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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/07/2014 TO 21/07/2014

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
2014/07/21	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	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
2014/07/21	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	2025	07/08/2014	109.01	Call	Bond Future	7,975.8800	7.9759	7,551.7500	7.5517	(5.318)	0	0	0
2014/07/21	2025	07/08/2014			Bond Future	116.9859	116.9859	116.5617	116.5617	(0.363)	0.0000	0.0000	0
2014/07/21	2025	07/08/2014	108.99	Call	Bond Future	7,995.8800	7.9959	7,571.7500	7.5717	(5.304)	0	0	0
2014/07/21	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2025	07/08/2014	109.00	Call	Bond Future	7,985.8800	7.9859	7,561.7500	7.5617	(5.311)	0	0	0
2014/07/21	2025	06/11/2014	117.01	Call	Bond Future	1,717.2800	1.7173	1,329.4100	1.3294	(22.586)	0	0	0
2014/07/21	2025	06/11/2014			Bond Future	118.7273	118.7273	118.3394	118.3394	(0.327)	0.0000	0.0000	0
2014/07/21	2025	06/11/2014	116.99	Call	Bond Future	1,737.2800	1.7373	1,349.4100	1.3494	(22.326)	0	0	0
2014/07/21	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2025	06/11/2014	117.00	Call	Bond Future	1,727.2800	1.7273	1,339.4100	1.3394	(22.456)	0	0	0
2014/07/21	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2030	07/08/2014			Bond Future	8.4668	96.2712	8.5450	95.6257	0.924	0.0000	0.0000	1,868
2014/07/21	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2030	07/08/2014	8.99	Call	Bond Future	4,201.9500	4.2019	3,556.5100	3.5565	(15.360)	0	0	0
2014/07/21	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2030	07/08/2014	9.00	Call	Bond Future	4,279.6700	4.2797	3,634.2300	3.6342	(15.082)	0	0	0
2014/07/21	2030	07/08/2014	9.01	Call	Bond Future	4,357.3000	4.3573	3,711.8600	3.7119	(14.813)	0	0	0
2014/07/21	2030	06/11/2014	9.01	Call	Bond Future	3,753.3500	3.7533	3,133.3600	3.1334	(16.518)	0	0	0
2014/07/21	2030	06/11/2014			Bond Future	8.5368	97.6923	8.6131	97.0723	0.894	0.0000	0.0000	2,313
2014/07/21	2030	06/11/2014	8.99	Call	Bond Future	3,599.0200	3.5990	2,979.0300	2.9790	(17.227)	0	0	0
2014/07/21	2030	06/11/2014	9.00	Call	Bond Future	3,676.2300	3.6762	3,056.2400	3.0562	(16.865)	0	0	0
2014/07/21	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2030	05/02/2015			Bond Future	8.6032	95.1914	8.6731	94.6327	0.812	0.0000	0.0000	0
2014/07/21	2030	05/02/2015	9.25	Call	Bond Future	4,998.9300	4.9989	4,440.2500	4.4402	(11.176)	0	0	0
2014/07/21	2030	05/02/2015	9.24	Call	Bond Future	4,924.5300	4.9245	4,365.8500	4.3658	(11.345)	0	0	0
2014/07/21	2030	05/02/2015	9.26	Call	Bond Future	5,073.2400	5.0732	4,514.5600	4.5146	(11.012)	0	0	0
2014/07/21	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	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
2014/07/21	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2037	07/08/2014			Bond Future	8.7363	97.9634	8.8146	97.2162	0.897	0.0000	0.0000	8,590
2014/07/21	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2037	07/08/2014	9.06	Call	Bond Future	3,028.7200	3.0287	2,281.4600	2.2815	(24.672)	0	0	0
2014/07/21	2037	07/08/2014	9.04	Call	Bond Future	2,845.9800	2.8460	2,098.7200	2.0987	(26.257)	0	0	0
2014/07/21	2037	07/08/2014	9.05	Call	Bond Future	2,937.4200	2.9374	2,190.1600	2.1902	(25.439)	0	0	0
2014/07/21	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2037	06/11/2014	9.69	Call	Bond Future	7,835.9300	7.8359	7,113.3200	7.1133	(9.222)	0	0	0
2014/07/21	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2037	06/11/2014			Bond Future	8.8043	99.4095	8.8812	98.6868	0.873	0.0000	0.0000	1,398
2014/07/21	2037	06/11/2014	9.70	Call	Bond Future	7,918.5400	7.9185	7,195.9300	7.1959	(9.126)	0	0	0
2014/07/21	2037	06/11/2014	9.71	Call	Bond Future	8,001.0300	8.0010	7,278.4200	7.2784	(9.031)	0	0	0
2014/07/21	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2037	05/02/2015			Bond Future	8.8693	96.6848	8.9406	96.0229	0.804	0.0000	0.0000	0
2014/07/21	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2037	05/02/2015	9.50	Call	Bond Future	5,611.7300	5.6117	4,949.8600	4.9499	(11.794)	0	0	0
2014/07/21	2037	05/02/2015	9.51	Call	Bond Future	5,696.4700	5.6965	5,034.6000	5.0346	(11.619)	0	0	0
2014/07/21	2037	05/02/2015	9.49	Call	Bond Future	5,526.8600	5.5269	4,864.9900	4.8650	(11.976)	0	0	0
2014/07/21	2038	07/08/2014			Bond Future	121.4293	121.4293	121.4496	121.4496	0.017	0.0000	0.0000	1,015
2014/07/21	2038	07/08/2014	106.00	Call	Bond Future	15,429.2900	15.4293	15,449.6000	15.4496	0.132	0	0	0
2014/07/21	2038	07/08/2014	106.01	Call	Bond Future	15,419.2900	15.4193	15,439.6000	15.4396	0.132	0	0	0
2014/07/21	2038	07/08/2014	105.99	Call	Bond Future	15,439.2900	15.4393	15,459.6000	15.4596	0.132	0	0	0
2014/07/21	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2038	06/11/2014	120.01	Call	Bond Future	3,226.8000	3.2268	3,291.8800	3.2919	2.017	0	0	0
2014/07/21	2038	06/11/2014			Bond Future	123.2368	123.2368	123.3019	123.3019	0.053	0.0000	0.0000	900
2014/07/21	2038	06/11/2014	119.99	Call	Bond Future	3,246.8000	3.2468	3,311.8800	3.3119	2.004	0	0	0
2014/07/21	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2038	06/11/2014	120.00	Call	Bond Future	3,236.8000	3.2368	3,301.8800	3.3019	2.011	0	0	0
2014/07/21	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2046	07/08/2014			Bond Future	122.3637	122.3637	121.4295	121.4295	(0.763)	0.0000	0.0000	0
2014/07/21	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2046	07/08/2014	104.44	Call	Bond Future	17,923.6800	17.9237	16,989.5300	16.9895	(5.212)	0	0	0
2014/07/21	2046	07/08/2014	104.45	Call	Bond Future	17,913.6800	17.9137	16,979.5300	16.9795	(5.215)	0	0	0
2014/07/21	2046	07/08/2014	104.43	Call	Bond Future	17,933.6800	17.9337	16,999.5300	16.9995	(5.209)	0	0	0
2014/07/21	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2046	06/11/2014	104.45	Call	Bond Future	18,390.0500	18.3901	17,486.0100	17.4860	(4.916)	0	0	0
2014/07/21	2046	06/11/2014			Bond Future	122.8400	122.8400	121.9360	121.9360	(0.736)	0.0000	0.0000	5,348
2014/07/21	2046	06/11/2014	104.43	Call	Bond Future	18,410.0500	18.4101	17,506.0100	17.5060	(4.911)	0	0	0
2014/07/21	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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2014/07/21	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2046	06/11/2014	104.44	Call	Bond Future	18,400.0500	18.4001	17,496.0100	17.4960	(4.913)	0	0	0
2014/07/21	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2050	07/08/2014			Bond Future	128.1097	128.1097	128.1315	128.1315	0.017	0.0000	0.0000	688
2014/07/21	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2050	07/08/2014	112.00	Call	Bond Future	16,109.7100	16.1097	16,131.4900	16.1315	0.135	0	0	0
2014/07/21	2050	07/08/2014	112.01	Call	Bond Future	16,099.7100	16.0997	16,121.4900	16.1215	0.135	0	0	0
2014/07/21	2050	07/08/2014	111.99	Call	Bond Future	16,119.7100	16.1197	16,141.4900	16.1415	0.135	0	0	0
2014/07/21	2050	06/11/2014			Bond Future	130.0168	130.0168	130.0855	130.0855	0.053	0.0000	0.0000	2,112
2014/07/21	2050	06/11/2014	126.00	Call	Bond Future	4,016.7800	4.0168	4,085.5400	4.0855	1.712	0	0	0
2014/07/21	2050	06/11/2014	126.01	Call	Bond Future	4,006.7800	4.0068	4,075.5400	4.0755	1.716	0	0	0
2014/07/21	2050	06/11/2014	125.99	Call	Bond Future	4,026.7800	4.0268	4,095.5400	4.0955	1.708	0	0	0
2014/07/21	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	AL12	07/08/2014			Index Future	510.5920	510.5920	507.3920	507.3920	(0.627)	0.0000	0.0000	0
2014/07/21	AL12	06/11/2014			Index Future	518.1290	518.1290	515.0650	515.0650	(0.591)	0.0000	0.0000	0
2014/07/21	AL12	05/02/2015			Index Future	526.1160	526.1160	523.3770	523.3770	(0.521)	0.0000	0.0000	0
2014/07/21	AL37	07/08/2014			Index Future	428.9630	428.9630	428.3630	428.3630	(0.140)	0.0000	0.0000	0
2014/07/21	AL37	06/11/2014			Index Future	435.2950	435.2950	434.8410	434.8410	(0.104)	0.0000	0.0000	0
2014/07/21	AL7T	07/08/2014			Index Future	508.0740	508.0740	507.0100	507.0100	(0.209)	0.0000	0.0000	0
2014/07/21	AL7T	06/11/2014			Index Future	515.5740	515.5740	514.6770	514.6770	(0.174)	0.0000	0.0000	1
2014/07/21	ALBI	07/08/2014			Index Future	462.3010	462.3010	460.6330	460.6330	(0.361)	0.0000	0.0000	597
2014/07/21	ALBI	06/11/2014			Index Future	469.1250	469.1250	467.5990	467.5990	(0.325)	0.0000	0.0000	48
2014/07/21	ALBI	05/02/2015			Index Future	476.3560	476.3560	475.1450	475.1450	(0.254)	0.0000	0.0000	0
2014/07/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/07/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C213	28/02/2031			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
2014/07/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/21	EL28	07/08/2014	114.00	Call	Bond Future	9,779.1500	9.7791	9,441.3900	9.4414	(3.454)	0	0	0
2014/07/21	EL28	07/08/2014			Bond Future	123.7792	123.7792	123.4414	123.4414	(0.273)	0.0000	0.0000	0
2014/07/21	EL28	07/08/2014	114.01	Call	Bond Future	9,769.1500	9.7691	9,431.3900	9.4314	(3.457)	0	0	0
2014/07/21	EL28	07/08/2014	113.99	Call	Bond Future	9,789.1500	9.7891	9,451.3900	9.4514	(3.450)	0	0	0
2014/07/21	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	EL28	06/11/2014			Bond Future	124.1405	124.1405	123.8428	123.8428	(0.240)	0.0000	0.0000	0
2014/07/21	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	EL28	06/11/2014	122.00	Call	Bond Future	2,140.5200	2.1405	1,842.7700	1.8428	(13.910)	0	0	0
2014/07/21	EL28	06/11/2014	122.01	Call	Bond Future	2,130.5200	2.1305	1,832.7700	1.8328	(13.975)	0	0	0
2014/07/21	EL28	06/11/2014	121.99	Call	Bond Future	2,150.5200	2.1505	1,852.7700	1.8528	(13.845)	0	0	0
2014/07/21	ES33	07/08/2014			Bond Future	9.3511	86.7061	9.4292	86.1074	0.835	0.0000	0.0000	0
2014/07/21	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	ES33	07/08/2014	10.14	Call	Bond Future	5,759.4400	5.7594	5,160.6700	5.1607	(10.396)	0	0	0
2014/07/21	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	ES33	07/08/2014	10.15	Call	Bond Future	5,828.4700	5.8285	5,229.7000	5.2297	(10.273)	0	0	0
2014/07/21	ES33	07/08/2014	10.16	Call	Bond Future	5,897.4000	5.8974	5,298.6300	5.2986	(10.153)	0	0	0
2014/07/21	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	ES33	06/11/2014			Bond Future	9.4432	84.2016	9.5197	83.6245	0.810	0.0000	0.0000	6,220
2014/07/21	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	ES33	06/11/2014	10.29	Call	Bond Future	6,061.2400	6.0612	5,484.1400	5.4841	(9.521)	0	0	0
2014/07/21	ES33	06/11/2014	10.30	Call	Bond Future	6,128.6900	6.1287	5,551.5900	5.5516	(9.416)	0	0	0

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2014/07/21	ES33	06/11/2014	10.31	Call	Bond Future	6,196.0400	6.1960	5,618.9400	5.6189	(9.314)	0	0	0
2014/07/21	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	ES33	05/02/2015	10.00	Call	Bond Future	3,372.9500	3.3730	2,848.5000	2.8485	(15.549)	0	0	0
2014/07/21	ES33	05/02/2015			Bond Future	9.5334	85.5000	9.6040	84.9756	0.741	0.0000	0.0000	0
2014/07/21	ES33	05/02/2015	10.01	Call	Bond Future	3,442.9100	3.4429	2,918.4600	2.9185	(15.233)	0	0	0
2014/07/21	ES33	05/02/2015	9.99	Call	Bond Future	3,302.9000	3.3029	2,778.4500	2.7785	(15.878)	0	0	0
2014/07/21	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	GOVI	07/08/2014	459.99	Call	GOVI	4,900.0000	0.4900	0.0000	0.0000	(100.000)	0	0	0
2014/07/21	GOVI	07/08/2014			GOVI	460.4800	460.4800	458.9990	458.9990	(0.322)	0.0000	0.0000	521
2014/07/21	GOVI	07/08/2014	460.00	Call	GOVI	4,800.0000	0.4800	0.0000	0.0000	(100.000)	0	0	0
2014/07/21	GOVI	07/08/2014	460.01	Call	GOVI	4,700.0000	0.4700	0.0000	0.0000	(100.000)	0	0	0
2014/07/21	GOVI	07/08/2014	459.99	Put	GOVI	0.0000	0.0000	9,910.0000	0.9910	100.000	0	0	0
2014/07/21	GOVI	07/08/2014	460.01	Put	GOVI	0.0000	0.0000	10,110.0000	1.0110	100.000	0	0	0
2014/07/21	GOVI	07/08/2014	460.00	Put	GOVI	0.0000	0.0000	10,010.0000	1.0010	100.000	0	0	0
2014/07/21	GOVI	06/11/2014	449.01	Call	GOVI	182,670.0000	18.2670	169,300.0000	16.9300	(7.319)	0	0	0
2014/07/21	GOVI	06/11/2014			GOVI	467.2770	467.2770	465.9400	465.9400	(0.286)	0.0000	0.0000	105
2014/07/21	GOVI	06/11/2014	448.99	Call	GOVI	182,870.0000	18.2870	169,500.0000	16.9500	(7.311)	0	0	0
2014/07/21	GOVI	06/11/2014	449.00	Call	GOVI	182,770.0000	18.2770	169,400.0000	16.9400	(7.315)	0	0	0
2014/07/21	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	GOVI	05/02/2015	459.99	Call	GOVI	144,900.0000	14.4900	134,690.0000	13.4690	(7.046)	0	0	0
2014/07/21	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	GOVI	05/02/2015			GOVI	474.4800	474.4800	473.4590	473.4590	(0.215)	0.0000	0.0000	0
2014/07/21	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	GOVI	05/02/2015	460.00	Call	GOVI	144,800.0000	14.4800	134,590.0000	13.4590	(7.051)	0	0	0
2014/07/21	GOVI	05/02/2015	460.01	Call	GOVI	144,700.0000	14.4700	134,490.0000	13.4490	(7.056)	0	0	0
2014/07/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/21	ICAA	07/08/2014			Can-Do Interest Rate	143.1460	143.1460	143.1368	143.1368	(0.006)	0.0000	0.0000	635
2014/07/21	IGOV	07/08/2014			Index Future	216.7540	216.7540	216.3010	216.3010	(0.209)	0.0000	0.0000	706
2014/07/21	IGOV	06/11/2014			Index Future	219.9800	219.9800	219.5990	219.5990	(0.173)	0.0000	0.0000	647
2014/07/21	IGOV	05/02/2015			Index Future	223.3980	223.3980	223.1690	223.1690	(0.103)	0.0000	0.0000	0
2014/07/21	ILBI	07/08/2014			Index Future	587.3660	587.3660	586.0390	586.0390	(0.226)	0.0000	0.0000	210
2014/07/21	ILBI	06/11/2014			Index Future	596.1980	596.1980	594.9910	594.9910	(0.202)	0.0000	0.0000	0
2014/07/21	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2014/07/21	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/07/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/21	JBAF	20/08/2014			Jibar Tradeable Future	5.9800	94.0200	5.9900	94.0100	0.167	0.0000	0.0000	0
2014/07/21	JBAF	17/09/2014			Jibar Tradeable Future	6.0300	93.9700	6.0300	93.9700	0.000	0.0000	0.0000	33,000
2014/07/21	JBAF	15/10/2014			Jibar Tradeable Future	6.1200	93.8800	6.1400	93.8600	0.327	0.0000	0.0000	0
2014/07/21	JBAF	19/11/2014			Jibar Tradeable Future	6.1800	93.8200	6.1800	93.8200	0.000	0.0000	0.0000	0
2014/07/21	JBAF	17/12/2014			Jibar Tradeable Future	6.3100	93.6900	6.3200	93.6800	0.158	0.0000	0.0000	0
2014/07/21	JBAF	21/01/2015			Jibar Tradeable Future	6.3600	93.6400	6.3700	93.6300	0.157	0.0000	0.0000	0
2014/07/21	JBAF	18/03/2015			Jibar Tradeable Future	6.5000	93.5000	6.5500	93.4500	0.769	0.0000	0.0000	2,850
2014/07/21	JBAF	17/06/2015			Jibar Tradeable Future	6.7400	93.2600	6.7500	93.2500	0.148	0.0000	0.0000	5,000
2014/07/21	JBAF	16/09/2015			Jibar Tradeable Future	6.9100	93.0900	6.9200	93.0800	0.145	0.0000	0.0000	0
2014/07/21	JBAF	15/12/2015			Jibar Tradeable Future	7.0600	92.9400	7.0700	92.9300	0.142	0.0000	0.0000	0
2014/07/21	JBAF	16/03/2016			Jibar Tradeable Future	7.1900	92.8100	7.2100	92.7900	0.278	0.0000	0.0000	0
2014/07/21	JBAF	15/06/2016			Jibar Tradeable Future	7.3200	92.6800	7.3400	92.6600	0.273	0.0000	0.0000	0
2014/07/21	R023	07/08/2014	8.51	Call	Bond Future	3,621.2300	3.6212	3,422.0400	3.4220	(5.501)	0	0	0
2014/07/21	R023	07/08/2014			Bond Future	7.9039	102.5240	7.9362	102.3275	0.408	0.0000	0.0000	11,760
2014/07/21	R023	07/08/2014	8.49	Call	Bond Future	3,507.2900	3.5073	3,307.8200	3.3078	(5.687)	0	0	0
2014/07/21	R023	07/08/2014	8.50	Call	Bond Future	3,564.2300	3.5642	3,364.9000	3.3649	(5.593)	0	0	0
2014/07/21	R023	07/08/2014	8.49	Put	Bond Future	15.2500	0.0152	12.3100	0.0123	(19.279)	0	0	0
2014/07/21	R023	07/08/2014	8.51	Put	Bond Future	12.8100	0.0128	10.1500	0.0101	(20.765)	0	0	0
2014/07/21	R023	07/08/2014	8.50	Put	Bond Future	13.9800	0.0140	11.1800	0.0112	(20.029)	0	0	0
2014/07/21	R023	06/11/2014			Bond Future	7.9849	100.1175	8.0124	99.9542	0.345	0.0000	0.0000	0
2014/07/21	R023	06/11/2014	8.59	Put	Bond Future	539.4700	0.5395	556.2400	0.5562	3.109	0	0	0
2014/07/21	R023	06/11/2014	8.61	Put	Bond Future	516.1500	0.5162	532.0800	0.5321	3.086	0	0	0
2014/07/21	R023	06/11/2014	8.59	Call	Bond Future	4,048.9700	4.0490	3,902.4800	3.9025	(3.618)	0	0	0
2014/07/21	R023	06/11/2014	8.60	Put	Bond Future	527.7100	0.5277	544.0500	0.5441	3.096	0	0	0
2014/07/21	R023	06/11/2014	8.60	Call	Bond Future	4,093.8600	4.0939	3,946.9400	3.9469	(3.589)	0	0	0
2014/07/21	R023	06/11/2014	8.61	Call	Bond Future	4,138.9100	4.1389	3,991.5800	3.9916	(3.560)	0	0	0
2014/07/21	R023	05/02/2015			Bond Future	8.0620	101.6611	8.0780	101.5687	0.199	0.0000	0.0000	0
2014/07/21	R023	05/02/2015	8.74	Put	Bond Future	1,006.9700	1.0070	1,015.7700	1.0158	0.874	0	0	0
2014/07/21	R023	05/02/2015	8.75	Call	Bond Future	4,864.3800	4.8644	4,780.6400	4.7806	(1.721)	0	0	0
2014/07/21	R023	05/02/2015	8.76	Call	Bond Future	4,905.1700	4.9052	4,821.2500	4.8213	(1.711)	0	0	0
2014/07/21	R023	05/02/2015	8.74	Call	Bond Future	4,823.7100	4.8237	4,740.1600	4.7402	(1.732)	0	0	0
2014/07/21	R023	05/02/2015	8.76	Put	Bond Future	978.7300	0.9787	987.1600	0.9872	0.861	0	0	0
2014/07/21	R023	05/02/2015	8.75	Put	Bond Future	992.7700	0.9928	1,001.3800	1.0014	0.867	0	0	0
2014/07/21	R157	07/08/2014	6.76	Put	Bond Future	49.2700	0.0493	58.9700	0.0590	19.687	0	0	0
2014/07/21	R157	07/08/2014			Bond Future	6.6307	112.6115	6.6788	112.5589	0.725	0.0000	0.0000	2,906
2014/07/21	R157	07/08/2014	6.75	Put	Bond Future	52.4900	0.0525	62.8800	0.0629	19.794	0	0	0
2014/07/21	R157	07/08/2014	6.74	Call	Bond Future	175.5300	0.1755	134.0100	0.1340	(23.654)	0	0	0
2014/07/21	R157	07/08/2014	6.75	Call	Bond Future	182.9800	0.1830	140.7500	0.1407	(23.079)	0	0	0

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2014/07/21	R157	07/08/2014	6.76	Call	Bond Future	190.6800	0.1907	147.7600	0.1478	(22.509)	0	0	0
2014/07/21	R157	07/08/2014	6.74	Put	Bond Future	55.9600	0.0560	67.0600	0.0671	19.836	0	0	0
2014/07/21	R157	06/11/2014	6.19	Put	Bond Future	610.3500	0.6103	619.8500	0.6198	1.556	0	0	0
2014/07/21	R157	06/11/2014			Bond Future	6.8442	107.4618	6.8607	107.4479	0.242	0.0000	0.0000	0
2014/07/21	R157	06/11/2014	6.21	Put	Bond Future	596.3800	0.5964	605.7200	0.6057	1.566	0	0	0
2014/07/21	R157	06/11/2014	6.20	Put	Bond Future	603.3500	0.6034	612.7600	0.6128	1.560	0	0	0
2014/07/21	R157	06/11/2014	6.21	Call	Bond Future	59.2100	0.0592	54.6100	0.0546	(7.769)	0	0	0
2014/07/21	R157	06/11/2014	6.19	Call	Bond Future	56.1700	0.0562	51.7300	0.0517	(7.905)	0	0	0
2014/07/21	R157	06/11/2014	6.20	Call	Bond Future	57.6800	0.0577	53.1500	0.0532	(7.854)	0	0	0
2014/07/21	R157	05/02/2015	8.74	Call	Bond Future	993.7100	0.9937	1,049.2500	1.0492	5.589	0	0	0
2014/07/21	R157	05/02/2015	8.75	Put	Bond Future	57.1500	0.0571	47.8000	0.0478	(16.360)	0	0	0
2014/07/21	R157	05/02/2015			Bond Future	7.1419	109.1192	7.0318	109.1842	(1.541)	0.0000	0.0000	0
2014/07/21	R157	05/02/2015	8.74	Put	Bond Future	57.9400	0.0579	48.4800	0.0485	(16.327)	0	0	0
2014/07/21	R157	05/02/2015	8.76	Put	Bond Future	56.3800	0.0564	47.1200	0.0471	(16.424)	0	0	0
2014/07/21	R157	05/02/2015	8.75	Call	Bond Future	998.7300	0.9987	1,054.3800	1.0544	5.572	0	0	0
2014/07/21	R157	05/02/2015	8.76	Call	Bond Future	1,003.7600	1.0038	1,059.5000	1.0595	5.553	0	0	0
2014/07/21	R186	07/08/2014	8.31	Call	Bond Future	2,333.4400	2.3334	1,917.6300	1.9176	(17.820)	0	0	0
2014/07/21	R186	07/08/2014	8.43	Put	Bond Future	131.2900	0.1313	146.2400	0.1462	11.387	0	0	105
2014/07/21	R186	07/08/2014	8.70	Put	Bond Future	15.5200	0.0155	14.9100	0.0149	(3.930)	0	0	1,000
2014/07/21	R186	07/08/2014			Bond Future	8.0721	120.2368	8.1249	119.7776	0.655	0.0000	0.0000	40,408
2014/07/21	R186	07/08/2014	7.60	Put	Bond Future	4,257.7800	4.2578	4,689.2300	4.6892	10.133	0	0	0
2014/07/21	R186	07/08/2014	8.00	Call	Bond Future	702.8800	0.7029	464.8600	0.4649	(33.864)	0	0	105
2014/07/21	R186	07/08/2014	8.92	Put	Bond Future	1.8500	0.0019	1.4600	0.0015	(21.081)	0	0	840
2014/07/21	R186	07/08/2014	8.29	Call	Bond Future	2,199.2200	2.1992	1,790.3300	1.7903	(18.593)	0	0	0
2014/07/21	R186	07/08/2014	8.25	Call	Bond Future	1,940.7400	1.9407	1,547.7900	1.5478	(20.247)	0	0	1,200
2014/07/21	R186	07/08/2014	8.30	Call	Bond Future	2,265.9400	2.2659	1,853.5100	1.8535	(18.201)	0	0	0
2014/07/21	R186	07/08/2014	8.29	Put	Bond Future	321.3400	0.3213	371.6100	0.3716	15.644	0	0	0
2014/07/21	R186	07/08/2014	9.20	Put	Bond Future	0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	2,100
2014/07/21	R186	07/08/2014	7.60	Call	Bond Future	44.1000	0.0441	16.3900	0.0164	(62.834)	0	0	210
2014/07/21	R186	07/08/2014	8.00	Put	Bond Future	1,333.2200	1.3332	1,554.3600	1.5544	16.587	0	0	0
2014/07/21	R186	07/08/2014	8.31	Put	Bond Future	285.2800	0.2853	328.6300	0.3286	15.196	0	0	0
2014/07/21	R186	07/08/2014	8.92	Call	Bond Future	7,081.6500	7.0816	6,622.1000	6.6221	(6.489)	0	0	0
2014/07/21	R186	07/08/2014	8.30	Put	Bond Future	302.8800	0.3029	349.6100	0.3496	15.429	0	0	0
2014/07/21	R186	07/08/2014	9.20	Call	Bond Future	9,288.1600	9.2882	8,828.9600	8.8290	(4.944)	0	0	0
2014/07/21	R186	07/08/2014	8.43	Call	Bond Future	3,193.9000	3.1939	2,749.6900	2.7497	(13.908)	0	0	0
2014/07/21	R186	07/08/2014	8.70	Call	Bond Future	5,316.1900	5.3162	4,856.4200	4.8564	(8.648)	0	0	0
2014/07/21	R186	07/08/2014	8.25	Put	Bond Future	404.4500	0.4045	470.6600	0.4707	16.370	0	0	0
2014/07/21	R186	06/11/2014	8.14	Call	Bond Future	2,498.9600	2.4990	2,255.9900	2.2560	(9.723)	0	0	0
2014/07/21	R186	06/11/2014	8.15	Put	Bond Future	2,489.1600	2.4892	2,665.9900	2.6660	7.104	0	0	0
2014/07/21	R186	06/11/2014			Bond Future	8.1438	122.0117	8.1934	121.5896	0.609	0.0000	0.0000	23,112
2014/07/21	R186	06/11/2014	9.17	Call	Bond Future	8,608.4100	8.6084	8,211.2500	8.2113	(4.614)	0	0	0
2014/07/21	R186	06/11/2014	8.15	Call	Bond Future	2,541.8700	2.5419	2,296.5800	2.2966	(9.650)	0	0	0
2014/07/21	R186	06/11/2014	8.16	Call	Bond Future	2,585.1800	2.5852	2,337.5900	2.3376	(9.577)	0	0	0
2014/07/21	R186	06/11/2014	9.17	Put	Bond Future	285.4500	0.2855	310.4100	0.3104	8.744	0	0	2,010
2014/07/21	R186	06/11/2014	8.14	Put	Bond Future	2,531.5600	2.5316	2,710.7100	2.7107	7.077	0	0	0
2014/07/21	R186	06/11/2014	8.16	Put	Bond Future	2,447.2500	2.4472	2,621.7800	2.6218	7.132	0	0	0
2014/07/21	R186	05/02/2015	9.00	Call	Bond Future	7,563.9300	7.5639	7,280.2700	7.2803	(3.750)	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
2014/07/21	R186	05/02/2015			Bond Future	8.2104	118.5979	8.2513	118.2566	0.499	0.0000	0.0000	0
2014/07/21	R186	05/02/2015	8.75	Call	Bond Future	6,127.5000	6.1275	5,865.8000	5.8658	(4.271)	0	0	0
2014/07/21	R186	05/02/2015	8.76	Call	Bond Future	6,182.8900	6.1829	5,920.2200	5.9202	(4.248)	0	0	0
2014/07/21	R186	05/02/2015	8.74	Call	Bond Future	6,072.3200	6.0723	5,811.6000	5.8116	(4.294)	0	0	0
2014/07/21	R186	05/02/2015	8.76	Put	Bond Future	1,711.1700	1.7112	1,789.8700	1.7899	4.599	0	0	0
2014/07/21	R186	05/02/2015	8.75	Put	Bond Future	1,735.0200	1.7350	1,814.6900	1.8147	4.592	0	0	0
2014/07/21	R186	05/02/2015	9.00	Put	Bond Future	1,213.6200	1.2136	1,271.3300	1.2713	4.755	0	0	9,600
2014/07/21	R186	05/02/2015	8.74	Put	Bond Future	1,759.1500	1.7591	1,839.8000	1.8398	4.585	0	0	0
2014/07/21	R197	07/08/2014			Bond Future	285.7320	285.7320	285.7780	285.7780	0.016	0.0000	0.0000	0
2014/07/21	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R197	07/08/2014	270.00	Call	Bond Future	15,731.9700	15.7320	15,778.0400	15.7780	0.293	0	0	0
2014/07/21	R197	07/08/2014	270.01	Call	Bond Future	15,721.9700	15.7220	15,768.0400	15.7680	0.293	0	0	0
2014/07/21	R197	07/08/2014	269.99	Call	Bond Future	15,741.9700	15.7420	15,788.0400	15.7880	0.293	0	0	0
2014/07/21	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R197	06/11/2014			Bond Future	289.9852	289.9852	290.1365	290.1365	0.052	0.0000	0.0000	905
2014/07/21	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R197	06/11/2014	285.00	Call	Bond Future	4,985.2400	4.9852	5,136.5100	5.1365	3.034	0	0	0
2014/07/21	R197	06/11/2014	285.01	Call	Bond Future	4,975.2400	4.9752	5,126.5100	5.1265	3.040	0	0	0
2014/07/21	R197	06/11/2014	284.99	Call	Bond Future	4,995.2400	4.9952	5,146.5100	5.1465	3.028	0	0	0
2014/07/21	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R201	07/08/2014	5.31	Put	Bond Future	220.7400	0.2207	223.3700	0.2234	1.191	0	0	0
2014/07/21	R201	07/08/2014			Bond Future	5.8433	102.2310	5.8703	102.2213	0.462	0.0000	0.0000	0
2014/07/21	R201	07/08/2014	5.30	Put	Bond Future	223.5900	0.2236	226.3300	0.2263	1.225	0	0	0
2014/07/21	R201	07/08/2014	5.31	Call	Bond Future	28.7100	0.0287	21.6300	0.0216	(24.660)	0	0	0
2014/07/21	R201	07/08/2014	5.29	Call	Bond Future	27.2200	0.0272	20.3600	0.0204	(25.202)	0	0	0
2014/07/21	R201	07/08/2014	5.30	Call	Bond Future	27.9600	0.0280	20.9900	0.0210	(24.928)	0	0	0
2014/07/21	R201	07/08/2014	5.29	Put	Bond Future	226.4600	0.2265	229.3100	0.2293	1.259	0	0	0
2014/07/21	R202	07/08/2014	207.99	Call	Bond Future	21,549.0800	21.5491	20,405.0900	20.4051	(5.309)	0	0	0
2014/07/21	R202	07/08/2014	208.00	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2014/07/21	R202	07/08/2014			Bond Future	229.5390	229.5390	228.3951	228.3951	(0.498)	0.0000	0.0000	126
2014/07/21	R202	07/08/2014	207.99	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2014/07/21	R202	07/08/2014	208.01	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2014/07/21	R202	07/08/2014	208.00	Call	Bond Future	21,539.0800	21.5391	20,395.0900	20.3951	(5.311)	0	0	0
2014/07/21	R202	07/08/2014	208.01	Call	Bond Future	21,529.0800	21.5291	20,385.0900	20.3851	(5.314)	0	0	0
2014/07/21	R202	06/11/2014	226.99	Call	Bond Future	5,965.7700	5.9658	4,888.1700	4.8882	(18.063)	0	0	0
2014/07/21	R202	06/11/2014			Bond Future	232.9558	232.9558	231.8782	231.8782	(0.463)	0.0000	0.0000	44,466
2014/07/21	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R202	06/11/2014	227.00	Call	Bond Future	5,955.7700	5.9558	4,878.1700	4.8782	(18.093)	0	0	0
2014/07/21	R202	06/11/2014	227.01	Call	Bond Future	5,945.7700	5.9458	4,868.1700	4.8682	(18.124)	0	0	0
2014/07/21	R203	07/08/2014	7.30	Call	Bond Future	732.1500	0.7322	604.1800	0.6042	(17.479)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/21	R203	07/08/2014			Bond Future	7.0610		106.6041	7.1110	106.4645	0.709	0.0000	0.0000	24,351
2014/07/21	R203	07/08/2014	7.31	Call	Bond Future	755.2000		0.7552	626.2500	0.6263	(17.075)	0	0	0
2014/07/21	R203	07/08/2014	6.84	Put	Bond Future	691.7100		0.6917	796.8400	0.7968	15.199	0	0	0
2014/07/21	R203	07/08/2014	7.29	Put	Bond Future	72.5200		0.0725	85.1500	0.0852	17.416	0	0	0
2014/07/21	R203	07/08/2014	7.31	Put	Bond Future	62.9900		0.0630	73.6000	0.0736	16.844	0	0	0
2014/07/21	R203	07/08/2014	7.29	Call	Bond Future	709.3500		0.7094	582.4200	0.5824	(17.894)	0	0	0
2014/07/21	R203	07/08/2014	7.30	Put	Bond Future	67.6200		0.0676	79.2100	0.0792	17.140	0	0	0
2014/07/21	R203	07/08/2014	6.84	Call	Bond Future	72.5900		0.0726	38.1600	0.0382	(47.431)	0	0	46
2014/07/21	R203	06/11/2014	6.86	Call	Bond Future	334.2900		0.3343	294.9400	0.2949	(11.771)	0	0	0
2014/07/21	R203	06/11/2014			Bond Future	7.1708		104.0148	7.2111	103.9111	0.562	0.0000	0.0000	6,585
2014/07/21	R203	06/11/2014	6.98	Call	Bond Future	444.9600		0.4450	397.6900	0.3977	(10.623)	0	0	14
2014/07/21	R203	06/11/2014	6.84	Call	Bond Future	318.0100		0.3180	279.9500	0.2800	(11.968)	0	0	45
2014/07/21	R203	06/11/2014	6.85	Call	Bond Future	326.0800		0.3261	287.3700	0.2874	(11.871)	0	0	0
2014/07/21	R203	06/11/2014	6.98	Put	Bond Future	937.8300		0.9378	994.2700	0.9943	6.018	0	0	0
2014/07/21	R203	06/11/2014	6.84	Put	Bond Future	1,174.4600		1.1745	1,240.1100	1.2401	5.590	0	0	0
2014/07/21	R203	06/11/2014	6.86	Put	Bond Future	1,138.7000		1.1387	1,203.0600	1.2031	5.652	0	0	0
2014/07/21	R203	06/11/2014	6.85	Put	Bond Future	1,156.5100		1.1565	1,221.5100	1.2215	5.620	0	0	0
2014/07/21	R203	05/02/2015	7.69	Call	Bond Future	1,468.2900		1.4683	1,442.8200	1.4428	(1.735)	0	0	55
2014/07/21	R203	05/02/2015			Bond Future	7.2786		105.6187	7.2909	105.5897	0.169	0.0000	0.0000	0
2014/07/21	R203	05/02/2015	8.34	Put	Bond Future	174.3400		0.1743	174.5100	0.1745	0.098	0	0	0
2014/07/21	R203	05/02/2015	8.35	Call	Bond Future	2,658.4500		2.6585	2,629.6600	2.6297	(1.083)	0	0	0
2014/07/21	R203	05/02/2015	8.36	Call	Bond Future	2,678.3500		2.6783	2,649.5300	2.6495	(1.076)	0	0	0
2014/07/21	R203	05/02/2015	8.34	Call	Bond Future	2,638.6000		2.6386	2,609.8300	2.6098	(1.090)	0	0	0
2014/07/21	R203	05/02/2015	8.36	Put	Bond Future	168.3800		0.1684	168.5000	0.1685	0.071	0	0	0
2014/07/21	R203	05/02/2015	7.69	Put	Bond Future	504.2000		0.5042	507.6700	0.5077	0.688	0	0	0
2014/07/21	R203	05/02/2015	8.35	Put	Bond Future	171.3300		0.1713	171.4800	0.1715	0.088	0	0	0
2014/07/21	R204	07/08/2014			Bond Future	7.3487		103.5136	7.3948	103.3420	0.627	0.0000	0.0000	14,507
2014/07/21	R204	07/08/2014	7.44	Put	Bond Future	253.2100		0.2532	290.8300	0.2908	14.857	0	0	0
2014/07/21	R204	07/08/2014	7.46	Put	Bond Future	227.1900		0.2272	260.4600	0.2605	14.644	0	0	0
2014/07/21	R204	07/08/2014	7.45	Put	Bond Future	239.9400		0.2399	275.3500	0.2754	14.758	0	0	0
2014/07/21	R204	07/08/2014	7.46	Call	Bond Future	641.0300		0.6410	502.6800	0.5027	(21.582)	0	0	0
2014/07/21	R204	07/08/2014	7.78	Call	Bond Future	1,617.8800		1.6179	1,447.0800	1.4471	(10.557)	0	0	0
2014/07/21	R204	07/08/2014	7.44	Call	Bond Future	592.8400		0.5928	458.8400	0.4588	(22.603)	0	0	0
2014/07/21	R204	07/08/2014	7.78	Put	Bond Future	25.5400		0.0255	26.3600	0.0264	3.211	0	0	530
2014/07/21	R204	07/08/2014	7.45	Call	Bond Future	616.6800		0.6167	480.4700	0.4805	(22.088)	0	0	0
2014/07/21	R204	06/11/2014	7.99	Put	Bond Future	308.5100		0.3085	328.8700	0.3289	6.599	0	0	1,270
2014/07/21	R204	06/11/2014			Bond Future	7.4466		105.0416	7.4853	104.9053	0.519	0.0000	0.0000	336
2014/07/21	R204	06/11/2014	6.99	Put	Bond Future	1,976.3300		1.9763	2,069.9400	2.0699	4.737	0	0	0
2014/07/21	R204	06/11/2014	7.01	Put	Bond Future	1,923.0500		1.9231	2,015.1000	2.0151	4.787	0	0	0
2014/07/21	R204	06/11/2014	6.99	Call	Bond Future	349.8500		0.3498	307.1300	0.3071	(12.211)	0	0	0
2014/07/21	R204	06/11/2014	7.00	Put	Bond Future	1,949.6000		1.9496	2,042.4300	2.0424	4.761	0	0	0
2014/07/21	R204	06/11/2014	7.99	Call	Bond Future	2,203.4200		2.2034	2,087.4500	2.0875	(5.263)	0	0	0
2014/07/21	R204	06/11/2014	7.00	Call	Bond Future	359.0700		0.3591	315.5700	0.3156	(12.115)	0	0	0
2014/07/21	R204	06/11/2014	7.01	Call	Bond Future	368.4700		0.3685	324.1900	0.3242	(12.017)	0	0	0
2014/07/21	R204	05/02/2015			Bond Future	7.5386		102.6268	7.5575	102.5639	0.251	0.0000	0.0000	0
2014/07/21	R204	05/02/2015	8.25	Call	Bond Future	2,820.7100		2.8207	2,765.0200	2.7650	(1.974)	0	0	0
2014/07/21	R204	05/02/2015	8.26	Call	Bond Future	2,845.5100		2.8455	2,789.6800	2.7897	(1.962)	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
2014/07/21	R204	05/02/2015	8.24	Call	Bond Future	2,795.9900	2.7960	2,740.4400	2.7404	(1.987)	0	0	0
2014/07/21	R204	05/02/2015	8.26	Put	Bond Future	478.6800	0.4787	485.8000	0.4858	1.487	0	0	0
2014/07/21	R204	05/02/2015	8.25	Put	Bond Future	486.2200	0.4862	493.4800	0.4935	1.493	0	0	0
2014/07/21	R204	05/02/2015	8.24	Put	Bond Future	493.8500	0.4938	501.2500	0.5013	1.498	0	0	0
2014/07/21	R207	07/08/2014	7.69	Call	Bond Future	786.5100	0.7865	662.2800	0.6623	(15.795)	0	0	0
2014/07/21	R207	07/08/2014	7.70	Put	Bond Future	259.8400	0.2598	271.0200	0.2710	4.303	0	0	0
2014/07/21	R207	07/08/2014			Bond Future	7.5717	99.1335	7.6032	98.9968	0.416	0.0000	0.0000	33,961
2014/07/21	R207	07/08/2014	7.70	Call	Bond Future	815.4500	0.8155	689.8800	0.6899	(15.399)	0	0	0
2014/07/21	R207	07/08/2014	7.71	Call	Bond Future	844.9100	0.8449	718.0700	0.7181	(15.012)	0	0	0
2014/07/21	R207	07/08/2014	7.69	Put	Bond Future	274.0600	0.2741	286.5800	0.2866	4.568	0	0	0
2014/07/21	R207	07/08/2014	7.71	Put	Bond Future	246.1600	0.2462	256.0700	0.2561	4.026	0	0	0
2014/07/21	R207	06/11/2014	7.36	Put	Bond Future	1,908.7800	1.9088	1,963.1200	1.9631	2.847	0	0	0
2014/07/21	R207	06/11/2014			Bond Future	7.6616	100.5969	7.6862	100.4943	0.322	0.0000	0.0000	461
2014/07/21	R207	06/11/2014	7.35	Put	Bond Future	1,936.9500	1.9369	1,991.9300	1.9919	2.838	0	0	0
2014/07/21	R207	06/11/2014	7.36	Call	Bond Future	642.7600	0.6428	594.5300	0.5945	(7.504)	0	0	0
2014/07/21	R207	06/11/2014	7.34	Call	Bond Future	614.6700	0.6147	567.7200	0.5677	(7.638)	0	0	0
2014/07/21	R207	06/11/2014	7.35	Call	Bond Future	628.6100	0.6286	581.0200	0.5810	(7.571)	0	0	0
2014/07/21	R207	06/11/2014	7.34	Put	Bond Future	1,965.3500	1.9653	2,020.9700	2.0210	2.830	0	0	0
2014/07/21	R207	05/02/2015	8.49	Put	Bond Future	592.4200	0.5924	590.1000	0.5901	(0.392)	0	0	0
2014/07/21	R207	05/02/2015			Bond Future	7.7473	98.5068	7.7551	98.4757	0.101	0.0000	0.0000	0
2014/07/21	R207	05/02/2015	8.51	Put	Bond Future	574.8900	0.5749	572.5200	0.5725	(0.412)	0	0	0
2014/07/21	R207	05/02/2015	8.50	Call	Bond Future	3,527.5900	3.5276	3,494.1000	3.4941	(0.949)	0	0	0
2014/07/21	R207	05/02/2015	8.51	Call	Bond Future	3,557.2600	3.5573	3,523.7400	3.5237	(0.942)	0	0	0
2014/07/21	R207	05/02/2015	8.49	Call	Bond Future	3,498.0100	3.4980	3,464.5400	3.4645	(0.957)	0	0	0
2014/07/21	R207	05/02/2015	8.50	Put	Bond Future	583.6000	0.5836	581.2600	0.5813	(0.401)	0	0	0
2014/07/21	R207	07/05/2015			Bond Future	7.8101	100.1678	7.7906	100.2420	(0.249)	0.0000	0.0000	0
2014/07/21	R207	07/05/2015	8.25	Call	Bond Future	2,915.8000	2.9158	2,953.9400	2.9539	1.308	0	0	0
2014/07/21	R207	07/05/2015	7.73	Call	Bond Future	1,803.4000	1.8034	1,829.5700	1.8296	1.451	0	0	66
2014/07/21	R207	07/05/2015	8.24	Put	Bond Future	1,271.7800	1.2718	1,235.5400	1.2355	(2.850)	0	0	0
2014/07/21	R207	07/05/2015	8.26	Put	Bond Future	1,245.2400	1.2452	1,209.4500	1.2094	(2.874)	0	0	0
2014/07/21	R207	07/05/2015	7.73	Put	Bond Future	2,108.7600	2.1088	2,060.7700	2.0608	(2.276)	0	0	0
2014/07/21	R207	07/05/2015	8.25	Put	Bond Future	1,258.2900	1.2583	1,222.2700	1.2223	(2.863)	0	0	0
2014/07/21	R207	07/05/2015	8.26	Call	Bond Future	2,940.0300	2.9400	2,978.4000	2.9784	1.305	0	0	0
2014/07/21	R207	07/05/2015	8.24	Call	Bond Future	2,892.0000	2.8920	2,929.9200	2.9299	1.311	0	0	0
2014/07/21	R208	07/08/2014	8.28	Call	Bond Future	2,764.8700	2.7649	2,604.1800	2.6042	(5.812)	0	0	0
2014/07/21	R208	07/08/2014			Bond Future	7.7156	97.5177	7.7475	97.3596	0.413	0.0000	0.0000	16,244
2014/07/21	R208	07/08/2014	7.80	Call	Bond Future	792.5200	0.7925	655.1400	0.6551	(17.335)	0	0	0
2014/07/21	R208	07/08/2014	7.79	Put	Bond Future	394.0500	0.3941	416.6800	0.4167	5.743	0	0	0
2014/07/21	R208	07/08/2014	7.81	Put	Bond Future	356.3400	0.3563	375.2600	0.3753	5.310	0	0	0
2014/07/21	R208	07/08/2014	7.80	Put	Bond Future	374.8500	0.3748	395.5900	0.3956	5.533	0	0	0
2014/07/21	R208	07/08/2014	7.81	Call	Bond Future	823.3400	0.8233	684.1400	0.6841	(16.907)	0	0	0
2014/07/21	R208	07/08/2014	8.28	Put	Bond Future	14.1200	0.0141	11.5500	0.0116	(18.201)	0	0	630
2014/07/21	R208	07/08/2014	7.79	Call	Bond Future	762.3500	0.7623	626.8600	0.6269	(17.773)	0	0	0
2014/07/21	R208	06/11/2014	7.46	Call	Bond Future	704.2600	0.7043	648.3100	0.6483	(7.945)	0	0	0
2014/07/21	R208	06/11/2014			Bond Future	7.8012	95.5594	7.8273	95.4339	0.336	0.0000	0.0000	571
2014/07/21	R208	06/11/2014	7.44	Call	Bond Future	673.2800	0.6733	618.8600	0.6189	(8.083)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/21	R208	06/11/2014	7.45	Call	Bond Future	688.6500		0.6886	633.4600	0.6335	(8.014)	0	0	0
2014/07/21	R208	06/11/2014	8.50	Put	Bond Future	333.5900		0.3336	342.9000	0.3429	2.791	0	0	1,520
2014/07/21	R208	06/11/2014	7.44	Put	Bond Future	2,425.0000		2.4250	2,496.0500	2.4960	2.930	0	0	0
2014/07/21	R208	06/11/2014	7.46	Put	Bond Future	2,357.9400		2.3579	2,427.4600	2.4275	2.948	0	0	0
2014/07/21	R208	06/11/2014	8.50	Call	Bond Future	3,614.3100		3.6143	3,498.1500	3.4981	(3.214)	0	0	0
2014/07/21	R208	06/11/2014	7.45	Put	Bond Future	2,391.3400		2.3913	2,461.6200	2.4616	2.939	0	0	0
2014/07/21	R208	05/02/2015	8.51	Call	Bond Future	3,665.1600		3.6652	3,611.3600	3.6114	(1.468)	0	0	0
2014/07/21	R208	05/02/2015			Bond Future	7.8813		97.0329	7.8937	96.9757	0.157	0.0000	0.0000	0
2014/07/21	R208	05/02/2015	8.49	Call	Bond Future	3,599.9900		3.6000	3,546.4200	3.5464	(1.488)	0	0	0
2014/07/21	R208	05/02/2015	8.51	Put	Bond Future	806.7500		0.8067	810.1800	0.8102	0.425	0	0	0
2014/07/21	R208	05/02/2015	8.50	Put	Bond Future	818.7400		0.8187	822.2800	0.8223	0.432	0	0	0
2014/07/21	R208	05/02/2015	8.49	Put	Bond Future	830.8700		0.8309	834.5300	0.8345	0.441	0	0	0
2014/07/21	R208	05/02/2015	8.50	Call	Bond Future	3,632.5200		3.6325	3,578.8300	3.5788	(1.478)	0	0	0
2014/07/21	R209	07/08/2014	9.04	Put	Bond Future	122.3300		0.1223	159.0600	0.1591	30.025	0	0	0
2014/07/21	R209	07/08/2014			Bond Future	8.6554		78.9289	8.7338	78.3104	0.906	0.0000	0.0000	10,743
2014/07/21	R209	07/08/2014	9.06	Put	Bond Future	107.2600		0.1073	139.0200	0.1390	29.610	0	0	0
2014/07/21	R209	07/08/2014	9.05	Put	Bond Future	114.5900		0.1146	148.7600	0.1488	29.819	0	0	0
2014/07/21	R209	07/08/2014	9.05	Call	Bond Future	3,148.7800		3.1488	2,564.5000	2.5645	(18.556)	0	0	0
2014/07/21	R209	07/08/2014	9.06	Call	Bond Future	3,215.9100		3.2159	2,629.2200	2.6292	(18.243)	0	0	0
2014/07/21	R209	07/08/2014	9.04	Call	Bond Future	3,081.9400		3.0819	2,500.2200	2.5002	(18.875)	0	0	0
2014/07/21	R209	06/11/2014	9.50	Call	Bond Future	6,325.4400		6.3254	5,808.3400	5.8083	(8.175)	0	0	0
2014/07/21	R209	06/11/2014	8.95	Call	Bond Future	3,442.4700		3.4425	3,044.1400	3.0441	(11.571)	0	0	2,050
2014/07/21	R209	06/11/2014			Bond Future	8.7202		76.9479	8.7972	76.3484	0.883	0.0000	0.0000	16,291
2014/07/21	R209	06/11/2014	8.99	Put	Bond Future	1,559.6300		1.5596	1,749.9600	1.7500	12.204	0	0	0
2014/07/21	R209	06/11/2014	10.00	Call	Bond Future	9,272.7900		9.2728	8,702.5500	8.7025	(6.150)	0	0	0
2014/07/21	R209	06/11/2014	9.05	Put	Bond Future	1,399.4900		1.3995	1,574.1200	1.5741	12.478	0	0	0
2014/07/21	R209	06/11/2014	9.58	Put	Bond Future	485.6600		0.4857	556.4600	0.5565	14.578	0	0	907
2014/07/21	R209	06/11/2014	9.01	Put	Bond Future	1,504.5100		1.5045	1,689.5300	1.6895	12.298	0	0	0
2014/07/21	R209	06/11/2014	9.50	Put	Bond Future	576.3300		0.5763	658.7600	0.6588	14.303	0	0	5,500
2014/07/21	R209	06/11/2014	10.05	Call	Bond Future	9,570.0500		9.5700	8,996.5100	8.9965	(5.993)	0	0	0
2014/07/21	R209	06/11/2014	8.95	Put	Bond Future	1,674.7400		1.6747	1,875.9400	1.8759	12.014	0	0	0
2014/07/21	R209	06/11/2014	9.00	Put	Bond Future	1,531.8000		1.5318	1,719.4600	1.7195	12.251	0	0	0
2014/07/21	R209	06/11/2014	9.95	Call	Bond Future	8,973.9600		8.9740	8,407.2000	8.4072	(6.316)	0	0	0
2014/07/21	R209	06/11/2014	8.50	Call	Bond Future	1,696.0700		1.6961	1,433.9600	1.4340	(15.454)	0	0	5,500
2014/07/21	R209	06/11/2014	8.75	Put	Bond Future	2,350.7100		2.3507	2,610.1100	2.6101	11.035	0	0	0
2014/07/21	R209	06/11/2014	8.99	Call	Bond Future	3,628.5600		3.6286	3,219.3600	3.2194	(11.277)	0	0	0
2014/07/21	R209	06/11/2014	9.25	Call	Bond Future	4,940.4200		4.9404	4,468.8300	4.4688	(9.546)	0	0	0
2014/07/21	R209	06/11/2014	10.05	Put	Bond Future	163.4000		0.1634	189.3900	0.1894	15.906	0	0	2,050
2014/07/21	R209	06/11/2014	10.00	Put	Bond Future	186.1000		0.1861	215.3900	0.2154	15.739	0	0	1,640
2014/07/21	R209	06/11/2014	9.05	Call	Bond Future	3,916.7000		3.9167	3,491.8000	3.4918	(10.848)	0	0	2,050
2014/07/21	R209	06/11/2014	9.58	Call	Bond Future	6,786.1300		6.7861	6,257.4000	6.2574	(7.791)	0	0	0
2014/07/21	R209	06/11/2014	9.00	Call	Bond Future	3,675.7300		3.6757	3,263.8600	3.2639	(11.205)	0	0	1,640
2014/07/21	R209	06/11/2014	9.25	Put	Bond Future	958.9000		0.9589	1,086.8400	1.0868	13.342	0	0	2,200
2014/07/21	R209	06/11/2014	8.75	Call	Bond Future	2,583.7700		2.5838	2,243.6400	2.2436	(13.164)	0	0	2,200
2014/07/21	R209	06/11/2014	9.01	Call	Bond Future	3,723.3300		3.7233	3,308.8200	3.3088	(11.133)	0	0	0
2014/07/21	R209	06/11/2014	9.95	Put	Bond Future	209.6700		0.2097	242.4400	0.2424	15.629	0	0	2,050
2014/07/21	R209	06/11/2014	8.50	Put	Bond Future	3,450.6300		3.4506	3,788.0500	3.7881	9.779	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
2014/07/21	R209	05/02/2015	9.00	Put	Bond Future	2,654.6300	2.6546	2,858.1600	2.8582	7.667	0	0	0
2014/07/21	R209	05/02/2015			Bond Future	8.7810	78.1345	8.8528	77.5819	0.818	0.0000	0.0000	0
2014/07/21	R209	05/02/2015	9.25	Call	Bond Future	5,451.7400	5.4517	5,059.0500	5.0590	(7.203)	0	0	0
2014/07/21	R209	05/02/2015	9.26	Call	Bond Future	5,499.1300	5.4991	5,104.8300	5.1048	(7.170)	0	0	0
2014/07/21	R209	05/02/2015	9.25	Put	Bond Future	1,951.8500	1.9519	2,111.8000	2.1118	8.195	0	0	0
2014/07/21	R209	05/02/2015	9.24	Call	Bond Future	5,404.4900	5.4045	5,013.4300	5.0134	(7.236)	0	0	0
2014/07/21	R209	05/02/2015	9.00	Call	Bond Future	4,320.6400	4.3206	3,971.5300	3.9715	(8.080)	0	0	0
2014/07/21	R209	05/02/2015	9.24	Put	Bond Future	1,976.6000	1.9766	2,138.1800	2.1382	8.175	0	0	0
2014/07/21	R209	05/02/2015	9.26	Put	Bond Future	1,927.3500	1.9274	2,085.6900	2.0857	8.215	0	0	0
2014/07/21	R210	07/08/2014			Bond Future	171.8146	171.8146	171.3482	171.3482	(0.271)	0.0000	0.0000	123
2014/07/21	R210	07/08/2014	159.00	Call	Bond Future	12,814.6200	12.8146	12,348.2400	12.3482	(3.639)	0	0	0
2014/07/21	R210	07/08/2014	159.01	Call	Bond Future	12,804.6200	12.8046	12,338.2400	12.3382	(3.642)	0	0	0
2014/07/21	R210	07/08/2014	158.99	Call	Bond Future	12,824.6200	12.8246	12,358.2400	12.3582	(3.637)	0	0	0
2014/07/21	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R210	06/11/2014			Bond Future	172.3327	172.3327	171.9220	171.9220	(0.238)	0.0000	0.0000	495
2014/07/21	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R210	06/11/2014	169.00	Call	Bond Future	3,332.7000	3.3327	2,921.9800	2.9220	(12.324)	0	0	0
2014/07/21	R210	06/11/2014	169.01	Call	Bond Future	3,322.7000	3.3227	2,911.9800	2.9120	(12.361)	0	0	0
2014/07/21	R210	06/11/2014	168.99	Call	Bond Future	3,342.7000	3.3427	2,931.9800	2.9320	(12.287)	0	0	0
2014/07/21	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R211	07/08/2014			Bond Future	130.7472	130.7472	130.7333	130.7333	(0.011)	0.0000	0.0000	390
2014/07/21	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R211	07/08/2014	128.00	Call	Bond Future	2,747.2100	2.7472	2,733.2500	2.7332	(0.508)	0	0	0
2014/07/21	R211	07/08/2014	128.01	Call	Bond Future	2,737.2100	2.7372	2,723.2500	2.7232	(0.510)	0	0	0
2014/07/21	R211	07/08/2014	127.99	Call	Bond Future	2,757.2100	2.7572	2,743.2500	2.7432	(0.506)	0	0	0
2014/07/21	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R211	06/11/2014	130.00	Call	Bond Future	2,693.4300	2.6934	2,727.1200	2.7271	1.251	0	0	0
2014/07/21	R211	06/11/2014	130.01	Call	Bond Future	2,683.4300	2.6834	2,717.1200	2.7171	1.255	0	0	0
2014/07/21	R211	06/11/2014			Bond Future	132.6934	132.6934	132.7271	132.7271	0.025	0.0000	0.0000	0
2014/07/21	R211	06/11/2014	129.99	Call	Bond Future	2,703.4300	2.7034	2,737.1200	2.7371	1.246	0	0	0
2014/07/21	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R212	07/08/2014	128.99	Call	Bond Future	6,792.8100	6.7928	6,351.6900	6.3517	(6.494)	0	0	0
2014/07/21	R212	07/08/2014			Bond Future	135.7828	135.7828	135.3417	135.3417	(0.325)	0.0000	0.0000	349
2014/07/21	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R212	07/08/2014	129.00	Call	Bond Future	6,782.8100	6.7828	6,341.6900	6.3417	(6.503)	0	0	0
2014/07/21	R212	07/08/2014	129.01	Call	Bond Future	6,772.8100	6.7728	6,331.6900	6.3317	(6.513)	0	0	0
2014/07/21	R212	06/11/2014			Bond Future	137.8041	137.8041	137.4058	137.4058	(0.289)	0.0000	0.0000	19,259

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
2014/07/21	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R212	06/11/2014	135.00	Call	Bond Future	2,804.0700	2.8041	2,405.8100	2.4058	(14.203)	0	0	0
2014/07/21	R212	06/11/2014	135.01	Call	Bond Future	2,794.0700	2.7941	2,395.8100	2.3958	(14.254)	0	0	0
2014/07/21	R212	06/11/2014	134.99	Call	Bond Future	2,814.0700	2.8141	2,415.8100	2.4158	(14.152)	0	0	0
2014/07/21	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R213	07/08/2014	8.86	Call	Bond Future	3,105.5700	3.1056	2,520.4200	2.5204	(18.842)	0	0	0
2014/07/21	R213	07/08/2014			Bond Future	8.4761	90.1245	8.5544	89.5030	0.924	0.0000	0.0000	23,660
2014/07/21	R213	07/08/2014	8.84	Call	Bond Future	2,970.2500	2.9702	2,390.6800	2.3907	(19.512)	0	0	0
2014/07/21	R213	07/08/2014	8.85	Call	Bond Future	3,037.7200	3.0377	2,455.2900	2.4553	(19.173)	0	0	0
2014/07/21	R213	07/08/2014	8.84	Put	Bond Future	135.2200	0.1352	177.1300	0.1771	30.994	0	0	0
2014/07/21	R213	07/08/2014	8.86	Put	Bond Future	118.6100	0.1186	154.9400	0.1549	30.630	0	0	0
2014/07/21	R213	07/08/2014	8.85	Put	Bond Future	126.6800	0.1267	165.7300	0.1657	30.826	0	0	0
2014/07/21	R213	06/11/2014	8.84	Call	Bond Future	3,735.9200	3.7359	3,320.6400	3.3206	(11.116)	0	0	0
2014/07/21	R213	06/11/2014	8.85	Put	Bond Future	1,435.9300	1.4359	1,617.0300	1.6170	12.612	0	0	0
2014/07/21	R213	06/11/2014			Bond Future	8.5452	87.9142	8.6218	87.3152	0.896	0.0000	0.0000	6,205
2014/07/21	R213	06/11/2014	8.85	Call	Bond Future	3,784.7800	3.7848	3,366.8400	3.3668	(11.043)	0	0	0
2014/07/21	R213	06/11/2014	8.86	Call	Bond Future	3,833.9400	3.8339	3,413.3500	3.4133	(10.970)	0	0	0
2014/07/21	R213	06/11/2014	8.84	Put	Bond Future	1,462.6800	1.4627	1,646.4400	1.6464	12.563	0	0	0
2014/07/21	R213	06/11/2014	8.86	Put	Bond Future	1,409.5700	1.4096	1,588.0200	1.5880	12.660	0	0	0
2014/07/21	R213	05/02/2015	9.26	Put	Bond Future	1,520.8300	1.5208	1,650.8900	1.6509	8.552	0	0	0
2014/07/21	R213	05/02/2015			Bond Future	8.6113	89.2697	8.6818	88.7256	0.820	0.0000	0.0000	0
2014/07/21	R213	05/02/2015	9.25	Put	Bond Future	1,541.2300	1.5412	1,672.7300	1.6727	8.532	0	0	0
2014/07/21	R213	05/02/2015	9.24	Put	Bond Future	1,561.8500	1.5619	1,694.8100	1.6948	8.513	0	0	0
2014/07/21	R213	05/02/2015	9.25	Call	Bond Future	6,292.0100	6.2920	5,879.4000	5.8794	(6.558)	0	0	0
2014/07/21	R213	05/02/2015	9.26	Call	Bond Future	6,342.9600	6.3430	5,928.9100	5.9289	(6.528)	0	0	0
2014/07/21	R213	05/02/2015	9.24	Call	Bond Future	6,241.1900	6.2412	5,830.0400	5.8300	(6.588)	0	0	0
2014/07/21	R214	07/08/2014	9.54	Put	Bond Future	5.4200	0.0054	6.2900	0.0063	16.052	0	0	0
2014/07/21	R214	07/08/2014			Bond Future	8.7350	79.9644	8.8186	79.2750	0.956	0.0000	0.0000	4,311
2014/07/21	R214	07/08/2014	9.56	Put	Bond Future	4.5500	0.0046	5.2100	0.0052	14.505	0	0	0
2014/07/21	R214	07/08/2014	9.55	Put	Bond Future	4.9700	0.0050	5.7300	0.0057	15.292	0	0	0
2014/07/21	R214	07/08/2014	9.56	Call	Bond Future	6,388.2300	6.3882	5,699.5300	5.6995	(10.781)	0	0	0
2014/07/21	R214	07/08/2014	9.54	Call	Bond Future	6,244.9300	6.2449	5,556.4400	5.5564	(11.025)	0	0	0
2014/07/21	R214	07/08/2014	9.55	Call	Bond Future	6,316.6300	6.3166	5,628.0300	5.6280	(10.901)	0	0	0
2014/07/21	R214	06/11/2014	9.20	Call	Bond Future	4,484.1700	4.4842	3,992.0600	3.9921	(10.974)	0	0	2,500
2014/07/21	R214	06/11/2014	9.64	Call	Bond Future	6,968.8900	6.9689	6,383.3400	6.3833	(8.402)	0	0	0
2014/07/21	R214	06/11/2014			Bond Future	8.7996	77.8570	8.8820	77.1854	0.937	0.0000	0.0000	1,726
2014/07/21	R214	06/11/2014	9.20	Put	Bond Future	1,309.9600	1.3100	1,489.4100	1.4894	13.699	0	0	0
2014/07/21	R214	06/11/2014	9.65	Call	Bond Future	7,028.3600	7.0284	6,441.2400	6.4412	(8.354)	0	0	0
2014/07/21	R214	06/11/2014	9.66	Call	Bond Future	7,087.9400	7.0879	6,499.2600	6.4993	(8.305)	0	0	0
2014/07/21	R214	06/11/2014	9.80	Call	Bond Future	7,929.4800	7.9295	7,321.3200	7.3213	(7.670)	0	0	0
2014/07/21	R214	06/11/2014	9.64	Put	Bond Future	551.8700	0.5519	637.8800	0.6379	15.585	0	0	0
2014/07/21	R214	06/11/2014	9.66	Put	Bond Future	529.2500	0.5292	612.1300	0.6121	15.660	0	0	0
2014/07/21	R214	06/11/2014	9.80	Put	Bond Future	392.5000	0.3925	455.9000	0.4559	16.153	0	0	2,500
2014/07/21	R214	06/11/2014	9.65	Put	Bond Future	540.4500	0.5405	624.8900	0.6249	15.624	0	0	0
2014/07/21	R214	05/02/2015	9.50	Call	Bond Future	6,561.9200	6.5619	6,090.8600	6.0909	(7.179)	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
2014/07/21	R214	05/02/2015			Bond Future	8.8613	79.0575	8.9389	78.4322	0.876	0.0000	0.0000	0
2014/07/21	R214	05/02/2015	9.51	Call	Bond Future	6,613.1800	6.6132	6,140.5000	6.1405	(7.148)	0	0	0
2014/07/21	R214	05/02/2015	9.50	Put	Bond Future	1,659.8800	1.6599	1,814.0800	1.8141	9.290	0	0	0
2014/07/21	R214	05/02/2015	9.49	Call	Bond Future	6,510.7700	6.5108	6,041.3500	6.0413	(7.210)	0	0	0
2014/07/21	R214	05/02/2015	9.49	Put	Bond Future	1,681.4000	1.6814	1,837.2400	1.8372	9.268	0	0	0
2014/07/21	R214	05/02/2015	9.51	Put	Bond Future	1,638.5900	1.6386	1,791.1700	1.7912	9.312	0	0	0
2014/07/21	R248	07/08/2014			Bond Future	8.7954	103.4270	8.8890	102.4351	1.064	0.0000	0.0000	10,044
2014/07/21	R248	07/08/2014	9.65	Call	Bond Future	8,444.9500	8.4450	7,453.0700	7.4531	(11.745)	0	0	0
2014/07/21	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R248	07/08/2014	9.66	Call	Bond Future	8,536.1300	8.5361	7,544.2500	7.5442	(11.620)	0	0	0
2014/07/21	R248	07/08/2014	9.64	Call	Bond Future	8,353.6100	8.3536	7,361.7300	7.3617	(11.874)	0	0	0
2014/07/21	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R248	06/11/2014			Bond Future	8.8616	100.5280	8.9545	99.5576	1.047	0.0000	0.0000	10,700
2014/07/21	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R248	06/11/2014	9.72	Call	Bond Future	8,368.8500	8.3688	7,398.4100	7.3984	(11.596)	0	0	0
2014/07/21	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R248	06/11/2014	9.73	Call	Bond Future	8,458.8200	8.4588	7,488.3800	7.4884	(11.473)	0	0	0
2014/07/21	R248	06/11/2014	9.74	Call	Bond Future	8,548.6300	8.5486	7,578.1900	7.5782	(11.352)	0	0	0
2014/07/21	R248	05/02/2015			Bond Future	8.9252	102.0781	9.0136	101.1657	0.990	0.0000	0.0000	0
2014/07/21	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R248	05/02/2015	9.50	Call	Bond Future	5,674.6400	5.6746	4,762.2200	4.7622	(16.079)	0	0	0
2014/07/21	R248	05/02/2015	9.51	Call	Bond Future	5,768.1600	5.7682	4,855.7400	4.8557	(15.818)	0	0	0
2014/07/21	R248	05/02/2015	9.49	Call	Bond Future	5,580.9400	5.5809	4,668.5200	4.6685	(16.349)	0	0	0
2014/07/21	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/21	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

453900