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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/07/2014 TO 11/07/2014

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
2014/07/11	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	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
2014/07/11	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	2025	07/08/2014	109.01	Call	Bond Future	8,218.4300	8.2184	8,222.6300	8.2226	0.051	0	0	0
2014/07/11	2025	07/08/2014			Bond Future	117.2284	117.2284	117.2326	117.2326	0.004	0.0000	0.0000	0
2014/07/11	2025	07/08/2014	108.99	Call	Bond Future	8,238.4300	8.2384	8,242.6300	8.2426	0.051	0	0	0
2014/07/11	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2025	07/08/2014	109.00	Call	Bond Future	8,228.4300	8.2284	8,232.6300	8.2326	0.051	0	0	0
2014/07/11	2025	06/11/2014	117.01	Call	Bond Future	1,974.4000	1.9744	1,978.2300	1.9782	0.194	0	0	0
2014/07/11	2025	06/11/2014			Bond Future	118.9844	118.9844	118.9882	118.9882	0.003	0.0000	0.0000	0
2014/07/11	2025	06/11/2014	116.99	Call	Bond Future	1,994.4000	1.9944	1,998.2300	1.9982	0.192	0	0	0
2014/07/11	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2025	06/11/2014	117.00	Call	Bond Future	1,984.4000	1.9844	1,988.2300	1.9882	0.193	0	0	0
2014/07/11	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2030	07/08/2014			Bond Future	8.8076	93.5036	8.8369	93.2712	0.332	0.0000	0.0000	1,868
2014/07/11	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2030	07/08/2014	8.99	Call	Bond Future	1,434.4200	1.4344	1,201.9900	1.2020	(16.204)	0	0	0
2014/07/11	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2030	07/08/2014	9.00	Call	Bond Future	1,512.1400	1.5121	1,279.7100	1.2797	(15.371)	0	0	0
2014/07/11	2030	07/08/2014	9.01	Call	Bond Future	1,589.7700	1.5898	1,357.3400	1.3573	(14.620)	0	0	0
2014/07/11	2030	06/11/2014	9.01	Call	Bond Future	954.0100	0.9540	717.7500	0.7178	(24.765)	0	0	0
2014/07/11	2030	06/11/2014			Bond Future	8.8871	94.8929	8.9174	94.6567	0.340	0.0000	0.0000	2,313
2014/07/11	2030	06/11/2014	8.99	Call	Bond Future	799.6800	0.7997	563.4200	0.5634	(29.544)	0	0	0
2014/07/11	2030	06/11/2014	9.00	Call	Bond Future	876.8900	0.8769	640.6300	0.6406	(26.943)	0	0	0
2014/07/11	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2030	05/02/2015			Bond Future	8.9648	92.3496	8.9960	92.1095	0.349	0.0000	0.0000	0
2014/07/11	2030	05/02/2015	9.25	Call	Bond Future	2,157.1300	2.1571	1,917.0500	1.9171	(11.130)	0	0	0
2014/07/11	2030	05/02/2015	9.26	Call	Bond Future	2,231.4400	2.2314	1,991.3600	1.9914	(10.759)	0	0	0
2014/07/11	2030	05/02/2015	9.24	Call	Bond Future	2,082.7300	2.0827	1,842.6500	1.8426	(11.527)	0	0	0
2014/07/11	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	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
2014/07/11	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2037	07/08/2014			Bond Future	9.0261	95.2445	9.0554	94.9762	0.325	0.0000	0.0000	8,604
2014/07/11	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	49.7800	0.0498	100.000	0	0	0
2014/07/11	2037	07/08/2014	9.06	Call	Bond Future	309.8000	0.3098	41.5200	0.0415	(86.598)	0	0	0
2014/07/11	2037	07/08/2014	9.04	Call	Bond Future	127.0600	0.1271	0.0000	0.0000	(100.000)	0	0	0
2014/07/11	2037	07/08/2014	9.05	Call	Bond Future	218.5000	0.2185	0.0000	0.0000	(100.000)	0	0	0
2014/07/11	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	141.2200	0.1412	100.000	0	0	0
2014/07/11	2037	06/11/2014	9.69	Call	Bond Future	5,086.1000	5.0861	4,813.5200	4.8135	(5.359)	0	0	0
2014/07/11	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2037	06/11/2014			Bond Future	9.1017	96.6596	9.1319	96.3870	0.332	0.0000	0.0000	1,398
2014/07/11	2037	06/11/2014	9.70	Call	Bond Future	5,168.7100	5.1687	4,896.1300	4.8961	(5.274)	0	0	0
2014/07/11	2037	06/11/2014	9.71	Call	Bond Future	5,251.2000	5.2512	4,978.6200	4.9786	(5.191)	0	0	0
2014/07/11	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2037	05/02/2015			Bond Future	9.1755	93.8932	9.2067	93.6162	0.340	0.0000	0.0000	0
2014/07/11	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2037	05/02/2015	9.50	Call	Bond Future	2,820.2000	2.8202	2,543.1600	2.5432	(9.823)	0	0	0
2014/07/11	2037	05/02/2015	9.51	Call	Bond Future	2,904.9400	2.9049	2,627.9000	2.6279	(9.537)	0	0	0
2014/07/11	2037	05/02/2015	9.49	Call	Bond Future	2,735.3300	2.7353	2,458.2900	2.4583	(10.128)	0	0	0
2014/07/11	2038	07/08/2014			Bond Future	122.1735	122.1735	122.1786	122.1786	0.004	0.0000	0.0000	1,015
2014/07/11	2038	07/08/2014	106.00	Call	Bond Future	16,173.4700	16.1735	16,178.6400	16.1786	0.032	0	0	0
2014/07/11	2038	07/08/2014	106.01	Call	Bond Future	16,163.4700	16.1635	16,168.6400	16.1686	0.032	0	0	0
2014/07/11	2038	07/08/2014	105.99	Call	Bond Future	16,183.4700	16.1835	16,188.6400	16.1886	0.032	0	0	0
2014/07/11	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2038	06/11/2014	120.01	Call	Bond Future	3,993.6200	3.9936	3,998.3500	3.9983	0.118	0	0	0
2014/07/11	2038	06/11/2014			Bond Future	124.0036	124.0036	124.0083	124.0083	0.004	0.0000	0.0000	900
2014/07/11	2038	06/11/2014	119.99	Call	Bond Future	4,013.6200	4.0136	4,018.3500	4.0183	0.118	0	0	0
2014/07/11	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2038	06/11/2014	120.00	Call	Bond Future	4,003.6200	4.0036	4,008.3500	4.0083	0.118	0	0	0
2014/07/11	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2046	07/08/2014			Bond Future	122.3199	122.3199	122.3254	122.3254	0.004	0.0000	0.0000	0
2014/07/11	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2046	07/08/2014	104.44	Call	Bond Future	17,879.9400	17.8799	17,885.4000	17.8854	0.031	0	0	0
2014/07/11	2046	07/08/2014	104.45	Call	Bond Future	17,869.9400	17.8699	17,875.4000	17.8754	0.031	0	0	0
2014/07/11	2046	07/08/2014	104.43	Call	Bond Future	17,889.9400	17.8899	17,895.4000	17.8954	0.031	0	0	0
2014/07/11	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2046	06/11/2014	104.45	Call	Bond Future	18,356.8500	18.3568	18,361.7900	18.3618	0.027	0	0	0
2014/07/11	2046	06/11/2014			Bond Future	122.8068	122.8068	122.8118	122.8118	0.004	0.0000	0.0000	5,348
2014/07/11	2046	06/11/2014	104.43	Call	Bond Future	18,376.8500	18.3768	18,381.7900	18.3818	0.027	0	0	0
2014/07/11	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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2014/07/11	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2046	06/11/2014	104.44	Call	Bond Future	18,366.8500	18.3668	18,371.7900	18.3718	0.027	0	0	0
2014/07/11	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2050	07/08/2014			Bond Future	128.0621	128.0621	128.0678	128.0678	0.004	0.0000	0.0000	688
2014/07/11	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2050	07/08/2014	112.00	Call	Bond Future	16,062.0900	16.0621	16,067.7700	16.0678	0.035	0	0	0
2014/07/11	2050	07/08/2014	112.01	Call	Bond Future	16,052.0900	16.0521	16,057.7700	16.0578	0.035	0	0	0
2014/07/11	2050	07/08/2014	111.99	Call	Bond Future	16,072.0900	16.0721	16,077.7700	16.0778	0.035	0	0	0
2014/07/11	2050	06/11/2014			Bond Future	129.9800	129.9800	129.9857	129.9857	0.004	0.0000	0.0000	2,112
2014/07/11	2050	06/11/2014	126.00	Call	Bond Future	3,980.0400	3.9800	3,985.7400	3.9857	0.143	0	0	0
2014/07/11	2050	06/11/2014	126.01	Call	Bond Future	3,970.0400	3.9700	3,975.7400	3.9757	0.144	0	0	0
2014/07/11	2050	06/11/2014	125.99	Call	Bond Future	3,990.0400	3.9900	3,995.7400	3.9957	0.143	0	0	0
2014/07/11	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	AL12	07/08/2014			Index Future	497.7810	497.7810	496.5760	496.5760	(0.242)	0.0000	0.0000	0
2014/07/11	AL12	06/11/2014			Index Future	505.1750	505.1750	503.9500	503.9500	(0.242)	0.0000	0.0000	0
2014/07/11	AL12	05/02/2015			Index Future	512.9650	512.9650	511.7200	511.7200	(0.243)	0.0000	0.0000	0
2014/07/11	AL37	07/08/2014			Index Future	424.9420	424.9420	424.6370	424.6370	(0.072)	0.0000	0.0000	0
2014/07/11	AL37	06/11/2014			Index Future	431.2540	431.2540	430.9430	430.9430	(0.072)	0.0000	0.0000	0
2014/07/11	AL7T	07/08/2014			Index Future	500.1670	500.1670	499.4050	499.4050	(0.152)	0.0000	0.0000	0
2014/07/11	AL7T	06/11/2014			Index Future	507.5970	507.5970	506.8220	506.8220	(0.153)	0.0000	0.0000	1
2014/07/11	ALBI	07/08/2014			Index Future	454.6970	454.6970	454.0110	454.0110	(0.151)	0.0000	0.0000	597
2014/07/11	ALBI	06/11/2014			Index Future	461.4520	461.4520	460.7540	460.7540	(0.151)	0.0000	0.0000	48
2014/07/11	ALBI	05/02/2015			Index Future	468.5670	468.5670	467.8580	467.8580	(0.151)	0.0000	0.0000	0
2014/07/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/07/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/11	EL28	07/08/2014	114.00	Call	Bond Future	10,022.2600	10.0223	10,027.7100	10.0277	0.054	0	0	0
2014/07/11	EL28	07/08/2014			Bond Future	124.0223	124.0223	124.0277	124.0277	0.004	0.0000	0.0000	0
2014/07/11	EL28	07/08/2014	114.01	Call	Bond Future	10,012.2600	10.0123	10,017.7100	10.0177	0.054	0	0	0
2014/07/11	EL28	07/08/2014	113.99	Call	Bond Future	10,032.2600	10.0323	10,037.7100	10.0377	0.054	0	0	0
2014/07/11	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	EL28	06/11/2014			Bond Future	124.3986	124.3986	124.4038	124.4038	0.004	0.0000	0.0000	0
2014/07/11	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	EL28	06/11/2014	122.00	Call	Bond Future	2,398.6200	2.3986	2,403.7500	2.4038	0.214	0	0	0
2014/07/11	EL28	06/11/2014	122.01	Call	Bond Future	2,388.6200	2.3886	2,393.7500	2.3938	0.215	0	0	0
2014/07/11	EL28	06/11/2014	121.99	Call	Bond Future	2,408.6200	2.4086	2,413.7500	2.4138	0.213	0	0	0
2014/07/11	ES33	07/08/2014			Bond Future	9.6524	84.4312	9.6816	84.2162	0.302	0.0000	0.0000	0
2014/07/11	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	ES33	07/08/2014	10.14	Call	Bond Future	3,484.4700	3.4845	3,269.5100	3.2695	(6.169)	0	0	0
2014/07/11	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	ES33	07/08/2014	10.15	Call	Bond Future	3,553.5000	3.5535	3,338.5400	3.3385	(6.049)	0	0	0
2014/07/11	ES33	07/08/2014	10.16	Call	Bond Future	3,622.4300	3.6224	3,407.4700	3.4075	(5.934)	0	0	0
2014/07/11	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	ES33	06/11/2014			Bond Future	9.7531	81.9008	9.7832	81.6823	0.309	0.0000	0.0000	6,220
2014/07/11	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	ES33	06/11/2014	10.29	Call	Bond Future	3,760.3900	3.7604	3,541.9300	3.5419	(5.810)	0	0	0
2014/07/11	ES33	06/11/2014	10.30	Call	Bond Future	3,827.8400	3.8278	3,609.3800	3.6094	(5.707)	0	0	0
2014/07/11	ES33	06/11/2014	10.31	Call	Bond Future	3,895.1900	3.8952	3,676.7300	3.6767	(5.608)	0	0	0
2014/07/11	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	ES33	05/02/2015	10.00	Call	Bond Future	1,037.1600	1.0372	815.1600	0.8152	(21.405)	0	0	0
2014/07/11	ES33	05/02/2015			Bond Future	9.8533	83.1642	9.8845	82.9422	0.316	0.0000	0.0000	0
2014/07/11	ES33	05/02/2015	10.01	Call	Bond Future	1,107.1200	1.1071	885.1200	0.8851	(20.052)	0	0	0
2014/07/11	ES33	05/02/2015	9.99	Call	Bond Future	967.1100	0.9671	745.1100	0.7451	(22.955)	0	0	0
2014/07/11	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	GOVI	07/08/2014			GOVI	453.3720	453.3720	452.7420	452.7420	(0.139)	0.0000	0.0000	521
2014/07/11	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	GOVI	07/08/2014	459.99	Put	GOVI	66,180.0000	6.6180	72,480.0000	7.2480	9.519	0	0	0
2014/07/11	GOVI	07/08/2014	460.01	Put	GOVI	66,380.0000	6.6380	72,680.0000	7.2680	9.491	0	0	0
2014/07/11	GOVI	07/08/2014	460.00	Put	GOVI	66,280.0000	6.6280	72,580.0000	7.2580	9.505	0	0	0
2014/07/11	GOVI	06/11/2014	449.01	Call	GOVI	110,960.0000	11.0960	104,560.0000	10.4560	(5.768)	0	0	0
2014/07/11	GOVI	06/11/2014			GOVI	460.1060	460.1060	459.4660	459.4660	(0.139)	0.0000	0.0000	105
2014/07/11	GOVI	06/11/2014	448.99	Call	GOVI	111,160.0000	11.1160	104,760.0000	10.4760	(5.757)	0	0	0
2014/07/11	GOVI	06/11/2014	449.00	Call	GOVI	111,060.0000	11.1060	104,660.0000	10.4660	(5.763)	0	0	0

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2014/07/11	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	GOVI	05/02/2015	459.99	Call	GOVI	72,110.0000	7.2110	65,600.0000	6.5600	(9.028)	0	0	0
2014/07/11	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	GOVI	05/02/2015			GOVI	467.2010	467.2010	466.5500	466.5500	(0.139)	0.0000	0.0000	0
2014/07/11	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	GOVI	05/02/2015	460.00	Call	GOVI	72,010.0000	7.2010	65,500.0000	6.5500	(9.040)	0	0	0
2014/07/11	GOVI	05/02/2015	460.01	Call	GOVI	71,910.0000	7.1910	65,400.0000	6.5400	(9.053)	0	0	0
2014/07/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/11	ICAA	07/08/2014			Can-Do Interest Rate	143.3071	143.3071	143.3094	143.3094	0.002	0.0000	0.0000	635
2014/07/11	IGOV	07/08/2014			Index Future	217.3260	217.3260	217.3340	217.3340	0.004	0.0000	0.0000	713
2014/07/11	IGOV	06/11/2014			Index Future	220.5820	220.5820	220.5890	220.5890	0.003	0.0000	0.0000	640
2014/07/11	IGOV	05/02/2015			Index Future	224.0090	224.0090	224.0160	224.0160	0.003	0.0000	0.0000	0
2014/07/11	ILBI	07/08/2014			Index Future	588.9210	588.9210	588.9420	588.9420	0.004	0.0000	0.0000	210
2014/07/11	ILBI	06/11/2014			Index Future	597.7910	597.7910	597.8100	597.8100	0.003	0.0000	0.0000	0
2014/07/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/07/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/07/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/11	JBAF	16/07/2014			Jibar Tradeable Future	5.8200	94.1800	5.8100	94.1900	(0.172)	0.0000	0.0000	545
2014/07/11	JBAF	20/08/2014			Jibar Tradeable Future	6.1100	93.8900	6.1000	93.9000	(0.164)	0.0000	0.0000	0
2014/07/11	JBAF	17/09/2014			Jibar Tradeable Future	6.1800	93.8200	6.1700	93.8300	(0.162)	0.0000	0.0000	33,000
2014/07/11	JBAF	15/10/2014			Jibar Tradeable Future	6.3100	93.6900	6.3000	93.7000	(0.158)	0.0000	0.0000	0
2014/07/11	JBAF	19/11/2014			Jibar Tradeable Future	6.4000	93.6000	6.3900	93.6100	(0.156)	0.0000	0.0000	0
2014/07/11	JBAF	17/12/2014			Jibar Tradeable Future	6.5300	93.4700	6.5200	93.4800	(0.153)	0.0000	0.0000	0
2014/07/11	JBAF	18/03/2015			Jibar Tradeable Future	6.8100	93.1900	6.8000	93.2000	(0.147)	0.0000	0.0000	2,850
2014/07/11	JBAF	17/06/2015			Jibar Tradeable Future	7.0200	92.9800	7.0100	92.9900	(0.142)	0.0000	0.0000	5,000
2014/07/11	JBAF	16/09/2015			Jibar Tradeable Future	7.2300	92.7700	7.2200	92.7800	(0.138)	0.0000	0.0000	0
2014/07/11	JBAF	15/12/2015			Jibar Tradeable Future	7.3900	92.6100	7.3800	92.6200	(0.135)	0.0000	0.0000	0
2014/07/11	JBAF	16/03/2016			Jibar Tradeable Future	7.5300	92.4700	7.5200	92.4800	(0.133)	0.0000	0.0000	0
2014/07/11	JBAF	15/06/2016			Jibar Tradeable Future	7.6600	92.3400	7.6500	92.3500	(0.131)	0.0000	0.0000	0

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2014/07/11	R023	07/08/2014	8.51	Call	Bond Future	2,236.0700		2.2361	2,105.4200	2.1054	(5.843)	0	0	0
2014/07/11	R023	07/08/2014			Bond Future	8.1597		100.9806	8.1839	100.8357	0.298	0.0000	0.0000	11,508
2014/07/11	R023	07/08/2014	8.49	Call	Bond Future	2,138.5100		2.1385	2,009.4200	2.0094	(6.036)	0	0	0
2014/07/11	R023	07/08/2014	8.50	Call	Bond Future	2,187.1100		2.1871	2,057.2200	2.0572	(5.939)	0	0	0
2014/07/11	R023	07/08/2014	8.49	Put	Bond Future	189.8600		0.1899	205.7100	0.2057	8.348	0	0	0
2014/07/11	R023	07/08/2014	8.51	Put	Bond Future	171.0400		0.1710	185.3300	0.1853	8.355	0	0	0
2014/07/11	R023	07/08/2014	8.50	Put	Bond Future	180.2500		0.1802	195.3000	0.1953	8.350	0	0	0
2014/07/11	R023	06/11/2014			Bond Future	8.2499		98.5606	8.2753	98.4131	0.308	0.0000	0.0000	0
2014/07/11	R023	06/11/2014	8.59	Put	Bond Future	1,003.3500		1.0033	1,045.1400	1.0451	4.165	0	0	0
2014/07/11	R023	06/11/2014	8.61	Put	Bond Future	966.6900		0.9667	1,007.2400	1.0072	4.195	0	0	0
2014/07/11	R023	06/11/2014	8.59	Call	Bond Future	2,955.9000		2.9559	2,850.2300	2.8502	(3.575)	0	0	0
2014/07/11	R023	06/11/2014	8.60	Put	Bond Future	984.8800		0.9849	1,026.0500	1.0261	4.180	0	0	0
2014/07/11	R023	06/11/2014	8.60	Call	Bond Future	2,994.0800		2.9941	2,887.7900	2.8878	(3.550)	0	0	0
2014/07/11	R023	06/11/2014	8.61	Call	Bond Future	3,032.5000		3.0325	2,925.5900	2.9256	(3.525)	0	0	0
2014/07/11	R023	05/02/2015			Bond Future	8.3386		100.0807	8.3651	99.9308	0.318	0.0000	0.0000	0
2014/07/11	R023	05/02/2015	8.74	Put	Bond Future	1,526.9800		1.5270	1,574.2400	1.5742	3.095	0	0	0
2014/07/11	R023	05/02/2015	8.75	Call	Bond Future	3,799.0700		3.7991	3,695.9400	3.6959	(2.715)	0	0	0
2014/07/11	R023	05/02/2015	8.76	Call	Bond Future	3,834.9000		3.8349	3,731.3000	3.7313	(2.702)	0	0	0
2014/07/11	R023	05/02/2015	8.74	Call	Bond Future	3,763.3900		3.7634	3,660.7200	3.6607	(2.728)	0	0	0
2014/07/11	R023	05/02/2015	8.76	Put	Bond Future	1,488.7900		1.4888	1,535.1200	1.5351	3.112	0	0	0
2014/07/11	R023	05/02/2015	8.75	Put	Bond Future	1,507.7900		1.5078	1,554.5900	1.5546	3.104	0	0	0
2014/07/11	R157	07/08/2014	6.76	Put	Bond Future	122.5600		0.1226	124.8700	0.1249	1.885	0	0	0
2014/07/11	R157	07/08/2014			Bond Future	6.7566		112.4738	6.7649	112.4647	0.123	0.0000	0.0000	6,048
2014/07/11	R157	07/08/2014	6.75	Put	Bond Future	127.9300		0.1279	130.3700	0.1304	1.907	0	0	0
2014/07/11	R157	07/08/2014	6.74	Call	Bond Future	115.4300		0.1154	108.9100	0.1089	(5.648)	0	0	0
2014/07/11	R157	07/08/2014	6.75	Call	Bond Future	120.7100		0.1207	114.0500	0.1140	(5.517)	0	0	0
2014/07/11	R157	07/08/2014	6.76	Call	Bond Future	126.2600		0.1263	119.4700	0.1195	(5.378)	0	0	0
2014/07/11	R157	07/08/2014	6.74	Put	Bond Future	133.5700		0.1336	136.1500	0.1362	1.932	0	0	0
2014/07/11	R157	06/11/2014	6.19	Put	Bond Future	724.8500		0.7248	732.6300	0.7326	1.073	0	0	0
2014/07/11	R157	06/11/2014			Bond Future	6.9978		107.3323	7.0092	107.3227	0.163	0.0000	0.0000	0
2014/07/11	R157	06/11/2014	6.21	Put	Bond Future	710.1400		0.7101	717.8500	0.7178	1.086	0	0	0
2014/07/11	R157	06/11/2014	6.20	Put	Bond Future	717.4800		0.7175	725.2300	0.7252	1.080	0	0	0
2014/07/11	R157	06/11/2014	6.21	Call	Bond Future	43.5000		0.0435	41.6100	0.0416	(4.345)	0	0	0
2014/07/11	R157	06/11/2014	6.19	Call	Bond Future	41.2000		0.0412	39.3800	0.0394	(4.417)	0	0	0
2014/07/11	R157	06/11/2014	6.20	Call	Bond Future	42.3400		0.0423	40.4900	0.0405	(4.369)	0	0	0
2014/07/11	R157	05/02/2015	8.74	Call	Bond Future	887.0000		0.8870	878.2200	0.8782	(0.990)	0	0	0
2014/07/11	R157	05/02/2015	8.75	Put	Bond Future	81.0400		0.0810	82.2500	0.0822	1.493	0	0	0
2014/07/11	R157	05/02/2015			Bond Future	7.3637		108.9883	7.3807	108.9783	0.231	0.0000	0.0000	0
2014/07/11	R157	05/02/2015	8.74	Put	Bond Future	82.0600		0.0821	83.2900	0.0833	1.499	0	0	0
2014/07/11	R157	05/02/2015	8.76	Put	Bond Future	80.0300		0.0800	81.2300	0.0812	1.499	0	0	0
2014/07/11	R157	05/02/2015	8.75	Call	Bond Future	891.7900		0.8918	882.9900	0.8830	(0.987)	0	0	0
2014/07/11	R157	05/02/2015	8.76	Call	Bond Future	896.5800		0.8966	887.7700	0.8878	(0.983)	0	0	0
2014/07/11	R186	07/08/2014	8.31	Call	Bond Future	1,050.4400		1.0504	916.1700	0.9162	(12.782)	0	0	0
2014/07/11	R186	07/08/2014	8.43	Put	Bond Future	812.4200		0.8124	892.6700	0.8927	9.878	0	0	105
2014/07/11	R186	07/08/2014	8.70	Put	Bond Future	230.7300		0.2307	256.8000	0.2568	11.299	0	0	1,000
2014/07/11	R186	07/08/2014			Bond Future	8.3367		117.9618	8.3661	117.7130	0.352	0.0000	0.0000	40,078

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
2014/07/11	R186	07/08/2014	7.60	Put	Bond Future	6,501.1100	6.5011	6,745.8100	6.7458	3.764	0	0	0
2014/07/11	R186	07/08/2014	8.00	Call	Bond Future	240.0600	0.2401	191.2200	0.1912	(20.345)	0	0	105
2014/07/11	R186	07/08/2014	8.92	Put	Bond Future	64.2700	0.0643	71.6600	0.0717	11.498	0	0	840
2014/07/11	R186	07/08/2014	8.29	Call	Bond Future	971.8400	0.9718	843.6000	0.8436	(13.196)	0	0	0
2014/07/11	R186	07/08/2014	8.25	Call	Bond Future	826.3300	0.8263	710.1800	0.7102	(14.056)	0	0	1,200
2014/07/11	R186	07/08/2014	8.30	Call	Bond Future	1,010.6600	1.0107	879.4000	0.8794	(12.988)	0	0	0
2014/07/11	R186	07/08/2014	8.29	Put	Bond Future	1,368.9900	1.3690	1,489.5800	1.4896	8.809	0	0	0
2014/07/11	R186	07/08/2014	9.20	Put	Bond Future	9.1500	0.0092	10.0900	0.0101	10.273	0	0	2,100
2014/07/11	R186	07/08/2014	7.60	Call	Bond Future	12.4000	0.0124	8.2700	0.0083	(33.306)	0	0	210
2014/07/11	R186	07/08/2014	8.00	Put	Bond Future	3,145.4300	3.1454	3,345.4200	3.3454	6.358	0	0	0
2014/07/11	R186	07/08/2014	8.31	Put	Bond Future	1,277.3100	1.2773	1,391.8700	1.3919	8.969	0	0	0
2014/07/11	R186	07/08/2014	8.92	Call	Bond Future	4,869.0400	4.8690	4,627.6000	4.6276	(4.959)	0	0	0
2014/07/11	R186	07/08/2014	8.30	Put	Bond Future	1,322.6300	1.3226	1,440.2000	1.4402	8.889	0	0	0
2014/07/11	R186	07/08/2014	9.20	Call	Bond Future	7,022.2000	7.0222	6,774.3100	6.7743	(3.530)	0	0	0
2014/07/11	R186	07/08/2014	8.43	Call	Bond Future	1,600.0000	1.6000	1,431.4200	1.4314	(10.536)	0	0	0
2014/07/11	R186	07/08/2014	8.70	Call	Bond Future	3,256.3700	3.2564	3,033.6100	3.0336	(6.841)	0	0	0
2014/07/11	R186	07/08/2014	8.25	Put	Bond Future	1,565.0700	1.5651	1,697.7500	1.6978	8.478	0	0	0
2014/07/11	R186	06/11/2014	8.14	Call	Bond Future	1,580.2800	1.5803	1,478.7000	1.4787	(6.428)	0	0	0
2014/07/11	R186	06/11/2014	8.15	Put	Bond Future	3,856.2100	3.8562	4,006.3200	4.0063	3.893	0	0	0
2014/07/11	R186	06/11/2014			Bond Future	8.4168	119.7141	8.4473	119.4611	0.363	0.0000	0.0000	23,112
2014/07/11	R186	06/11/2014	9.17	Call	Bond Future	6,654.1200	6.6541	6,438.1900	6.4382	(3.245)	0	0	0
2014/07/11	R186	06/11/2014	8.15	Call	Bond Future	1,611.3200	1.6113	1,508.4300	1.5084	(6.385)	0	0	0
2014/07/11	R186	06/11/2014	8.16	Call	Bond Future	1,642.7600	1.6428	1,538.5600	1.5386	(6.343)	0	0	0
2014/07/11	R186	06/11/2014	9.17	Put	Bond Future	628.7600	0.6288	665.8300	0.6658	5.896	0	0	2,010
2014/07/11	R186	06/11/2014	8.14	Put	Bond Future	3,910.4800	3.9105	4,061.9000	4.0619	3.872	0	0	0
2014/07/11	R186	06/11/2014	8.16	Put	Bond Future	3,802.4300	3.8024	3,951.2300	3.9512	3.913	0	0	0
2014/07/11	R186	05/02/2015	9.00	Call	Bond Future	5,911.2300	5.9112	5,727.8700	5.7279	(3.102)	0	0	0
2014/07/11	R186	05/02/2015			Bond Future	8.4934	116.2655	8.5250	116.0084	0.373	0.0000	0.0000	0
2014/07/11	R186	05/02/2015	8.75	Call	Bond Future	4,660.0300	4.6600	4,497.2100	4.4972	(3.494)	0	0	0
2014/07/11	R186	05/02/2015	8.76	Call	Bond Future	4,707.5800	4.7076	4,543.8800	4.5439	(3.477)	0	0	0
2014/07/11	R186	05/02/2015	8.74	Call	Bond Future	4,612.7200	4.6127	4,450.7700	4.4508	(3.511)	0	0	0
2014/07/11	R186	05/02/2015	8.76	Put	Bond Future	2,568.3100	2.5683	2,661.7200	2.6617	3.637	0	0	0
2014/07/11	R186	05/02/2015	8.75	Put	Bond Future	2,600.0000	2.6000	2,694.2900	2.6943	3.627	0	0	0
2014/07/11	R186	05/02/2015	9.00	Put	Bond Future	1,893.3700	1.8934	1,967.1200	1.9671	3.895	0	0	9,600
2014/07/11	R186	05/02/2015	8.74	Put	Bond Future	2,632.0000	2.6320	2,727.1600	2.7272	3.616	0	0	0
2014/07/11	R197	07/08/2014			Bond Future	287.1847	287.1847	287.1943	287.1943	0.003	0.0000	0.0000	0
2014/07/11	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R197	07/08/2014	270.00	Call	Bond Future	17,184.7400	17.1847	17,194.3400	17.1943	0.056	0	0	0
2014/07/11	R197	07/08/2014	270.01	Call	Bond Future	17,174.7400	17.1747	17,184.3400	17.1843	0.056	0	0	0
2014/07/11	R197	07/08/2014	269.99	Call	Bond Future	17,194.7400	17.1947	17,204.3400	17.2043	0.056	0	0	0
2014/07/11	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R197	06/11/2014			Bond Future	291.4862	291.4862	291.4952	291.4952	0.003	0.0000	0.0000	905
2014/07/11	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R197	06/11/2014	285.00	Call	Bond Future	6,486.1600	6.4862	6,495.1600	6.4952	0.139	0	0	0
2014/07/11	R197	06/11/2014	285.01	Call	Bond Future	6,476.1600	6.4762	6,485.1600	6.4852	0.139	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
2014/07/11	R197	06/11/2014	284.99	Call	Bond Future	6,496.1600	6.4962	6,505.1600	6.5052	0.139	0	0	0
2014/07/11	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R201	07/08/2014	5.31	Put	Bond Future	269.0400	0.2690	269.0900	0.2691	0.019	0	0	0
2014/07/11	R201	07/08/2014	5.30	Put	Bond Future	271.9200	0.2719	271.9900	0.2720	0.026	0	0	0
2014/07/11	R201	07/08/2014			Bond Future	5.9689	102.1859	5.9740	102.1841	0.085	0.0000	0.0000	0
2014/07/11	R201	07/08/2014	5.31	Call	Bond Future	31.9000	0.0319	30.1200	0.0301	(5.580)	0	0	0
2014/07/11	R201	07/08/2014	5.29	Call	Bond Future	30.4800	0.0305	28.7400	0.0287	(5.709)	0	0	0
2014/07/11	R201	07/08/2014	5.30	Call	Bond Future	31.1800	0.0312	29.4200	0.0294	(5.645)	0	0	0
2014/07/11	R201	07/08/2014	5.29	Put	Bond Future	274.8300	0.2748	274.9200	0.2749	0.033	0	0	0
2014/07/11	R202	07/08/2014	207.99	Call	Bond Future	21,982.1500	21.9822	21,991.1600	21.9912	0.041	0	0	0
2014/07/11	R202	07/08/2014	208.00	Put	Bond Future	0.5500	0.0006	0.4200	0.0004	(23.636)	0	0	0
2014/07/11	R202	07/08/2014			Bond Future	229.9716	229.9716	229.9807	229.9807	0.004	0.0000	0.0000	126
2014/07/11	R202	07/08/2014	207.99	Put	Bond Future	0.5500	0.0006	0.4200	0.0004	(23.636)	0	0	0
2014/07/11	R202	07/08/2014	208.01	Put	Bond Future	0.5500	0.0006	0.4200	0.0004	(23.636)	0	0	0
2014/07/11	R202	07/08/2014	208.00	Call	Bond Future	21,972.1500	21.9722	21,981.1600	21.9812	0.041	0	0	0
2014/07/11	R202	07/08/2014	208.01	Call	Bond Future	21,962.1500	21.9622	21,971.1600	21.9712	0.041	0	0	0
2014/07/11	R202	06/11/2014	226.99	Call	Bond Future	6,425.9900	6.4260	6,434.7700	6.4348	0.137	0	0	0
2014/07/11	R202	06/11/2014			Bond Future	233.4160	233.4160	233.4248	233.4248	0.004	0.0000	0.0000	44,466
2014/07/11	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R202	06/11/2014	227.00	Call	Bond Future	6,415.9900	6.4160	6,424.7700	6.4248	0.137	0	0	0
2014/07/11	R202	06/11/2014	227.01	Call	Bond Future	6,405.9900	6.4060	6,414.7700	6.4148	0.137	0	0	0
2014/07/11	R203	07/08/2014	7.30	Call	Bond Future	339.0100	0.3390	313.8400	0.3138	(7.425)	0	0	0
2014/07/11	R203	07/08/2014			Bond Future	7.2976	105.9461	7.3116	105.9075	0.191	0.0000	0.0000	24,351
2014/07/11	R203	07/08/2014	7.31	Call	Bond Future	353.3100	0.3533	327.6200	0.3276	(7.271)	0	0	0
2014/07/11	R203	07/08/2014	6.84	Put	Bond Future	1,298.7400	1.2987	1,333.4600	1.3335	2.673	0	0	0
2014/07/11	R203	07/08/2014	7.29	Put	Bond Future	346.2300	0.3462	360.1800	0.3602	4.029	0	0	0
2014/07/11	R203	07/08/2014	7.31	Put	Bond Future	319.0900	0.3191	332.0000	0.3320	4.046	0	0	0
2014/07/11	R203	07/08/2014	7.29	Call	Bond Future	325.0700	0.3251	300.4200	0.3004	(7.583)	0	0	0
2014/07/11	R203	07/08/2014	7.30	Put	Bond Future	332.4700	0.3325	345.9000	0.3459	4.039	0	0	0
2014/07/11	R203	07/08/2014	6.84	Call	Bond Future	21.6300	0.0216	17.7500	0.0177	(17.938)	0	0	46
2014/07/11	R203	06/11/2014	6.86	Call	Bond Future	185.6000	0.1856	175.9500	0.1759	(5.199)	0	0	0
2014/07/11	R203	06/11/2014			Bond Future	7.4272	103.3568	7.4427	103.3173	0.208	0.0000	0.0000	6,432
2014/07/11	R203	06/11/2014	6.98	Call	Bond Future	256.9000	0.2569	244.7700	0.2448	(4.722)	0	0	14
2014/07/11	R203	06/11/2014	6.84	Call	Bond Future	175.4200	0.1754	166.1600	0.1662	(5.279)	0	0	45
2014/07/11	R203	06/11/2014	6.85	Call	Bond Future	180.4500	0.1805	171.0000	0.1710	(5.237)	0	0	0
2014/07/11	R203	06/11/2014	6.98	Put	Bond Future	1,407.7400	1.4077	1,435.1300	1.4351	1.946	0	0	0
2014/07/11	R203	06/11/2014	6.84	Put	Bond Future	1,689.8400	1.6898	1,720.1000	1.7201	1.791	0	0	0
2014/07/11	R203	06/11/2014	6.86	Put	Bond Future	1,647.9800	1.6480	1,677.8500	1.6778	1.813	0	0	0
2014/07/11	R203	06/11/2014	6.85	Put	Bond Future	1,668.8500	1.6688	1,698.9200	1.6989	1.802	0	0	0
2014/07/11	R203	05/02/2015	7.69	Call	Bond Future	1,076.5200	1.0765	1,052.0400	1.0520	(2.274)	0	0	55
2014/07/11	R203	05/02/2015			Bond Future	7.5629	104.9512	7.5802	104.9108	0.228	0.0000	0.0000	0
2014/07/11	R203	05/02/2015	8.34	Put	Bond Future	306.7600	0.3068	314.0800	0.3141	2.386	0	0	0
2014/07/11	R203	05/02/2015	8.35	Call	Bond Future	2,121.6900	2.1217	2,088.5100	2.0885	(1.564)	0	0	0

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2014/07/11	R203	05/02/2015	8.36	Call	Bond Future	2,139.9000	2.1399	2,106.6200	2.1066	(1.555)	0	0	0
2014/07/11	R203	05/02/2015	8.34	Call	Bond Future	2,103.5300	2.1035	2,070.4600	2.0705	(1.572)	0	0	0
2014/07/11	R203	05/02/2015	8.36	Put	Bond Future	297.4200	0.2974	304.5300	0.3045	2.391	0	0	0
2014/07/11	R203	05/02/2015	7.69	Put	Bond Future	779.9200	0.7799	795.8300	0.7958	2.040	0	0	0
2014/07/11	R203	05/02/2015	8.35	Put	Bond Future	302.0600	0.3021	309.2700	0.3093	2.387	0	0	0
2014/07/11	R204	07/08/2014			Bond Future	7.5828	102.6456	7.5968	102.5940	0.185	0.0000	0.0000	14,507
2014/07/11	R204	07/08/2014	7.44	Put	Bond Future	782.1800	0.7822	809.6900	0.8097	3.517	0	0	0
2014/07/11	R204	07/08/2014	7.46	Put	Bond Future	733.3900	0.7334	759.4800	0.7595	3.557	0	0	0
2014/07/11	R204	07/08/2014	7.45	Put	Bond Future	757.5700	0.7576	784.3700	0.7844	3.538	0	0	0
2014/07/11	R204	07/08/2014	7.46	Call	Bond Future	279.2300	0.2792	253.6900	0.2537	(9.147)	0	0	0
2014/07/11	R204	07/08/2014	7.78	Call	Bond Future	924.7200	0.9247	880.1100	0.8801	(4.824)	0	0	0
2014/07/11	R204	07/08/2014	7.44	Call	Bond Future	253.8100	0.2538	229.6900	0.2297	(9.503)	0	0	0
2014/07/11	R204	07/08/2014	7.78	Put	Bond Future	200.3800	0.2004	207.4000	0.2074	3.503	0	0	530
2014/07/11	R204	07/08/2014	7.45	Call	Bond Future	266.3100	0.2663	241.4800	0.2415	(9.324)	0	0	0
2014/07/11	R204	06/11/2014	7.99	Put	Bond Future	577.5600	0.5776	591.6500	0.5916	2.440	0	0	1,270
2014/07/11	R204	06/11/2014			Bond Future	7.6949	104.1703	7.7100	104.1176	0.196	0.0000	0.0000	200
2014/07/11	R204	06/11/2014	6.99	Put	Bond Future	2,695.4800	2.6955	2,737.6600	2.7377	1.565	0	0	0
2014/07/11	R204	06/11/2014	7.01	Put	Bond Future	2,635.3200	2.6353	2,677.0400	2.6770	1.583	0	0	0
2014/07/11	R204	06/11/2014	6.99	Call	Bond Future	197.7300	0.1977	187.1800	0.1872	(5.336)	0	0	0
2014/07/11	R204	06/11/2014	7.00	Put	Bond Future	2,665.3300	2.6653	2,707.2900	2.7073	1.574	0	0	0
2014/07/11	R204	06/11/2014	7.99	Call	Bond Future	1,601.2000	1.6012	1,562.5600	1.5626	(2.413)	0	0	0
2014/07/11	R204	06/11/2014	7.00	Call	Bond Future	203.5300	0.2035	192.7600	0.1928	(5.292)	0	0	0
2014/07/11	R204	06/11/2014	7.01	Call	Bond Future	209.4700	0.2095	198.4600	0.1985	(5.256)	0	0	0
2014/07/11	R204	05/02/2015			Bond Future	7.8056	101.7427	7.8220	101.6889	0.209	0.0000	0.0000	0
2014/07/11	R204	05/02/2015	8.25	Call	Bond Future	2,209.3900	2.2094	2,170.5100	2.1705	(1.760)	0	0	0
2014/07/11	R204	05/02/2015	8.26	Call	Bond Future	2,231.2900	2.2313	2,192.2400	2.1922	(1.750)	0	0	0
2014/07/11	R204	05/02/2015	8.24	Call	Bond Future	2,187.5900	2.1876	2,148.8900	2.1489	(1.769)	0	0	0
2014/07/11	R204	05/02/2015	8.26	Put	Bond Future	748.6300	0.7486	763.3300	0.7633	1.964	0	0	0
2014/07/11	R204	05/02/2015	8.25	Put	Bond Future	759.0700	0.7591	773.9400	0.7739	1.959	0	0	0
2014/07/11	R204	05/02/2015	8.24	Put	Bond Future	769.6200	0.7696	784.6700	0.7847	1.956	0	0	0
2014/07/11	R207	07/08/2014	7.69	Call	Bond Future	354.0800	0.3541	315.6300	0.3156	(10.859)	0	0	0
2014/07/11	R207	07/08/2014	7.70	Put	Bond Future	839.8500	0.8398	882.4300	0.8824	5.070	0	0	0
2014/07/11	R207	07/08/2014			Bond Future	7.8092	98.1081	7.8284	98.0260	0.245	0.0000	0.0000	33,961
2014/07/11	R207	07/08/2014	7.70	Call	Bond Future	369.9800	0.3700	330.5000	0.3305	(10.671)	0	0	0
2014/07/11	R207	07/08/2014	7.71	Call	Bond Future	386.3700	0.3864	345.8400	0.3458	(10.490)	0	0	0
2014/07/11	R207	07/08/2014	7.69	Put	Bond Future	867.1100	0.8671	910.7200	0.9107	5.029	0	0	0
2014/07/11	R207	07/08/2014	7.71	Put	Bond Future	813.1000	0.8131	854.6300	0.8546	5.108	0	0	0
2014/07/11	R207	06/11/2014	7.36	Put	Bond Future	2,685.3100	2.6853	2,746.5300	2.7465	2.280	0	0	0
2014/07/11	R207	06/11/2014			Bond Future	7.9108	99.5654	7.9311	99.4818	0.257	0.0000	0.0000	434
2014/07/11	R207	06/11/2014	7.35	Put	Bond Future	2,718.1200	2.7181	2,779.7400	2.7797	2.267	0	0	0
2014/07/11	R207	06/11/2014	7.36	Call	Bond Future	387.7700	0.3878	365.3900	0.3654	(5.771)	0	0	0
2014/07/11	R207	06/11/2014	7.34	Call	Bond Future	368.9300	0.3689	347.3300	0.3473	(5.855)	0	0	0
2014/07/11	R207	06/11/2014	7.35	Call	Bond Future	378.2600	0.3783	356.2800	0.3563	(5.811)	0	0	0
2014/07/11	R207	06/11/2014	7.34	Put	Bond Future	2,751.1300	2.7511	2,813.1300	2.8131	2.254	0	0	0
2014/07/11	R207	05/02/2015	8.49	Put	Bond Future	910.3400	0.9103	934.3500	0.9344	2.637	0	0	0
2014/07/11	R207	05/02/2015			Bond Future	8.0117	97.4600	8.0334	97.3749	0.270	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
2014/07/11	R207	05/02/2015	8.51	Put	Bond Future	886.2800	0.8863	909.7700	0.9098	2.650	0	0	0
2014/07/11	R207	05/02/2015	8.50	Call	Bond Future	2,795.4300	2.7954	2,734.0600	2.7341	(2.195)	0	0	0
2014/07/11	R207	05/02/2015	8.51	Call	Bond Future	2,821.8500	2.8219	2,760.2100	2.7602	(2.184)	0	0	0
2014/07/11	R207	05/02/2015	8.49	Call	Bond Future	2,769.1300	2.7691	2,708.0100	2.7080	(2.207)	0	0	0
2014/07/11	R207	05/02/2015	8.50	Put	Bond Future	898.2400	0.8982	922.0000	0.9220	2.645	0	0	0
2014/07/11	R207	07/05/2015			Bond Future	8.0911	99.1050	8.1143	99.0180	0.286	0.0000	0.0000	0
2014/07/11	R207	07/05/2015	8.25	Call	Bond Future	2,308.6100	2.3086	2,257.1100	2.2571	(2.231)	0	0	0
2014/07/11	R207	07/05/2015	7.73	Call	Bond Future	1,359.3300	1.3593	1,321.6600	1.3217	(2.771)	0	0	66
2014/07/11	R207	07/05/2015	8.24	Put	Bond Future	1,730.5500	1.7306	1,766.3300	1.7663	2.068	0	0	0
2014/07/11	R207	07/05/2015	8.26	Put	Bond Future	1,697.4600	1.6975	1,732.7400	1.7327	2.078	0	0	0
2014/07/11	R207	07/05/2015	7.73	Put	Bond Future	2,727.5400	2.7275	2,776.9000	2.7769	1.810	0	0	0
2014/07/11	R207	07/05/2015	8.25	Put	Bond Future	1,713.9500	1.7140	1,749.4800	1.7495	2.073	0	0	0
2014/07/11	R207	07/05/2015	8.26	Call	Bond Future	2,329.4000	2.3294	2,277.6500	2.2776	(2.222)	0	0	0
2014/07/11	R207	07/05/2015	8.24	Call	Bond Future	2,287.9200	2.2879	2,236.6700	2.2367	(2.240)	0	0	0
2014/07/11	R208	07/08/2014	8.28	Call	Bond Future	1,656.2900	1.6563	1,572.3300	1.5723	(5.069)	0	0	0
2014/07/11	R208	07/08/2014			Bond Future	7.9725	96.2533	7.9917	96.1598	0.240	0.0000	0.0000	16,414
2014/07/11	R208	07/08/2014	7.80	Call	Bond Future	318.7500	0.3188	281.0000	0.2810	(11.843)	0	0	0
2014/07/11	R208	07/08/2014	7.79	Put	Bond Future	1,200.0800	1.2001	1,256.9400	1.2569	4.738	0	0	0
2014/07/11	R208	07/08/2014	7.81	Put	Bond Future	1,131.4300	1.1314	1,185.9900	1.1860	4.822	0	0	0
2014/07/11	R208	07/08/2014	7.80	Put	Bond Future	1,165.4800	1.1655	1,221.2000	1.2212	4.781	0	0	0
2014/07/11	R208	07/08/2014	7.81	Call	Bond Future	334.0300	0.3340	295.1200	0.2951	(11.649)	0	0	0
2014/07/11	R208	07/08/2014	8.28	Put	Bond Future	169.9400	0.1699	179.4500	0.1795	5.596	0	0	630
2014/07/11	R208	07/08/2014	7.79	Call	Bond Future	303.9800	0.3040	267.3700	0.2674	(12.044)	0	0	0
2014/07/11	R208	06/11/2014	7.46	Call	Bond Future	407.6200	0.4076	383.8900	0.3839	(5.822)	0	0	0
2014/07/11	R208	06/11/2014			Bond Future	8.0690	94.2852	8.0892	94.1900	0.250	0.0000	0.0000	571
2014/07/11	R208	06/11/2014	7.44	Call	Bond Future	387.5400	0.3875	364.6600	0.3647	(5.904)	0	0	0
2014/07/11	R208	06/11/2014	7.45	Call	Bond Future	397.4900	0.3975	374.1800	0.3742	(5.864)	0	0	0
2014/07/11	R208	06/11/2014	8.50	Put	Bond Future	657.7700	0.6578	679.8400	0.6798	3.355	0	0	1,520
2014/07/11	R208	06/11/2014	7.44	Put	Bond Future	3,413.4600	3.4135	3,485.7200	3.4857	2.117	0	0	0
2014/07/11	R208	06/11/2014	7.46	Put	Bond Future	3,335.5000	3.3355	3,406.9100	3.4069	2.141	0	0	0
2014/07/11	R208	06/11/2014	7.45	Put	Bond Future	3,374.3800	3.3744	3,446.2100	3.4462	2.129	0	0	0
2014/07/11	R208	06/11/2014	8.50	Call	Bond Future	2,664.2900	2.6643	2,591.2200	2.5912	(2.743)	0	0	0
2014/07/11	R208	05/02/2015	8.51	Call	Bond Future	2,811.4200	2.8114	2,745.7600	2.7458	(2.335)	0	0	0
2014/07/11	R208	05/02/2015			Bond Future	8.1629	95.7396	8.1841	95.6428	0.261	0.0000	0.0000	0
2014/07/11	R208	05/02/2015	8.49	Call	Bond Future	2,754.9800	2.7550	2,689.9700	2.6900	(2.360)	0	0	0
2014/07/11	R208	05/02/2015	8.51	Put	Bond Future	1,246.3300	1.2463	1,277.5000	1.2775	2.501	0	0	0
2014/07/11	R208	05/02/2015	8.50	Put	Bond Future	1,262.6700	1.2627	1,294.1700	1.2942	2.495	0	0	0
2014/07/11	R208	05/02/2015	8.49	Put	Bond Future	1,279.1800	1.2792	1,311.0000	1.3110	2.488	0	0	0
2014/07/11	R208	05/02/2015	8.50	Call	Bond Future	2,783.1300	2.7831	2,717.8000	2.7178	(2.347)	0	0	0
2014/07/11	R209	07/08/2014	9.04	Put	Bond Future	814.4200	0.8144	887.2100	0.8872	8.938	0	0	0
2014/07/11	R209	07/08/2014			Bond Future	8.9540	76.6152	8.9835	76.3931	0.329	0.0000	0.0000	10,760
2014/07/11	R209	07/08/2014	9.06	Put	Bond Future	755.2500	0.7553	823.6000	0.8236	9.050	0	0	0
2014/07/11	R209	07/08/2014	9.05	Put	Bond Future	784.4300	0.7844	854.9800	0.8550	8.994	0	0	0
2014/07/11	R209	07/08/2014	9.05	Call	Bond Future	1,504.9200	1.5049	1,353.4200	1.3534	(10.067)	0	0	0
2014/07/11	R209	07/08/2014	9.06	Call	Bond Future	1,550.2000	1.5502	1,396.5000	1.3965	(9.915)	0	0	0
2014/07/11	R209	07/08/2014	9.04	Call	Bond Future	1,460.3300	1.4603	1,311.0700	1.3111	(10.221)	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
2014/07/11	R209	06/11/2014	9.50	Call	Bond Future	4,561.9400	4.5619	4,391.3300	4.3913	(3.740)	0	0	0
2014/07/11	R209	06/11/2014	8.95	Call	Bond Future	2,229.9200	2.2299	2,112.7500	2.1128	(5.254)	0	0	2,050
2014/07/11	R209	06/11/2014			Bond Future	9.0263	74.6070	9.0566	74.3815	0.336	0.0000	0.0000	16,291
2014/07/11	R209	06/11/2014	8.99	Put	Bond Future	2,642.9300	2.6429	2,746.9400	2.7469	3.935	0	0	0
2014/07/11	R209	06/11/2014	10.00	Call	Bond Future	7,190.4700	7.1905	6,989.1400	6.9891	(2.800)	0	0	0
2014/07/11	R209	06/11/2014	9.05	Put	Bond Future	2,416.1900	2.4162	2,513.7500	2.5138	4.038	0	0	0
2014/07/11	R209	06/11/2014	9.58	Put	Bond Future	999.4000	0.9994	1,048.1900	1.0482	4.882	0	0	907
2014/07/11	R209	06/11/2014	9.01	Put	Bond Future	2,565.4700	2.5655	2,667.3200	2.6673	3.970	0	0	0
2014/07/11	R209	06/11/2014	9.50	Put	Bond Future	1,153.6900	1.1537	1,208.6300	1.2086	4.762	0	0	5,500
2014/07/11	R209	06/11/2014	10.05	Call	Bond Future	7,464.4300	7.4644	7,260.9000	7.2609	(2.727)	0	0	0
2014/07/11	R209	06/11/2014	8.95	Put	Bond Future	2,803.0500	2.8031	2,911.4300	2.9114	3.867	0	0	0
2014/07/11	R209	06/11/2014	9.00	Put	Bond Future	2,603.9100	2.6039	2,706.8400	2.7068	3.953	0	0	0
2014/07/11	R209	06/11/2014	9.95	Call	Bond Future	6,915.4200	6.9154	6,716.3600	6.7164	(2.878)	0	0	0
2014/07/11	R209	06/11/2014	8.50	Call	Bond Future	987.0400	0.9870	918.6100	0.9186	(6.933)	0	0	5,500
2014/07/11	R209	06/11/2014	8.75	Put	Bond Future	3,706.9400	3.7069	3,837.3900	3.8374	3.519	0	0	0
2014/07/11	R209	06/11/2014	8.99	Call	Bond Future	2,371.0000	2.3710	2,249.4600	2.2495	(5.126)	0	0	0
2014/07/11	R209	06/11/2014	9.25	Call	Bond Future	3,405.6900	3.4057	3,257.2500	3.2573	(4.359)	0	0	0
2014/07/11	R209	06/11/2014	10.05	Put	Bond Future	398.6400	0.3986	420.6600	0.4207	5.524	0	0	2,050
2014/07/11	R209	06/11/2014	10.00	Put	Bond Future	444.6400	0.4446	468.8600	0.4689	5.447	0	0	1,640
2014/07/11	R209	06/11/2014	9.05	Call	Bond Future	2,592.5400	2.5925	2,464.5500	2.4646	(4.937)	0	0	2,050
2014/07/11	R209	06/11/2014	9.58	Call	Bond Future	4,959.0100	4.9590	4,782.2500	4.7823	(3.564)	0	0	0
2014/07/11	R209	06/11/2014	9.00	Call	Bond Future	2,406.9800	2.4070	2,284.3600	2.2844	(5.094)	0	0	1,640
2014/07/11	R209	06/11/2014	9.25	Put	Bond Future	1,765.0300	1.7650	1,842.1400	1.8421	4.369	0	0	2,200
2014/07/11	R209	06/11/2014	8.75	Call	Bond Future	1,599.1400	1.5991	1,504.0400	1.5040	(5.947)	0	0	2,200
2014/07/11	R209	06/11/2014	9.01	Call	Bond Future	2,443.4300	2.4434	2,319.7300	2.3197	(5.063)	0	0	0
2014/07/11	R209	06/11/2014	9.95	Put	Bond Future	491.9900	0.4920	518.4800	0.5185	5.384	0	0	2,050
2014/07/11	R209	06/11/2014	8.50	Put	Bond Future	5,082.4600	5.0825	5,239.5800	5.2396	3.091	0	0	0
2014/07/11	R209	05/02/2015	9.00	Put	Bond Future	3,803.7900	3.8038	3,913.8400	3.9138	2.893	0	0	0
2014/07/11	R209	05/02/2015			Bond Future	9.0957	75.7580	9.1269	75.5288	0.343	0.0000	0.0000	0
2014/07/11	R209	05/02/2015	9.25	Call	Bond Future	4,024.8600	4.0249	3,886.2800	3.8863	(3.443)	0	0	0
2014/07/11	R209	05/02/2015	9.26	Call	Bond Future	4,064.6000	4.0646	3,925.2600	3.9253	(3.428)	0	0	0
2014/07/11	R209	05/02/2015	9.25	Put	Bond Future	2,901.5400	2.9015	2,992.1500	2.9921	3.123	0	0	0
2014/07/11	R209	05/02/2015	9.24	Call	Bond Future	3,985.3000	3.9853	3,847.4700	3.8475	(3.458)	0	0	0
2014/07/11	R209	05/02/2015	9.00	Call	Bond Future	3,093.2300	3.0932	2,974.0900	2.9741	(3.852)	0	0	0
2014/07/11	R209	05/02/2015	9.24	Put	Bond Future	2,933.9800	2.9340	3,025.3400	3.0253	3.114	0	0	0
2014/07/11	R209	05/02/2015	9.26	Put	Bond Future	2,869.3900	2.8694	2,959.2400	2.9592	3.131	0	0	0
2014/07/11	R210	07/08/2014			Bond Future	172.1551	172.1551	172.1620	172.1620	0.004	0.0000	0.0000	123
2014/07/11	R210	07/08/2014	159.00	Call	Bond Future	13,155.0500	13.1551	13,161.9700	13.1620	0.053	0	0	0
2014/07/11	R210	07/08/2014	159.01	Call	Bond Future	13,145.0500	13.1451	13,151.9700	13.1520	0.053	0	0	0
2014/07/11	R210	07/08/2014	158.99	Call	Bond Future	13,165.0500	13.1651	13,171.9700	13.1720	0.053	0	0	0
2014/07/11	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R210	06/11/2014			Bond Future	172.6943	172.6943	172.7008	172.7008	0.004	0.0000	0.0000	495
2014/07/11	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R210	06/11/2014	168.99	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/11	R210	06/11/2014	169.00	Call	Bond Future	3,694.2900	3.6943	3,700.7700	3.7008	0.175	0	0	0
2014/07/11	R210	06/11/2014	169.01	Call	Bond Future	3,684.2900	3.6843	3,690.7700	3.6908	0.176	0	0	0
2014/07/11	R210	06/11/2014	168.99	Call	Bond Future	3,704.2900	3.7043	3,710.7700	3.7108	0.175	0	0	0
2014/07/11	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R211	07/08/2014			Bond Future	130.7960	130.7960	130.7977	130.7977	0.001	0.0000	0.0000	390
2014/07/11	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R211	07/08/2014	128.00	Call	Bond Future	2,795.9800	2.7960	2,797.6800	2.7977	0.061	0	0	0
2014/07/11	R211	07/08/2014	128.01	Call	Bond Future	2,785.9800	2.7860	2,787.6800	2.7877	0.061	0	0	0
2014/07/11	R211	07/08/2014	127.99	Call	Bond Future	2,805.9800	2.8060	2,807.6800	2.8077	0.061	0	0	0
2014/07/11	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R211	06/11/2014	130.00	Call	Bond Future	2,755.2100	2.7552	2,756.4700	2.7565	0.046	0	0	0
2014/07/11	R211	06/11/2014	130.01	Call	Bond Future	2,745.2100	2.7452	2,746.4700	2.7465	0.046	0	0	0
2014/07/11	R211	06/11/2014			Bond Future	132.7552	132.7552	132.7565	132.7565	0.001	0.0000	0.0000	0
2014/07/11	R211	06/11/2014	129.99	Call	Bond Future	2,765.2100	2.7652	2,766.4700	2.7665	0.046	0	0	0
2014/07/11	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R212	07/08/2014	128.99	Call	Bond Future	6,986.0900	6.9861	6,990.7000	6.9907	0.066	0	0	0
2014/07/11	R212	07/08/2014			Bond Future	135.9761	135.9761	135.9807	135.9807	0.003	0.0000	0.0000	349
2014/07/11	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R212	07/08/2014	129.00	Call	Bond Future	6,976.0900	6.9761	6,980.7000	6.9807	0.066	0	0	0
2014/07/11	R212	07/08/2014	129.01	Call	Bond Future	6,966.0900	6.9661	6,970.7000	6.9707	0.066	0	0	0
2014/07/11	R212	06/11/2014			Bond Future	138.0129	138.0129	138.0171	138.0171	0.003	0.0000	0.0000	20,029
2014/07/11	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R212	06/11/2014	135.00	Call	Bond Future	3,012.9400	3.0129	3,017.0800	3.0171	0.137	0	0	0
2014/07/11	R212	06/11/2014	135.01	Call	Bond Future	3,002.9400	3.0029	3,007.0800	3.0071	0.138	0	0	0
2014/07/11	R212	06/11/2014	134.99	Call	Bond Future	3,022.9400	3.0229	3,027.0800	3.0271	0.137	0	0	0
2014/07/11	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R213	07/08/2014	8.86	Call	Bond Future	1,282.3800	1.2824	1,162.1400	1.1621	(9.376)	0	0	0
2014/07/11	R213	07/08/2014			Bond Future	8.8156	87.4751	8.8400	87.2897	0.276	0.0000	0.0000	23,790
2014/07/11	R213	07/08/2014	8.84	Call	Bond Future	1,200.3200	1.2003	1,084.1000	1.0841	(9.682)	0	0	0
2014/07/11	R213	07/08/2014	8.85	Call	Bond Future	1,240.9600	1.2410	1,122.7200	1.1227	(9.528)	0	0	0
2014/07/11	R213	07/08/2014	8.84	Put	Bond Future	1,014.6500	1.0147	1,083.7900	1.0838	6.814	0	0	0
2014/07/11	R213	07/08/2014	8.86	Put	Bond Future	944.7800	0.9448	1,009.9000	1.0099	6.893	0	0	0
2014/07/11	R213	07/08/2014	8.85	Put	Bond Future	979.2800	0.9793	1,046.4000	1.0464	6.854	0	0	0
2014/07/11	R213	06/11/2014	8.84	Call	Bond Future	2,281.1900	2.2812	2,179.9200	2.1799	(4.439)	0	0	0
2014/07/11	R213	06/11/2014	8.85	Put	Bond Future	2,648.6900	2.6487	2,734.9300	2.7349	3.256	0	0	0
2014/07/11	R213	06/11/2014			Bond Future	8.8940	85.2338	8.9191	85.0453	0.282	0.0000	0.0000	6,205
2014/07/11	R213	06/11/2014	8.85	Call	Bond Future	2,317.0800	2.3171	2,214.8800	2.2149	(4.411)	0	0	0
2014/07/11	R213	06/11/2014	8.86	Call	Bond Future	2,353.2900	2.3533	2,250.1800	2.2502	(4.382)	0	0	0
2014/07/11	R213	06/11/2014	8.84	Put	Bond Future	2,688.4100	2.6884	2,775.5800	2.7756	3.242	0	0	0
2014/07/11	R213	06/11/2014	8.86	Put	Bond Future	2,609.3800	2.6094	2,694.7100	2.6947	3.270	0	0	0

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2014/07/11	R213	05/02/2015	9.26	Put	Bond Future	2,466.9400	2.4669	2,533.3300	2.5333	2.691	0	0	0
2014/07/11	R213	05/02/2015			Bond Future	8.9707	86.5484	8.9967	86.3569	0.289	0.0000	0.0000	0
2014/07/11	R213	05/02/2015	9.25	Put	Bond Future	2,495.7000	2.4957	2,562.6900	2.5627	2.684	0	0	0
2014/07/11	R213	05/02/2015	9.24	Put	Bond Future	2,524.7300	2.5247	2,592.3200	2.5923	2.677	0	0	0
2014/07/11	R213	05/02/2015	9.25	Call	Bond Future	4,525.2400	4.5252	4,400.7300	4.4007	(2.751)	0	0	0
2014/07/11	R213	05/02/2015	9.26	Call	Bond Future	4,567.8300	4.5678	4,442.7200	4.4427	(2.739)	0	0	0
2014/07/11	R213	05/02/2015	9.24	Call	Bond Future	4,482.8300	4.4828	4,358.9200	4.3589	(2.764)	0	0	0
2014/07/11	R214	07/08/2014	9.54	Put	Bond Future	125.6800	0.1257	138.2800	0.1383	10.025	0	0	0
2014/07/11	R214	07/08/2014			Bond Future	9.0235	77.6268	9.0529	77.3948	0.326	0.0000	0.0000	4,307
2014/07/11	R214	07/08/2014	9.56	Put	Bond Future	113.1100	0.1131	124.4300	0.1244	10.008	0	0	0
2014/07/11	R214	07/08/2014	9.55	Put	Bond Future	119.2700	0.1193	131.2100	0.1312	10.011	0	0	0
2014/07/11	R214	07/08/2014	9.56	Call	Bond Future	4,159.2200	4.1592	3,938.5800	3.9386	(5.305)	0	0	0
2014/07/11	R214	07/08/2014	9.54	Call	Bond Future	4,027.6200	4.0276	3,808.2600	3.8083	(5.446)	0	0	0
2014/07/11	R214	07/08/2014	9.55	Call	Bond Future	4,093.3600	4.0934	3,873.3400	3.8733	(5.375)	0	0	0
2014/07/11	R214	06/11/2014	9.20	Call	Bond Future	3,068.7600	3.0688	2,925.9800	2.9260	(4.653)	0	0	2,500
2014/07/11	R214	06/11/2014	9.64	Call	Bond Future	5,144.7000	5.1447	4,961.2200	4.9612	(3.566)	0	0	0
2014/07/11	R214	06/11/2014			Bond Future	9.0952	75.4920	9.1255	75.2564	0.333	0.0000	0.0000	1,726
2014/07/11	R214	06/11/2014	9.20	Put	Bond Future	2,259.5100	2.2595	2,352.3400	2.3523	4.108	0	0	0
2014/07/11	R214	06/11/2014	9.65	Call	Bond Future	5,196.4700	5.1965	5,012.2300	5.0122	(3.545)	0	0	0
2014/07/11	R214	06/11/2014	9.66	Call	Bond Future	5,248.4100	5.2484	5,063.4100	5.0634	(3.525)	0	0	0
2014/07/11	R214	06/11/2014	9.80	Call	Bond Future	5,990.8900	5.9909	5,796.1200	5.7961	(3.251)	0	0	0
2014/07/11	R214	06/11/2014	9.64	Put	Bond Future	1,092.6400	1.0926	1,144.7700	1.1448	4.771	0	0	0
2014/07/11	R214	06/11/2014	9.66	Put	Bond Future	1,054.6800	1.0547	1,105.2900	1.1053	4.799	0	0	0
2014/07/11	R214	06/11/2014	9.80	Put	Bond Future	818.8700	0.8189	859.7100	0.8597	4.987	0	0	2,500
2014/07/11	R214	06/11/2014	9.65	Put	Bond Future	1,073.5200	1.0735	1,124.8900	1.1249	4.785	0	0	0
2014/07/11	R214	05/02/2015	9.50	Call	Bond Future	4,992.7800	4.9928	4,834.3800	4.8344	(3.173)	0	0	0
2014/07/11	R214	05/02/2015			Bond Future	9.1653	76.6565	9.1965	76.4171	0.341	0.0000	0.0000	0
2014/07/11	R214	05/02/2015	9.51	Call	Bond Future	5,036.9300	5.0369	4,877.8100	4.8778	(3.159)	0	0	0
2014/07/11	R214	05/02/2015	9.50	Put	Bond Future	2,491.7100	2.4917	2,572.7600	2.5728	3.253	0	0	0
2014/07/11	R214	05/02/2015	9.49	Call	Bond Future	4,948.7900	4.9488	4,791.1100	4.7911	(3.186)	0	0	0
2014/07/11	R214	05/02/2015	9.49	Put	Bond Future	2,520.3900	2.5204	2,602.1600	2.6022	3.244	0	0	0
2014/07/11	R214	05/02/2015	9.51	Put	Bond Future	2,463.3100	2.4633	2,543.6400	2.5436	3.261	0	0	0
2014/07/11	R248	07/08/2014			Bond Future	9.0841	100.4228	9.1085	100.1766	0.268	0.0000	0.0000	8,384
2014/07/11	R248	07/08/2014	9.65	Call	Bond Future	5,440.7300	5.4407	5,194.5200	5.1945	(4.525)	0	0	0
2014/07/11	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R248	07/08/2014	9.66	Call	Bond Future	5,531.9100	5.5319	5,285.7000	5.2857	(4.451)	0	0	0
2014/07/11	R248	07/08/2014	9.64	Call	Bond Future	5,349.3900	5.3494	5,103.1800	5.1032	(4.603)	0	0	0
2014/07/11	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R248	06/11/2014			Bond Future	9.1579	97.4886	9.1830	97.2383	0.275	0.0000	0.0000	8,951
2014/07/11	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R248	06/11/2014	9.72	Call	Bond Future	5,329.4500	5.3295	5,079.1700	5.0792	(4.696)	0	0	0
2014/07/11	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R248	06/11/2014	9.73	Call	Bond Future	5,419.4200	5.4194	5,169.1400	5.1691	(4.618)	0	0	0
2014/07/11	R248	06/11/2014	9.74	Call	Bond Future	5,509.2300	5.5092	5,258.9500	5.2589	(4.543)	0	0	0

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2014/07/11	R248	05/02/2015			Bond Future	9.2302	98.9924	9.2561	98.7380	0.281	0.0000	0.0000	0
2014/07/11	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R248	05/02/2015	9.50	Call	Bond Future	2,588.9300	2.5889	2,334.5400	2.3345	(9.826)	0	0	0
2014/07/11	R248	05/02/2015	9.51	Call	Bond Future	2,682.4500	2.6825	2,428.0600	2.4281	(9.483)	0	0	0
2014/07/11	R248	05/02/2015	9.49	Call	Bond Future	2,495.2300	2.4952	2,240.8400	2.2408	(10.195)	0	0	0
2014/07/11	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/11	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **454377**