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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/07/2014 TO 14/07/2014

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
2014/07/14	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/14	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	2025	07/08/2014	109.01	Call	Bond Future	8,222.6300	8.2226	8,227.0600	8.2271	0.054	0	0	0
2014/07/14	2025	07/08/2014			Bond Future	117.2326	117.2326	117.2371	117.2371	0.004	0.0000	0.0000	0
2014/07/14	2025	07/08/2014	108.99	Call	Bond Future	8,242.6300	8.2426	8,247.0600	8.2471	0.054	0	0	0
2014/07/14	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2025	07/08/2014	109.00	Call	Bond Future	8,232.6300	8.2326	8,237.0600	8.2371	0.054	0	0	0
2014/07/14	2025	06/11/2014	117.01	Call	Bond Future	1,978.2300	1.9782	1,979.3200	1.9793	0.055	0	0	0
2014/07/14	2025	06/11/2014			Bond Future	118.9882	118.9882	118.9893	118.9893	0.001	0.0000	0.0000	0
2014/07/14	2025	06/11/2014	116.99	Call	Bond Future	1,998.2300	1.9982	1,999.3200	1.9993	0.055	0	0	0
2014/07/14	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2025	06/11/2014	117.00	Call	Bond Future	1,988.2300	1.9882	1,989.3200	1.9893	0.055	0	0	0
2014/07/14	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2030	07/08/2014			Bond Future	8.8369	93.2712	8.8005	93.5600	(0.411)	0.0000	0.0000	1,868
2014/07/14	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2030	07/08/2014	8.99	Call	Bond Future	1,201.9900	1.2020	1,490.7500	1.4907	24.023	0	0	0
2014/07/14	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2030	07/08/2014	9.00	Call	Bond Future	1,279.7100	1.2797	1,568.4700	1.5685	22.564	0	0	0
2014/07/14	2030	07/08/2014	9.01	Call	Bond Future	1,357.3400	1.3573	1,646.1000	1.6461	21.274	0	0	0
2014/07/14	2030	06/11/2014	9.01	Call	Bond Future	717.7500	0.7178	1,008.0800	1.0081	40.450	0	0	0
2014/07/14	2030	06/11/2014			Bond Future	8.9174	94.6567	8.8802	94.9470	(0.417)	0.0000	0.0000	2,313
2014/07/14	2030	06/11/2014	8.99	Call	Bond Future	563.4200	0.5634	853.7500	0.8538	51.530	0	0	0
2014/07/14	2030	06/11/2014	9.00	Call	Bond Future	640.6300	0.6406	930.9600	0.9310	45.319	0	0	0
2014/07/14	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2030	05/02/2015			Bond Future	8.9960	92.1095	8.9576	92.4050	(0.428)	0.0000	0.0000	0
2014/07/14	2030	05/02/2015	9.25	Call	Bond Future	1,917.0500	1.9171	2,212.5300	2.2125	15.413	0	0	0
2014/07/14	2030	05/02/2015	9.24	Call	Bond Future	1,842.6500	1.8426	2,138.1300	2.1381	16.036	0	0	0
2014/07/14	2030	05/02/2015	9.26	Call	Bond Future	1,991.3600	1.9914	2,286.8400	2.2868	14.838	0	0	0
2014/07/14	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/07/14	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2037	07/08/2014			Bond Future	9.0554	94.9762	9.0292	95.2159	(0.289)	0.0000	0.0000	8,604
2014/07/14	2037	07/08/2014	9.05	Put	Bond Future	49.7800	0.0498	0.0000	0.0000	(100.000)	0	0	0
2014/07/14	2037	07/08/2014	9.06	Call	Bond Future	41.5200	0.0415	281.1900	0.2812	577.240	0	0	0
2014/07/14	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	98.4500	0.0985	100.000	0	0	0
2014/07/14	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	189.8900	0.1899	100.000	0	0	0
2014/07/14	2037	07/08/2014	9.04	Put	Bond Future	141.2200	0.1412	0.0000	0.0000	(100.000)	0	0	0
2014/07/14	2037	06/11/2014	9.69	Call	Bond Future	4,813.5200	4.8135	5,054.0200	5.0540	4.996	0	0	0
2014/07/14	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2037	06/11/2014			Bond Future	9.1319	96.3870	9.1053	96.6275	(0.292)	0.0000	0.0000	1,398
2014/07/14	2037	06/11/2014	9.70	Call	Bond Future	4,896.1300	4.8961	5,136.6300	5.1366	4.912	0	0	0
2014/07/14	2037	06/11/2014	9.71	Call	Bond Future	4,978.6200	4.9786	5,219.1200	5.2191	4.831	0	0	0
2014/07/14	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2037	05/02/2015			Bond Future	9.2067	93.6162	9.1791	93.8611	(0.299)	0.0000	0.0000	0
2014/07/14	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2037	05/02/2015	9.50	Call	Bond Future	2,543.1600	2.5432	2,788.0500	2.7881	9.629	0	0	0
2014/07/14	2037	05/02/2015	9.51	Call	Bond Future	2,627.9000	2.6279	2,872.7900	2.8728	9.319	0	0	0
2014/07/14	2037	05/02/2015	9.49	Call	Bond Future	2,458.2900	2.4583	2,703.1800	2.7032	9.962	0	0	0
2014/07/14	2038	07/08/2014			Bond Future	122.1786	122.1786	122.1840	122.1840	0.004	0.0000	0.0000	1,015
2014/07/14	2038	07/08/2014	106.00	Call	Bond Future	16,178.6400	16.1786	16,184.0400	16.1840	0.033	0	0	0
2014/07/14	2038	07/08/2014	106.01	Call	Bond Future	16,168.6400	16.1686	16,174.0400	16.1740	0.033	0	0	0
2014/07/14	2038	07/08/2014	105.99	Call	Bond Future	16,188.6400	16.1886	16,194.0400	16.1940	0.033	0	0	0
2014/07/14	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2038	06/11/2014	120.01	Call	Bond Future	3,998.3500	3.9983	4,000.1500	4.0001	0.045	0	0	0
2014/07/14	2038	06/11/2014			Bond Future	124.0083	124.0083	124.0101	124.0101	0.001	0.0000	0.0000	900
2014/07/14	2038	06/11/2014	119.99	Call	Bond Future	4,018.3500	4.0183	4,020.1500	4.0201	0.045	0	0	0
2014/07/14	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2038	06/11/2014	120.00	Call	Bond Future	4,008.3500	4.0083	4,010.1500	4.0101	0.045	0	0	0
2014/07/14	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2046	07/08/2014			Bond Future	122.3254	122.3254	122.3309	122.3309	0.004	0.0000	0.0000	0
2014/07/14	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2046	07/08/2014	104.44	Call	Bond Future	17,885.4000	17.8854	17,890.8700	17.8909	0.031	0	0	0
2014/07/14	2046	07/08/2014	104.45	Call	Bond Future	17,875.4000	17.8754	17,880.8700	17.8809	0.031	0	0	0
2014/07/14	2046	07/08/2014	104.43	Call	Bond Future	17,895.4000	17.8954	17,900.8700	17.9009	0.031	0	0	0
2014/07/14	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2046	06/11/2014	104.45	Call	Bond Future	18,361.7900	18.3618	18,363.9900	18.3640	0.012	0	0	0
2014/07/14	2046	06/11/2014			Bond Future	122.8118	122.8118	122.8140	122.8140	0.002	0.0000	0.0000	5,348
2014/07/14	2046	06/11/2014	104.43	Call	Bond Future	18,381.7900	18.3818	18,383.9900	18.3840	0.012	0	0	0
2014/07/14	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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2014/07/14	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2046	06/11/2014	104.44	Call	Bond Future	18,371.7900	18.3718	18,373.9900	18.3740	0.012	0	0	0
2014/07/14	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2050	07/08/2014			Bond Future	128.0678	128.0678	128.0738	128.0738	0.005	0.0000	0.0000	688
2014/07/14	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2050	07/08/2014	112.00	Call	Bond Future	16,067.7700	16.0678	16,073.7600	16.0738	0.037	0	0	0
2014/07/14	2050	07/08/2014	112.01	Call	Bond Future	16,057.7700	16.0578	16,063.7600	16.0638	0.037	0	0	0
2014/07/14	2050	07/08/2014	111.99	Call	Bond Future	16,077.7700	16.0778	16,083.7600	16.0838	0.037	0	0	0
2014/07/14	2050	06/11/2014			Bond Future	129.9857	129.9857	129.9880	129.9880	0.002	0.0000	0.0000	2,112
2014/07/14	2050	06/11/2014	126.00	Call	Bond Future	3,985.7400	3.9857	3,987.9500	3.9880	0.055	0	0	0
2014/07/14	2050	06/11/2014	126.01	Call	Bond Future	3,975.7400	3.9757	3,977.9500	3.9780	0.056	0	0	0
2014/07/14	2050	06/11/2014	125.99	Call	Bond Future	3,995.7400	3.9957	3,997.9500	3.9980	0.055	0	0	0
2014/07/14	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	AL12	07/08/2014			Index Future	496.5760	496.5760	497.9180	497.9180	0.270	0.0000	0.0000	0
2014/07/14	AL12	06/11/2014			Index Future	503.9500	503.9500	505.2930	505.2930	0.266	0.0000	0.0000	0
2014/07/14	AL12	05/02/2015			Index Future	511.7200	511.7200	513.0850	513.0850	0.267	0.0000	0.0000	0
2014/07/14	AL37	07/08/2014			Index Future	424.6370	424.6370	425.3060	425.3060	0.158	0.0000	0.0000	0
2014/07/14	AL37	06/11/2014			Index Future	430.9430	430.9430	431.6060	431.6060	0.154	0.0000	0.0000	0
2014/07/14	AL7T	07/08/2014			Index Future	499.4050	499.4050	500.5520	500.5520	0.230	0.0000	0.0000	0
2014/07/14	AL7T	06/11/2014			Index Future	506.8220	506.8220	507.9660	507.9660	0.226	0.0000	0.0000	1
2014/07/14	ALBI	07/08/2014			Index Future	454.0110	454.0110	454.9450	454.9450	0.206	0.0000	0.0000	597
2014/07/14	ALBI	06/11/2014			Index Future	460.7540	460.7540	461.6840	461.6840	0.202	0.0000	0.0000	48
2014/07/14	ALBI	05/02/2015			Index Future	467.8580	467.8580	468.8040	468.8040	0.202	0.0000	0.0000	0
2014/07/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/07/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/14	EL28	07/08/2014	114.00	Call	Bond Future	10,027.7100		10.0277	10,033.3100	10.0333	0.056	0	0	0
2014/07/14	EL28	07/08/2014			Bond Future	124.0277		124.0277	124.0333	124.0333	0.005	0.0000	0.0000	0
2014/07/14	EL28	07/08/2014	114.01	Call	Bond Future	10,017.7100		10.0177	10,023.3100	10.0233	0.056	0	0	0
2014/07/14	EL28	07/08/2014	113.99	Call	Bond Future	10,037.7100		10.0377	10,043.3100	10.0433	0.056	0	0	0
2014/07/14	EL28	07/08/2014	114.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	EL28	07/08/2014	113.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	EL28	07/08/2014	114.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	EL28	06/11/2014	122.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	EL28	06/11/2014			Bond Future	124.4038		124.4038	124.4059	124.4059	0.002	0.0000	0.0000	0
2014/07/14	EL28	06/11/2014	122.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	EL28	06/11/2014	121.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	EL28	06/11/2014	122.00	Call	Bond Future	2,403.7500		2.4038	2,405.8800	2.4059	0.089	0	0	0
2014/07/14	EL28	06/11/2014	122.01	Call	Bond Future	2,393.7500		2.3938	2,395.8800	2.3959	0.089	0	0	0
2014/07/14	EL28	06/11/2014	121.99	Call	Bond Future	2,413.7500		2.4138	2,415.8800	2.4159	0.088	0	0	0
2014/07/14	ES33	07/08/2014			Bond Future	9.6816		84.2162	9.6552	84.4109	(0.273)	0.0000	0.0000	0
2014/07/14	ES33	07/08/2014	10.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	ES33	07/08/2014	10.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	ES33	07/08/2014	10.14	Call	Bond Future	3,269.5100		3.2695	3,464.2200	3.4642	5.955	0	0	0
2014/07/14	ES33	07/08/2014	10.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	ES33	07/08/2014	10.15	Call	Bond Future	3,338.5400		3.3385	3,533.2500	3.5332	5.832	0	0	0
2014/07/14	ES33	07/08/2014	10.16	Call	Bond Future	3,407.4700		3.4075	3,602.1800	3.6022	5.714	0	0	0
2014/07/14	ES33	06/11/2014	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	ES33	06/11/2014			Bond Future	9.7832		81.6823	9.7563	81.8775	(0.275)	0.0000	0.0000	6,220
2014/07/14	ES33	06/11/2014	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	ES33	06/11/2014	10.29	Call	Bond Future	3,541.9300		3.5419	3,737.1500	3.7371	5.512	0	0	0
2014/07/14	ES33	06/11/2014	10.30	Call	Bond Future	3,609.3800		3.6094	3,804.6000	3.8046	5.409	0	0	0
2014/07/14	ES33	06/11/2014	10.31	Call	Bond Future	3,676.7300		3.6767	3,871.9500	3.8719	5.310	0	0	0
2014/07/14	ES33	06/11/2014	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	ES33	05/02/2015	10.00	Call	Bond Future	815.1600		0.8152	1,014.0300	1.0140	24.396	0	0	0
2014/07/14	ES33	05/02/2015			Bond Future	9.8845		82.9422	9.8566	83.1411	(0.282)	0.0000	0.0000	0
2014/07/14	ES33	05/02/2015	10.01	Call	Bond Future	885.1200		0.8851	1,083.9900	1.0840	22.468	0	0	0
2014/07/14	ES33	05/02/2015	9.99	Call	Bond Future	745.1100		0.7451	943.9800	0.9440	26.690	0	0	0
2014/07/14	ES33	05/02/2015	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	ES33	05/02/2015	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	GOVI	07/08/2014	459.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	GOVI	07/08/2014			GOVI	452.7420		452.7420	453.6450	453.6450	0.199	0.0000	0.0000	521
2014/07/14	GOVI	07/08/2014	460.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	GOVI	07/08/2014	460.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	GOVI	07/08/2014	459.99	Put	GOVI	72,480.0000		7.2480	63,450.0000	6.3450	(12.459)	0	0	0
2014/07/14	GOVI	07/08/2014	460.01	Put	GOVI	72,680.0000		7.2680	63,650.0000	6.3650	(12.424)	0	0	0
2014/07/14	GOVI	07/08/2014	460.00	Put	GOVI	72,580.0000		7.2580	63,550.0000	6.3550	(12.441)	0	0	0
2014/07/14	GOVI	06/11/2014	449.01	Call	GOVI	104,560.0000		10.4560	113,540.0000	11.3540	8.588	0	0	0
2014/07/14	GOVI	06/11/2014			GOVI	459.4660		459.4660	460.3640	460.3640	0.195	0.0000	0.0000	105
2014/07/14	GOVI	06/11/2014	448.99	Call	GOVI	104,760.0000		10.4760	113,740.0000	11.3740	8.572	0	0	0
2014/07/14	GOVI	06/11/2014	449.00	Call	GOVI	104,660.0000		10.4660	113,640.0000	11.3640	8.580	0	0	0

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2014/07/14	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	GOVI	05/02/2015	459.99	Call	GOVI	65,600.0000	6.5600	74,730.0000	7.4730	13.918	0	0	0
2014/07/14	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	GOVI	05/02/2015			GOVI	466.5500	466.5500	467.4630	467.4630	0.196	0.0000	0.0000	0
2014/07/14	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	GOVI	05/02/2015	460.00	Call	GOVI	65,500.0000	6.5500	74,630.0000	7.4630	13.939	0	0	0
2014/07/14	GOVI	05/02/2015	460.01	Call	GOVI	65,400.0000	6.5400	74,530.0000	7.4530	13.960	0	0	0
2014/07/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/14	ICAA	07/08/2014			Can-Do Interest Rate	143.3094	143.3094	143.3120	143.3120	0.002	0.0000	0.0000	635
2014/07/14	IGOV	07/08/2014			Index Future	217.3340	217.3340	217.3660	217.3660	0.015	0.0000	0.0000	713
2014/07/14	IGOV	06/11/2014			Index Future	220.5890	220.5890	220.6130	220.6130	0.011	0.0000	0.0000	640
2014/07/14	IGOV	05/02/2015			Index Future	224.0160	224.0160	224.0410	224.0410	0.011	0.0000	0.0000	0
2014/07/14	ILBI	07/08/2014			Index Future	588.9420	588.9420	588.9810	588.9810	0.007	0.0000	0.0000	210
2014/07/14	ILBI	06/11/2014			Index Future	597.8100	597.8100	597.8440	597.8440	0.006	0.0000	0.0000	0
2014/07/14	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/07/14	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/07/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/14	JBAF	16/07/2014			Jibar Tradeable Future	5.8100	94.1900	5.8100	94.1900	0.000	0.0000	0.0000	545
2014/07/14	JBAF	20/08/2014			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	0
2014/07/14	JBAF	17/09/2014			Jibar Tradeable Future	6.1700	93.8300	6.1500	93.8500	(0.324)	0.0000	0.0000	33,000
2014/07/14	JBAF	15/10/2014			Jibar Tradeable Future	6.3000	93.7000	6.2800	93.7200	(0.317)	0.0000	0.0000	0
2014/07/14	JBAF	19/11/2014			Jibar Tradeable Future	6.3900	93.6100	6.3500	93.6500	(0.626)	0.0000	0.0000	0
2014/07/14	JBAF	17/12/2014			Jibar Tradeable Future	6.5200	93.4800	6.4800	93.5200	(0.613)	0.0000	0.0000	0
2014/07/14	JBAF	18/03/2015			Jibar Tradeable Future	6.8000	93.2000	6.7400	93.2600	(0.882)	0.0000	0.0000	2,850
2014/07/14	JBAF	17/06/2015			Jibar Tradeable Future	7.0100	92.9900	6.9800	93.0200	(0.428)	0.0000	0.0000	5,000
2014/07/14	JBAF	16/09/2015			Jibar Tradeable Future	7.2200	92.7800	7.2000	92.8000	(0.277)	0.0000	0.0000	0
2014/07/14	JBAF	15/12/2015			Jibar Tradeable Future	7.3800	92.6200	7.3600	92.6400	(0.271)	0.0000	0.0000	0
2014/07/14	JBAF	16/03/2016			Jibar Tradeable Future	7.5200	92.4800	7.5000	92.5000	(0.266)	0.0000	0.0000	0
2014/07/14	JBAF	15/06/2016			Jibar Tradeable Future	7.6500	92.3500	7.6300	92.3700	(0.261)	0.0000	0.0000	0

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2014/07/14	R023	07/08/2014	8.51	Call	Bond Future	2,105.4200		2.1054	2,263.9100	2.2639	7.528	0	0	0
2014/07/14	R023	07/08/2014			Bond Future	8.1839		100.8357	8.1474	101.0537	(0.446)	0.0000	0.0000	11,508
2014/07/14	R023	07/08/2014	8.49	Call	Bond Future	2,009.4200		2.0094	2,163.2600	2.1633	7.656	0	0	0
2014/07/14	R023	07/08/2014	8.50	Call	Bond Future	2,057.2200		2.0572	2,213.4100	2.2134	7.592	0	0	0
2014/07/14	R023	07/08/2014	8.49	Put	Bond Future	205.7100		0.2057	141.5600	0.1416	(31.185)	0	0	0
2014/07/14	R023	07/08/2014	8.51	Put	Bond Future	185.3300		0.1853	125.8300	0.1258	(32.105)	0	0	0
2014/07/14	R023	07/08/2014	8.50	Put	Bond Future	195.3000		0.1953	133.5000	0.1335	(31.644)	0	0	0
2014/07/14	R023	06/11/2014			Bond Future	8.2753		98.4131	8.2377	98.6314	(0.454)	0.0000	0.0000	0
2014/07/14	R023	06/11/2014	8.59	Put	Bond Future	1,045.1400		1.0451	952.6500	0.9527	(8.850)	0	0	0
2014/07/14	R023	06/11/2014	8.61	Put	Bond Future	1,007.2400		1.0072	916.9300	0.9169	(8.966)	0	0	0
2014/07/14	R023	06/11/2014	8.59	Call	Bond Future	2,850.2300		2.8502	2,976.0600	2.9761	4.415	0	0	0
2014/07/14	R023	06/11/2014	8.60	Put	Bond Future	1,026.0500		1.0261	934.6600	0.9347	(8.907)	0	0	0
2014/07/14	R023	06/11/2014	8.60	Call	Bond Future	2,887.7900		2.8878	3,014.7200	3.0147	4.395	0	0	0
2014/07/14	R023	06/11/2014	8.61	Call	Bond Future	2,925.5900		2.9256	3,053.6000	3.0536	4.376	0	0	0
2014/07/14	R023	05/02/2015			Bond Future	8.3651		99.9308	8.3258	100.1533	(0.471)	0.0000	0.0000	0
2014/07/14	R023	05/02/2015	8.74	Put	Bond Future	1,574.2400		1.5742	1,479.6700	1.4797	(6.007)	0	0	0
2014/07/14	R023	05/02/2015	8.75	Call	Bond Future	3,695.9400		3.6959	3,824.5900	3.8246	3.481	0	0	0
2014/07/14	R023	05/02/2015	8.76	Call	Bond Future	3,731.3000		3.7313	3,860.7300	3.8607	3.469	0	0	0
2014/07/14	R023	05/02/2015	8.74	Call	Bond Future	3,660.7200		3.6607	3,788.6100	3.7886	3.494	0	0	0
2014/07/14	R023	05/02/2015	8.76	Put	Bond Future	1,535.1200		1.5351	1,442.0900	1.4421	(6.060)	0	0	0
2014/07/14	R023	05/02/2015	8.75	Put	Bond Future	1,554.5900		1.5546	1,460.7800	1.4608	(6.034)	0	0	0
2014/07/14	R157	07/08/2014	6.76	Put	Bond Future	124.8700		0.1249	97.0100	0.0970	(22.311)	0	0	0
2014/07/14	R157	07/08/2014			Bond Future	6.7649		112.4647	6.7249	112.5085	(0.593)	0.0000	0.0000	6,048
2014/07/14	R157	07/08/2014	6.75	Put	Bond Future	130.3700		0.1304	101.8600	0.1019	(21.869)	0	0	0
2014/07/14	R157	07/08/2014	6.74	Call	Bond Future	108.9100		0.1089	123.5600	0.1236	13.451	0	0	0
2014/07/14	R157	07/08/2014	6.75	Call	Bond Future	114.0500		0.1140	129.3400	0.1293	13.406	0	0	0
2014/07/14	R157	07/08/2014	6.76	Call	Bond Future	119.4700		0.1195	135.4100	0.1354	13.342	0	0	0
2014/07/14	R157	07/08/2014	6.74	Put	Bond Future	136.1500		0.1362	107.0000	0.1070	(21.410)	0	0	0
2014/07/14	R157	06/11/2014	6.19	Put	Bond Future	732.6300		0.7326	695.2600	0.6953	(5.101)	0	0	0
2014/07/14	R157	06/11/2014			Bond Future	7.0092		107.3227	6.9602	107.3640	(0.699)	0.0000	0.0000	0
2014/07/14	R157	06/11/2014	6.21	Put	Bond Future	717.8500		0.7178	680.6800	0.6807	(5.178)	0	0	0
2014/07/14	R157	06/11/2014	6.20	Put	Bond Future	725.2300		0.7252	687.9500	0.6880	(5.140)	0	0	0
2014/07/14	R157	06/11/2014	6.21	Call	Bond Future	41.6100		0.0416	45.6900	0.0457	9.805	0	0	0
2014/07/14	R157	06/11/2014	6.19	Call	Bond Future	39.3800		0.0394	43.2600	0.0433	9.853	0	0	0
2014/07/14	R157	06/11/2014	6.20	Call	Bond Future	40.4900		0.0405	44.4600	0.0445	9.805	0	0	0
2014/07/14	R157	05/02/2015	8.74	Call	Bond Future	878.2200		0.8782	912.1200	0.9121	3.860	0	0	0
2014/07/14	R157	05/02/2015	8.75	Put	Bond Future	82.2500		0.0822	73.4800	0.0735	(10.663)	0	0	0
2014/07/14	R157	05/02/2015			Bond Future	7.3807		108.9783	7.3082	109.0211	(0.983)	0.0000	0.0000	0
2014/07/14	R157	05/02/2015	8.74	Put	Bond Future	83.2900		0.0833	74.4400	0.0744	(10.626)	0	0	0
2014/07/14	R157	05/02/2015	8.76	Put	Bond Future	81.2300		0.0812	72.5400	0.0725	(10.698)	0	0	0
2014/07/14	R157	05/02/2015	8.75	Call	Bond Future	882.9900		0.8830	916.9700	0.9170	3.848	0	0	0
2014/07/14	R157	05/02/2015	8.76	Call	Bond Future	887.7700		0.8878	921.8300	0.9218	3.837	0	0	0
2014/07/14	R186	07/08/2014	8.31	Call	Bond Future	916.1700		0.9162	972.2600	0.9723	6.122	0	0	0
2014/07/14	R186	07/08/2014	8.43	Put	Bond Future	892.6700		0.8927	723.2800	0.7233	(18.976)	0	0	105
2014/07/14	R186	07/08/2014	8.70	Put	Bond Future	256.8000		0.2568	179.6600	0.1797	(30.039)	0	0	1,000
2014/07/14	R186	07/08/2014			Bond Future	8.3661		117.7130	8.3348	117.9779	(0.374)	0.0000	0.0000	40,078

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
2014/07/14	R186	07/08/2014	7.60	Put	Bond Future	6,745.8100		6.7458	6,479.4600	6.4795	(3.948)	0	0	0
2014/07/14	R186	07/08/2014	8.00	Call	Bond Future	191.2200		0.1912	192.5400	0.1925	0.690	0	0	105
2014/07/14	R186	07/08/2014	8.92	Put	Bond Future	71.6600		0.0717	42.7200	0.0427	(40.385)	0	0	840
2014/07/14	R186	07/08/2014	8.29	Call	Bond Future	843.6000		0.8436	893.9000	0.8939	5.963	0	0	0
2014/07/14	R186	07/08/2014	8.25	Call	Bond Future	710.1800		0.7102	749.7600	0.7498	5.573	0	0	1,200
2014/07/14	R186	07/08/2014	8.30	Call	Bond Future	879.4000		0.8794	932.5600	0.9326	6.045	0	0	0
2014/07/14	R186	07/08/2014	8.29	Put	Bond Future	1,489.5800		1.4896	1,274.9300	1.2749	(14.410)	0	0	0
2014/07/14	R186	07/08/2014	9.20	Put	Bond Future	10.0900		0.0101	4.6700	0.0047	(53.717)	0	0	2,100
2014/07/14	R186	07/08/2014	7.60	Call	Bond Future	8.2700		0.0083	6.8700	0.0069	(16.929)	0	0	210
2014/07/14	R186	07/08/2014	8.00	Put	Bond Future	3,345.4200		3.3454	3,081.7900	3.0818	(7.880)	0	0	0
2014/07/14	R186	07/08/2014	8.31	Put	Bond Future	1,391.8700		1.3919	1,183.0100	1.1830	(15.006)	0	0	0
2014/07/14	R186	07/08/2014	8.92	Call	Bond Future	4,627.6000		4.6276	4,863.6100	4.8636	5.100	0	0	0
2014/07/14	R186	07/08/2014	8.30	Put	Bond Future	1,440.2000		1.4402	1,228.4100	1.2284	(14.706)	0	0	0
2014/07/14	R186	07/08/2014	9.20	Call	Bond Future	6,774.3100		6.7743	7,033.8400	7.0338	3.831	0	0	0
2014/07/14	R186	07/08/2014	8.43	Call	Bond Future	1,431.4200		1.4314	1,526.9800	1.5270	6.676	0	0	0
2014/07/14	R186	07/08/2014	8.70	Call	Bond Future	3,033.6100		3.0336	3,221.4200	3.2214	6.191	0	0	0
2014/07/14	R186	07/08/2014	8.25	Put	Bond Future	1,697.7500		1.6978	1,472.3800	1.4724	(13.275)	0	0	0
2014/07/14	R186	06/11/2014	8.14	Call	Bond Future	1,478.7000		1.4787	1,543.9300	1.5439	4.411	0	0	0
2014/07/14	R186	06/11/2014	8.15	Put	Bond Future	4,006.3200		4.0063	3,807.2700	3.8073	(4.968)	0	0	0
2014/07/14	R186	06/11/2014			Bond Future	8.4473		119.4611	8.4153	119.7266	(0.379)	0.0000	0.0000	23,112
2014/07/14	R186	06/11/2014	9.17	Call	Bond Future	6,438.1900		6.4382	6,635.8800	6.6359	3.071	0	0	0
2014/07/14	R186	06/11/2014	8.15	Call	Bond Future	1,508.4300		1.5084	1,574.8400	1.5748	4.403	0	0	0
2014/07/14	R186	06/11/2014	8.16	Call	Bond Future	1,538.5600		1.5386	1,606.1500	1.6062	4.393	0	0	0
2014/07/14	R186	06/11/2014	9.17	Put	Bond Future	665.8300		0.6658	598.0600	0.5981	(10.178)	0	0	2,010
2014/07/14	R186	06/11/2014	8.14	Put	Bond Future	4,061.9000		4.0619	3,861.6700	3.8617	(4.929)	0	0	0
2014/07/14	R186	06/11/2014	8.16	Put	Bond Future	3,951.2300		3.9512	3,753.3600	3.7534	(5.008)	0	0	0
2014/07/14	R186	05/02/2015	9.00	Call	Bond Future	5,727.8700		5.7279	5,889.8300	5.8898	2.828	0	0	0
2014/07/14	R186	05/02/2015			Bond Future	8.5250		116.0084	8.4917	116.2788	(0.391)	0.0000	0.0000	0
2014/07/14	R186	05/02/2015	8.75	Call	Bond Future	4,497.2100		4.4972	4,635.2300	4.6352	3.069	0	0	0
2014/07/14	R186	05/02/2015	8.76	Call	Bond Future	4,543.8800		4.5439	4,682.8900	4.6829	3.059	0	0	0
2014/07/14	R186	05/02/2015	8.74	Call	Bond Future	4,450.7700		4.4508	4,587.8100	4.5878	3.079	0	0	0
2014/07/14	R186	05/02/2015	8.76	Put	Bond Future	2,661.7200		2.6617	2,530.2900	2.5303	(4.938)	0	0	0
2014/07/14	R186	05/02/2015	8.75	Put	Bond Future	2,694.2900		2.6943	2,561.8700	2.5619	(4.915)	0	0	0
2014/07/14	R186	05/02/2015	9.00	Put	Bond Future	1,967.1200		1.9671	1,858.6400	1.8586	(5.515)	0	0	9,600
2014/07/14	R186	05/02/2015	8.74	Put	Bond Future	2,727.1600		2.7272	2,593.7600	2.5938	(4.892)	0	0	0
2014/07/14	R197	07/08/2014			Bond Future	287.1943		287.1943	287.2048	287.2048	0.004	0.0000	0.0000	0
2014/07/14	R197	07/08/2014			Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R197	07/08/2014	269.99	Put	Bond Future	17,194.3400		17.1943	17,204.8200	17.2048	0.061	0	0	0
2014/07/14	R197	07/08/2014	270.00	Call	Bond Future	17,184.3400		17.1843	17,194.8200	17.1948	0.061	0	0	0
2014/07/14	R197	07/08/2014	270.01	Call	Bond Future	17,204.3400		17.2043	17,214.8200	17.2148	0.061	0	0	0
2014/07/14	R197	07/08/2014	269.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R197	06/11/2014			Bond Future	291.4952		291.4952	291.4973	291.4973	0.001	0.0000	0.0000	905
2014/07/14	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R197	06/11/2014	285.00	Call	Bond Future	6,495.1600		6.4952	6,497.3100	6.4973	0.033	0	0	0
2014/07/14	R197	06/11/2014	285.01	Call	Bond Future	6,485.1600		6.4852	6,487.3100	6.4873	0.033	0	0	0

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2014/07/14	R197	06/11/2014	284.99	Call	Bond Future	6,505.1600		6.5052	6,507.3100	6.5073	0.033	0	0	0
2014/07/14	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R201	07/08/2014	5.31	Put	Bond Future	269.0900		0.2691	252.2200	0.2522	(6.269)	0	0	0
2014/07/14	R201	07/08/2014			Bond Future	5.9740		102.1841	5.9308	102.1996	(0.723)	0.0000	0.0000	0
2014/07/14	R201	07/08/2014	5.30	Put	Bond Future	271.9900		0.2720	255.1200	0.2551	(6.202)	0	0	0
2014/07/14	R201	07/08/2014	5.31	Call	Bond Future	30.1200		0.0301	28.7600	0.0288	(4.515)	0	0	0
2014/07/14	R201	07/08/2014	5.29	Call	Bond Future	28.7400		0.0287	27.3700	0.0274	(4.767)	0	0	0
2014/07/14	R201	07/08/2014	5.30	Call	Bond Future	29.4200		0.0294	28.0600	0.0281	(4.623)	0	0	0
2014/07/14	R201	07/08/2014	5.29	Put	Bond Future	274.9200		0.2749	258.0400	0.2580	(6.140)	0	0	0
2014/07/14	R202	07/08/2014	207.99	Call	Bond Future	21,991.1600		21.9912	22,000.3800	22.0004	0.042	0	0	0
2014/07/14	R202	07/08/2014	208.00	Put	Bond Future	0.4200		0.0004	0.1700	0.0002	(59.524)	0	0	0
2014/07/14	R202	07/08/2014			Bond Future	229.9807		229.9807	229.9902	229.9902	0.004	0.0000	0.0000	126
2014/07/14	R202	07/08/2014	207.99	Put	Bond Future	0.4200		0.0004	0.1700	0.0002	(59.524)	0	0	0
2014/07/14	R202	07/08/2014	208.01	Put	Bond Future	0.4200		0.0004	0.1700	0.0002	(59.524)	0	0	0
2014/07/14	R202	07/08/2014	208.00	Call	Bond Future	21,981.1600		21.9812	21,990.3800	21.9904	0.042	0	0	0
2014/07/14	R202	07/08/2014	208.01	Call	Bond Future	21,971.1600		21.9712	21,980.3800	21.9804	0.042	0	0	0
2014/07/14	R202	06/11/2014	226.99	Call	Bond Future	6,434.7700		6.4348	6,437.8100	6.4378	0.047	0	0	0
2014/07/14	R202	06/11/2014			Bond Future	233.4248		233.4248	233.4278	233.4278	0.001	0.0000	0.0000	44,466
2014/07/14	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R202	06/11/2014	227.00	Call	Bond Future	6,424.7700		6.4248	6,427.8100	6.4278	0.047	0	0	0
2014/07/14	R202	06/11/2014	227.01	Call	Bond Future	6,414.7700		6.4148	6,417.8100	6.4178	0.047	0	0	0
2014/07/14	R203	07/08/2014	7.30	Call	Bond Future	313.8400		0.3138	348.1000	0.3481	10.916	0	0	0
2014/07/14	R203	07/08/2014			Bond Future	7.3116		105.9075	7.2741	106.0113	(0.512)	0.0000	0.0000	24,351
2014/07/14	R203	07/08/2014	7.31	Call	Bond Future	327.6200		0.3276	363.3300	0.3633	10.900	0	0	0
2014/07/14	R203	07/08/2014	6.84	Put	Bond Future	1,333.4600		1.3335	1,230.2400	1.2302	(7.741)	0	0	0
2014/07/14	R203	07/08/2014	7.29	Put	Bond Future	360.1800		0.3602	289.2300	0.2892	(19.698)	0	0	0
2014/07/14	R203	07/08/2014	7.31	Put	Bond Future	332.0000		0.3320	263.9200	0.2639	(20.506)	0	0	0
2014/07/14	R203	07/08/2014	7.29	Call	Bond Future	300.4200		0.3004	333.2600	0.3333	10.931	0	0	0
2014/07/14	R203	07/08/2014	7.30	Put	Bond Future	345.9000		0.3459	276.3700	0.2764	(20.101)	0	0	0
2014/07/14	R203	07/08/2014	6.84	Call	Bond Future	17.7500		0.0177	18.3200	0.0183	3.211	0	0	46
2014/07/14	R203	06/11/2014	6.86	Call	Bond Future	175.9500		0.1759	190.1600	0.1902	8.076	0	0	0
2014/07/14	R203	06/11/2014			Bond Future	7.4427		103.3173	7.4027	103.4196	(0.538)	0.0000	0.0000	6,432
2014/07/14	R203	06/11/2014	6.98	Call	Bond Future	244.7700		0.2448	263.7500	0.2638	7.754	0	0	14
2014/07/14	R203	06/11/2014	6.84	Call	Bond Future	166.1600		0.1662	179.6500	0.1796	8.119	0	0	45
2014/07/14	R203	06/11/2014	6.85	Call	Bond Future	171.0000		0.1710	184.8400	0.1848	8.094	0	0	0
2014/07/14	R203	06/11/2014	6.98	Put	Bond Future	1,435.1300		1.4351	1,351.8300	1.3518	(5.804)	0	0	0
2014/07/14	R203	06/11/2014	6.84	Put	Bond Future	1,720.1000		1.7201	1,631.3100	1.6313	(5.162)	0	0	0
2014/07/14	R203	06/11/2014	6.86	Put	Bond Future	1,677.8500		1.6778	1,589.7800	1.5898	(5.249)	0	0	0
2014/07/14	R203	06/11/2014	6.85	Put	Bond Future	1,698.9200		1.6989	1,610.4800	1.6105	(5.206)	0	0	0
2014/07/14	R203	05/02/2015	7.69	Call	Bond Future	1,052.0400		1.0520	1,103.8900	1.1039	4.929	0	0	55
2014/07/14	R203	05/02/2015			Bond Future	7.5802		104.9108	7.5354	105.0155	(0.591)	0.0000	0.0000	0
2014/07/14	R203	05/02/2015	8.34	Put	Bond Future	314.0800		0.3141	286.1800	0.2862	(8.883)	0	0	0
2014/07/14	R203	05/02/2015	8.35	Call	Bond Future	2,088.5100		2.0885	2,165.6400	2.1656	3.693	0	0	0

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2014/07/14	R203	05/02/2015	8.36	Call	Bond Future	2,106.6200	2.1066	2,184.0600	2.1841	3.676	0	0	0
2014/07/14	R203	05/02/2015	8.34	Call	Bond Future	2,070.4600	2.0705	2,147.2600	2.1473	3.709	0	0	0
2014/07/14	R203	05/02/2015	8.36	Put	Bond Future	304.5300	0.3045	277.2700	0.2773	(8.951)	0	0	0
2014/07/14	R203	05/02/2015	7.69	Put	Bond Future	795.8300	0.7958	742.9800	0.7430	(6.641)	0	0	0
2014/07/14	R203	05/02/2015	8.35	Put	Bond Future	309.2700	0.3093	281.7000	0.2817	(8.915)	0	0	0
2014/07/14	R204	07/08/2014			Bond Future	7.5968	102.5940	7.5546	102.7495	(0.555)	0.0000	0.0000	14,507
2014/07/14	R204	07/08/2014	7.44	Put	Bond Future	809.6900	0.8097	681.5700	0.6816	(15.823)	0	0	0
2014/07/14	R204	07/08/2014	7.46	Put	Bond Future	759.4800	0.7595	634.4600	0.6345	(16.461)	0	0	0
2014/07/14	R204	07/08/2014	7.45	Put	Bond Future	784.3700	0.7844	657.7700	0.6578	(16.140)	0	0	0
2014/07/14	R204	07/08/2014	7.46	Call	Bond Future	253.6900	0.2537	284.1700	0.2842	12.015	0	0	0
2014/07/14	R204	07/08/2014	7.78	Call	Bond Future	880.1100	0.8801	974.5400	0.9745	10.729	0	0	0
2014/07/14	R204	07/08/2014	7.44	Call	Bond Future	229.6900	0.2297	257.0700	0.2571	11.920	0	0	0
2014/07/14	R204	07/08/2014	7.78	Put	Bond Future	207.4000	0.2074	146.3300	0.1463	(29.446)	0	0	530
2014/07/14	R204	07/08/2014	7.45	Call	Bond Future	241.4800	0.2415	270.3800	0.2704	11.968	0	0	0
2014/07/14	R204	06/11/2014	7.99	Put	Bond Future	591.6500	0.5916	528.3300	0.5283	(10.702)	0	0	1,270
2014/07/14	R204	06/11/2014			Bond Future	7.7100	104.1176	7.6657	104.2724	(0.575)	0.0000	0.0000	200
2014/07/14	R204	06/11/2014	6.99	Put	Bond Future	2,737.6600	2.7377	2,599.7300	2.5997	(5.038)	0	0	0
2014/07/14	R204	06/11/2014	7.01	Put	Bond Future	2,677.0400	2.6770	2,540.0200	2.5400	(5.118)	0	0	0
2014/07/14	R204	06/11/2014	6.99	Call	Bond Future	187.1800	0.1872	204.0700	0.2041	9.023	0	0	0
2014/07/14	R204	06/11/2014	7.00	Put	Bond Future	2,707.2900	2.7073	2,569.8100	2.5698	(5.078)	0	0	0
2014/07/14	R204	06/11/2014	7.99	Call	Bond Future	1,562.5600	1.5626	1,654.0600	1.6541	5.856	0	0	0
2014/07/14	R204	06/11/2014	7.00	Call	Bond Future	192.7600	0.1928	210.1000	0.2101	8.996	0	0	0
2014/07/14	R204	06/11/2014	7.01	Call	Bond Future	198.4600	0.1985	216.2600	0.2163	8.969	0	0	0
2014/07/14	R204	05/02/2015			Bond Future	7.8220	101.6889	7.7740	101.8469	(0.613)	0.0000	0.0000	0
2014/07/14	R204	05/02/2015	8.25	Call	Bond Future	2,170.5100	2.1705	2,268.1300	2.2681	4.498	0	0	0
2014/07/14	R204	05/02/2015	8.26	Call	Bond Future	2,192.2400	2.1922	2,290.4200	2.2904	4.479	0	0	0
2014/07/14	R204	05/02/2015	8.24	Call	Bond Future	2,148.8900	2.1489	2,245.9300	2.2459	4.516	0	0	0
2014/07/14	R204	05/02/2015	8.26	Put	Bond Future	763.3300	0.7633	703.4700	0.7035	(7.842)	0	0	0
2014/07/14	R204	05/02/2015	8.25	Put	Bond Future	773.9400	0.7739	713.5200	0.7135	(7.807)	0	0	0
2014/07/14	R204	05/02/2015	8.24	Put	Bond Future	784.6700	0.7847	723.6700	0.7237	(7.774)	0	0	0
2014/07/14	R207	07/08/2014	7.69	Call	Bond Future	315.6300	0.3156	341.8300	0.3418	8.301	0	0	0
2014/07/14	R207	07/08/2014	7.70	Put	Bond Future	882.4300	0.8824	752.2800	0.7523	(14.749)	0	0	0
2014/07/14	R207	07/08/2014			Bond Future	7.8284	98.0260	7.7915	98.1839	(0.470)	0.0000	0.0000	33,961
2014/07/14	R207	07/08/2014	7.70	Call	Bond Future	330.5000	0.3305	358.2100	0.3582	8.384	0	0	0
2014/07/14	R207	07/08/2014	7.71	Call	Bond Future	345.8400	0.3458	375.1200	0.3751	8.466	0	0	0
2014/07/14	R207	07/08/2014	7.69	Put	Bond Future	910.7200	0.9107	779.0600	0.7791	(14.457)	0	0	0
2014/07/14	R207	07/08/2014	7.71	Put	Bond Future	854.6300	0.8546	726.0500	0.7261	(15.045)	0	0	0
2014/07/14	R207	06/11/2014	7.36	Put	Bond Future	2,746.5300	2.7465	2,613.1600	2.6132	(4.856)	0	0	0
2014/07/14	R207	06/11/2014			Bond Future	7.9311	99.4818	7.8929	99.6391	(0.482)	0.0000	0.0000	434
2014/07/14	R207	06/11/2014	7.35	Put	Bond Future	2,779.7400	2.7797	2,645.8300	2.6458	(4.817)	0	0	0
2014/07/14	R207	06/11/2014	7.36	Call	Bond Future	365.3900	0.3654	389.3500	0.3894	6.557	0	0	0
2014/07/14	R207	06/11/2014	7.34	Call	Bond Future	347.3300	0.3473	370.2200	0.3702	6.590	0	0	0
2014/07/14	R207	06/11/2014	7.35	Call	Bond Future	356.2800	0.3563	379.7000	0.3797	6.573	0	0	0
2014/07/14	R207	06/11/2014	7.34	Put	Bond Future	2,813.1300	2.8131	2,678.6900	2.6787	(4.779)	0	0	0
2014/07/14	R207	05/02/2015	8.49	Put	Bond Future	934.3500	0.9344	871.9000	0.8719	(6.684)	0	0	0
2014/07/14	R207	05/02/2015			Bond Future	8.0334	97.3749	7.9926	97.5354	(0.508)	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
2014/07/14	R207	05/02/2015	8.51	Put	Bond Future	909.7700	0.9098	848.4300	0.8484	(6.742)	0	0	0
2014/07/14	R207	05/02/2015	8.50	Call	Bond Future	2,734.0600	2.7341	2,832.6800	2.8327	3.607	0	0	0
2014/07/14	R207	05/02/2015	8.51	Call	Bond Future	2,760.2100	2.7602	2,859.3900	2.8594	3.593	0	0	0
2014/07/14	R207	05/02/2015	8.49	Call	Bond Future	2,708.0100	2.7080	2,806.0800	2.8061	3.621	0	0	0
2014/07/14	R207	05/02/2015	8.50	Put	Bond Future	922.0000	0.9220	860.1000	0.8601	(6.714)	0	0	0
2014/07/14	R207	07/05/2015			Bond Future	8.1143	99.0180	8.0711	99.1801	(0.532)	0.0000	0.0000	0
2014/07/14	R207	07/05/2015	8.25	Call	Bond Future	2,257.1100	2.2571	2,337.5300	2.3375	3.563	0	0	0
2014/07/14	R207	07/05/2015	7.73	Call	Bond Future	1,321.6600	1.3217	1,376.9700	1.3770	4.185	0	0	66
2014/07/14	R207	07/05/2015	8.24	Put	Bond Future	1,766.3300	1.7663	1,684.0700	1.6841	(4.657)	0	0	0
2014/07/14	R207	07/05/2015	8.26	Put	Bond Future	1,732.7400	1.7327	1,651.4400	1.6514	(4.692)	0	0	0
2014/07/14	R207	07/05/2015	7.73	Put	Bond Future	2,776.9000	2.7769	2,670.0100	2.6700	(3.849)	0	0	0
2014/07/14	R207	07/05/2015	8.25	Put	Bond Future	1,749.4800	1.7495	1,667.7000	1.6677	(4.675)	0	0	0
2014/07/14	R207	07/05/2015	8.26	Call	Bond Future	2,277.6500	2.2776	2,358.5500	2.3585	3.552	0	0	0
2014/07/14	R207	07/05/2015	8.24	Call	Bond Future	2,236.6700	2.2367	2,316.6100	2.3166	3.574	0	0	0
2014/07/14	R208	07/08/2014	8.28	Call	Bond Future	1,572.3300	1.5723	1,696.1100	1.6961	7.872	0	0	0
2014/07/14	R208	07/08/2014			Bond Future	7.9917	96.1598	7.9550	96.3388	(0.459)	0.0000	0.0000	16,414
2014/07/14	R208	07/08/2014	7.80	Call	Bond Future	281.0000	0.2810	302.3000	0.3023	7.580	0	0	0
2014/07/14	R208	07/08/2014	7.79	Put	Bond Future	1,256.9400	1.2569	1,097.8700	1.0979	(12.655)	0	0	0
2014/07/14	R208	07/08/2014	7.81	Put	Bond Future	1,185.9900	1.1860	1,029.7400	1.0297	(13.175)	0	0	0
2014/07/14	R208	07/08/2014	7.80	Put	Bond Future	1,221.2000	1.2212	1,063.5100	1.0635	(12.913)	0	0	0
2014/07/14	R208	07/08/2014	7.81	Call	Bond Future	295.1200	0.2951	317.8600	0.3179	7.705	0	0	0
2014/07/14	R208	07/08/2014	8.28	Put	Bond Future	179.4500	0.1795	124.2400	0.1242	(30.766)	0	0	630
2014/07/14	R208	07/08/2014	7.79	Call	Bond Future	267.3700	0.2674	287.2900	0.2873	7.450	0	0	0
2014/07/14	R208	06/11/2014	7.46	Call	Bond Future	383.8900	0.3839	408.1700	0.4082	6.325	0	0	0
2014/07/14	R208	06/11/2014			Bond Future	8.0892	94.1900	8.0513	94.3689	(0.469)	0.0000	0.0000	571
2014/07/14	R208	06/11/2014	7.44	Call	Bond Future	364.6600	0.3647	387.8200	0.3878	6.351	0	0	0
2014/07/14	R208	06/11/2014	7.45	Call	Bond Future	374.1800	0.3742	397.9000	0.3979	6.339	0	0	0
2014/07/14	R208	06/11/2014	8.50	Put	Bond Future	679.8400	0.6798	613.7100	0.6137	(9.727)	0	0	1,520
2014/07/14	R208	06/11/2014	7.44	Put	Bond Future	3,485.7200	3.4857	3,330.0500	3.3300	(4.466)	0	0	0
2014/07/14	R208	06/11/2014	7.46	Put	Bond Future	3,406.9100	3.4069	3,252.3600	3.2524	(4.536)	0	0	0
2014/07/14	R208	06/11/2014	8.50	Call	Bond Future	2,591.2200	2.5912	2,703.9200	2.7039	4.349	0	0	0
2014/07/14	R208	06/11/2014	7.45	Put	Bond Future	3,446.2100	3.4462	3,291.1000	3.2911	(4.501)	0	0	0
2014/07/14	R208	05/02/2015	8.51	Call	Bond Future	2,745.7600	2.7458	2,848.7500	2.8488	3.751	0	0	0
2014/07/14	R208	05/02/2015			Bond Future	8.1841	95.6428	8.1441	95.8252	(0.489)	0.0000	0.0000	0
2014/07/14	R208	05/02/2015	8.49	Call	Bond Future	2,689.9700	2.6900	2,791.6200	2.7916	3.779	0	0	0
2014/07/14	R208	05/02/2015	8.51	Put	Bond Future	1,277.5000	1.2775	1,198.1100	1.1981	(6.214)	0	0	0
2014/07/14	R208	05/02/2015	8.50	Put	Bond Future	1,294.1700	1.2942	1,214.1100	1.2141	(6.186)	0	0	0
2014/07/14	R208	05/02/2015	8.49	Put	Bond Future	1,311.0000	1.3110	1,230.2700	1.2303	(6.158)	0	0	0
2014/07/14	R208	05/02/2015	8.50	Call	Bond Future	2,717.8000	2.7178	2,820.1200	2.8201	3.765	0	0	0
2014/07/14	R209	07/08/2014	9.04	Put	Bond Future	887.2100	0.8872	744.6500	0.7447	(16.068)	0	0	0
2014/07/14	R209	07/08/2014			Bond Future	8.9835	76.3931	8.9574	76.5899	(0.290)	0.0000	0.0000	10,760
2014/07/14	R209	07/08/2014	9.06	Put	Bond Future	823.6000	0.8236	686.1000	0.6861	(16.695)	0	0	0
2014/07/14	R209	07/08/2014	9.05	Put	Bond Future	854.9800	0.8550	714.9400	0.7149	(16.379)	0	0	0
2014/07/14	R209	07/08/2014	9.05	Call	Bond Future	1,353.4200	1.3534	1,410.1700	1.4102	4.193	0	0	0
2014/07/14	R209	07/08/2014	9.06	Call	Bond Future	1,396.5000	1.3965	1,455.7900	1.4558	4.246	0	0	0
2014/07/14	R209	07/08/2014	9.04	Call	Bond Future	1,311.0700	1.3111	1,365.3000	1.3653	4.136	0	0	0

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2014/07/14	R209	06/11/2014	9.50	Call	Bond Future	4,391.3300	4.3913	4,505.2700	4.5053	2.595	0	0	0
2014/07/14	R209	06/11/2014	8.95	Call	Bond Future	2,112.7500	2.1128	2,174.2200	2.1742	2.909	0	0	2,050
2014/07/14	R209	06/11/2014			Bond Future	9.0566	74.3815	9.0301	74.5790	(0.293)	0.0000	0.0000	16,291
2014/07/14	R209	06/11/2014	8.99	Put	Bond Future	2,746.9400	2.7469	2,614.6200	2.6146	(4.817)	0	0	0
2014/07/14	R209	06/11/2014	10.00	Call	Bond Future	6,989.1400	6.9891	7,142.7000	7.1427	2.197	0	0	0
2014/07/14	R209	06/11/2014	9.05	Put	Bond Future	2,513.7500	2.5138	2,387.0800	2.3871	(5.039)	0	0	0
2014/07/14	R209	06/11/2014	9.58	Put	Bond Future	1,048.1900	1.0482	971.8600	0.9719	(7.282)	0	0	907
2014/07/14	R209	06/11/2014	9.01	Put	Bond Future	2,667.3200	2.6673	2,536.8700	2.5369	(4.891)	0	0	0
2014/07/14	R209	06/11/2014	9.50	Put	Bond Future	1,208.6300	1.2086	1,125.0800	1.1251	(6.913)	0	0	5,500
2014/07/14	R209	06/11/2014	10.05	Call	Bond Future	7,260.9000	7.2609	7,417.7700	7.4178	2.160	0	0	0
2014/07/14	R209	06/11/2014	8.95	Put	Bond Future	2,911.4300	2.9114	2,775.4100	2.7754	(4.672)	0	0	0
2014/07/14	R209	06/11/2014	9.00	Put	Bond Future	2,706.8400	2.7068	2,575.4500	2.5755	(4.854)	0	0	0
2014/07/14	R209	06/11/2014	9.95	Call	Bond Future	6,716.3600	6.7164	6,866.6300	6.8666	2.237	0	0	0
2014/07/14	R209	06/11/2014	8.50	Call	Bond Future	918.6100	0.9186	944.9900	0.9450	2.872	0	0	5,500
2014/07/14	R209	06/11/2014	8.75	Put	Bond Future	3,837.3900	3.8374	3,684.0600	3.6841	(3.996)	0	0	0
2014/07/14	R209	06/11/2014	8.99	Call	Bond Future	2,249.4600	2.2495	2,314.6300	2.3146	2.897	0	0	0
2014/07/14	R209	06/11/2014	9.25	Call	Bond Future	3,257.2500	3.2573	3,347.3900	3.3474	2.767	0	0	0
2014/07/14	R209	06/11/2014	10.05	Put	Bond Future	420.6600	0.4207	380.0400	0.3800	(9.656)	0	0	2,050
2014/07/14	R209	06/11/2014	10.00	Put	Bond Future	468.8600	0.4689	424.9300	0.4249	(9.370)	0	0	1,640
2014/07/14	R209	06/11/2014	9.05	Call	Bond Future	2,464.5500	2.4646	2,535.3700	2.5354	2.874	0	0	2,050
2014/07/14	R209	06/11/2014	9.58	Call	Bond Future	4,782.2500	4.7823	4,903.4100	4.9034	2.534	0	0	0
2014/07/14	R209	06/11/2014	9.00	Call	Bond Future	2,284.3600	2.2844	2,350.4600	2.3505	2.894	0	0	1,640
2014/07/14	R209	06/11/2014	9.25	Put	Bond Future	1,842.1400	1.8421	1,734.7900	1.7348	(5.827)	0	0	2,200
2014/07/14	R209	06/11/2014	8.75	Call	Bond Future	1,504.0400	1.5040	1,548.2000	1.5482	2.936	0	0	2,200
2014/07/14	R209	06/11/2014	9.01	Call	Bond Future	2,319.7300	2.3197	2,386.7700	2.3868	2.890	0	0	0
2014/07/14	R209	06/11/2014	9.95	Put	Bond Future	518.4800	0.5185	471.2600	0.4713	(9.107)	0	0	2,050
2014/07/14	R209	06/11/2014	8.50	Put	Bond Future	5,239.5800	5.2396	5,068.4700	5.0685	(3.266)	0	0	0
2014/07/14	R209	05/02/2015	9.00	Put	Bond Future	3,913.8400	3.9138	3,785.4000	3.7854	(3.282)	0	0	0
2014/07/14	R209	05/02/2015			Bond Future	9.1269	75.5288	9.0995	75.7299	(0.300)	0.0000	0.0000	0
2014/07/14	R209	05/02/2015	9.25	Call	Bond Future	3,886.2800	3.8863	3,976.2100	3.9762	2.314	0	0	0
2014/07/14	R209	05/02/2015	9.26	Call	Bond Future	3,925.2600	3.9253	4,015.8900	4.0159	2.309	0	0	0
2014/07/14	R209	05/02/2015	9.25	Put	Bond Future	2,992.1500	2.9921	2,880.9500	2.8810	(3.716)	0	0	0
2014/07/14	R209	05/02/2015	9.24	Call	Bond Future	3,847.4700	3.8475	3,936.7100	3.9367	2.319	0	0	0
2014/07/14	R209	05/02/2015	9.00	Call	Bond Future	2,974.0900	2.9741	3,046.7800	3.0468	2.444	0	0	0
2014/07/14	R209	05/02/2015	9.24	Put	Bond Future	3,025.3400	3.0253	2,913.4500	2.9135	(3.698)	0	0	0
2014/07/14	R209	05/02/2015	9.26	Put	Bond Future	2,959.2400	2.9592	2,848.7400	2.8487	(3.734)	0	0	0
2014/07/14	R210	07/08/2014			Bond Future	172.1620	172.1620	172.1691	172.1691	0.004	0.0000	0.0000	123
2014/07/14	R210	07/08/2014	159.00	Call	Bond Future	13,161.9700	13.1620	13,169.0800	13.1691	0.054	0	0	0
2014/07/14	R210	07/08/2014	159.01	Call	Bond Future	13,151.9700	13.1520	13,159.0800	13.1591	0.054	0	0	0
2014/07/14	R210	07/08/2014	158.99	Call	Bond Future	13,171.9700	13.1720	13,179.0800	13.1791	0.054	0	0	0
2014/07/14	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R210	06/11/2014			Bond Future	172.7008	172.7008	172.7029	172.7029	0.001	0.0000	0.0000	495
2014/07/14	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/07/14	R210	06/11/2014	169.00	Call	Bond Future	3,700.7700	3.7008	3,702.9300	3.7029	0.058	0	0	0
2014/07/14	R210	06/11/2014	169.01	Call	Bond Future	3,690.7700	3.6908	3,692.9300	3.6929	0.059	0	0	0
2014/07/14	R210	06/11/2014	168.99	Call	Bond Future	3,710.7700	3.7108	3,712.9300	3.7129	0.058	0	0	0
2014/07/14	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R211	07/08/2014			Bond Future	130.7977	130.7977	130.7996	130.7996	0.001	0.0000	0.0000	390
2014/07/14	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R211	07/08/2014	128.00	Call	Bond Future	2,797.6800	2.7977	2,799.6200	2.7996	0.069	0	0	0
2014/07/14	R211	07/08/2014	128.01	Call	Bond Future	2,787.6800	2.7877	2,789.6200	2.7896	0.070	0	0	0
2014/07/14	R211	07/08/2014	127.99	Call	Bond Future	2,807.6800	2.8077	2,809.6200	2.8096	0.069	0	0	0
2014/07/14	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R211	06/11/2014	130.00	Call	Bond Future	2,756.4700	2.7565	2,754.6400	2.7546	(0.066)	0	0	0
2014/07/14	R211	06/11/2014	130.01	Call	Bond Future	2,746.4700	2.7465	2,744.6400	2.7446	(0.067)	0	0	0
2014/07/14	R211	06/11/2014			Bond Future	132.7565	132.7565	132.7546	132.7546	(0.001)	0.0000	0.0000	0
2014/07/14	R211	06/11/2014	129.99	Call	Bond Future	2,766.4700	2.7665	2,764.6400	2.7646	(0.066)	0	0	0
2014/07/14	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R212	07/08/2014	128.99	Call	Bond Future	6,990.7000	6.9907	7,042.1300	7.0421	0.736	0	0	0
2014/07/14	R212	07/08/2014			Bond Future	135.9807	135.9807	136.0321	136.0321	0.038	0.0000	0.0000	349
2014/07/14	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R212	07/08/2014	129.00	Call	Bond Future	6,980.7000	6.9807	7,032.1300	7.0321	0.737	0	0	0
2014/07/14	R212	07/08/2014	129.01	Call	Bond Future	6,970.7000	6.9707	7,022.1300	7.0221	0.738	0	0	0
2014/07/14	R212	06/11/2014			Bond Future	138.0171	138.0171	138.0653	138.0653	0.035	0.0000	0.0000	20,029
2014/07/14	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R212	06/11/2014	135.00	Call	Bond Future	3,017.0800	3.0171	3,065.3200	3.0653	1.599	0	0	0
2014/07/14	R212	06/11/2014	135.01	Call	Bond Future	3,007.0800	3.0071	3,055.3200	3.0553	1.604	0	0	0
2014/07/14	R212	06/11/2014	134.99	Call	Bond Future	3,027.0800	3.0271	3,075.3200	3.0753	1.594	0	0	0
2014/07/14	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R213	07/08/2014	8.86	Call	Bond Future	1,162.1400	1.1621	1,252.4100	1.2524	7.768	0	0	0
2014/07/14	R213	07/08/2014			Bond Future	8.8400	87.2897	8.8037	87.5660	(0.410)	0.0000	0.0000	23,790
2014/07/14	R213	07/08/2014	8.84	Call	Bond Future	1,084.1000	1.0841	1,167.7800	1.1678	7.719	0	0	0
2014/07/14	R213	07/08/2014	8.85	Call	Bond Future	1,122.7200	1.1227	1,209.6800	1.2097	7.745	0	0	0
2014/07/14	R213	07/08/2014	8.84	Put	Bond Future	1,083.7900	1.0838	891.2300	0.8912	(17.767)	0	0	0
2014/07/14	R213	07/08/2014	8.86	Put	Bond Future	1,009.9000	1.0099	823.9300	0.8239	(18.415)	0	0	0
2014/07/14	R213	07/08/2014	8.85	Put	Bond Future	1,046.4000	1.0464	857.1200	0.8571	(18.089)	0	0	0
2014/07/14	R213	06/11/2014	8.84	Call	Bond Future	2,179.9200	2.1799	2,283.1700	2.2832	4.736	0	0	0
2014/07/14	R213	06/11/2014	8.85	Put	Bond Future	2,734.9300	2.7349	2,561.6100	2.5616	(6.337)	0	0	0
2014/07/14	R213	06/11/2014			Bond Future	8.9191	85.0453	8.8821	85.3233	(0.415)	0.0000	0.0000	6,205
2014/07/14	R213	06/11/2014	8.85	Call	Bond Future	2,214.8800	2.2149	2,319.4800	2.3195	4.723	0	0	0
2014/07/14	R213	06/11/2014	8.86	Call	Bond Future	2,250.1800	2.2502	2,356.1100	2.3561	4.708	0	0	0
2014/07/14	R213	06/11/2014	8.84	Put	Bond Future	2,775.5800	2.7756	2,600.9100	2.6009	(6.293)	0	0	0
2014/07/14	R213	06/11/2014	8.86	Put	Bond Future	2,694.7100	2.6947	2,522.7200	2.5227	(6.383)	0	0	0

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2014/07/14	R213	05/02/2015	9.26	Put	Bond Future	2,533.3300	2.5333	2,400.4500	2.4004	(5.245)	0	0	0
2014/07/14	R213	05/02/2015			Bond Future	8.9967	86.3569	8.9584	86.6398	(0.425)	0.0000	0.0000	0
2014/07/14	R213	05/02/2015	9.25	Put	Bond Future	2,562.6900	2.5627	2,428.8500	2.4288	(5.223)	0	0	0
2014/07/14	R213	05/02/2015	9.24	Put	Bond Future	2,592.3200	2.5923	2,457.5300	2.4575	(5.200)	0	0	0
2014/07/14	R213	05/02/2015	9.25	Call	Bond Future	4,400.7300	4.4007	4,549.7400	4.5497	3.386	0	0	0
2014/07/14	R213	05/02/2015	9.26	Call	Bond Future	4,442.7200	4.4427	4,592.6900	4.5927	3.376	0	0	0
2014/07/14	R213	05/02/2015	9.24	Call	Bond Future	4,358.9200	4.3589	4,506.9800	4.5070	3.397	0	0	0
2014/07/14	R214	07/08/2014	9.54	Put	Bond Future	138.2800	0.1383	94.1400	0.0941	(31.921)	0	0	0
2014/07/14	R214	07/08/2014			Bond Future	9.0529	77.3948	9.0268	77.6001	(0.288)	0.0000	0.0000	4,311
2014/07/14	R214	07/08/2014	9.56	Put	Bond Future	124.4300	0.1244	83.6700	0.0837	(32.757)	0	0	0
2014/07/14	R214	07/08/2014	9.55	Put	Bond Future	131.2100	0.1312	88.7900	0.0888	(32.330)	0	0	0
2014/07/14	R214	07/08/2014	9.56	Call	Bond Future	3,938.5800	3.9386	4,103.0900	4.1031	4.177	0	0	0
2014/07/14	R214	07/08/2014	9.54	Call	Bond Future	3,808.2600	3.8083	3,969.3900	3.9694	4.231	0	0	0
2014/07/14	R214	07/08/2014	9.55	Call	Bond Future	3,873.3400	3.8733	4,036.1900	4.0362	4.204	0	0	0
2014/07/14	R214	06/11/2014	9.20	Call	Bond Future	2,925.9800	2.9260	3,007.6500	3.0076	2.791	0	0	2,500
2014/07/14	R214	06/11/2014	9.64	Call	Bond Future	4,961.2200	4.9612	5,085.7800	5.0858	2.511	0	0	0
2014/07/14	R214	06/11/2014			Bond Future	9.1255	75.2564	9.0990	75.4626	(0.291)	0.0000	0.0000	1,726
2014/07/14	R214	06/11/2014	9.20	Put	Bond Future	2,352.3400	2.3523	2,227.8500	2.2278	(5.292)	0	0	0
2014/07/14	R214	06/11/2014	9.65	Call	Bond Future	5,012.2300	5.0122	5,137.6900	5.1377	2.503	0	0	0
2014/07/14	R214	06/11/2014	9.66	Call	Bond Future	5,063.4100	5.0634	5,189.7800	5.1898	2.496	0	0	0
2014/07/14	R214	06/11/2014	9.80	Call	Bond Future	5,796.1200	5.7961	5,934.6500	5.9347	2.390	0	0	0
2014/07/14	R214	06/11/2014	9.64	Put	Bond Future	1,144.7700	1.1448	1,063.1700	1.0632	(7.128)	0	0	0
2014/07/14	R214	06/11/2014	9.66	Put	Bond Future	1,105.2900	1.1053	1,025.5000	1.0255	(7.219)	0	0	0
2014/07/14	R214	06/11/2014	9.80	Put	Bond Future	859.7100	0.8597	792.0800	0.7921	(7.867)	0	0	2,500
2014/07/14	R214	06/11/2014	9.65	Put	Bond Future	1,124.8900	1.1249	1,044.1900	1.0442	(7.174)	0	0	0
2014/07/14	R214	05/02/2015	9.50	Call	Bond Future	4,834.3800	4.8344	4,940.9300	4.9409	2.204	0	0	0
2014/07/14	R214	05/02/2015			Bond Future	9.1965	76.4171	9.1692	76.6269	(0.298)	0.0000	0.0000	0
2014/07/14	R214	05/02/2015	9.51	Call	Bond Future	4,877.8100	4.8778	4,985.0600	4.9851	2.199	0	0	0
2014/07/14	R214	05/02/2015	9.50	Put	Bond Future	2,572.7600	2.5728	2,469.4600	2.4695	(4.015)	0	0	0
2014/07/14	R214	05/02/2015	9.49	Call	Bond Future	4,791.1100	4.7911	4,896.9500	4.8969	2.209	0	0	0
2014/07/14	R214	05/02/2015	9.49	Put	Bond Future	2,602.1600	2.6022	2,498.1500	2.4981	(3.997)	0	0	0
2014/07/14	R214	05/02/2015	9.51	Put	Bond Future	2,543.6400	2.5436	2,441.0400	2.4410	(4.034)	0	0	0
2014/07/14	R248	07/08/2014			Bond Future	9.1085	100.1766	9.0824	100.4402	(0.286)	0.0000	0.0000	10,044
2014/07/14	R248	07/08/2014	9.65	Call	Bond Future	5,194.5200	5.1945	5,458.1500	5.4582	5.075	0	0	0
2014/07/14	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R248	07/08/2014	9.66	Call	Bond Future	5,285.7000	5.2857	5,549.3300	5.5493	4.988	0	0	0
2014/07/14	R248	07/08/2014	9.64	Call	Bond Future	5,103.1800	5.1032	5,366.8100	5.3668	5.166	0	0	0
2014/07/14	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R248	06/11/2014			Bond Future	9.1830	97.2383	9.1564	97.5031	(0.290)	0.0000	0.0000	9,070
2014/07/14	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R248	06/11/2014	9.72	Call	Bond Future	5,079.1700	5.0792	5,343.9200	5.3439	5.212	0	0	0
2014/07/14	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R248	06/11/2014	9.73	Call	Bond Future	5,169.1400	5.1691	5,433.8900	5.4339	5.122	0	0	0
2014/07/14	R248	06/11/2014	9.74	Call	Bond Future	5,258.9500	5.2589	5,523.7000	5.5237	5.034	0	0	0

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2014/07/14	R248	05/02/2015			Bond Future	9.2561	98.7380	9.2286	99.0075	(0.297)	0.0000	0.0000	0
2014/07/14	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R248	05/02/2015	9.50	Call	Bond Future	2,334.5400	2.3345	2,604.0800	2.6041	11.546	0	0	0
2014/07/14	R248	05/02/2015	9.51	Call	Bond Future	2,428.0600	2.4281	2,697.6000	2.6976	11.101	0	0	0
2014/07/14	R248	05/02/2015	9.49	Call	Bond Future	2,240.8400	2.2408	2,510.3800	2.5104	12.029	0	0	0
2014/07/14	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/14	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												456160	