2014/07/10	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2025	07/08/2014	109.00	Call	Bond Future	8,224.0000	8.2240	8,228.4300	8.2284	0.054	0	0	0
2014/07/10	2025	06/11/2014	117.01	Call	Bond Future	1,971.4500	1.9715	1,974.4000	1.9744	0.150	0	0	0
2014/07/10	2025	06/11/2014			Bond Future	118.9815	118.9815	118.9844	118.9844	0.002	0.0000	0.0000	0
2014/07/10	2025	06/11/2014	116.99	Call	Bond Future	1,991.4500	1.9915	1,994.4000	1.9944	0.148	0	0	0
2014/07/10	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2025	06/11/2014	117.00	Call	Bond Future	1,981.4500	1.9815	1,984.4000	1.9844	0.149	0	0	0
2014/07/10	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2030	07/08/2014			Bond Future	8.7783	93.7369	8.8076	93.5036	0.334	0.0000	0.0000	1,868
2014/07/10	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2030	07/08/2014	8.99	Call	Bond Future	1,667.6900	1.6677	1,434.4200	1.4344	(13.988)	0	0	0
2014/07/10	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2030	07/08/2014	9.00	Call	Bond Future	1,745.4100	1.7454	1,512.1400	1.5121	(13.365)	0	0	0
2014/07/10	2030	07/08/2014	9.01	Call	Bond Future	1,823.0400	1.8230	1,589.7700	1.5898	(12.796)	0	0	0
2014/07/10	2030	06/11/2014	9.01	Call	Bond Future	1,192.0000	1.1920	954.0100	0.9540	(19.966)	0	0	0
2014/07/10	2030	06/11/2014			Bond Future	8.8568	95.1309	8.8871	94.8929	0.343	0.0000	0.0000	2,313
2014/07/10	2030	06/11/2014	8.99	Call	Bond Future	1,037.6700	1.0377	799.6800	0.7997	(22.935)	0	0	0
2014/07/10	2030	06/11/2014	9.00	Call	Bond Future	1,114.8800	1.1149	876.8900	0.8769	(21.347)	0	0	0
2014/07/10	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2030	05/02/2015			Bond Future	8.9335	92.5908	8.9648	92.3496	0.350	0.0000	0.0000	0
2014/07/10	2030	05/02/2015	9.25	Call	Bond Future	2,398.2600	2.3983	2,157.1300	2.1571	(10.054)	0	0	0
2014/07/10	2030	05/02/2015	9.24	Call	Bond Future	2,323.8600	2.3239	2,082.7300	2.0827	(10.376)	0	0	0
2014/07/10	2030	05/02/2015	9.26	Call	Bond Future	2,472.5700	2.4726	2,231.4400	2.2314	(9.752)	0	0	0
2014/07/10	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/10	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2037	07/08/2014			Bond Future	8.9918	95.5605	9.0261	95.2445	0.382	0.0000	0.0000	8,604
2014/07/10	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2037	07/08/2014	9.06	Call	Bond Future	625.8300	0.6258	309.8000	0.3098	(50.498)	0	0	0
2014/07/10	2037	07/08/2014	9.04	Call	Bond Future	443.0900	0.4431	127.0600	0.1271	(71.324)	0	0	0
2014/07/10	2037	07/08/2014	9.05	Call	Bond Future	534.5300	0.5345	218.5000	0.2185	(59.123)	0	0	0
2014/07/10	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2037	06/11/2014	9.69	Call	Bond Future	5,408.1700	5.4082	5,086.1000	5.0861	(5.955)	0	0	0
2014/07/10	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2037	06/11/2014			Bond Future	9.0662	96.9817	9.1017	96.6596	0.392	0.0000	0.0000	1,398
2014/07/10	2037	06/11/2014	9.70	Call	Bond Future	5,490.7800	5.4908	5,168.7100	5.1687	(5.866)	0	0	0
2014/07/10	2037	06/11/2014	9.71	Call	Bond Future	5,573.2700	5.5733	5,251.2000	5.2512	(5.779)	0	0	0
2014/07/10	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2037	05/02/2015			Bond Future	9.1390	94.2197	9.1755	93.8932	0.400	0.0000	0.0000	0
2014/07/10	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2037	05/02/2015	9.50	Call	Bond Future	3,146.6100	3.1466	2,820.2000	2.8202	(10.373)	0	0	0
2014/07/10	2037	05/02/2015	9.51	Call	Bond Future	3,231.3500	3.2313	2,904.9400	2.9049	(10.101)	0	0	0
2014/07/10	2037	05/02/2015	9.49	Call	Bond Future	3,061.7400	3.0617	2,735.3300	2.7353	(10.661)	0	0	0
2014/07/10	2038	07/08/2014			Bond Future	122.1683	122.1683	122.1735	122.1735	0.004	0.0000	0.0000	1,015
2014/07/10	2038	07/08/2014	106.00	Call	Bond Future	16,168.2900	16.1683	16,173.4700	16.1735	0.032	0	0	0
2014/07/10	2038	07/08/2014	106.01	Call	Bond Future	16,158.2900	16.1583	16,163.4700	16.1635	0.032	0	0	0
2014/07/10	2038	07/08/2014	105.99	Call	Bond Future	16,178.2900	16.1783	16,183.4700	16.1835	0.032	0	0	0
2014/07/10	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2038	06/11/2014	120.01	Call	Bond Future	3,989.7900	3.9898	3,993.6200	3.9936	0.096	0	0	0
2014/07/10	2038	06/11/2014			Bond Future	123.9998	123.9998	124.0036	124.0036	0.003	0.0000	0.0000	900
2014/07/10	2038	06/11/2014	119.99	Call	Bond Future	4,009.7900	4.0098	4,013.6200	4.0136	0.096	0	0	0
2014/07/10	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2038	06/11/2014	120.00	Call	Bond Future	3,999.7900	3.9998	4,003.6200	4.0036	0.096	0	0	0
2014/07/10	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2046	07/08/2014			Bond Future	122.3145	122.3145	122.3199	122.3199	0.004	0.0000	0.0000	0
2014/07/10	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2046	07/08/2014	104.44	Call	Bond Future	17,874.4700	17.8745	17,879.9400	17.8799	0.031	0	0	0
2014/07/10	2046	07/08/2014	104.45	Call	Bond Future	17,864.4700	17.8645	17,869.9400	17.8699	0.031	0	0	0
2014/07/10	2046	07/08/2014	104.43	Call	Bond Future	17,884.4700	17.8845	17,889.9400	17.8899	0.031	0	0	0
2014/07/10	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2046	06/11/2014	104.45	Call	Bond Future	18,353.0100	18.3530	18,356.8500	18.3568	0.021	0	0	0
2014/07/10	2046	06/11/2014			Bond Future	122.8030	122.8030	122.8068	122.8068	0.003	0.0000	0.0000	5,348
2014/07/10	2046	06/11/2014	104.43	Call	Bond Future	18,373.0100	18.3730	18,376.8500	18.3768	0.021	0	0	0
2014/07/10	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/07/10	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2046	06/11/2014	104.44	Call	Bond Future	18,363.0100	18.3630	18,366.8500	18.3668	0.021	0	0	0
2014/07/10	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2050	07/08/2014			Bond Future	128.0561	128.0561	128.0621	128.0621	0.005	0.0000	0.0000	688
2014/07/10	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2050	07/08/2014	112.00	Call	Bond Future	16,056.1000	16.0561	16,062.0900	16.0621	0.037	0	0	0
2014/07/10	2050	07/08/2014	112.01	Call	Bond Future	16,046.1000	16.0461	16,052.0900	16.0521	0.037	0	0	0
2014/07/10	2050	07/08/2014	111.99	Call	Bond Future	16,066.1000	16.0661	16,072.0900	16.0721	0.037	0	0	0
2014/07/10	2050	06/11/2014			Bond Future	129.9759	129.9759	129.9800	129.9800	0.003	0.0000	0.0000	2,112
2014/07/10	2050	06/11/2014	126.00	Call	Bond Future	3,975.9200	3.9759	3,980.0400	3.9800	0.104	0	0	0
2014/07/10	2050	06/11/2014	126.01	Call	Bond Future	3,965.9200	3.9659	3,970.0400	3.9700	0.104	0	0	0
2014/07/10	2050	06/11/2014	125.99	Call	Bond Future	3,985.9200	3.9859	3,990.0400	3.9900	0.103	0	0	0
2014/07/10	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	AL12	07/08/2014			Index Future	499.1050	499.1050	497.7810	497.7810	(0.265)	0.0000	0.0000	0
2014/07/10	AL12	06/11/2014			Index Future	506.5250	506.5250	505.1750	505.1750	(0.267)	0.0000	0.0000	0
2014/07/10	AL12	05/02/2015			Index Future	514.3330	514.3330	512.9650	512.9650	(0.266)	0.0000	0.0000	0
2014/07/10	AL37	07/08/2014			Index Future	425.2210	425.2210	424.9420	424.9420	(0.066)	0.0000	0.0000	0
2014/07/10	AL37	06/11/2014			Index Future	431.5430	431.5430	431.2540	431.2540	(0.067)	0.0000	0.0000	0
2014/07/10	AL7T	07/08/2014			Index Future	500.7760	500.7760	500.1670	500.1670	(0.122)	0.0000	0.0000	0
2014/07/10	AL7T	06/11/2014			Index Future	508.2220	508.2220	507.5970	507.5970	(0.123)	0.0000	0.0000	1
2014/07/10	ALBI	07/08/2014			Index Future	455.4100	455.4100	454.6970	454.6970	(0.157)	0.0000	0.0000	597
2014/07/10	ALBI	06/11/2014			Index Future	462.1810	462.1810	461.4520	461.4520	(0.158)	0.0000	0.0000	48
2014/07/10	ALBI	05/02/2015			Index Future	469.3050	469.3050	468.5670	468.5670	(0.157)	0.0000	0.0000	0
2014/07/10	C018	09/07/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/07/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C037	09/07/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C042	09/07/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C170	09/07/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/10	C230	09/07/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C232	09/07/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	C246	09/07/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/10	EL28	07/08/2014	114.00	Call	Bond Future	10,016.6700	10.0167	10,022.2600	10.0223	0.056	0	0	0
2014/07/10	EL28	07/08/2014			Bond Future	124.0167	124.0167	124.0223	124.0223	0.005	0.0000	0.0000	0
2014/07/10	EL28	07/08/2014	114.01	Call	Bond Future	10,006.6700	10.0067	10,012.2600	10.0123	0.056	0	0	0
2014/07/10	EL28	07/08/2014	113.99	Call	Bond Future	10,026.6700	10.0267	10,032.2600	10.0323	0.056	0	0	0
2014/07/10	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	EL28	06/11/2014			Bond Future	124.3946	124.3946	124.3986	124.3986	0.003	0.0000	0.0000	0
2014/07/10	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	EL28	06/11/2014	122.00	Call	Bond Future	2,394.6300	2.3946	2,398.6200	2.3986	0.167	0	0	0
2014/07/10	EL28	06/11/2014	122.01	Call	Bond Future	2,384.6300	2.3846	2,388.6200	2.3886	0.167	0	0	0
2014/07/10	EL28	06/11/2014	121.99	Call	Bond Future	2,404.6300	2.4046	2,408.6200	2.4086	0.166	0	0	0
2014/07/10	ES33	07/08/2014			Bond Future	9.6182	84.6846	9.6524	84.4312	0.356	0.0000	0.0000	0
2014/07/10	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	ES33	07/08/2014	10.14	Call	Bond Future	3,737.8700	3.7379	3,484.4700	3.4845	(6.779)	0	0	0
2014/07/10	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	ES33	07/08/2014	10.15	Call	Bond Future	3,806.9000	3.8069	3,553.5000	3.5535	(6.656)	0	0	0
2014/07/10	ES33	07/08/2014	10.16	Call	Bond Future	3,875.8300	3.8758	3,622.4300	3.6224	(6.538)	0	0	0
2014/07/10	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	ES33	06/11/2014			Bond Future	9.7176	82.1591	9.7531	81.9008	0.365	0.0000	0.0000	6,220
2014/07/10	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	ES33	06/11/2014	10.29	Call	Bond Future	4,018.6700	4.0187	3,760.3900	3.7604	(6.427)	0	0	0
2014/07/10	ES33	06/11/2014	10.30	Call	Bond Future	4,086.1200	4.0861	3,827.8400	3.8278	(6.321)	0	0	0
2014/07/10	ES33	06/11/2014	10.31	Call	Bond Future	4,153.4700	4.1535	3,895.1900	3.8952	(6.218)	0	0	0
2014/07/10	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	ES33	05/02/2015	10.00	Call	Bond Future	1,298.9300	1.2989	1,037.1600	1.0372	(20.153)	0	0	0
2014/07/10	ES33	05/02/2015			Bond Future	9.8168	83.4260	9.8533	83.1642	0.372	0.0000	0.0000	0
2014/07/10	ES33	05/02/2015	10.01	Call	Bond Future	1,368.8900	1.3689	1,107.1200	1.1071	(19.123)	0	0	0
2014/07/10	ES33	05/02/2015	9.99	Call	Bond Future	1,228.8800	1.2289	967.1100	0.9671	(21.302)	0	0	0

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2014/07/10	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	GOVI	07/08/2014			GOVI	454.0270	454.0270	453.3720	453.3720	(0.144)	0.0000	0.0000	521
2014/07/10	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	GOVI	07/08/2014	459.99	Put	GOVI	59,630.0000	5.9630	66,180.0000	6.6180	10.984	0	0	0
2014/07/10	GOVI	07/08/2014	460.01	Put	GOVI	59,830.0000	5.9830	66,380.0000	6.6380	10.948	0	0	0
2014/07/10	GOVI	07/08/2014	460.00	Put	GOVI	59,730.0000	5.9730	66,280.0000	6.6280	10.966	0	0	0
2014/07/10	GOVI	06/11/2014	449.01	Call	GOVI	117,670.0000	11.7670	110,960.0000	11.0960	(5.702)	0	0	0
2014/07/10	GOVI	06/11/2014			GOVI	460.7770	460.7770	460.1060	460.1060	(0.146)	0.0000	0.0000	105
2014/07/10	GOVI	06/11/2014	448.99	Call	GOVI	117,870.0000	11.7870	111,160.0000	11.1160	(5.693)	0	0	0
2014/07/10	GOVI	06/11/2014	449.00	Call	GOVI	117,770.0000	11.7770	111,060.0000	11.1060	(5.698)	0	0	0
2014/07/10	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	GOVI	05/02/2015	459.99	Call	GOVI	78,900.0000	7.8900	72,110.0000	7.2110	(8.606)	0	0	0
2014/07/10	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	GOVI	05/02/2015			GOVI	467.8800	467.8800	467.2010	467.2010	(0.145)	0.0000	0.0000	0
2014/07/10	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	GOVI	05/02/2015	460.00	Call	GOVI	78,800.0000	7.8800	72,010.0000	7.2010	(8.617)	0	0	0
2014/07/10	GOVI	05/02/2015	460.01	Call	GOVI	78,700.0000	7.8700	71,910.0000	7.1910	(8.628)	0	0	0
2014/07/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/10	ICAA	07/08/2014			Can-Do Interest Rate	143.3045	143.3045	143.3071	143.3071	0.002	0.0000	0.0000	635
2014/07/10	IGOV	07/08/2014			Index Future	217.3180	217.3180	217.3260	217.3260	0.004	0.0000	0.0000	713
2014/07/10	IGOV	06/11/2014			Index Future	220.5760	220.5760	220.5820	220.5820	0.003	0.0000	0.0000	640
2014/07/10	IGOV	05/02/2015			Index Future	224.0020	224.0020	224.0090	224.0090	0.003	0.0000	0.0000	0
2014/07/10	ILBI	07/08/2014			Index Future	588.9010	588.9010	588.9210	588.9210	0.003	0.0000	0.0000	210
2014/07/10	ILBI	06/11/2014			Index Future	597.7720	597.7720	597.7910	597.7910	0.003	0.0000	0.0000	0
2014/07/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/07/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0

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2014/07/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/10	JBAF	16/07/2014			Jibar Tradeable Future	5.8200	94.1800	5.8200	94.1800	0.000	0.0000	0.0000	545
2014/07/10	JBAF	20/08/2014			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	0
2014/07/10	JBAF	17/09/2014			Jibar Tradeable Future	6.1800	93.8200	6.1800	93.8200	0.000	0.0000	0.0000	33,000
2014/07/10	JBAF	15/10/2014			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2014/07/10	JBAF	19/11/2014			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2014/07/10	JBAF	17/12/2014			Jibar Tradeable Future	6.5300	93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2014/07/10	JBAF	18/03/2015			Jibar Tradeable Future	6.8100	93.1900	6.8100	93.1900	0.000	0.0000	0.0000	2,850
2014/07/10	JBAF	17/06/2015			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	5,000
2014/07/10	JBAF	16/09/2015			Jibar Tradeable Future	7.2300	92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2014/07/10	JBAF	15/12/2015			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2014/07/10	JBAF	16/03/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2014/07/10	JBAF	15/06/2016			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2014/07/10	R023	07/08/2014	8.51	Call	Bond Future	2,342.1600	2.3422	2,236.0700	2.2361	(4.530)	0	0	0
2014/07/10	R023	07/08/2014			Bond Future	8.1405	101.0954	8.1597	100.9806	0.236	0.0000	0.0000	11,508
2014/07/10	R023	07/08/2014	8.49	Call	Bond Future	2,243.5400	2.2435	2,138.5100	2.1385	(4.681)	0	0	0
2014/07/10	R023	07/08/2014	8.50	Call	Bond Future	2,292.6800	2.2927	2,187.1100	2.1871	(4.605)	0	0	0
2014/07/10	R023	07/08/2014	8.49	Put	Bond Future	180.0800	0.1801	189.8600	0.1899	5.431	0	0	0
2014/07/10	R023	07/08/2014	8.51	Put	Bond Future	162.3200	0.1623	171.0400	0.1710	5.372	0	0	0
2014/07/10	R023	07/08/2014	8.50	Put	Bond Future	171.0100	0.1710	180.2500	0.1802	5.403	0	0	0
2014/07/10	R023	06/11/2014			Bond Future	8.2297	98.6784	8.2499	98.5606	0.246	0.0000	0.0000	0
2014/07/10	R023	06/11/2014	8.59	Put	Bond Future	972.4000	0.9724	1,003.3500	1.0033	3.183	0	0	0
2014/07/10	R023	06/11/2014	8.61	Put	Bond Future	936.7000	0.9367	966.6900	0.9667	3.202	0	0	0
2014/07/10	R023	06/11/2014	8.59	Call	Bond Future	3,042.8000	3.0428	2,955.9000	2.9559	(2.856)	0	0	0
2014/07/10	R023	06/11/2014	8.60	Put	Bond Future	954.4200	0.9544	984.8800	0.9849	3.191	0	0	0
2014/07/10	R023	06/11/2014	8.60	Call	Bond Future	3,081.4700	3.0815	2,994.0800	2.9941	(2.836)	0	0	0
2014/07/10	R023	06/11/2014	8.61	Call	Bond Future	3,120.3600	3.1204	3,032.5000	3.0325	(2.816)	0	0	0
2014/07/10	R023	05/02/2015			Bond Future	8.3176	100.1998	8.3386	100.0807	0.253	0.0000	0.0000	0
2014/07/10	R023	05/02/2015	8.74	Put	Bond Future	1,491.4400	1.4914	1,526.9800	1.5270	2.383	0	0	0
2014/07/10	R023	05/02/2015	8.75	Call	Bond Future	3,882.9700	3.8830	3,799.0700	3.7991	(2.161)	0	0	0
2014/07/10	R023	05/02/2015	8.76	Call	Bond Future	3,919.1700	3.9192	3,834.9000	3.8349	(2.150)	0	0	0
2014/07/10	R023	05/02/2015	8.74	Call	Bond Future	3,846.9200	3.8469	3,763.3900	3.7634	(2.171)	0	0	0
2014/07/10	R023	05/02/2015	8.76	Put	Bond Future	1,453.9900	1.4540	1,488.7900	1.4888	2.393	0	0	0
2014/07/10	R023	05/02/2015	8.75	Put	Bond Future	1,472.6200	1.4726	1,507.7900	1.5078	2.388	0	0	0
2014/07/10	R157	07/08/2014	6.76	Put	Bond Future	117.5600	0.1176	122.5600	0.1226	4.253	0	0	0
2014/07/10	R157	07/08/2014			Bond Future	6.7430	112.4886	6.7566	112.4738	0.202	0.0000	0.0000	6,048
2014/07/10	R157	07/08/2014	6.75	Put	Bond Future	122.7200	0.1227	127.9300	0.1279	4.245	0	0	0
2014/07/10	R157	07/08/2014	6.74	Call	Bond Future	124.8500	0.1248	115.4300	0.1154	(7.545)	0	0	0
2014/07/10	R157	07/08/2014	6.75	Call	Bond Future	130.3400	0.1303	120.7100	0.1207	(7.388)	0	0	0
2014/07/10	R157	07/08/2014	6.76	Call	Bond Future	136.1000	0.1361	126.2600	0.1263	(7.230)	0	0	0
2014/07/10	R157	07/08/2014	6.74	Put	Bond Future	128.1500	0.1281	133.5700	0.1336	4.229	0	0	0
2014/07/10	R157	06/11/2014	6.19	Put	Bond Future	711.1300	0.7111	724.8500	0.7248	1.929	0	0	0
2014/07/10	R157	06/11/2014			Bond Future	6.9782	107.3489	6.9978	107.3323	0.282	0.0000	0.0000	0
2014/07/10	R157	06/11/2014	6.21	Put	Bond Future	696.5400	0.6965	710.1400	0.7101	1.953	0	0	0
2014/07/10	R157	06/11/2014	6.20	Put	Bond Future	703.8200	0.7038	717.4800	0.7175	1.941	0	0	0



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2014/07/10	R157	06/11/2014	6.21	Call	Bond Future	46.4500	0.0464	43.5000	0.0435	(6.351)	0	0	0
2014/07/10	R157	06/11/2014	6.19	Call	Bond Future	44.0300	0.0440	41.2000	0.0412	(6.427)	0	0	0
2014/07/10	R157	06/11/2014	6.20	Call	Bond Future	45.2300	0.0452	42.3400	0.0423	(6.390)	0	0	0
2014/07/10	R157	05/02/2015	8.74	Call	Bond Future	900.8800	0.9009	887.0000	0.8870	(1.541)	0	0	0
2014/07/10	R157	05/02/2015	8.75	Put	Bond Future	78.8000	0.0788	81.0400	0.0810	2.843	0	0	0
2014/07/10	R157	05/02/2015			Bond Future	7.3363	109.0045	7.3637	108.9883	0.373	0.0000	0.0000	0
2014/07/10	R157	05/02/2015	8.74	Put	Bond Future	79.8000	0.0798	82.0600	0.0821	2.832	0	0	0
2014/07/10	R157	05/02/2015	8.76	Put	Bond Future	77.8200	0.0778	80.0300	0.0800	2.840	0	0	0
2014/07/10	R157	05/02/2015	8.75	Call	Bond Future	905.6900	0.9057	891.7900	0.8918	(1.535)	0	0	0
2014/07/10	R157	05/02/2015	8.76	Call	Bond Future	910.5100	0.9105	896.5800	0.8966	(1.530)	0	0	0
2014/07/10	R186	07/08/2014	8.31	Call	Bond Future	1,171.8300	1.1718	1,050.4400	1.0504	(10.359)	0	0	0
2014/07/10	R186	07/08/2014	8.43	Put	Bond Future	754.3200	0.7543	812.4200	0.8124	7.702	0	0	105
2014/07/10	R186	07/08/2014	8.70	Put	Bond Future	213.1300	0.2131	230.7300	0.2307	8.258	0	0	1,000
2014/07/10	R186	07/08/2014			Bond Future	8.3124	118.1684	8.3367	117.9618	0.293	0.0000	0.0000	40,078
2014/07/10	R186	07/08/2014	7.60	Put	Bond Future	6,299.3900	6.2994	6,501.1100	6.5011	3.202	0	0	0
2014/07/10	R186	07/08/2014	8.00	Call	Bond Future	288.5500	0.2886	240.0600	0.2401	(16.805)	0	0	105
2014/07/10	R186	07/08/2014	8.92	Put	Bond Future	59.6300	0.0596	64.2700	0.0643	7.781	0	0	840
2014/07/10	R186	07/08/2014	8.29	Call	Bond Future	1,088.3600	1.0884	971.8400	0.9718	(10.706)	0	0	0
2014/07/10	R186	07/08/2014	8.25	Call	Bond Future	932.9300	0.9329	826.3300	0.8263	(11.426)	0	0	1,200
2014/07/10	R186	07/08/2014	8.30	Call	Bond Future	1,129.6200	1.1296	1,010.6600	1.0107	(10.531)	0	0	0
2014/07/10	R186	07/08/2014	8.29	Put	Bond Future	1,278.8800	1.2789	1,368.9900	1.3690	7.046	0	0	0
2014/07/10	R186	07/08/2014	9.20	Put	Bond Future	8.6500	0.0087	9.1500	0.0092	5.780	0	0	2,100
2014/07/10	R186	07/08/2014	7.60	Call	Bond Future	17.3100	0.0173	12.4000	0.0124	(28.365)	0	0	210
2014/07/10	R186	07/08/2014	8.00	Put	Bond Future	2,987.2900	2.9873	3,145.4300	3.1454	5.294	0	0	0
2014/07/10	R186	07/08/2014	8.31	Put	Bond Future	1,192.0700	1.1921	1,277.3100	1.2773	7.151	0	0	0
2014/07/10	R186	07/08/2014	8.92	Call	Bond Future	5,071.0300	5.0710	4,869.0400	4.8690	(3.983)	0	0	0
2014/07/10	R186	07/08/2014	8.30	Put	Bond Future	1,234.9600	1.2350	1,322.6300	1.3226	7.099	0	0	0
2014/07/10	R186	07/08/2014	9.20	Call	Bond Future	7,228.3300	7.2283	7,022.2000	7.0222	(2.852)	0	0	0
2014/07/10	R186	07/08/2014	8.43	Call	Bond Future	1,748.5300	1.7485	1,600.0000	1.6000	(8.495)	0	0	0
2014/07/10	R186	07/08/2014	8.70	Call	Bond Future	3,445.4000	3.4454	3,256.3700	3.2564	(5.486)	0	0	0
2014/07/10	R186	07/08/2014	8.25	Put	Bond Future	1,465.0400	1.4650	1,565.0700	1.5651	6.828	0	0	0
2014/07/10	R186	06/11/2014	8.14	Call	Bond Future	1,669.8700	1.6699	1,580.2800	1.5803	(5.365)	0	0	0
2014/07/10	R186	06/11/2014	8.15	Put	Bond Future	3,735.6800	3.7357	3,856.2100	3.8562	3.226	0	0	0
2014/07/10	R186	06/11/2014			Bond Future	8.3914	119.9253	8.4168	119.7141	0.303	0.0000	0.0000	23,112
2014/07/10	R186	06/11/2014	9.17	Call	Bond Future	6,837.0400	6.8370	6,654.1200	6.6541	(2.675)	0	0	0
2014/07/10	R186	06/11/2014	8.15	Call	Bond Future	1,702.0200	1.7020	1,611.3200	1.6113	(5.329)	0	0	0
2014/07/10	R186	06/11/2014	8.16	Call	Bond Future	1,734.5700	1.7346	1,642.7600	1.6428	(5.293)	0	0	0
2014/07/10	R186	06/11/2014	9.17	Put	Bond Future	600.4500	0.6005	628.7600	0.6288	4.715	0	0	2,010
2014/07/10	R186	06/11/2014	8.14	Put	Bond Future	3,788.8400	3.7888	3,910.4800	3.9105	3.210	0	0	0
2014/07/10	R186	06/11/2014	8.16	Put	Bond Future	3,683.0100	3.6830	3,802.4300	3.8024	3.242	0	0	0
2014/07/10	R186	05/02/2015	9.00	Call	Bond Future	6,066.8100	6.0668	5,911.2300	5.9112	(2.564)	0	0	0
2014/07/10	R186	05/02/2015			Bond Future	8.4671	116.4793	8.4934	116.2655	0.310	0.0000	0.0000	0
2014/07/10	R186	05/02/2015	8.75	Call	Bond Future	4,798.8800	4.7989	4,660.0300	4.6600	(2.893)	0	0	0
2014/07/10	R186	05/02/2015	8.76	Call	Bond Future	4,847.1400	4.8471	4,707.5800	4.7076	(2.879)	0	0	0
2014/07/10	R186	05/02/2015	8.74	Call	Bond Future	4,750.8500	4.7508	4,612.7200	4.6127	(2.907)	0	0	0
2014/07/10	R186	05/02/2015	8.76	Put	Bond Future	2,494.0600	2.4941	2,568.3100	2.5683	2.977	0	0	0
2014/07/10	R186	05/02/2015	8.75	Put	Bond Future	2,525.0400	2.5250	2,600.0000	2.6000	2.969	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
2014/07/10	R186	05/02/2015	9.00	Put	Bond Future	1,835.1400	1.8351	1,893.3700	1.8934	3.173	0	0	9,600
2014/07/10	R186	05/02/2015	8.74	Put	Bond Future	2,556.3200	2.5563	2,632.0000	2.6320	2.961	0	0	0
2014/07/10	R197	07/08/2014			Bond Future	287.1743	287.1743	287.1847	287.1847	0.004	0.0000	0.0000	0
2014/07/10	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R197	07/08/2014	270.00	Call	Bond Future	17,174.2600	17.1743	17,184.7400	17.1847	0.061	0	0	0
2014/07/10	R197	07/08/2014	270.01	Call	Bond Future	17,164.2600	17.1643	17,174.7400	17.1747	0.061	0	0	0
2014/07/10	R197	07/08/2014	269.99	Call	Bond Future	17,184.2600	17.1843	17,194.7400	17.1947	0.061	0	0	0
2014/07/10	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R197	06/11/2014			Bond Future	291.4795	291.4795	291.4862	291.4862	0.002	0.0000	0.0000	905
2014/07/10	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R197	06/11/2014	285.00	Call	Bond Future	6,479.5200	6.4795	6,486.1600	6.4862	0.102	0	0	0
2014/07/10	R197	06/11/2014	285.01	Call	Bond Future	6,469.5200	6.4695	6,476.1600	6.4762	0.103	0	0	0
2014/07/10	R197	06/11/2014	284.99	Call	Bond Future	6,489.5200	6.4895	6,496.1600	6.4962	0.102	0	0	0
2014/07/10	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R201	07/08/2014	5.31	Put	Bond Future	262.2400	0.2622	269.0400	0.2690	2.593	0	0	0
2014/07/10	R201	07/08/2014			Bond Future	5.9399	102.1963	5.9689	102.1859	0.489	0.0000	0.0000	0
2014/07/10	R201	07/08/2014	5.30	Put	Bond Future	265.0700	0.2651	271.9200	0.2719	2.584	0	0	0
2014/07/10	R201	07/08/2014	5.31	Call	Bond Future	35.5200	0.0355	31.9000	0.0319	(10.191)	0	0	0
2014/07/10	R201	07/08/2014	5.29	Call	Bond Future	33.9900	0.0340	30.4800	0.0305	(10.327)	0	0	0
2014/07/10	R201	07/08/2014	5.30	Call	Bond Future	34.7500	0.0348	31.1800	0.0312	(10.273)	0	0	0
2014/07/10	R201	07/08/2014	5.29	Put	Bond Future	267.9200	0.2679	274.8300	0.2748	2.579	0	0	0
2014/07/10	R202	07/08/2014	207.99	Call	Bond Future	21,972.4900	21.9725	21,982.1500	21.9822	0.044	0	0	0
2014/07/10	R202	07/08/2014	208.00	Put	Bond Future	0.7100	0.0007	0.5500	0.0006	(22.535)	0	0	0
2014/07/10	R202	07/08/2014			Bond Future	229.9618	229.9618	229.9716	229.9716	0.004	0.0000	0.0000	126
2014/07/10	R202	07/08/2014	207.99	Put	Bond Future	0.7000	0.0007	0.5500	0.0006	(21.429)	0	0	0
2014/07/10	R202	07/08/2014	208.01	Put	Bond Future	0.7100	0.0007	0.5500	0.0006	(22.535)	0	0	0
2014/07/10	R202	07/08/2014	208.00	Call	Bond Future	21,962.5000	21.9625	21,972.1500	21.9722	0.044	0	0	0
2014/07/10	R202	07/08/2014	208.01	Call	Bond Future	21,952.5000	21.9525	21,962.1500	21.9622	0.044	0	0	0
2014/07/10	R202	06/11/2014	226.99	Call	Bond Future	6,419.2400	6.4192	6,425.9900	6.4260	0.105	0	0	0
2014/07/10	R202	06/11/2014			Bond Future	233.4092	233.4092	233.4160	233.4160	0.003	0.0000	0.0000	44,466
2014/07/10	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R202	06/11/2014	227.00	Call	Bond Future	6,409.2400	6.4092	6,415.9900	6.4160	0.105	0	0	0
2014/07/10	R202	06/11/2014	227.01	Call	Bond Future	6,399.2400	6.3992	6,405.9900	6.4060	0.105	0	0	0
2014/07/10	R203	07/08/2014	7.30	Call	Bond Future	364.7400	0.3647	339.0100	0.3390	(7.054)	0	0	0
2014/07/10	R203	07/08/2014			Bond Future	7.2837	105.9846	7.2976	105.9461	0.191	0.0000	0.0000	24,351
2014/07/10	R203	07/08/2014	7.31	Call	Bond Future	379.5400	0.3795	353.3100	0.3533	(6.911)	0	0	0
2014/07/10	R203	07/08/2014	6.84	Put	Bond Future	1,264.6000	1.2646	1,298.7400	1.2987	2.700	0	0	0
2014/07/10	R203	07/08/2014	7.29	Put	Bond Future	332.9300	0.3329	346.2300	0.3462	3.995	0	0	0
2014/07/10	R203	07/08/2014	7.31	Put	Bond Future	306.7900	0.3068	319.0900	0.3191	4.009	0	0	0
2014/07/10	R203	07/08/2014	7.29	Call	Bond Future	350.3000	0.3503	325.0700	0.3251	(7.202)	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
2014/07/10	R203	07/08/2014	7.30	Put	Bond Future	319.6700	0.3197	332.4700	0.3325	4.004	0	0	0
2014/07/10	R203	07/08/2014	6.84	Call	Bond Future	26.0200	0.0260	21.6300	0.0216	(16.872)	0	0	46
2014/07/10	R203	06/11/2014	6.86	Call	Bond Future	195.7800	0.1958	185.6000	0.1856	(5.200)	0	0	0
2014/07/10	R203	06/11/2014			Bond Future	7.4114	103.3973	7.4272	103.3568	0.214	0.0000	0.0000	6,432
2014/07/10	R203	06/11/2014	6.98	Call	Bond Future	269.6500	0.2696	256.9000	0.2569	(4.728)	0	0	14
2014/07/10	R203	06/11/2014	6.84	Call	Bond Future	185.2000	0.1852	175.4200	0.1754	(5.281)	0	0	45
2014/07/10	R203	06/11/2014	6.85	Call	Bond Future	190.4300	0.1904	180.4500	0.1805	(5.241)	0	0	0
2014/07/10	R203	06/11/2014	6.98	Put	Bond Future	1,380.0000	1.3800	1,407.7400	1.4077	2.010	0	0	0
2014/07/10	R203	06/11/2014	6.84	Put	Bond Future	1,659.1300	1.6591	1,689.8400	1.6898	1.851	0	0	0
2014/07/10	R203	06/11/2014	6.86	Put	Bond Future	1,617.6700	1.6177	1,647.9800	1.6480	1.874	0	0	0
2014/07/10	R203	06/11/2014	6.85	Put	Bond Future	1,638.3400	1.6383	1,668.8500	1.6688	1.862	0	0	0
2014/07/10	R203	05/02/2015	7.69	Call	Bond Future	1,101.3200	1.1013	1,076.5200	1.0765	(2.252)	0	0	55
2014/07/10	R203	05/02/2015			Bond Future	7.5456	104.9917	7.5629	104.9512	0.229	0.0000	0.0000	0
2014/07/10	R203	05/02/2015	8.34	Put	Bond Future	299.5900	0.2996	306.7600	0.3068	2.393	0	0	0
2014/07/10	R203	05/02/2015	8.35	Call	Bond Future	2,155.1100	2.1551	2,121.6900	2.1217	(1.551)	0	0	0
2014/07/10	R203	05/02/2015	8.36	Call	Bond Future	2,173.4100	2.1734	2,139.9000	2.1399	(1.542)	0	0	0
2014/07/10	R203	05/02/2015	8.34	Call	Bond Future	2,136.8500	2.1369	2,103.5300	2.1035	(1.559)	0	0	0
2014/07/10	R203	05/02/2015	8.36	Put	Bond Future	290.4400	0.2904	297.4200	0.2974	2.403	0	0	0
2014/07/10	R203	05/02/2015	7.69	Put	Bond Future	764.2300	0.7642	779.9200	0.7799	2.053	0	0	0
2014/07/10	R203	05/02/2015	8.35	Put	Bond Future	294.9900	0.2950	302.0600	0.3021	2.397	0	0	0
2014/07/10	R204	07/08/2014			Bond Future	7.5688	102.6971	7.5828	102.6456	0.184	0.0000	0.0000	14,506
2014/07/10	R204	07/08/2014	7.44	Put	Bond Future	755.7700	0.7558	782.1800	0.7822	3.494	0	0	0
2014/07/10	R204	07/08/2014	7.46	Put	Bond Future	708.3600	0.7084	733.3900	0.7334	3.534	0	0	0
2014/07/10	R204	07/08/2014	7.45	Put	Bond Future	731.8500	0.7319	757.5700	0.7576	3.514	0	0	0
2014/07/10	R204	07/08/2014	7.46	Call	Bond Future	305.7100	0.3057	279.2300	0.2792	(8.662)	0	0	0
2014/07/10	R204	07/08/2014	7.78	Call	Bond Future	969.5300	0.9695	924.7200	0.9247	(4.622)	0	0	0
2014/07/10	R204	07/08/2014	7.44	Call	Bond Future	278.9100	0.2789	253.8100	0.2538	(8.999)	0	0	0
2014/07/10	R204	07/08/2014	7.78	Put	Bond Future	193.6800	0.1937	200.3800	0.2004	3.459	0	0	530
2014/07/10	R204	07/08/2014	7.45	Call	Bond Future	292.1000	0.2921	266.3100	0.2663	(8.829)	0	0	0
2014/07/10	R204	06/11/2014	7.99	Put	Bond Future	563.4800	0.5635	577.5600	0.5776	2.499	0	0	1,270
2014/07/10	R204	06/11/2014			Bond Future	7.6796	104.2240	7.6949	104.1703	0.200	0.0000	0.0000	200
2014/07/10	R204	06/11/2014	6.99	Put	Bond Future	2,652.9000	2.6529	2,695.4800	2.6955	1.605	0	0	0
2014/07/10	R204	06/11/2014	7.01	Put	Bond Future	2,593.2100	2.5932	2,635.3200	2.6353	1.624	0	0	0
2014/07/10	R204	06/11/2014	6.99	Call	Bond Future	208.8200	0.2088	197.7300	0.1977	(5.311)	0	0	0
2014/07/10	R204	06/11/2014	7.00	Put	Bond Future	2,622.9900	2.6230	2,665.3300	2.6653	1.614	0	0	0
2014/07/10	R204	06/11/2014	7.99	Call	Bond Future	1,640.7900	1.6408	1,601.2000	1.6012	(2.413)	0	0	0
2014/07/10	R204	06/11/2014	7.00	Call	Bond Future	214.8600	0.2149	203.5300	0.2035	(5.273)	0	0	0
2014/07/10	R204	06/11/2014	7.01	Call	Bond Future	221.0300	0.2210	209.4700	0.2095	(5.230)	0	0	0
2014/07/10	R204	05/02/2015			Bond Future	7.7893	101.7966	7.8056	101.7427	0.210	0.0000	0.0000	0
2014/07/10	R204	05/02/2015	8.25	Call	Bond Future	2,248.6200	2.2486	2,209.3900	2.2094	(1.745)	0	0	0
2014/07/10	R204	05/02/2015	8.26	Call	Bond Future	2,270.6900	2.2707	2,231.2900	2.2313	(1.735)	0	0	0
2014/07/10	R204	05/02/2015	8.24	Call	Bond Future	2,226.6500	2.2266	2,187.5900	2.1876	(1.754)	0	0	0
2014/07/10	R204	05/02/2015	8.26	Put	Bond Future	734.1400	0.7341	748.6300	0.7486	1.974	0	0	0
2014/07/10	R204	05/02/2015	8.25	Put	Bond Future	744.4100	0.7444	759.0700	0.7591	1.969	0	0	0
2014/07/10	R204	05/02/2015	8.24	Put	Bond Future	754.7900	0.7548	769.6200	0.7696	1.965	0	0	0
2014/07/10	R207	07/08/2014	7.69	Call	Bond Future	394.4200	0.3944	354.0800	0.3541	(10.228)	0	0	0

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2014/07/10	R207	07/08/2014	7.70	Put	Bond Future	799.4400		0.7994	839.8500	0.8398	5.055	0	0	0
2014/07/10	R207	07/08/2014			Bond Future	7.7902		98.1898	7.8092	98.1081	0.245	0.0000	0.0000	33,961
2014/07/10	R207	07/08/2014	7.70	Call	Bond Future	411.3400		0.4113	369.9800	0.3700	(10.055)	0	0	0
2014/07/10	R207	07/08/2014	7.71	Call	Bond Future	428.7500		0.4288	386.3700	0.3864	(9.885)	0	0	0
2014/07/10	R207	07/08/2014	7.69	Put	Bond Future	825.6800		0.8257	867.1100	0.8671	5.018	0	0	0
2014/07/10	R207	07/08/2014	7.71	Put	Bond Future	773.7100		0.7737	813.1000	0.8131	5.091	0	0	0
2014/07/10	R207	06/11/2014	7.36	Put	Bond Future	2,624.4500		2.6244	2,685.3100	2.6853	2.319	0	0	0
2014/07/10	R207	06/11/2014			Bond Future	7.8903		99.6497	7.9108	99.5654	0.260	0.0000	0.0000	434
2014/07/10	R207	06/11/2014	7.35	Put	Bond Future	2,656.8600		2.6569	2,718.1200	2.7181	2.306	0	0	0
2014/07/10	R207	06/11/2014	7.36	Call	Bond Future	411.1800		0.4112	387.7700	0.3878	(5.693)	0	0	0
2014/07/10	R207	06/11/2014	7.34	Call	Bond Future	391.5300		0.3915	368.9300	0.3689	(5.772)	0	0	0
2014/07/10	R207	06/11/2014	7.35	Call	Bond Future	401.2700		0.4013	378.2600	0.3783	(5.734)	0	0	0
2014/07/10	R207	06/11/2014	7.34	Put	Bond Future	2,689.4600		2.6895	2,751.1300	2.7511	2.293	0	0	0
2014/07/10	R207	05/02/2015	8.49	Put	Bond Future	886.9200		0.8869	910.3400	0.9103	2.641	0	0	0
2014/07/10	R207	05/02/2015			Bond Future	7.9901		97.5450	8.0117	97.4600	0.270	0.0000	0.0000	0
2014/07/10	R207	05/02/2015	8.51	Put	Bond Future	863.3700		0.8634	886.2800	0.8863	2.654	0	0	0
2014/07/10	R207	05/02/2015	8.50	Call	Bond Future	2,857.2200		2.8572	2,795.4300	2.7954	(2.163)	0	0	0
2014/07/10	R207	05/02/2015	8.51	Call	Bond Future	2,883.8900		2.8839	2,821.8500	2.8219	(2.151)	0	0	0
2014/07/10	R207	05/02/2015	8.49	Call	Bond Future	2,830.6600		2.8307	2,769.1300	2.7691	(2.174)	0	0	0
2014/07/10	R207	05/02/2015	8.50	Put	Bond Future	875.0800		0.8751	898.2400	0.8982	2.647	0	0	0
2014/07/10	R207	07/05/2015			Bond Future	8.0675		99.1938	8.0911	99.1050	0.293	0.0000	0.0000	0
2014/07/10	R207	07/05/2015	8.25	Call	Bond Future	2,361.7300		2.3617	2,308.6100	2.3086	(2.249)	0	0	0
2014/07/10	R207	07/05/2015	7.73	Call	Bond Future	1,398.3700		1.3984	1,359.3300	1.3593	(2.792)	0	0	66
2014/07/10	R207	07/05/2015	8.24	Put	Bond Future	1,694.5500		1.6946	1,730.5500	1.7306	2.124	0	0	0
2014/07/10	R207	07/05/2015	8.26	Put	Bond Future	1,661.9800		1.6620	1,697.4600	1.6975	2.135	0	0	0
2014/07/10	R207	07/05/2015	7.73	Put	Bond Future	2,677.7200		2.6777	2,727.5400	2.7275	1.861	0	0	0
2014/07/10	R207	07/05/2015	8.25	Put	Bond Future	1,678.2100		1.6782	1,713.9500	1.7140	2.130	0	0	0
2014/07/10	R207	07/05/2015	8.26	Call	Bond Future	2,382.7800		2.3828	2,329.4000	2.3294	(2.240)	0	0	0
2014/07/10	R207	07/05/2015	8.24	Call	Bond Future	2,340.7800		2.3408	2,287.9200	2.2879	(2.258)	0	0	0
2014/07/10	R208	07/08/2014	8.28	Call	Bond Future	1,740.8400		1.7408	1,656.2900	1.6563	(4.857)	0	0	0
2014/07/10	R208	07/08/2014			Bond Future	7.9534		96.3468	7.9725	96.2533	0.241	0.0000	0.0000	16,414
2014/07/10	R208	07/08/2014	7.80	Call	Bond Future	358.8600		0.3589	318.7500	0.3188	(11.177)	0	0	0
2014/07/10	R208	07/08/2014	7.79	Put	Bond Future	1,145.5600		1.1456	1,200.0800	1.2001	4.759	0	0	0
2014/07/10	R208	07/08/2014	7.81	Put	Bond Future	1,079.2000		1.0792	1,131.4300	1.1314	4.840	0	0	0
2014/07/10	R208	07/08/2014	7.80	Put	Bond Future	1,112.1000		1.1121	1,165.4800	1.1655	4.800	0	0	0
2014/07/10	R208	07/08/2014	7.81	Call	Bond Future	375.2900		0.3753	334.0300	0.3340	(10.994)	0	0	0
2014/07/10	R208	07/08/2014	8.28	Put	Bond Future	161.0000		0.1610	169.9400	0.1699	5.553	0	0	630
2014/07/10	R208	07/08/2014	7.79	Call	Bond Future	342.9500		0.3430	303.9800	0.3040	(11.363)	0	0	0
2014/07/10	R208	06/11/2014	7.46	Call	Bond Future	432.5100		0.4325	407.6200	0.4076	(5.755)	0	0	0
2014/07/10	R208	06/11/2014			Bond Future	8.0486		94.3813	8.0690	94.2852	0.253	0.0000	0.0000	571
2014/07/10	R208	06/11/2014	7.44	Call	Bond Future	411.5500		0.4116	387.5400	0.3875	(5.834)	0	0	0
2014/07/10	R208	06/11/2014	7.45	Call	Bond Future	421.9400		0.4219	397.4900	0.3975	(5.795)	0	0	0
2014/07/10	R208	06/11/2014	8.50	Put	Bond Future	636.0900		0.6361	657.7700	0.6578	3.408	0	0	1,520
2014/07/10	R208	06/11/2014	7.44	Put	Bond Future	3,341.3100		3.3413	3,413.4600	3.4135	2.159	0	0	0
2014/07/10	R208	06/11/2014	7.46	Put	Bond Future	3,264.2300		3.2642	3,335.5000	3.3355	2.183	0	0	0
2014/07/10	R208	06/11/2014	8.50	Call	Bond Future	2,738.7700		2.7388	2,664.2900	2.6643	(2.719)	0	0	0
2014/07/10	R208	06/11/2014	7.45	Put	Bond Future	3,302.6700		3.3027	3,374.3800	3.3744	2.171	0	0	0

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2014/07/10	R208	05/02/2015	8.51	Call	Bond Future	2,877.9100	2.8779	2,811.4200	2.8114	(2.310)	0	0	0
2014/07/10	R208	05/02/2015			Bond Future	8.1416	95.8367	8.1629	95.7396	0.262	0.0000	0.0000	0
2014/07/10	R208	05/02/2015	8.49	Call	Bond Future	2,820.8200	2.8208	2,754.9800	2.7550	(2.334)	0	0	0
2014/07/10	R208	05/02/2015	8.51	Put	Bond Future	1,215.7300	1.2157	1,246.3300	1.2463	2.517	0	0	0
2014/07/10	R208	05/02/2015	8.50	Put	Bond Future	1,231.7500	1.2317	1,262.6700	1.2627	2.510	0	0	0
2014/07/10	R208	05/02/2015	8.49	Put	Bond Future	1,247.9300	1.2479	1,279.1800	1.2792	2.504	0	0	0
2014/07/10	R208	05/02/2015	8.50	Call	Bond Future	2,849.3000	2.8493	2,783.1300	2.7831	(2.322)	0	0	0
2014/07/10	R209	07/08/2014	9.04	Put	Bond Future	732.9600	0.7330	814.4200	0.8144	11.114	0	0	0
2014/07/10	R209	07/08/2014			Bond Future	8.9196	76.8765	8.9540	76.6152	0.386	0.0000	0.0000	10,760
2014/07/10	R209	07/08/2014	9.06	Put	Bond Future	678.7500	0.6788	755.2500	0.7553	11.271	0	0	0
2014/07/10	R209	07/08/2014	9.05	Put	Bond Future	705.4700	0.7055	784.4300	0.7844	11.193	0	0	0
2014/07/10	R209	07/08/2014	9.05	Call	Bond Future	1,687.2900	1.6873	1,504.9200	1.5049	(10.808)	0	0	0
2014/07/10	R209	07/08/2014	9.06	Call	Bond Future	1,735.0300	1.7350	1,550.2000	1.5502	(10.653)	0	0	0
2014/07/10	R209	07/08/2014	9.04	Call	Bond Future	1,640.2000	1.6402	1,460.3300	1.4603	(10.966)	0	0	0
2014/07/10	R209	06/11/2014	9.50	Call	Bond Future	4,764.7600	4.7648	4,561.9400	4.5619	(4.257)	0	0	0
2014/07/10	R209	06/11/2014	8.95	Call	Bond Future	2,370.6100	2.3706	2,229.9200	2.2299	(5.935)	0	0	2,050
2014/07/10	R209	06/11/2014			Bond Future	8.9908	74.8733	9.0263	74.6070	0.396	0.0000	0.0000	16,291
2014/07/10	R209	06/11/2014	8.99	Put	Bond Future	2,522.4100	2.5224	2,642.9300	2.6429	4.778	0	0	0
2014/07/10	R209	06/11/2014	10.00	Call	Bond Future	7,428.7600	7.4288	7,190.4700	7.1905	(3.208)	0	0	0
2014/07/10	R209	06/11/2014	9.05	Put	Bond Future	2,303.2100	2.3032	2,416.1900	2.4162	4.905	0	0	0
2014/07/10	R209	06/11/2014	9.58	Put	Bond Future	943.0300	0.9430	999.4000	0.9994	5.978	0	0	907
2014/07/10	R209	06/11/2014	9.01	Put	Bond Future	2,447.4800	2.4475	2,565.4700	2.5655	4.821	0	0	0
2014/07/10	R209	06/11/2014	9.50	Put	Bond Future	1,090.2100	1.0902	1,153.6900	1.1537	5.823	0	0	5,500
2014/07/10	R209	06/11/2014	10.05	Call	Bond Future	7,705.2600	7.7053	7,464.4300	7.4644	(3.126)	0	0	0
2014/07/10	R209	06/11/2014	8.95	Put	Bond Future	2,677.4400	2.6774	2,803.0500	2.8031	4.691	0	0	0
2014/07/10	R209	06/11/2014	9.00	Put	Bond Future	2,484.6600	2.4847	2,603.9100	2.6039	4.799	0	0	0
2014/07/10	R209	06/11/2014	9.95	Call	Bond Future	7,151.0800	7.1511	6,915.4200	6.9154	(3.295)	0	0	0
2014/07/10	R209	06/11/2014	8.50	Call	Bond Future	1,070.3100	1.0703	987.0400	0.9870	(7.780)	0	0	5,500
2014/07/10	R209	06/11/2014	8.75	Put	Bond Future	3,555.4200	3.5554	3,706.9400	3.7069	4.262	0	0	0
2014/07/10	R209	06/11/2014	8.99	Call	Bond Future	2,516.7800	2.5168	2,371.0000	2.3710	(5.792)	0	0	0
2014/07/10	R209	06/11/2014	9.25	Call	Bond Future	3,582.8100	3.5828	3,405.6900	3.4057	(4.944)	0	0	0
2014/07/10	R209	06/11/2014	10.05	Put	Bond Future	373.1700	0.3732	398.6400	0.3986	6.825	0	0	2,050
2014/07/10	R209	06/11/2014	10.00	Put	Bond Future	416.6300	0.4166	444.6400	0.4446	6.723	0	0	1,640
2014/07/10	R209	06/11/2014	9.05	Call	Bond Future	2,745.8600	2.7459	2,592.5400	2.5925	(5.584)	0	0	2,050
2014/07/10	R209	06/11/2014	9.58	Call	Bond Future	5,168.9400	5.1689	4,959.0100	4.9590	(4.061)	0	0	0
2014/07/10	R209	06/11/2014	9.00	Call	Bond Future	2,554.0300	2.5540	2,406.9800	2.4070	(5.758)	0	0	1,640
2014/07/10	R209	06/11/2014	9.25	Put	Bond Future	1,675.8500	1.6759	1,765.0300	1.7650	5.321	0	0	2,200
2014/07/10	R209	06/11/2014	8.75	Call	Bond Future	1,713.9200	1.7139	1,599.1400	1.5991	(6.697)	0	0	2,200
2014/07/10	R209	06/11/2014	9.01	Call	Bond Future	2,591.7400	2.5917	2,443.4300	2.4434	(5.722)	0	0	0
2014/07/10	R209	06/11/2014	9.95	Put	Bond Future	461.3500	0.4613	491.9900	0.4920	6.641	0	0	2,050
2014/07/10	R209	06/11/2014	8.50	Put	Bond Future	4,899.4300	4.8994	5,082.4600	5.0825	3.736	0	0	0
2014/07/10	R209	05/02/2015	9.00	Put	Bond Future	3,675.9200	3.6759	3,803.7900	3.8038	3.479	0	0	0
2014/07/10	R209	05/02/2015			Bond Future	9.0592	76.0279	9.0957	75.7580	0.403	0.0000	0.0000	0
2014/07/10	R209	05/02/2015	9.25	Call	Bond Future	4,189.6300	4.1896	4,024.8600	4.0249	(3.933)	0	0	0
2014/07/10	R209	05/02/2015	9.26	Call	Bond Future	4,230.2300	4.2302	4,064.6000	4.0646	(3.915)	0	0	0
2014/07/10	R209	05/02/2015	9.25	Put	Bond Future	2,796.3800	2.7964	2,901.5400	2.9015	3.761	0	0	0
2014/07/10	R209	05/02/2015	9.24	Call	Bond Future	4,149.2000	4.1492	3,985.3000	3.9853	(3.950)	0	0	0

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2014/07/10	R209	05/02/2015	9.00	Call	Bond Future	3,235.2900	3.2353	3,093.2300	3.0932	(4.391)	0	0	0
2014/07/10	R209	05/02/2015	9.24	Put	Bond Future	2,827.9500	2.8280	2,933.9800	2.9340	3.749	0	0	0
2014/07/10	R209	05/02/2015	9.26	Put	Bond Future	2,765.0900	2.7651	2,869.3900	2.8694	3.772	0	0	0
2014/07/10	R210	07/08/2014			Bond Future	172.1481	172.1481	172.1551	172.1551	0.004	0.0000	0.0000	123
2014/07/10	R210	07/08/2014	159.00	Call	Bond Future	13,148.1300	13.1481	13,155.0500	13.1551	0.053	0	0	0
2014/07/10	R210	07/08/2014	159.01	Call	Bond Future	13,138.1300	13.1381	13,145.0500	13.1451	0.053	0	0	0
2014/07/10	R210	07/08/2014	158.99	Call	Bond Future	13,158.1300	13.1581	13,165.0500	13.1651	0.053	0	0	0
2014/07/10	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R210	06/11/2014			Bond Future	172.6894	172.6894	172.6943	172.6943	0.003	0.0000	0.0000	495
2014/07/10	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R210	06/11/2014	169.00	Call	Bond Future	3,689.3800	3.6894	3,694.2900	3.6943	0.133	0	0	0
2014/07/10	R210	06/11/2014	169.01	Call	Bond Future	3,679.3800	3.6794	3,684.2900	3.6843	0.133	0	0	0
2014/07/10	R210	06/11/2014	168.99	Call	Bond Future	3,699.3800	3.6994	3,704.2900	3.7043	0.133	0	0	0
2014/07/10	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R211	07/08/2014			Bond Future	130.7940	130.7940	130.7960	130.7960	0.001	0.0000	0.0000	390
2014/07/10	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R211	07/08/2014	128.00	Call	Bond Future	2,794.0400	2.7940	2,795.9800	2.7960	0.069	0	0	0
2014/07/10	R211	07/08/2014	128.01	Call	Bond Future	2,784.0400	2.7840	2,785.9800	2.7860	0.070	0	0	0
2014/07/10	R211	07/08/2014	127.99	Call	Bond Future	2,804.0400	2.8040	2,805.9800	2.8060	0.069	0	0	0
2014/07/10	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R211	06/11/2014	130.00	Call	Bond Future	2,754.9600	2.7550	2,755.2100	2.7552	0.009	0	0	0
2014/07/10	R211	06/11/2014	130.01	Call	Bond Future	2,744.9600	2.7450	2,745.2100	2.7452	0.009	0	0	0
2014/07/10	R211	06/11/2014			Bond Future	132.7550	132.7550	132.7552	132.7552	0.000	0.0000	0.0000	0
2014/07/10	R211	06/11/2014	129.99	Call	Bond Future	2,764.9600	2.7650	2,765.2100	2.7652	0.009	0	0	0
2014/07/10	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R212	07/08/2014	128.99	Call	Bond Future	6,981.2100	6.9812	6,986.0900	6.9861	0.070	0	0	0
2014/07/10	R212	07/08/2014			Bond Future	135.9712	135.9712	135.9761	135.9761	0.004	0.0000	0.0000	349
2014/07/10	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R212	07/08/2014	129.00	Call	Bond Future	6,971.2100	6.9712	6,976.0900	6.9761	0.070	0	0	0
2014/07/10	R212	07/08/2014	129.01	Call	Bond Future	6,961.2100	6.9612	6,966.0900	6.9661	0.070	0	0	0
2014/07/10	R212	06/11/2014			Bond Future	138.0098	138.0098	138.0129	138.0129	0.002	0.0000	0.0000	20,029
2014/07/10	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R212	06/11/2014	135.00	Call	Bond Future	3,009.7800	3.0098	3,012.9400	3.0129	0.105	0	0	0
2014/07/10	R212	06/11/2014	135.01	Call	Bond Future	2,999.7800	2.9998	3,002.9400	3.0029	0.105	0	0	0
2014/07/10	R212	06/11/2014	134.99	Call	Bond Future	3,019.7800	3.0198	3,022.9400	3.0229	0.105	0	0	0
2014/07/10	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R212	06/11/2014	135.00	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	
2014/07/10	R213	07/08/2014	8.86	Call	Bond Future	1,452.4800	1.4525	1,282.3800	1.2824	(11.711)	0	0	0
2014/07/10	R213	07/08/2014			Bond Future	8.7812	87.7383	8.8156	87.4751	0.392	0.0000	0.0000	23,790
2014/07/10	R213	07/08/2014	8.84	Call	Bond Future	1,364.9200	1.3649	1,200.3200	1.2003	(12.059)	0	0	0
2014/07/10	R213	07/08/2014	8.85	Call	Bond Future	1,408.3200	1.4083	1,240.9600	1.2410	(11.884)	0	0	0
2014/07/10	R213	07/08/2014	8.84	Put	Bond Future	916.0000	0.9160	1,014.6500	1.0147	10.770	0	0	0
2014/07/10	R213	07/08/2014	8.86	Put	Bond Future	851.6300	0.8516	944.7800	0.9448	10.938	0	0	0
2014/07/10	R213	07/08/2014	8.85	Put	Bond Future	883.3900	0.8834	979.2800	0.9793	10.855	0	0	0
2014/07/10	R213	06/11/2014	8.84	Call	Bond Future	2,424.9600	2.4250	2,281.1900	2.2812	(5.929)	0	0	0
2014/07/10	R213	06/11/2014	8.85	Put	Bond Future	2,525.4400	2.5254	2,648.6900	2.6487	4.880	0	0	0
2014/07/10	R213	06/11/2014			Bond Future	8.8584	85.5021	8.8940	85.2338	0.402	0.0000	0.0000	6,205
2014/07/10	R213	06/11/2014	8.85	Call	Bond Future	2,462.1500	2.4622	2,317.0800	2.3171	(5.892)	0	0	0
2014/07/10	R213	06/11/2014	8.86	Call	Bond Future	2,499.6700	2.4997	2,353.2900	2.3533	(5.856)	0	0	0
2014/07/10	R213	06/11/2014	8.84	Put	Bond Future	2,563.8600	2.5639	2,688.4100	2.6884	4.858	0	0	0
2014/07/10	R213	06/11/2014	8.86	Put	Bond Future	2,487.4400	2.4874	2,609.3800	2.6094	4.902	0	0	0
2014/07/10	R213	05/02/2015	9.26	Put	Bond Future	2,371.9900	2.3720	2,466.9400	2.4669	4.003	0	0	0
2014/07/10	R213	05/02/2015			Bond Future	8.9341	86.8204	8.9707	86.5484	0.411	0.0000	0.0000	0
2014/07/10	R213	05/02/2015	9.25	Put	Bond Future	2,399.9100	2.3999	2,495.7000	2.4957	3.991	0	0	0
2014/07/10	R213	05/02/2015	9.24	Put	Bond Future	2,428.0900	2.4281	2,524.7300	2.5247	3.980	0	0	0
2014/07/10	R213	05/02/2015	9.25	Call	Bond Future	4,701.4200	4.7014	4,525.2400	4.5252	(3.747)	0	0	0
2014/07/10	R213	05/02/2015	9.26	Call	Bond Future	4,744.8500	4.7449	4,567.8300	4.5678	(3.731)	0	0	0
2014/07/10	R213	05/02/2015	9.24	Call	Bond Future	4,658.1600	4.6582	4,482.8300	4.4828	(3.764)	0	0	0
2014/07/10	R214	07/08/2014	9.54	Put	Bond Future	111.0500	0.1111	125.6800	0.1257	13.174	0	0	0
2014/07/10	R214	07/08/2014			Bond Future	8.9890	77.9000	9.0235	77.6268	0.384	0.0000	0.0000	4,306
2014/07/10	R214	07/08/2014	9.56	Put	Bond Future	99.9100	0.0999	113.1100	0.1131	13.212	0	0	0
2014/07/10	R214	07/08/2014	9.55	Put	Bond Future	105.3700	0.1054	119.2700	0.1193	13.192	0	0	0
2014/07/10	R214	07/08/2014	9.56	Call	Bond Future	4,419.2200	4.4192	4,159.2200	4.1592	(5.883)	0	0	0
2014/07/10	R214	07/08/2014	9.54	Call	Bond Future	4,286.1900	4.2862	4,027.6200	4.0276	(6.033)	0	0	0
2014/07/10	R214	07/08/2014	9.55	Call	Bond Future	4,352.6600	4.3527	4,093.3600	4.0934	(5.957)	0	0	0
2014/07/10	R214	06/11/2014	9.20	Call	Bond Future	3,239.5300	3.2395	3,068.7600	3.0688	(5.271)	0	0	2,500
2014/07/10	R214	06/11/2014	9.64	Call	Bond Future	5,362.7100	5.3627	5,144.7000	5.1447	(4.065)	0	0	0
2014/07/10	R214	06/11/2014			Bond Future	9.0596	75.7704	9.0952	75.4920	0.393	0.0000	0.0000	1,726
2014/07/10	R214	06/11/2014	9.20	Put	Bond Future	2,151.9500	2.1519	2,259.5100	2.2595	4.998	0	0	0
2014/07/10	R214	06/11/2014	9.65	Call	Bond Future	5,415.3600	5.4154	5,196.4700	5.1965	(4.042)	0	0	0
2014/07/10	R214	06/11/2014	9.66	Call	Bond Future	5,468.1700	5.4682	5,248.4100	5.2484	(4.019)	0	0	0
2014/07/10	R214	06/11/2014	9.80	Call	Bond Future	6,221.9400	6.2219	5,990.8900	5.9909	(3.713)	0	0	0
2014/07/10	R214	06/11/2014	9.64	Put	Bond Future	1,032.3200	1.0323	1,092.6400	1.0926	5.843	0	0	0
2014/07/10	R214	06/11/2014	9.66	Put	Bond Future	996.1100	0.9961	1,054.6800	1.0547	5.880	0	0	0
2014/07/10	R214	06/11/2014	9.80	Put	Bond Future	771.5900	0.7716	818.8700	0.8189	6.128	0	0	2,500
2014/07/10	R214	06/11/2014	9.65	Put	Bond Future	1,014.0800	1.0141	1,073.5200	1.0735	5.861	0	0	0
2014/07/10	R214	05/02/2015	9.50	Call	Bond Future	5,180.8400	5.1808	4,992.7800	4.9928	(3.630)	0	0	0
2014/07/10	R214	05/02/2015			Bond Future	9.1288	76.9386	9.1653	76.6565	0.401	0.0000	0.0000	0
2014/07/10	R214	05/02/2015	9.51	Call	Bond Future	5,225.8200	5.2258	5,036.9300	5.0369	(3.615)	0	0	0
2014/07/10	R214	05/02/2015	9.50	Put	Bond Future	2,397.6300	2.3976	2,491.7100	2.4917	3.924	0	0	0
2014/07/10	R214	05/02/2015	9.49	Call	Bond Future	5,136.0200	5.1360	4,948.7900	4.9488	(3.645)	0	0	0
2014/07/10	R214	05/02/2015	9.49	Put	Bond Future	2,425.4800	2.4255	2,520.3900	2.5204	3.913	0	0	0
2014/07/10	R214	05/02/2015	9.51	Put	Bond Future	2,370.0600	2.3701	2,463.3100	2.4633	3.934	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
2014/07/10	R248 07/08/2014			Bond Future	9.0547	100.7216	9.0841	100.4228	0.325	0.0000	0.0000	5,554
2014/07/10	R248 07/08/2014	9.65	Call	Bond Future	5,739.5600	5.7396	5,440.7300	5.4407	(5.206)	0	0	0
2014/07/10	R248 07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R248 07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R248 07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R248 07/08/2014	9.66	Call	Bond Future	5,830.7400	5.8307	5,531.9100	5.5319	(5.125)	0	0	0
2014/07/10	R248 07/08/2014	9.64	Call	Bond Future	5,648.2200	5.6482	5,349.3900	5.3494	(5.291)	0	0	0
2014/07/10	R248 06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R248 06/11/2014			Bond Future	9.1275	97.7931	9.1579	97.4886	0.333	0.0000	0.0000	8,951
2014/07/10	R248 06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R248 06/11/2014	9.72	Call	Bond Future	5,633.9600	5.6340	5,329.4500	5.3295	(5.405)	0	0	0
2014/07/10	R248 06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R248 06/11/2014	9.73	Call	Bond Future	5,723.9300	5.7239	5,419.4200	5.4194	(5.320)	0	0	0
2014/07/10	R248 06/11/2014	9.74	Call	Bond Future	5,813.7400	5.8137	5,509.2300	5.5092	(5.238)	0	0	0
2014/07/10	R248 05/02/2015			Bond Future	9.1989	99.3010	9.2302	98.9924	0.340	0.0000	0.0000	0
2014/07/10	R248 05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R248 05/02/2015	9.50	Call	Bond Future	2,897.5300	2.8975	2,588.9300	2.5889	(10.650)	0	0	0
2014/07/10	R248 05/02/2015	9.51	Call	Bond Future	2,991.0500	2.9911	2,682.4500	2.6825	(10.317)	0	0	0
2014/07/10	R248 05/02/2015	9.49	Call	Bond Future	2,803.8300	2.8038	2,495.2300	2.4952	(11.006)	0	0	0
2014/07/10	R248 05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/10	R248 05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**451545**