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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/07/2014 TO 24/07/2014

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
2014/07/24	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	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
2014/07/24	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	2025	07/08/2014	109.01	Call	Bond Future	7,346.1700	7.3462	7,239.9100	7.2399	(1.446)	0	0	0
2014/07/24	2025	07/08/2014			Bond Future	116.3562	116.3562	116.2499	116.2499	(0.091)	0.0000	0.0000	0
2014/07/24	2025	07/08/2014	108.99	Call	Bond Future	7,366.1700	7.3662	7,259.9100	7.2599	(1.443)	0	0	0
2014/07/24	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2025	07/08/2014	109.00	Call	Bond Future	7,356.1700	7.3562	7,249.9100	7.2499	(1.445)	0	0	0
2014/07/24	2025	06/11/2014	117.01	Call	Bond Future	1,117.8900	1.1179	1,009.6900	1.0097	(9.679)	0	0	0
2014/07/24	2025	06/11/2014			Bond Future	118.1279	118.1279	118.0197	118.0197	(0.092)	0.0000	0.0000	0
2014/07/24	2025	06/11/2014	116.99	Call	Bond Future	1,137.8900	1.1379	1,029.6900	1.0297	(9.509)	0	0	0
2014/07/24	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2025	06/11/2014	117.00	Call	Bond Future	1,127.8900	1.1279	1,019.6900	1.0197	(9.593)	0	0	0
2014/07/24	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2030	07/08/2014			Bond Future	8.5468	95.6114	8.5912	95.2479	0.519	0.0000	0.0000	1,868
2014/07/24	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2030	07/08/2014	8.99	Call	Bond Future	3,542.2200	3.5422	3,178.7200	3.1787	(10.262)	0	0	0
2014/07/24	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2030	07/08/2014	9.00	Call	Bond Future	3,619.9400	3.6199	3,256.4400	3.2564	(10.042)	0	0	0
2014/07/24	2030	07/08/2014	9.01	Call	Bond Future	3,697.5700	3.6976	3,334.0700	3.3341	(9.831)	0	0	0
2014/07/24	2030	06/11/2014	9.01	Call	Bond Future	3,116.5400	3.1165	2,747.3200	2.7473	(11.847)	0	0	0
2014/07/24	2030	06/11/2014			Bond Future	8.6152	97.0555	8.6610	96.6862	0.532	0.0000	0.0000	2,317
2014/07/24	2030	06/11/2014	8.99	Call	Bond Future	2,962.2100	2.9622	2,592.9900	2.5930	(12.464)	0	0	0
2014/07/24	2030	06/11/2014	9.00	Call	Bond Future	3,039.4200	3.0394	2,670.2000	2.6702	(12.148)	0	0	0
2014/07/24	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2030	05/02/2015			Bond Future	8.6754	94.6141	8.7229	94.2373	0.547	0.0000	0.0000	0
2014/07/24	2030	05/02/2015	9.25	Call	Bond Future	4,421.6200	4.4216	4,044.7800	4.0448	(8.523)	0	0	0
2014/07/24	2030	05/02/2015	9.24	Call	Bond Future	4,347.2200	4.3472	3,970.3800	3.9704	(8.669)	0	0	0
2014/07/24	2030	05/02/2015	9.26	Call	Bond Future	4,495.9300	4.4959	4,119.0900	4.1191	(8.382)	0	0	0
2014/07/24	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	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
2014/07/24	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2037	07/08/2014			Bond Future	8.8466	96.9140	8.8860	96.5439	0.445	0.0000	0.0000	8,213
2014/07/24	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2037	07/08/2014	9.06	Call	Bond Future	1,979.2700	1.9793	1,609.1800	1.6092	(18.698)	0	0	0
2014/07/24	2037	07/08/2014	9.04	Call	Bond Future	1,796.5300	1.7965	1,426.4400	1.4264	(20.600)	0	0	0
2014/07/24	2037	07/08/2014	9.05	Call	Bond Future	1,887.9700	1.8880	1,517.8800	1.5179	(19.603)	0	0	0
2014/07/24	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2037	06/11/2014	9.69	Call	Bond Future	6,804.0200	6.8040	6,428.1300	6.4281	(5.525)	0	0	0
2014/07/24	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2037	06/11/2014			Bond Future	8.9143	98.3775	8.9549	98.0017	0.455	0.0000	0.0000	1,398
2014/07/24	2037	06/11/2014	9.70	Call	Bond Future	6,886.6300	6.8866	6,510.7400	6.5107	(5.458)	0	0	0
2014/07/24	2037	06/11/2014	9.71	Call	Bond Future	6,969.1200	6.9691	6,593.2300	6.5932	(5.394)	0	0	0
2014/07/24	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2037	05/02/2015			Bond Future	8.9749	95.7072	9.0168	95.3236	0.467	0.0000	0.0000	0
2014/07/24	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2037	05/02/2015	9.50	Call	Bond Future	4,634.1100	4.6341	4,250.5300	4.2505	(8.277)	0	0	0
2014/07/24	2037	05/02/2015	9.51	Call	Bond Future	4,718.8500	4.7188	4,335.2700	4.3353	(8.129)	0	0	0
2014/07/24	2037	05/02/2015	9.49	Call	Bond Future	4,549.2400	4.5492	4,165.6600	4.1657	(8.432)	0	0	0
2014/07/24	2038	07/08/2014			Bond Future	121.4677	121.4677	120.6918	120.6918	(0.639)	0.0000	0.0000	1,135
2014/07/24	2038	07/08/2014	106.00	Call	Bond Future	15,467.6900	15.4677	14,691.7800	14.6918	(5.016)	0	0	0
2014/07/24	2038	07/08/2014	106.01	Call	Bond Future	15,457.6900	15.4577	14,681.7800	14.6818	(5.020)	0	0	0
2014/07/24	2038	07/08/2014	105.99	Call	Bond Future	15,477.6900	15.4777	14,701.7800	14.7018	(5.013)	0	0	0
2014/07/24	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2038	06/11/2014	120.01	Call	Bond Future	3,307.3200	3.3073	2,519.1100	2.5191	(23.832)	0	0	0
2014/07/24	2038	06/11/2014			Bond Future	123.3173	123.3173	122.5291	122.5291	(0.639)	0.0000	0.0000	900
2014/07/24	2038	06/11/2014	119.99	Call	Bond Future	3,327.3200	3.3273	2,539.1100	2.5391	(23.689)	0	0	0
2014/07/24	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2038	06/11/2014	120.00	Call	Bond Future	3,317.3200	3.3173	2,529.1100	2.5291	(23.760)	0	0	0
2014/07/24	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2046	07/08/2014			Bond Future	121.4485	121.4485	121.4531	121.4531	0.004	0.0000	0.0000	0
2014/07/24	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2046	07/08/2014	104.44	Call	Bond Future	17,008.4900	17.0085	17,013.0900	17.0131	0.027	0	0	0
2014/07/24	2046	07/08/2014	104.45	Call	Bond Future	16,998.4900	16.9985	17,003.0900	17.0031	0.027	0	0	0
2014/07/24	2046	07/08/2014	104.43	Call	Bond Future	17,018.4900	17.0185	17,023.0900	17.0231	0.027	0	0	0
2014/07/24	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2046	06/11/2014	104.45	Call	Bond Future	17,502.3200	17.5023	17,506.6700	17.5067	0.025	0	0	0
2014/07/24	2046	06/11/2014			Bond Future	121.9523	121.9523	121.9567	121.9567	0.004	0.0000	0.0000	5,348
2014/07/24	2046	06/11/2014	104.43	Call	Bond Future	17,522.3200	17.5223	17,526.6700	17.5267	0.025	0	0	0
2014/07/24	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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2014/07/24	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2046	06/11/2014	104.44	Call	Bond Future	17,512.3200	17.5123	17,516.6700	17.5167	0.025	0	0	0
2014/07/24	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2050	07/08/2014			Bond Future	127.6788	127.6788	127.6842	127.6842	0.004	0.0000	0.0000	688
2014/07/24	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2050	07/08/2014	112.00	Call	Bond Future	15,678.8300	15.6788	15,684.1700	15.6842	0.034	0	0	0
2014/07/24	2050	07/08/2014	112.01	Call	Bond Future	15,668.8300	15.6688	15,674.1700	15.6742	0.034	0	0	0
2014/07/24	2050	07/08/2014	111.99	Call	Bond Future	15,688.8300	15.6888	15,694.1700	15.6942	0.034	0	0	0
2014/07/24	2050	06/11/2014			Bond Future	129.6232	129.6232	129.6279	129.6279	0.004	0.0000	0.0000	2,112
2014/07/24	2050	06/11/2014	126.00	Call	Bond Future	3,623.1500	3.6231	3,627.8800	3.6279	0.131	0	0	0
2014/07/24	2050	06/11/2014	126.01	Call	Bond Future	3,613.1500	3.6131	3,617.8800	3.6179	0.131	0	0	0
2014/07/24	2050	06/11/2014	125.99	Call	Bond Future	3,633.1500	3.6331	3,637.8800	3.6379	0.130	0	0	0
2014/07/24	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	AL12	07/08/2014			Index Future	506.6790	506.6790	505.1450	505.1450	(0.303)	0.0000	0.0000	0
2014/07/24	AL12	06/11/2014			Index Future	514.3310	514.3310	512.7730	512.7730	(0.303)	0.0000	0.0000	0
2014/07/24	AL12	05/02/2015			Index Future	522.6280	522.6280	521.0360	521.0360	(0.305)	0.0000	0.0000	0
2014/07/24	AL37	07/08/2014			Index Future	428.9420	428.9420	428.7050	428.7050	(0.055)	0.0000	0.0000	0
2014/07/24	AL37	06/11/2014			Index Future	435.4200	435.4200	435.1780	435.1780	(0.056)	0.0000	0.0000	0
2014/07/24	AL7T	07/08/2014			Index Future	507.5690	507.5690	506.8750	506.8750	(0.137)	0.0000	0.0000	0
2014/07/24	AL7T	06/11/2014			Index Future	515.2340	515.2340	514.5290	514.5290	(0.137)	0.0000	0.0000	1
2014/07/24	ALBI	07/08/2014			Index Future	460.6220	460.6220	459.8330	459.8330	(0.171)	0.0000	0.0000	443
2014/07/24	ALBI	06/11/2014			Index Future	467.5790	467.5790	466.7760	466.7760	(0.172)	0.0000	0.0000	198
2014/07/24	ALBI	05/02/2015			Index Future	475.1210	475.1210	474.2980	474.2980	(0.173)	0.0000	0.0000	0
2014/07/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/07/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	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
2014/07/24	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/24	EL28	07/08/2014	114.00	Call	Bond Future	9,460.9400		9.4609	9,465.9300	9.4659	0.053	0	0	0
2014/07/24	EL28	07/08/2014			Bond Future	123.4609		123.4609	123.4659	123.4659	0.004	0.0000	0.0000	0
2014/07/24	EL28	07/08/2014	114.01	Call	Bond Future	9,450.9400		9.4509	9,455.9300	9.4559	0.053	0	0	0
2014/07/24	EL28	07/08/2014	113.99	Call	Bond Future	9,470.9400		9.4709	9,475.9300	9.4759	0.053	0	0	0
2014/07/24	EL28	07/08/2014	114.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	EL28	07/08/2014	113.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	EL28	07/08/2014	114.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	EL28	06/11/2014	122.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	EL28	06/11/2014			Bond Future	123.8596		123.8596	123.8643	123.8643	0.004	0.0000	0.0000	0
2014/07/24	EL28	06/11/2014	122.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	EL28	06/11/2014	121.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	EL28	06/11/2014	122.00	Call	Bond Future	1,859.6400		1.8596	1,864.3200	1.8643	0.252	0	0	0
2014/07/24	EL28	06/11/2014	122.01	Call	Bond Future	1,849.6400		1.8496	1,854.3200	1.8543	0.253	0	0	0
2014/07/24	EL28	06/11/2014	121.99	Call	Bond Future	1,869.6400		1.8696	1,874.3200	1.8743	0.250	0	0	0
2014/07/24	ES33	07/08/2014			Bond Future	9.4503		85.9468	9.4794	85.7258	0.308	0.0000	0.0000	0
2014/07/24	ES33	07/08/2014	10.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	ES33	07/08/2014	10.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	ES33	07/08/2014	10.14	Call	Bond Future	5,000.1400		5.0001	4,779.0800	4.7791	(4.421)	0	0	0
2014/07/24	ES33	07/08/2014	10.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	ES33	07/08/2014	10.15	Call	Bond Future	5,069.1700		5.0692	4,848.1100	4.8481	(4.361)	0	0	0
2014/07/24	ES33	07/08/2014	10.16	Call	Bond Future	5,138.1000		5.1381	4,917.0400	4.9170	(4.302)	0	0	0
2014/07/24	ES33	06/11/2014	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	ES33	06/11/2014			Bond Future	9.5417		83.4595	9.5718	83.2349	0.315	0.0000	0.0000	6,220
2014/07/24	ES33	06/11/2014	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	ES33	06/11/2014	10.29	Call	Bond Future	5,319.0700		5.3191	5,094.4900	5.0945	(4.222)	0	0	0
2014/07/24	ES33	06/11/2014	10.30	Call	Bond Future	5,386.5200		5.3865	5,161.9400	5.1619	(4.169)	0	0	0

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2014/07/24	ES33	06/11/2014	10.31	Call	Bond Future	5,453.8700	5.4539	5,229.2900	5.2293	(4.118)	0	0	0
2014/07/24	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	ES33	05/02/2015	10.00	Call	Bond Future	2,679.4500	2.6794	2,449.7900	2.4498	(8.571)	0	0	0
2014/07/24	ES33	05/02/2015			Bond Future	9.6269	84.8065	9.6582	84.5769	0.325	0.0000	0.0000	0
2014/07/24	ES33	05/02/2015	10.01	Call	Bond Future	2,749.4100	2.7494	2,519.7500	2.5197	(8.353)	0	0	0
2014/07/24	ES33	05/02/2015	9.99	Call	Bond Future	2,609.4000	2.6094	2,379.7400	2.3797	(8.801)	0	0	0
2014/07/24	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	GOVI	07/08/2014			GOVI	459.1410	459.1410	458.4100	458.4100	(0.159)	0.0000	0.0000	521
2014/07/24	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	GOVI	07/08/2014	459.99	Put	GOVI	8,490.0000	0.8490	15,800.0000	1.5800	86.101	0	0	0
2014/07/24	GOVI	07/08/2014	460.01	Put	GOVI	8,690.0000	0.8690	16,000.0000	1.6000	84.120	0	0	0
2014/07/24	GOVI	07/08/2014	460.00	Put	GOVI	8,590.0000	0.8590	15,900.0000	1.5900	85.099	0	0	0
2014/07/24	GOVI	06/11/2014	449.01	Call	GOVI	170,650.0000	17.0650	163,220.0000	16.3220	(4.354)	0	0	0
2014/07/24	GOVI	06/11/2014			GOVI	466.0750	466.0750	465.3320	465.3320	(0.159)	0.0000	0.0000	105
2014/07/24	GOVI	06/11/2014	448.99	Call	GOVI	170,850.0000	17.0850	163,420.0000	16.3420	(4.349)	0	0	0
2014/07/24	GOVI	06/11/2014	449.00	Call	GOVI	170,750.0000	17.0750	163,320.0000	16.3320	(4.351)	0	0	0
2014/07/24	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	GOVI	05/02/2015	459.99	Call	GOVI	136,030.0000	13.6030	128,410.0000	12.8410	(5.602)	0	0	0
2014/07/24	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	GOVI	05/02/2015			GOVI	473.5930	473.5930	472.8310	472.8310	(0.161)	0.0000	0.0000	0
2014/07/24	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	GOVI	05/02/2015	460.00	Call	GOVI	135,930.0000	13.5930	128,310.0000	12.8310	(5.606)	0	0	0
2014/07/24	GOVI	05/02/2015	460.01	Call	GOVI	135,830.0000	13.5830	128,210.0000	12.8210	(5.610)	0	0	0
2014/07/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/24	ICAA	07/08/2014			Can-Do Interest Rate	143.1438	143.1438	143.1455	143.1455	0.001	0.0000	0.0000	635
2014/07/24	IGOV	07/08/2014			Index Future	216.3590	216.3590	216.2610	216.2610	(0.045)	0.0000	0.0000	706
2014/07/24	IGOV	06/11/2014			Index Future	219.6530	219.6530	219.5530	219.5530	(0.046)	0.0000	0.0000	647
2014/07/24	IGOV	05/02/2015			Index Future	223.2230	223.2230	223.1170	223.1170	(0.047)	0.0000	0.0000	0
2014/07/24	ILBI	07/08/2014			Index Future	586.2290	586.2290	585.9570	585.9570	(0.046)	0.0000	0.0000	210
2014/07/24	ILBI	06/11/2014			Index Future	595.1800	595.1800	594.9020	594.9020	(0.047)	0.0000	0.0000	0
2014/07/24	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2014/07/24	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/07/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/24	JBAF	20/08/2014			Jibar Tradeable Future	5.9900	94.0100	5.9700	94.0300	(0.334)	0.0000	0.0000	0
2014/07/24	JBAF	17/09/2014			Jibar Tradeable Future	6.0300	93.9700	6.0100	93.9900	(0.332)	0.0000	0.0000	33,000
2014/07/24	JBAF	15/10/2014			Jibar Tradeable Future	6.1000	93.9000	6.0800	93.9200	(0.328)	0.0000	0.0000	0
2014/07/24	JBAF	19/11/2014			Jibar Tradeable Future	6.1400	93.8600	6.1200	93.8800	(0.326)	0.0000	0.0000	0
2014/07/24	JBAF	17/12/2014			Jibar Tradeable Future	6.2600	93.7400	6.2400	93.7600	(0.319)	0.0000	0.0000	0
2014/07/24	JBAF	21/01/2015			Jibar Tradeable Future	6.3500	93.6500	6.3300	93.6700	(0.315)	0.0000	0.0000	0
2014/07/24	JBAF	18/03/2015			Jibar Tradeable Future	6.5000	93.5000	6.4800	93.5200	(0.308)	0.0000	0.0000	2,850
2014/07/24	JBAF	17/06/2015			Jibar Tradeable Future	6.6900	93.3100	6.6700	93.3300	(0.299)	0.0000	0.0000	5,000
2014/07/24	JBAF	16/09/2015			Jibar Tradeable Future	6.8600	93.1400	6.8400	93.1600	(0.292)	0.0000	0.0000	0
2014/07/24	JBAF	15/12/2015			Jibar Tradeable Future	7.0200	92.9800	7.0000	93.0000	(0.285)	0.0000	0.0000	0
2014/07/24	JBAF	16/03/2016			Jibar Tradeable Future	7.1600	92.8400	7.1400	92.8600	(0.279)	0.0000	0.0000	0
2014/07/24	JBAF	15/06/2016			Jibar Tradeable Future	7.3000	92.7000	7.2800	92.7200	(0.274)	0.0000	0.0000	0
2014/07/24	R023	07/08/2014	8.51	Call	Bond Future	3,560.0300	3.5600	3,442.4000	3.4424	(3.304)	0	0	0
2014/07/24	R023	07/08/2014			Bond Future	7.9126	102.4709	7.9319	102.3535	0.244	0.0000	0.0000	11,760
2014/07/24	R023	07/08/2014	8.49	Call	Bond Future	3,444.8100	3.4448	3,327.1800	3.3272	(3.415)	0	0	0
2014/07/24	R023	07/08/2014	8.50	Call	Bond Future	3,502.4100	3.5024	3,384.7800	3.3848	(3.359)	0	0	0
2014/07/24	R023	07/08/2014	8.49	Put	Bond Future	5.8500	0.0059	5.6400	0.0056	(3.590)	0	0	0
2014/07/24	R023	07/08/2014	8.51	Put	Bond Future	4.6900	0.0047	4.4800	0.0045	(4.478)	0	0	0
2014/07/24	R023	07/08/2014	8.50	Put	Bond Future	5.2400	0.0052	5.0300	0.0050	(4.008)	0	0	0
2014/07/24	R023	06/11/2014			Bond Future	7.9883	100.0973	8.0084	99.9779	0.252	0.0000	0.0000	0
2014/07/24	R023	06/11/2014	8.59	Put	Bond Future	476.6100	0.4766	494.8600	0.4949	3.829	0	0	0
2014/07/24	R023	06/11/2014	8.61	Put	Bond Future	454.5700	0.4546	472.0500	0.4720	3.845	0	0	0
2014/07/24	R023	06/11/2014	8.59	Call	Bond Future	3,965.8800	3.9659	3,864.7400	3.8647	(2.550)	0	0	0
2014/07/24	R023	06/11/2014	8.60	Put	Bond Future	465.4800	0.4655	483.3500	0.4834	3.839	0	0	0
2014/07/24	R023	06/11/2014	8.60	Call	Bond Future	4,011.4000	4.0114	3,909.8800	3.9099	(2.531)	0	0	0
2014/07/24	R023	06/11/2014	8.61	Call	Bond Future	4,057.1000	4.0571	3,955.1900	3.9552	(2.512)	0	0	0
2014/07/24	R023	05/02/2015			Bond Future	8.0531	101.7125	8.0744	101.5895	0.265	0.0000	0.0000	0
2014/07/24	R023	05/02/2015	8.74	Put	Bond Future	881.1600	0.8812	906.7700	0.9068	2.906	0	0	0
2014/07/24	R023	05/02/2015	8.75	Call	Bond Future	4,790.8400	4.7908	4,693.0800	4.6931	(2.041)	0	0	0
2014/07/24	R023	05/02/2015	8.76	Call	Bond Future	4,832.4500	4.8325	4,734.3600	4.7344	(2.030)	0	0	0
2014/07/24	R023	05/02/2015	8.74	Call	Bond Future	4,749.3500	4.7494	4,651.9200	4.6519	(2.051)	0	0	0
2014/07/24	R023	05/02/2015	8.76	Put	Bond Future	854.5600	0.8546	879.5100	0.8795	2.920	0	0	0
2014/07/24	R023	05/02/2015	8.75	Put	Bond Future	867.7800	0.8678	893.0600	0.8931	2.913	0	0	0
2014/07/24	R157	07/08/2014	6.76	Put	Bond Future	45.3000	0.0453	45.5100	0.0455	0.464	0	0	0
2014/07/24	R157	07/08/2014			Bond Future	6.6560	112.5838	6.6646	112.5744	0.130	0.0000	0.0000	2,906
2014/07/24	R157	07/08/2014	6.75	Put	Bond Future	48.6900	0.0487	49.0100	0.0490	0.657	0	0	0
2014/07/24	R157	07/08/2014	6.74	Call	Bond Future	144.2400	0.1442	135.2300	0.1352	(6.247)	0	0	0
2014/07/24	R157	07/08/2014	6.75	Call	Bond Future	151.5000	0.1515	142.3800	0.1424	(6.020)	0	0	0

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2014/07/24	R157	07/08/2014	6.76	Call	Bond Future	159.0300	0.1590	149.8000	0.1498	(5.804)	0	0	0
2014/07/24	R157	07/08/2014	6.74	Put	Bond Future	52.3500	0.0524	52.7800	0.0528	0.821	0	0	0
2014/07/24	R157	06/11/2014	6.19	Put	Bond Future	599.7800	0.5998	607.2500	0.6073	1.245	0	0	0
2014/07/24	R157	06/11/2014			Bond Future	6.8340	107.4704	6.8457	107.4606	0.171	0.0000	0.0000	0
2014/07/24	R157	06/11/2014	6.21	Put	Bond Future	585.7700	0.5858	593.1500	0.5931	1.260	0	0	0
2014/07/24	R157	06/11/2014	6.20	Put	Bond Future	592.7500	0.5927	600.1800	0.6002	1.253	0	0	0
2014/07/24	R157	06/11/2014	6.21	Call	Bond Future	57.2000	0.0572	54.7200	0.0547	(4.336)	0	0	0
2014/07/24	R157	06/11/2014	6.19	Call	Bond Future	54.2000	0.0542	51.8100	0.0518	(4.410)	0	0	0
2014/07/24	R157	06/11/2014	6.20	Call	Bond Future	55.6800	0.0557	53.2500	0.0533	(4.364)	0	0	0
2014/07/24	R157	05/02/2015	8.74	Call	Bond Future	1,067.2300	1.0672	1,056.2300	1.0562	(1.031)	0	0	0
2014/07/24	R157	05/02/2015	8.75	Put	Bond Future	44.6000	0.0446	45.5100	0.0455	2.040	0	0	0
2014/07/24	R157	05/02/2015			Bond Future	6.9960	109.2054	7.0161	109.1935	0.288	0.0000	0.0000	0
2014/07/24	R157	05/02/2015	8.74	Put	Bond Future	45.2400	0.0452	46.1700	0.0462	2.056	0	0	0
2014/07/24	R157	05/02/2015	8.76	Put	Bond Future	43.9600	0.0440	44.8600	0.0449	2.047	0	0	0
2014/07/24	R157	05/02/2015	8.75	Call	Bond Future	1,072.4000	1.0724	1,061.3800	1.0614	(1.028)	0	0	0
2014/07/24	R157	05/02/2015	8.76	Call	Bond Future	1,077.5600	1.0776	1,066.5300	1.0665	(1.024)	0	0	0
2014/07/24	R186	07/08/2014	8.31	Call	Bond Future	1,953.9300	1.9539	1,701.1600	1.7012	(12.936)	0	0	0
2014/07/24	R186	07/08/2014	8.43	Put	Bond Future	99.7500	0.0997	118.2600	0.1183	18.556	0	0	105
2014/07/24	R186	07/08/2014	8.70	Put	Bond Future	7.2300	0.0072	8.3300	0.0083	15.214	0	0	1,000
2014/07/24	R186	07/08/2014			Bond Future	8.1117	119.8922	8.1461	119.5941	0.424	0.0000	0.0000	40,478
2014/07/24	R186	07/08/2014	7.60	Put	Bond Future	4,569.3000	4.5693	4,861.8600	4.8619	6.403	0	0	0
2014/07/24	R186	07/08/2014	8.00	Call	Bond Future	440.2800	0.4403	327.4600	0.3275	(25.625)	0	0	105
2014/07/24	R186	07/08/2014	8.92	Put	Bond Future	0.4900	0.0005	0.5300	0.0005	8.163	0	0	840
2014/07/24	R186	07/08/2014	8.29	Call	Bond Future	1,820.9600	1.8210	1,574.4400	1.5744	(13.538)	0	0	0
2014/07/24	R186	07/08/2014	8.25	Call	Bond Future	1,567.1800	1.5672	1,334.7500	1.3347	(14.831)	0	0	1,200
2014/07/24	R186	07/08/2014	8.30	Call	Bond Future	1,886.9700	1.8870	1,637.2600	1.6373	(13.233)	0	0	0
2014/07/24	R186	07/08/2014	8.29	Put	Bond Future	287.6800	0.2877	339.2500	0.3392	17.926	0	0	0
2014/07/24	R186	07/08/2014	9.20	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	2,100
2014/07/24	R186	07/08/2014	7.60	Call	Bond Future	11.0200	0.0110	5.4900	0.0055	(50.181)	0	0	210
2014/07/24	R186	07/08/2014	8.00	Put	Bond Future	1,415.2200	1.4152	1,600.4900	1.6005	13.091	0	0	0
2014/07/24	R186	07/08/2014	8.31	Put	Bond Future	250.3700	0.2504	295.6900	0.2957	18.101	0	0	0
2014/07/24	R186	07/08/2014	8.92	Call	Bond Future	6,735.6900	6.7357	6,437.6400	6.4376	(4.425)	0	0	0
2014/07/24	R186	07/08/2014	8.30	Put	Bond Future	268.5100	0.2685	316.8900	0.3169	18.018	0	0	0
2014/07/24	R186	07/08/2014	9.20	Call	Bond Future	8,943.4900	8.9435	8,645.4000	8.6454	(3.333)	0	0	0
2014/07/24	R186	07/08/2014	8.43	Call	Bond Future	2,817.7600	2.8178	2,538.1800	2.5382	(9.922)	0	0	0
2014/07/24	R186	07/08/2014	8.70	Call	Bond Future	4,963.3000	4.9633	4,666.3100	4.6663	(5.984)	0	0	0
2014/07/24	R186	07/08/2014	8.25	Put	Bond Future	375.4900	0.3755	441.1500	0.4412	17.486	0	0	0
2014/07/24	R186	06/11/2014	8.14	Call	Bond Future	2,206.8300	2.2068	2,051.3100	2.0513	(7.047)	0	0	0
2014/07/24	R186	06/11/2014	8.15	Put	Bond Future	2,504.0800	2.5041	2,649.6700	2.6497	5.814	0	0	0
2014/07/24	R186	06/11/2014			Bond Future	8.1801	121.7029	8.2158	121.4000	0.436	0.0000	0.0000	23,112
2014/07/24	R186	06/11/2014	9.17	Call	Bond Future	8,272.5000	8.2725	7,992.4600	7.9925	(3.385)	0	0	0
2014/07/24	R186	06/11/2014	8.15	Call	Bond Future	2,247.9900	2.2480	2,090.7300	2.0907	(6.996)	0	0	0
2014/07/24	R186	06/11/2014	8.16	Call	Bond Future	2,289.6000	2.2896	2,130.5900	2.1306	(6.945)	0	0	0
2014/07/24	R186	06/11/2014	9.17	Put	Bond Future	258.3400	0.2583	281.1500	0.2811	8.829	0	0	2,010
2014/07/24	R186	06/11/2014	8.14	Put	Bond Future	2,548.2300	2.5482	2,695.5600	2.6956	5.782	0	0	0
2014/07/24	R186	06/11/2014	8.16	Put	Bond Future	2,460.4700	2.4605	2,604.3100	2.6043	5.846	0	0	0
2014/07/24	R186	05/02/2015	9.00	Call	Bond Future	7,275.2100	7.2752	7,029.4000	7.0294	(3.379)	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
2014/07/24	R186	05/02/2015			Bond Future	8.2377	118.3699	8.2749	118.0601	0.452	0.0000	0.0000	0
2014/07/24	R186	05/02/2015	8.75	Call	Bond Future	5,835.2800	5.8353	5,611.8900	5.6119	(3.828)	0	0	0
2014/07/24	R186	05/02/2015	8.76	Call	Bond Future	5,890.5700	5.8906	5,666.2100	5.6662	(3.809)	0	0	0
2014/07/24	R186	05/02/2015	8.74	Call	Bond Future	5,780.1900	5.7802	5,557.8000	5.5578	(3.847)	0	0	0
2014/07/24	R186	05/02/2015	8.76	Put	Bond Future	1,646.8600	1.6469	1,732.3200	1.7323	5.189	0	0	0
2014/07/24	R186	05/02/2015	8.75	Put	Bond Future	1,670.8100	1.6708	1,757.2400	1.7572	5.173	0	0	0
2014/07/24	R186	05/02/2015	9.00	Put	Bond Future	1,152.9100	1.1529	1,216.9200	1.2169	5.552	0	0	9,600
2014/07/24	R186	05/02/2015	8.74	Put	Bond Future	1,695.0300	1.6950	1,782.4600	1.7825	5.158	0	0	0
2014/07/24	R197	07/08/2014			Bond Future	285.8134	285.8134	285.8221	285.8221	0.003	0.0000	0.0000	0
2014/07/24	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R197	07/08/2014	270.00	Call	Bond Future	15,813.4200	15.8134	15,822.1000	15.8221	0.055	0	0	0
2014/07/24	R197	07/08/2014	270.01	Call	Bond Future	15,803.4200	15.8034	15,812.1000	15.8121	0.055	0	0	0
2014/07/24	R197	07/08/2014	269.99	Call	Bond Future	15,823.4200	15.8234	15,832.1000	15.8321	0.055	0	0	0
2014/07/24	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R197	06/11/2014			Bond Future	290.1653	290.1653	290.1736	290.1736	0.003	0.0000	0.0000	905
2014/07/24	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R197	06/11/2014	285.00	Call	Bond Future	5,165.2800	5.1653	5,173.5900	5.1736	0.161	0	0	0
2014/07/24	R197	06/11/2014	285.01	Call	Bond Future	5,155.2800	5.1553	5,163.5900	5.1636	0.161	0	0	0
2014/07/24	R197	06/11/2014	284.99	Call	Bond Future	5,175.2800	5.1753	5,183.5900	5.1836	0.161	0	0	0
2014/07/24	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R201	07/08/2014	5.31	Put	Bond Future	214.2200	0.2142	217.7100	0.2177	1.629	0	0	0
2014/07/24	R201	07/08/2014			Bond Future	5.8512	102.2282	5.8687	102.2219	0.299	0.0000	0.0000	0
2014/07/24	R201	07/08/2014	5.30	Put	Bond Future	217.2100	0.2172	220.7500	0.2207	1.630	0	0	0
2014/07/24	R201	07/08/2014	5.31	Call	Bond Future	19.3700	0.0194	16.5800	0.0166	(14.404)	0	0	0
2014/07/24	R201	07/08/2014	5.29	Call	Bond Future	18.1500	0.0182	15.4700	0.0155	(14.766)	0	0	0
2014/07/24	R201	07/08/2014	5.30	Call	Bond Future	18.7600	0.0188	16.0200	0.0160	(14.606)	0	0	0
2014/07/24	R201	07/08/2014	5.29	Put	Bond Future	220.2100	0.2202	223.8100	0.2238	1.635	0	0	0
2014/07/24	R202	07/08/2014	207.99	Call	Bond Future	20,774.8600	20.7749	20,783.2500	20.7832	0.040	0	0	0
2014/07/24	R202	07/08/2014	208.00	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/07/24	R202	07/08/2014			Bond Future	228.7649	228.7649	228.7733	228.7733	0.004	0.0000	0.0000	126
2014/07/24	R202	07/08/2014	207.99	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/07/24	R202	07/08/2014	208.01	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/07/24	R202	07/08/2014	208.00	Call	Bond Future	20,764.8600	20.7649	20,773.2500	20.7732	0.040	0	0	0
2014/07/24	R202	07/08/2014	208.01	Call	Bond Future	20,754.8600	20.7549	20,763.2500	20.7632	0.040	0	0	0
2014/07/24	R202	06/11/2014	226.99	Call	Bond Future	5,258.2100	5.2582	5,265.9300	5.2659	0.147	0	0	0
2014/07/24	R202	06/11/2014			Bond Future	232.2482	232.2482	232.2559	232.2559	0.003	0.0000	0.0000	44,466
2014/07/24	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R202	06/11/2014	227.00	Call	Bond Future	5,248.2100	5.2482	5,255.9300	5.2559	0.147	0	0	0
2014/07/24	R202	06/11/2014	227.01	Call	Bond Future	5,238.2100	5.2382	5,245.9300	5.2459	0.147	0	0	0
2014/07/24	R203	07/08/2014	7.30	Call	Bond Future	669.4800	0.6695	643.2200	0.6432	(3.922)	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
2014/07/24	R203	07/08/2014			Bond Future	7.0761	106.5618	7.0852	106.5366	0.128	0.0000	0.0000	24,351
2014/07/24	R203	07/08/2014	7.31	Call	Bond Future	693.2100	0.6932	666.9100	0.6669	(3.794)	0	0	0
2014/07/24	R203	07/08/2014	6.84	Put	Bond Future	700.5600	0.7006	718.6200	0.7186	2.578	0	0	0
2014/07/24	R203	07/08/2014	7.29	Put	Bond Future	51.4200	0.0514	50.4900	0.0505	(1.809)	0	0	0
2014/07/24	R203	07/08/2014	7.31	Put	Bond Future	43.2200	0.0432	42.2000	0.0422	(2.360)	0	0	0
2014/07/24	R203	07/08/2014	7.29	Call	Bond Future	646.0300	0.6460	619.8200	0.6198	(4.057)	0	0	0
2014/07/24	R203	07/08/2014	7.30	Put	Bond Future	47.1700	0.0472	46.1900	0.0462	(2.078)	0	0	0
2014/07/24	R203	07/08/2014	6.84	Call	Bond Future	39.2200	0.0392	32.0000	0.0320	(18.409)	0	0	46
2014/07/24	R203	06/11/2014	6.86	Call	Bond Future	308.7500	0.3088	298.2500	0.2982	(3.401)	0	0	0
2014/07/24	R203	06/11/2014			Bond Future	7.1737	104.0073	7.1838	103.9813	0.140	0.0000	0.0000	6,627
2014/07/24	R203	06/11/2014	6.98	Call	Bond Future	416.9800	0.4170	404.3600	0.4044	(3.027)	0	0	14
2014/07/24	R203	06/11/2014	6.84	Call	Bond Future	292.9400	0.2929	282.7800	0.2828	(3.468)	0	0	45
2014/07/24	R203	06/11/2014	6.85	Call	Bond Future	300.7700	0.3008	290.4400	0.2904	(3.435)	0	0	0
2014/07/24	R203	06/11/2014	6.98	Put	Bond Future	917.3900	0.9174	930.7100	0.9307	1.452	0	0	0
2014/07/24	R203	06/11/2014	6.84	Put	Bond Future	1,156.9300	1.1569	1,172.7100	1.1727	1.364	0	0	0
2014/07/24	R203	06/11/2014	6.86	Put	Bond Future	1,120.7000	1.1207	1,136.1400	1.1361	1.378	0	0	0
2014/07/24	R203	06/11/2014	6.85	Put	Bond Future	1,138.7400	1.1387	1,154.3500	1.1544	1.371	0	0	0
2014/07/24	R203	05/02/2015	7.69	Call	Bond Future	1,480.4500	1.4804	1,459.2000	1.4592	(1.435)	0	0	55
2014/07/24	R203	05/02/2015			Bond Future	7.2501	105.6859	7.2621	105.6577	0.165	0.0000	0.0000	0
2014/07/24	R203	05/02/2015	8.34	Put	Bond Future	143.1400	0.1431	145.5200	0.1455	1.663	0	0	0
2014/07/24	R203	05/02/2015	8.35	Call	Bond Future	2,694.4900	2.6945	2,668.6500	2.6687	(0.959)	0	0	0
2014/07/24	R203	05/02/2015	8.36	Call	Bond Future	2,714.4300	2.7144	2,688.5400	2.6885	(0.954)	0	0	0
2014/07/24	R203	05/02/2015	8.34	Call	Bond Future	2,674.6000	2.6746	2,648.7900	2.6488	(0.965)	0	0	0
2014/07/24	R203	05/02/2015	8.36	Put	Bond Future	137.2600	0.1373	139.5600	0.1396	1.676	0	0	0
2014/07/24	R203	05/02/2015	7.69	Put	Bond Future	449.1600	0.4492	456.1000	0.4561	1.545	0	0	0
2014/07/24	R203	05/02/2015	8.35	Put	Bond Future	140.1700	0.1402	142.5200	0.1425	1.677	0	0	0
2014/07/24	R204	07/08/2014			Bond Future	7.3502	103.5082	7.3592	103.4743	0.124	0.0000	0.0000	14,562
2014/07/24	R204	07/08/2014	7.44	Put	Bond Future	197.9300	0.1979	199.1100	0.1991	0.596	0	0	0
2014/07/24	R204	07/08/2014	7.46	Put	Bond Future	173.5400	0.1735	174.0100	0.1740	0.271	0	0	0
2014/07/24	R204	07/08/2014	7.45	Put	Bond Future	185.4400	0.1854	186.2500	0.1863	0.437	0	0	0
2014/07/24	R204	07/08/2014	7.46	Call	Bond Future	581.9400	0.5819	548.5400	0.5485	(5.739)	0	0	0
2014/07/24	R204	07/08/2014	7.78	Call	Bond Future	1,597.9500	1.5979	1,563.0600	1.5631	(2.183)	0	0	0
2014/07/24	R204	07/08/2014	7.44	Call	Bond Future	532.1200	0.5321	499.4300	0.4994	(6.143)	0	0	0
2014/07/24	R204	07/08/2014	7.78	Put	Bond Future	11.0500	0.0110	10.0300	0.0100	(9.231)	0	0	530
2014/07/24	R204	07/08/2014	7.45	Call	Bond Future	556.7400	0.5567	523.6800	0.5237	(5.938)	0	0	0
2014/07/24	R204	06/11/2014	7.99	Put	Bond Future	266.6300	0.2666	270.5000	0.2705	1.451	0	0	1,270
2014/07/24	R204	06/11/2014			Bond Future	7.4382	105.0714	7.4480	105.0368	0.132	0.0000	0.0000	336
2014/07/24	R204	06/11/2014	6.99	Put	Bond Future	1,913.6900	1.9137	1,936.7300	1.9367	1.204	0	0	0
2014/07/24	R204	06/11/2014	7.01	Put	Bond Future	1,859.8300	1.8598	1,882.4400	1.8824	1.216	0	0	0
2014/07/24	R204	06/11/2014	6.99	Call	Bond Future	316.9900	0.3170	305.4200	0.3054	(3.650)	0	0	0
2014/07/24	R204	06/11/2014	7.00	Put	Bond Future	1,886.6700	1.8867	1,909.4900	1.9095	1.210	0	0	0
2014/07/24	R204	06/11/2014	7.99	Call	Bond Future	2,191.3200	2.1913	2,160.5800	2.1606	(1.403)	0	0	0
2014/07/24	R204	06/11/2014	7.00	Call	Bond Future	325.9200	0.3259	314.1300	0.3141	(3.617)	0	0	0
2014/07/24	R204	06/11/2014	7.01	Call	Bond Future	335.0300	0.3350	323.0300	0.3230	(3.582)	0	0	0
2014/07/24	R204	05/02/2015			Bond Future	7.5072	102.7311	7.5183	102.6942	0.148	0.0000	0.0000	0
2014/07/24	R204	05/02/2015	8.25	Call	Bond Future	2,849.5300	2.8495	2,818.2400	2.8182	(1.098)	0	0	0
2014/07/24	R204	05/02/2015	8.26	Call	Bond Future	2,875.0000	2.8750	2,843.6200	2.8436	(1.091)	0	0	0

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2014/07/24	R204	05/02/2015	8.24	Call	Bond Future	2,824.1500	2.8242	2,792.9500	2.7930	(1.105)	0	0	0
2014/07/24	R204	05/02/2015	8.26	Put	Bond Future	403.8600	0.4039	409.4600	0.4095	1.387	0	0	0
2014/07/24	R204	05/02/2015	8.25	Put	Bond Future	410.7300	0.4107	416.4200	0.4164	1.385	0	0	0
2014/07/24	R204	05/02/2015	8.24	Put	Bond Future	417.7000	0.4177	423.4800	0.4235	1.384	0	0	0
2014/07/24	R207	07/08/2014	7.69	Call	Bond Future	741.4200	0.7414	686.2300	0.6862	(7.444)	0	0	0
2014/07/24	R207	07/08/2014	7.70	Put	Bond Future	183.1500	0.1832	188.9900	0.1890	3.189	0	0	0
2014/07/24	R207	07/08/2014			Bond Future	7.5640	99.1668	7.5782	99.1052	0.188	0.0000	0.0000	34,011
2014/07/24	R207	07/08/2014	7.70	Call	Bond Future	772.0500	0.7720	716.2300	0.7162	(7.230)	0	0	0
2014/07/24	R207	07/08/2014	7.71	Call	Bond Future	803.2800	0.8033	746.8600	0.7469	(7.024)	0	0	0
2014/07/24	R207	07/08/2014	7.69	Put	Bond Future	195.6800	0.1957	202.1500	0.2021	3.306	0	0	0
2014/07/24	R207	07/08/2014	7.71	Put	Bond Future	171.2400	0.1712	176.4800	0.1765	3.060	0	0	0
2014/07/24	R207	06/11/2014	7.36	Put	Bond Future	1,804.1000	1.8041	1,841.3200	1.8413	2.063	0	0	0
2014/07/24	R207	06/11/2014			Bond Future	7.6453	100.6645	7.6604	100.6017	0.197	0.0000	0.0000	511
2014/07/24	R207	06/11/2014	7.35	Put	Bond Future	1,832.2900	1.8323	1,869.8900	1.8699	2.052	0	0	0
2014/07/24	R207	06/11/2014	7.36	Call	Bond Future	605.6800	0.6057	580.0500	0.5801	(4.232)	0	0	0
2014/07/24	R207	06/11/2014	7.34	Call	Bond Future	577.6500	0.5777	552.7800	0.5528	(4.305)	0	0	0
2014/07/24	R207	06/11/2014	7.35	Call	Bond Future	591.5500	0.5916	566.3000	0.5663	(4.268)	0	0	0
2014/07/24	R207	06/11/2014	7.34	Put	Bond Future	1,860.7300	1.8607	1,898.7100	1.8987	2.041	0	0	0
2014/07/24	R207	05/02/2015	8.49	Put	Bond Future	503.7900	0.5038	515.0300	0.5150	2.231	0	0	0
2014/07/24	R207	05/02/2015			Bond Future	7.7121	98.6471	7.7286	98.5815	0.213	0.0000	0.0000	0
2014/07/24	R207	05/02/2015	8.51	Put	Bond Future	487.8100	0.4878	498.7400	0.4987	2.241	0	0	0
2014/07/24	R207	05/02/2015	8.50	Call	Bond Future	3,579.9900	3.5800	3,525.4900	3.5255	(1.522)	0	0	0
2014/07/24	R207	05/02/2015	8.51	Call	Bond Future	3,610.4400	3.6104	3,555.7800	3.5558	(1.514)	0	0	0
2014/07/24	R207	05/02/2015	8.49	Call	Bond Future	3,549.6400	3.5496	3,495.2900	3.4953	(1.531)	0	0	0
2014/07/24	R207	05/02/2015	8.50	Put	Bond Future	495.7400	0.4957	506.8300	0.5068	2.237	0	0	0
2014/07/24	R207	07/05/2015			Bond Future	7.7457	100.4133	7.7635	100.3453	0.230	0.0000	0.0000	0
2014/07/24	R207	07/05/2015	8.25	Call	Bond Future	3,013.7500	3.0138	2,965.7900	2.9658	(1.591)	0	0	0
2014/07/24	R207	07/05/2015	7.73	Call	Bond Future	1,851.1800	1.8512	1,813.8400	1.8138	(2.017)	0	0	66
2014/07/24	R207	07/05/2015	8.24	Put	Bond Future	1,123.1200	1.1231	1,143.2800	1.1433	1.795	0	0	0
2014/07/24	R207	07/05/2015	8.26	Put	Bond Future	1,098.6200	1.0986	1,118.4200	1.1184	1.802	0	0	0
2014/07/24	R207	07/05/2015	7.73	Put	Bond Future	1,911.1100	1.9111	1,941.7200	1.9417	1.602	0	0	0
2014/07/24	R207	07/05/2015	8.25	Put	Bond Future	1,110.8100	1.1108	1,130.8000	1.1308	1.800	0	0	0
2014/07/24	R207	07/05/2015	8.26	Call	Bond Future	3,038.8400	3.0388	2,990.6900	2.9907	(1.584)	0	0	0
2014/07/24	R207	07/05/2015	8.24	Call	Bond Future	2,988.7700	2.9888	2,940.9800	2.9410	(1.599)	0	0	0
2014/07/24	R208	07/08/2014	8.28	Call	Bond Future	2,741.0800	2.7411	2,645.5300	2.6455	(3.486)	0	0	0
2014/07/24	R208	07/08/2014			Bond Future	7.7186	97.5028	7.7378	97.4074	0.249	0.0000	0.0000	16,244
2014/07/24	R208	07/08/2014	7.80	Call	Bond Future	706.4200	0.7064	631.7300	0.6317	(10.573)	0	0	0
2014/07/24	R208	07/08/2014	7.79	Put	Bond Future	322.0200	0.3220	344.0700	0.3441	6.847	0	0	0
2014/07/24	R208	07/08/2014	7.81	Put	Bond Future	286.0200	0.2860	305.4100	0.3054	6.779	0	0	0
2014/07/24	R208	07/08/2014	7.80	Put	Bond Future	303.6300	0.3036	324.3300	0.3243	6.818	0	0	0
2014/07/24	R208	07/08/2014	7.81	Call	Bond Future	738.1400	0.7381	662.1400	0.6621	(10.296)	0	0	0
2014/07/24	R208	07/08/2014	8.28	Put	Bond Future	5.2100	0.0052	5.0500	0.0051	(3.071)	0	0	630
2014/07/24	R208	07/08/2014	7.79	Call	Bond Future	675.4400	0.6754	602.1000	0.6021	(10.858)	0	0	0
2014/07/24	R208	06/11/2014	7.46	Call	Bond Future	621.5800	0.6216	586.7800	0.5868	(5.599)	0	0	0
2014/07/24	R208	06/11/2014			Bond Future	7.7975	95.5769	7.8177	95.4798	0.260	0.0000	0.0000	571
2014/07/24	R208	06/11/2014	7.44	Call	Bond Future	591.7300	0.5917	558.0700	0.5581	(5.688)	0	0	0

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2014/07/24	R208	06/11/2014	7.45	Call	Bond Future	606.5300		0.6065	572.3000	0.5723	(5.644)	0	0	0
2014/07/24	R208	06/11/2014	8.50	Put	Bond Future	267.8400		0.2678	279.1600	0.2792	4.226	0	0	1,520
2014/07/24	R208	06/11/2014	7.44	Put	Bond Future	2,325.9400		2.3259	2,389.3200	2.3893	2.725	0	0	0
2014/07/24	R208	06/11/2014	7.46	Put	Bond Future	2,257.7500		2.2578	2,319.9900	2.3200	2.757	0	0	0
2014/07/24	R208	06/11/2014	8.50	Call	Bond Future	3,566.0700		3.5661	3,480.3500	3.4804	(2.404)	0	0	0
2014/07/24	R208	06/11/2014	7.45	Put	Bond Future	2,291.7100		2.2917	2,354.5200	2.3545	2.741	0	0	0
2014/07/24	R208	05/02/2015	8.51	Call	Bond Future	3,649.9100		3.6499	3,571.2700	3.5713	(2.155)	0	0	0
2014/07/24	R208	05/02/2015			Bond Future	7.8626		97.1196	7.8843	97.0192	0.275	0.0000	0.0000	0
2014/07/24	R208	05/02/2015	8.49	Call	Bond Future	3,583.0300		3.5830	3,504.9800	3.5050	(2.178)	0	0	0
2014/07/24	R208	05/02/2015	8.51	Put	Bond Future	704.8700		0.7049	726.5700	0.7266	3.079	0	0	0
2014/07/24	R208	05/02/2015	8.50	Put	Bond Future	716.1100		0.7161	738.1100	0.7381	3.072	0	0	0
2014/07/24	R208	05/02/2015	8.49	Put	Bond Future	727.2800		0.7273	749.5700	0.7496	3.065	0	0	0
2014/07/24	R208	05/02/2015	8.50	Call	Bond Future	3,616.5200		3.6165	3,538.1800	3.5382	(2.166)	0	0	0
2014/07/24	R209	07/08/2014	9.04	Put	Bond Future	155.5700		0.1556	173.7600	0.1738	11.692	0	0	0
2014/07/24	R209	07/08/2014			Bond Future	8.7560		78.1369	8.7854	77.9080	0.336	0.0000	0.0000	10,743
2014/07/24	R209	07/08/2014	9.06	Put	Bond Future	134.9700		0.1350	150.5900	0.1506	11.573	0	0	0
2014/07/24	R209	07/08/2014	9.05	Put	Bond Future	144.9700		0.1450	161.8300	0.1618	11.630	0	0	0
2014/07/24	R209	07/08/2014	9.05	Call	Bond Future	2,387.1900		2.3872	2,175.1700	2.1752	(8.882)	0	0	0
2014/07/24	R209	07/08/2014	9.06	Call	Bond Future	2,451.6500		2.4516	2,238.3900	2.2384	(8.699)	0	0	0
2014/07/24	R209	07/08/2014	9.04	Call	Bond Future	2,323.2100		2.3232	2,112.5200	2.1125	(9.069)	0	0	0
2014/07/24	R209	06/11/2014	9.50	Call	Bond Future	5,608.1600		5.6082	5,412.2700	5.4123	(3.493)	0	0	0
2014/07/24	R209	06/11/2014	8.95	Call	Bond Future	2,858.5400		2.8585	2,714.0400	2.7140	(5.055)	0	0	2,050
2014/07/24	R209	06/11/2014			Bond Future	8.8203		76.1702	8.8505	75.9377	0.343	0.0000	0.0000	16,291
2014/07/24	R209	06/11/2014	8.99	Put	Bond Future	1,740.9500		1.7409	1,824.3300	1.8243	4.789	0	0	0
2014/07/24	R209	06/11/2014	10.00	Call	Bond Future	8,500.5200		8.5005	8,280.6500	8.2807	(2.587)	0	0	0
2014/07/24	R209	06/11/2014	9.05	Put	Bond Future	1,562.0600		1.5621	1,638.7700	1.6388	4.911	0	0	0
2014/07/24	R209	06/11/2014	9.58	Put	Bond Future	535.0500		0.5351	566.5100	0.5665	5.880	0	0	907
2014/07/24	R209	06/11/2014	9.01	Put	Bond Future	1,679.6500		1.6797	1,760.7800	1.7608	4.830	0	0	0
2014/07/24	R209	06/11/2014	9.50	Put	Bond Future	636.7400		0.6367	673.3400	0.6733	5.748	0	0	5,500
2014/07/24	R209	06/11/2014	10.05	Call	Bond Future	8,796.1600		8.7962	8,574.8400	8.5748	(2.516)	0	0	0
2014/07/24	R209	06/11/2014	8.95	Put	Bond Future	1,868.5000		1.8685	1,956.4900	1.9565	4.709	0	0	0
2014/07/24	R209	06/11/2014	9.00	Put	Bond Future	1,710.1700		1.7102	1,792.4200	1.7924	4.809	0	0	0
2014/07/24	R209	06/11/2014	9.95	Call	Bond Future	8,205.4500		8.2054	7,987.2000	7.9872	(2.660)	0	0	0
2014/07/24	R209	06/11/2014	8.50	Call	Bond Future	1,288.5600		1.2886	1,199.7600	1.1998	(6.891)	0	0	5,500
2014/07/24	R209	06/11/2014	8.75	Put	Bond Future	2,613.8800		2.6139	2,726.1600	2.7262	4.296	0	0	0
2014/07/24	R209	06/11/2014	8.99	Call	Bond Future	3,032.1900		3.0322	2,883.0800	2.8831	(4.918)	0	0	0
2014/07/24	R209	06/11/2014	9.25	Call	Bond Future	4,271.2000		4.2712	4,095.2900	4.0953	(4.119)	0	0	0
2014/07/24	R209	06/11/2014	10.05	Put	Bond Future	167.2000		0.1672	178.3700	0.1784	6.681	0	0	2,050
2014/07/24	R209	06/11/2014	10.00	Put	Bond Future	191.5200		0.1915	204.1400	0.2041	6.589	0	0	1,640
2014/07/24	R209	06/11/2014	9.05	Call	Bond Future	3,301.5800		3.3016	3,145.8000	3.1458	(4.718)	0	0	2,050
2014/07/24	R209	06/11/2014	9.58	Call	Bond Future	6,057.8300		6.0578	5,856.8000	5.8568	(3.319)	0	0	0
2014/07/24	R209	06/11/2014	9.00	Call	Bond Future	3,076.4100		3.0764	2,926.1700	2.9262	(4.884)	0	0	1,640
2014/07/24	R209	06/11/2014	9.25	Put	Bond Future	1,067.3700		1.0674	1,123.9500	1.1239	5.301	0	0	2,200
2014/07/24	R209	06/11/2014	8.75	Call	Bond Future	2,069.2500		2.0693	1,949.0400	1.9490	(5.809)	0	0	2,200
2014/07/24	R209	06/11/2014	9.01	Call	Bond Future	3,120.7800		3.1208	2,969.4200	2.9694	(4.850)	0	0	0
2014/07/24	R209	06/11/2014	9.95	Put	Bond Future	218.8500		0.2189	233.0900	0.2331	6.507	0	0	2,050
2014/07/24	R209	06/11/2014	8.50	Put	Bond Future	3,820.8100		3.8208	3,964.5000	3.9645	3.761	0	0	0

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2014/07/24	R209	05/02/2015	9.00	Put	Bond Future	2,803.2800		2.8033	2,899.4800	2.8995	3.432	0	0	0
2014/07/24	R209	05/02/2015			Bond Future	8.8767		77.3998	8.9079	77.1621	0.352	0.0000	0.0000	0
2014/07/24	R209	05/02/2015	9.25	Call	Bond Future	4,812.5500		4.8125	4,650.8000	4.6508	(3.361)	0	0	0
2014/07/24	R209	05/02/2015	9.26	Call	Bond Future	4,858.1800		4.8582	4,695.6700	4.6957	(3.345)	0	0	0
2014/07/24	R209	05/02/2015	9.25	Put	Bond Future	2,047.4500		2.0475	2,123.3500	2.1234	3.707	0	0	0
2014/07/24	R209	05/02/2015	9.24	Call	Bond Future	4,767.0800		4.7671	4,606.0900	4.6061	(3.377)	0	0	0
2014/07/24	R209	05/02/2015	9.00	Call	Bond Future	3,734.5000		3.7345	3,593.0500	3.5931	(3.788)	0	0	0
2014/07/24	R209	05/02/2015	9.24	Put	Bond Future	2,073.9800		2.0740	2,150.6400	2.1506	3.696	0	0	0
2014/07/24	R209	05/02/2015	9.26	Put	Bond Future	2,021.1900		2.0212	2,096.3300	2.0963	3.718	0	0	0
2014/07/24	R210	07/08/2014			Bond Future	171.3726		171.3726	171.3787	171.3787	0.004	0.0000	0.0000	123
2014/07/24	R210	07/08/2014	159.00	Call	Bond Future	12,372.6200		12.3726	12,378.7200	12.3787	0.049	0	0	0
2014/07/24	R210	07/08/2014	159.01	Call	Bond Future	12,362.6200		12.3626	12,368.7200	12.3687	0.049	0	0	0
2014/07/24	R210	07/08/2014	158.99	Call	Bond Future	12,382.6200		12.3826	12,388.7200	12.3887	0.049	0	0	0
2014/07/24	R210	07/08/2014	159.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R210	07/08/2014	159.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R210	07/08/2014	158.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R210	06/11/2014			Bond Future	171.9425		171.9425	171.9481	171.9481	0.003	0.0000	0.0000	495
2014/07/24	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R210	06/11/2014	169.00	Call	Bond Future	2,942.4900		2.9425	2,948.1500	2.9481	0.192	0	0	0
2014/07/24	R210	06/11/2014	169.01	Call	Bond Future	2,932.4900		2.9325	2,938.1500	2.9381	0.193	0	0	0
2014/07/24	R210	06/11/2014	168.99	Call	Bond Future	2,952.4900		2.9525	2,958.1500	2.9581	0.192	0	0	0
2014/07/24	R211	07/08/2014	127.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R211	07/08/2014			Bond Future	130.7377		130.7377	130.7389	130.7389	0.001	0.0000	0.0000	390
2014/07/24	R211	07/08/2014	128.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R211	07/08/2014	128.00	Call	Bond Future	2,737.7400		2.7377	2,738.8700	2.7389	0.041	0	0	0
2014/07/24	R211	07/08/2014	128.01	Call	Bond Future	2,727.7400		2.7277	2,728.8700	2.7289	0.041	0	0	0
2014/07/24	R211	07/08/2014	127.99	Call	Bond Future	2,747.7400		2.7477	2,748.8700	2.7489	0.041	0	0	0
2014/07/24	R211	07/08/2014	128.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R211	06/11/2014	130.00	Call	Bond Future	2,728.4300		2.7284	2,729.2600	2.7293	0.030	0	0	0
2014/07/24	R211	06/11/2014	130.01	Call	Bond Future	2,718.4300		2.7184	2,719.2600	2.7193	0.031	0	0	0
2014/07/24	R211	06/11/2014			Bond Future	132.7284		132.7284	132.7293	132.7293	0.001	0.0000	0.0000	0
2014/07/24	R211	06/11/2014	129.99	Call	Bond Future	2,738.4300		2.7384	2,739.2600	2.7393	0.030	0	0	0
2014/07/24	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R212	07/08/2014	128.99	Call	Bond Future	6,645.1300		6.6451	6,649.0800	6.6491	0.059	0	0	0
2014/07/24	R212	07/08/2014			Bond Future	135.6351		135.6351	135.6391	135.6391	0.003	0.0000	0.0000	349
2014/07/24	R212	07/08/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R212	07/08/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R212	07/08/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R212	07/08/2014	129.00	Call	Bond Future	6,635.1300		6.6351	6,639.0800	6.6391	0.060	0	0	0
2014/07/24	R212	07/08/2014	129.01	Call	Bond Future	6,625.1300		6.6251	6,629.0800	6.6291	0.060	0	0	0
2014/07/24	R212	06/11/2014			Bond Future	137.7004		137.7004	137.7040	137.7040	0.003	0.0000	0.0000	19,259

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/24	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R212	06/11/2014	135.00	Call	Bond Future	2,700.3600	2.7004	2,704.0400	2.7040	0.136	0	0	0
2014/07/24	R212	06/11/2014	135.01	Call	Bond Future	2,690.3600	2.6904	2,694.0400	2.6940	0.137	0	0	0
2014/07/24	R212	06/11/2014	134.99	Call	Bond Future	2,710.3600	2.7104	2,714.0400	2.7140	0.136	0	0	0
2014/07/24	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R213	07/08/2014	8.86	Call	Bond Future	2,478.7600	2.4788	2,128.4400	2.1284	(14.133)	0	0	0
2014/07/24	R213	07/08/2014			Bond Future	8.5564	89.4874	8.6059	89.0981	0.578	0.0000	0.0000	23,660
2014/07/24	R213	07/08/2014	8.84	Call	Bond Future	2,347.0400	2.3470	2,002.2400	2.0022	(14.691)	0	0	0
2014/07/24	R213	07/08/2014	8.85	Call	Bond Future	2,412.6400	2.4126	2,065.0100	2.0650	(14.409)	0	0	0
2014/07/24	R213	07/08/2014	8.84	Put	Bond Future	149.1200	0.1491	193.5900	0.1936	29.822	0	0	0
2014/07/24	R213	07/08/2014	8.86	Put	Bond Future	128.9100	0.1289	167.8600	0.1679	30.215	0	0	0
2014/07/24	R213	07/08/2014	8.85	Put	Bond Future	138.7100	0.1387	180.3500	0.1804	30.019	0	0	0
2014/07/24	R213	06/11/2014	8.84	Call	Bond Future	3,227.4500	3.2275	2,974.6700	2.9747	(7.832)	0	0	0
2014/07/24	R213	06/11/2014	8.85	Put	Bond Future	1,542.3900	1.5424	1,683.0000	1.6830	9.116	0	0	0
2014/07/24	R213	06/11/2014			Bond Future	8.6242	87.2971	8.6751	86.9017	0.591	0.0000	0.0000	6,205
2014/07/24	R213	06/11/2014	8.85	Call	Bond Future	3,274.0700	3.2741	3,019.3400	3.0193	(7.780)	0	0	0
2014/07/24	R213	06/11/2014	8.86	Call	Bond Future	3,321.0100	3.3210	3,064.3400	3.0643	(7.729)	0	0	0
2014/07/24	R213	06/11/2014	8.84	Put	Bond Future	1,571.3800	1.5714	1,713.9400	1.7139	9.072	0	0	0
2014/07/24	R213	06/11/2014	8.86	Put	Bond Future	1,513.8100	1.5138	1,652.4800	1.6525	9.160	0	0	0
2014/07/24	R213	05/02/2015	9.26	Put	Bond Future	1,572.8300	1.5728	1,683.8800	1.6839	7.061	0	0	0
2014/07/24	R213	05/02/2015			Bond Future	8.6844	88.7058	8.7371	88.3025	0.607	0.0000	0.0000	0
2014/07/24	R213	05/02/2015	9.25	Put	Bond Future	1,594.3400	1.5943	1,706.5700	1.7066	7.039	0	0	0
2014/07/24	R213	05/02/2015	9.24	Put	Bond Future	1,616.0800	1.6161	1,729.5100	1.7295	7.019	0	0	0
2014/07/24	R213	05/02/2015	9.25	Call	Bond Future	5,781.2900	5.7813	5,490.2100	5.4902	(5.035)	0	0	0
2014/07/24	R213	05/02/2015	9.26	Call	Bond Future	5,831.1300	5.8311	5,538.8700	5.5389	(5.012)	0	0	0
2014/07/24	R213	05/02/2015	9.24	Call	Bond Future	5,731.5900	5.7316	5,441.7100	5.4417	(5.058)	0	0	0
2014/07/24	R214	07/08/2014	9.54	Put	Bond Future	5.6300	0.0056	5.8800	0.0059	4.440	0	0	0
2014/07/24	R214	07/08/2014			Bond Future	8.8609	78.9295	8.8903	78.6912	0.332	0.0000	0.0000	4,311
2014/07/24	R214	07/08/2014	9.56	Put	Bond Future	4.6000	0.0046	4.7700	0.0048	3.696	0	0	0
2014/07/24	R214	07/08/2014	9.55	Put	Bond Future	5.1000	0.0051	5.3000	0.0053	3.922	0	0	0
2014/07/24	R214	07/08/2014	9.56	Call	Bond Future	5,353.3800	5.3534	5,115.2600	5.1153	(4.448)	0	0	0
2014/07/24	R214	07/08/2014	9.54	Call	Bond Future	5,210.2400	5.2102	4,972.2000	4.9722	(4.569)	0	0	0
2014/07/24	R214	07/08/2014	9.55	Call	Bond Future	5,281.8600	5.2819	5,043.7700	5.0438	(4.508)	0	0	0
2014/07/24	R214	06/11/2014	9.20	Call	Bond Future	3,676.4100	3.6764	3,509.3200	3.5093	(4.545)	0	0	2,500
2014/07/24	R214	06/11/2014	9.64	Call	Bond Future	6,033.8400	6.0338	5,828.1300	5.8281	(3.409)	0	0	0
2014/07/24	R214	06/11/2014			Bond Future	8.9257	76.8328	8.9560	76.5906	0.339	0.0000	0.0000	1,726
2014/07/24	R214	06/11/2014	9.20	Put	Bond Future	1,526.4300	1.5264	1,601.4700	1.6015	4.916	0	0	0
2014/07/24	R214	06/11/2014	9.65	Call	Bond Future	6,091.3200	6.0913	5,884.9500	5.8850	(3.388)	0	0	0
2014/07/24	R214	06/11/2014	9.66	Call	Bond Future	6,148.9400	6.1489	5,941.9200	5.9419	(3.367)	0	0	0
2014/07/24	R214	06/11/2014	9.80	Call	Bond Future	6,966.4000	6.9664	6,751.1400	6.7511	(3.090)	0	0	0
2014/07/24	R214	06/11/2014	9.64	Put	Bond Future	641.0500	0.6411	677.4700	0.6775	5.681	0	0	0
2014/07/24	R214	06/11/2014	9.66	Put	Bond Future	614.4800	0.6145	649.5900	0.6496	5.714	0	0	0
2014/07/24	R214	06/11/2014	9.80	Put	Bond Future	453.6500	0.4537	480.5200	0.4805	5.923	0	0	2,500
2014/07/24	R214	06/11/2014	9.65	Put	Bond Future	627.6400	0.6276	663.4000	0.6634	5.698	0	0	0
2014/07/24	R214	05/02/2015	9.50	Call	Bond Future	5,779.3300	5.7793	5,600.8200	5.6008	(3.089)	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
2014/07/24	R214	05/02/2015			Bond Future	8.9841	78.0726	9.0153	77.8252	0.348	0.0000	0.0000	0
2014/07/24	R214	05/02/2015	9.51	Call	Bond Future	5,828.1900	5.8282	5,648.9700	5.6490	(3.075)	0	0	0
2014/07/24	R214	05/02/2015	9.50	Put	Bond Future	1,862.1300	1.8621	1,931.0400	1.9310	3.701	0	0	0
2014/07/24	R214	05/02/2015	9.49	Call	Bond Future	5,730.6100	5.7306	5,552.8000	5.5528	(3.103)	0	0	0
2014/07/24	R214	05/02/2015	9.49	Put	Bond Future	1,886.0800	1.8861	1,955.6900	1.9557	3.691	0	0	0
2014/07/24	R214	05/02/2015	9.51	Put	Bond Future	1,838.4400	1.8384	1,906.6400	1.9066	3.710	0	0	0
2014/07/24	R248	07/08/2014			Bond Future	8.9363	101.9407	8.9657	101.6357	0.329	0.0000	0.0000	10,044
2014/07/24	R248	07/08/2014	9.65	Call	Bond Future	6,958.6600	6.9587	6,653.6500	6.6537	(4.383)	0	0	0
2014/07/24	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R248	07/08/2014	9.66	Call	Bond Future	7,049.8400	7.0498	6,744.8300	6.7448	(4.326)	0	0	0
2014/07/24	R248	07/08/2014	9.64	Call	Bond Future	6,867.3200	6.8673	6,562.3100	6.5623	(4.441)	0	0	0
2014/07/24	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R248	06/11/2014			Bond Future	9.0034	99.0531	9.0336	98.7432	0.336	0.0000	0.0000	10,700
2014/07/24	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R248	06/11/2014	9.72	Call	Bond Future	6,893.9100	6.8939	6,584.0300	6.5840	(4.495)	0	0	0
2014/07/24	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R248	06/11/2014	9.73	Call	Bond Future	6,983.8800	6.9839	6,674.0000	6.6740	(4.437)	0	0	0
2014/07/24	R248	06/11/2014	9.74	Call	Bond Future	7,073.6900	7.0737	6,763.8100	6.7638	(4.381)	0	0	0
2014/07/24	R248	05/02/2015			Bond Future	9.0640	100.6516	9.0953	100.3350	0.345	0.0000	0.0000	0
2014/07/24	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	R248	05/02/2015	9.50	Call	Bond Future	4,248.1000	4.2481	3,931.5100	3.9315	(7.453)	0	0	0
2014/07/24	R248	05/02/2015	9.51	Call	Bond Future	4,341.6200	4.3416	4,025.0300	4.0250	(7.292)	0	0	0
2014/07/24	R248	05/02/2015	9.49	Call	Bond Future	4,154.4000	4.1544	3,837.8100	3.8378	(7.621)	0	0	0
2014/07/24	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/24	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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