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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/07/2014 TO 25/07/2014

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
2014/07/25	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/25	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	2025	07/08/2014	109.01	Call	Bond Future	7,239.9100	7.2399	7,243.7500	7.2438	0.053	0	0	0
2014/07/25	2025	07/08/2014			Bond Future	116.2499	116.2499	116.2538	116.2538	0.003	0.0000	0.0000	0
2014/07/25	2025	07/08/2014	108.99	Call	Bond Future	7,259.9100	7.2599	7,263.7500	7.2638	0.053	0	0	0
2014/07/25	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2025	07/08/2014	109.00	Call	Bond Future	7,249.9100	7.2499	7,253.7500	7.2538	0.053	0	0	0
2014/07/25	2025	06/11/2014	117.01	Call	Bond Future	1,009.6900	1.0097	1,012.5100	1.0125	0.279	0	0	0
2014/07/25	2025	06/11/2014			Bond Future	118.0197	118.0197	118.0225	118.0225	0.002	0.0000	0.0000	0
2014/07/25	2025	06/11/2014	116.99	Call	Bond Future	1,029.6900	1.0297	1,032.5100	1.0325	0.274	0	0	0
2014/07/25	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2025	06/11/2014	117.00	Call	Bond Future	1,019.6900	1.0197	1,022.5100	1.0225	0.277	0	0	0
2014/07/25	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2030	07/08/2014			Bond Future	8.5912	95.2479	8.6305	94.9275	0.458	0.0000	0.0000	1,868
2014/07/25	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2030	07/08/2014	8.99	Call	Bond Future	3,178.7200	3.1787	2,858.3000	2.8583	(10.080)	0	0	0
2014/07/25	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2030	07/08/2014	9.00	Call	Bond Future	3,256.4400	3.2564	2,936.0200	2.9360	(9.840)	0	0	0
2014/07/25	2030	07/08/2014	9.01	Call	Bond Future	3,334.0700	3.3341	3,013.6500	3.0137	(9.610)	0	0	0
2014/07/25	2030	06/11/2014	9.01	Call	Bond Future	2,747.3200	2.7473	2,421.0900	2.4211	(11.874)	0	0	0
2014/07/25	2030	06/11/2014			Bond Future	8.6610	96.6862	8.7017	96.3600	0.470	0.0000	0.0000	2,317
2014/07/25	2030	06/11/2014	8.99	Call	Bond Future	2,592.9900	2.5930	2,266.7600	2.2668	(12.581)	0	0	0
2014/07/25	2030	06/11/2014	9.00	Call	Bond Future	2,670.2000	2.6702	2,343.9700	2.3440	(12.217)	0	0	0
2014/07/25	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2030	05/02/2015			Bond Future	8.7229	94.2373	8.7650	93.9049	0.483	0.0000	0.0000	0
2014/07/25	2030	05/02/2015	9.25	Call	Bond Future	4,044.7800	4.0448	3,712.3700	3.7124	(8.218)	0	0	0
2014/07/25	2030	05/02/2015	9.24	Call	Bond Future	3,970.3800	3.9704	3,637.9700	3.6380	(8.372)	0	0	0
2014/07/25	2030	05/02/2015	9.26	Call	Bond Future	4,119.0900	4.1191	3,786.6800	3.7867	(8.070)	0	0	0
2014/07/25	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	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
2014/07/25	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2037	07/08/2014			Bond Future	8.8860	96.5439	8.9203	96.2230	0.386	0.0000	0.0000	8,213
2014/07/25	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2037	07/08/2014	9.06	Call	Bond Future	1,609.1800	1.6092	1,288.3100	1.2883	(19.940)	0	0	0
2014/07/25	2037	07/08/2014	9.04	Call	Bond Future	1,426.4400	1.4264	1,105.5700	1.1056	(22.494)	0	0	0
2014/07/25	2037	07/08/2014	9.05	Call	Bond Future	1,517.8800	1.5179	1,197.0100	1.1970	(21.139)	0	0	0
2014/07/25	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2037	06/11/2014	9.69	Call	Bond Future	6,428.1300	6.4281	6,101.6200	6.1016	(5.079)	0	0	0
2014/07/25	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2037	06/11/2014			Bond Future	8.9549	98.0017	8.9903	97.6751	0.396	0.0000	0.0000	1,398
2014/07/25	2037	06/11/2014	9.70	Call	Bond Future	6,510.7400	6.5107	6,184.2300	6.1842	(5.015)	0	0	0
2014/07/25	2037	06/11/2014	9.71	Call	Bond Future	6,593.2300	6.5932	6,266.7200	6.2667	(4.952)	0	0	0
2014/07/25	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2037	05/02/2015			Bond Future	9.0168	95.3236	9.0534	94.9907	0.406	0.0000	0.0000	0
2014/07/25	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2037	05/02/2015	9.50	Call	Bond Future	4,250.5300	4.2505	3,917.6500	3.9176	(7.831)	0	0	0
2014/07/25	2037	05/02/2015	9.51	Call	Bond Future	4,335.2700	4.3353	4,002.3900	4.0024	(7.678)	0	0	0
2014/07/25	2037	05/02/2015	9.49	Call	Bond Future	4,165.6600	4.1657	3,832.7800	3.8328	(7.991)	0	0	0
2014/07/25	2038	07/08/2014			Bond Future	120.6918	120.6918	120.4745	120.4745	(0.180)	0.0000	0.0000	1,135
2014/07/25	2038	07/08/2014	106.00	Call	Bond Future	14,691.7800	14.6918	14,474.4900	14.4745	(1.479)	0	0	0
2014/07/25	2038	07/08/2014	106.01	Call	Bond Future	14,681.7800	14.6818	14,464.4900	14.4645	(1.480)	0	0	0
2014/07/25	2038	07/08/2014	105.99	Call	Bond Future	14,701.7800	14.7018	14,484.4900	14.4845	(1.478)	0	0	0
2014/07/25	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2038	06/11/2014	120.01	Call	Bond Future	2,519.1100	2.5191	2,297.2900	2.2973	(8.805)	0	0	0
2014/07/25	2038	06/11/2014			Bond Future	122.5291	122.5291	122.3073	122.3073	(0.181)	0.0000	0.0000	916
2014/07/25	2038	06/11/2014	119.99	Call	Bond Future	2,539.1100	2.5391	2,317.2900	2.3173	(8.736)	0	0	0
2014/07/25	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2038	06/11/2014	120.00	Call	Bond Future	2,529.1100	2.5291	2,307.2900	2.3073	(8.771)	0	0	0
2014/07/25	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2046	07/08/2014			Bond Future	121.4531	121.4531	121.4580	121.4580	0.004	0.0000	0.0000	0
2014/07/25	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2046	07/08/2014	104.44	Call	Bond Future	17,013.0900	17.0131	17,017.9700	17.0180	0.029	0	0	0
2014/07/25	2046	07/08/2014	104.45	Call	Bond Future	17,003.0900	17.0031	17,007.9700	17.0080	0.029	0	0	0
2014/07/25	2046	07/08/2014	104.43	Call	Bond Future	17,023.0900	17.0231	17,027.9700	17.0280	0.029	0	0	0
2014/07/25	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2046	06/11/2014	104.45	Call	Bond Future	17,506.6700	17.5067	17,510.4800	17.5105	0.022	0	0	0
2014/07/25	2046	06/11/2014			Bond Future	121.9567	121.9567	121.9605	121.9605	0.003	0.0000	0.0000	5,348
2014/07/25	2046	06/11/2014	104.43	Call	Bond Future	17,526.6700	17.5267	17,530.4800	17.5305	0.022	0	0	0
2014/07/25	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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2014/07/25	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2046	06/11/2014	104.44	Call	Bond Future	17,516.6700	17.5167	17,520.4800	17.5205	0.022	0	0	0
2014/07/25	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2050	07/08/2014			Bond Future	127.6842	127.6842	127.6892	127.6892	0.004	0.0000	0.0000	688
2014/07/25	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2050	07/08/2014	112.00	Call	Bond Future	15,684.1700	15.6842	15,689.2000	15.6892	0.032	0	0	0
2014/07/25	2050	07/08/2014	112.01	Call	Bond Future	15,674.1700	15.6742	15,679.2000	15.6792	0.032	0	0	0
2014/07/25	2050	07/08/2014	111.99	Call	Bond Future	15,694.1700	15.6942	15,699.2000	15.6992	0.032	0	0	0
2014/07/25	2050	06/11/2014			Bond Future	129.6279	129.6279	129.6320	129.6320	0.003	0.0000	0.0000	2,112
2014/07/25	2050	06/11/2014	126.00	Call	Bond Future	3,627.8800	3.6279	3,631.9900	3.6320	0.113	0	0	0
2014/07/25	2050	06/11/2014	126.01	Call	Bond Future	3,617.8800	3.6179	3,621.9900	3.6220	0.114	0	0	0
2014/07/25	2050	06/11/2014	125.99	Call	Bond Future	3,637.8800	3.6379	3,641.9900	3.6420	0.113	0	0	0
2014/07/25	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	AL12	07/08/2014			Index Future	505.1450	505.1450	503.4140	503.4140	(0.343)	0.0000	0.0000	0
2014/07/25	AL12	06/11/2014			Index Future	512.7730	512.7730	511.0110	511.0110	(0.344)	0.0000	0.0000	0
2014/07/25	AL12	05/02/2015			Index Future	521.0360	521.0360	519.2400	519.2400	(0.345)	0.0000	0.0000	0
2014/07/25	AL37	07/08/2014			Index Future	428.7050	428.7050	428.7950	428.7950	0.021	0.0000	0.0000	0
2014/07/25	AL37	06/11/2014			Index Future	435.1780	435.1780	435.2660	435.2660	0.020	0.0000	0.0000	0
2014/07/25	AL7T	07/08/2014			Index Future	506.8750	506.8750	505.9950	505.9950	(0.174)	0.0000	0.0000	0
2014/07/25	AL7T	06/11/2014			Index Future	514.5290	514.5290	513.6310	513.6310	(0.175)	0.0000	0.0000	1
2014/07/25	ALBI	07/08/2014			Index Future	459.8330	459.8330	459.0850	459.0850	(0.163)	0.0000	0.0000	443
2014/07/25	ALBI	06/11/2014			Index Future	466.7760	466.7760	466.0120	466.0120	(0.164)	0.0000	0.0000	198
2014/07/25	ALBI	05/02/2015			Index Future	474.2980	474.2980	473.5170	473.5170	(0.165)	0.0000	0.0000	0
2014/07/25	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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2014/07/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	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
2014/07/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/25	EL28	07/08/2014	114.00	Call	Bond Future	9,465.9300	9.4659	9,470.7800	9.4708	0.051	0	0	0
2014/07/25	EL28	07/08/2014			Bond Future	123.4659	123.4659	123.4708	123.4708	0.004	0.0000	0.0000	0
2014/07/25	EL28	07/08/2014	114.01	Call	Bond Future	9,455.9300	9.4559	9,460.7800	9.4608	0.051	0	0	0
2014/07/25	EL28	07/08/2014	113.99	Call	Bond Future	9,475.9300	9.4759	9,480.7800	9.4808	0.051	0	0	0
2014/07/25	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	EL28	06/11/2014			Bond Future	123.8643	123.8643	123.8681	123.8681	0.003	0.0000	0.0000	0
2014/07/25	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	EL28	06/11/2014	122.00	Call	Bond Future	1,864.3200	1.8643	1,868.1400	1.8681	0.205	0	0	0
2014/07/25	EL28	06/11/2014	122.01	Call	Bond Future	1,854.3200	1.8543	1,858.1400	1.8581	0.206	0	0	0
2014/07/25	EL28	06/11/2014	121.99	Call	Bond Future	1,874.3200	1.8743	1,878.1400	1.8781	0.204	0	0	0
2014/07/25	ES33	07/08/2014			Bond Future	9.4794	85.7258	9.5186	85.4301	0.413	0.0000	0.0000	0
2014/07/25	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	ES33	07/08/2014	10.14	Call	Bond Future	4,779.0800	4.7791	4,483.4100	4.4834	(6.187)	0	0	0
2014/07/25	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	ES33	07/08/2014	10.15	Call	Bond Future	4,848.1100	4.8481	4,552.4400	4.5524	(6.099)	0	0	0
2014/07/25	ES33	07/08/2014	10.16	Call	Bond Future	4,917.0400	4.9170	4,621.3700	4.6214	(6.013)	0	0	0
2014/07/25	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	ES33	06/11/2014			Bond Future	9.5718	83.2349	9.6123	82.9339	0.423	0.0000	0.0000	6,220
2014/07/25	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	ES33	06/11/2014	10.29	Call	Bond Future	5,094.4900	5.0945	4,793.5100	4.7935	(5.908)	0	0	0
2014/07/25	ES33	06/11/2014	10.30	Call	Bond Future	5,161.9400	5.1619	4,860.9600	4.8610	(5.831)	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
2014/07/25	ES33	06/11/2014	10.31	Call	Bond Future	5,229.2900	5.2293	4,928.3100	4.9283	(5.756)	0	0	0
2014/07/25	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	ES33	05/02/2015	10.00	Call	Bond Future	2,449.7900	2.4498	2,143.0900	2.1431	(12.519)	0	0	0
2014/07/25	ES33	05/02/2015			Bond Future	9.6582	84.5769	9.7001	84.2702	0.434	0.0000	0.0000	0
2014/07/25	ES33	05/02/2015	10.01	Call	Bond Future	2,519.7500	2.5197	2,213.0500	2.2131	(12.172)	0	0	0
2014/07/25	ES33	05/02/2015	9.99	Call	Bond Future	2,379.7400	2.3797	2,073.0400	2.0730	(12.888)	0	0	0
2014/07/25	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	GOVI	07/08/2014			GOVI	458.4100	458.4100	457.7460	457.7460	(0.145)	0.0000	0.0000	521
2014/07/25	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	GOVI	07/08/2014	459.99	Put	GOVI	15,800.0000	1.5800	22,440.0000	2.2440	42.025	0	0	0
2014/07/25	GOVI	07/08/2014	460.01	Put	GOVI	16,000.0000	1.6000	22,640.0000	2.2640	41.500	0	0	0
2014/07/25	GOVI	07/08/2014	460.00	Put	GOVI	15,900.0000	1.5900	22,540.0000	2.2540	41.761	0	0	0
2014/07/25	GOVI	06/11/2014	449.01	Call	GOVI	163,220.0000	16.3220	156,430.0000	15.6430	(4.160)	0	0	0
2014/07/25	GOVI	06/11/2014			GOVI	465.3320	465.3320	464.6530	464.6530	(0.146)	0.0000	0.0000	105
2014/07/25	GOVI	06/11/2014	448.99	Call	GOVI	163,420.0000	16.3420	156,630.0000	15.6630	(4.155)	0	0	0
2014/07/25	GOVI	06/11/2014	449.00	Call	GOVI	163,320.0000	16.3320	156,530.0000	15.6530	(4.157)	0	0	0
2014/07/25	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	GOVI	05/02/2015	459.99	Call	GOVI	128,410.0000	12.8410	121,460.0000	12.1460	(5.412)	0	0	0
2014/07/25	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	GOVI	05/02/2015			GOVI	472.8310	472.8310	472.1360	472.1360	(0.147)	0.0000	0.0000	0
2014/07/25	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	GOVI	05/02/2015	460.00	Call	GOVI	128,310.0000	12.8310	121,360.0000	12.1360	(5.417)	0	0	0
2014/07/25	GOVI	05/02/2015	460.01	Call	GOVI	128,210.0000	12.8210	121,260.0000	12.1260	(5.421)	0	0	0
2014/07/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/25	ICAA	07/08/2014			Can-Do Interest Rate	143.1455	143.1455	143.1472	143.1472	0.001	0.0000	0.0000	635
2014/07/25	IGOV	07/08/2014			Index Future	216.2610	216.2610	216.3130	216.3130	0.024	0.0000	0.0000	706
2014/07/25	IGOV	06/11/2014			Index Future	219.5530	219.5530	219.6040	219.6040	0.023	0.0000	0.0000	647
2014/07/25	IGOV	05/02/2015			Index Future	223.1170	223.1170	223.1670	223.1670	0.022	0.0000	0.0000	0
2014/07/25	ILBI	07/08/2014			Index Future	585.9570	585.9570	586.0960	586.0960	0.024	0.0000	0.0000	210
2014/07/25	ILBI	06/11/2014			Index Future	594.9020	594.9020	595.0410	595.0410	0.023	0.0000	0.0000	0
2014/07/25	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/25	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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2014/07/25	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/07/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/25	JBAF	20/08/2014			Jibar Tradeable Future	5.9700	94.0300	5.9900	94.0100	0.335	0.0000	0.0000	0
2014/07/25	JBAF	17/09/2014			Jibar Tradeable Future	6.0100	93.9900	6.0300	93.9700	0.333	0.0000	0.0000	33,000
2014/07/25	JBAF	15/10/2014			Jibar Tradeable Future	6.0800	93.9200	6.1000	93.9000	0.329	0.0000	0.0000	0
2014/07/25	JBAF	19/11/2014			Jibar Tradeable Future	6.1200	93.8800	6.1400	93.8600	0.327	0.0000	0.0000	0
2014/07/25	JBAF	17/12/2014			Jibar Tradeable Future	6.2400	93.7600	6.2400	93.7600	0.000	0.0000	0.0000	0
2014/07/25	JBAF	21/01/2015			Jibar Tradeable Future	6.3300	93.6700	6.3300	93.6700	0.000	0.0000	0.0000	0
2014/07/25	JBAF	18/03/2015			Jibar Tradeable Future	6.4800	93.5200	6.4800	93.5200	0.000	0.0000	0.0000	2,850
2014/07/25	JBAF	17/06/2015			Jibar Tradeable Future	6.6700	93.3300	6.7100	93.2900	0.600	0.0000	0.0000	5,000
2014/07/25	JBAF	16/09/2015			Jibar Tradeable Future	6.8400	93.1600	6.8900	93.1100	0.731	0.0000	0.0000	0
2014/07/25	JBAF	15/12/2015			Jibar Tradeable Future	7.0000	93.0000	7.0400	92.9600	0.571	0.0000	0.0000	0
2014/07/25	JBAF	16/03/2016			Jibar Tradeable Future	7.1400	92.8600	7.1800	92.8200	0.560	0.0000	0.0000	0
2014/07/25	JBAF	15/06/2016			Jibar Tradeable Future	7.2800	92.7200	7.3300	92.6700	0.687	0.0000	0.0000	0
2014/07/25	R023	07/08/2014	8.51	Call	Bond Future	3,442.4000	3.4424	3,294.8200	3.2948	(4.287)	0	0	0
2014/07/25	R023	07/08/2014			Bond Future	7.9319	102.3535	7.9562	102.2059	0.306	0.0000	0.0000	11,760
2014/07/25	R023	07/08/2014	8.49	Call	Bond Future	3,327.1800	3.3272	3,179.6500	3.1796	(4.434)	0	0	0
2014/07/25	R023	07/08/2014	8.50	Call	Bond Future	3,384.7800	3.3848	3,237.2200	3.2372	(4.360)	0	0	0
2014/07/25	R023	07/08/2014	8.49	Put	Bond Future	5.6400	0.0056	5.7100	0.0057	1.241	0	0	0
2014/07/25	R023	07/08/2014	8.51	Put	Bond Future	4.4800	0.0045	4.5000	0.0045	0.446	0	0	0
2014/07/25	R023	07/08/2014	8.50	Put	Bond Future	5.0300	0.0050	5.0700	0.0051	0.795	0	0	0
2014/07/25	R023	06/11/2014			Bond Future	8.0084	99.9779	8.0339	99.8271	0.318	0.0000	0.0000	0
2014/07/25	R023	06/11/2014	8.59	Put	Bond Future	494.8600	0.4949	520.4400	0.5204	5.169	0	0	0
2014/07/25	R023	06/11/2014	8.61	Put	Bond Future	472.0500	0.4720	496.6100	0.4966	5.203	0	0	0
2014/07/25	R023	06/11/2014	8.59	Call	Bond Future	3,864.7400	3.8647	3,739.5300	3.7395	(3.240)	0	0	0
2014/07/25	R023	06/11/2014	8.60	Put	Bond Future	483.3500	0.4834	508.4100	0.5084	5.185	0	0	0
2014/07/25	R023	06/11/2014	8.60	Call	Bond Future	3,909.8800	3.9099	3,784.1500	3.7842	(3.216)	0	0	0
2014/07/25	R023	06/11/2014	8.61	Call	Bond Future	3,955.1900	3.9552	3,828.9600	3.8290	(3.192)	0	0	0
2014/07/25	R023	05/02/2015			Bond Future	8.0744	101.5895	8.1012	101.4352	0.332	0.0000	0.0000	0
2014/07/25	R023	05/02/2015	8.74	Put	Bond Future	906.7700	0.9068	941.0900	0.9411	3.785	0	0	0
2014/07/25	R023	05/02/2015	8.75	Call	Bond Future	4,693.0800	4.6931	4,572.6900	4.5727	(2.565)	0	0	0
2014/07/25	R023	05/02/2015	8.76	Call	Bond Future	4,734.3600	4.7344	4,613.5400	4.6135	(2.552)	0	0	0
2014/07/25	R023	05/02/2015	8.74	Call	Bond Future	4,651.9200	4.6519	4,531.9600	4.5320	(2.579)	0	0	0
2014/07/25	R023	05/02/2015	8.76	Put	Bond Future	879.5100	0.8795	912.9700	0.9130	3.804	0	0	0
2014/07/25	R023	05/02/2015	8.75	Put	Bond Future	893.0600	0.8931	926.9500	0.9269	3.795	0	0	0
2014/07/25	R157	07/08/2014	6.76	Put	Bond Future	45.5100	0.0455	38.6800	0.0387	(15.008)	0	0	0
2014/07/25	R157	07/08/2014			Bond Future	6.6646	112.5744	6.6525	112.5876	(0.182)	0.0000	0.0000	2,906
2014/07/25	R157	07/08/2014	6.75	Put	Bond Future	49.0100	0.0490	41.8800	0.0419	(14.548)	0	0	0
2014/07/25	R157	07/08/2014	6.74	Call	Bond Future	135.2300	0.1352	141.0400	0.1410	4.296	0	0	0
2014/07/25	R157	07/08/2014	6.75	Call	Bond Future	142.3800	0.1424	148.5000	0.1485	4.298	0	0	0

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2014/07/25	R157	07/08/2014	6.76	Call	Bond Future	149.8000	0.1498	156.2200	0.1562	4.286	0	0	0
2014/07/25	R157	07/08/2014	6.74	Put	Bond Future	52.7800	0.0528	45.3400	0.0453	(14.096)	0	0	0
2014/07/25	R157	06/11/2014	6.19	Put	Bond Future	607.2500	0.6073	596.2600	0.5963	(1.810)	0	0	0
2014/07/25	R157	06/11/2014			Bond Future	6.8457	107.4606	6.8310	107.4730	(0.215)	0.0000	0.0000	0
2014/07/25	R157	06/11/2014	6.21	Put	Bond Future	593.1500	0.5931	582.2400	0.5822	(1.839)	0	0	0
2014/07/25	R157	06/11/2014	6.20	Put	Bond Future	600.1800	0.6002	589.2300	0.5892	(1.824)	0	0	0
2014/07/25	R157	06/11/2014	6.21	Call	Bond Future	54.7200	0.0547	56.2200	0.0562	2.741	0	0	0
2014/07/25	R157	06/11/2014	6.19	Call	Bond Future	51.8100	0.0518	53.2300	0.0532	2.741	0	0	0
2014/07/25	R157	06/11/2014	6.20	Call	Bond Future	53.2500	0.0533	54.7100	0.0547	2.742	0	0	0
2014/07/25	R157	05/02/2015	8.74	Call	Bond Future	1,056.2300	1.0562	1,066.0400	1.0660	0.929	0	0	0
2014/07/25	R157	05/02/2015	8.75	Put	Bond Future	45.5100	0.0455	43.8400	0.0438	(3.670)	0	0	0
2014/07/25	R157	05/02/2015			Bond Future	7.0161	109.1935	6.9967	109.2050	(0.277)	0.0000	0.0000	0
2014/07/25	R157	05/02/2015	8.74	Put	Bond Future	46.1700	0.0462	44.4800	0.0445	(3.660)	0	0	0
2014/07/25	R157	05/02/2015	8.76	Put	Bond Future	44.8600	0.0449	43.2100	0.0432	(3.678)	0	0	0
2014/07/25	R157	05/02/2015	8.75	Call	Bond Future	1,061.3800	1.0614	1,071.2100	1.0712	0.926	0	0	0
2014/07/25	R157	05/02/2015	8.76	Call	Bond Future	1,066.5300	1.0665	1,076.3800	1.0764	0.924	0	0	0
2014/07/25	R186	07/08/2014	8.31	Call	Bond Future	1,701.1600	1.7012	1,396.5300	1.3965	(17.907)	0	0	0
2014/07/25	R186	07/08/2014	8.43	Put	Bond Future	118.2600	0.1183	152.7400	0.1527	29.156	0	0	105
2014/07/25	R186	07/08/2014	8.70	Put	Bond Future	8.3300	0.0083	10.7900	0.0108	29.532	0	0	1,000
2014/07/25	R186	07/08/2014			Bond Future	8.1461	119.5941	8.1905	119.2108	0.545	0.0000	0.0000	40,428
2014/07/25	R186	07/08/2014	7.60	Put	Bond Future	4,861.8600	4.8619	5,241.8400	5.2418	7.816	0	0	0
2014/07/25	R186	07/08/2014	8.00	Call	Bond Future	327.4600	0.3275	215.4300	0.2154	(34.212)	0	0	105
2014/07/25	R186	07/08/2014	8.92	Put	Bond Future	0.5300	0.0005	0.6500	0.0007	22.642	0	0	840
2014/07/25	R186	07/08/2014	8.29	Call	Bond Future	1,574.4400	1.5744	1,279.6300	1.2796	(18.725)	0	0	0
2014/07/25	R186	07/08/2014	8.25	Call	Bond Future	1,334.7500	1.3347	1,061.6000	1.0616	(20.465)	0	0	1,200
2014/07/25	R186	07/08/2014	8.30	Call	Bond Future	1,637.2600	1.6373	1,337.4500	1.3375	(18.312)	0	0	0
2014/07/25	R186	07/08/2014	8.29	Put	Bond Future	339.2500	0.3392	427.7900	0.4278	26.099	0	0	0
2014/07/25	R186	07/08/2014	9.20	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	2,100
2014/07/25	R186	07/08/2014	7.60	Call	Bond Future	5.4900	0.0055	2.1200	0.0021	(61.384)	0	0	210
2014/07/25	R186	07/08/2014	8.00	Put	Bond Future	1,600.4900	1.6005	1,871.8100	1.8718	16.952	0	0	0
2014/07/25	R186	07/08/2014	8.31	Put	Bond Future	295.6900	0.2957	374.4100	0.3744	26.622	0	0	0
2014/07/25	R186	07/08/2014	8.92	Call	Bond Future	6,437.6400	6.4376	6,054.4100	6.0544	(5.953)	0	0	0
2014/07/25	R186	07/08/2014	8.30	Put	Bond Future	316.8900	0.3169	400.4300	0.4004	26.362	0	0	0
2014/07/25	R186	07/08/2014	9.20	Call	Bond Future	8,645.4000	8.6454	8,262.0500	8.2621	(4.434)	0	0	0
2014/07/25	R186	07/08/2014	8.43	Call	Bond Future	2,538.1800	2.5382	2,189.3100	2.1893	(13.745)	0	0	0
2014/07/25	R186	07/08/2014	8.70	Call	Bond Future	4,666.3100	4.6663	4,285.4200	4.2854	(8.163)	0	0	0
2014/07/25	R186	07/08/2014	8.25	Put	Bond Future	441.1500	0.4412	551.3500	0.5513	24.980	0	0	0
2014/07/25	R186	06/11/2014	8.14	Call	Bond Future	2,051.3100	2.0513	1,863.3600	1.8634	(9.162)	0	0	0
2014/07/25	R186	06/11/2014	8.15	Put	Bond Future	2,649.6700	2.6497	2,849.8000	2.8498	7.553	0	0	0
2014/07/25	R186	06/11/2014			Bond Future	8.2158	121.4000	8.2620	121.0097	0.562	0.0000	0.0000	23,112
2014/07/25	R186	06/11/2014	9.17	Call	Bond Future	7,992.4600	7.9925	7,635.9000	7.6359	(4.461)	0	0	0
2014/07/25	R186	06/11/2014	8.15	Call	Bond Future	2,090.7300	2.0907	1,900.5100	1.9005	(9.098)	0	0	0
2014/07/25	R186	06/11/2014	8.16	Call	Bond Future	2,130.5900	2.1306	1,938.1100	1.9381	(9.034)	0	0	0
2014/07/25	R186	06/11/2014	9.17	Put	Bond Future	281.1500	0.2811	314.9400	0.3149	12.018	0	0	2,010
2014/07/25	R186	06/11/2014	8.14	Put	Bond Future	2,695.5600	2.6956	2,897.9600	2.8980	7.509	0	0	0
2014/07/25	R186	06/11/2014	8.16	Put	Bond Future	2,604.3100	2.6043	2,802.1800	2.8022	7.598	0	0	0
2014/07/25	R186	05/02/2015	9.00	Call	Bond Future	7,029.4000	7.0294	6,720.3400	6.7203	(4.397)	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
2014/07/25	R186	05/02/2015			Bond Future	8.2749	118.0601	8.3229	117.6623	0.580	0.0000	0.0000	0
2014/07/25	R186	05/02/2015	8.75	Call	Bond Future	5,611.8900	5.6119	5,332.8100	5.3328	(4.973)	0	0	0
2014/07/25	R186	05/02/2015	8.76	Call	Bond Future	5,666.2100	5.6662	5,385.8200	5.3858	(4.948)	0	0	0
2014/07/25	R186	05/02/2015	8.74	Call	Bond Future	5,557.8000	5.5578	5,280.0300	5.2800	(4.998)	0	0	0
2014/07/25	R186	05/02/2015	8.76	Put	Bond Future	1,732.3200	1.7323	1,849.6800	1.8497	6.775	0	0	0
2014/07/25	R186	05/02/2015	8.75	Put	Bond Future	1,757.2400	1.7572	1,875.9100	1.8759	6.753	0	0	0
2014/07/25	R186	05/02/2015	9.00	Put	Bond Future	1,216.9200	1.2169	1,305.6100	1.3056	7.288	0	0	9,600
2014/07/25	R186	05/02/2015	8.74	Put	Bond Future	1,782.4600	1.7825	1,902.4400	1.9024	6.731	0	0	0
2014/07/25	R197	07/08/2014			Bond Future	285.8221	285.8221	285.8310	285.8310	0.003	0.0000	0.0000	0
2014/07/25	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R197	07/08/2014	270.00	Call	Bond Future	15,822.1000	15.8221	15,831.0000	15.8310	0.056	0	0	0
2014/07/25	R197	07/08/2014	270.01	Call	Bond Future	15,812.1000	15.8121	15,821.0000	15.8210	0.056	0	0	0
2014/07/25	R197	07/08/2014	269.99	Call	Bond Future	15,832.1000	15.8321	15,841.0000	15.8410	0.056	0	0	0
2014/07/25	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R197	06/11/2014			Bond Future	290.1736	290.1736	290.1798	290.1798	0.002	0.0000	0.0000	905
2014/07/25	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R197	06/11/2014	285.00	Call	Bond Future	5,173.5900	5.1736	5,179.7700	5.1798	0.119	0	0	0
2014/07/25	R197	06/11/2014	285.01	Call	Bond Future	5,163.5900	5.1636	5,169.7700	5.1698	0.120	0	0	0
2014/07/25	R197	06/11/2014	284.99	Call	Bond Future	5,183.5900	5.1836	5,189.7700	5.1898	0.119	0	0	0
2014/07/25	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R201	07/08/2014	5.31	Put	Bond Future	217.7100	0.2177	214.5700	0.2146	(1.442)	0	0	0
2014/07/25	R201	07/08/2014			Bond Future	5.8687	102.2219	5.8640	102.2236	(0.079)	0.0000	0.0000	0
2014/07/25	R201	07/08/2014	5.30	Put	Bond Future	220.7500	0.2207	217.6300	0.2176	(1.413)	0	0	0
2014/07/25	R201	07/08/2014	5.31	Call	Bond Future	16.5800	0.0166	15.1100	0.0151	(8.866)	0	0	0
2014/07/25	R201	07/08/2014	5.29	Call	Bond Future	15.4700	0.0155	14.0500	0.0141	(9.179)	0	0	0
2014/07/25	R201	07/08/2014	5.30	Call	Bond Future	16.0200	0.0160	14.5700	0.0146	(9.051)	0	0	0
2014/07/25	R201	07/08/2014	5.29	Put	Bond Future	223.8100	0.2238	220.7200	0.2207	(1.381)	0	0	0
2014/07/25	R202	07/08/2014	207.99	Call	Bond Future	20,783.2500	20.7832	21,128.5100	21.1285	1.661	0	0	0
2014/07/25	R202	07/08/2014	208.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R202	07/08/2014			Bond Future	228.7733	228.7733	229.1185	229.1185	0.151	0.0000	0.0000	126
2014/07/25	R202	07/08/2014	207.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R202	07/08/2014	208.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R202	07/08/2014	208.00	Call	Bond Future	20,773.2500	20.7732	21,118.5100	21.1185	1.662	0	0	0
2014/07/25	R202	07/08/2014	208.01	Call	Bond Future	20,763.2500	20.7632	21,108.5100	21.1085	1.663	0	0	0
2014/07/25	R202	06/11/2014	226.99	Call	Bond Future	5,265.9300	5.2659	5,614.5200	5.6145	6.620	0	0	0
2014/07/25	R202	06/11/2014			Bond Future	232.2559	232.2559	232.6045	232.6045	0.150	0.0000	0.0000	44,466
2014/07/25	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R202	06/11/2014	227.00	Call	Bond Future	5,255.9300	5.2559	5,604.5200	5.6045	6.632	0	0	0
2014/07/25	R202	06/11/2014	227.01	Call	Bond Future	5,245.9300	5.2459	5,594.5200	5.5945	6.645	0	0	0
2014/07/25	R203	07/08/2014	7.30	Call	Bond Future	643.2200	0.6432	702.5400	0.7025	9.222	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
2014/07/25	R203	07/08/2014			Bond Future	7.0852	106.5366	7.0588	106.6103	(0.373)	0.0000	0.0000	24,351
2014/07/25	R203	07/08/2014	7.31	Call	Bond Future	666.9100	0.6669	727.2000	0.7272	9.040	0	0	0
2014/07/25	R203	07/08/2014	6.84	Put	Bond Future	718.6200	0.7186	649.8100	0.6498	(9.575)	0	0	0
2014/07/25	R203	07/08/2014	7.29	Put	Bond Future	50.4900	0.0505	35.0700	0.0351	(30.541)	0	0	0
2014/07/25	R203	07/08/2014	7.31	Put	Bond Future	42.2000	0.0422	28.7700	0.0288	(31.825)	0	0	0
2014/07/25	R203	07/08/2014	7.29	Call	Bond Future	619.8200	0.6198	678.1200	0.6781	9.406	0	0	0
2014/07/25	R203	07/08/2014	7.30	Put	Bond Future	46.1900	0.0462	31.7900	0.0318	(31.176)	0	0	0
2014/07/25	R203	07/08/2014	6.84	Call	Bond Future	32.0000	0.0320	36.9100	0.0369	15.344	0	0	46
2014/07/25	R203	06/11/2014	6.86	Call	Bond Future	298.2500	0.2982	318.3700	0.3184	6.746	0	0	0
2014/07/25	R203	06/11/2014			Bond Future	7.1838	103.9813	7.1551	104.0552	(0.399)	0.0000	0.0000	6,646
2014/07/25	R203	06/11/2014	6.98	Call	Bond Future	404.3600	0.4044	429.6400	0.4296	6.252	0	0	14
2014/07/25	R203	06/11/2014	6.84	Call	Bond Future	282.7800	0.2828	302.1000	0.3021	6.832	0	0	45
2014/07/25	R203	06/11/2014	6.85	Call	Bond Future	290.4400	0.2904	310.1600	0.3102	6.790	0	0	0
2014/07/25	R203	06/11/2014	6.98	Put	Bond Future	930.7100	0.9307	882.1600	0.8822	(5.216)	0	0	0
2014/07/25	R203	06/11/2014	6.84	Put	Bond Future	1,172.7100	1.1727	1,118.2000	1.1182	(4.648)	0	0	0
2014/07/25	R203	06/11/2014	6.86	Put	Bond Future	1,136.1400	1.1361	1,082.4300	1.0824	(4.727)	0	0	0
2014/07/25	R203	06/11/2014	6.85	Put	Bond Future	1,154.3500	1.1544	1,100.2400	1.1002	(4.687)	0	0	0
2014/07/25	R203	05/02/2015	7.69	Call	Bond Future	1,459.2000	1.4592	1,508.0900	1.5081	3.350	0	0	55
2014/07/25	R203	05/02/2015			Bond Future	7.2621	105.6577	7.2308	105.7316	(0.432)	0.0000	0.0000	0
2014/07/25	R203	05/02/2015	8.34	Put	Bond Future	145.5200	0.1455	135.1400	0.1351	(7.133)	0	0	0
2014/07/25	R203	05/02/2015	8.35	Call	Bond Future	2,668.6500	2.6687	2,732.3800	2.7324	2.388	0	0	0
2014/07/25	R203	05/02/2015	8.36	Call	Bond Future	2,688.5400	2.6885	2,752.4400	2.7524	2.377	0	0	0
2014/07/25	R203	05/02/2015	8.34	Call	Bond Future	2,648.7900	2.6488	2,712.3600	2.7124	2.400	0	0	0
2014/07/25	R203	05/02/2015	8.36	Put	Bond Future	139.5600	0.1396	129.5100	0.1295	(7.201)	0	0	0
2014/07/25	R203	05/02/2015	7.69	Put	Bond Future	456.1000	0.4561	431.0400	0.4310	(5.494)	0	0	0
2014/07/25	R203	05/02/2015	8.35	Put	Bond Future	142.5200	0.1425	132.3000	0.1323	(7.171)	0	0	0
2014/07/25	R204	07/08/2014			Bond Future	7.3592	103.4743	7.3431	103.5346	(0.220)	0.0000	0.0000	14,562
2014/07/25	R204	07/08/2014	7.44	Put	Bond Future	199.1100	0.1991	167.6900	0.1677	(15.780)	0	0	0
2014/07/25	R204	07/08/2014	7.46	Put	Bond Future	174.0100	0.1740	145.0300	0.1450	(16.654)	0	0	0
2014/07/25	R204	07/08/2014	7.45	Put	Bond Future	186.2500	0.1863	156.0500	0.1561	(16.215)	0	0	0
2014/07/25	R204	07/08/2014	7.46	Call	Bond Future	548.5400	0.5485	579.8200	0.5798	5.702	0	0	0
2014/07/25	R204	07/08/2014	7.78	Call	Bond Future	1,563.0600	1.5631	1,619.8900	1.6199	3.636	0	0	0
2014/07/25	R204	07/08/2014	7.44	Call	Bond Future	499.4300	0.4994	528.2700	0.5283	5.775	0	0	0
2014/07/25	R204	07/08/2014	7.78	Put	Bond Future	10.0300	0.0100	6.6000	0.0066	(34.197)	0	0	530
2014/07/25	R204	07/08/2014	7.45	Call	Bond Future	523.6800	0.5237	553.7400	0.5537	5.740	0	0	0
2014/07/25	R204	06/11/2014	7.99	Put	Bond Future	270.5000	0.2705	255.3600	0.2554	(5.597)	0	0	1,270
2014/07/25	R204	06/11/2014			Bond Future	7.4480	105.0368	7.4310	105.0969	(0.229)	0.0000	0.0000	364
2014/07/25	R204	06/11/2014	6.99	Put	Bond Future	1,936.7300	1.9367	1,887.7500	1.8878	(2.529)	0	0	0
2014/07/25	R204	06/11/2014	7.01	Put	Bond Future	1,882.4400	1.8824	1,833.9900	1.8340	(2.574)	0	0	0
2014/07/25	R204	06/11/2014	6.99	Call	Bond Future	305.4200	0.3054	316.5700	0.3166	3.651	0	0	0
2014/07/25	R204	06/11/2014	7.00	Put	Bond Future	1,909.4900	1.9095	1,860.7800	1.8608	(2.551)	0	0	0
2014/07/25	R204	06/11/2014	7.99	Call	Bond Future	2,160.5800	2.1606	2,205.5700	2.2056	2.082	0	0	0
2014/07/25	R204	06/11/2014	7.00	Call	Bond Future	314.1300	0.3141	325.5500	0.3255	3.635	0	0	0
2014/07/25	R204	06/11/2014	7.01	Call	Bond Future	323.0300	0.3230	334.7100	0.3347	3.616	0	0	0
2014/07/25	R204	05/02/2015			Bond Future	7.5183	102.6942	7.5003	102.7542	(0.240)	0.0000	0.0000	0
2014/07/25	R204	05/02/2015	8.25	Call	Bond Future	2,818.2400	2.8182	2,862.7900	2.8628	1.581	0	0	0
2014/07/25	R204	05/02/2015	8.26	Call	Bond Future	2,843.6200	2.8436	2,888.3600	2.8884	1.573	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
2014/07/25	R204	05/02/2015	8.24	Call	Bond Future	2,792.9500	2.7930	2,837.3000	2.8373	1.588	0	0	0
2014/07/25	R204	05/02/2015	8.26	Put	Bond Future	409.4600	0.4095	394.1200	0.3941	(3.746)	0	0	0
2014/07/25	R204	05/02/2015	8.25	Put	Bond Future	416.4200	0.4164	400.8900	0.4009	(3.729)	0	0	0
2014/07/25	R204	05/02/2015	8.24	Put	Bond Future	423.4800	0.4235	407.7500	0.4077	(3.714)	0	0	0
2014/07/25	R207	07/08/2014	7.69	Call	Bond Future	686.2300	0.6862	676.2800	0.6763	(1.450)	0	0	0
2014/07/25	R207	07/08/2014	7.70	Put	Bond Future	188.9900	0.1890	175.2600	0.1753	(7.265)	0	0	0
2014/07/25	R207	07/08/2014			Bond Future	7.5782	99.1052	7.5773	99.1093	(0.013)	0.0000	0.0000	34,011
2014/07/25	R207	07/08/2014	7.70	Call	Bond Future	716.2300	0.7162	706.6300	0.7066	(1.340)	0	0	0
2014/07/25	R207	07/08/2014	7.71	Call	Bond Future	746.8600	0.7469	737.6200	0.7376	(1.237)	0	0	0
2014/07/25	R207	07/08/2014	7.69	Put	Bond Future	202.1500	0.2021	188.0700	0.1881	(6.965)	0	0	0
2014/07/25	R207	07/08/2014	7.71	Put	Bond Future	176.4800	0.1765	163.1100	0.1631	(7.576)	0	0	0
2014/07/25	R207	06/11/2014	7.36	Put	Bond Future	1,841.3200	1.8413	1,834.4200	1.8344	(0.375)	0	0	0
2014/07/25	R207	06/11/2014			Bond Future	7.6604	100.6017	7.6597	100.6049	(0.010)	0.0000	0.0000	532
2014/07/25	R207	06/11/2014	7.35	Put	Bond Future	1,869.8900	1.8699	1,863.0100	1.8630	(0.368)	0	0	0
2014/07/25	R207	06/11/2014	7.36	Call	Bond Future	580.0500	0.5801	576.4000	0.5764	(0.629)	0	0	0
2014/07/25	R207	06/11/2014	7.34	Call	Bond Future	552.7800	0.5528	549.1700	0.5492	(0.653)	0	0	0
2014/07/25	R207	06/11/2014	7.35	Call	Bond Future	566.3000	0.5663	562.6700	0.5627	(0.641)	0	0	0
2014/07/25	R207	06/11/2014	7.34	Put	Bond Future	1,898.7100	1.8987	1,891.8500	1.8919	(0.361)	0	0	0
2014/07/25	R207	05/02/2015	8.49	Put	Bond Future	515.0300	0.5150	511.5000	0.5115	(0.685)	0	0	0
2014/07/25	R207	05/02/2015			Bond Future	7.7286	98.5815	7.7280	98.5838	(0.007)	0.0000	0.0000	0
2014/07/25	R207	05/02/2015	8.51	Put	Bond Future	498.7400	0.4987	495.2600	0.4953	(0.698)	0	0	0
2014/07/25	R207	05/02/2015	8.50	Call	Bond Future	3,525.4900	3.5255	3,524.2600	3.5243	(0.035)	0	0	0
2014/07/25	R207	05/02/2015	8.51	Call	Bond Future	3,555.7800	3.5558	3,554.5700	3.5546	(0.034)	0	0	0
2014/07/25	R207	05/02/2015	8.49	Call	Bond Future	3,495.2900	3.4953	3,494.0300	3.4940	(0.036)	0	0	0
2014/07/25	R207	05/02/2015	8.50	Put	Bond Future	506.8300	0.5068	503.3300	0.5033	(0.691)	0	0	0
2014/07/25	R207	07/05/2015			Bond Future	7.7635	100.3453	7.7632	100.3464	(0.004)	0.0000	0.0000	0
2014/07/25	R207	07/05/2015	8.25	Call	Bond Future	2,965.7900	2.9658	2,963.4000	2.9634	(0.081)	0	0	0
2014/07/25	R207	07/05/2015	7.73	Call	Bond Future	1,813.8400	1.8138	1,811.1000	1.8111	(0.151)	0	0	66
2014/07/25	R207	07/05/2015	8.24	Put	Bond Future	1,143.2800	1.1433	1,139.8100	1.1398	(0.304)	0	0	0
2014/07/25	R207	07/05/2015	8.26	Put	Bond Future	1,118.4200	1.1184	1,114.9700	1.1150	(0.308)	0	0	0
2014/07/25	R207	07/05/2015	7.73	Put	Bond Future	1,941.7200	1.9417	1,937.9100	1.9379	(0.196)	0	0	0
2014/07/25	R207	07/05/2015	8.25	Put	Bond Future	1,130.8000	1.1308	1,127.3400	1.1273	(0.306)	0	0	0
2014/07/25	R207	07/05/2015	8.26	Call	Bond Future	2,990.6900	2.9907	2,988.3100	2.9883	(0.080)	0	0	0
2014/07/25	R207	07/05/2015	8.24	Call	Bond Future	2,940.9800	2.9410	2,938.5800	2.9386	(0.082)	0	0	0
2014/07/25	R208	07/08/2014	8.28	Call	Bond Future	2,645.5300	2.6455	2,599.4200	2.5994	(1.743)	0	0	0
2014/07/25	R208	07/08/2014			Bond Future	7.7378	97.4074	7.7470	97.3621	0.118	0.0000	0.0000	16,244
2014/07/25	R208	07/08/2014	7.80	Call	Bond Future	631.7300	0.6317	588.2000	0.5882	(6.891)	0	0	0
2014/07/25	R208	07/08/2014	7.79	Put	Bond Future	344.0700	0.3441	346.4800	0.3465	0.700	0	0	0
2014/07/25	R208	07/08/2014	7.81	Put	Bond Future	305.4100	0.3054	306.6400	0.3066	0.403	0	0	0
2014/07/25	R208	07/08/2014	7.80	Put	Bond Future	324.3300	0.3243	326.1300	0.3261	0.555	0	0	0
2014/07/25	R208	07/08/2014	7.81	Call	Bond Future	662.1400	0.6621	618.0400	0.6180	(6.660)	0	0	0
2014/07/25	R208	07/08/2014	8.28	Put	Bond Future	5.0500	0.0051	4.2700	0.0043	(15.446)	0	0	630
2014/07/25	R208	07/08/2014	7.79	Call	Bond Future	602.1000	0.6021	559.1800	0.5592	(7.128)	0	0	0
2014/07/25	R208	06/11/2014	7.46	Call	Bond Future	586.7800	0.5868	567.7000	0.5677	(3.252)	0	0	0
2014/07/25	R208	06/11/2014			Bond Future	7.8177	95.4798	7.8275	95.4329	0.125	0.0000	0.0000	571
2014/07/25	R208	06/11/2014	7.44	Call	Bond Future	558.0700	0.5581	539.5800	0.5396	(3.313)	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
2014/07/25	R208	06/11/2014	7.45	Call	Bond Future	572.3000	0.5723	553.5100	0.5535	(3.283)	0	0	0
2014/07/25	R208	06/11/2014	8.50	Put	Bond Future	279.1600	0.2792	282.8200	0.2828	1.311	0	0	1,520
2014/07/25	R208	06/11/2014	7.44	Put	Bond Future	2,389.3200	2.3893	2,417.7800	2.4178	1.191	0	0	0
2014/07/25	R208	06/11/2014	7.46	Put	Bond Future	2,319.9900	2.3200	2,347.8600	2.3479	1.201	0	0	0
2014/07/25	R208	06/11/2014	8.50	Call	Bond Future	3,480.3500	3.4804	3,437.0600	3.4371	(1.244)	0	0	0
2014/07/25	R208	06/11/2014	7.45	Put	Bond Future	2,354.5200	2.3545	2,382.6800	2.3827	1.196	0	0	0
2014/07/25	R208	05/02/2015	8.51	Call	Bond Future	3,571.2700	3.5713	3,531.4000	3.5314	(1.116)	0	0	0
2014/07/25	R208	05/02/2015			Bond Future	7.8843	97.0192	7.8948	96.9706	0.133	0.0000	0.0000	0
2014/07/25	R208	05/02/2015	8.49	Call	Bond Future	3,504.9800	3.5050	3,465.3600	3.4654	(1.130)	0	0	0
2014/07/25	R208	05/02/2015	8.51	Put	Bond Future	726.5700	0.7266	735.3600	0.7354	1.210	0	0	0
2014/07/25	R208	05/02/2015	8.50	Put	Bond Future	738.1100	0.7381	747.0300	0.7470	1.208	0	0	0
2014/07/25	R208	05/02/2015	8.49	Put	Bond Future	749.5700	0.7496	758.6100	0.7586	1.206	0	0	0
2014/07/25	R208	05/02/2015	8.50	Call	Bond Future	3,538.1800	3.5382	3,498.4400	3.4984	(1.123)	0	0	0
2014/07/25	R209	07/08/2014	9.04	Put	Bond Future	173.7600	0.1738	208.8000	0.2088	20.166	0	0	0
2014/07/25	R209	07/08/2014			Bond Future	8.7854	77.9080	8.8248	77.6027	0.449	0.0000	0.0000	10,743
2014/07/25	R209	07/08/2014	9.06	Put	Bond Future	150.5900	0.1506	181.1200	0.1811	20.274	0	0	0
2014/07/25	R209	07/08/2014	9.05	Put	Bond Future	161.8300	0.1618	194.5600	0.1946	20.225	0	0	0
2014/07/25	R209	07/08/2014	9.05	Call	Bond Future	2,175.1700	2.1752	1,902.5800	1.9026	(12.532)	0	0	0
2014/07/25	R209	07/08/2014	9.06	Call	Bond Future	2,238.3900	2.2384	1,963.6000	1.9636	(12.276)	0	0	0
2014/07/25	R209	07/08/2014	9.04	Call	Bond Future	2,112.5200	2.1125	1,842.2400	1.8422	(12.794)	0	0	0
2014/07/25	R209	06/11/2014	9.50	Call	Bond Future	5,412.2700	5.4123	5,156.4300	5.1564	(4.727)	0	0	0
2014/07/25	R209	06/11/2014	8.95	Call	Bond Future	2,714.0400	2.7140	2,530.1500	2.5301	(6.776)	0	0	2,050
2014/07/25	R209	06/11/2014			Bond Future	8.8505	75.9377	8.8911	75.6270	0.459	0.0000	0.0000	16,291
2014/07/25	R209	06/11/2014	8.99	Put	Bond Future	1,824.3300	1.8243	1,944.8100	1.9448	6.604	0	0	0
2014/07/25	R209	06/11/2014	10.00	Call	Bond Future	8,280.6500	8.2807	7,989.6100	7.9896	(3.515)	0	0	0
2014/07/25	R209	06/11/2014	9.05	Put	Bond Future	1,638.7700	1.6388	1,750.0500	1.7500	6.790	0	0	0
2014/07/25	R209	06/11/2014	9.58	Put	Bond Future	566.5100	0.5665	613.9000	0.6139	8.365	0	0	907
2014/07/25	R209	06/11/2014	9.01	Put	Bond Future	1,760.7800	1.7608	1,878.1600	1.8782	6.666	0	0	0
2014/07/25	R209	06/11/2014	9.50	Put	Bond Future	673.3400	0.6733	728.1600	0.7282	8.142	0	0	5,500
2014/07/25	R209	06/11/2014	10.05	Call	Bond Future	8,574.8400	8.5748	8,281.6100	8.2816	(3.420)	0	0	0
2014/07/25	R209	06/11/2014	8.95	Put	Bond Future	1,956.4900	1.9565	2,083.2600	2.0833	6.479	0	0	0
2014/07/25	R209	06/11/2014	9.00	Put	Bond Future	1,792.4200	1.7924	1,911.3500	1.9113	6.635	0	0	0
2014/07/25	R209	06/11/2014	9.95	Call	Bond Future	7,987.2000	7.9872	7,698.5800	7.6986	(3.614)	0	0	0
2014/07/25	R209	06/11/2014	8.50	Call	Bond Future	1,199.7600	1.1998	1,090.2800	1.0903	(9.125)	0	0	5,500
2014/07/25	R209	06/11/2014	8.75	Put	Bond Future	2,726.1600	2.7262	2,885.8100	2.8858	5.856	0	0	0
2014/07/25	R209	06/11/2014	8.99	Call	Bond Future	2,883.0800	2.8831	2,692.9000	2.6929	(6.596)	0	0	0
2014/07/25	R209	06/11/2014	9.25	Call	Bond Future	4,095.2900	4.0953	3,867.8500	3.8679	(5.554)	0	0	0
2014/07/25	R209	06/11/2014	10.05	Put	Bond Future	178.3700	0.1784	195.8000	0.1958	9.772	0	0	2,050
2014/07/25	R209	06/11/2014	10.00	Put	Bond Future	204.1400	0.2041	223.7600	0.2238	9.611	0	0	1,640
2014/07/25	R209	06/11/2014	9.05	Call	Bond Future	3,145.8000	3.1458	2,946.4200	2.9464	(6.338)	0	0	2,050
2014/07/25	R209	06/11/2014	9.58	Call	Bond Future	5,856.8000	5.8568	5,593.5300	5.5935	(4.495)	0	0	0
2014/07/25	R209	06/11/2014	9.00	Call	Bond Future	2,926.1700	2.9262	2,734.4400	2.7344	(6.552)	0	0	1,640
2014/07/25	R209	06/11/2014	9.25	Put	Bond Future	1,123.9500	1.1239	1,207.1700	1.2072	7.404	0	0	2,200
2014/07/25	R209	06/11/2014	8.75	Call	Bond Future	1,949.0400	1.9490	1,798.0300	1.7980	(7.748)	0	0	2,200
2014/07/25	R209	06/11/2014	9.01	Call	Bond Future	2,969.4200	2.9694	2,776.1400	2.7761	(6.509)	0	0	0
2014/07/25	R209	06/11/2014	9.95	Put	Bond Future	233.0900	0.2331	255.1300	0.2551	9.456	0	0	2,050
2014/07/25	R209	06/11/2014	8.50	Put	Bond Future	3,964.5000	3.9645	4,165.6800	4.1657	5.075	0	0	0

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2014/07/25	R209	05/02/2015	9.00	Put	Bond Future	2,899.4800	2.8995	3,034.4800	3.0345	4.656	0	0	0
2014/07/25	R209	05/02/2015			Bond Future	8.9079	77.1621	8.9498	76.8457	0.470	0.0000	0.0000	0
2014/07/25	R209	05/02/2015	9.25	Call	Bond Future	4,650.8000	4.6508	4,441.8600	4.4419	(4.493)	0	0	0
2014/07/25	R209	05/02/2015	9.26	Call	Bond Future	4,695.6700	4.6957	4,485.6900	4.4857	(4.472)	0	0	0
2014/07/25	R209	05/02/2015	9.25	Put	Bond Future	2,123.3500	2.1234	2,230.7900	2.2308	5.060	0	0	0
2014/07/25	R209	05/02/2015	9.24	Call	Bond Future	4,606.0900	4.6061	4,398.2000	4.3982	(4.513)	0	0	0
2014/07/25	R209	05/02/2015	9.00	Call	Bond Future	3,593.0500	3.5931	3,411.6700	3.4117	(5.048)	0	0	0
2014/07/25	R209	05/02/2015	9.24	Put	Bond Future	2,150.6400	2.1506	2,259.1300	2.2591	5.045	0	0	0
2014/07/25	R209	05/02/2015	9.26	Put	Bond Future	2,096.3300	2.0963	2,202.7300	2.2027	5.076	0	0	0
2014/07/25	R210	07/08/2014			Bond Future	171.3787	171.3787	171.3848	171.3848	0.004	0.0000	0.0000	123
2014/07/25	R210	07/08/2014	159.00	Call	Bond Future	12,378.7200	12.3787	12,384.8100	12.3848	0.049	0	0	0
2014/07/25	R210	07/08/2014	159.01	Call	Bond Future	12,368.7200	12.3687	12,374.8100	12.3748	0.049	0	0	0
2014/07/25	R210	07/08/2014	158.99	Call	Bond Future	12,388.7200	12.3887	12,394.8100	12.3948	0.049	0	0	0
2014/07/25	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R210	06/11/2014			Bond Future	171.9481	171.9481	171.9526	171.9526	0.003	0.0000	0.0000	495
2014/07/25	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R210	06/11/2014	169.00	Call	Bond Future	2,948.1500	2.9481	2,952.6500	2.9526	0.153	0	0	0
2014/07/25	R210	06/11/2014	169.01	Call	Bond Future	2,938.1500	2.9381	2,942.6500	2.9426	0.153	0	0	0
2014/07/25	R210	06/11/2014	168.99	Call	Bond Future	2,958.1500	2.9581	2,962.6500	2.9626	0.152	0	0	0
2014/07/25	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R211	07/08/2014			Bond Future	130.7389	130.7389	130.7400	130.7400	0.001	0.0000	0.0000	390
2014/07/25	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R211	07/08/2014	128.00	Call	Bond Future	2,738.8700	2.7389	2,739.9600	2.7400	0.040	0	0	0
2014/07/25	R211	07/08/2014	128.01	Call	Bond Future	2,728.8700	2.7289	2,729.9600	2.7300	0.040	0	0	0
2014/07/25	R211	07/08/2014	127.99	Call	Bond Future	2,748.8700	2.7489	2,749.9600	2.7500	0.040	0	0	0
2014/07/25	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R211	06/11/2014	130.00	Call	Bond Future	2,729.2600	2.7293	2,729.1200	2.7291	(0.005)	0	0	0
2014/07/25	R211	06/11/2014	130.01	Call	Bond Future	2,719.2600	2.7193	2,719.1200	2.7191	(0.005)	0	0	0
2014/07/25	R211	06/11/2014			Bond Future	132.7293	132.7293	132.7291	132.7291	0.000	0.0000	0.0000	0
2014/07/25	R211	06/11/2014	129.99	Call	Bond Future	2,739.2600	2.7393	2,739.1200	2.7391	(0.005)	0	0	0
2014/07/25	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R212	07/08/2014	128.99	Call	Bond Future	6,649.0800	6.6491	6,653.0300	6.6530	0.059	0	0	0
2014/07/25	R212	07/08/2014			Bond Future	135.6391	135.6391	135.6430	135.6430	0.003	0.0000	0.0000	349
2014/07/25	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R212	07/08/2014	129.00	Call	Bond Future	6,639.0800	6.6391	6,643.0300	6.6430	0.059	0	0	0
2014/07/25	R212	07/08/2014	129.01	Call	Bond Future	6,629.0800	6.6291	6,633.0300	6.6330	0.060	0	0	0
2014/07/25	R212	06/11/2014			Bond Future	137.7040	137.7040	137.7068	137.7068	0.002	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
2014/07/25	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R212	06/11/2014	135.00	Call	Bond Future	2,704.0400	2.7040	2,706.8300	2.7068	0.103	0	0	0
2014/07/25	R212	06/11/2014	135.01	Call	Bond Future	2,694.0400	2.6940	2,696.8300	2.6968	0.104	0	0	0
2014/07/25	R212	06/11/2014	134.99	Call	Bond Future	2,714.0400	2.7140	2,716.8300	2.7168	0.103	0	0	0
2014/07/25	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R213	07/08/2014	8.86	Call	Bond Future	2,128.4400	2.1284	1,855.0700	1.8551	(12.844)	0	0	0
2014/07/25	R213	07/08/2014			Bond Future	8.6059	89.0981	8.6452	88.7899	0.458	0.0000	0.0000	23,660
2014/07/25	R213	07/08/2014	8.84	Call	Bond Future	2,002.2400	2.0022	1,733.9200	1.7339	(13.401)	0	0	0
2014/07/25	R213	07/08/2014	8.85	Call	Bond Future	2,065.0100	2.0650	1,794.1000	1.7941	(13.119)	0	0	0
2014/07/25	R213	07/08/2014	8.84	Put	Bond Future	193.5900	0.1936	233.5000	0.2335	20.616	0	0	0
2014/07/25	R213	07/08/2014	8.86	Put	Bond Future	167.8600	0.1679	202.7200	0.2027	20.767	0	0	0
2014/07/25	R213	07/08/2014	8.85	Put	Bond Future	180.3500	0.1804	217.6700	0.2177	20.693	0	0	0
2014/07/25	R213	06/11/2014	8.84	Call	Bond Future	2,974.6700	2.9747	2,779.0700	2.7791	(6.576)	0	0	0
2014/07/25	R213	06/11/2014	8.85	Put	Bond Future	1,683.0000	1.6830	1,799.4900	1.7995	6.922	0	0	0
2014/07/25	R213	06/11/2014			Bond Future	8.6751	86.9017	8.7158	86.5881	0.469	0.0000	0.0000	6,205
2014/07/25	R213	06/11/2014	8.85	Call	Bond Future	3,019.3400	3.0193	2,822.1600	2.8222	(6.531)	0	0	0
2014/07/25	R213	06/11/2014	8.86	Call	Bond Future	3,064.3400	3.0643	2,865.5800	2.8656	(6.486)	0	0	0
2014/07/25	R213	06/11/2014	8.84	Put	Bond Future	1,713.9400	1.7139	1,832.0100	1.8320	6.889	0	0	0
2014/07/25	R213	06/11/2014	8.86	Put	Bond Future	1,652.4800	1.6525	1,767.3900	1.7674	6.954	0	0	0
2014/07/25	R213	05/02/2015	9.26	Put	Bond Future	1,683.8800	1.6839	1,774.9000	1.7749	5.405	0	0	0
2014/07/25	R213	05/02/2015			Bond Future	8.7371	88.3025	8.7792	87.9829	0.481	0.0000	0.0000	0
2014/07/25	R213	05/02/2015	9.25	Put	Bond Future	1,706.5700	1.7066	1,798.5500	1.7985	5.390	0	0	0
2014/07/25	R213	05/02/2015	9.24	Put	Bond Future	1,729.5100	1.7295	1,822.4500	1.8225	5.374	0	0	0
2014/07/25	R213	05/02/2015	9.25	Call	Bond Future	5,490.2100	5.4902	5,262.5800	5.2626	(4.146)	0	0	0
2014/07/25	R213	05/02/2015	9.26	Call	Bond Future	5,538.8700	5.5389	5,310.2800	5.3103	(4.127)	0	0	0
2014/07/25	R213	05/02/2015	9.24	Call	Bond Future	5,441.7100	5.4417	5,215.0400	5.2150	(4.165)	0	0	0
2014/07/25	R214	07/08/2014	9.54	Put	Bond Future	5.8800	0.0059	6.4500	0.0065	9.694	0	0	0
2014/07/25	R214	07/08/2014			Bond Future	8.8903	78.6912	8.9247	78.4138	0.387	0.0000	0.0000	4,311
2014/07/25	R214	07/08/2014	9.56	Put	Bond Future	4.7700	0.0048	5.2100	0.0052	9.224	0	0	0
2014/07/25	R214	07/08/2014	9.55	Put	Bond Future	5.3000	0.0053	5.8000	0.0058	9.434	0	0	0
2014/07/25	R214	07/08/2014	9.56	Call	Bond Future	5,115.2600	5.1153	4,838.2800	4.8383	(5.415)	0	0	0
2014/07/25	R214	07/08/2014	9.54	Call	Bond Future	4,972.2000	4.9722	4,695.3500	4.6954	(5.568)	0	0	0
2014/07/25	R214	07/08/2014	9.55	Call	Bond Future	5,043.7700	5.0438	4,766.8500	4.7669	(5.490)	0	0	0
2014/07/25	R214	06/11/2014	9.20	Call	Bond Future	3,509.3200	3.5093	3,320.5000	3.3205	(5.381)	0	0	2,500
2014/07/25	R214	06/11/2014	9.64	Call	Bond Future	5,828.1300	5.8281	5,592.2100	5.5922	(4.048)	0	0	0
2014/07/25	R214	06/11/2014			Bond Future	8.9560	76.5906	8.9914	76.3083	0.396	0.0000	0.0000	1,726
2014/07/25	R214	06/11/2014	9.20	Put	Bond Future	1,601.4700	1.6015	1,694.9500	1.6950	5.837	0	0	0
2014/07/25	R214	06/11/2014	9.65	Call	Bond Future	5,884.9500	5.8850	5,648.2100	5.6482	(4.023)	0	0	0
2014/07/25	R214	06/11/2014	9.66	Call	Bond Future	5,941.9200	5.9419	5,704.3700	5.7044	(3.998)	0	0	0
2014/07/25	R214	06/11/2014	9.80	Call	Bond Future	6,751.1400	6.7511	6,503.3300	6.5033	(3.671)	0	0	0
2014/07/25	R214	06/11/2014	9.64	Put	Bond Future	677.4700	0.6775	723.8500	0.7239	6.846	0	0	0
2014/07/25	R214	06/11/2014	9.66	Put	Bond Future	649.5900	0.6496	694.3400	0.6943	6.889	0	0	0
2014/07/25	R214	06/11/2014	9.80	Put	Bond Future	480.5200	0.4805	515.0100	0.5150	7.178	0	0	2,500
2014/07/25	R214	06/11/2014	9.65	Put	Bond Future	663.4000	0.6634	708.9600	0.7090	6.868	0	0	0
2014/07/25	R214	05/02/2015	9.50	Call	Bond Future	5,600.8200	5.6008	5,397.5100	5.3975	(3.630)	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
2014/07/25	R214	05/02/2015			Bond Future	9.0153	77.8252	9.0519	77.5376	0.405	0.0000	0.0000	0
2014/07/25	R214	05/02/2015	9.51	Call	Bond Future	5,648.9700	5.6490	5,444.8300	5.4448	(3.614)	0	0	0
2014/07/25	R214	05/02/2015	9.50	Put	Bond Future	1,931.0400	1.9310	2,015.3100	2.0153	4.364	0	0	0
2014/07/25	R214	05/02/2015	9.49	Call	Bond Future	5,552.8000	5.5528	5,350.3400	5.3503	(3.646)	0	0	0
2014/07/25	R214	05/02/2015	9.49	Put	Bond Future	1,955.6900	1.9557	2,040.8100	2.0408	4.352	0	0	0
2014/07/25	R214	05/02/2015	9.51	Put	Bond Future	1,906.6400	1.9066	1,990.0800	1.9901	4.376	0	0	0
2014/07/25	R248	07/08/2014			Bond Future	8.9657	101.6357	9.0000	101.2809	0.383	0.0000	0.0000	10,044
2014/07/25	R248	07/08/2014	9.65	Call	Bond Future	6,653.6500	6.6537	6,298.8500	6.2988	(5.332)	0	0	0
2014/07/25	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R248	07/08/2014	9.66	Call	Bond Future	6,744.8300	6.7448	6,390.0300	6.3900	(5.260)	0	0	0
2014/07/25	R248	07/08/2014	9.64	Call	Bond Future	6,562.3100	6.5623	6,207.5100	6.2075	(5.407)	0	0	0
2014/07/25	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R248	06/11/2014			Bond Future	9.0336	98.7432	9.0691	98.3821	0.393	0.0000	0.0000	10,700
2014/07/25	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R248	06/11/2014	9.72	Call	Bond Future	6,584.0300	6.5840	6,222.9000	6.2229	(5.485)	0	0	0
2014/07/25	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R248	06/11/2014	9.73	Call	Bond Future	6,674.0000	6.6740	6,312.8700	6.3129	(5.411)	0	0	0
2014/07/25	R248	06/11/2014	9.74	Call	Bond Future	6,763.8100	6.7638	6,402.6800	6.4027	(5.339)	0	0	0
2014/07/25	R248	05/02/2015			Bond Future	9.0953	100.3350	9.1320	99.9670	0.403	0.0000	0.0000	0
2014/07/25	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	R248	05/02/2015	9.50	Call	Bond Future	3,931.5100	3.9315	3,563.5500	3.5636	(9.359)	0	0	0
2014/07/25	R248	05/02/2015	9.51	Call	Bond Future	4,025.0300	4.0250	3,657.0700	3.6571	(9.142)	0	0	0
2014/07/25	R248	05/02/2015	9.49	Call	Bond Future	3,837.8100	3.8378	3,469.8500	3.4699	(9.588)	0	0	0
2014/07/25	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/25	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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