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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/07/2014 TO 17/07/2014

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
2014/07/17	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	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
2014/07/17	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	2025	07/08/2014	109.01	Call	Bond Future	8,245.0900	8.2451	8,249.5200	8.2495	0.054	0	0	0
2014/07/17	2025	07/08/2014			Bond Future	117.2551	117.2551	117.2595	117.2595	0.004	0.0000	0.0000	0
2014/07/17	2025	07/08/2014	108.99	Call	Bond Future	8,265.0900	8.2651	8,269.5200	8.2695	0.054	0	0	0
2014/07/17	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2025	07/08/2014	109.00	Call	Bond Future	8,255.0900	8.2551	8,259.5200	8.2595	0.054	0	0	0
2014/07/17	2025	06/11/2014	117.01	Call	Bond Future	1,993.4300	1.9934	1,996.3800	1.9964	0.148	0	0	0
2014/07/17	2025	06/11/2014			Bond Future	119.0034	119.0034	119.0064	119.0064	0.002	0.0000	0.0000	0
2014/07/17	2025	06/11/2014	116.99	Call	Bond Future	2,013.4300	2.0134	2,016.3800	2.0164	0.147	0	0	0
2014/07/17	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2025	06/11/2014	117.00	Call	Bond Future	2,003.4300	2.0034	2,006.3800	2.0064	0.147	0	0	0
2014/07/17	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2030	07/08/2014			Bond Future	8.6147	95.0565	8.5432	95.6406	(0.829)	0.0000	0.0000	1,868
2014/07/17	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2030	07/08/2014	8.99	Call	Bond Future	2,987.2400	2.9872	3,571.3800	3.5714	19.555	0	0	0
2014/07/17	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2030	07/08/2014	9.00	Call	Bond Future	3,064.9600	3.0650	3,649.1000	3.6491	19.059	0	0	0
2014/07/17	2030	07/08/2014	9.01	Call	Bond Future	3,142.5900	3.1426	3,726.7300	3.7267	18.588	0	0	0
2014/07/17	2030	06/11/2014	9.01	Call	Bond Future	2,523.0800	2.5231	3,114.6000	3.1146	23.444	0	0	0
2014/07/17	2030	06/11/2014			Bond Future	8.6889	96.4620	8.6154	97.0535	(0.846)	0.0000	0.0000	2,313
2014/07/17	2030	06/11/2014	8.99	Call	Bond Future	2,368.7500	2.3688	2,960.2700	2.9603	24.972	0	0	0
2014/07/17	2030	06/11/2014	9.00	Call	Bond Future	2,445.9600	2.4460	3,037.4800	3.0375	24.184	0	0	0
2014/07/17	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2030	05/02/2015			Bond Future	8.7602	93.9425	8.6843	94.5437	(0.867)	0.0000	0.0000	0
2014/07/17	2030	05/02/2015	9.25	Call	Bond Future	3,750.0400	3.7500	4,351.1800	4.3512	16.030	0	0	0
2014/07/17	2030	05/02/2015	9.24	Call	Bond Future	3,675.6400	3.6756	4,276.7800	4.2768	16.355	0	0	0
2014/07/17	2030	05/02/2015	9.26	Call	Bond Future	3,824.3500	3.8244	4,425.4900	4.4255	15.719	0	0	0
2014/07/17	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	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
2014/07/17	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2037	07/08/2014			Bond Future	8.8839	96.5629	8.8025	97.3310	(0.916)	0.0000	0.0000	8,604
2014/07/17	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2037	07/08/2014	9.06	Call	Bond Future	1,628.2100	1.6282	2,396.3200	2.3963	47.175	0	0	0
2014/07/17	2037	07/08/2014	9.04	Call	Bond Future	1,445.4700	1.4455	2,213.5800	2.2136	53.139	0	0	0
2014/07/17	2037	07/08/2014	9.05	Call	Bond Future	1,536.9100	1.5369	2,305.0200	2.3050	49.978	0	0	0
2014/07/17	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2037	06/11/2014	9.69	Call	Bond Future	6,417.2200	6.4172	7,195.4600	7.1955	12.127	0	0	0
2014/07/17	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2037	06/11/2014			Bond Future	8.9561	97.9908	8.8724	98.7690	(0.934)	0.0000	0.0000	1,398
2014/07/17	2037	06/11/2014	9.70	Call	Bond Future	6,499.8300	6.4998	7,278.0700	7.2781	11.973	0	0	0
2014/07/17	2037	06/11/2014	9.71	Call	Bond Future	6,582.3200	6.5823	7,360.5600	7.3606	11.823	0	0	0
2014/07/17	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2037	05/02/2015			Bond Future	9.0255	95.2444	8.9393	96.0352	(0.955)	0.0000	0.0000	0
2014/07/17	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2037	05/02/2015	9.50	Call	Bond Future	4,171.4000	4.1714	4,962.1400	4.9621	18.956	0	0	0
2014/07/17	2037	05/02/2015	9.51	Call	Bond Future	4,256.1400	4.2561	5,046.8800	5.0469	18.579	0	0	0
2014/07/17	2037	05/02/2015	9.49	Call	Bond Future	4,086.5300	4.0865	4,877.2700	4.8773	19.350	0	0	0
2014/07/17	2038	07/08/2014			Bond Future	122.2059	122.2059	121.6484	121.6484	(0.456)	0.0000	0.0000	1,015
2014/07/17	2038	07/08/2014	106.00	Call	Bond Future	16,205.8700	16.2059	15,648.3900	15.6484	(3.440)	0	0	0
2014/07/17	2038	07/08/2014	106.01	Call	Bond Future	16,195.8700	16.1959	15,638.3900	15.6384	(3.442)	0	0	0
2014/07/17	2038	07/08/2014	105.99	Call	Bond Future	16,215.8700	16.2159	15,658.3900	15.6584	(3.438)	0	0	0
2014/07/17	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2038	06/11/2014	120.01	Call	Bond Future	4,017.9500	4.0180	3,450.6200	3.4506	(14.120)	0	0	0
2014/07/17	2038	06/11/2014			Bond Future	124.0280	124.0280	123.4606	123.4606	(0.457)	0.0000	0.0000	900
2014/07/17	2038	06/11/2014	119.99	Call	Bond Future	4,037.9500	4.0380	3,470.6200	3.4706	(14.050)	0	0	0
2014/07/17	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2038	06/11/2014	120.00	Call	Bond Future	4,027.9500	4.0280	3,460.6200	3.4606	(14.085)	0	0	0
2014/07/17	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2046	07/08/2014			Bond Future	122.3527	122.3527	122.0846	122.0846	(0.219)	0.0000	0.0000	0
2014/07/17	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2046	07/08/2014	104.44	Call	Bond Future	17,912.7400	17.9127	17,644.6000	17.6446	(1.497)	0	0	0
2014/07/17	2046	07/08/2014	104.45	Call	Bond Future	17,902.7400	17.9027	17,634.6000	17.6346	(1.498)	0	0	0
2014/07/17	2046	07/08/2014	104.43	Call	Bond Future	17,922.7400	17.9227	17,654.6000	17.6546	(1.496)	0	0	0
2014/07/17	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2046	06/11/2014	104.45	Call	Bond Future	18,381.8200	18.3818	18,108.1100	18.1081	(1.489)	0	0	0
2014/07/17	2046	06/11/2014			Bond Future	122.8318	122.8318	122.5581	122.5581	(0.223)	0.0000	0.0000	5,348
2014/07/17	2046	06/11/2014	104.43	Call	Bond Future	18,401.8200	18.4018	18,128.1100	18.1281	(1.487)	0	0	0
2014/07/17	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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2014/07/17	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2046	06/11/2014	104.44	Call	Bond Future	18,391.8200	18.3918	18,118.1100	18.1181	(1.488)	0	0	0
2014/07/17	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2050	07/08/2014			Bond Future	128.0977	128.0977	128.1037	128.1037	0.005	0.0000	0.0000	688
2014/07/17	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2050	07/08/2014	112.00	Call	Bond Future	16,097.7200	16.0977	16,103.7200	16.1037	0.037	0	0	0
2014/07/17	2050	07/08/2014	112.01	Call	Bond Future	16,087.7200	16.0877	16,093.7200	16.0937	0.037	0	0	0
2014/07/17	2050	07/08/2014	111.99	Call	Bond Future	16,107.7200	16.1077	16,113.7200	16.1137	0.037	0	0	0
2014/07/17	2050	06/11/2014			Bond Future	130.0076	130.0076	130.0123	130.0123	0.004	0.0000	0.0000	2,112
2014/07/17	2050	06/11/2014	126.00	Call	Bond Future	4,007.5900	4.0076	4,012.3400	4.0123	0.119	0	0	0
2014/07/17	2050	06/11/2014	126.01	Call	Bond Future	3,997.5900	3.9976	4,002.3400	4.0023	0.119	0	0	0
2014/07/17	2050	06/11/2014	125.99	Call	Bond Future	4,017.5900	4.0176	4,022.3400	4.0223	0.118	0	0	0
2014/07/17	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	AL12	07/08/2014			Index Future	504.3990	504.3990	507.6250	507.6250	0.640	0.0000	0.0000	0
2014/07/17	AL12	06/11/2014			Index Future	511.8580	511.8580	515.1240	515.1240	0.638	0.0000	0.0000	0
2014/07/17	AL12	05/02/2015			Index Future	519.7490	519.7490	523.0690	523.0690	0.639	0.0000	0.0000	0
2014/07/17	AL37	07/08/2014			Index Future	427.5800	427.5800	427.9310	427.9310	0.082	0.0000	0.0000	0
2014/07/17	AL37	06/11/2014			Index Future	433.9020	433.9020	434.2540	434.2540	0.081	0.0000	0.0000	0
2014/07/17	AL7T	07/08/2014			Index Future	504.6490	504.6490	505.8120	505.8120	0.230	0.0000	0.0000	0
2014/07/17	AL7T	06/11/2014			Index Future	512.1110	512.1110	513.2850	513.2850	0.229	0.0000	0.0000	1
2014/07/17	ALBI	07/08/2014			Index Future	458.8890	458.8890	460.4530	460.4530	0.341	0.0000	0.0000	597
2014/07/17	ALBI	06/11/2014			Index Future	465.6740	465.6740	467.2560	467.2560	0.340	0.0000	0.0000	48
2014/07/17	ALBI	05/02/2015			Index Future	472.8530	472.8530	474.4620	474.4620	0.340	0.0000	0.0000	0
2014/07/17	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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2014/07/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/17	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/17	EL28	07/08/2014	114.00	Call	Bond Future	10,055.8300	10.0558	9,773.5700	9.7736	(2.807)	0	0	0
2014/07/17	EL28	07/08/2014			Bond Future	124.0558	124.0558	123.7736	123.7736	(0.228)	0.0000	0.0000	0
2014/07/17	EL28	07/08/2014	114.01	Call	Bond Future	10,045.8300	10.0458	9,763.5700	9.7636	(2.810)	0	0	0
2014/07/17	EL28	07/08/2014	113.99	Call	Bond Future	10,065.8300	10.0658	9,783.5700	9.7836	(2.804)	0	0	0
2014/07/17	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	EL28	06/11/2014			Bond Future	124.4244	124.4244	124.1363	124.1363	(0.232)	0.0000	0.0000	0
2014/07/17	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	EL28	06/11/2014	122.00	Call	Bond Future	2,424.4100	2.4244	2,136.2500	2.1363	(11.886)	0	0	0
2014/07/17	EL28	06/11/2014	122.01	Call	Bond Future	2,414.4100	2.4144	2,126.2500	2.1263	(11.935)	0	0	0
2014/07/17	EL28	06/11/2014	121.99	Call	Bond Future	2,434.4100	2.4344	2,146.2500	2.1463	(11.837)	0	0	0
2014/07/17	ES33	07/08/2014			Bond Future	9.4993	85.5750	9.4176	86.1954	(0.860)	0.0000	0.0000	0
2014/07/17	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	ES33	07/08/2014	10.14	Call	Bond Future	4,628.2900	4.6283	5,248.7500	5.2488	13.406	0	0	0
2014/07/17	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	ES33	07/08/2014	10.15	Call	Bond Future	4,697.3200	4.6973	5,317.7800	5.3178	13.209	0	0	0
2014/07/17	ES33	07/08/2014	10.16	Call	Bond Future	4,766.2500	4.7663	5,386.7100	5.3867	13.018	0	0	0
2014/07/17	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	ES33	06/11/2014			Bond Future	9.5958	83.0558	9.5117	83.6844	(0.877)	0.0000	0.0000	6,220
2014/07/17	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	ES33	06/11/2014	10.29	Call	Bond Future	4,915.4500	4.9155	5,544.0600	5.5441	12.788	0	0	0
2014/07/17	ES33	06/11/2014	10.30	Call	Bond Future	4,982.9000	4.9829	5,611.5100	5.6115	12.615	0	0	0
2014/07/17	ES33	06/11/2014	10.31	Call	Bond Future	5,050.2500	5.0502	5,678.8600	5.6789	12.447	0	0	0
2014/07/17	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	ES33	05/02/2015	10.00	Call	Bond Future	2,209.8000	2.2098	2,848.5700	2.8486	28.906	0	0	0
2014/07/17	ES33	05/02/2015			Bond Future	9.6910	84.3369	9.6040	84.9757	(0.897)	0.0000	0.0000	0
2014/07/17	ES33	05/02/2015	10.01	Call	Bond Future	2,279.7600	2.2798	2,918.5300	2.9185	28.019	0	0	0
2014/07/17	ES33	05/02/2015	9.99	Call	Bond Future	2,139.7500	2.1397	2,778.5200	2.7785	29.853	0	0	0
2014/07/17	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	GOVI	07/08/2014			GOVI	457.3600	457.3600	458.7530	458.7530	0.305	0.0000	0.0000	521
2014/07/17	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	GOVI	07/08/2014	459.99	Put	GOVI	26,300.0000	2.6300	12,370.0000	1.2370	(52.966)	0	0	0
2014/07/17	GOVI	07/08/2014	460.01	Put	GOVI	26,500.0000	2.6500	12,570.0000	1.2570	(52.566)	0	0	0
2014/07/17	GOVI	07/08/2014	460.00	Put	GOVI	26,400.0000	2.6400	12,470.0000	1.2470	(52.765)	0	0	0
2014/07/17	GOVI	06/11/2014	449.01	Call	GOVI	151,130.0000	15.1130	165,200.0000	16.5200	9.310	0	0	0
2014/07/17	GOVI	06/11/2014			GOVI	464.1230	464.1230	465.5300	465.5300	0.303	0.0000	0.0000	105
2014/07/17	GOVI	06/11/2014	448.99	Call	GOVI	151,330.0000	15.1330	165,400.0000	16.5400	9.298	0	0	0
2014/07/17	GOVI	06/11/2014	449.00	Call	GOVI	151,230.0000	15.1230	165,300.0000	16.5300	9.304	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
2014/07/17	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	GOVI	05/02/2015	459.99	Call	GOVI	112,890.0000	11.2890	127,200.0000	12.7200	12.676	0	0	0
2014/07/17	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	GOVI	05/02/2015			GOVI	471.2790	471.2790	472.7100	472.7100	0.304	0.0000	0.0000	0
2014/07/17	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	GOVI	05/02/2015	460.00	Call	GOVI	112,790.0000	11.2790	127,100.0000	12.7100	12.687	0	0	0
2014/07/17	GOVI	05/02/2015	460.01	Call	GOVI	112,690.0000	11.2690	127,000.0000	12.7000	12.699	0	0	0
2014/07/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/17	ICAA	07/08/2014			Can-Do Interest Rate	143.3050	143.3050	143.2134	143.2134	(0.064)	0.0000	0.0000	635
2014/07/17	IGOV	07/08/2014			Index Future	217.3410	217.3410	216.9550	216.9550	(0.178)	0.0000	0.0000	706
2014/07/17	IGOV	06/11/2014			Index Future	220.5810	220.5810	220.1880	220.1880	(0.178)	0.0000	0.0000	647
2014/07/17	IGOV	05/02/2015			Index Future	224.0090	224.0090	223.6100	223.6100	(0.178)	0.0000	0.0000	0
2014/07/17	ILBI	07/08/2014			Index Future	588.9530	588.9530	587.9060	587.9060	(0.178)	0.0000	0.0000	210
2014/07/17	ILBI	06/11/2014			Index Future	597.8120	597.8120	596.7480	596.7480	(0.178)	0.0000	0.0000	0
2014/07/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/07/17	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/07/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/17	JBAF	20/08/2014			Jibar Tradeable Future	6.0400	93.9600	6.0300	93.9700	(0.166)	0.0000	0.0000	0
2014/07/17	JBAF	17/09/2014			Jibar Tradeable Future	6.0700	93.9300	6.0800	93.9200	0.165	0.0000	0.0000	33,000
2014/07/17	JBAF	15/10/2014			Jibar Tradeable Future	6.2100	93.7900	6.2000	93.8000	(0.161)	0.0000	0.0000	0
2014/07/17	JBAF	19/11/2014			Jibar Tradeable Future	6.2800	93.7200	6.2600	93.7400	(0.318)	0.0000	0.0000	0
2014/07/17	JBAF	17/12/2014			Jibar Tradeable Future	6.4000	93.6000	6.3800	93.6200	(0.313)	0.0000	0.0000	0
2014/07/17	JBAF	21/01/2015			Jibar Tradeable Future	6.5200	93.4800	6.4300	93.5700	(1.380)	0.0000	0.0000	0
2014/07/17	JBAF	18/03/2015			Jibar Tradeable Future	6.6300	93.3700	6.6000	93.4000	(0.452)	0.0000	0.0000	2,850
2014/07/17	JBAF	17/06/2015			Jibar Tradeable Future	6.8600	93.1400	6.8300	93.1700	(0.437)	0.0000	0.0000	5,000
2014/07/17	JBAF	16/09/2015			Jibar Tradeable Future	7.0500	92.9500	7.0100	92.9900	(0.567)	0.0000	0.0000	0
2014/07/17	JBAF	15/12/2015			Jibar Tradeable Future	7.2200	92.7800	7.1700	92.8300	(0.693)	0.0000	0.0000	0
2014/07/17	JBAF	16/03/2016			Jibar Tradeable Future	7.3500	92.6500	7.3100	92.6900	(0.544)	0.0000	0.0000	0
2014/07/17	JBAF	15/06/2016			Jibar Tradeable Future	7.4700	92.5300	7.4300	92.5700	(0.535)	0.0000	0.0000	0

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2014/07/17	R023	07/08/2014	8.51	Call	Bond Future	2,994.7900		2.9948	3,171.3800	3.1714	5.897	0	0	0
2014/07/17	R023	07/08/2014			Bond Future	8.0119		101.8687	7.9806	102.0581	(0.391)	0.0000	0.0000	10,508
2014/07/17	R023	07/08/2014	8.49	Call	Bond Future	2,884.9200		2.8849	3,059.8600	3.0599	6.064	0	0	0
2014/07/17	R023	07/08/2014	8.50	Call	Bond Future	2,939.7700		2.9398	3,115.5600	3.1156	5.980	0	0	0
2014/07/17	R023	07/08/2014	8.49	Put	Bond Future	48.2100		0.0482	33.7800	0.0338	(29.932)	0	0	0
2014/07/17	R023	07/08/2014	8.51	Put	Bond Future	41.7000		0.0417	28.9200	0.0289	(30.647)	0	0	0
2014/07/17	R023	07/08/2014	8.50	Put	Bond Future	44.8500		0.0449	31.2700	0.0313	(30.279)	0	0	0
2014/07/17	R023	06/11/2014			Bond Future	8.0970		99.4550	8.0646	99.6459	(0.400)	0.0000	0.0000	0
2014/07/17	R023	06/11/2014	8.59	Put	Bond Future	704.3500		0.7044	650.9000	0.6509	(7.589)	0	0	0
2014/07/17	R023	06/11/2014	8.61	Put	Bond Future	675.7800		0.6758	623.9400	0.6239	(7.671)	0	0	0
2014/07/17	R023	06/11/2014	8.59	Call	Bond Future	3,551.3500		3.5513	3,688.7600	3.6888	3.869	0	0	0
2014/07/17	R023	06/11/2014	8.60	Put	Bond Future	689.9500		0.6900	637.3100	0.6373	(7.630)	0	0	0
2014/07/17	R023	06/11/2014	8.60	Call	Bond Future	3,593.6000		3.5936	3,731.8200	3.7318	3.846	0	0	0
2014/07/17	R023	06/11/2014	8.61	Call	Bond Future	3,636.0400		3.6360	3,775.0600	3.7751	3.823	0	0	0
2014/07/17	R023	05/02/2015			Bond Future	8.1790		100.9887	8.1451	101.1831	(0.415)	0.0000	0.0000	0
2014/07/17	R023	05/02/2015	8.74	Put	Bond Future	1,202.8200		1.2028	1,141.4100	1.1414	(5.106)	0	0	0
2014/07/17	R023	05/02/2015	8.75	Call	Bond Future	4,385.8600		4.3859	4,519.3900	4.5194	3.045	0	0	0
2014/07/17	R023	05/02/2015	8.76	Call	Bond Future	4,424.6400		4.4246	4,558.7700	4.5588	3.031	0	0	0
2014/07/17	R023	05/02/2015	8.74	Call	Bond Future	4,347.2100		4.3472	4,480.1400	4.4801	3.058	0	0	0
2014/07/17	R023	05/02/2015	8.76	Put	Bond Future	1,170.5500		1.1706	1,110.3400	1.1103	(5.144)	0	0	0
2014/07/17	R023	05/02/2015	8.75	Put	Bond Future	1,186.6000		1.1866	1,125.7900	1.1258	(5.125)	0	0	0
2014/07/17	R157	07/08/2014	6.76	Put	Bond Future	68.9800		0.0690	72.0600	0.0721	4.465	0	0	0
2014/07/17	R157	07/08/2014			Bond Future	6.6724		112.5659	6.6858	112.5512	0.202	0.0000	0.0000	2,906
2014/07/17	R157	07/08/2014	6.75	Put	Bond Future	72.9400		0.0729	76.2100	0.0762	4.483	0	0	0
2014/07/17	R157	07/08/2014	6.74	Call	Bond Future	151.1000		0.1511	139.8600	0.1399	(7.439)	0	0	0
2014/07/17	R157	07/08/2014	6.75	Call	Bond Future	157.7900		0.1578	146.3500	0.1463	(7.250)	0	0	0
2014/07/17	R157	07/08/2014	6.76	Call	Bond Future	164.7500		0.1648	153.1200	0.1531	(7.059)	0	0	0
2014/07/17	R157	07/08/2014	6.74	Put	Bond Future	77.1700		0.0772	80.6400	0.0806	4.497	0	0	0
2014/07/17	R157	06/11/2014	6.19	Put	Bond Future	647.9200		0.6479	661.0500	0.6611	2.026	0	0	0
2014/07/17	R157	06/11/2014			Bond Future	6.8958		107.4183	6.9152	107.4019	0.281	0.0000	0.0000	0
2014/07/17	R157	06/11/2014	6.21	Put	Bond Future	633.6700		0.6337	646.6700	0.6467	2.052	0	0	0
2014/07/17	R157	06/11/2014	6.20	Put	Bond Future	640.7800		0.6408	653.8400	0.6538	2.038	0	0	0
2014/07/17	R157	06/11/2014	6.21	Call	Bond Future	52.9500		0.0529	49.6400	0.0496	(6.251)	0	0	0
2014/07/17	R157	06/11/2014	6.19	Call	Bond Future	50.1900		0.0502	47.0100	0.0470	(6.336)	0	0	0
2014/07/17	R157	06/11/2014	6.20	Call	Bond Future	51.5600		0.0516	48.3100	0.0483	(6.303)	0	0	0
2014/07/17	R157	05/02/2015	8.74	Call	Bond Future	956.9500		0.9569	942.8400	0.9428	(1.474)	0	0	0
2014/07/17	R157	05/02/2015	8.75	Put	Bond Future	64.1800		0.0642	66.0500	0.0661	2.914	0	0	0
2014/07/17	R157	05/02/2015			Bond Future	7.2162		109.0753	7.2433	109.0593	0.376	0.0000	0.0000	0
2014/07/17	R157	05/02/2015	8.74	Put	Bond Future	65.0400		0.0650	66.9300	0.0669	2.906	0	0	0
2014/07/17	R157	05/02/2015	8.76	Put	Bond Future	63.3300		0.0633	65.1800	0.0652	2.921	0	0	0
2014/07/17	R157	05/02/2015	8.75	Call	Bond Future	961.9000		0.9619	947.7700	0.9478	(1.469)	0	0	0
2014/07/17	R157	05/02/2015	8.76	Call	Bond Future	966.8500		0.9669	952.7000	0.9527	(1.464)	0	0	0
2014/07/17	R186	07/08/2014	8.31	Call	Bond Future	1,600.3500		1.6003	1,945.2500	1.9453	21.552	0	0	0
2014/07/17	R186	07/08/2014	8.43	Put	Bond Future	329.8000		0.3298	214.6200	0.2146	(34.924)	0	0	105
2014/07/17	R186	07/08/2014	8.70	Put	Bond Future	57.9900		0.0580	31.2900	0.0313	(46.042)	0	0	1,000
2014/07/17	R186	07/08/2014			Bond Future	8.1948		119.1740	8.1334	119.7039	(0.749)	0.0000	0.0000	40,378

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
2014/07/17	R186	07/08/2014	7.60	Put	Bond Future	5,295.5900	5.2956	4,775.6800	4.7757	(9.818)	0	0	0
2014/07/17	R186	07/08/2014	8.00	Call	Bond Future	397.0800	0.3971	531.6100	0.5316	33.880	0	0	105
2014/07/17	R186	07/08/2014	8.92	Put	Bond Future	9.9900	0.0100	4.5300	0.0045	(54.655)	0	0	840
2014/07/17	R186	07/08/2014	8.29	Call	Bond Future	1,491.4600	1.4915	1,823.2100	1.8232	22.243	0	0	0
2014/07/17	R186	07/08/2014	8.25	Call	Bond Future	1,286.0800	1.2861	1,590.5700	1.5906	23.676	0	0	1,200
2014/07/17	R186	07/08/2014	8.30	Call	Bond Future	1,545.4100	1.5454	1,883.7800	1.8838	21.895	0	0	0
2014/07/17	R186	07/08/2014	8.29	Put	Bond Future	676.3700	0.6764	478.2100	0.4782	(29.298)	0	0	0
2014/07/17	R186	07/08/2014	9.20	Put	Bond Future	0.6900	0.0007	0.2500	0.0003	(63.768)	0	0	2,100
2014/07/17	R186	07/08/2014	7.60	Call	Bond Future	19.1200	0.0191	29.1200	0.0291	52.301	0	0	210
2014/07/17	R186	07/08/2014	8.00	Put	Bond Future	2,090.2100	2.0902	1,694.8300	1.6948	(18.916)	0	0	0
2014/07/17	R186	07/08/2014	8.31	Put	Bond Future	614.9800	0.6150	429.9700	0.4300	(30.084)	0	0	0
2014/07/17	R186	07/08/2014	8.92	Call	Bond Future	6,027.0000	6.0270	6,551.4500	6.5514	8.702	0	0	0
2014/07/17	R186	07/08/2014	8.30	Put	Bond Future	645.1400	0.6451	453.6000	0.4536	(29.690)	0	0	0
2014/07/17	R186	07/08/2014	9.20	Call	Bond Future	8,225.9800	8.2260	8,755.4500	8.7554	6.437	0	0	0
2014/07/17	R186	07/08/2014	8.43	Call	Bond Future	2,329.6200	2.3296	2,744.3500	2.7444	17.802	0	0	0
2014/07/17	R186	07/08/2014	8.70	Call	Bond Future	4,295.8700	4.2959	4,799.0800	4.7991	11.714	0	0	0
2014/07/17	R186	07/08/2014	8.25	Put	Bond Future	812.5800	0.8126	587.1600	0.5872	(27.741)	0	0	0
2014/07/17	R186	06/11/2014	8.14	Call	Bond Future	2,011.1000	2.0111	2,245.3500	2.2453	11.648	0	0	0
2014/07/17	R186	06/11/2014	8.15	Put	Bond Future	3,071.0200	3.0710	2,771.8300	2.7718	(9.742)	0	0	0
2014/07/17	R186	06/11/2014			Bond Future	8.2707	120.9362	8.2072	121.4725	(0.767)	8.2430	8.2430	23,112
2014/07/17	R186	06/11/2014	9.17	Call	Bond Future	7,658.2200	7.6582	8,127.4700	8.1275	6.127	0	0	0
2014/07/17	R186	06/11/2014	8.15	Call	Bond Future	2,048.2400	2.0482	2,285.3500	2.2853	11.576	0	0	0
2014/07/17	R186	06/11/2014	8.16	Call	Bond Future	2,085.8000	2.0858	2,325.7700	2.3258	11.505	0	0	0
2014/07/17	R186	06/11/2014	9.17	Put	Bond Future	410.7500	0.4108	343.7000	0.3437	(16.324)	0	0	2,010
2014/07/17	R186	06/11/2014	8.14	Put	Bond Future	3,119.1900	3.1192	2,817.1400	2.8171	(9.684)	0	0	0
2014/07/17	R186	06/11/2014	8.16	Put	Bond Future	3,023.3600	3.0234	2,727.0300	2.7270	(9.801)	0	0	0
2014/07/17	R186	05/02/2015	9.00	Call	Bond Future	6,751.3800	6.7514	7,151.7200	7.1517	5.930	0	0	0
2014/07/17	R186	05/02/2015			Bond Future	8.3419	117.5062	8.2760	118.0514	(0.790)	0.0000	0.0000	0
2014/07/17	R186	05/02/2015	8.75	Call	Bond Future	5,397.7100	5.3977	5,756.0100	5.7560	6.638	0	0	0
2014/07/17	R186	05/02/2015	8.76	Call	Bond Future	5,449.5500	5.4496	5,809.6500	5.8097	6.608	0	0	0
2014/07/17	R186	05/02/2015	8.74	Call	Bond Future	5,346.0900	5.3461	5,702.5800	5.7026	6.668	0	0	0
2014/07/17	R186	05/02/2015	8.76	Put	Bond Future	2,069.5600	2.0696	1,884.4800	1.8845	(8.943)	0	0	0
2014/07/17	R186	05/02/2015	8.75	Put	Bond Future	2,096.9600	2.0970	1,910.0800	1.9101	(8.912)	0	0	0
2014/07/17	R186	05/02/2015	9.00	Put	Bond Future	1,492.8000	1.4928	1,347.9600	1.3480	(9.703)	0	0	9,600
2014/07/17	R186	05/02/2015	8.74	Put	Bond Future	2,124.6500	2.1247	1,935.9600	1.9360	(8.881)	0	0	0
2014/07/17	R197	07/08/2014			Bond Future	287.0259	287.0259	286.5972	286.5972	(0.149)	0.0000	0.0000	0
2014/07/17	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R197	07/08/2014	270.00	Call	Bond Future	17,025.8900	17.0259	16,597.2200	16.5972	(2.518)	0	0	0
2014/07/17	R197	07/08/2014	270.01	Call	Bond Future	17,015.8900	17.0159	16,587.2200	16.5872	(2.519)	0	0	0
2014/07/17	R197	07/08/2014	269.99	Call	Bond Future	17,035.8900	17.0359	16,607.2200	16.6072	(2.516)	0	0	0
2014/07/17	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R197	06/11/2014			Bond Future	291.3056	291.3056	290.8669	290.8669	(0.151)	0.0000	0.0000	905
2014/07/17	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R197	06/11/2014	285.00	Call	Bond Future	6,305.5600	6.3056	5,866.9300	5.8669	(6.956)	0	0	0
2014/07/17	R197	06/11/2014	285.01	Call	Bond Future	6,295.5600	6.2956	5,856.9300	5.8569	(6.967)	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
2014/07/17	R197	06/11/2014	284.99	Call	Bond Future	6,315.5600	6.3156	5,876.9300	5.8769	(6.945)	0	0	0
2014/07/17	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R201	07/08/2014	5.31	Put	Bond Future	234.3700	0.2344	239.1600	0.2392	2.044	0	0	0
2014/07/17	R201	07/08/2014			Bond Future	5.8795	102.2180	5.9018	102.2100	0.379	0.0000	0.0000	0
2014/07/17	R201	07/08/2014	5.30	Put	Bond Future	237.2400	0.2372	242.0700	0.2421	2.036	0	0	0
2014/07/17	R201	07/08/2014	5.31	Call	Bond Future	29.3400	0.0293	26.1300	0.0261	(10.941)	0	0	0
2014/07/17	R201	07/08/2014	5.29	Call	Bond Future	27.8800	0.0279	24.7700	0.0248	(11.155)	0	0	0
2014/07/17	R201	07/08/2014	5.30	Call	Bond Future	28.6100	0.0286	25.4400	0.0254	(11.080)	0	0	0
2014/07/17	R201	07/08/2014	5.29	Put	Bond Future	240.1200	0.2401	245.0100	0.2450	2.036	0	0	0
2014/07/17	R202	07/08/2014	207.99	Call	Bond Future	22,038.8700	22.0389	21,539.6500	21.5397	(2.265)	0	0	0
2014/07/17	R202	07/08/2014	208.00	Put	Bond Future	0.0800	0.0001	0.0700	0.0001	(12.500)	0	0	0
2014/07/17	R202	07/08/2014			Bond Future	230.0288	230.0288	229.5296	229.5296	(0.217)	0.0000	0.0000	126
2014/07/17	R202	07/08/2014	207.99	Put	Bond Future	0.0800	0.0001	0.0700	0.0001	(12.500)	0	0	0
2014/07/17	R202	07/08/2014	208.01	Put	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0	0	0
2014/07/17	R202	07/08/2014	208.00	Call	Bond Future	22,028.8700	22.0289	21,529.6500	21.5297	(2.266)	0	0	0
2014/07/17	R202	07/08/2014	208.01	Call	Bond Future	22,018.8700	22.0189	21,519.6600	21.5197	(2.267)	0	0	0
2014/07/17	R202	06/11/2014	226.99	Call	Bond Future	6,468.5300	6.4685	5,959.0300	5.9590	(7.877)	0	0	0
2014/07/17	R202	06/11/2014			Bond Future	233.4585	233.4585	232.9490	232.9490	(0.218)	0.0000	0.0000	44,466
2014/07/17	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R202	06/11/2014	227.00	Call	Bond Future	6,458.5300	6.4585	5,949.0300	5.9490	(7.889)	0	0	0
2014/07/17	R202	06/11/2014	227.01	Call	Bond Future	6,448.5300	6.4485	5,939.0300	5.9390	(7.901)	0	0	0
2014/07/17	R203	07/08/2014	7.30	Call	Bond Future	602.3100	0.6023	610.3500	0.6103	1.335	0	0	0
2014/07/17	R203	07/08/2014			Bond Future	7.1249	106.4257	7.1185	106.4438	(0.091)	0.0000	0.0000	24,351
2014/07/17	R203	07/08/2014	7.31	Call	Bond Future	623.1500	0.6231	631.5400	0.6315	1.346	0	0	0
2014/07/17	R203	07/08/2014	6.84	Put	Bond Future	849.3000	0.8493	830.0500	0.8300	(2.267)	0	0	0
2014/07/17	R203	07/08/2014	7.29	Put	Bond Future	123.2700	0.1233	112.9300	0.1129	(8.388)	0	0	0
2014/07/17	R203	07/08/2014	7.31	Put	Bond Future	109.2600	0.1093	99.6200	0.0996	(8.823)	0	0	0
2014/07/17	R203	07/08/2014	7.29	Call	Bond Future	581.7800	0.5818	589.4700	0.5895	1.322	0	0	0
2014/07/17	R203	07/08/2014	7.30	Put	Bond Future	116.1000	0.1161	106.1100	0.1061	(8.605)	0	0	0
2014/07/17	R203	07/08/2014	6.84	Call	Bond Future	51.8600	0.0519	50.6400	0.0506	(2.352)	0	0	46
2014/07/17	R203	06/11/2014	6.86	Call	Bond Future	286.2300	0.2862	288.5300	0.2885	0.804	0	0	0
2014/07/17	R203	06/11/2014			Bond Future	7.2401	103.8365	7.2335	103.8535	(0.091)	0.0000	0.0000	6,585
2014/07/17	R203	06/11/2014	6.98	Call	Bond Future	385.1700	0.3852	388.3600	0.3884	0.828	0	0	14
2014/07/17	R203	06/11/2014	6.84	Call	Bond Future	271.8000	0.2718	273.9700	0.2740	0.798	0	0	45
2014/07/17	R203	06/11/2014	6.85	Call	Bond Future	278.9500	0.2789	281.1800	0.2812	0.799	0	0	0
2014/07/17	R203	06/11/2014	6.98	Put	Bond Future	1,056.3800	1.0564	1,042.5800	1.0426	(1.306)	0	0	0
2014/07/17	R203	06/11/2014	6.84	Put	Bond Future	1,306.5900	1.3066	1,291.7700	1.2918	(1.134)	0	0	0
2014/07/17	R203	06/11/2014	6.86	Put	Bond Future	1,268.9800	1.2690	1,254.2900	1.2543	(1.158)	0	0	0
2014/07/17	R203	06/11/2014	6.85	Put	Bond Future	1,287.7200	1.2877	1,272.9600	1.2730	(1.146)	0	0	0
2014/07/17	R203	05/02/2015	7.69	Call	Bond Future	1,354.3400	1.3543	1,363.6300	1.3636	0.686	0	0	55
2014/07/17	R203	05/02/2015			Bond Future	7.3554	105.4380	7.3478	105.4557	(0.103)	0.0000	0.0000	0
2014/07/17	R203	05/02/2015	8.34	Put	Bond Future	204.6100	0.2046	200.3300	0.2003	(2.092)	0	0	0
2014/07/17	R203	05/02/2015	8.35	Call	Bond Future	2,507.5900	2.5076	2,521.1500	2.5212	0.541	0	0	0

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2014/07/17	R203	05/02/2015	8.36	Call	Bond Future	2,527.0700	2.5271	2,540.6800	2.5407	0.539	0	0	0
2014/07/17	R203	05/02/2015	8.34	Call	Bond Future	2,488.1500	2.4881	2,501.6600	2.5017	0.543	0	0	0
2014/07/17	R203	05/02/2015	8.36	Put	Bond Future	197.8200	0.1978	193.6400	0.1936	(2.113)	0	0	0
2014/07/17	R203	05/02/2015	7.69	Put	Bond Future	570.9700	0.5710	562.4700	0.5625	(1.489)	0	0	0
2014/07/17	R203	05/02/2015	8.35	Put	Bond Future	201.1900	0.2012	196.9600	0.1970	(2.102)	0	0	0
2014/07/17	R204	07/08/2014			Bond Future	7.4222	103.2399	7.4058	103.3012	(0.222)	0.0000	0.0000	14,507
2014/07/17	R204	07/08/2014	7.44	Put	Bond Future	387.1400	0.3871	349.3100	0.3493	(9.772)	0	0	0
2014/07/17	R204	07/08/2014	7.46	Put	Bond Future	353.1800	0.3532	317.1600	0.3172	(10.199)	0	0	0
2014/07/17	R204	07/08/2014	7.45	Put	Bond Future	369.9000	0.3699	332.9700	0.3330	(9.984)	0	0	0
2014/07/17	R204	07/08/2014	7.46	Call	Bond Future	493.3500	0.4934	518.5800	0.5186	5.114	0	0	0
2014/07/17	R204	07/08/2014	7.78	Call	Bond Future	1,373.8000	1.3738	1,424.6900	1.4247	3.704	0	0	0
2014/07/17	R204	07/08/2014	7.44	Call	Bond Future	453.1000	0.4531	476.5200	0.4765	5.169	0	0	0
2014/07/17	R204	07/08/2014	7.78	Put	Bond Future	55.1300	0.0551	44.7700	0.0448	(18.792)	0	0	530
2014/07/17	R204	07/08/2014	7.45	Call	Bond Future	472.9700	0.4730	497.2900	0.4973	5.142	0	0	0
2014/07/17	R204	06/11/2014	7.99	Put	Bond Future	379.6400	0.3796	361.0800	0.3611	(4.889)	0	0	1,270
2014/07/17	R204	06/11/2014			Bond Future	7.5247	104.7665	7.5074	104.8274	(0.230)	0.0000	0.0000	336
2014/07/17	R204	06/11/2014	6.99	Put	Bond Future	2,193.5900	2.1936	2,143.0400	2.1430	(2.304)	0	0	0
2014/07/17	R204	06/11/2014	7.01	Put	Bond Future	2,137.8500	2.1378	2,087.7800	2.0878	(2.342)	0	0	0
2014/07/17	R204	06/11/2014	6.99	Call	Bond Future	292.0300	0.2920	302.3200	0.3023	3.524	0	0	0
2014/07/17	R204	06/11/2014	7.00	Put	Bond Future	2,165.6400	2.1656	2,115.3300	2.1153	(2.323)	0	0	0
2014/07/17	R204	06/11/2014	7.99	Call	Bond Future	1,999.4700	1.9995	2,041.7500	2.0418	2.115	0	0	0
2014/07/17	R204	06/11/2014	7.00	Call	Bond Future	300.0300	0.3000	310.5600	0.3106	3.510	0	0	0
2014/07/17	R204	06/11/2014	7.01	Call	Bond Future	308.1900	0.3082	318.9600	0.3190	3.495	0	0	0
2014/07/17	R204	05/02/2015			Bond Future	7.6225	102.3478	7.6037	102.4102	(0.247)	0.0000	0.0000	0
2014/07/17	R204	05/02/2015	8.25	Call	Bond Future	2,617.4400	2.6174	2,660.6800	2.6607	1.652	0	0	0
2014/07/17	R204	05/02/2015	8.26	Call	Bond Future	2,641.3800	2.6414	2,684.8200	2.6848	1.645	0	0	0
2014/07/17	R204	05/02/2015	8.24	Call	Bond Future	2,593.6000	2.5936	2,636.6300	2.6366	1.659	0	0	0
2014/07/17	R204	05/02/2015	8.26	Put	Bond Future	553.5600	0.5536	534.6500	0.5347	(3.416)	0	0	0
2014/07/17	R204	05/02/2015	8.25	Put	Bond Future	561.9600	0.5620	542.8500	0.5428	(3.401)	0	0	0
2014/07/17	R204	05/02/2015	8.24	Put	Bond Future	570.4700	0.5705	551.1500	0.5512	(3.387)	0	0	0
2014/07/17	R207	07/08/2014	7.69	Call	Bond Future	590.3200	0.5903	630.9900	0.6310	6.889	0	0	0
2014/07/17	R207	07/08/2014	7.70	Put	Bond Future	419.6000	0.4196	368.9900	0.3690	(12.061)	0	0	0
2014/07/17	R207	07/08/2014			Bond Future	7.6549	98.7726	7.6335	98.8652	(0.279)	0.0000	0.0000	33,961
2014/07/17	R207	07/08/2014	7.70	Call	Bond Future	614.3100	0.6143	656.2800	0.6563	6.832	0	0	0
2014/07/17	R207	07/08/2014	7.71	Call	Bond Future	638.8500	0.6388	682.1300	0.6821	6.775	0	0	0
2014/07/17	R207	07/08/2014	7.69	Put	Bond Future	438.7700	0.4388	386.8600	0.3869	(11.831)	0	0	0
2014/07/17	R207	07/08/2014	7.71	Put	Bond Future	401.0000	0.4010	351.7000	0.3517	(12.294)	0	0	0
2014/07/17	R207	06/11/2014	7.36	Put	Bond Future	2,166.7300	2.1667	2,097.3400	2.0973	(3.203)	0	0	0
2014/07/17	R207	06/11/2014			Bond Future	7.7491	100.2331	7.7267	100.3259	(0.288)	0.0000	0.0000	461
2014/07/17	R207	06/11/2014	7.35	Put	Bond Future	2,196.7000	2.1967	2,126.8700	2.1269	(3.179)	0	0	0
2014/07/17	R207	06/11/2014	7.36	Call	Bond Future	536.9300	0.5369	560.2700	0.5603	4.347	0	0	0
2014/07/17	R207	06/11/2014	7.34	Call	Bond Future	512.4200	0.5124	534.9100	0.5349	4.389	0	0	0
2014/07/17	R207	06/11/2014	7.35	Call	Bond Future	524.5800	0.5246	547.4800	0.5475	4.365	0	0	0
2014/07/17	R207	06/11/2014	7.34	Put	Bond Future	2,226.8800	2.2269	2,156.6400	2.1566	(3.154)	0	0	0
2014/07/17	R207	05/02/2015	8.49	Put	Bond Future	691.0800	0.6911	663.1000	0.6631	(4.049)	0	0	0
2014/07/17	R207	05/02/2015			Bond Future	7.8401	98.1378	7.8163	98.2325	(0.304)	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
2014/07/17	R207	05/02/2015	8.51	Put	Bond Future	671.3800	0.6714	643.9900	0.6440	(4.080)	0	0	0
2014/07/17	R207	05/02/2015	8.50	Call	Bond Future	3,256.1400	3.2561	3,323.1100	3.3231	2.057	0	0	0
2014/07/17	R207	05/02/2015	8.51	Call	Bond Future	3,284.7300	3.2847	3,351.9900	3.3520	2.048	0	0	0
2014/07/17	R207	05/02/2015	8.49	Call	Bond Future	3,227.6500	3.2276	3,294.3200	3.2943	2.066	0	0	0
2014/07/17	R207	05/02/2015	8.50	Put	Bond Future	681.1700	0.6812	653.4900	0.6535	(4.064)	0	0	0
2014/07/17	R207	07/05/2015			Bond Future	7.9090	99.7922	7.8837	99.8879	(0.319)	0.0000	0.0000	0
2014/07/17	R207	07/05/2015	8.25	Call	Bond Future	2,687.0900	2.6871	2,742.7700	2.7428	2.072	0	0	0
2014/07/17	R207	07/05/2015	7.73	Call	Bond Future	1,633.5900	1.6336	1,674.1900	1.6742	2.485	0	0	66
2014/07/17	R207	07/05/2015	8.24	Put	Bond Future	1,419.8100	1.4198	1,379.4400	1.3794	(2.843)	0	0	0
2014/07/17	R207	07/05/2015	8.26	Put	Bond Future	1,391.1200	1.3911	1,351.3100	1.3513	(2.862)	0	0	0
2014/07/17	R207	07/05/2015	7.73	Put	Bond Future	2,314.6100	2.3146	2,259.4400	2.2594	(2.384)	0	0	0
2014/07/17	R207	07/05/2015	8.25	Put	Bond Future	1,405.2400	1.4052	1,365.1500	1.3651	(2.853)	0	0	0
2014/07/17	R207	07/05/2015	8.26	Call	Bond Future	2,710.2500	2.7102	2,766.2100	2.7662	2.065	0	0	0
2014/07/17	R207	07/05/2015	8.24	Call	Bond Future	2,664.3700	2.6644	2,719.7700	2.7198	2.079	0	0	0
2014/07/17	R208	07/08/2014	8.28	Call	Bond Future	2,305.9300	2.3059	2,448.8200	2.4488	6.197	0	0	0
2014/07/17	R208	07/08/2014			Bond Future	7.8138	97.0320	7.7824	97.1871	(0.402)	0.0000	0.0000	16,244
2014/07/17	R208	07/08/2014	7.80	Call	Bond Future	551.4800	0.5515	616.4800	0.6165	11.786	0	0	0
2014/07/17	R208	07/08/2014	7.79	Put	Bond Future	645.4000	0.6454	553.1600	0.5532	(14.292)	0	0	0
2014/07/17	R208	07/08/2014	7.81	Put	Bond Future	594.3100	0.5943	506.2800	0.5063	(14.812)	0	0	0
2014/07/17	R208	07/08/2014	7.80	Put	Bond Future	619.5100	0.6195	529.3700	0.5294	(14.550)	0	0	0
2014/07/17	R208	07/08/2014	7.81	Call	Bond Future	575.6100	0.5756	642.7200	0.6427	11.659	0	0	0
2014/07/17	R208	07/08/2014	8.28	Put	Bond Future	40.8800	0.0409	28.6300	0.0286	(29.966)	0	0	630
2014/07/17	R208	07/08/2014	7.79	Call	Bond Future	528.0000	0.5280	590.9000	0.5909	11.913	0	0	0
2014/07/17	R208	06/11/2014	7.46	Call	Bond Future	568.7200	0.5687	607.5600	0.6076	6.829	0	0	0
2014/07/17	R208	06/11/2014			Bond Future	7.9037	95.0689	7.8710	95.2251	(0.414)	0.0000	0.0000	571
2014/07/17	R208	06/11/2014	7.44	Call	Bond Future	542.3900	0.5424	579.8300	0.5798	6.903	0	0	0
2014/07/17	R208	06/11/2014	7.45	Call	Bond Future	555.4500	0.5555	593.5800	0.5936	6.865	0	0	0
2014/07/17	R208	06/11/2014	8.50	Put	Bond Future	435.5400	0.4355	399.2600	0.3993	(8.330)	0	0	1,520
2014/07/17	R208	06/11/2014	7.44	Put	Bond Future	2,784.5700	2.7846	2,665.8100	2.6658	(4.265)	0	0	0
2014/07/17	R208	06/11/2014	7.46	Put	Bond Future	2,712.8600	2.7129	2,595.5000	2.5955	(4.326)	0	0	0
2014/07/17	R208	06/11/2014	8.50	Call	Bond Future	3,225.8000	3.2258	3,345.7200	3.3457	3.718	0	0	0
2014/07/17	R208	06/11/2014	7.45	Put	Bond Future	2,748.6000	2.7486	2,630.5300	2.6305	(4.296)	0	0	0
2014/07/17	R208	05/02/2015	8.51	Call	Bond Future	3,316.9500	3.3169	3,424.8100	3.4248	3.252	0	0	0
2014/07/17	R208	05/02/2015			Bond Future	7.9891	96.5353	7.9546	96.6944	(0.432)	0.0000	0.0000	0
2014/07/17	R208	05/02/2015	8.49	Call	Bond Future	3,254.9900	3.2550	3,361.7900	3.3618	3.281	0	0	0
2014/07/17	R208	05/02/2015	8.51	Put	Bond Future	956.2200	0.9562	904.9800	0.9050	(5.359)	0	0	0
2014/07/17	R208	05/02/2015	8.50	Put	Bond Future	969.8000	0.9698	918.0400	0.9180	(5.337)	0	0	0
2014/07/17	R208	05/02/2015	8.49	Put	Bond Future	983.5500	0.9836	931.2500	0.9313	(5.317)	0	0	0
2014/07/17	R208	05/02/2015	8.50	Call	Bond Future	3,285.9000	3.2859	3,393.2400	3.3932	3.267	0	0	0
2014/07/17	R209	07/08/2014	9.04	Put	Bond Future	338.2000	0.3382	201.8400	0.2018	(40.319)	0	0	0
2014/07/17	R209	07/08/2014			Bond Future	8.8029	77.7724	8.7215	78.4067	(0.924)	0.0000	0.0000	10,760
2014/07/17	R209	07/08/2014	9.06	Put	Bond Future	304.8100	0.3048	179.4000	0.1794	(41.144)	0	0	0
2014/07/17	R209	07/08/2014	9.05	Put	Bond Future	321.1600	0.3212	190.3400	0.1903	(40.734)	0	0	0
2014/07/17	R209	07/08/2014	9.05	Call	Bond Future	2,198.8800	2.1989	2,702.3700	2.7024	22.898	0	0	0
2014/07/17	R209	07/08/2014	9.06	Call	Bond Future	2,256.9900	2.2570	2,765.8900	2.7659	22.548	0	0	0
2014/07/17	R209	07/08/2014	9.04	Call	Bond Future	2,141.3400	2.1413	2,639.2900	2.6393	23.254	0	0	0

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2014/07/17	R209	06/11/2014	9.50	Call	Bond Future	5,390.8700	5.3909	5,896.4700	5.8965	9.379	0	0	0
2014/07/17	R209	06/11/2014	8.95	Call	Bond Future	2,770.6800	2.7707	3,129.4700	3.1295	12.950	0	0	2,050
2014/07/17	R209	06/11/2014			Bond Future	8.8716	75.7762	8.7881	76.4189	(0.941)	0.0000	0.0000	16,291
2014/07/17	R209	06/11/2014	8.99	Put	Bond Future	2,037.1100	2.0371	1,765.6000	1.7656	(13.328)	0	0	0
2014/07/17	R209	06/11/2014	10.00	Call	Bond Future	8,199.3600	8.1994	8,784.2900	8.7843	7.134	0	0	0
2014/07/17	R209	06/11/2014	9.05	Put	Bond Future	1,844.1400	1.8441	1,590.8200	1.5908	(13.736)	0	0	0
2014/07/17	R209	06/11/2014	9.58	Put	Bond Future	694.1000	0.6941	573.2800	0.5733	(17.407)	0	0	907
2014/07/17	R209	06/11/2014	9.01	Put	Bond Future	1,970.9400	1.9709	1,705.5500	1.7056	(13.465)	0	0	0
2014/07/17	R209	06/11/2014	9.50	Put	Bond Future	813.4100	0.8134	676.3500	0.6764	(16.850)	0	0	5,500
2014/07/17	R209	06/11/2014	10.05	Call	Bond Future	8,486.9900	8.4870	9,077.4900	9.0775	6.958	0	0	0
2014/07/17	R209	06/11/2014	8.95	Put	Bond Future	2,174.6000	2.1746	1,890.7300	1.8907	(13.054)	0	0	0
2014/07/17	R209	06/11/2014	9.00	Put	Bond Future	2,003.7300	2.0037	1,735.3000	1.7353	(13.397)	0	0	0
2014/07/17	R209	06/11/2014	9.95	Call	Bond Future	7,910.4400	7.9104	8,489.6600	8.4897	7.322	0	0	0
2014/07/17	R209	06/11/2014	8.50	Call	Bond Future	1,285.1000	1.2851	1,501.4700	1.5015	16.837	0	0	5,500
2014/07/17	R209	06/11/2014	8.75	Put	Bond Future	2,966.2200	2.9662	2,618.8200	2.6188	(11.712)	0	0	0
2014/07/17	R209	06/11/2014	8.99	Call	Bond Future	2,934.3900	2.9344	3,305.5400	3.3055	12.648	0	0	0
2014/07/17	R209	06/11/2014	9.25	Call	Bond Future	4,111.9300	4.1119	4,557.8300	4.5578	10.844	0	0	0
2014/07/17	R209	06/11/2014	10.05	Put	Bond Future	251.9900	0.2520	199.8300	0.1998	(20.699)	0	0	2,050
2014/07/17	R209	06/11/2014	10.00	Put	Bond Future	284.3200	0.2843	226.5900	0.2266	(20.305)	0	0	1,640
2014/07/17	R209	06/11/2014	9.05	Call	Bond Future	3,189.7000	3.1897	3,579.0400	3.5790	12.206	0	0	2,050
2014/07/17	R209	06/11/2014	9.58	Call	Bond Future	5,822.9200	5.8229	6,344.7600	6.3448	8.962	0	0	0
2014/07/17	R209	06/11/2014	9.00	Call	Bond Future	2,976.0100	2.9760	3,350.2400	3.3502	12.575	0	0	1,640
2014/07/17	R209	06/11/2014	9.25	Put	Bond Future	1,302.0600	1.3021	1,105.3000	1.1053	(15.111)	0	0	2,200
2014/07/17	R209	06/11/2014	8.75	Call	Bond Future	2,027.6300	2.0276	2,322.8900	2.3229	14.562	0	0	2,200
2014/07/17	R209	06/11/2014	9.01	Call	Bond Future	3,018.1100	3.0181	3,395.3800	3.3954	12.500	0	0	0
2014/07/17	R209	06/11/2014	9.95	Put	Bond Future	317.8000	0.3178	254.3600	0.2544	(19.962)	0	0	2,050
2014/07/17	R209	06/11/2014	8.50	Put	Bond Future	4,211.3100	4.2113	3,785.0200	3.7850	(10.123)	0	0	0
2014/07/17	R209	05/02/2015	9.00	Put	Bond Future	3,180.8800	3.1809	2,884.8100	2.8848	(9.308)	0	0	0
2014/07/17	R209	05/02/2015			Bond Future	8.9366	76.9451	8.8507	77.5981	(0.961)	0.0000	0.0000	0
2014/07/17	R209	05/02/2015	9.25	Call	Bond Future	4,690.1500	4.6901	5,101.4800	5.1015	8.770	0	0	0
2014/07/17	R209	05/02/2015	9.26	Call	Bond Future	4,733.8200	4.7338	5,147.2100	5.1472	8.733	0	0	0
2014/07/17	R209	05/02/2015	9.25	Put	Bond Future	2,379.7200	2.3797	2,138.0800	2.1381	(10.154)	0	0	0
2014/07/17	R209	05/02/2015	9.24	Call	Bond Future	4,646.6600	4.6467	5,055.9000	5.0559	8.807	0	0	0
2014/07/17	R209	05/02/2015	9.00	Call	Bond Future	3,657.4300	3.6574	4,014.3300	4.0143	9.758	0	0	0
2014/07/17	R209	05/02/2015	9.24	Put	Bond Future	2,408.2300	2.4082	2,164.5000	2.1645	(10.121)	0	0	0
2014/07/17	R209	05/02/2015	9.26	Put	Bond Future	2,351.5000	2.3515	2,111.9200	2.1119	(10.188)	0	0	0
2014/07/17	R210	07/08/2014			Bond Future	172.1974	172.1974	171.8075	171.8075	(0.226)	0.0000	0.0000	123
2014/07/17	R210	07/08/2014	159.00	Call	Bond Future	13,197.3600	13.1974	12,807.5200	12.8075	(2.954)	0	0	0
2014/07/17	R210	07/08/2014	159.01	Call	Bond Future	13,187.3600	13.1874	12,797.5200	12.7975	(2.956)	0	0	0
2014/07/17	R210	07/08/2014	158.99	Call	Bond Future	13,207.3600	13.2074	12,817.5200	12.8175	(2.952)	0	0	0
2014/07/17	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R210	06/11/2014			Bond Future	172.7255	172.7255	172.3276	172.3276	(0.230)	0.0000	0.0000	495
2014/07/17	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	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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2014/07/17	R210	06/11/2014	169.00	Call	Bond Future	3,725.5100	3.7255	3,327.6100	3.3276	(10.680)	0	0	0
2014/07/17	R210	06/11/2014	169.01	Call	Bond Future	3,715.5100	3.7155	3,317.6100	3.3176	(10.709)	0	0	0
2014/07/17	R210	06/11/2014	168.99	Call	Bond Future	3,735.5100	3.7355	3,337.6100	3.3376	(10.652)	0	0	0
2014/07/17	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R211	07/08/2014			Bond Future	130.8076	130.8076	130.7453	130.7453	(0.048)	0.0000	0.0000	390
2014/07/17	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R211	07/08/2014	128.00	Call	Bond Future	2,807.5900	2.8076	2,745.2600	2.7453	(2.220)	0	0	0
2014/07/17	R211	07/08/2014	128.01	Call	Bond Future	2,797.5900	2.7976	2,735.2600	2.7353	(2.228)	0	0	0
2014/07/17	R211	07/08/2014	127.99	Call	Bond Future	2,817.5900	2.8176	2,755.2600	2.7553	(2.212)	0	0	0
2014/07/17	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R211	06/11/2014	130.00	Call	Bond Future	2,757.9600	2.7580	2,693.0600	2.6931	(2.353)	0	0	0
2014/07/17	R211	06/11/2014	130.01	Call	Bond Future	2,747.9600	2.7480	2,683.0600	2.6831	(2.362)	0	0	0
2014/07/17	R211	06/11/2014			Bond Future	132.7580	132.7580	132.6931	132.6931	(0.049)	0.0000	0.0000	0
2014/07/17	R211	06/11/2014	129.99	Call	Bond Future	2,767.9600	2.7680	2,703.0600	2.7031	(2.345)	0	0	0
2014/07/17	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R212	07/08/2014	128.99	Call	Bond Future	7,061.9600	7.0620	6,788.0200	6.7880	(3.879)	0	0	0
2014/07/17	R212	07/08/2014			Bond Future	136.0520	136.0520	135.7780	135.7780	(0.201)	0.0000	0.0000	349
2014/07/17	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R212	07/08/2014	129.00	Call	Bond Future	7,051.9600	7.0520	6,778.0200	6.7780	(3.885)	0	0	0
2014/07/17	R212	07/08/2014	129.01	Call	Bond Future	7,041.9600	7.0420	6,768.0200	6.7680	(3.890)	0	0	0
2014/07/17	R212	06/11/2014			Bond Future	138.0806	138.0806	137.8008	137.8008	(0.203)	0.0000	0.0000	19,259
2014/07/17	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R212	06/11/2014	135.00	Call	Bond Future	3,080.5600	3.0806	2,800.8300	2.8008	(9.080)	0	0	0
2014/07/17	R212	06/11/2014	135.01	Call	Bond Future	3,070.5600	3.0706	2,790.8300	2.7908	(9.110)	0	0	0
2014/07/17	R212	06/11/2014	134.99	Call	Bond Future	3,090.5600	3.0906	2,810.8300	2.8108	(9.051)	0	0	0
2014/07/17	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R213	07/08/2014	8.86	Call	Bond Future	2,123.2600	2.1233	2,590.7800	2.5908	22.019	0	0	0
2014/07/17	R213	07/08/2014			Bond Future	8.6288	88.9183	8.5524	89.5185	(0.885)	0.0000	0.0000	23,660
2014/07/17	R213	07/08/2014	8.84	Call	Bond Future	2,008.3700	2.0084	2,464.6400	2.4646	22.718	0	0	0
2014/07/17	R213	07/08/2014	8.85	Call	Bond Future	2,065.4900	2.0655	2,527.4500	2.5275	22.366	0	0	0
2014/07/17	R213	07/08/2014	8.84	Put	Bond Future	379.5300	0.3795	235.5300	0.2355	(37.942)	0	0	0
2014/07/17	R213	07/08/2014	8.86	Put	Bond Future	342.4900	0.3425	209.7400	0.2097	(38.760)	0	0	0
2014/07/17	R213	07/08/2014	8.85	Put	Bond Future	360.6400	0.3606	222.3300	0.2223	(38.351)	0	0	0
2014/07/17	R213	06/11/2014	8.84	Call	Bond Future	2,998.5000	2.9985	3,353.7100	3.3537	11.846	0	0	0
2014/07/17	R213	06/11/2014	8.85	Put	Bond Future	1,914.5200	1.9145	1,664.5900	1.6646	(13.054)	0	0	0
2014/07/17	R213	06/11/2014			Bond Future	8.7023	86.6924	8.6237	87.3005	(0.903)	0.0000	0.0000	6,205
2014/07/17	R213	06/11/2014	8.85	Call	Bond Future	3,041.5400	3.0415	3,399.6900	3.3997	11.775	0	0	0
2014/07/17	R213	06/11/2014	8.86	Call	Bond Future	3,084.8900	3.0849	3,445.9700	3.4460	11.705	0	0	0
2014/07/17	R213	06/11/2014	8.84	Put	Bond Future	1,947.0900	1.9471	1,694.2200	1.6942	(12.987)	0	0	0
2014/07/17	R213	06/11/2014	8.86	Put	Bond Future	1,882.3500	1.8824	1,635.3500	1.6353	(13.122)	0	0	0

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2014/07/17	R213	05/02/2015	9.26	Put	Bond Future	1,900.2600	1.9003	1,703.4000	1.7034	(10.360)	0	0	0
2014/07/17	R213	05/02/2015			Bond Future	8.7731	88.0293	8.6920	88.6472	(0.924)	0.0000	0.0000	0
2014/07/17	R213	05/02/2015	9.25	Put	Bond Future	1,924.3000	1.9243	1,725.5900	1.7256	(10.326)	0	0	0
2014/07/17	R213	05/02/2015	9.24	Put	Bond Future	1,948.5900	1.9486	1,748.0200	1.7480	(10.293)	0	0	0
2014/07/17	R213	05/02/2015	9.25	Call	Bond Future	5,434.7400	5.4347	5,853.9500	5.8539	7.714	0	0	0
2014/07/17	R213	05/02/2015	9.26	Call	Bond Future	5,482.0500	5.4821	5,903.1100	5.9031	7.681	0	0	0
2014/07/17	R213	05/02/2015	9.24	Call	Bond Future	5,387.5900	5.3876	5,804.9400	5.8049	7.747	0	0	0
2014/07/17	R214	07/08/2014	9.54	Put	Bond Future	26.5700	0.0266	12.1200	0.0121	(54.385)	0	0	0
2014/07/17	R214	07/08/2014			Bond Future	8.8775	78.7951	8.8012	79.4175	(0.859)	0.0000	0.0000	4,311
2014/07/17	R214	07/08/2014	9.56	Put	Bond Future	23.0100	0.0230	10.3300	0.0103	(55.106)	0	0	0
2014/07/17	R214	07/08/2014	9.55	Put	Bond Future	24.7400	0.0247	11.1900	0.0112	(54.770)	0	0	0
2014/07/17	R214	07/08/2014	9.56	Call	Bond Future	5,237.3700	5.2374	5,847.1300	5.8471	11.642	0	0	0
2014/07/17	R214	07/08/2014	9.54	Call	Bond Future	5,096.7600	5.0968	5,704.7500	5.7048	11.929	0	0	0
2014/07/17	R214	07/08/2014	9.55	Call	Bond Future	5,167.0800	5.1671	5,775.9700	5.7760	11.784	0	0	0
2014/07/17	R214	06/11/2014	9.20	Call	Bond Future	3,712.2700	3.7123	4,114.1000	4.1141	10.824	0	0	2,500
2014/07/17	R214	06/11/2014	9.64	Call	Bond Future	6,005.5900	6.0056	6,511.8000	6.5118	8.429	0	0	0
2014/07/17	R214	06/11/2014			Bond Future	8.9457	76.6724	8.8674	77.3031	(0.875)	0.0000	0.0000	1,726
2014/07/17	R214	06/11/2014	9.20	Put	Bond Future	1,722.6500	1.7226	1,493.7500	1.4938	(13.288)	0	0	0
2014/07/17	R214	06/11/2014	9.65	Call	Bond Future	6,061.6000	6.0616	6,569.7200	6.5697	8.383	0	0	0
2014/07/17	R214	06/11/2014	9.66	Call	Bond Future	6,117.7400	6.1177	6,627.7600	6.6278	8.337	0	0	0
2014/07/17	R214	06/11/2014	9.80	Call	Bond Future	6,915.3500	6.9153	7,449.6600	7.4497	7.726	0	0	0
2014/07/17	R214	06/11/2014	9.64	Put	Bond Future	773.1600	0.7732	648.6400	0.6486	(16.105)	0	0	0
2014/07/17	R214	06/11/2014	9.66	Put	Bond Future	743.6400	0.7436	622.9300	0.6229	(16.232)	0	0	0
2014/07/17	R214	06/11/2014	9.80	Put	Bond Future	562.9600	0.5630	466.5400	0.4665	(17.127)	0	0	2,500
2014/07/17	R214	06/11/2014	9.65	Put	Bond Future	758.2800	0.7583	635.6700	0.6357	(16.169)	0	0	0
2014/07/17	R214	05/02/2015	9.50	Call	Bond Future	5,730.6700	5.7307	6,167.2200	6.1672	7.618	0	0	0
2014/07/17	R214	05/02/2015			Bond Future	9.0116	77.8548	8.9310	78.4957	(0.894)	0.0000	0.0000	0
2014/07/17	R214	05/02/2015	9.51	Call	Bond Future	5,778.5100	5.7785	6,216.9100	6.2169	7.587	0	0	0
2014/07/17	R214	05/02/2015	9.50	Put	Bond Future	2,031.2800	2.0313	1,826.9700	1.8270	(10.058)	0	0	0
2014/07/17	R214	05/02/2015	9.49	Call	Bond Future	5,682.9700	5.6830	6,117.6500	6.1176	7.649	0	0	0
2014/07/17	R214	05/02/2015	9.49	Put	Bond Future	2,056.2500	2.0563	1,850.0700	1.8501	(10.027)	0	0	0
2014/07/17	R214	05/02/2015	9.51	Put	Bond Future	2,006.5700	2.0066	1,804.1100	1.8041	(10.090)	0	0	0
2014/07/17	R248	07/08/2014			Bond Future	8.9379	101.9236	8.8616	102.7236	(0.854)	0.0000	0.0000	10,044
2014/07/17	R248	07/08/2014	9.65	Call	Bond Future	6,941.4900	6.9415	7,741.5100	7.7415	11.525	0	0	0
2014/07/17	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R248	07/08/2014	9.66	Call	Bond Future	7,032.6700	7.0327	7,832.6900	7.8327	11.376	0	0	0
2014/07/17	R248	07/08/2014	9.64	Call	Bond Future	6,850.1500	6.8501	7,650.1700	7.6502	11.679	0	0	0
2014/07/17	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R248	06/11/2014			Bond Future	9.0081	99.0049	8.9296	99.8154	(0.871)	0.0000	0.0000	10,700
2014/07/17	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R248	06/11/2014	9.72	Call	Bond Future	6,845.6700	6.8457	7,656.2500	7.6563	11.841	0	0	0
2014/07/17	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R248	06/11/2014	9.73	Call	Bond Future	6,935.6400	6.9356	7,746.2200	7.7462	11.687	0	0	0
2014/07/17	R248	06/11/2014	9.74	Call	Bond Future	7,025.4500	7.0254	7,836.0300	7.8360	11.538	0	0	0

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2014/07/17	R248	05/02/2015			Bond Future	9.0759	100.5317	8.9951	101.3554	(0.890)	0.0000	0.0000	0
2014/07/17	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R248	05/02/2015	9.50	Call	Bond Future	4,128.2600	4.1283	4,951.9200	4.9519	19.952	0	0	0
2014/07/17	R248	05/02/2015	9.51	Call	Bond Future	4,221.7800	4.2218	5,045.4400	5.0454	19.510	0	0	0
2014/07/17	R248	05/02/2015	9.49	Call	Bond Future	4,034.5600	4.0346	4,858.2200	4.8582	20.415	0	0	0
2014/07/17	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/17	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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