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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/07/2014 TO 23/07/2014

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
2014/07/23	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	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
2014/07/23	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	2025	07/08/2014	109.01	Call	Bond Future	7,555.4900	7.5555	7,346.1700	7.3462	(2.770)	0	0	0
2014/07/23	2025	07/08/2014			Bond Future	116.5655	116.5655	116.3562	116.3562	(0.180)	0.0000	0.0000	0
2014/07/23	2025	07/08/2014	108.99	Call	Bond Future	7,575.4900	7.5755	7,366.1700	7.3662	(2.763)	0	0	0
2014/07/23	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2025	07/08/2014	109.00	Call	Bond Future	7,565.4900	7.5655	7,356.1700	7.3562	(2.767)	0	0	0
2014/07/23	2025	06/11/2014	117.01	Call	Bond Future	1,332.1300	1.3321	1,117.8900	1.1179	(16.083)	0	0	0
2014/07/23	2025	06/11/2014			Bond Future	118.3421	118.3421	118.1279	118.1279	(0.181)	0.0000	0.0000	0
2014/07/23	2025	06/11/2014	116.99	Call	Bond Future	1,352.1300	1.3521	1,137.8900	1.1379	(15.845)	0	0	0
2014/07/23	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2025	06/11/2014	117.00	Call	Bond Future	1,342.1300	1.3421	1,127.8900	1.1279	(15.963)	0	0	0
2014/07/23	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2030	07/08/2014			Bond Future	8.5945	95.2206	8.5468	95.6114	(0.555)	0.0000	0.0000	1,868
2014/07/23	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2030	07/08/2014	8.99	Call	Bond Future	3,151.3600	3.1514	3,542.2200	3.5422	12.403	0	0	0
2014/07/23	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2030	07/08/2014	9.00	Call	Bond Future	3,229.0800	3.2291	3,619.9400	3.6199	12.104	0	0	0
2014/07/23	2030	07/08/2014	9.01	Call	Bond Future	3,306.7100	3.3067	3,697.5700	3.6976	11.820	0	0	0
2014/07/23	2030	06/11/2014	9.01	Call	Bond Future	2,721.2000	2.7212	3,116.5400	3.1165	14.528	0	0	0
2014/07/23	2030	06/11/2014			Bond Future	8.6642	96.6601	8.6152	97.0555	(0.566)	0.0000	0.0000	2,317
2014/07/23	2030	06/11/2014	8.99	Call	Bond Future	2,566.8700	2.5669	2,962.2100	2.9622	15.402	0	0	0
2014/07/23	2030	06/11/2014	9.00	Call	Bond Future	2,644.0800	2.6441	3,039.4200	3.0394	14.952	0	0	0
2014/07/23	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2030	05/02/2015			Bond Future	8.7260	94.2129	8.6754	94.6141	(0.579)	0.0000	0.0000	0
2014/07/23	2030	05/02/2015	9.25	Call	Bond Future	4,020.4000	4.0204	4,421.6200	4.4216	9.980	0	0	0
2014/07/23	2030	05/02/2015	9.24	Call	Bond Future	3,946.0000	3.9460	4,347.2200	4.3472	10.168	0	0	0
2014/07/23	2030	05/02/2015	9.26	Call	Bond Future	4,094.7100	4.0947	4,495.9300	4.4959	9.798	0	0	0
2014/07/23	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	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
2014/07/23	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2037	07/08/2014			Bond Future	8.8792	96.6074	8.8466	96.9140	(0.367)	0.0000	0.0000	8,213
2014/07/23	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2037	07/08/2014	9.06	Call	Bond Future	1,672.6600	1.6727	1,979.2700	1.9793	18.331	0	0	0
2014/07/23	2037	07/08/2014	9.04	Call	Bond Future	1,489.9200	1.4899	1,796.5300	1.7965	20.579	0	0	0
2014/07/23	2037	07/08/2014	9.05	Call	Bond Future	1,581.3600	1.5814	1,887.9700	1.8880	19.389	0	0	0
2014/07/23	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2037	06/11/2014	9.69	Call	Bond Future	6,494.3400	6.4943	6,804.0200	6.8040	4.768	0	0	0
2014/07/23	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2037	06/11/2014			Bond Future	8.9477	98.0679	8.9143	98.3775	(0.373)	0.0000	0.0000	1,398
2014/07/23	2037	06/11/2014	9.70	Call	Bond Future	6,576.9500	6.5770	6,886.6300	6.8866	4.709	0	0	0
2014/07/23	2037	06/11/2014	9.71	Call	Bond Future	6,659.4400	6.6594	6,969.1200	6.9691	4.650	0	0	0
2014/07/23	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2037	05/02/2015			Bond Future	9.0092	95.3930	8.9749	95.7072	(0.381)	0.0000	0.0000	0
2014/07/23	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2037	05/02/2015	9.50	Call	Bond Future	4,319.9100	4.3199	4,634.1100	4.6341	7.273	0	0	0
2014/07/23	2037	05/02/2015	9.51	Call	Bond Future	4,404.6500	4.4046	4,718.8500	4.7188	7.133	0	0	0
2014/07/23	2037	05/02/2015	9.49	Call	Bond Future	4,235.0400	4.2350	4,549.2400	4.5492	7.419	0	0	0
2014/07/23	2038	07/08/2014			Bond Future	121.4543	121.4543	121.4677	121.4677	0.011	0.0000	0.0000	1,135
2014/07/23	2038	07/08/2014	106.00	Call	Bond Future	15,454.2900	15.4543	15,467.6900	15.4677	0.087	0	0	0
2014/07/23	2038	07/08/2014	106.01	Call	Bond Future	15,444.2900	15.4443	15,457.6900	15.4577	0.087	0	0	0
2014/07/23	2038	07/08/2014	105.99	Call	Bond Future	15,464.2900	15.4643	15,477.6900	15.4777	0.087	0	0	0
2014/07/23	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2038	06/11/2014	120.01	Call	Bond Future	3,295.2400	3.2952	3,307.3200	3.3073	0.367	0	0	0
2014/07/23	2038	06/11/2014			Bond Future	123.3052	123.3052	123.3173	123.3173	0.010	0.0000	0.0000	900
2014/07/23	2038	06/11/2014	119.99	Call	Bond Future	3,315.2400	3.3152	3,327.3200	3.3273	0.364	0	0	0
2014/07/23	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2038	06/11/2014	120.00	Call	Bond Future	3,305.2400	3.3052	3,317.3200	3.3173	0.365	0	0	0
2014/07/23	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2046	07/08/2014			Bond Future	121.4344	121.4344	121.4485	121.4485	0.012	0.0000	0.0000	0
2014/07/23	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2046	07/08/2014	104.44	Call	Bond Future	16,994.4000	16.9944	17,008.4900	17.0085	0.083	0	0	0
2014/07/23	2046	07/08/2014	104.45	Call	Bond Future	16,984.4000	16.9844	16,998.4900	16.9985	0.083	0	0	0
2014/07/23	2046	07/08/2014	104.43	Call	Bond Future	17,004.4000	17.0044	17,018.4900	17.0185	0.083	0	0	0
2014/07/23	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2046	06/11/2014	104.45	Call	Bond Future	17,489.5400	17.4895	17,502.3200	17.5023	0.073	0	0	0
2014/07/23	2046	06/11/2014			Bond Future	121.9395	121.9395	121.9523	121.9523	0.010	0.0000	0.0000	5,348
2014/07/23	2046	06/11/2014	104.43	Call	Bond Future	17,509.5400	17.5095	17,522.3200	17.5223	0.073	0	0	0
2014/07/23	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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2014/07/23	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2046	06/11/2014	104.44	Call	Bond Future	17,499.5400	17.4995	17,512.3200	17.5123	0.073	0	0	0
2014/07/23	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2050	07/08/2014			Bond Future	128.1365	128.1365	127.6788	127.6788	(0.357)	0.0000	0.0000	688
2014/07/23	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2050	07/08/2014	112.00	Call	Bond Future	16,136.5400	16.1365	15,678.8300	15.6788	(2.836)	0	0	0
2014/07/23	2050	07/08/2014	112.01	Call	Bond Future	16,126.5400	16.1265	15,668.8300	15.6688	(2.838)	0	0	0
2014/07/23	2050	07/08/2014	111.99	Call	Bond Future	16,146.5400	16.1465	15,688.8300	15.6888	(2.835)	0	0	0
2014/07/23	2050	06/11/2014			Bond Future	130.0897	130.0897	129.6232	129.6232	(0.359)	0.0000	0.0000	2,112
2014/07/23	2050	06/11/2014	126.00	Call	Bond Future	4,089.6600	4.0897	3,623.1500	3.6231	(11.407)	0	0	0
2014/07/23	2050	06/11/2014	126.01	Call	Bond Future	4,079.6600	4.0797	3,613.1500	3.6131	(11.435)	0	0	0
2014/07/23	2050	06/11/2014	125.99	Call	Bond Future	4,099.6600	4.0997	3,633.1500	3.6331	(11.379)	0	0	0
2014/07/23	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	AL12	07/08/2014			Index Future	504.9250	504.9250	506.6790	506.6790	0.347	0.0000	0.0000	0
2014/07/23	AL12	06/11/2014			Index Future	512.5560	512.5560	514.3310	514.3310	0.346	0.0000	0.0000	0
2014/07/23	AL12	05/02/2015			Index Future	520.8220	520.8220	522.6280	522.6280	0.347	0.0000	0.0000	0
2014/07/23	AL37	07/08/2014			Index Future	427.7150	427.7150	428.9420	428.9420	0.287	0.0000	0.0000	0
2014/07/23	AL37	06/11/2014			Index Future	434.1790	434.1790	435.4200	435.4200	0.286	0.0000	0.0000	0
2014/07/23	AL7T	07/08/2014			Index Future	505.7690	505.7690	507.5690	507.5690	0.356	0.0000	0.0000	0
2014/07/23	AL7T	06/11/2014			Index Future	513.4130	513.4130	515.2340	515.2340	0.355	0.0000	0.0000	1
2014/07/23	ALBI	07/08/2014			Index Future	459.2330	459.2330	460.6220	460.6220	0.302	0.0000	0.0000	443
2014/07/23	ALBI	06/11/2014			Index Future	466.1730	466.1730	467.5790	467.5790	0.302	0.0000	0.0000	198
2014/07/23	ALBI	05/02/2015			Index Future	473.6920	473.6920	475.1210	475.1210	0.302	0.0000	0.0000	0
2014/07/23	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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2014/07/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/23	EL28	07/08/2014	114.00	Call	Bond Future	9,446.2400	9.4462	9,460.9400	9.4609	0.156	0	0	0
2014/07/23	EL28	07/08/2014			Bond Future	123.4462	123.4462	123.4609	123.4609	0.012	0.0000	0.0000	0
2014/07/23	EL28	07/08/2014	114.01	Call	Bond Future	9,436.2400	9.4362	9,450.9400	9.4509	0.156	0	0	0
2014/07/23	EL28	07/08/2014	113.99	Call	Bond Future	9,456.2400	9.4562	9,470.9400	9.4709	0.155	0	0	0
2014/07/23	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	EL28	06/11/2014			Bond Future	123.8465	123.8465	123.8596	123.8596	0.011	0.0000	0.0000	0
2014/07/23	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	EL28	06/11/2014	122.00	Call	Bond Future	1,846.4600	1.8465	1,859.6400	1.8596	0.714	0	0	0
2014/07/23	EL28	06/11/2014	122.01	Call	Bond Future	1,836.4600	1.8365	1,849.6400	1.8496	0.718	0	0	0
2014/07/23	EL28	06/11/2014	121.99	Call	Bond Future	1,856.4600	1.8565	1,869.6400	1.8696	0.710	0	0	0
2014/07/23	ES33	07/08/2014			Bond Future	9.4886	85.6565	9.4503	85.9468	(0.403)	0.0000	0.0000	0
2014/07/23	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	ES33	07/08/2014	10.14	Call	Bond Future	4,709.8300	4.7098	5,000.1400	5.0001	6.164	0	0	0
2014/07/23	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	ES33	07/08/2014	10.15	Call	Bond Future	4,778.8600	4.7789	5,069.1700	5.0692	6.075	0	0	0
2014/07/23	ES33	07/08/2014	10.16	Call	Bond Future	4,847.7900	4.8478	5,138.1000	5.1381	5.989	0	0	0
2014/07/23	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	ES33	06/11/2014			Bond Future	9.5810	83.1660	9.5417	83.4595	(0.410)	0.0000	0.0000	6,220
2014/07/23	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	ES33	06/11/2014	10.29	Call	Bond Future	5,025.6100	5.0256	5,319.0700	5.3191	5.839	0	0	0
2014/07/23	ES33	06/11/2014	10.30	Call	Bond Future	5,093.0600	5.0931	5,386.5200	5.3865	5.762	0	0	0

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2014/07/23	ES33	06/11/2014	10.31	Call	Bond Future	5,160.4100	5.1604	5,453.8700	5.4539	5.687	0	0	0
2014/07/23	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	ES33	05/02/2015	10.00	Call	Bond Future	2,381.6900	2.3817	2,679.4500	2.6794	12.502	0	0	0
2014/07/23	ES33	05/02/2015			Bond Future	9.6675	84.5088	9.6269	84.8065	(0.419)	0.0000	0.0000	0
2014/07/23	ES33	05/02/2015	10.01	Call	Bond Future	2,451.6500	2.4516	2,749.4100	2.7494	12.145	0	0	0
2014/07/23	ES33	05/02/2015	9.99	Call	Bond Future	2,311.6400	2.3116	2,609.4000	2.6094	12.881	0	0	0
2014/07/23	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	GOVI	07/08/2014			GOVI	457.7290	457.7290	459.1410	459.1410	0.308	0.0000	0.0000	521
2014/07/23	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	GOVI	07/08/2014	459.99	Put	GOVI	22,610.0000	2.2610	8,490.0000	0.8490	(62.450)	0	0	0
2014/07/23	GOVI	07/08/2014	460.01	Put	GOVI	22,810.0000	2.2810	8,690.0000	0.8690	(61.903)	0	0	0
2014/07/23	GOVI	07/08/2014	460.00	Put	GOVI	22,710.0000	2.2710	8,590.0000	0.8590	(62.175)	0	0	0
2014/07/23	GOVI	06/11/2014	449.01	Call	GOVI	156,370.0000	15.6370	170,650.0000	17.0650	9.132	0	0	0
2014/07/23	GOVI	06/11/2014			GOVI	464.6470	464.6470	466.0750	466.0750	0.307	0.0000	0.0000	105
2014/07/23	GOVI	06/11/2014	448.99	Call	GOVI	156,570.0000	15.6570	170,850.0000	17.0850	9.121	0	0	0
2014/07/23	GOVI	06/11/2014	449.00	Call	GOVI	156,470.0000	15.6470	170,750.0000	17.0750	9.126	0	0	0
2014/07/23	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	GOVI	05/02/2015	459.99	Call	GOVI	121,500.0000	12.1500	136,030.0000	13.6030	11.959	0	0	0
2014/07/23	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	GOVI	05/02/2015			GOVI	472.1400	472.1400	473.5930	473.5930	0.308	0.0000	0.0000	0
2014/07/23	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	GOVI	05/02/2015	460.00	Call	GOVI	121,400.0000	12.1400	135,930.0000	13.5930	11.969	0	0	0
2014/07/23	GOVI	05/02/2015	460.01	Call	GOVI	121,300.0000	12.1300	135,830.0000	13.5830	11.979	0	0	0
2014/07/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/23	ICAA	07/08/2014			Can-Do Interest Rate	143.1386	143.1386	143.1438	143.1438	0.004	0.0000	0.0000	635
2014/07/23	IGOV	07/08/2014			Index Future	216.3080	216.3080	216.3590	216.3590	0.024	0.0000	0.0000	706
2014/07/23	IGOV	06/11/2014			Index Future	219.6040	219.6040	219.6530	219.6530	0.022	0.0000	0.0000	647
2014/07/23	IGOV	05/02/2015			Index Future	223.1720	223.1720	223.2230	223.2230	0.023	0.0000	0.0000	0
2014/07/23	ILBI	07/08/2014			Index Future	586.0580	586.0580	586.2290	586.2290	0.029	0.0000	0.0000	210
2014/07/23	ILBI	06/11/2014			Index Future	595.0080	595.0080	595.1800	595.1800	0.029	0.0000	0.0000	0
2014/07/23	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/23	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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2014/07/23	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/07/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/23	JBAF	20/08/2014			Jibar Tradeable Future	5.9900	94.0100	5.9900	94.0100	0.000	0.0000	0.0000	0
2014/07/23	JBAF	17/09/2014			Jibar Tradeable Future	6.0300	93.9700	6.0300	93.9700	0.000	0.0000	0.0000	33,000
2014/07/23	JBAF	15/10/2014			Jibar Tradeable Future	6.1400	93.8600	6.1000	93.9000	(0.651)	0.0000	0.0000	0
2014/07/23	JBAF	19/11/2014			Jibar Tradeable Future	6.1800	93.8200	6.1400	93.8600	(0.647)	0.0000	0.0000	0
2014/07/23	JBAF	17/12/2014			Jibar Tradeable Future	6.3200	93.6800	6.2600	93.7400	(0.949)	0.0000	0.0000	0
2014/07/23	JBAF	21/01/2015			Jibar Tradeable Future	6.3700	93.6300	6.3500	93.6500	(0.314)	0.0000	0.0000	0
2014/07/23	JBAF	18/03/2015			Jibar Tradeable Future	6.5500	93.4500	6.5000	93.5000	(0.763)	0.0000	0.0000	2,850
2014/07/23	JBAF	17/06/2015			Jibar Tradeable Future	6.7600	93.2400	6.6900	93.3100	(1.036)	0.0000	0.0000	5,000
2014/07/23	JBAF	16/09/2015			Jibar Tradeable Future	6.9300	93.0700	6.8600	93.1400	(1.010)	0.0000	0.0000	0
2014/07/23	JBAF	15/12/2015			Jibar Tradeable Future	7.0900	92.9100	7.0200	92.9800	(0.987)	0.0000	0.0000	0
2014/07/23	JBAF	16/03/2016			Jibar Tradeable Future	7.2300	92.7700	7.1600	92.8400	(0.968)	0.0000	0.0000	0
2014/07/23	JBAF	15/06/2016			Jibar Tradeable Future	7.3600	92.6400	7.3000	92.7000	(0.815)	0.0000	0.0000	0
2014/07/23	R023	07/08/2014	8.51	Call	Bond Future	3,184.7000	3.1847	3,560.0300	3.5600	11.785	0	0	0
2014/07/23	R023	07/08/2014			Bond Future	7.9757	102.0879	7.9126	102.4709	(0.790)	0.0000	0.0000	11,760
2014/07/23	R023	07/08/2014	8.49	Call	Bond Future	3,070.9800	3.0710	3,444.8100	3.4448	12.173	0	0	0
2014/07/23	R023	07/08/2014	8.50	Call	Bond Future	3,127.8000	3.1278	3,502.4100	3.5024	11.977	0	0	0
2014/07/23	R023	07/08/2014	8.49	Put	Bond Future	15.0900	0.0151	5.8500	0.0059	(61.233)	0	0	0
2014/07/23	R023	07/08/2014	8.51	Put	Bond Future	12.4300	0.0124	4.6900	0.0047	(62.269)	0	0	0
2014/07/23	R023	07/08/2014	8.50	Put	Bond Future	13.7000	0.0137	5.2400	0.0052	(61.752)	0	0	0
2014/07/23	R023	06/11/2014			Bond Future	8.0537	99.7100	7.9883	100.0973	(0.813)	0.0000	0.0000	0
2014/07/23	R023	06/11/2014	8.59	Put	Bond Future	604.5200	0.6045	476.6100	0.4766	(21.159)	0	0	0
2014/07/23	R023	06/11/2014	8.61	Put	Bond Future	578.6200	0.5786	454.5700	0.4546	(21.439)	0	0	0
2014/07/23	R023	06/11/2014	8.59	Call	Bond Future	3,706.5200	3.7065	3,965.8800	3.9659	6.997	0	0	0
2014/07/23	R023	06/11/2014	8.60	Put	Bond Future	591.4500	0.5915	465.4800	0.4655	(21.299)	0	0	0
2014/07/23	R023	06/11/2014	8.60	Call	Bond Future	3,750.1000	3.7501	4,011.4000	4.0114	6.968	0	0	0
2014/07/23	R023	06/11/2014	8.61	Call	Bond Future	3,793.8800	3.7939	4,057.1000	4.0571	6.938	0	0	0
2014/07/23	R023	05/02/2015			Bond Future	8.1213	101.3195	8.0531	101.7125	(0.840)	0.0000	0.0000	0
2014/07/23	R023	05/02/2015	8.74	Put	Bond Future	1,077.2900	1.0773	881.1600	0.8812	(18.206)	0	0	0
2014/07/23	R023	05/02/2015	8.75	Call	Bond Future	4,592.2300	4.5922	4,790.8400	4.7908	4.325	0	0	0
2014/07/23	R023	05/02/2015	8.76	Call	Bond Future	4,632.1400	4.6321	4,832.4500	4.8325	4.324	0	0	0
2014/07/23	R023	05/02/2015	8.74	Call	Bond Future	4,552.4500	4.5525	4,749.3500	4.7494	4.325	0	0	0
2014/07/23	R023	05/02/2015	8.76	Put	Bond Future	1,047.2800	1.0473	854.5600	0.8546	(18.402)	0	0	0
2014/07/23	R023	05/02/2015	8.75	Put	Bond Future	1,062.2000	1.0622	867.7800	0.8678	(18.304)	0	0	0
2014/07/23	R157	07/08/2014	6.76	Put	Bond Future	78.2800	0.0783	45.3000	0.0453	(42.131)	0	0	0
2014/07/23	R157	07/08/2014			Bond Future	6.7294	112.5035	6.6560	112.5838	(1.091)	0.0000	0.0000	2,906
2014/07/23	R157	07/08/2014	6.75	Put	Bond Future	83.1400	0.0831	48.6900	0.0487	(41.436)	0	0	0
2014/07/23	R157	07/08/2014	6.74	Call	Bond Future	99.8700	0.0999	144.2400	0.1442	44.428	0	0	0
2014/07/23	R157	07/08/2014	6.75	Call	Bond Future	105.6400	0.1056	151.5000	0.1515	43.412	0	0	0



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2014/07/23	R157	07/08/2014	6.76	Call	Bond Future	111.7000	0.1117	159.0300	0.1590	42.372	0	0	0
2014/07/23	R157	07/08/2014	6.74	Put	Bond Future	88.2900	0.0883	52.3500	0.0524	(40.707)	0	0	0
2014/07/23	R157	06/11/2014	6.19	Put	Bond Future	667.6800	0.6677	599.7800	0.5998	(10.170)	0	0	0
2014/07/23	R157	06/11/2014			Bond Future	6.9287	107.3905	6.8340	107.4704	(1.367)	0.0000	0.0000	0
2014/07/23	R157	06/11/2014	6.21	Put	Bond Future	653.1300	0.6531	585.7700	0.5858	(10.313)	0	0	0
2014/07/23	R157	06/11/2014	6.20	Put	Bond Future	660.3900	0.6604	592.7500	0.5927	(10.242)	0	0	0
2014/07/23	R157	06/11/2014	6.21	Call	Bond Future	44.6900	0.0447	57.2000	0.0572	27.993	0	0	0
2014/07/23	R157	06/11/2014	6.19	Call	Bond Future	42.2300	0.0422	54.2000	0.0542	28.345	0	0	0
2014/07/23	R157	06/11/2014	6.20	Call	Bond Future	43.4500	0.0434	55.6800	0.0557	28.147	0	0	0
2014/07/23	R157	05/02/2015	8.74	Call	Bond Future	996.8000	0.9968	1,067.2300	1.0672	7.066	0	0	0
2014/07/23	R157	05/02/2015	8.75	Put	Bond Future	54.6100	0.0546	44.6000	0.0446	(18.330)	0	0	0
2014/07/23	R157	05/02/2015			Bond Future	7.1323	109.1248	6.9960	109.2054	(1.911)	0.0000	0.0000	0
2014/07/23	R157	05/02/2015	8.74	Put	Bond Future	55.3700	0.0554	45.2400	0.0452	(18.295)	0	0	0
2014/07/23	R157	05/02/2015	8.76	Put	Bond Future	53.8600	0.0539	43.9600	0.0440	(18.381)	0	0	0
2014/07/23	R157	05/02/2015	8.75	Call	Bond Future	1,001.8500	1.0019	1,072.4000	1.0724	7.042	0	0	0
2014/07/23	R157	05/02/2015	8.76	Call	Bond Future	1,006.9000	1.0069	1,077.5600	1.0776	7.018	0	0	0
2014/07/23	R186	07/08/2014	8.31	Call	Bond Future	1,612.0200	1.6120	1,953.9300	1.9539	21.210	0	0	0
2014/07/23	R186	07/08/2014	8.43	Put	Bond Future	184.9900	0.1850	99.7500	0.0997	(46.078)	0	0	105
2014/07/23	R186	07/08/2014	8.70	Put	Bond Future	19.1800	0.0192	7.2300	0.0072	(62.304)	0	0	1,000
2014/07/23	R186	07/08/2014			Bond Future	8.1695	119.3926	8.1117	119.8922	(0.707)	0.0000	0.0000	40,428
2014/07/23	R186	07/08/2014	7.60	Put	Bond Future	5,065.8900	5.0659	4,569.3000	4.5693	(9.803)	0	0	0
2014/07/23	R186	07/08/2014	8.00	Call	Bond Future	331.5100	0.3315	440.2800	0.4403	32.810	0	0	105
2014/07/23	R186	07/08/2014	8.92	Put	Bond Future	1.8400	0.0018	0.4900	0.0005	(73.370)	0	0	840
2014/07/23	R186	07/08/2014	8.29	Call	Bond Future	1,493.4400	1.4934	1,820.9600	1.8210	21.931	0	0	0
2014/07/23	R186	07/08/2014	8.25	Call	Bond Future	1,269.9400	1.2699	1,567.1800	1.5672	23.406	0	0	1,200
2014/07/23	R186	07/08/2014	8.30	Call	Bond Future	1,552.1800	1.5522	1,886.9700	1.8870	21.569	0	0	0
2014/07/23	R186	07/08/2014	8.29	Put	Bond Future	459.7600	0.4598	287.6800	0.2877	(37.428)	0	0	0
2014/07/23	R186	07/08/2014	9.20	Put	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	2,100
2014/07/23	R186	07/08/2014	7.60	Call	Bond Future	8.0100	0.0080	11.0200	0.0110	37.578	0	0	210
2014/07/23	R186	07/08/2014	8.00	Put	Bond Future	1,806.0500	1.8060	1,415.2200	1.4152	(21.640)	0	0	0
2014/07/23	R186	07/08/2014	8.31	Put	Bond Future	408.0600	0.4081	250.3700	0.2504	(38.644)	0	0	0
2014/07/23	R186	07/08/2014	8.92	Call	Bond Future	6,237.4400	6.2374	6,735.6900	6.7357	7.988	0	0	0
2014/07/23	R186	07/08/2014	8.30	Put	Bond Future	433.3200	0.4333	268.5100	0.2685	(38.034)	0	0	0
2014/07/23	R186	07/08/2014	9.20	Call	Bond Future	8,443.9300	8.4439	8,943.4900	8.9435	5.916	0	0	0
2014/07/23	R186	07/08/2014	8.43	Call	Bond Future	2,403.4000	2.4034	2,817.7600	2.8178	17.241	0	0	0
2014/07/23	R186	07/08/2014	8.70	Call	Bond Future	4,475.6500	4.4756	4,963.3000	4.9633	10.896	0	0	0
2014/07/23	R186	07/08/2014	8.25	Put	Bond Future	577.8500	0.5778	375.4900	0.3755	(35.019)	0	0	0
2014/07/23	R186	06/11/2014	8.14	Call	Bond Future	2,060.9900	2.0610	2,206.8300	2.2068	7.076	0	0	0
2014/07/23	R186	06/11/2014	8.15	Put	Bond Future	2,860.8900	2.8609	2,504.0800	2.5041	(12.472)	0	0	0
2014/07/23	R186	06/11/2014			Bond Future	8.2397	121.1975	8.1801	121.7029	(0.724)	0.0000	0.0000	23,112
2014/07/23	R186	06/11/2014	9.17	Call	Bond Future	7,854.5400	7.8545	8,272.5000	8.2725	5.321	0	0	0
2014/07/23	R186	06/11/2014	8.15	Call	Bond Future	2,099.4100	2.0994	2,247.9900	2.2480	7.077	0	0	0
2014/07/23	R186	06/11/2014	8.16	Call	Bond Future	2,138.2600	2.1383	2,289.6000	2.2896	7.078	0	0	0
2014/07/23	R186	06/11/2014	9.17	Put	Bond Future	345.7700	0.3458	258.3400	0.2583	(25.286)	0	0	2,010
2014/07/23	R186	06/11/2014	8.14	Put	Bond Future	2,907.7800	2.9078	2,548.2300	2.5482	(12.365)	0	0	0
2014/07/23	R186	06/11/2014	8.16	Put	Bond Future	2,814.5200	2.8145	2,460.4700	2.4605	(12.579)	0	0	0
2014/07/23	R186	05/02/2015	9.00	Call	Bond Future	6,969.8600	6.9699	7,275.2100	7.2752	4.381	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
2014/07/23	R186	05/02/2015			Bond Future	8.2994	117.8570	8.2377	118.3699	(0.744)	0.0000	0.0000	0
2014/07/23	R186	05/02/2015	8.75	Call	Bond Future	5,584.3700	5.5844	5,835.2800	5.8353	4.493	0	0	0
2014/07/23	R186	05/02/2015	8.76	Call	Bond Future	5,637.5200	5.6375	5,890.5700	5.8906	4.489	0	0	0
2014/07/23	R186	05/02/2015	8.74	Call	Bond Future	5,531.4200	5.5314	5,780.1900	5.7802	4.497	0	0	0
2014/07/23	R186	05/02/2015	8.76	Put	Bond Future	1,906.6700	1.9067	1,646.8600	1.6469	(13.626)	0	0	0
2014/07/23	R186	05/02/2015	8.75	Put	Bond Future	1,932.7600	1.9328	1,670.8100	1.6708	(13.553)	0	0	0
2014/07/23	R186	05/02/2015	9.00	Put	Bond Future	1,360.4200	1.3604	1,152.9100	1.1529	(15.253)	0	0	9,600
2014/07/23	R186	05/02/2015	8.74	Put	Bond Future	1,959.1200	1.9591	1,695.0300	1.6950	(13.480)	0	0	0
2014/07/23	R197	07/08/2014			Bond Future	285.7869	285.7869	285.8134	285.8134	0.009	0.0000	0.0000	0
2014/07/23	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R197	07/08/2014	270.00	Call	Bond Future	15,786.9400	15.7869	15,813.4200	15.8134	0.168	0	0	0
2014/07/23	R197	07/08/2014	270.01	Call	Bond Future	15,776.9400	15.7769	15,803.4200	15.8034	0.168	0	0	0
2014/07/23	R197	07/08/2014	269.99	Call	Bond Future	15,796.9400	15.7969	15,823.4200	15.8234	0.168	0	0	0
2014/07/23	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R197	06/11/2014			Bond Future	290.1427	290.1427	290.1653	290.1653	0.008	0.0000	0.0000	905
2014/07/23	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R197	06/11/2014	285.00	Call	Bond Future	5,142.6900	5.1427	5,165.2800	5.1653	0.439	0	0	0
2014/07/23	R197	06/11/2014	285.01	Call	Bond Future	5,132.6900	5.1327	5,155.2800	5.1553	0.440	0	0	0
2014/07/23	R197	06/11/2014	284.99	Call	Bond Future	5,152.6900	5.1527	5,175.2800	5.1753	0.438	0	0	0
2014/07/23	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R201	07/08/2014	5.31	Put	Bond Future	237.2400	0.2372	214.2200	0.2142	(9.703)	0	0	0
2014/07/23	R201	07/08/2014			Bond Future	5.9222	102.2027	5.8512	102.2282	(1.199)	0.0000	0.0000	0
2014/07/23	R201	07/08/2014	5.30	Put	Bond Future	240.3100	0.2403	217.2100	0.2172	(9.613)	0	0	0
2014/07/23	R201	07/08/2014	5.31	Call	Bond Future	16.8900	0.0169	19.3700	0.0194	14.683	0	0	0
2014/07/23	R201	07/08/2014	5.29	Call	Bond Future	15.8300	0.0158	18.1500	0.0182	14.656	0	0	0
2014/07/23	R201	07/08/2014	5.30	Call	Bond Future	16.3600	0.0164	18.7600	0.0188	14.670	0	0	0
2014/07/23	R201	07/08/2014	5.29	Put	Bond Future	243.3900	0.2434	220.2100	0.2202	(9.524)	0	0	0
2014/07/23	R202	07/08/2014	207.99	Call	Bond Future	20,413.1300	20.4131	20,774.8600	20.7749	1.772	0	0	0
2014/07/23	R202	07/08/2014	208.00	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/07/23	R202	07/08/2014			Bond Future	228.4031	228.4031	228.7649	228.7649	0.158	0.0000	0.0000	126
2014/07/23	R202	07/08/2014	207.99	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/07/23	R202	07/08/2014	208.01	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/07/23	R202	07/08/2014	208.00	Call	Bond Future	20,403.1300	20.4031	20,764.8600	20.7649	1.773	0	0	0
2014/07/23	R202	07/08/2014	208.01	Call	Bond Future	20,393.1300	20.3931	20,754.8600	20.7549	1.774	0	0	0
2014/07/23	R202	06/11/2014	226.99	Call	Bond Future	4,894.5300	4.8945	5,258.2100	5.2582	7.430	0	0	0
2014/07/23	R202	06/11/2014			Bond Future	231.8845	231.8845	232.2482	232.2482	0.157	0.0000	0.0000	44,466
2014/07/23	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R202	06/11/2014	227.00	Call	Bond Future	4,884.5300	4.8845	5,248.2100	5.2482	7.446	0	0	0
2014/07/23	R202	06/11/2014	227.01	Call	Bond Future	4,874.5300	4.8745	5,238.2100	5.2382	7.461	0	0	0
2014/07/23	R203	07/08/2014	7.30	Call	Bond Future	503.1200	0.5031	669.4800	0.6695	33.066	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
2014/07/23	R203	07/08/2014			Bond Future	7.1557	106.3400	7.0761	106.5618	(1.113)	0.0000	0.0000	24,351
2014/07/23	R203	07/08/2014	7.31	Call	Bond Future	523.7800	0.5238	693.2100	0.6932	32.348	0	0	0
2014/07/23	R203	07/08/2014	6.84	Put	Bond Future	905.6000	0.9056	700.5600	0.7006	(22.641)	0	0	0
2014/07/23	R203	07/08/2014	7.29	Put	Bond Future	110.0400	0.1100	51.4200	0.0514	(53.272)	0	0	0
2014/07/23	R203	07/08/2014	7.31	Put	Bond Future	95.6000	0.0956	43.2200	0.0432	(54.791)	0	0	0
2014/07/23	R203	07/08/2014	7.29	Call	Bond Future	482.8400	0.4828	646.0300	0.6460	33.798	0	0	0
2014/07/23	R203	07/08/2014	7.30	Put	Bond Future	102.6200	0.1026	47.1700	0.0472	(54.034)	0	0	0
2014/07/23	R203	07/08/2014	6.84	Call	Bond Future	22.4500	0.0225	39.2200	0.0392	74.699	0	0	46
2014/07/23	R203	06/11/2014	6.86	Call	Bond Future	257.0200	0.2570	308.7500	0.3088	20.127	0	0	0
2014/07/23	R203	06/11/2014			Bond Future	7.2606	103.7837	7.1737	104.0073	(1.197)	0.0000	0.0000	6,627
2014/07/23	R203	06/11/2014	6.98	Call	Bond Future	350.8300	0.3508	416.9800	0.4170	18.855	0	0	14
2014/07/23	R203	06/11/2014	6.84	Call	Bond Future	243.4400	0.2434	292.9400	0.2929	20.334	0	0	45
2014/07/23	R203	06/11/2014	6.85	Call	Bond Future	250.1600	0.2502	300.7700	0.3008	20.231	0	0	0
2014/07/23	R203	06/11/2014	6.98	Put	Bond Future	1,074.8400	1.0748	917.3900	0.9174	(14.649)	0	0	0
2014/07/23	R203	06/11/2014	6.84	Put	Bond Future	1,331.0300	1.3310	1,156.9300	1.1569	(13.080)	0	0	0
2014/07/23	R203	06/11/2014	6.86	Put	Bond Future	1,292.5700	1.2926	1,120.7000	1.1207	(13.297)	0	0	0
2014/07/23	R203	06/11/2014	6.85	Put	Bond Future	1,311.7300	1.3117	1,138.7400	1.1387	(13.188)	0	0	0
2014/07/23	R203	05/02/2015	7.69	Call	Bond Future	1,355.3000	1.3553	1,480.4500	1.4804	9.234	0	0	55
2014/07/23	R203	05/02/2015			Bond Future	7.3463	105.4592	7.2501	105.6859	(1.309)	0.0000	0.0000	0
2014/07/23	R203	05/02/2015	8.34	Put	Bond Future	192.7200	0.1927	143.1400	0.1431	(25.726)	0	0	0
2014/07/23	R203	05/02/2015	8.35	Call	Bond Future	2,517.0700	2.5171	2,694.4900	2.6945	7.049	0	0	0
2014/07/23	R203	05/02/2015	8.36	Call	Bond Future	2,536.6700	2.5367	2,714.4300	2.7144	7.008	0	0	0
2014/07/23	R203	05/02/2015	8.34	Call	Bond Future	2,497.5100	2.4975	2,674.6000	2.6746	7.091	0	0	0
2014/07/23	R203	05/02/2015	8.36	Put	Bond Future	186.1700	0.1862	137.2600	0.1373	(26.272)	0	0	0
2014/07/23	R203	05/02/2015	7.69	Put	Bond Future	550.6800	0.5507	449.1600	0.4492	(18.435)	0	0	0
2014/07/23	R203	05/02/2015	8.35	Put	Bond Future	189.4200	0.1894	140.1700	0.1402	(26.000)	0	0	0
2014/07/23	R204	07/08/2014			Bond Future	7.4343	103.1952	7.3502	103.5082	(1.132)	0.0000	0.0000	14,562
2014/07/23	R204	07/08/2014	7.44	Put	Bond Future	346.9800	0.3470	197.9300	0.1979	(42.956)	0	0	0
2014/07/23	R204	07/08/2014	7.46	Put	Bond Future	312.0200	0.3120	173.5400	0.1735	(44.382)	0	0	0
2014/07/23	R204	07/08/2014	7.45	Put	Bond Future	329.1900	0.3292	185.4400	0.1854	(43.668)	0	0	0
2014/07/23	R204	07/08/2014	7.46	Call	Bond Future	407.4700	0.4075	581.9400	0.5819	42.818	0	0	0
2014/07/23	R204	07/08/2014	7.78	Call	Bond Future	1,306.9700	1.3070	1,597.9500	1.5979	22.264	0	0	0
2014/07/23	R204	07/08/2014	7.44	Call	Bond Future	368.2200	0.3682	532.1200	0.5321	44.511	0	0	0
2014/07/23	R204	07/08/2014	7.78	Put	Bond Future	33.0200	0.0330	11.0500	0.0110	(66.535)	0	0	530
2014/07/23	R204	07/08/2014	7.45	Call	Bond Future	387.5400	0.3875	556.7400	0.5567	43.660	0	0	0
2014/07/23	R204	06/11/2014	7.99	Put	Bond Future	361.1900	0.3612	266.6300	0.2666	(26.180)	0	0	1,270
2014/07/23	R204	06/11/2014			Bond Future	7.5279	104.7552	7.4382	105.0714	(1.192)	0.0000	0.0000	336
2014/07/23	R204	06/11/2014	6.99	Put	Bond Future	2,183.8600	2.1839	1,913.6900	1.9137	(12.371)	0	0	0
2014/07/23	R204	06/11/2014	7.01	Put	Bond Future	2,127.5500	2.1275	1,859.8300	1.8598	(12.583)	0	0	0
2014/07/23	R204	06/11/2014	6.99	Call	Bond Future	271.0100	0.2710	316.9900	0.3170	16.966	0	0	0
2014/07/23	R204	06/11/2014	7.00	Put	Bond Future	2,155.6200	2.1556	1,886.6700	1.8867	(12.477)	0	0	0
2014/07/23	R204	06/11/2014	7.99	Call	Bond Future	1,969.7300	1.9697	2,191.3200	2.1913	11.250	0	0	0
2014/07/23	R204	06/11/2014	7.00	Call	Bond Future	278.7200	0.2787	325.9200	0.3259	16.935	0	0	0
2014/07/23	R204	06/11/2014	7.01	Call	Bond Future	286.6000	0.2866	335.0300	0.3350	16.898	0	0	0
2014/07/23	R204	05/02/2015			Bond Future	7.6037	102.4104	7.5072	102.7311	(1.268)	0.0000	0.0000	0
2014/07/23	R204	05/02/2015	8.25	Call	Bond Future	2,647.2400	2.6472	2,849.5300	2.8495	7.642	0	0	0
2014/07/23	R204	05/02/2015	8.26	Call	Bond Future	2,671.4600	2.6715	2,875.0000	2.8750	7.619	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
2014/07/23	R204	05/02/2015	8.24	Call	Bond Future	2,623.1100	2.6231	2,824.1500	2.8242	7.664	0	0	0
2014/07/23	R204	05/02/2015	8.26	Put	Bond Future	521.0200	0.5210	403.8600	0.4039	(22.487)	0	0	0
2014/07/23	R204	05/02/2015	8.25	Put	Bond Future	529.1400	0.5291	410.7300	0.4107	(22.378)	0	0	0
2014/07/23	R204	05/02/2015	8.24	Put	Bond Future	537.3600	0.5374	417.7000	0.4177	(22.268)	0	0	0
2014/07/23	R207	07/08/2014	7.69	Call	Bond Future	558.5400	0.5585	741.4200	0.7414	32.743	0	0	0
2014/07/23	R207	07/08/2014	7.70	Put	Bond Future	314.3500	0.3143	183.1500	0.1832	(41.737)	0	0	0
2014/07/23	R207	07/08/2014			Bond Future	7.6376	98.8476	7.5640	99.1668	(0.963)	0.0000	0.0000	34,011
2014/07/23	R207	07/08/2014	7.70	Call	Bond Future	584.0600	0.5841	772.0500	0.7720	32.187	0	0	0
2014/07/23	R207	07/08/2014	7.71	Call	Bond Future	610.2300	0.6102	803.2800	0.8033	31.636	0	0	0
2014/07/23	R207	07/08/2014	7.69	Put	Bond Future	331.9900	0.3320	195.6800	0.1957	(41.058)	0	0	0
2014/07/23	R207	07/08/2014	7.71	Put	Bond Future	297.3800	0.2974	171.2400	0.1712	(42.417)	0	0	0
2014/07/23	R207	06/11/2014	7.36	Put	Bond Future	2,063.1200	2.0631	1,804.1000	1.8041	(12.555)	0	0	0
2014/07/23	R207	06/11/2014			Bond Future	7.7229	100.3419	7.6453	100.6645	(1.004)	0.0000	0.0000	511
2014/07/23	R207	06/11/2014	7.35	Put	Bond Future	2,092.7600	2.0928	1,832.2900	1.8323	(12.446)	0	0	0
2014/07/23	R207	06/11/2014	7.36	Call	Bond Future	542.1200	0.5421	605.6800	0.6057	11.724	0	0	0
2014/07/23	R207	06/11/2014	7.34	Call	Bond Future	516.9700	0.5170	577.6500	0.5777	11.738	0	0	0
2014/07/23	R207	06/11/2014	7.35	Call	Bond Future	529.4400	0.5294	591.5500	0.5916	11.731	0	0	0
2014/07/23	R207	06/11/2014	7.34	Put	Bond Future	2,122.6300	2.1226	1,860.7300	1.8607	(12.338)	0	0	0
2014/07/23	R207	05/02/2015	8.49	Put	Bond Future	624.4700	0.6245	503.7900	0.5038	(19.325)	0	0	0
2014/07/23	R207	05/02/2015			Bond Future	7.7943	98.3198	7.7121	98.6471	(1.054)	0.0000	0.0000	0
2014/07/23	R207	05/02/2015	8.51	Put	Bond Future	606.0500	0.6060	487.8100	0.4878	(19.510)	0	0	0
2014/07/23	R207	05/02/2015	8.50	Call	Bond Future	3,372.1600	3.3722	3,579.9900	3.5800	6.163	0	0	0
2014/07/23	R207	05/02/2015	8.51	Call	Bond Future	3,401.3800	3.4014	3,610.4400	3.6104	6.146	0	0	0
2014/07/23	R207	05/02/2015	8.49	Call	Bond Future	3,343.0200	3.3430	3,549.6400	3.5496	6.181	0	0	0
2014/07/23	R207	05/02/2015	8.50	Put	Bond Future	615.2100	0.6152	495.7400	0.4957	(19.419)	0	0	0
2014/07/23	R207	07/05/2015			Bond Future	7.8326	100.0821	7.7457	100.4133	(1.109)	0.0000	0.0000	0
2014/07/23	R207	07/05/2015	8.25	Call	Bond Future	2,848.3200	2.8483	3,013.7500	3.0138	5.808	0	0	0
2014/07/23	R207	07/05/2015	7.73	Call	Bond Future	1,748.8100	1.7488	1,851.1800	1.8512	5.854	0	0	66
2014/07/23	R207	07/05/2015	8.24	Put	Bond Future	1,290.2400	1.2902	1,123.1200	1.1231	(12.953)	0	0	0
2014/07/23	R207	07/05/2015	8.26	Put	Bond Future	1,263.2600	1.2633	1,098.6200	1.0986	(13.033)	0	0	0
2014/07/23	R207	07/05/2015	7.73	Put	Bond Future	2,139.8900	2.1399	1,911.1100	1.9111	(10.691)	0	0	0
2014/07/23	R207	07/05/2015	8.25	Put	Bond Future	1,276.5300	1.2765	1,110.8100	1.1108	(12.982)	0	0	0
2014/07/23	R207	07/05/2015	8.26	Call	Bond Future	2,872.3300	2.8723	3,038.8400	3.0388	5.797	0	0	0
2014/07/23	R207	07/05/2015	8.24	Call	Bond Future	2,824.7400	2.8247	2,988.7700	2.9888	5.807	0	0	0
2014/07/23	R208	07/08/2014	8.28	Call	Bond Future	2,411.7400	2.4117	2,741.0800	2.7411	13.656	0	0	0
2014/07/23	R208	07/08/2014			Bond Future	7.7870	97.1645	7.7186	97.5028	(0.878)	0.0000	0.0000	16,244
2014/07/23	R208	07/08/2014	7.80	Call	Bond Future	532.0000	0.5320	706.4200	0.7064	32.786	0	0	0
2014/07/23	R208	07/08/2014	7.79	Put	Bond Future	491.5800	0.4916	322.0200	0.3220	(34.493)	0	0	0
2014/07/23	R208	07/08/2014	7.81	Put	Bond Future	444.3300	0.4443	286.0200	0.2860	(35.629)	0	0	0
2014/07/23	R208	07/08/2014	7.80	Put	Bond Future	467.5600	0.4676	303.6300	0.3036	(35.061)	0	0	0
2014/07/23	R208	07/08/2014	7.81	Call	Bond Future	558.1000	0.5581	738.1400	0.7381	32.259	0	0	0
2014/07/23	R208	07/08/2014	8.28	Put	Bond Future	14.2200	0.0142	5.2100	0.0052	(63.361)	0	0	630
2014/07/23	R208	07/08/2014	7.79	Call	Bond Future	506.6500	0.5066	675.4400	0.6754	33.315	0	0	0
2014/07/23	R208	06/11/2014	7.46	Call	Bond Future	584.0300	0.5840	621.5800	0.6216	6.429	0	0	0
2014/07/23	R208	06/11/2014			Bond Future	7.8689	95.2348	7.7975	95.5769	(0.908)	0.0000	0.0000	571
2014/07/23	R208	06/11/2014	7.44	Call	Bond Future	556.6700	0.5567	591.7300	0.5917	6.298	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
2014/07/23	R208	06/11/2014	7.45	Call	Bond Future	570.2300	0.5702	606.5300	0.6065	6.366	0	0	0
2014/07/23	R208	06/11/2014	8.50	Put	Bond Future	375.1300	0.3751	267.8400	0.2678	(28.601)	0	0	1,520
2014/07/23	R208	06/11/2014	7.44	Put	Bond Future	2,632.9100	2.6329	2,325.9400	2.3259	(11.659)	0	0	0
2014/07/23	R208	06/11/2014	7.46	Put	Bond Future	2,562.2300	2.5622	2,257.7500	2.2578	(11.883)	0	0	0
2014/07/23	R208	06/11/2014	8.50	Call	Bond Future	3,331.3300	3.3313	3,566.0700	3.5661	7.046	0	0	0
2014/07/23	R208	06/11/2014	7.45	Put	Bond Future	2,597.4400	2.5974	2,291.7100	2.2917	(11.770)	0	0	0
2014/07/23	R208	05/02/2015	8.51	Call	Bond Future	3,460.1300	3.4601	3,649.9100	3.6499	5.485	0	0	0
2014/07/23	R208	05/02/2015			Bond Future	7.9376	96.7725	7.8626	97.1196	(0.945)	0.0000	0.0000	0
2014/07/23	R208	05/02/2015	8.49	Call	Bond Future	3,396.4200	3.3964	3,583.0300	3.5830	5.494	0	0	0
2014/07/23	R208	05/02/2015	8.51	Put	Bond Future	862.1800	0.8622	704.8700	0.7049	(18.246)	0	0	0
2014/07/23	R208	05/02/2015	8.50	Put	Bond Future	874.8900	0.8749	716.1100	0.7161	(18.149)	0	0	0
2014/07/23	R208	05/02/2015	8.49	Put	Bond Future	887.7600	0.8878	727.2800	0.7273	(18.077)	0	0	0
2014/07/23	R208	05/02/2015	8.50	Call	Bond Future	3,428.2100	3.4282	3,616.5200	3.6165	5.493	0	0	0
2014/07/23	R209	07/08/2014	9.04	Put	Bond Future	217.5600	0.2176	155.5700	0.1556	(28.493)	0	0	0
2014/07/23	R209	07/08/2014			Bond Future	8.7934	77.8458	8.7560	78.1369	(0.425)	0.0000	0.0000	10,743
2014/07/23	R209	07/08/2014	9.06	Put	Bond Future	191.0400	0.1910	134.9700	0.1350	(29.350)	0	0	0
2014/07/23	R209	07/08/2014	9.05	Put	Bond Future	203.9500	0.2039	144.9700	0.1450	(28.919)	0	0	0
2014/07/23	R209	07/08/2014	9.05	Call	Bond Future	2,155.0200	2.1550	2,387.1900	2.3872	10.773	0	0	0
2014/07/23	R209	07/08/2014	9.06	Call	Bond Future	2,216.5700	2.2166	2,451.6500	2.4516	10.606	0	0	0
2014/07/23	R209	07/08/2014	9.04	Call	Bond Future	2,094.0500	2.0941	2,323.2100	2.3232	10.943	0	0	0
2014/07/23	R209	06/11/2014	9.50	Call	Bond Future	5,420.1700	5.4202	5,608.1600	5.6082	3.468	0	0	0
2014/07/23	R209	06/11/2014	8.95	Call	Bond Future	2,760.4300	2.7604	2,858.5400	2.8585	3.554	0	0	2,050
2014/07/23	R209	06/11/2014			Bond Future	8.8586	75.8758	8.8203	76.1702	(0.432)	0.0000	0.0000	16,291
2014/07/23	R209	06/11/2014	8.99	Put	Bond Future	1,929.6700	1.9297	1,740.9500	1.7409	(9.780)	0	0	0
2014/07/23	R209	06/11/2014	10.00	Call	Bond Future	8,262.6200	8.2626	8,500.5200	8.5005	2.879	0	0	0
2014/07/23	R209	06/11/2014	9.05	Put	Bond Future	1,740.5200	1.7405	1,562.0600	1.5621	(10.253)	0	0	0
2014/07/23	R209	06/11/2014	9.58	Put	Bond Future	629.8800	0.6299	535.0500	0.5351	(15.055)	0	0	907
2014/07/23	R209	06/11/2014	9.01	Put	Bond Future	1,864.7500	1.8647	1,679.6500	1.6797	(9.926)	0	0	0
2014/07/23	R209	06/11/2014	9.50	Put	Bond Future	743.1200	0.7431	636.7400	0.6367	(14.315)	0	0	5,500
2014/07/23	R209	06/11/2014	10.05	Call	Bond Future	8,553.1700	8.5532	8,796.1600	8.7962	2.841	0	0	0
2014/07/23	R209	06/11/2014	8.95	Put	Bond Future	2,064.7600	2.0648	1,868.5000	1.8685	(9.505)	0	0	0
2014/07/23	R209	06/11/2014	9.00	Put	Bond Future	1,896.9200	1.8969	1,710.1700	1.7102	(9.845)	0	0	0
2014/07/23	R209	06/11/2014	9.95	Call	Bond Future	7,970.8300	7.9708	8,205.4500	8.2054	2.943	0	0	0
2014/07/23	R209	06/11/2014	8.50	Call	Bond Future	1,258.6200	1.2586	1,288.5600	1.2886	2.379	0	0	5,500
2014/07/23	R209	06/11/2014	8.75	Put	Bond Future	2,846.5200	2.8465	2,613.8800	2.6139	(8.173)	0	0	0
2014/07/23	R209	06/11/2014	8.99	Call	Bond Future	2,926.5400	2.9265	3,032.1900	3.0322	3.610	0	0	0
2014/07/23	R209	06/11/2014	9.25	Call	Bond Future	4,122.0700	4.1221	4,271.2000	4.2712	3.618	0	0	0
2014/07/23	R209	06/11/2014	10.05	Put	Bond Future	218.5800	0.2186	167.2000	0.1672	(23.506)	0	0	2,050
2014/07/23	R209	06/11/2014	10.00	Put	Bond Future	247.9900	0.2480	191.5200	0.1915	(22.771)	0	0	1,640
2014/07/23	R209	06/11/2014	9.05	Call	Bond Future	3,185.6700	3.1857	3,301.5800	3.3016	3.638	0	0	2,050
2014/07/23	R209	06/11/2014	9.58	Call	Bond Future	5,858.2900	5.8583	6,057.8300	6.0578	3.406	0	0	0
2014/07/23	R209	06/11/2014	9.00	Call	Bond Future	2,968.7900	2.9688	3,076.4100	3.0764	3.625	0	0	1,640
2014/07/23	R209	06/11/2014	9.25	Put	Bond Future	1,212.6100	1.2126	1,067.3700	1.0674	(11.977)	0	0	2,200
2014/07/23	R209	06/11/2014	8.75	Call	Bond Future	2,007.5200	2.0075	2,069.2500	2.0693	3.075	0	0	2,200
2014/07/23	R209	06/11/2014	9.01	Call	Bond Future	3,011.5100	3.0115	3,120.7800	3.1208	3.628	0	0	0
2014/07/23	R209	06/11/2014	9.95	Put	Bond Future	278.6000	0.2786	218.8500	0.2189	(21.447)	0	0	2,050
2014/07/23	R209	06/11/2014	8.50	Put	Bond Future	4,085.2400	4.0852	3,820.8100	3.8208	(6.473)	0	0	0

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2014/07/23	R209	05/02/2015	9.00	Put	Bond Future	3,059.9300	3.0599	2,803.2800	2.8033	(8.387)	0	0	0
2014/07/23	R209	05/02/2015			Bond Future	8.9160	77.1011	8.8767	77.3998	(0.441)	0.0000	0.0000	0
2014/07/23	R209	05/02/2015	9.25	Call	Bond Future	4,740.1800	4.7402	4,812.5500	4.8125	1.527	0	0	0
2014/07/23	R209	05/02/2015	9.26	Call	Bond Future	4,784.4600	4.7845	4,858.1800	4.8582	1.541	0	0	0
2014/07/23	R209	05/02/2015	9.25	Put	Bond Future	2,273.7700	2.2738	2,047.4500	2.0475	(9.954)	0	0	0
2014/07/23	R209	05/02/2015	9.24	Call	Bond Future	4,696.0700	4.6961	4,767.0800	4.7671	1.512	0	0	0
2014/07/23	R209	05/02/2015	9.00	Call	Bond Future	3,692.4600	3.6925	3,734.5000	3.7345	1.139	0	0	0
2014/07/23	R209	05/02/2015	9.24	Put	Bond Future	2,301.6600	2.3017	2,073.9800	2.0740	(9.892)	0	0	0
2014/07/23	R209	05/02/2015	9.26	Put	Bond Future	2,246.1600	2.2462	2,021.1900	2.0212	(10.016)	0	0	0
2014/07/23	R210	07/08/2014			Bond Future	171.3543	171.3543	171.3726	171.3726	0.011	0.0000	0.0000	123
2014/07/23	R210	07/08/2014	159.00	Call	Bond Future	12,354.3300	12.3543	12,372.6200	12.3726	0.148	0	0	0
2014/07/23	R210	07/08/2014	159.01	Call	Bond Future	12,344.3300	12.3443	12,362.6200	12.3626	0.148	0	0	0
2014/07/23	R210	07/08/2014	158.99	Call	Bond Future	12,364.3300	12.3643	12,382.6200	12.3826	0.148	0	0	0
2014/07/23	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R210	06/11/2014			Bond Future	171.9265	171.9265	171.9425	171.9425	0.009	0.0000	0.0000	495
2014/07/23	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R210	06/11/2014	169.00	Call	Bond Future	2,926.4700	2.9265	2,942.4900	2.9425	0.547	0	0	0
2014/07/23	R210	06/11/2014	169.01	Call	Bond Future	2,916.4700	2.9165	2,932.4900	2.9325	0.549	0	0	0
2014/07/23	R210	06/11/2014	168.99	Call	Bond Future	2,936.4700	2.9365	2,952.4900	2.9525	0.546	0	0	0
2014/07/23	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R211	07/08/2014			Bond Future	130.7344	130.7344	130.7377	130.7377	0.003	0.0000	0.0000	390
2014/07/23	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R211	07/08/2014	128.00	Call	Bond Future	2,734.3800	2.7344	2,737.7400	2.7377	0.123	0	0	0
2014/07/23	R211	07/08/2014	128.01	Call	Bond Future	2,724.3800	2.7244	2,727.7400	2.7277	0.123	0	0	0
2014/07/23	R211	07/08/2014	127.99	Call	Bond Future	2,744.3800	2.7444	2,747.7400	2.7477	0.122	0	0	0
2014/07/23	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R211	06/11/2014	130.00	Call	Bond Future	2,726.9500	2.7269	2,728.4300	2.7284	0.054	0	0	0
2014/07/23	R211	06/11/2014	130.01	Call	Bond Future	2,716.9500	2.7169	2,718.4300	2.7184	0.054	0	0	0
2014/07/23	R211	06/11/2014			Bond Future	132.7269	132.7269	132.7284	132.7284	0.001	0.0000	0.0000	0
2014/07/23	R211	06/11/2014	129.99	Call	Bond Future	2,736.9500	2.7369	2,738.4300	2.7384	0.054	0	0	0
2014/07/23	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R212	07/08/2014	128.99	Call	Bond Future	6,355.8200	6.3558	6,645.1300	6.6451	4.552	0	0	0
2014/07/23	R212	07/08/2014			Bond Future	135.3458	135.3458	135.6351	135.6351	0.214	0.0000	0.0000	349
2014/07/23	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R212	07/08/2014	129.00	Call	Bond Future	6,345.8200	6.3458	6,635.1300	6.6351	4.559	0	0	0
2014/07/23	R212	07/08/2014	129.01	Call	Bond Future	6,335.8200	6.3358	6,625.1300	6.6251	4.566	0	0	0
2014/07/23	R212	06/11/2014			Bond Future	137.4087	137.4087	137.7004	137.7004	0.212	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
2014/07/23	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R212	06/11/2014	135.00	Call	Bond Future	2,408.6800	2.4087	2,700.3600	2.7004	12.110	0	0	0
2014/07/23	R212	06/11/2014	135.01	Call	Bond Future	2,398.6800	2.3987	2,690.3600	2.6904	12.160	0	0	0
2014/07/23	R212	06/11/2014	134.99	Call	Bond Future	2,418.6800	2.4187	2,710.3600	2.7104	12.059	0	0	0
2014/07/23	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R213	07/08/2014	8.86	Call	Bond Future	2,174.8700	2.1749	2,478.7600	2.4788	13.973	0	0	0
2014/07/23	R213	07/08/2014			Bond Future	8.6039	89.1131	8.5564	89.4874	(0.553)	0.0000	0.0000	23,660
2014/07/23	R213	07/08/2014	8.84	Call	Bond Future	2,050.7700	2.0508	2,347.0400	2.3470	14.447	0	0	0
2014/07/23	R213	07/08/2014	8.85	Call	Bond Future	2,112.5000	2.1125	2,412.6400	2.4126	14.208	0	0	0
2014/07/23	R213	07/08/2014	8.84	Put	Bond Future	227.0600	0.2271	149.1200	0.1491	(34.326)	0	0	0
2014/07/23	R213	07/08/2014	8.86	Put	Bond Future	199.2300	0.1992	128.9100	0.1289	(35.296)	0	0	0
2014/07/23	R213	07/08/2014	8.85	Put	Bond Future	212.7800	0.2128	138.7100	0.1387	(34.811)	0	0	0
2014/07/23	R213	06/11/2014	8.84	Call	Bond Future	3,067.6200	3.0676	3,227.4500	3.2275	5.210	0	0	0
2014/07/23	R213	06/11/2014	8.85	Put	Bond Future	1,758.7300	1.7587	1,542.3900	1.5424	(12.301)	0	0	0
2014/07/23	R213	06/11/2014			Bond Future	8.6730	86.9186	8.6242	87.2971	(0.563)	0.0000	0.0000	6,205
2014/07/23	R213	06/11/2014	8.85	Call	Bond Future	3,111.9200	3.1119	3,274.0700	3.2741	5.211	0	0	0
2014/07/23	R213	06/11/2014	8.86	Call	Bond Future	3,156.5500	3.1565	3,321.0100	3.3210	5.210	0	0	0
2014/07/23	R213	06/11/2014	8.84	Put	Bond Future	1,790.0400	1.7900	1,571.3800	1.5714	(12.215)	0	0	0
2014/07/23	R213	06/11/2014	8.86	Put	Bond Future	1,727.8400	1.7278	1,513.8100	1.5138	(12.387)	0	0	0
2014/07/23	R213	05/02/2015	9.26	Put	Bond Future	1,763.4000	1.7634	1,572.8300	1.5728	(10.807)	0	0	0
2014/07/23	R213	05/02/2015			Bond Future	8.7346	88.3216	8.6844	88.7058	(0.575)	0.0000	0.0000	0
2014/07/23	R213	05/02/2015	9.25	Put	Bond Future	1,786.4000	1.7864	1,594.3400	1.5943	(10.751)	0	0	0
2014/07/23	R213	05/02/2015	9.24	Put	Bond Future	1,809.6500	1.8097	1,616.0800	1.6161	(10.697)	0	0	0
2014/07/23	R213	05/02/2015	9.25	Call	Bond Future	5,589.1000	5.5891	5,781.2900	5.7813	3.439	0	0	0
2014/07/23	R213	05/02/2015	9.26	Call	Bond Future	5,637.4500	5.6375	5,831.1300	5.8311	3.436	0	0	0
2014/07/23	R213	05/02/2015	9.24	Call	Bond Future	5,540.9100	5.5409	5,731.5900	5.7316	3.441	0	0	0
2014/07/23	R214	07/08/2014	9.54	Put	Bond Future	10.0500	0.0100	5.6300	0.0056	(43.980)	0	0	0
2014/07/23	R214	07/08/2014			Bond Future	8.8882	78.7079	8.8609	78.9295	(0.307)	0.0000	0.0000	4,311
2014/07/23	R214	07/08/2014	9.56	Put	Bond Future	8.3500	0.0084	4.6000	0.0046	(44.910)	0	0	0
2014/07/23	R214	07/08/2014	9.55	Put	Bond Future	9.1600	0.0092	5.1000	0.0051	(44.323)	0	0	0
2014/07/23	R214	07/08/2014	9.56	Call	Bond Future	5,135.5800	5.1356	5,353.3800	5.3534	4.241	0	0	0
2014/07/23	R214	07/08/2014	9.54	Call	Bond Future	4,993.1100	4.9931	5,210.2400	5.2102	4.349	0	0	0
2014/07/23	R214	07/08/2014	9.55	Call	Bond Future	5,064.3700	5.0644	5,281.8600	5.2819	4.295	0	0	0
2014/07/23	R214	06/11/2014	9.20	Call	Bond Future	3,605.3000	3.6053	3,676.4100	3.6764	1.972	0	0	2,500
2014/07/23	R214	06/11/2014	9.64	Call	Bond Future	5,904.5200	5.9045	6,033.8400	6.0338	2.190	0	0	0
2014/07/23	R214	06/11/2014			Bond Future	8.9537	76.6090	8.9257	76.8328	(0.312)	0.0000	0.0000	1,726
2014/07/23	R214	06/11/2014	9.20	Put	Bond Future	1,679.0800	1.6791	1,526.4300	1.5264	(9.091)	0	0	0
2014/07/23	R214	06/11/2014	9.65	Call	Bond Future	5,960.7900	5.9608	6,091.3200	6.0913	2.190	0	0	0
2014/07/23	R214	06/11/2014	9.66	Call	Bond Future	6,017.2000	6.0172	6,148.9400	6.1489	2.189	0	0	0
2014/07/23	R214	06/11/2014	9.80	Call	Bond Future	6,818.7900	6.8188	6,966.4000	6.9664	2.165	0	0	0
2014/07/23	R214	06/11/2014	9.64	Put	Bond Future	735.4900	0.7355	641.0500	0.6411	(12.840)	0	0	0
2014/07/23	R214	06/11/2014	9.66	Put	Bond Future	706.5000	0.7065	614.4800	0.6145	(13.025)	0	0	0
2014/07/23	R214	06/11/2014	9.80	Put	Bond Future	529.8000	0.5298	453.6500	0.4537	(14.373)	0	0	2,500
2014/07/23	R214	06/11/2014	9.65	Put	Bond Future	720.8700	0.7209	627.6400	0.6276	(12.933)	0	0	0
2014/07/23	R214	05/02/2015	9.50	Call	Bond Future	5,675.7900	5.6758	5,779.3300	5.7793	1.824	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
2014/07/23	R214	05/02/2015			Bond Future	9.0127	77.8457	8.9841	78.0726	(0.318)	0.0000	0.0000	0
2014/07/23	R214	05/02/2015	9.51	Call	Bond Future	5,723.7700	5.7238	5,828.1900	5.8282	1.824	0	0	0
2014/07/23	R214	05/02/2015	9.50	Put	Bond Future	1,985.5600	1.9856	1,862.1300	1.8621	(6.216)	0	0	0
2014/07/23	R214	05/02/2015	9.49	Call	Bond Future	5,627.9500	5.6279	5,730.6100	5.7306	1.824	0	0	0
2014/07/23	R214	05/02/2015	9.49	Put	Bond Future	2,010.3900	2.0104	1,886.0800	1.8861	(6.183)	0	0	0
2014/07/23	R214	05/02/2015	9.51	Put	Bond Future	1,960.9900	1.9610	1,838.4400	1.8384	(6.249)	0	0	0
2014/07/23	R248	07/08/2014			Bond Future	8.9536	101.7604	8.9363	101.9407	(0.194)	0.0000	0.0000	10,044
2014/07/23	R248	07/08/2014	9.65	Call	Bond Future	6,778.3400	6.7783	6,958.6600	6.9587	2.660	0	0	0
2014/07/23	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R248	07/08/2014	9.66	Call	Bond Future	6,869.5200	6.8695	7,049.8400	7.0498	2.625	0	0	0
2014/07/23	R248	07/08/2014	9.64	Call	Bond Future	6,687.0000	6.6870	6,867.3200	6.8673	2.697	0	0	0
2014/07/23	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R248	06/11/2014			Bond Future	9.0211	98.8716	9.0034	99.0531	(0.196)	0.0000	0.0000	10,700
2014/07/23	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R248	06/11/2014	9.72	Call	Bond Future	6,712.4400	6.7124	6,893.9100	6.8939	2.703	0	0	0
2014/07/23	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R248	06/11/2014	9.73	Call	Bond Future	6,802.4100	6.8024	6,983.8800	6.9839	2.668	0	0	0
2014/07/23	R248	06/11/2014	9.74	Call	Bond Future	6,892.2200	6.8922	7,073.6900	7.0737	2.633	0	0	0
2014/07/23	R248	05/02/2015			Bond Future	9.0822	100.4676	9.0640	100.6516	(0.200)	0.0000	0.0000	0
2014/07/23	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R248	05/02/2015	9.50	Call	Bond Future	4,064.1500	4.0642	4,248.1000	4.2481	4.526	0	0	0
2014/07/23	R248	05/02/2015	9.51	Call	Bond Future	4,157.6700	4.1577	4,341.6200	4.3416	4.424	0	0	0
2014/07/23	R248	05/02/2015	9.49	Call	Bond Future	3,970.4500	3.9705	4,154.4000	4.1544	4.633	0	0	0
2014/07/23	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/23	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**453860**