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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/07/2014 TO 22/07/2014

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
2014/07/22	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	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
2014/07/22	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	2025	07/08/2014	109.01	Call	Bond Future	7,551.7500	7.5517	7,555.4900	7.5555	0.050	0	0	0
2014/07/22	2025	07/08/2014			Bond Future	116.5617	116.5617	116.5655	116.5655	0.003	0.0000	0.0000	0
2014/07/22	2025	07/08/2014	108.99	Call	Bond Future	7,571.7500	7.5717	7,575.4900	7.5755	0.049	0	0	0
2014/07/22	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2025	07/08/2014	109.00	Call	Bond Future	7,561.7500	7.5617	7,565.4900	7.5655	0.049	0	0	0
2014/07/22	2025	06/11/2014	117.01	Call	Bond Future	1,329.4100	1.3294	1,332.1300	1.3321	0.205	0	0	0
2014/07/22	2025	06/11/2014			Bond Future	118.3394	118.3394	118.3421	118.3421	0.002	0.0000	0.0000	0
2014/07/22	2025	06/11/2014	116.99	Call	Bond Future	1,349.4100	1.3494	1,352.1300	1.3521	0.202	0	0	0
2014/07/22	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2025	06/11/2014	117.00	Call	Bond Future	1,339.4100	1.3394	1,342.1300	1.3421	0.203	0	0	0
2014/07/22	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2030	07/08/2014			Bond Future	8.5450	95.6257	8.5945	95.2206	0.579	0.0000	0.0000	1,868
2014/07/22	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2030	07/08/2014	8.99	Call	Bond Future	3,556.5100	3.5565	3,151.3600	3.1514	(11.392)	0	0	0
2014/07/22	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2030	07/08/2014	9.00	Call	Bond Future	3,634.2300	3.6342	3,229.0800	3.2291	(11.148)	0	0	0
2014/07/22	2030	07/08/2014	9.01	Call	Bond Future	3,711.8600	3.7119	3,306.7100	3.3067	(10.915)	0	0	0
2014/07/22	2030	06/11/2014	9.01	Call	Bond Future	3,133.3600	3.1334	2,721.2000	2.7212	(13.154)	0	0	0
2014/07/22	2030	06/11/2014			Bond Future	8.6131	97.0723	8.6642	96.6601	0.594	0.0000	0.0000	2,313
2014/07/22	2030	06/11/2014	8.99	Call	Bond Future	2,979.0300	2.9790	2,566.8700	2.5669	(13.835)	0	0	0
2014/07/22	2030	06/11/2014	9.00	Call	Bond Future	3,056.2400	3.0562	2,644.0800	2.6441	(13.486)	0	0	0
2014/07/22	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2030	05/02/2015			Bond Future	8.6731	94.6327	8.7260	94.2129	0.610	0.0000	0.0000	0
2014/07/22	2030	05/02/2015	9.25	Call	Bond Future	4,440.2500	4.4402	4,020.4000	4.0204	(9.456)	0	0	0
2014/07/22	2030	05/02/2015	9.24	Call	Bond Future	4,365.8500	4.3658	3,946.0000	3.9460	(9.617)	0	0	0
2014/07/22	2030	05/02/2015	9.26	Call	Bond Future	4,514.5600	4.5146	4,094.7100	4.0947	(9.300)	0	0	0
2014/07/22	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	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
2014/07/22	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2037	07/08/2014			Bond Future	8.8146	97.2162	8.8792	96.6074	0.733	0.0000	0.0000	8,213
2014/07/22	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2037	07/08/2014	9.06	Call	Bond Future	2,281.4600	2.2815	1,672.6600	1.6727	(26.685)	0	0	0
2014/07/22	2037	07/08/2014	9.04	Call	Bond Future	2,098.7200	2.0987	1,489.9200	1.4899	(29.008)	0	0	0
2014/07/22	2037	07/08/2014	9.05	Call	Bond Future	2,190.1600	2.1902	1,581.3600	1.5814	(27.797)	0	0	0
2014/07/22	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2037	06/11/2014	9.69	Call	Bond Future	7,113.3200	7.1133	6,494.3400	6.4943	(8.702)	0	0	0
2014/07/22	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2037	06/11/2014			Bond Future	8.8812	98.6868	8.9477	98.0679	0.749	0.0000	0.0000	1,398
2014/07/22	2037	06/11/2014	9.70	Call	Bond Future	7,195.9300	7.1959	6,576.9500	6.5770	(8.602)	0	0	0
2014/07/22	2037	06/11/2014	9.71	Call	Bond Future	7,278.4200	7.2784	6,659.4400	6.6594	(8.504)	0	0	0
2014/07/22	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2037	05/02/2015			Bond Future	8.9406	96.0229	9.0092	95.3930	0.767	0.0000	0.0000	0
2014/07/22	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2037	05/02/2015	9.50	Call	Bond Future	4,949.8600	4.9499	4,319.9100	4.3199	(12.727)	0	0	0
2014/07/22	2037	05/02/2015	9.51	Call	Bond Future	5,034.6000	5.0346	4,404.6500	4.4046	(12.512)	0	0	0
2014/07/22	2037	05/02/2015	9.49	Call	Bond Future	4,864.9900	4.8650	4,235.0400	4.2350	(12.949)	0	0	0
2014/07/22	2038	07/08/2014			Bond Future	121.4496	121.4496	121.4543	121.4543	0.004	0.0000	0.0000	1,015
2014/07/22	2038	07/08/2014	106.00	Call	Bond Future	15,449.6000	15.4496	15,454.2900	15.4543	0.030	0	0	0
2014/07/22	2038	07/08/2014	106.01	Call	Bond Future	15,439.6000	15.4396	15,444.2900	15.4443	0.030	0	0	0
2014/07/22	2038	07/08/2014	105.99	Call	Bond Future	15,459.6000	15.4596	15,464.2900	15.4643	0.030	0	0	0
2014/07/22	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2038	06/11/2014	120.01	Call	Bond Future	3,291.8800	3.2919	3,295.2400	3.2952	0.102	0	0	0
2014/07/22	2038	06/11/2014			Bond Future	123.3019	123.3019	123.3052	123.3052	0.003	0.0000	0.0000	900
2014/07/22	2038	06/11/2014	119.99	Call	Bond Future	3,311.8800	3.3119	3,315.2400	3.3152	0.101	0	0	0
2014/07/22	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2038	06/11/2014	120.00	Call	Bond Future	3,301.8800	3.3019	3,305.2400	3.3052	0.102	0	0	0
2014/07/22	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2046	07/08/2014			Bond Future	121.4295	121.4295	121.4344	121.4344	0.004	0.0000	0.0000	0
2014/07/22	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2046	07/08/2014	104.44	Call	Bond Future	16,989.5300	16.9895	16,994.4000	16.9944	0.029	0	0	0
2014/07/22	2046	07/08/2014	104.45	Call	Bond Future	16,979.5300	16.9795	16,984.4000	16.9844	0.029	0	0	0
2014/07/22	2046	07/08/2014	104.43	Call	Bond Future	16,999.5300	16.9995	17,004.4000	17.0044	0.029	0	0	0
2014/07/22	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2046	06/11/2014	104.45	Call	Bond Future	17,486.0100	17.4860	17,489.5400	17.4895	0.020	0	0	0
2014/07/22	2046	06/11/2014			Bond Future	121.9360	121.9360	121.9395	121.9395	0.003	0.0000	0.0000	5,348
2014/07/22	2046	06/11/2014	104.43	Call	Bond Future	17,506.0100	17.5060	17,509.5400	17.5095	0.020	0	0	0
2014/07/22	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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2014/07/22	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2046	06/11/2014	104.44	Call	Bond Future	17,496.0100	17.4960	17,499.5400	17.4995	0.020	0	0	0
2014/07/22	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2050	07/08/2014			Bond Future	128.1315	128.1315	128.1365	128.1365	0.004	0.0000	0.0000	688
2014/07/22	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2050	07/08/2014	112.00	Call	Bond Future	16,131.4900	16.1315	16,136.5400	16.1365	0.031	0	0	0
2014/07/22	2050	07/08/2014	112.01	Call	Bond Future	16,121.4900	16.1215	16,126.5400	16.1265	0.031	0	0	0
2014/07/22	2050	07/08/2014	111.99	Call	Bond Future	16,141.4900	16.1415	16,146.5400	16.1465	0.031	0	0	0
2014/07/22	2050	06/11/2014			Bond Future	130.0855	130.0855	130.0897	130.0897	0.003	0.0000	0.0000	2,112
2014/07/22	2050	06/11/2014	126.00	Call	Bond Future	4,085.5400	4.0855	4,089.6600	4.0897	0.101	0	0	0
2014/07/22	2050	06/11/2014	126.01	Call	Bond Future	4,075.5400	4.0755	4,079.6600	4.0797	0.101	0	0	0
2014/07/22	2050	06/11/2014	125.99	Call	Bond Future	4,095.5400	4.0955	4,099.6600	4.0997	0.101	0	0	0
2014/07/22	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	AL12	07/08/2014			Index Future	507.3920	507.3920	504.9250	504.9250	(0.486)	0.0000	0.0000	0
2014/07/22	AL12	06/11/2014			Index Future	515.0650	515.0650	512.5560	512.5560	(0.487)	0.0000	0.0000	0
2014/07/22	AL12	05/02/2015			Index Future	523.3770	523.3770	520.8220	520.8220	(0.488)	0.0000	0.0000	0
2014/07/22	AL37	07/08/2014			Index Future	428.3630	428.3630	427.7150	427.7150	(0.151)	0.0000	0.0000	0
2014/07/22	AL37	06/11/2014			Index Future	434.8410	434.8410	434.1790	434.1790	(0.152)	0.0000	0.0000	0
2014/07/22	AL7T	07/08/2014			Index Future	507.0100	507.0100	505.7690	505.7690	(0.245)	0.0000	0.0000	0
2014/07/22	AL7T	06/11/2014			Index Future	514.6770	514.6770	513.4130	513.4130	(0.246)	0.0000	0.0000	1
2014/07/22	ALBI	07/08/2014			Index Future	460.6330	460.6330	459.2330	459.2330	(0.304)	0.0000	0.0000	597
2014/07/22	ALBI	06/11/2014			Index Future	467.5990	467.5990	466.1730	466.1730	(0.305)	0.0000	0.0000	48
2014/07/22	ALBI	05/02/2015			Index Future	475.1450	475.1450	473.6920	473.6920	(0.306)	0.0000	0.0000	0
2014/07/22	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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2014/07/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/22	EL28	07/08/2014	114.00	Call	Bond Future	9,441.3900	9.4414	9,446.2400	9.4462	0.051	0	0	0
2014/07/22	EL28	07/08/2014			Bond Future	123.4414	123.4414	123.4462	123.4462	0.004	0.0000	0.0000	0
2014/07/22	EL28	07/08/2014	114.01	Call	Bond Future	9,431.3900	9.4314	9,436.2400	9.4362	0.051	0	0	0
2014/07/22	EL28	07/08/2014	113.99	Call	Bond Future	9,451.3900	9.4514	9,456.2400	9.4562	0.051	0	0	0
2014/07/22	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	EL28	06/11/2014			Bond Future	123.8428	123.8428	123.8465	123.8465	0.003	0.0000	0.0000	0
2014/07/22	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	EL28	06/11/2014	122.00	Call	Bond Future	1,842.7700	1.8428	1,846.4600	1.8465	0.200	0	0	0
2014/07/22	EL28	06/11/2014	122.01	Call	Bond Future	1,832.7700	1.8328	1,836.4600	1.8365	0.201	0	0	0
2014/07/22	EL28	06/11/2014	121.99	Call	Bond Future	1,852.7700	1.8528	1,856.4600	1.8565	0.199	0	0	0
2014/07/22	ES33	07/08/2014			Bond Future	9.4292	86.1074	9.4886	85.6565	0.630	0.0000	0.0000	0
2014/07/22	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	ES33	07/08/2014	10.14	Call	Bond Future	5,160.6700	5.1607	4,709.8300	4.7098	(8.736)	0	0	0
2014/07/22	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	ES33	07/08/2014	10.15	Call	Bond Future	5,229.7000	5.2297	4,778.8600	4.7789	(8.621)	0	0	0
2014/07/22	ES33	07/08/2014	10.16	Call	Bond Future	5,298.6300	5.2986	4,847.7900	4.8478	(8.509)	0	0	0
2014/07/22	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	ES33	06/11/2014			Bond Future	9.5197	83.6245	9.5810	83.1660	0.645	0.0000	0.0000	6,220
2014/07/22	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	ES33	06/11/2014	10.29	Call	Bond Future	5,484.1400	5.4841	5,025.6100	5.0256	(8.361)	0	0	0
2014/07/22	ES33	06/11/2014	10.30	Call	Bond Future	5,551.5900	5.5516	5,093.0600	5.0931	(8.259)	0	0	0

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2014/07/22	ES33	06/11/2014	10.31	Call	Bond Future	5,618.9400	5.6189	5,160.4100	5.1604	(8.160)	0	0	0
2014/07/22	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	ES33	05/02/2015	10.00	Call	Bond Future	2,848.5000	2.8485	2,381.6900	2.3817	(16.388)	0	0	0
2014/07/22	ES33	05/02/2015			Bond Future	9.6040	84.9756	9.6675	84.5088	0.661	0.0000	0.0000	0
2014/07/22	ES33	05/02/2015	10.01	Call	Bond Future	2,918.4600	2.9185	2,451.6500	2.4516	(15.995)	0	0	0
2014/07/22	ES33	05/02/2015	9.99	Call	Bond Future	2,778.4500	2.7785	2,311.6400	2.3116	(16.801)	0	0	0
2014/07/22	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	GOVI	07/08/2014			GOVI	458.9990	458.9990	457.7290	457.7290	(0.277)	0.0000	0.0000	521
2014/07/22	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	GOVI	07/08/2014	459.99	Put	GOVI	9,910.0000	0.9910	22,610.0000	2.2610	128.153	0	0	0
2014/07/22	GOVI	07/08/2014	460.01	Put	GOVI	10,110.0000	1.0110	22,810.0000	2.2810	125.618	0	0	0
2014/07/22	GOVI	07/08/2014	460.00	Put	GOVI	10,010.0000	1.0010	22,710.0000	2.2710	126.873	0	0	0
2014/07/22	GOVI	06/11/2014	449.01	Call	GOVI	169,300.0000	16.9300	156,370.0000	15.6370	(7.637)	0	0	0
2014/07/22	GOVI	06/11/2014			GOVI	465.9400	465.9400	464.6470	464.6470	(0.278)	0.0000	0.0000	105
2014/07/22	GOVI	06/11/2014	448.99	Call	GOVI	169,500.0000	16.9500	156,570.0000	15.6570	(7.628)	0	0	0
2014/07/22	GOVI	06/11/2014	449.00	Call	GOVI	169,400.0000	16.9400	156,470.0000	15.6470	(7.633)	0	0	0
2014/07/22	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	GOVI	05/02/2015	459.99	Call	GOVI	134,690.0000	13.4690	121,500.0000	12.1500	(9.793)	0	0	0
2014/07/22	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	GOVI	05/02/2015			GOVI	473.4590	473.4590	472.1400	472.1400	(0.279)	0.0000	0.0000	0
2014/07/22	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	GOVI	05/02/2015	460.00	Call	GOVI	134,590.0000	13.4590	121,400.0000	12.1400	(9.800)	0	0	0
2014/07/22	GOVI	05/02/2015	460.01	Call	GOVI	134,490.0000	13.4490	121,300.0000	12.1300	(9.807)	0	0	0
2014/07/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/22	ICAA	07/08/2014			Can-Do Interest Rate	143.1368	143.1368	143.1386	143.1386	0.001	0.0000	0.0000	635
2014/07/22	IGOV	07/08/2014			Index Future	216.3010	216.3010	216.3080	216.3080	0.003	0.0000	0.0000	706
2014/07/22	IGOV	06/11/2014			Index Future	219.5990	219.5990	219.6040	219.6040	0.002	0.0000	0.0000	647
2014/07/22	IGOV	05/02/2015			Index Future	223.1690	223.1690	223.1720	223.1720	0.001	0.0000	0.0000	0
2014/07/22	ILBI	07/08/2014			Index Future	586.0390	586.0390	586.0580	586.0580	0.003	0.0000	0.0000	210
2014/07/22	ILBI	06/11/2014			Index Future	594.9910	594.9910	595.0080	595.0080	0.003	0.0000	0.0000	0
2014/07/22	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/22	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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2014/07/22	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/07/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/22	JBAF	20/08/2014			Jibar Tradeable Future	5.9900	94.0100	5.9900	94.0100	0.000	0.0000	0.0000	0
2014/07/22	JBAF	17/09/2014			Jibar Tradeable Future	6.0300	93.9700	6.0300	93.9700	0.000	0.0000	0.0000	33,000
2014/07/22	JBAF	15/10/2014			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	0
2014/07/22	JBAF	19/11/2014			Jibar Tradeable Future	6.1800	93.8200	6.1800	93.8200	0.000	0.0000	0.0000	0
2014/07/22	JBAF	17/12/2014			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2014/07/22	JBAF	21/01/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2014/07/22	JBAF	18/03/2015			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	2,850
2014/07/22	JBAF	17/06/2015			Jibar Tradeable Future	6.7500	93.2500	6.7600	93.2400	0.148	0.0000	0.0000	5,000
2014/07/22	JBAF	16/09/2015			Jibar Tradeable Future	6.9200	93.0800	6.9300	93.0700	0.145	0.0000	0.0000	0
2014/07/22	JBAF	15/12/2015			Jibar Tradeable Future	7.0700	92.9300	7.0900	92.9100	0.283	0.0000	0.0000	0
2014/07/22	JBAF	16/03/2016			Jibar Tradeable Future	7.2100	92.7900	7.2300	92.7700	0.277	0.0000	0.0000	0
2014/07/22	JBAF	15/06/2016			Jibar Tradeable Future	7.3400	92.6600	7.3600	92.6400	0.272	0.0000	0.0000	0
2014/07/22	R023	07/08/2014	8.51	Call	Bond Future	3,422.0400	3.4220	3,184.7000	3.1847	(6.936)	0	0	0
2014/07/22	R023	07/08/2014			Bond Future	7.9362	102.3275	7.9757	102.0879	0.497	0.0000	0.0000	11,760
2014/07/22	R023	07/08/2014	8.49	Call	Bond Future	3,307.8200	3.3078	3,070.9800	3.0710	(7.160)	0	0	0
2014/07/22	R023	07/08/2014	8.50	Call	Bond Future	3,364.9000	3.3649	3,127.8000	3.1278	(7.046)	0	0	0
2014/07/22	R023	07/08/2014	8.49	Put	Bond Future	12.3100	0.0123	15.0900	0.0151	22.583	0	0	0
2014/07/22	R023	07/08/2014	8.51	Put	Bond Future	10.1500	0.0101	12.4300	0.0124	22.463	0	0	0
2014/07/22	R023	07/08/2014	8.50	Put	Bond Future	11.1800	0.0112	13.7000	0.0137	22.540	0	0	0
2014/07/22	R023	06/11/2014			Bond Future	8.0124	99.9542	8.0537	99.7100	0.516	0.0000	0.0000	0
2014/07/22	R023	06/11/2014	8.59	Put	Bond Future	556.2400	0.5562	604.5200	0.6045	8.680	0	0	0
2014/07/22	R023	06/11/2014	8.61	Put	Bond Future	532.0800	0.5321	578.6200	0.5786	8.747	0	0	0
2014/07/22	R023	06/11/2014	8.59	Call	Bond Future	3,902.4800	3.9025	3,706.5200	3.7065	(5.021)	0	0	0
2014/07/22	R023	06/11/2014	8.60	Put	Bond Future	544.0500	0.5441	591.4500	0.5915	8.712	0	0	0
2014/07/22	R023	06/11/2014	8.60	Call	Bond Future	3,946.9400	3.9469	3,750.1000	3.7501	(4.987)	0	0	0
2014/07/22	R023	06/11/2014	8.61	Call	Bond Future	3,991.5800	3.9916	3,793.8800	3.7939	(4.953)	0	0	0
2014/07/22	R023	05/02/2015			Bond Future	8.0780	101.5687	8.1213	101.3195	0.536	0.0000	0.0000	0
2014/07/22	R023	05/02/2015	8.74	Put	Bond Future	1,015.7700	1.0158	1,077.2900	1.0773	6.056	0	0	0
2014/07/22	R023	05/02/2015	8.75	Call	Bond Future	4,780.6400	4.7806	4,592.2300	4.5922	(3.941)	0	0	0
2014/07/22	R023	05/02/2015	8.76	Call	Bond Future	4,821.2500	4.8213	4,632.1400	4.6321	(3.922)	0	0	0
2014/07/22	R023	05/02/2015	8.74	Call	Bond Future	4,740.1600	4.7402	4,552.4500	4.5525	(3.960)	0	0	0
2014/07/22	R023	05/02/2015	8.76	Put	Bond Future	987.1600	0.9872	1,047.2800	1.0473	6.090	0	0	0
2014/07/22	R023	05/02/2015	8.75	Put	Bond Future	1,001.3800	1.0014	1,062.2000	1.0622	6.074	0	0	0
2014/07/22	R157	07/08/2014	6.76	Put	Bond Future	58.9700	0.0590	78.2800	0.0783	32.745	0	0	0
2014/07/22	R157	07/08/2014			Bond Future	6.6788	112.5589	6.7294	112.5035	0.758	0.0000	0.0000	2,906
2014/07/22	R157	07/08/2014	6.75	Put	Bond Future	62.8800	0.0629	83.1400	0.0831	32.220	0	0	0
2014/07/22	R157	07/08/2014	6.74	Call	Bond Future	134.0100	0.1340	99.8700	0.0999	(25.476)	0	0	0
2014/07/22	R157	07/08/2014	6.75	Call	Bond Future	140.7500	0.1407	105.6400	0.1056	(24.945)	0	0	0

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2014/07/22	R157	07/08/2014	6.76	Call	Bond Future	147.7600	0.1478	111.7000	0.1117	(24.404)	0	0	0
2014/07/22	R157	07/08/2014	6.74	Put	Bond Future	67.0600	0.0671	88.2900	0.0883	31.658	0	0	0
2014/07/22	R157	06/11/2014	6.19	Put	Bond Future	619.8500	0.6198	667.6800	0.6677	7.716	0	0	0
2014/07/22	R157	06/11/2014			Bond Future	6.8607	107.4479	6.9287	107.3905	0.991	0.0000	0.0000	0
2014/07/22	R157	06/11/2014	6.21	Put	Bond Future	605.7200	0.6057	653.1300	0.6531	7.827	0	0	0
2014/07/22	R157	06/11/2014	6.20	Put	Bond Future	612.7600	0.6128	660.3900	0.6604	7.773	0	0	0
2014/07/22	R157	06/11/2014	6.21	Call	Bond Future	54.6100	0.0546	44.6900	0.0447	(18.165)	0	0	0
2014/07/22	R157	06/11/2014	6.19	Call	Bond Future	51.7300	0.0517	42.2300	0.0422	(18.365)	0	0	0
2014/07/22	R157	06/11/2014	6.20	Call	Bond Future	53.1500	0.0532	43.4500	0.0434	(18.250)	0	0	0
2014/07/22	R157	05/02/2015	8.74	Call	Bond Future	1,049.2500	1.0492	996.8000	0.9968	(4.999)	0	0	0
2014/07/22	R157	05/02/2015	8.75	Put	Bond Future	47.8000	0.0478	54.6100	0.0546	14.247	0	0	0
2014/07/22	R157	05/02/2015			Bond Future	7.0318	109.1842	7.1323	109.1248	1.428	0.0000	0.0000	0
2014/07/22	R157	05/02/2015	8.74	Put	Bond Future	48.4800	0.0485	55.3700	0.0554	14.212	0	0	0
2014/07/22	R157	05/02/2015	8.76	Put	Bond Future	47.1200	0.0471	53.8600	0.0539	14.304	0	0	0
2014/07/22	R157	05/02/2015	8.75	Call	Bond Future	1,054.3800	1.0544	1,001.8500	1.0019	(4.982)	0	0	0
2014/07/22	R157	05/02/2015	8.76	Call	Bond Future	1,059.5000	1.0595	1,006.9000	1.0069	(4.965)	0	0	0
2014/07/22	R186	07/08/2014	8.31	Call	Bond Future	1,917.6300	1.9176	1,612.0200	1.6120	(15.937)	0	0	0
2014/07/22	R186	07/08/2014	8.43	Put	Bond Future	146.2400	0.1462	184.9900	0.1850	26.498	0	0	105
2014/07/22	R186	07/08/2014	8.70	Put	Bond Future	14.9100	0.0149	19.1800	0.0192	28.638	0	0	1,000
2014/07/22	R186	07/08/2014			Bond Future	8.1249	119.7776	8.1695	119.3926	0.548	0.0000	0.0000	40,428
2014/07/22	R186	07/08/2014	7.60	Put	Bond Future	4,689.2300	4.6892	5,065.8900	5.0659	8.032	0	0	0
2014/07/22	R186	07/08/2014	8.00	Call	Bond Future	464.8600	0.4649	331.5100	0.3315	(28.686)	0	0	105
2014/07/22	R186	07/08/2014	8.92	Put	Bond Future	1.4600	0.0015	1.8400	0.0018	26.027	0	0	840
2014/07/22	R186	07/08/2014	8.29	Call	Bond Future	1,790.3300	1.7903	1,493.4400	1.4934	(16.583)	0	0	0
2014/07/22	R186	07/08/2014	8.25	Call	Bond Future	1,547.7900	1.5478	1,269.9400	1.2699	(17.951)	0	0	1,200
2014/07/22	R186	07/08/2014	8.30	Call	Bond Future	1,853.5100	1.8535	1,552.1800	1.5522	(16.257)	0	0	0
2014/07/22	R186	07/08/2014	8.29	Put	Bond Future	371.6100	0.3716	459.7600	0.4598	23.721	0	0	0
2014/07/22	R186	07/08/2014	9.20	Put	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	2,100
2014/07/22	R186	07/08/2014	7.60	Call	Bond Future	16.3900	0.0164	8.0100	0.0080	(51.129)	0	0	210
2014/07/22	R186	07/08/2014	8.00	Put	Bond Future	1,554.3600	1.5544	1,806.0500	1.8060	16.193	0	0	0
2014/07/22	R186	07/08/2014	8.31	Put	Bond Future	328.6300	0.3286	408.0600	0.4081	24.170	0	0	0
2014/07/22	R186	07/08/2014	8.92	Call	Bond Future	6,622.1000	6.6221	6,237.4400	6.2374	(5.809)	0	0	0
2014/07/22	R186	07/08/2014	8.30	Put	Bond Future	349.6100	0.3496	433.3200	0.4333	23.944	0	0	0
2014/07/22	R186	07/08/2014	9.20	Call	Bond Future	8,828.9600	8.8290	8,443.9300	8.4439	(4.361)	0	0	0
2014/07/22	R186	07/08/2014	8.43	Call	Bond Future	2,749.6900	2.7497	2,403.4000	2.4034	(12.594)	0	0	0
2014/07/22	R186	07/08/2014	8.70	Call	Bond Future	4,856.4200	4.8564	4,475.6500	4.4756	(7.841)	0	0	0
2014/07/22	R186	07/08/2014	8.25	Put	Bond Future	470.6600	0.4707	577.8500	0.5778	22.774	0	0	0
2014/07/22	R186	06/11/2014	8.14	Call	Bond Future	2,255.9900	2.2560	2,060.9900	2.0610	(8.644)	0	0	0
2014/07/22	R186	06/11/2014	8.15	Put	Bond Future	2,665.9900	2.6660	2,860.8900	2.8609	7.311	0	0	0
2014/07/22	R186	06/11/2014			Bond Future	8.1934	121.5896	8.2397	121.1975	0.565	0.0000	0.0000	23,112
2014/07/22	R186	06/11/2014	9.17	Call	Bond Future	8,211.2500	8.2113	7,854.5400	7.8545	(4.344)	0	0	0
2014/07/22	R186	06/11/2014	8.15	Call	Bond Future	2,296.5800	2.2966	2,099.4100	2.0994	(8.585)	0	0	0
2014/07/22	R186	06/11/2014	8.16	Call	Bond Future	2,337.5900	2.3376	2,138.2600	2.1383	(8.527)	0	0	0
2014/07/22	R186	06/11/2014	9.17	Put	Bond Future	310.4100	0.3104	345.7700	0.3458	11.391	0	0	2,010
2014/07/22	R186	06/11/2014	8.14	Put	Bond Future	2,710.7100	2.7107	2,907.7800	2.9078	7.270	0	0	0
2014/07/22	R186	06/11/2014	8.16	Put	Bond Future	2,621.7800	2.6218	2,814.5200	2.8145	7.351	0	0	0
2014/07/22	R186	05/02/2015	9.00	Call	Bond Future	7,280.2700	7.2803	6,969.8600	6.9699	(4.264)	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
2014/07/22	R186	05/02/2015			Bond Future	8.2513	118.2566	8.2994	117.8570	0.583	0.0000	0.0000	0
2014/07/22	R186	05/02/2015	8.75	Call	Bond Future	5,865.8000	5.8658	5,584.3700	5.5844	(4.798)	0	0	0
2014/07/22	R186	05/02/2015	8.76	Call	Bond Future	5,920.2200	5.9202	5,637.5200	5.6375	(4.775)	0	0	0
2014/07/22	R186	05/02/2015	8.74	Call	Bond Future	5,811.6000	5.8116	5,531.4200	5.5314	(4.821)	0	0	0
2014/07/22	R186	05/02/2015	8.76	Put	Bond Future	1,789.8700	1.7899	1,906.6700	1.9067	6.526	0	0	0
2014/07/22	R186	05/02/2015	8.75	Put	Bond Future	1,814.6900	1.8147	1,932.7600	1.9328	6.506	0	0	0
2014/07/22	R186	05/02/2015	9.00	Put	Bond Future	1,271.3300	1.2713	1,360.4200	1.3604	7.008	0	0	9,600
2014/07/22	R186	05/02/2015	8.74	Put	Bond Future	1,839.8000	1.8398	1,959.1200	1.9591	6.485	0	0	0
2014/07/22	R197	07/08/2014			Bond Future	285.7780	285.7780	285.7869	285.7869	0.003	0.0000	0.0000	0
2014/07/22	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R197	07/08/2014	270.00	Call	Bond Future	15,778.0400	15.7780	15,786.9400	15.7869	0.056	0	0	0
2014/07/22	R197	07/08/2014	270.01	Call	Bond Future	15,768.0400	15.7680	15,776.9400	15.7769	0.056	0	0	0
2014/07/22	R197	07/08/2014	269.99	Call	Bond Future	15,788.0400	15.7880	15,796.9400	15.7969	0.056	0	0	0
2014/07/22	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R197	06/11/2014			Bond Future	290.1365	290.1365	290.1427	290.1427	0.002	0.0000	0.0000	905
2014/07/22	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R197	06/11/2014	285.00	Call	Bond Future	5,136.5100	5.1365	5,142.6900	5.1427	0.120	0	0	0
2014/07/22	R197	06/11/2014	285.01	Call	Bond Future	5,126.5100	5.1265	5,132.6900	5.1327	0.121	0	0	0
2014/07/22	R197	06/11/2014	284.99	Call	Bond Future	5,146.5100	5.1465	5,152.6900	5.1527	0.120	0	0	0
2014/07/22	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R201	07/08/2014	5.31	Put	Bond Future	223.3700	0.2234	237.2400	0.2372	6.209	0	0	0
2014/07/22	R201	07/08/2014			Bond Future	5.8703	102.2213	5.9222	102.2027	0.883	0.0000	0.0000	0
2014/07/22	R201	07/08/2014	5.30	Put	Bond Future	226.3300	0.2263	240.3100	0.2403	6.177	0	0	0
2014/07/22	R201	07/08/2014	5.31	Call	Bond Future	21.6300	0.0216	16.8900	0.0169	(21.914)	0	0	0
2014/07/22	R201	07/08/2014	5.29	Call	Bond Future	20.3600	0.0204	15.8300	0.0158	(22.250)	0	0	0
2014/07/22	R201	07/08/2014	5.30	Call	Bond Future	20.9900	0.0210	16.3600	0.0164	(22.058)	0	0	0
2014/07/22	R201	07/08/2014	5.29	Put	Bond Future	229.3100	0.2293	243.3900	0.2434	6.140	0	0	0
2014/07/22	R202	07/08/2014	207.99	Call	Bond Future	20,405.0900	20.4051	20,413.1300	20.4131	0.039	0	0	0
2014/07/22	R202	07/08/2014	208.00	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2014/07/22	R202	07/08/2014			Bond Future	228.3951	228.3951	228.4031	228.4031	0.004	0.0000	0.0000	126
2014/07/22	R202	07/08/2014	207.99	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2014/07/22	R202	07/08/2014	208.01	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2014/07/22	R202	07/08/2014	208.00	Call	Bond Future	20,395.0900	20.3951	20,403.1300	20.4031	0.039	0	0	0
2014/07/22	R202	07/08/2014	208.01	Call	Bond Future	20,385.0900	20.3851	20,393.1300	20.3931	0.039	0	0	0
2014/07/22	R202	06/11/2014	226.99	Call	Bond Future	4,888.1700	4.8882	4,894.5300	4.8945	0.130	0	0	0
2014/07/22	R202	06/11/2014			Bond Future	231.8782	231.8782	231.8845	231.8845	0.003	0.0000	0.0000	44,466
2014/07/22	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R202	06/11/2014	227.00	Call	Bond Future	4,878.1700	4.8782	4,884.5300	4.8845	0.130	0	0	0
2014/07/22	R202	06/11/2014	227.01	Call	Bond Future	4,868.1700	4.8682	4,874.5300	4.8745	0.131	0	0	0
2014/07/22	R203	07/08/2014	7.30	Call	Bond Future	604.1800	0.6042	503.1200	0.5031	(16.727)	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
2014/07/22	R203	07/08/2014			Bond Future	7.1110	106.4645	7.1557	106.3400	0.629	0.0000	0.0000	24,351
2014/07/22	R203	07/08/2014	7.31	Call	Bond Future	626.2500	0.6263	523.7800	0.5238	(16.362)	0	0	0
2014/07/22	R203	07/08/2014	6.84	Put	Bond Future	796.8400	0.7968	905.6000	0.9056	13.649	0	0	0
2014/07/22	R203	07/08/2014	7.29	Put	Bond Future	85.1500	0.0852	110.0400	0.1100	29.231	0	0	0
2014/07/22	R203	07/08/2014	7.31	Put	Bond Future	73.6000	0.0736	95.6000	0.0956	29.891	0	0	0
2014/07/22	R203	07/08/2014	7.29	Call	Bond Future	582.4200	0.5824	482.8400	0.4828	(17.098)	0	0	0
2014/07/22	R203	07/08/2014	7.30	Put	Bond Future	79.2100	0.0792	102.6200	0.1026	29.554	0	0	0
2014/07/22	R203	07/08/2014	6.84	Call	Bond Future	38.1600	0.0382	22.4500	0.0225	(41.169)	0	0	46
2014/07/22	R203	06/11/2014	6.86	Call	Bond Future	294.9400	0.2949	257.0200	0.2570	(12.857)	0	0	0
2014/07/22	R203	06/11/2014			Bond Future	7.2111	103.9111	7.2606	103.7837	0.687	0.0000	0.0000	6,627
2014/07/22	R203	06/11/2014	6.98	Call	Bond Future	397.6900	0.3977	350.8300	0.3508	(11.783)	0	0	14
2014/07/22	R203	06/11/2014	6.84	Call	Bond Future	279.9500	0.2800	243.4400	0.2434	(13.042)	0	0	45
2014/07/22	R203	06/11/2014	6.85	Call	Bond Future	287.3700	0.2874	250.1600	0.2502	(12.948)	0	0	0
2014/07/22	R203	06/11/2014	6.98	Put	Bond Future	994.2700	0.9943	1,074.8400	1.0748	8.103	0	0	0
2014/07/22	R203	06/11/2014	6.84	Put	Bond Future	1,240.1100	1.2401	1,331.0300	1.3310	7.332	0	0	0
2014/07/22	R203	06/11/2014	6.86	Put	Bond Future	1,203.0600	1.2031	1,292.5700	1.2926	7.440	0	0	0
2014/07/22	R203	06/11/2014	6.85	Put	Bond Future	1,221.5100	1.2215	1,311.7300	1.3117	7.386	0	0	0
2014/07/22	R203	05/02/2015	7.69	Call	Bond Future	1,442.8200	1.4428	1,355.3000	1.3553	(6.066)	0	0	55
2014/07/22	R203	05/02/2015			Bond Future	7.2909	105.5897	7.3463	105.4592	0.760	0.0000	0.0000	0
2014/07/22	R203	05/02/2015	8.34	Put	Bond Future	174.5100	0.1745	192.7200	0.1927	10.435	0	0	0
2014/07/22	R203	05/02/2015	8.35	Call	Bond Future	2,629.6600	2.6297	2,517.0700	2.5171	(4.282)	0	0	0
2014/07/22	R203	05/02/2015	8.36	Call	Bond Future	2,649.5300	2.6495	2,536.6700	2.5367	(4.260)	0	0	0
2014/07/22	R203	05/02/2015	8.34	Call	Bond Future	2,609.8300	2.6098	2,497.5100	2.4975	(4.304)	0	0	0
2014/07/22	R203	05/02/2015	8.36	Put	Bond Future	168.5000	0.1685	186.1700	0.1862	10.487	0	0	0
2014/07/22	R203	05/02/2015	7.69	Put	Bond Future	507.6700	0.5077	550.6800	0.5507	8.472	0	0	0
2014/07/22	R203	05/02/2015	8.35	Put	Bond Future	171.4800	0.1715	189.4200	0.1894	10.462	0	0	0
2014/07/22	R204	07/08/2014			Bond Future	7.3948	103.3420	7.4343	103.1952	0.534	0.0000	0.0000	14,507
2014/07/22	R204	07/08/2014	7.44	Put	Bond Future	290.8300	0.2908	346.9800	0.3470	19.307	0	0	0
2014/07/22	R204	07/08/2014	7.46	Put	Bond Future	260.4600	0.2605	312.0200	0.3120	19.796	0	0	0
2014/07/22	R204	07/08/2014	7.45	Put	Bond Future	275.3500	0.2754	329.1900	0.3292	19.553	0	0	0
2014/07/22	R204	07/08/2014	7.46	Call	Bond Future	502.6800	0.5027	407.4700	0.4075	(18.940)	0	0	0
2014/07/22	R204	07/08/2014	7.78	Call	Bond Future	1,447.0800	1.4471	1,306.9700	1.3070	(9.682)	0	0	0
2014/07/22	R204	07/08/2014	7.44	Call	Bond Future	458.8400	0.4588	368.2200	0.3682	(19.750)	0	0	0
2014/07/22	R204	07/08/2014	7.78	Put	Bond Future	26.3600	0.0264	33.0200	0.0330	25.266	0	0	530
2014/07/22	R204	07/08/2014	7.45	Call	Bond Future	480.4700	0.4805	387.5400	0.3875	(19.341)	0	0	0
2014/07/22	R204	06/11/2014	7.99	Put	Bond Future	328.8700	0.3289	361.1900	0.3612	9.828	0	0	1,270
2014/07/22	R204	06/11/2014			Bond Future	7.4853	104.9053	7.5279	104.7552	0.570	0.0000	0.0000	336
2014/07/22	R204	06/11/2014	6.99	Put	Bond Future	2,069.9400	2.0699	2,183.8600	2.1839	5.504	0	0	0
2014/07/22	R204	06/11/2014	7.01	Put	Bond Future	2,015.1000	2.0151	2,127.5500	2.1275	5.580	0	0	0
2014/07/22	R204	06/11/2014	6.99	Call	Bond Future	307.1300	0.3071	271.0100	0.2710	(11.760)	0	0	0
2014/07/22	R204	06/11/2014	7.00	Put	Bond Future	2,042.4300	2.0424	2,155.6200	2.1556	5.542	0	0	0
2014/07/22	R204	06/11/2014	7.99	Call	Bond Future	2,087.4500	2.0875	1,969.7300	1.9697	(5.639)	0	0	0
2014/07/22	R204	06/11/2014	7.00	Call	Bond Future	315.5700	0.3156	278.7200	0.2787	(11.677)	0	0	0
2014/07/22	R204	06/11/2014	7.01	Call	Bond Future	324.1900	0.3242	286.6000	0.2866	(11.595)	0	0	0
2014/07/22	R204	05/02/2015			Bond Future	7.5575	102.5639	7.6037	102.4104	0.611	0.0000	0.0000	0
2014/07/22	R204	05/02/2015	8.25	Call	Bond Future	2,765.0200	2.7650	2,647.2400	2.6472	(4.260)	0	0	0
2014/07/22	R204	05/02/2015	8.26	Call	Bond Future	2,789.6800	2.7897	2,671.4600	2.6715	(4.238)	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
2014/07/22	R204	05/02/2015	8.24	Call	Bond Future	2,740.4400	2.7404	2,623.1100	2.6231	(4.281)	0	0	0
2014/07/22	R204	05/02/2015	8.26	Put	Bond Future	485.8000	0.4858	521.0200	0.5210	7.250	0	0	0
2014/07/22	R204	05/02/2015	8.25	Put	Bond Future	493.4800	0.4935	529.1400	0.5291	7.226	0	0	0
2014/07/22	R204	05/02/2015	8.24	Put	Bond Future	501.2500	0.5013	537.3600	0.5374	7.204	0	0	0
2014/07/22	R207	07/08/2014	7.69	Call	Bond Future	662.2800	0.6623	558.5400	0.5585	(15.664)	0	0	0
2014/07/22	R207	07/08/2014	7.70	Put	Bond Future	271.0200	0.2710	314.3500	0.3143	15.988	0	0	0
2014/07/22	R207	07/08/2014			Bond Future	7.6032	98.9968	7.6376	98.8476	0.453	0.0000	0.0000	33,961
2014/07/22	R207	07/08/2014	7.70	Call	Bond Future	689.8800	0.6899	584.0600	0.5841	(15.339)	0	0	0
2014/07/22	R207	07/08/2014	7.71	Call	Bond Future	718.0700	0.7181	610.2300	0.6102	(15.018)	0	0	0
2014/07/22	R207	07/08/2014	7.69	Put	Bond Future	286.5800	0.2866	331.9900	0.3320	15.845	0	0	0
2014/07/22	R207	07/08/2014	7.71	Put	Bond Future	256.0700	0.2561	297.3800	0.2974	16.132	0	0	0
2014/07/22	R207	06/11/2014	7.36	Put	Bond Future	1,963.1200	1.9631	2,063.1200	2.0631	5.094	0	0	0
2014/07/22	R207	06/11/2014			Bond Future	7.6862	100.4943	7.7229	100.3419	0.477	0.0000	0.0000	511
2014/07/22	R207	06/11/2014	7.35	Put	Bond Future	1,991.9300	1.9919	2,092.7600	2.0928	5.062	0	0	0
2014/07/22	R207	06/11/2014	7.36	Call	Bond Future	594.5300	0.5945	542.1200	0.5421	(8.815)	0	0	0
2014/07/22	R207	06/11/2014	7.34	Call	Bond Future	567.7200	0.5677	516.9700	0.5170	(8.939)	0	0	0
2014/07/22	R207	06/11/2014	7.35	Call	Bond Future	581.0200	0.5810	529.4400	0.5294	(8.877)	0	0	0
2014/07/22	R207	06/11/2014	7.34	Put	Bond Future	2,020.9700	2.0210	2,122.6300	2.1226	5.030	0	0	0
2014/07/22	R207	05/02/2015	8.49	Put	Bond Future	590.1000	0.5901	624.4700	0.6245	5.824	0	0	0
2014/07/22	R207	05/02/2015			Bond Future	7.7551	98.4757	7.7943	98.3198	0.505	0.0000	0.0000	0
2014/07/22	R207	05/02/2015	8.51	Put	Bond Future	572.5200	0.5725	606.0500	0.6060	5.857	0	0	0
2014/07/22	R207	05/02/2015	8.50	Call	Bond Future	3,494.1000	3.4941	3,372.1600	3.3722	(3.490)	0	0	0
2014/07/22	R207	05/02/2015	8.51	Call	Bond Future	3,523.7400	3.5237	3,401.3800	3.4014	(3.472)	0	0	0
2014/07/22	R207	05/02/2015	8.49	Call	Bond Future	3,464.5400	3.4645	3,343.0200	3.3430	(3.508)	0	0	0
2014/07/22	R207	05/02/2015	8.50	Put	Bond Future	581.2600	0.5813	615.2100	0.6152	5.841	0	0	0
2014/07/22	R207	07/05/2015			Bond Future	7.7906	100.2420	7.8326	100.0821	0.539	0.0000	0.0000	0
2014/07/22	R207	07/05/2015	8.25	Call	Bond Future	2,953.9400	2.9539	2,848.3200	2.8483	(3.576)	0	0	0
2014/07/22	R207	07/05/2015	7.73	Call	Bond Future	1,829.5700	1.8296	1,748.8100	1.7488	(4.414)	0	0	66
2014/07/22	R207	07/05/2015	8.24	Put	Bond Future	1,235.5400	1.2355	1,290.2400	1.2902	4.427	0	0	0
2014/07/22	R207	07/05/2015	8.26	Put	Bond Future	1,209.4500	1.2094	1,263.2600	1.2633	4.449	0	0	0
2014/07/22	R207	07/05/2015	7.73	Put	Bond Future	2,060.7700	2.0608	2,139.8900	2.1399	3.839	0	0	0
2014/07/22	R207	07/05/2015	8.25	Put	Bond Future	1,222.2700	1.2223	1,276.5300	1.2765	4.439	0	0	0
2014/07/22	R207	07/05/2015	8.26	Call	Bond Future	2,978.4000	2.9784	2,872.3300	2.8723	(3.561)	0	0	0
2014/07/22	R207	07/05/2015	8.24	Call	Bond Future	2,929.9200	2.9299	2,824.7400	2.8247	(3.590)	0	0	0
2014/07/22	R208	07/08/2014	8.28	Call	Bond Future	2,604.1800	2.6042	2,411.7400	2.4117	(7.390)	0	0	0
2014/07/22	R208	07/08/2014			Bond Future	7.7475	97.3596	7.7870	97.1645	0.509	0.0000	0.0000	16,244
2014/07/22	R208	07/08/2014	7.80	Call	Bond Future	655.1400	0.6551	532.0000	0.5320	(18.796)	0	0	0
2014/07/22	R208	07/08/2014	7.79	Put	Bond Future	416.6800	0.4167	491.5800	0.4916	17.975	0	0	0
2014/07/22	R208	07/08/2014	7.81	Put	Bond Future	375.2600	0.3753	444.3300	0.4443	18.406	0	0	0
2014/07/22	R208	07/08/2014	7.80	Put	Bond Future	395.5900	0.3956	467.5600	0.4676	18.193	0	0	0
2014/07/22	R208	07/08/2014	7.81	Call	Bond Future	684.1400	0.6841	558.1000	0.5581	(18.423)	0	0	0
2014/07/22	R208	07/08/2014	8.28	Put	Bond Future	11.5500	0.0116	14.2200	0.0142	23.117	0	0	630
2014/07/22	R208	07/08/2014	7.79	Call	Bond Future	626.8600	0.6269	506.6500	0.5066	(19.177)	0	0	0
2014/07/22	R208	06/11/2014	7.46	Call	Bond Future	648.3100	0.6483	584.0300	0.5840	(9.915)	0	0	0
2014/07/22	R208	06/11/2014			Bond Future	7.8273	95.4339	7.8689	95.2348	0.532	0.0000	0.0000	571
2014/07/22	R208	06/11/2014	7.44	Call	Bond Future	618.8600	0.6189	556.6700	0.5567	(10.049)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/22	R208	06/11/2014	7.45	Call	Bond Future	633.4600		0.6335	570.2300	0.5702	(9.982)	0	0	0
2014/07/22	R208	06/11/2014	8.50	Put	Bond Future	342.9000		0.3429	375.1300	0.3751	9.399	0	0	1,520
2014/07/22	R208	06/11/2014	7.44	Put	Bond Future	2,496.0500		2.4960	2,632.9100	2.6329	5.483	0	0	0
2014/07/22	R208	06/11/2014	7.46	Put	Bond Future	2,427.4600		2.4275	2,562.2300	2.5622	5.552	0	0	0
2014/07/22	R208	06/11/2014	8.50	Call	Bond Future	3,498.1500		3.4981	3,331.3300	3.3313	(4.769)	0	0	0
2014/07/22	R208	06/11/2014	7.45	Put	Bond Future	2,461.6200		2.4616	2,597.4400	2.5974	5.518	0	0	0
2014/07/22	R208	05/02/2015	8.51	Call	Bond Future	3,611.3600		3.6114	3,460.1300	3.4601	(4.188)	0	0	0
2014/07/22	R208	05/02/2015			Bond Future	7.8937		96.9757	7.9376	96.7725	0.557	0.0000	0.0000	0
2014/07/22	R208	05/02/2015	8.49	Call	Bond Future	3,546.4200		3.5464	3,396.4200	3.3964	(4.230)	0	0	0
2014/07/22	R208	05/02/2015	8.51	Put	Bond Future	810.1800		0.8102	862.1800	0.8622	6.418	0	0	0
2014/07/22	R208	05/02/2015	8.50	Put	Bond Future	822.2800		0.8223	874.8900	0.8749	6.398	0	0	0
2014/07/22	R208	05/02/2015	8.49	Put	Bond Future	834.5300		0.8345	887.7600	0.8878	6.378	0	0	0
2014/07/22	R208	05/02/2015	8.50	Call	Bond Future	3,578.8300		3.5788	3,428.2100	3.4282	(4.209)	0	0	0
2014/07/22	R209	07/08/2014	9.04	Put	Bond Future	159.0600		0.1591	217.5600	0.2176	36.779	0	0	0
2014/07/22	R209	07/08/2014			Bond Future	8.7338		78.3104	8.7934	77.8458	0.682	0.0000	0.0000	10,743
2014/07/22	R209	07/08/2014	9.06	Put	Bond Future	139.0200		0.1390	191.0400	0.1910	37.419	0	0	0
2014/07/22	R209	07/08/2014	9.05	Put	Bond Future	148.7600		0.1488	203.9500	0.2039	37.100	0	0	0
2014/07/22	R209	07/08/2014	9.05	Call	Bond Future	2,564.5000		2.5645	2,155.0200	2.1550	(15.967)	0	0	0
2014/07/22	R209	07/08/2014	9.06	Call	Bond Future	2,629.2200		2.6292	2,216.5700	2.2166	(15.695)	0	0	0
2014/07/22	R209	07/08/2014	9.04	Call	Bond Future	2,500.2200		2.5002	2,094.0500	2.0941	(16.245)	0	0	0
2014/07/22	R209	06/11/2014	9.50	Call	Bond Future	5,808.3400		5.8083	5,420.1700	5.4202	(6.683)	0	0	0
2014/07/22	R209	06/11/2014	8.95	Call	Bond Future	3,044.1400		3.0441	2,760.4300	2.7604	(9.320)	0	0	2,050
2014/07/22	R209	06/11/2014			Bond Future	8.7972		76.3484	8.8586	75.8758	0.698	0.0000	0.0000	16,291
2014/07/22	R209	06/11/2014	8.99	Put	Bond Future	1,749.9600		1.7500	1,929.6700	1.9297	10.269	0	0	0
2014/07/22	R209	06/11/2014	10.00	Call	Bond Future	8,702.5500		8.7025	8,262.6200	8.2626	(5.055)	0	0	0
2014/07/22	R209	06/11/2014	9.05	Put	Bond Future	1,574.1200		1.5741	1,740.5200	1.7405	10.571	0	0	0
2014/07/22	R209	06/11/2014	9.58	Put	Bond Future	556.4600		0.5565	629.8800	0.6299	13.194	0	0	907
2014/07/22	R209	06/11/2014	9.01	Put	Bond Future	1,689.5300		1.6895	1,864.7500	1.8647	10.371	0	0	0
2014/07/22	R209	06/11/2014	9.50	Put	Bond Future	658.7600		0.6588	743.1200	0.7431	12.806	0	0	5,500
2014/07/22	R209	06/11/2014	10.05	Call	Bond Future	8,996.5100		8.9965	8,553.1700	8.5532	(4.928)	0	0	0
2014/07/22	R209	06/11/2014	8.95	Put	Bond Future	1,875.9400		1.8759	2,064.7600	2.0648	10.065	0	0	0
2014/07/22	R209	06/11/2014	9.00	Put	Bond Future	1,719.4600		1.7195	1,896.9200	1.8969	10.321	0	0	0
2014/07/22	R209	06/11/2014	9.95	Call	Bond Future	8,407.2000		8.4072	7,970.8300	7.9708	(5.190)	0	0	0
2014/07/22	R209	06/11/2014	8.50	Call	Bond Future	1,433.9600		1.4340	1,258.6200	1.2586	(12.228)	0	0	5,500
2014/07/22	R209	06/11/2014	8.75	Put	Bond Future	2,610.1100		2.6101	2,846.5200	2.8465	9.057	0	0	0
2014/07/22	R209	06/11/2014	8.99	Call	Bond Future	3,219.3600		3.2194	2,926.5400	2.9265	(9.096)	0	0	0
2014/07/22	R209	06/11/2014	9.25	Call	Bond Future	4,468.8300		4.4688	4,122.0700	4.1221	(7.760)	0	0	0
2014/07/22	R209	06/11/2014	10.05	Put	Bond Future	189.3900		0.1894	218.5800	0.2186	15.413	0	0	2,050
2014/07/22	R209	06/11/2014	10.00	Put	Bond Future	215.3900		0.2154	247.9900	0.2480	15.135	0	0	1,640
2014/07/22	R209	06/11/2014	9.05	Call	Bond Future	3,491.8000		3.4918	3,185.6700	3.1857	(8.767)	0	0	2,050
2014/07/22	R209	06/11/2014	9.58	Call	Bond Future	6,257.4000		6.2574	5,858.2900	5.8583	(6.378)	0	0	0
2014/07/22	R209	06/11/2014	9.00	Call	Bond Future	3,263.8600		3.2639	2,968.7900	2.9688	(9.041)	0	0	1,640
2014/07/22	R209	06/11/2014	9.25	Put	Bond Future	1,086.8400		1.0868	1,212.6100	1.2126	11.572	0	0	2,200
2014/07/22	R209	06/11/2014	8.75	Call	Bond Future	2,243.6400		2.2436	2,007.5200	2.0075	(10.524)	0	0	2,200
2014/07/22	R209	06/11/2014	9.01	Call	Bond Future	3,308.8200		3.3088	3,011.5100	3.0115	(8.985)	0	0	0
2014/07/22	R209	06/11/2014	9.95	Put	Bond Future	242.4400		0.2424	278.6000	0.2786	14.915	0	0	2,050
2014/07/22	R209	06/11/2014	8.50	Put	Bond Future	3,788.0500		3.7881	4,085.2400	4.0852	7.845	0	0	0

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2014/07/22	R209	05/02/2015	9.00	Put	Bond Future	2,858.1600	2.8582	3,059.9300	3.0599	7.059	0	0	0
2014/07/22	R209	05/02/2015			Bond Future	8.8528	77.5819	8.9160	77.1011	0.713	0.0000	0.0000	0
2014/07/22	R209	05/02/2015	9.25	Call	Bond Future	5,059.0500	5.0590	4,740.1800	4.7402	(6.303)	0	0	0
2014/07/22	R209	05/02/2015	9.26	Call	Bond Future	5,104.8300	5.1048	4,784.4600	4.7845	(6.276)	0	0	0
2014/07/22	R209	05/02/2015	9.25	Put	Bond Future	2,111.8000	2.1118	2,273.7700	2.2738	7.670	0	0	0
2014/07/22	R209	05/02/2015	9.24	Call	Bond Future	5,013.4300	5.0134	4,696.0700	4.6961	(6.330)	0	0	0
2014/07/22	R209	05/02/2015	9.00	Call	Bond Future	3,971.5300	3.9715	3,692.4600	3.6925	(7.027)	0	0	0
2014/07/22	R209	05/02/2015	9.24	Put	Bond Future	2,138.1800	2.1382	2,301.6600	2.3017	7.646	0	0	0
2014/07/22	R209	05/02/2015	9.26	Put	Bond Future	2,085.6900	2.0857	2,246.1600	2.2462	7.694	0	0	0
2014/07/22	R210	07/08/2014			Bond Future	171.3482	171.3482	171.3543	171.3543	0.004	0.0000	0.0000	123
2014/07/22	R210	07/08/2014	159.00	Call	Bond Future	12,348.2400	12.3482	12,354.3300	12.3543	0.049	0	0	0
2014/07/22	R210	07/08/2014	159.01	Call	Bond Future	12,338.2400	12.3382	12,344.3300	12.3443	0.049	0	0	0
2014/07/22	R210	07/08/2014	158.99	Call	Bond Future	12,358.2400	12.3582	12,364.3300	12.3643	0.049	0	0	0
2014/07/22	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R210	06/11/2014			Bond Future	171.9220	171.9220	171.9265	171.9265	0.003	0.0000	0.0000	495
2014/07/22	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R210	06/11/2014	169.00	Call	Bond Future	2,921.9800	2.9220	2,926.4700	2.9265	0.154	0	0	0
2014/07/22	R210	06/11/2014	169.01	Call	Bond Future	2,911.9800	2.9120	2,916.4700	2.9165	0.154	0	0	0
2014/07/22	R210	06/11/2014	168.99	Call	Bond Future	2,931.9800	2.9320	2,936.4700	2.9365	0.153	0	0	0
2014/07/22	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R211	07/08/2014			Bond Future	130.7333	130.7333	130.7344	130.7344	0.001	0.0000	0.0000	390
2014/07/22	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R211	07/08/2014	128.00	Call	Bond Future	2,733.2500	2.7332	2,734.3800	2.7344	0.041	0	0	0
2014/07/22	R211	07/08/2014	128.01	Call	Bond Future	2,723.2500	2.7232	2,724.3800	2.7244	0.041	0	0	0
2014/07/22	R211	07/08/2014	127.99	Call	Bond Future	2,743.2500	2.7432	2,744.3800	2.7444	0.041	0	0	0
2014/07/22	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R211	06/11/2014	130.00	Call	Bond Future	2,727.1200	2.7271	2,726.9500	2.7269	(0.006)	0	0	0
2014/07/22	R211	06/11/2014	130.01	Call	Bond Future	2,717.1200	2.7171	2,716.9500	2.7169	(0.006)	0	0	0
2014/07/22	R211	06/11/2014			Bond Future	132.7271	132.7271	132.7269	132.7269	0.000	0.0000	0.0000	0
2014/07/22	R211	06/11/2014	129.99	Call	Bond Future	2,737.1200	2.7371	2,736.9500	2.7369	(0.006)	0	0	0
2014/07/22	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R212	07/08/2014	128.99	Call	Bond Future	6,351.6900	6.3517	6,355.8200	6.3558	0.065	0	0	0
2014/07/22	R212	07/08/2014			Bond Future	135.3417	135.3417	135.3458	135.3458	0.003	0.0000	0.0000	349
2014/07/22	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R212	07/08/2014	129.00	Call	Bond Future	6,341.6900	6.3417	6,345.8200	6.3458	0.065	0	0	0
2014/07/22	R212	07/08/2014	129.01	Call	Bond Future	6,331.6900	6.3317	6,335.8200	6.3358	0.065	0	0	0
2014/07/22	R212	06/11/2014			Bond Future	137.4058	137.4058	137.4087	137.4087	0.002	0.0000	0.0000	19,259

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2014/07/22	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R212	06/11/2014	135.00	Call	Bond Future	2,405.8100	2.4058	2,408.6800	2.4087	0.119	0	0	0
2014/07/22	R212	06/11/2014	135.01	Call	Bond Future	2,395.8100	2.3958	2,398.6800	2.3987	0.120	0	0	0
2014/07/22	R212	06/11/2014	134.99	Call	Bond Future	2,415.8100	2.4158	2,418.6800	2.4187	0.119	0	0	0
2014/07/22	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R213	07/08/2014	8.86	Call	Bond Future	2,520.4200	2.5204	2,174.8700	2.1749	(13.710)	0	0	0
2014/07/22	R213	07/08/2014			Bond Future	8.5544	89.5030	8.6039	89.1131	0.579	0.0000	0.0000	23,660
2014/07/22	R213	07/08/2014	8.84	Call	Bond Future	2,390.6800	2.3907	2,050.7700	2.0508	(14.218)	0	0	0
2014/07/22	R213	07/08/2014	8.85	Call	Bond Future	2,455.2900	2.4553	2,112.5000	2.1125	(13.961)	0	0	0
2014/07/22	R213	07/08/2014	8.84	Put	Bond Future	177.1300	0.1771	227.0600	0.2271	28.188	0	0	0
2014/07/22	R213	07/08/2014	8.86	Put	Bond Future	154.9400	0.1549	199.2300	0.1992	28.585	0	0	0
2014/07/22	R213	07/08/2014	8.85	Put	Bond Future	165.7300	0.1657	212.7800	0.2128	28.390	0	0	0
2014/07/22	R213	06/11/2014	8.84	Call	Bond Future	3,320.6400	3.3206	3,067.6200	3.0676	(7.620)	0	0	0
2014/07/22	R213	06/11/2014	8.85	Put	Bond Future	1,617.0300	1.6170	1,758.7300	1.7587	8.763	0	0	0
2014/07/22	R213	06/11/2014			Bond Future	8.6218	87.3152	8.6730	86.9186	0.593	0.0000	0.0000	6,205
2014/07/22	R213	06/11/2014	8.85	Call	Bond Future	3,366.8400	3.3668	3,111.9200	3.1119	(7.571)	0	0	0
2014/07/22	R213	06/11/2014	8.86	Call	Bond Future	3,413.3500	3.4133	3,156.5500	3.1565	(7.523)	0	0	0
2014/07/22	R213	06/11/2014	8.84	Put	Bond Future	1,646.4400	1.6464	1,790.0400	1.7900	8.722	0	0	0
2014/07/22	R213	06/11/2014	8.86	Put	Bond Future	1,588.0200	1.5880	1,727.8400	1.7278	8.805	0	0	0
2014/07/22	R213	05/02/2015	9.26	Put	Bond Future	1,650.8900	1.6509	1,763.4000	1.7634	6.815	0	0	0
2014/07/22	R213	05/02/2015			Bond Future	8.6818	88.7256	8.7346	88.3216	0.608	0.0000	0.0000	0
2014/07/22	R213	05/02/2015	9.25	Put	Bond Future	1,672.7300	1.6727	1,786.4000	1.7864	6.795	0	0	0
2014/07/22	R213	05/02/2015	9.24	Put	Bond Future	1,694.8100	1.6948	1,809.6500	1.8097	6.776	0	0	0
2014/07/22	R213	05/02/2015	9.25	Call	Bond Future	5,879.4000	5.8794	5,589.1000	5.5891	(4.938)	0	0	0
2014/07/22	R213	05/02/2015	9.26	Call	Bond Future	5,928.9100	5.9289	5,637.4500	5.6375	(4.916)	0	0	0
2014/07/22	R213	05/02/2015	9.24	Call	Bond Future	5,830.0400	5.8300	5,540.9100	5.5409	(4.959)	0	0	0
2014/07/22	R214	07/08/2014	9.54	Put	Bond Future	6.2900	0.0063	10.0500	0.0100	59.777	0	0	0
2014/07/22	R214	07/08/2014			Bond Future	8.8186	79.2750	8.8882	78.7079	0.790	0.0000	0.0000	4,311
2014/07/22	R214	07/08/2014	9.56	Put	Bond Future	5.2100	0.0052	8.3500	0.0084	60.269	0	0	0
2014/07/22	R214	07/08/2014	9.55	Put	Bond Future	5.7300	0.0057	9.1600	0.0092	59.860	0	0	0
2014/07/22	R214	07/08/2014	9.56	Call	Bond Future	5,699.5300	5.6995	5,135.5800	5.1356	(9.895)	0	0	0
2014/07/22	R214	07/08/2014	9.54	Call	Bond Future	5,556.4400	5.5564	4,993.1100	4.9931	(10.138)	0	0	0
2014/07/22	R214	07/08/2014	9.55	Call	Bond Future	5,628.0300	5.6280	5,064.3700	5.0644	(10.015)	0	0	0
2014/07/22	R214	06/11/2014	9.20	Call	Bond Future	3,992.0600	3.9921	3,605.3000	3.6053	(9.688)	0	0	2,500
2014/07/22	R214	06/11/2014	9.64	Call	Bond Future	6,383.3400	6.3833	5,904.5200	5.9045	(7.501)	0	0	0
2014/07/22	R214	06/11/2014			Bond Future	8.8820	77.1854	8.9537	76.6090	0.807	0.0000	0.0000	1,726
2014/07/22	R214	06/11/2014	9.20	Put	Bond Future	1,489.4100	1.4894	1,679.0800	1.6791	12.735	0	0	0
2014/07/22	R214	06/11/2014	9.65	Call	Bond Future	6,441.2400	6.4412	5,960.7900	5.9608	(7.459)	0	0	0
2014/07/22	R214	06/11/2014	9.66	Call	Bond Future	6,499.2600	6.4993	6,017.2000	6.0172	(7.417)	0	0	0
2014/07/22	R214	06/11/2014	9.80	Call	Bond Future	7,321.3200	7.3213	6,818.7900	6.8188	(6.864)	0	0	0
2014/07/22	R214	06/11/2014	9.64	Put	Bond Future	637.8800	0.6379	735.4900	0.7355	15.302	0	0	0
2014/07/22	R214	06/11/2014	9.66	Put	Bond Future	612.1300	0.6121	706.5000	0.7065	15.417	0	0	0
2014/07/22	R214	06/11/2014	9.80	Put	Bond Future	455.9000	0.4559	529.8000	0.5298	16.210	0	0	2,500
2014/07/22	R214	06/11/2014	9.65	Put	Bond Future	624.8900	0.6249	720.8700	0.7209	15.360	0	0	0
2014/07/22	R214	05/02/2015	9.50	Call	Bond Future	6,090.8600	6.0909	5,675.7900	5.6758	(6.815)	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
2014/07/22	R214	05/02/2015			Bond Future	8.9389	78.4322	9.0127	77.8457	0.826	0.0000	0.0000	0
2014/07/22	R214	05/02/2015	9.51	Call	Bond Future	6,140.5000	6.1405	5,723.7700	5.7238	(6.787)	0	0	0
2014/07/22	R214	05/02/2015	9.50	Put	Bond Future	1,814.0800	1.8141	1,985.5600	1.9856	9.453	0	0	0
2014/07/22	R214	05/02/2015	9.49	Call	Bond Future	6,041.3500	6.0413	5,627.9500	5.6279	(6.843)	0	0	0
2014/07/22	R214	05/02/2015	9.49	Put	Bond Future	1,837.2400	1.8372	2,010.3900	2.0104	9.424	0	0	0
2014/07/22	R214	05/02/2015	9.51	Put	Bond Future	1,791.1700	1.7912	1,960.9900	1.9610	9.481	0	0	0
2014/07/22	R248	07/08/2014			Bond Future	8.8890	102.4351	8.9536	101.7604	0.727	0.0000	0.0000	10,044
2014/07/22	R248	07/08/2014	9.65	Call	Bond Future	7,453.0700	7.4531	6,778.3400	6.7783	(9.053)	0	0	0
2014/07/22	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R248	07/08/2014	9.66	Call	Bond Future	7,544.2500	7.5442	6,869.5200	6.8695	(8.944)	0	0	0
2014/07/22	R248	07/08/2014	9.64	Call	Bond Future	7,361.7300	7.3617	6,687.0000	6.6870	(9.165)	0	0	0
2014/07/22	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R248	06/11/2014			Bond Future	8.9545	99.5576	9.0211	98.8716	0.744	0.0000	0.0000	10,700
2014/07/22	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R248	06/11/2014	9.72	Call	Bond Future	7,398.4100	7.3984	6,712.4400	6.7124	(9.272)	0	0	0
2014/07/22	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R248	06/11/2014	9.73	Call	Bond Future	7,488.3800	7.4884	6,802.4100	6.8024	(9.160)	0	0	0
2014/07/22	R248	06/11/2014	9.74	Call	Bond Future	7,578.1900	7.5782	6,892.2200	6.8922	(9.052)	0	0	0
2014/07/22	R248	05/02/2015			Bond Future	9.0136	101.1657	9.0822	100.4676	0.761	0.0000	0.0000	0
2014/07/22	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	R248	05/02/2015	9.50	Call	Bond Future	4,762.2200	4.7622	4,064.1500	4.0642	(14.658)	0	0	0
2014/07/22	R248	05/02/2015	9.51	Call	Bond Future	4,855.7400	4.8557	4,157.6700	4.1577	(14.376)	0	0	0
2014/07/22	R248	05/02/2015	9.49	Call	Bond Future	4,668.5200	4.6685	3,970.4500	3.9705	(14.953)	0	0	0
2014/07/22	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/22	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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