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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/07/2014 TO 08/07/2014

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
2014/07/08	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	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
2014/07/08	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	2025	07/08/2014	109.01	Call	Bond Future	8,252.4000	8.2524	8,256.4900	8.2565	0.050	0	0	0
2014/07/08	2025	07/08/2014			Bond Future	117.2624	117.2624	117.2665	117.2665	0.003	0.0000	0.0000	0
2014/07/08	2025	07/08/2014	108.99	Call	Bond Future	8,272.4000	8.2724	8,276.4900	8.2765	0.049	0	0	0
2014/07/08	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2025	07/08/2014	109.00	Call	Bond Future	8,262.4000	8.2624	8,266.4900	8.2665	0.050	0	0	0
2014/07/08	2025	06/11/2014	117.01	Call	Bond Future	2,012.5700	2.0126	2,016.5100	2.0165	0.196	0	0	0
2014/07/08	2025	06/11/2014			Bond Future	119.0226	119.0226	119.0265	119.0265	0.003	0.0000	0.0000	0
2014/07/08	2025	06/11/2014	116.99	Call	Bond Future	2,032.5700	2.0326	2,036.5100	2.0365	0.194	0	0	0
2014/07/08	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2025	06/11/2014	117.00	Call	Bond Future	2,022.5700	2.0226	2,026.5100	2.0265	0.195	0	0	0
2014/07/08	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2030	07/08/2014			Bond Future	8.8937	92.8227	8.8067	93.5111	(0.978)	0.0000	0.0000	1,868
2014/07/08	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2030	07/08/2014	8.99	Call	Bond Future	753.5300	0.7535	1,441.9000	1.4419	91.353	0	0	0
2014/07/08	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2030	07/08/2014	9.00	Call	Bond Future	831.2500	0.8313	1,519.6200	1.5196	82.811	0	0	0
2014/07/08	2030	07/08/2014	9.01	Call	Bond Future	908.8800	0.9089	1,597.2500	1.5972	75.738	0	0	0
2014/07/08	2030	06/11/2014	9.01	Call	Bond Future	266.1400	0.2661	964.4100	0.9644	262.369	0	0	0
2014/07/08	2030	06/11/2014			Bond Future	8.9755	94.2051	8.8858	94.9033	(1.000)	0.0000	0.0000	2,313
2014/07/08	2030	06/11/2014	8.99	Call	Bond Future	111.8100	0.1118	810.0800	0.8101	624.515	0	0	0
2014/07/08	2030	06/11/2014	9.00	Call	Bond Future	189.0200	0.1890	887.2900	0.8873	369.416	0	0	0
2014/07/08	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2030	05/02/2015			Bond Future	9.0559	91.6528	8.9632	92.3617	(1.023)	0.0000	0.0000	0
2014/07/08	2030	05/02/2015	9.25	Call	Bond Future	1,460.3400	1.4603	2,169.2100	2.1692	48.541	0	0	0
2014/07/08	2030	05/02/2015	9.24	Call	Bond Future	1,385.9400	1.3859	2,094.8100	2.0948	51.147	0	0	0
2014/07/08	2030	05/02/2015	9.26	Call	Bond Future	1,534.6500	1.5347	2,243.5200	2.2435	46.191	0	0	0
2014/07/08	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	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
2014/07/08	2037	07/08/2014	9.06	Put	Bond Future	196.1000	0.1961	0.0000	0.0000	(100.000)	0	0	0
2014/07/08	2037	07/08/2014			Bond Future	9.0815	94.7386	9.0199	95.3015	(0.678)	0.0000	0.0000	8,604
2014/07/08	2037	07/08/2014	9.05	Put	Bond Future	287.4000	0.2874	0.0000	0.0000	(100.000)	0	0	0
2014/07/08	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	366.7800	0.3668	100.000	0	0	0
2014/07/08	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	184.0400	0.1840	100.000	0	0	0
2014/07/08	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	275.4800	0.2755	100.000	0	0	0
2014/07/08	2037	07/08/2014	9.04	Put	Bond Future	378.8400	0.3788	0.0000	0.0000	(100.000)	0	0	0
2014/07/08	2037	06/11/2014	9.69	Call	Bond Future	4,575.7900	4.5758	5,146.8600	5.1469	12.480	0	0	0
2014/07/08	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2037	06/11/2014			Bond Future	9.1584	96.1493	9.0950	96.7204	(0.693)	0.0000	0.0000	1,398
2014/07/08	2037	06/11/2014	9.70	Call	Bond Future	4,658.4000	4.6584	5,229.4700	5.2295	12.259	0	0	0
2014/07/08	2037	06/11/2014	9.71	Call	Bond Future	4,740.8900	4.7409	5,311.9600	5.3120	12.046	0	0	0
2014/07/08	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2037	05/02/2015			Bond Future	9.2338	93.3767	9.1684	93.9564	(0.708)	0.0000	0.0000	0
2014/07/08	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2037	05/02/2015	9.50	Call	Bond Future	2,303.7100	2.3037	2,883.3700	2.8834	25.162	0	0	0
2014/07/08	2037	05/02/2015	9.51	Call	Bond Future	2,388.4500	2.3884	2,968.1100	2.9681	24.269	0	0	0
2014/07/08	2037	05/02/2015	9.49	Call	Bond Future	2,218.8400	2.2188	2,798.5000	2.7985	26.124	0	0	0
2014/07/08	2038	07/08/2014			Bond Future	122.1472	122.1472	122.1521	122.1521	0.004	0.0000	0.0000	1,015
2014/07/08	2038	07/08/2014	106.00	Call	Bond Future	16,147.1500	16.1471	16,152.1000	16.1521	0.031	0	0	0
2014/07/08	2038	07/08/2014	106.01	Call	Bond Future	16,137.1500	16.1371	16,142.1000	16.1421	0.031	0	0	0
2014/07/08	2038	07/08/2014	105.99	Call	Bond Future	16,157.1500	16.1571	16,162.1000	16.1621	0.031	0	0	0
2014/07/08	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2038	06/11/2014	120.01	Call	Bond Future	3,970.6500	3.9706	3,975.3700	3.9754	0.119	0	0	0
2014/07/08	2038	06/11/2014			Bond Future	123.9807	123.9807	123.9854	123.9854	0.004	0.0000	0.0000	900
2014/07/08	2038	06/11/2014	119.99	Call	Bond Future	3,990.6500	3.9906	3,995.3700	3.9954	0.118	0	0	0
2014/07/08	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2038	06/11/2014	120.00	Call	Bond Future	3,980.6500	3.9806	3,985.3700	3.9854	0.119	0	0	0
2014/07/08	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2046	07/08/2014			Bond Future	122.2929	122.2929	122.2981	122.2981	0.004	0.0000	0.0000	0
2014/07/08	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2046	07/08/2014	104.44	Call	Bond Future	17,852.8800	17.8529	17,858.0700	17.8581	0.029	0	0	0
2014/07/08	2046	07/08/2014	104.45	Call	Bond Future	17,842.8800	17.8429	17,848.0700	17.8481	0.029	0	0	0
2014/07/08	2046	07/08/2014	104.43	Call	Bond Future	17,862.8800	17.8629	17,868.0700	17.8681	0.029	0	0	0
2014/07/08	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2046	06/11/2014	104.45	Call	Bond Future	18,332.9900	18.3330	18,338.2000	18.3382	0.028	0	0	0
2014/07/08	2046	06/11/2014			Bond Future	122.7830	122.7830	122.7882	122.7882	0.004	0.0000	0.0000	5,348
2014/07/08	2046	06/11/2014	104.43	Call	Bond Future	18,352.9900	18.3530	18,358.2000	18.3582	0.028	0	0	0
2014/07/08	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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2014/07/08	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2046	06/11/2014	104.44	Call	Bond Future	18,342.9900	18.3430	18,348.2000	18.3482	0.028	0	0	0
2014/07/08	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2050	07/08/2014			Bond Future	128.0322	128.0322	128.0378	128.0378	0.004	0.0000	0.0000	688
2014/07/08	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2050	07/08/2014	112.00	Call	Bond Future	16,032.1500	16.0321	16,037.8200	16.0378	0.035	0	0	0
2014/07/08	2050	07/08/2014	112.01	Call	Bond Future	16,022.1500	16.0221	16,027.8200	16.0278	0.035	0	0	0
2014/07/08	2050	07/08/2014	111.99	Call	Bond Future	16,042.1500	16.0421	16,047.8200	16.0478	0.035	0	0	0
2014/07/08	2050	06/11/2014			Bond Future	129.9541	129.9541	129.9595	129.9595	0.004	0.0000	0.0000	2,112
2014/07/08	2050	06/11/2014	126.00	Call	Bond Future	3,954.0700	3.9541	3,959.4600	3.9595	0.136	0	0	0
2014/07/08	2050	06/11/2014	126.01	Call	Bond Future	3,944.0700	3.9441	3,949.4600	3.9495	0.137	0	0	0
2014/07/08	2050	06/11/2014	125.99	Call	Bond Future	3,964.0700	3.9641	3,969.4600	3.9695	0.136	0	0	0
2014/07/08	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	AL12	07/08/2014			Index Future	494.6270	494.6270	497.8670	497.8670	0.655	0.0000	0.0000	0
2014/07/08	AL12	06/11/2014			Index Future	501.9850	501.9850	505.2720	505.2720	0.655	0.0000	0.0000	0
2014/07/08	AL12	05/02/2015			Index Future	509.7320	509.7320	513.0690	513.0690	0.655	0.0000	0.0000	0
2014/07/08	AL37	07/08/2014			Index Future	423.3200	423.3200	424.5250	424.5250	0.285	0.0000	0.0000	0
2014/07/08	AL37	06/11/2014			Index Future	429.6170	429.6170	430.8390	430.8390	0.284	0.0000	0.0000	0
2014/07/08	AL7T	07/08/2014			Index Future	497.2470	497.2470	499.5480	499.5480	0.463	0.0000	0.0000	0
2014/07/08	AL7T	06/11/2014			Index Future	504.6440	504.6440	506.9780	506.9780	0.463	0.0000	0.0000	1
2014/07/08	ALBI	07/08/2014			Index Future	452.4730	452.4730	454.5080	454.5080	0.450	0.0000	0.0000	597
2014/07/08	ALBI	06/11/2014			Index Future	459.2040	459.2040	461.2670	461.2670	0.449	0.0000	0.0000	48
2014/07/08	ALBI	05/02/2015			Index Future	466.2910	466.2910	468.3850	468.3850	0.449	0.0000	0.0000	0
2014/07/08	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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2014/07/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/08	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
2014/07/08	EL28	07/08/2014	114.00	Call	Bond Future	9,922.0600	9.9221	9,927.5000	9.9275	0.055	0	0	0
2014/07/08	EL28	07/08/2014			Bond Future	123.9221	123.9221	123.9275	123.9275	0.004	0.0000	0.0000	0
2014/07/08	EL28	07/08/2014	114.01	Call	Bond Future	9,912.0600	9.9121	9,917.5000	9.9175	0.055	0	0	0
2014/07/08	EL28	07/08/2014	113.99	Call	Bond Future	9,932.0600	9.9321	9,937.5000	9.9375	0.055	0	0	0
2014/07/08	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	EL28	06/11/2014			Bond Future	124.3009	124.3009	124.3061	124.3061	0.004	0.0000	0.0000	0
2014/07/08	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	EL28	06/11/2014	122.00	Call	Bond Future	2,300.9400	2.3009	2,306.0600	2.3061	0.223	0	0	0
2014/07/08	EL28	06/11/2014	122.01	Call	Bond Future	2,290.9400	2.2909	2,296.0600	2.2961	0.223	0	0	0
2014/07/08	EL28	06/11/2014	121.99	Call	Bond Future	2,310.9400	2.3109	2,316.0600	2.3161	0.222	0	0	0
2014/07/08	ES33	07/08/2014			Bond Future	9.7139	83.9790	9.6470	84.4715	(0.689)	0.0000	0.0000	0
2014/07/08	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	ES33	07/08/2014	10.14	Call	Bond Future	3,032.2600	3.0323	3,524.8400	3.5248	16.245	0	0	0
2014/07/08	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	ES33	07/08/2014	10.15	Call	Bond Future	3,101.2900	3.1013	3,593.8700	3.5939	15.883	0	0	0
2014/07/08	ES33	07/08/2014	10.16	Call	Bond Future	3,170.2200	3.1702	3,662.8000	3.6628	15.538	0	0	0
2014/07/08	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	ES33	06/11/2014			Bond Future	9.8162	81.4445	9.7471	81.9442	(0.703)	0.0000	0.0000	6,220
2014/07/08	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	ES33	06/11/2014	10.29	Call	Bond Future	3,304.1400	3.3041	3,803.7900	3.8038	15.122	0	0	0
2014/07/08	ES33	06/11/2014	10.30	Call	Bond Future	3,371.5900	3.3716	3,871.2400	3.8712	14.819	0	0	0
2014/07/08	ES33	06/11/2014	10.31	Call	Bond Future	3,438.9400	3.4389	3,938.5900	3.9386	14.529	0	0	0
2014/07/08	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	ES33	05/02/2015	10.00	Call	Bond Future	575.2700	0.5753	1,082.5300	1.0825	88.178	0	0	0
2014/07/08	ES33	05/02/2015			Bond Future	9.9183	82.7024	9.8470	83.2096	(0.719)	0.0000	0.0000	0
2014/07/08	ES33	05/02/2015	10.01	Call	Bond Future	645.2300	0.6452	1,152.4900	1.1525	78.617	0	0	0
2014/07/08	ES33	05/02/2015	9.99	Call	Bond Future	505.2200	0.5052	1,012.4800	1.0125	100.404	0	0	0
2014/07/08	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	GOVI	07/08/2014			GOVI	451.1640	451.1640	453.1370	453.1370	0.437	0.0000	0.0000	524
2014/07/08	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	GOVI	07/08/2014	459.99	Put	GOVI	88,260.0000	8.8260	68,530.0000	6.8530	(22.354)	0	0	0
2014/07/08	GOVI	07/08/2014	460.01	Put	GOVI	88,460.0000	8.8460	68,730.0000	6.8730	(22.304)	0	0	0
2014/07/08	GOVI	07/08/2014	460.00	Put	GOVI	88,360.0000	8.8360	68,630.0000	6.8630	(22.329)	0	0	0
2014/07/08	GOVI	06/11/2014	449.01	Call	GOVI	88,660.0000	8.8660	108,670.0000	10.8670	22.569	0	0	0
2014/07/08	GOVI	06/11/2014			GOVI	457.8760	457.8760	459.8770	459.8770	0.437	0.0000	0.0000	28
2014/07/08	GOVI	06/11/2014	448.99	Call	GOVI	88,860.0000	8.8860	108,870.0000	10.8870	22.519	0	0	0
2014/07/08	GOVI	06/11/2014	449.00	Call	GOVI	88,760.0000	8.8760	108,770.0000	10.8770	22.544	0	0	0

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2014/07/08	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	GOVI	05/02/2015	459.99	Call	GOVI	49,520.0000	4.9520	69,830.0000	6.9830	41.014	0	0	0
2014/07/08	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	GOVI	05/02/2015			GOVI	464.9420	464.9420	466.9730	466.9730	0.437	0.0000	0.0000	0
2014/07/08	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	GOVI	05/02/2015	460.00	Call	GOVI	49,420.0000	4.9420	69,730.0000	6.9730	41.097	0	0	0
2014/07/08	GOVI	05/02/2015	460.01	Call	GOVI	49,320.0000	4.9320	69,630.0000	6.9630	41.180	0	0	0
2014/07/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/08	ICAA	07/08/2014			Can-Do Interest Rate	143.2697	143.2697	143.3319	143.3319	0.043	0.0000	0.0000	635
2014/07/08	IGOV	07/08/2014			Index Future	217.3900	217.3900	217.4050	217.4050	0.007	0.0000	0.0000	713
2014/07/08	IGOV	06/11/2014			Index Future	220.6500	220.6500	220.6660	220.6660	0.007	0.0000	0.0000	640
2014/07/08	IGOV	05/02/2015			Index Future	224.0820	224.0820	224.0970	224.0970	0.007	0.0000	0.0000	0
2014/07/08	ILBI	07/08/2014			Index Future	589.0540	589.0540	589.0950	589.0950	0.007	0.0000	0.0000	210
2014/07/08	ILBI	06/11/2014			Index Future	597.9310	597.9310	597.9710	597.9710	0.007	0.0000	0.0000	0
2014/07/08	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/07/08	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/07/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/08	JBAF	16/07/2014			Jibar Tradeable Future	5.8000	94.2000	5.8200	94.1800	0.345	0.0000	0.0000	545
2014/07/08	JBAF	20/08/2014			Jibar Tradeable Future	6.1300	93.8700	6.1100	93.8900	(0.326)	0.0000	0.0000	0
2014/07/08	JBAF	17/09/2014			Jibar Tradeable Future	6.1900	93.8100	6.1800	93.8200	(0.162)	0.0000	0.0000	33,000
2014/07/08	JBAF	15/10/2014			Jibar Tradeable Future	6.3400	93.6600	6.3100	93.6900	(0.473)	0.0000	0.0000	0
2014/07/08	JBAF	19/11/2014			Jibar Tradeable Future	6.4200	93.5800	6.4000	93.6000	(0.312)	0.0000	0.0000	0
2014/07/08	JBAF	17/12/2014			Jibar Tradeable Future	6.5700	93.4300	6.5300	93.4700	(0.609)	0.0000	0.0000	0
2014/07/08	JBAF	18/03/2015			Jibar Tradeable Future	6.8400	93.1600	6.8100	93.1900	(0.439)	0.0000	0.0000	2,850
2014/07/08	JBAF	17/06/2015			Jibar Tradeable Future	7.0900	92.9100	7.0200	92.9800	(0.987)	0.0000	0.0000	5,000
2014/07/08	JBAF	16/09/2015			Jibar Tradeable Future	7.3200	92.6800	7.2300	92.7700	(1.230)	0.0000	0.0000	0
2014/07/08	JBAF	15/12/2015			Jibar Tradeable Future	7.4800	92.5200	7.3900	92.6100	(1.203)	0.0000	0.0000	0
2014/07/08	JBAF	16/03/2016			Jibar Tradeable Future	7.6200	92.3800	7.5300	92.4700	(1.181)	0.0000	0.0000	0
2014/07/08	JBAF	15/06/2016			Jibar Tradeable Future	7.7600	92.2400	7.6600	92.3400	(1.289)	0.0000	0.0000	0

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2014/07/08	R023	07/08/2014	8.51	Call	Bond Future	1,839.5000	1.8395	2,162.0400	2.1620	17.534	0	0	0
2014/07/08	R023	07/08/2014			Bond Future	8.2563	100.4052	8.1842	100.8340	(0.873)	0.0000	0.0000	11,508
2014/07/08	R023	07/08/2014	8.49	Call	Bond Future	1,753.3700	1.7534	2,068.8600	2.0689	17.993	0	0	0
2014/07/08	R023	07/08/2014	8.50	Call	Bond Future	1,796.2100	1.7962	2,115.2600	2.1153	17.762	0	0	0
2014/07/08	R023	07/08/2014	8.49	Put	Bond Future	380.1700	0.3802	266.8200	0.2668	(29.816)	0	0	0
2014/07/08	R023	07/08/2014	8.51	Put	Bond Future	349.9200	0.3499	243.6200	0.2436	(30.378)	0	0	0
2014/07/08	R023	07/08/2014	8.50	Put	Bond Future	364.8000	0.3648	255.0100	0.2550	(30.096)	0	0	0
2014/07/08	R023	06/11/2014			Bond Future	8.3501	97.9798	8.2750	98.4147	(0.900)	0.0000	0.0000	0
2014/07/08	R023	06/11/2014	8.59	Put	Bond Future	1,341.5400	1.3415	1,176.0200	1.1760	(12.338)	0	0	0
2014/07/08	R023	06/11/2014	8.61	Put	Bond Future	1,298.5500	1.2985	1,136.8300	1.1368	(12.454)	0	0	0
2014/07/08	R023	06/11/2014	8.59	Call	Bond Future	2,713.2900	2.7133	2,982.6800	2.9827	9.929	0	0	0
2014/07/08	R023	06/11/2014	8.60	Put	Bond Future	1,319.9100	1.3199	1,156.3000	1.1563	(12.396)	0	0	0
2014/07/08	R023	06/11/2014	8.60	Call	Bond Future	2,748.3100	2.7483	3,019.6100	3.0196	9.872	0	0	0
2014/07/08	R023	06/11/2014	8.61	Call	Bond Future	2,783.5600	2.7836	3,056.7500	3.0568	9.814	0	0	0
2014/07/08	R023	05/02/2015			Bond Future	8.4430	99.4927	8.3646	99.9341	(0.929)	0.0000	0.0000	0
2014/07/08	R023	05/02/2015	8.74	Put	Bond Future	1,863.6800	1.8637	1,692.3800	1.6924	(9.191)	0	0	0
2014/07/08	R023	05/02/2015	8.75	Call	Bond Future	3,545.5100	3.5455	3,816.9900	3.8170	7.657	0	0	0
2014/07/08	R023	05/02/2015	8.76	Call	Bond Future	3,579.1100	3.5791	3,852.0000	3.8520	7.625	0	0	0
2014/07/08	R023	05/02/2015	8.74	Call	Bond Future	3,512.0600	3.5121	3,782.1300	3.7821	7.690	0	0	0
2014/07/08	R023	05/02/2015	8.76	Put	Bond Future	1,821.0300	1.8210	1,652.5500	1.6525	(9.252)	0	0	0
2014/07/08	R023	05/02/2015	8.75	Put	Bond Future	1,842.2600	1.8423	1,672.3700	1.6724	(9.222)	0	0	0
2014/07/08	R157	07/08/2014	6.76	Put	Bond Future	186.5200	0.1865	141.8800	0.1419	(23.933)	0	0	0
2014/07/08	R157	07/08/2014			Bond Future	6.8511	112.3707	6.7833	112.4446	(0.990)	0.0000	0.0000	6,048
2014/07/08	R157	07/08/2014	6.75	Put	Bond Future	193.2400	0.1932	147.6300	0.1476	(23.603)	0	0	0
2014/07/08	R157	07/08/2014	6.74	Call	Bond Future	78.9300	0.0789	106.3600	0.1064	34.752	0	0	0
2014/07/08	R157	07/08/2014	6.75	Call	Bond Future	82.8800	0.0829	111.2500	0.1113	34.230	0	0	0
2014/07/08	R157	07/08/2014	6.76	Call	Bond Future	87.0800	0.0871	116.4200	0.1164	33.693	0	0	0
2014/07/08	R157	07/08/2014	6.74	Put	Bond Future	200.2100	0.2002	153.6600	0.1537	(23.251)	0	0	0
2014/07/08	R157	06/11/2014	6.19	Put	Bond Future	815.5000	0.8155	748.8500	0.7489	(8.173)	0	0	0
2014/07/08	R157	06/11/2014			Bond Future	7.1180	107.2312	7.0291	107.3060	(1.249)	0.0000	0.0000	0
2014/07/08	R157	06/11/2014	6.21	Put	Bond Future	800.2900	0.8003	734.0300	0.7340	(8.279)	0	0	0
2014/07/08	R157	06/11/2014	6.20	Put	Bond Future	807.8800	0.8079	741.4200	0.7414	(8.226)	0	0	0
2014/07/08	R157	06/11/2014	6.21	Call	Bond Future	32.5400	0.0325	41.0400	0.0410	26.122	0	0	0
2014/07/08	R157	06/11/2014	6.19	Call	Bond Future	30.7400	0.0307	38.8500	0.0388	26.383	0	0	0
2014/07/08	R157	06/11/2014	6.20	Call	Bond Future	31.6300	0.0316	39.9300	0.0399	26.241	0	0	0
2014/07/08	R157	05/02/2015	8.74	Call	Bond Future	807.2200	0.8072	867.4800	0.8675	7.465	0	0	0
2014/07/08	R157	05/02/2015	8.75	Put	Bond Future	101.8000	0.1018	86.5700	0.0866	(14.961)	0	0	0
2014/07/08	R157	05/02/2015			Bond Future	7.5349	108.8876	7.4063	108.9633	(1.706)	0.0000	0.0000	0
2014/07/08	R157	05/02/2015	8.74	Put	Bond Future	103.0200	0.1030	87.6400	0.0876	(14.929)	0	0	0
2014/07/08	R157	05/02/2015	8.76	Put	Bond Future	100.6000	0.1006	85.5100	0.0855	(15.000)	0	0	0
2014/07/08	R157	05/02/2015	8.75	Call	Bond Future	811.8100	0.8118	872.2200	0.8722	7.441	0	0	0
2014/07/08	R157	05/02/2015	8.76	Call	Bond Future	816.4100	0.8164	876.9600	0.8770	7.417	0	0	0
2014/07/08	R186	07/08/2014	8.31	Call	Bond Future	790.4300	0.7904	1,091.8200	1.0918	38.130	0	0	0
2014/07/08	R186	07/08/2014	8.43	Put	Bond Future	1,328.1600	1.3282	950.8700	0.9509	(28.407)	0	0	105
2014/07/08	R186	07/08/2014	8.70	Put	Bond Future	487.0000	0.4870	307.7100	0.3077	(36.815)	0	0	1,000
2014/07/08	R186	07/08/2014			Bond Future	8.4428	117.0670	8.3507	117.8435	(1.091)	0.0000	0.0000	40,178

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/08	R186	07/08/2014	7.60	Put	Bond Future	7,394.5100		7.3945	6,627.1500	6.6272	(10.377)	0	0	0
2014/07/08	R186	07/08/2014	8.00	Call	Bond Future	182.0600		0.1821	282.5500	0.2825	55.196	0	0	105
2014/07/08	R186	07/08/2014	8.92	Put	Bond Future	175.9600		0.1760	99.0500	0.0990	(43.709)	0	0	840
2014/07/08	R186	07/08/2014	8.29	Call	Bond Future	730.2100		0.7302	1,015.7600	1.0158	39.105	0	0	0
2014/07/08	R186	07/08/2014	8.25	Call	Bond Future	619.6600		0.6197	874.3300	0.8743	41.098	0	0	1,200
2014/07/08	R186	07/08/2014	8.30	Call	Bond Future	759.9100		0.7599	1,053.3500	1.0533	38.615	0	0	0
2014/07/08	R186	07/08/2014	8.29	Put	Bond Future	2,022.1700		2.0222	1,531.2300	1.5312	(24.278)	0	0	0
2014/07/08	R186	07/08/2014	9.20	Put	Bond Future	36.9100		0.0369	17.7000	0.0177	(52.046)	0	0	2,100
2014/07/08	R186	07/08/2014	7.60	Call	Bond Future	10.9900		0.0110	20.1200	0.0201	83.076	0	0	210
2014/07/08	R186	07/08/2014	8.00	Put	Bond Future	3,982.2400		3.9822	3,306.2400	3.3062	(16.975)	0	0	0
2014/07/08	R186	07/08/2014	8.31	Put	Bond Future	1,912.1100		1.9121	1,437.0100	1.4370	(24.847)	0	0	0
2014/07/08	R186	07/08/2014	8.92	Call	Bond Future	4,085.9200		4.0859	4,785.5000	4.7855	17.122	0	0	0
2014/07/08	R186	07/08/2014	8.30	Put	Bond Future	1,966.6900		1.9667	1,483.6400	1.4836	(24.562)	0	0	0
2014/07/08	R186	07/08/2014	9.20	Call	Bond Future	6,155.1500		6.1551	6,912.4300	6.9124	12.303	0	0	0
2014/07/08	R186	07/08/2014	8.43	Call	Bond Future	1,220.9300		1.2209	1,620.1300	1.6201	32.696	0	0	0
2014/07/08	R186	07/08/2014	8.70	Call	Bond Future	2,617.8300		2.6178	3,215.0300	3.2150	22.813	0	0	0
2014/07/08	R186	07/08/2014	8.25	Put	Bond Future	2,253.2100		2.2532	1,731.3900	1.7314	(23.159)	0	0	0
2014/07/08	R186	06/11/2014	8.14	Call	Bond Future	1,476.7100		1.4767	1,744.7300	1.7447	18.150	0	0	0
2014/07/08	R186	06/11/2014	8.15	Put	Bond Future	4,653.8400		4.6538	4,137.6900	4.1377	(11.091)	0	0	0
2014/07/08	R186	06/11/2014			Bond Future	8.5263		118.8097	8.4309	119.5974	(1.120)	0.0000	0.0000	23,112
2014/07/08	R186	06/11/2014	9.17	Call	Bond Future	6,090.5900		6.0906	6,705.1200	6.7051	10.090	0	0	0
2014/07/08	R186	06/11/2014	8.15	Call	Bond Future	1,504.5300		1.5045	1,776.0700	1.7761	18.048	0	0	0
2014/07/08	R186	06/11/2014	8.16	Call	Bond Future	1,532.6900		1.5327	1,807.7700	1.8078	17.948	0	0	0
2014/07/08	R186	06/11/2014	9.17	Put	Bond Future	969.6500		0.9697	796.4900	0.7965	(17.858)	0	0	2,010
2014/07/08	R186	06/11/2014	8.14	Put	Bond Future	4,711.3300		4.7113	4,191.6600	4.1917	(11.030)	0	0	0
2014/07/08	R186	06/11/2014	8.16	Put	Bond Future	4,596.7800		4.5968	4,084.1700	4.0842	(11.152)	0	0	0
2014/07/08	R186	05/02/2015	9.00	Call	Bond Future	5,514.0100		5.5140	6,033.4500	6.0335	9.420	0	0	0
2014/07/08	R186	05/02/2015			Bond Future	8.6067		115.3491	8.5077	116.1488	(1.150)	0.0000	0.0000	0
2014/07/08	R186	05/02/2015	8.75	Call	Bond Future	4,351.7300		4.3517	4,807.7200	4.8077	10.478	0	0	0
2014/07/08	R186	05/02/2015	8.76	Call	Bond Future	4,395.7600		4.3958	4,854.3900	4.8544	10.433	0	0	0
2014/07/08	R186	05/02/2015	8.74	Call	Bond Future	4,307.9200		4.3079	4,761.2700	4.7613	10.524	0	0	0
2014/07/08	R186	05/02/2015	8.76	Put	Bond Future	3,172.8300		3.1728	2,831.8400	2.8318	(10.747)	0	0	0
2014/07/08	R186	05/02/2015	8.75	Put	Bond Future	3,208.0400		3.2080	2,864.4100	2.8644	(10.712)	0	0	0
2014/07/08	R186	05/02/2015	9.00	Put	Bond Future	2,412.4900		2.4125	2,132.3100	2.1323	(11.614)	0	0	9,600
2014/07/08	R186	05/02/2015	8.74	Put	Bond Future	3,243.5400		3.2435	2,897.2700	2.8973	(10.676)	0	0	0
2014/07/08	R197	07/08/2014			Bond Future	287.5755		287.5755	287.5852	287.5852	0.003	0.0000	0.0000	0
2014/07/08	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R197	07/08/2014	270.00	Call	Bond Future	17,575.5400		17.5755	17,585.1600	17.5852	0.055	0	0	0
2014/07/08	R197	07/08/2014	270.01	Call	Bond Future	17,565.5400		17.5655	17,575.1600	17.5752	0.055	0	0	0
2014/07/08	R197	07/08/2014	269.99	Call	Bond Future	17,585.5400		17.5855	17,595.1600	17.5952	0.055	0	0	0
2014/07/08	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R197	06/11/2014			Bond Future	291.8920		291.8920	291.9010	291.9010	0.003	0.0000	0.0000	905
2014/07/08	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R197	06/11/2014	285.00	Call	Bond Future	6,892.0000		6.8920	6,901.0100	6.9010	0.131	0	0	0
2014/07/08	R197	06/11/2014	285.01	Call	Bond Future	6,882.0000		6.8820	6,891.0100	6.8910	0.131	0	0	0

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2014/07/08	R197	06/11/2014	284.99	Call	Bond Future	6,902.0000		6.9020	6,911.0100	6.9110	0.131	0	0	0
2014/07/08	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R201	07/08/2014	5.31	Put	Bond Future	298.3600		0.2984	275.2000	0.2752	(7.762)	0	0	0
2014/07/08	R201	07/08/2014			Bond Future	6.0562		102.1546	5.9807	102.1817	(1.247)	0.0000	0.0000	0
2014/07/08	R201	07/08/2014	5.30	Put	Bond Future	301.3000		0.3013	278.0700	0.2781	(7.710)	0	0	0
2014/07/08	R201	07/08/2014	5.31	Call	Bond Future	29.9100		0.0299	33.8500	0.0338	13.173	0	0	0
2014/07/08	R201	07/08/2014	5.29	Call	Bond Future	28.6100		0.0286	32.4000	0.0324	13.247	0	0	0
2014/07/08	R201	07/08/2014	5.30	Call	Bond Future	29.2500		0.0292	33.1200	0.0331	13.231	0	0	0
2014/07/08	R201	07/08/2014	5.29	Put	Bond Future	304.2700		0.3043	280.9600	0.2810	(7.661)	0	0	0
2014/07/08	R202	07/08/2014	207.99	Call	Bond Future	21,934.6900		21.9347	21,943.9400	21.9439	0.042	0	0	0
2014/07/08	R202	07/08/2014	208.00	Put	Bond Future	1.1300		0.0011	0.9000	0.0009	(20.354)	0	0	0
2014/07/08	R202	07/08/2014			Bond Future	229.9236		229.9236	229.9330	229.9330	0.004	0.0000	0.0000	126
2014/07/08	R202	07/08/2014	207.99	Put	Bond Future	1.1200		0.0011	0.9000	0.0009	(19.643)	0	0	0
2014/07/08	R202	07/08/2014	208.01	Put	Bond Future	1.1400		0.0011	0.9100	0.0009	(20.175)	0	0	0
2014/07/08	R202	07/08/2014	208.00	Call	Bond Future	21,924.7000		21.9247	21,933.9400	21.9339	0.042	0	0	0
2014/07/08	R202	07/08/2014	208.01	Call	Bond Future	21,914.7100		21.9147	21,923.9500	21.9239	0.042	0	0	0
2014/07/08	R202	06/11/2014	226.99	Call	Bond Future	6,384.8100		6.3848	6,393.5900	6.3936	0.138	0	0	0
2014/07/08	R202	06/11/2014			Bond Future	233.3748		233.3748	233.3836	233.3836	0.004	0.0000	0.0000	44,466
2014/07/08	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R202	06/11/2014	227.00	Call	Bond Future	6,374.8100		6.3748	6,383.5900	6.3836	0.138	0	0	0
2014/07/08	R202	06/11/2014	227.01	Call	Bond Future	6,364.8100		6.3648	6,373.5900	6.3736	0.138	0	0	0
2014/07/08	R203	07/08/2014	7.30	Call	Bond Future	221.1500		0.2211	302.8700	0.3029	36.952	0	0	0
2014/07/08	R203	07/08/2014			Bond Future	7.4241		105.5966	7.3451	105.8148	(1.064)	0.0000	0.0000	24,351
2014/07/08	R203	07/08/2014	7.31	Call	Bond Future	231.3100		0.2313	315.5500	0.3155	36.419	0	0	0
2014/07/08	R203	07/08/2014	6.84	Put	Bond Future	1,639.7300		1.6397	1,430.3000	1.4303	(12.772)	0	0	0
2014/07/08	R203	07/08/2014	7.29	Put	Bond Future	581.9200		0.5819	442.9700	0.4430	(23.878)	0	0	0
2014/07/08	R203	07/08/2014	7.31	Put	Bond Future	546.5600		0.5466	412.6300	0.4126	(24.504)	0	0	0
2014/07/08	R203	07/08/2014	7.29	Call	Bond Future	211.2900		0.2113	290.5100	0.2905	37.493	0	0	0
2014/07/08	R203	07/08/2014	7.30	Put	Bond Future	564.0800		0.5641	427.6300	0.4276	(24.190)	0	0	0
2014/07/08	R203	07/08/2014	6.84	Call	Bond Future	13.1500		0.0131	21.8900	0.0219	66.464	0	0	46
2014/07/08	R203	06/11/2014	6.86	Call	Bond Future	152.4000		0.1524	189.5300	0.1895	24.364	0	0	0
2014/07/08	R203	06/11/2014			Bond Future	7.5650		103.0055	7.4782	103.2267	(1.147)	0.0000	0.0000	6,432
2014/07/08	R203	06/11/2014	6.98	Call	Bond Future	211.3600		0.2114	259.0200	0.2590	22.549	0	0	14
2014/07/08	R203	06/11/2014	6.84	Call	Bond Future	143.8300		0.1438	179.3300	0.1793	24.682	0	0	45
2014/07/08	R203	06/11/2014	6.85	Call	Bond Future	148.0700		0.1481	184.3800	0.1844	24.522	0	0	0
2014/07/08	R203	06/11/2014	6.98	Put	Bond Future	1,713.5000		1.7135	1,540.0500	1.5400	(10.123)	0	0	0
2014/07/08	R203	06/11/2014	6.84	Put	Bond Future	2,009.5500		2.0096	1,823.9400	1.8239	(9.236)	0	0	0
2014/07/08	R203	06/11/2014	6.86	Put	Bond Future	1,966.0800		1.9661	1,782.1000	1.7821	(9.358)	0	0	0
2014/07/08	R203	06/11/2014	6.85	Put	Bond Future	1,987.7700		1.9878	1,802.9700	1.8030	(9.297)	0	0	0
2014/07/08	R203	05/02/2015	7.69	Call	Bond Future	947.7600		0.9478	1,060.6100	1.0606	11.907	0	0	55
2014/07/08	R203	05/02/2015			Bond Future	7.7150		104.5963	7.6188	104.8206	(1.247)	0.0000	0.0000	0
2014/07/08	R203	05/02/2015	8.34	Put	Bond Future	441.4300		0.4414	380.2900	0.3803	(13.850)	0	0	0
2014/07/08	R203	05/02/2015	8.35	Call	Bond Future	1,900.1800		1.9002	2,063.9600	2.0640	8.619	0	0	0

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2014/07/08	R203	05/02/2015	8.36	Call	Bond Future	1,917.1000	1.9171	2,081.5300	2.0815	8.577	0	0	0
2014/07/08	R203	05/02/2015	8.34	Call	Bond Future	1,883.3100	1.8833	2,046.4400	2.0464	8.662	0	0	0
2014/07/08	R203	05/02/2015	8.36	Put	Bond Future	429.5100	0.4295	369.6700	0.3697	(13.932)	0	0	0
2014/07/08	R203	05/02/2015	7.69	Put	Bond Future	1,006.0500	1.0061	894.6300	0.8946	(11.075)	0	0	0
2014/07/08	R203	05/02/2015	8.35	Put	Bond Future	435.4400	0.4354	374.9500	0.3749	(13.892)	0	0	0
2014/07/08	R204	07/08/2014			Bond Future	7.6817	102.2814	7.6138	102.5312	(0.884)	0.0000	0.0000	14,506
2014/07/08	R204	07/08/2014	7.44	Put	Bond Future	1,074.6800	1.0747	886.5300	0.8865	(17.508)	0	0	0
2014/07/08	R204	07/08/2014	7.46	Put	Bond Future	1,019.3500	1.0194	835.9400	0.8359	(17.993)	0	0	0
2014/07/08	R204	07/08/2014	7.45	Put	Bond Future	1,046.8400	1.0468	861.0400	0.8610	(17.749)	0	0	0
2014/07/08	R204	07/08/2014	7.46	Call	Bond Future	200.9400	0.2009	267.3600	0.2674	33.055	0	0	0
2014/07/08	R204	07/08/2014	7.78	Call	Bond Future	712.6200	0.7126	867.3400	0.8673	21.711	0	0	0
2014/07/08	R204	07/08/2014	7.44	Call	Bond Future	182.0600	0.1821	243.7400	0.2437	33.879	0	0	0
2014/07/08	R204	07/08/2014	7.78	Put	Bond Future	352.5300	0.3525	257.4200	0.2574	(26.979)	0	0	530
2014/07/08	R204	07/08/2014	7.45	Call	Bond Future	191.3300	0.1913	255.3600	0.2554	33.466	0	0	0
2014/07/08	R204	06/11/2014	7.99	Put	Bond Future	769.7500	0.7697	669.4300	0.6694	(13.033)	0	0	1,270
2014/07/08	R204	06/11/2014			Bond Future	7.8001	103.8040	7.7274	104.0572	(0.933)	0.0000	0.0000	200
2014/07/08	R204	06/11/2014	6.99	Put	Bond Future	3,042.5400	3.0425	2,824.6000	2.8246	(7.163)	0	0	0
2014/07/08	R204	06/11/2014	7.01	Put	Bond Future	2,980.9500	2.9810	2,764.6300	2.7646	(7.257)	0	0	0
2014/07/08	R204	06/11/2014	6.99	Call	Bond Future	178.4100	0.1784	213.6900	0.2137	19.775	0	0	0
2014/07/08	R204	06/11/2014	7.00	Put	Bond Future	3,011.6900	3.0117	2,794.5500	2.7945	(7.210)	0	0	0
2014/07/08	R204	06/11/2014	7.99	Call	Bond Future	1,427.0100	1.4270	1,579.9100	1.5799	10.715	0	0	0
2014/07/08	R204	06/11/2014	7.00	Call	Bond Future	183.5100	0.1835	219.5900	0.2196	19.661	0	0	0
2014/07/08	R204	06/11/2014	7.01	Call	Bond Future	188.7200	0.1887	225.6200	0.2256	19.553	0	0	0
2014/07/08	R204	05/02/2015			Bond Future	7.9183	101.3724	7.8401	101.6293	(0.988)	0.0000	0.0000	0
2014/07/08	R204	05/02/2015	8.25	Call	Bond Future	2,045.1000	2.0451	2,205.7500	2.2057	7.855	0	0	0
2014/07/08	R204	05/02/2015	8.26	Call	Bond Future	2,065.4900	2.0655	2,227.0000	2.2270	7.819	0	0	0
2014/07/08	R204	05/02/2015	8.24	Call	Bond Future	2,024.8100	2.0248	2,184.5900	2.1846	7.891	0	0	0
2014/07/08	R204	05/02/2015	8.26	Put	Bond Future	953.0700	0.9531	857.6700	0.8577	(10.010)	0	0	0
2014/07/08	R204	05/02/2015	8.25	Put	Bond Future	965.0200	0.9650	868.7600	0.8688	(9.975)	0	0	0
2014/07/08	R204	05/02/2015	8.24	Put	Bond Future	977.0800	0.9771	879.9500	0.8800	(9.941)	0	0	0
2014/07/08	R207	07/08/2014	7.69	Call	Bond Future	269.7300	0.2697	357.9000	0.3579	32.688	0	0	0
2014/07/08	R207	07/08/2014	7.70	Put	Bond Future	1,172.4600	1.1725	952.7700	0.9528	(18.738)	0	0	0
2014/07/08	R207	07/08/2014			Bond Future	7.9075	97.6874	7.8348	97.9982	(0.919)	0.0000	0.0000	33,961
2014/07/08	R207	07/08/2014	7.70	Call	Bond Future	281.9700	0.2820	373.0700	0.3731	32.308	0	0	0
2014/07/08	R207	07/08/2014	7.71	Call	Bond Future	294.6000	0.2946	388.6700	0.3887	31.931	0	0	0
2014/07/08	R207	07/08/2014	7.69	Put	Bond Future	1,203.3800	1.2034	980.7600	0.9808	(18.500)	0	0	0
2014/07/08	R207	07/08/2014	7.71	Put	Bond Future	1,141.9500	1.1419	925.2300	0.9252	(18.978)	0	0	0
2014/07/08	R207	06/11/2014	7.36	Put	Bond Future	3,087.2500	3.0873	2,837.4900	2.8375	(8.090)	0	0	0
2014/07/08	R207	06/11/2014			Bond Future	8.0141	99.1417	7.9372	99.4567	(0.959)	0.0000	0.0000	434
2014/07/08	R207	06/11/2014	7.35	Put	Bond Future	3,120.9900	3.1210	2,870.0500	2.8700	(8.040)	0	0	0
2014/07/08	R207	06/11/2014	7.36	Call	Bond Future	365.9600	0.3660	431.3000	0.4313	17.854	0	0	0
2014/07/08	R207	06/11/2014	7.34	Call	Bond Future	348.9600	0.3490	411.9500	0.4120	18.051	0	0	0
2014/07/08	R207	06/11/2014	7.35	Call	Bond Future	357.3800	0.3574	421.5400	0.4215	17.953	0	0	0
2014/07/08	R207	06/11/2014	7.34	Put	Bond Future	3,154.9100	3.1549	2,902.8000	2.9028	(7.991)	0	0	0
2014/07/08	R207	05/02/2015	8.49	Put	Bond Future	1,164.5800	1.1646	1,047.8100	1.0478	(10.027)	0	0	0
2014/07/08	R207	05/02/2015			Bond Future	8.1210	97.0314	8.0394	97.3512	(1.005)	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
2014/07/08	R207	05/02/2015	8.51	Put	Bond Future	1,137.0300	1.1370	1,022.2800	1.0223	(10.092)	0	0	0
2014/07/08	R207	05/02/2015	8.50	Call	Bond Future	2,619.2900	2.6193	2,823.3100	2.8233	7.789	0	0	0
2014/07/08	R207	05/02/2015	8.51	Call	Bond Future	2,643.9600	2.6440	2,848.9900	2.8490	7.755	0	0	0
2014/07/08	R207	05/02/2015	8.49	Call	Bond Future	2,594.7300	2.5947	2,797.7400	2.7977	7.824	0	0	0
2014/07/08	R207	05/02/2015	8.50	Put	Bond Future	1,150.7400	1.1507	1,034.9800	1.0350	(10.060)	0	0	0
2014/07/08	R207	07/05/2015			Bond Future	8.2061	98.6741	8.1194	98.9987	(1.057)	0.0000	0.0000	0
2014/07/08	R207	07/05/2015	8.25	Call	Bond Future	2,211.2400	2.2112	2,381.4700	2.3815	7.698	0	0	0
2014/07/08	R207	07/05/2015	7.73	Call	Bond Future	1,325.8600	1.3259	1,448.6300	1.4486	9.260	0	0	66
2014/07/08	R207	07/05/2015	8.24	Put	Bond Future	2,065.4200	2.0654	1,910.0700	1.9101	(7.521)	0	0	0
2014/07/08	R207	07/05/2015	8.26	Put	Bond Future	2,030.0400	2.0300	1,876.4900	1.8765	(7.564)	0	0	0
2014/07/08	R207	07/05/2015	7.73	Put	Bond Future	3,124.9900	3.1250	2,923.0800	2.9231	(6.461)	0	0	0
2014/07/08	R207	07/05/2015	8.25	Put	Bond Future	2,047.5000	2.0475	1,893.0500	1.8931	(7.543)	0	0	0
2014/07/08	R207	07/05/2015	8.26	Call	Bond Future	2,231.0600	2.2311	2,402.1900	2.4022	7.670	0	0	0
2014/07/08	R207	07/05/2015	8.24	Call	Bond Future	2,191.8700	2.1919	2,361.2000	2.3612	7.725	0	0	0
2014/07/08	R208	07/08/2014	8.28	Call	Bond Future	1,339.3500	1.3394	1,612.5900	1.6126	20.401	0	0	0
2014/07/08	R208	07/08/2014			Bond Future	8.0699	95.7794	7.9924	96.1561	(0.960)	0.0000	0.0000	16,414
2014/07/08	R208	07/08/2014	7.80	Call	Bond Future	240.2000	0.2402	330.7700	0.3308	37.706	0	0	0
2014/07/08	R208	07/08/2014	7.79	Put	Bond Future	1,598.9300	1.5989	1,309.5600	1.3096	(18.098)	0	0	0
2014/07/08	R208	07/08/2014	7.81	Put	Bond Future	1,523.2200	1.5232	1,240.3900	1.2404	(18.568)	0	0	0
2014/07/08	R208	07/08/2014	7.80	Put	Bond Future	1,560.8500	1.5609	1,274.7200	1.2747	(18.332)	0	0	0
2014/07/08	R208	07/08/2014	7.81	Call	Bond Future	251.9000	0.2519	345.7700	0.3458	37.265	0	0	0
2014/07/08	R208	07/08/2014	8.28	Put	Bond Future	326.9200	0.3269	223.4600	0.2235	(31.647)	0	0	630
2014/07/08	R208	07/08/2014	7.79	Call	Bond Future	228.9100	0.2289	316.2400	0.3162	38.150	0	0	0
2014/07/08	R208	06/11/2014	7.46	Call	Bond Future	386.6300	0.3866	460.4900	0.4605	19.104	0	0	0
2014/07/08	R208	06/11/2014			Bond Future	8.1706	93.8073	8.0893	94.1893	(0.995)	0.0000	0.0000	571
2014/07/08	R208	06/11/2014	7.44	Call	Bond Future	368.4100	0.3684	439.5700	0.4396	19.315	0	0	0
2014/07/08	R208	06/11/2014	7.45	Call	Bond Future	377.4400	0.3774	449.9400	0.4499	19.208	0	0	0
2014/07/08	R208	06/11/2014	8.50	Put	Bond Future	901.4500	0.9014	773.0200	0.7730	(14.247)	0	0	1,520
2014/07/08	R208	06/11/2014	7.44	Put	Bond Future	3,872.2000	3.8722	3,561.3900	3.5614	(8.027)	0	0	0
2014/07/08	R208	06/11/2014	7.46	Put	Bond Future	3,792.3800	3.7924	3,484.2700	3.4843	(8.124)	0	0	0
2014/07/08	R208	06/11/2014	8.50	Call	Bond Future	2,430.1000	2.4301	2,683.6400	2.6836	10.433	0	0	0
2014/07/08	R208	06/11/2014	7.45	Put	Bond Future	3,832.2000	3.8322	3,522.7300	3.5227	(8.076)	0	0	0
2014/07/08	R208	05/02/2015	8.51	Call	Bond Future	2,630.3400	2.6303	2,861.6600	2.8617	8.794	0	0	0
2014/07/08	R208	05/02/2015			Bond Future	8.2694	95.2560	8.1839	95.6437	(1.033)	0.0000	0.0000	0
2014/07/08	R208	05/02/2015	8.49	Call	Bond Future	2,577.7900	2.5778	2,806.5000	2.8065	8.872	0	0	0
2014/07/08	R208	05/02/2015	8.51	Put	Bond Future	1,548.8600	1.5489	1,392.4900	1.3925	(10.096)	0	0	0
2014/07/08	R208	05/02/2015	8.50	Put	Bond Future	1,567.1500	1.5672	1,409.4700	1.4095	(10.062)	0	0	0
2014/07/08	R208	05/02/2015	8.49	Put	Bond Future	1,585.6000	1.5856	1,426.6200	1.4266	(10.026)	0	0	0
2014/07/08	R208	05/02/2015	8.50	Call	Bond Future	2,604.0000	2.6040	2,834.0100	2.8340	8.833	0	0	0
2014/07/08	R209	07/08/2014	9.04	Put	Bond Future	1,127.6700	1.1277	890.5600	0.8906	(21.027)	0	0	0
2014/07/08	R209	07/08/2014			Bond Future	9.0139	76.1644	8.9474	76.6654	(0.738)	0.0000	0.0000	10,760
2014/07/08	R209	07/08/2014	9.06	Put	Bond Future	1,058.4100	1.0584	831.0600	0.8311	(21.480)	0	0	0
2014/07/08	R209	07/08/2014	9.05	Put	Bond Future	1,092.6500	1.0927	860.4300	0.8604	(21.253)	0	0	0
2014/07/08	R209	07/08/2014	9.05	Call	Bond Future	1,362.3500	1.3624	1,631.1800	1.6312	19.733	0	0	0
2014/07/08	R209	07/08/2014	9.06	Call	Bond Future	1,402.5700	1.4026	1,676.2700	1.6763	19.514	0	0	0
2014/07/08	R209	07/08/2014	9.04	Call	Bond Future	1,322.7900	1.3228	1,586.7300	1.5867	19.953	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
2014/07/08	R209	06/11/2014	9.50	Call	Bond Future	4,437.9100	4.4379	4,782.7700	4.7828	7.771	0	0	0
2014/07/08	R209	06/11/2014	8.95	Call	Bond Future	2,239.1300	2.2391	2,468.4400	2.4684	10.241	0	0	2,050
2014/07/08	R209	06/11/2014			Bond Future	9.0876	74.1520	9.0192	74.6603	(0.753)	0.0000	0.0000	16,291
2014/07/08	R209	06/11/2014	8.99	Put	Bond Future	3,099.4600	3.0995	2,829.3700	2.8294	(8.714)	0	0	0
2014/07/08	R209	06/11/2014	10.00	Call	Bond Future	6,933.0900	6.9331	7,355.6500	7.3557	6.095	0	0	0
2014/07/08	R209	06/11/2014	9.05	Put	Bond Future	2,860.6700	2.8607	2,603.9000	2.6039	(8.976)	0	0	0
2014/07/08	R209	06/11/2014	9.58	Put	Bond Future	1,308.1000	1.3081	1,159.2500	1.1592	(11.379)	0	0	907
2014/07/08	R209	06/11/2014	9.01	Put	Bond Future	3,018.1400	3.0181	2,752.5000	2.7525	(8.801)	0	0	0
2014/07/08	R209	06/11/2014	9.50	Put	Bond Future	1,484.7200	1.4847	1,321.2800	1.3213	(11.008)	0	0	5,500
2014/07/08	R209	06/11/2014	10.05	Call	Bond Future	7,194.7500	7.1948	7,623.5200	7.6235	5.959	0	0	0
2014/07/08	R209	06/11/2014	8.95	Put	Bond Future	3,267.3200	3.2673	2,988.3300	2.9883	(8.539)	0	0	0
2014/07/08	R209	06/11/2014	9.00	Put	Bond Future	3,058.4400	3.0584	2,790.5800	2.7906	(8.758)	0	0	0
2014/07/08	R209	06/11/2014	9.95	Call	Bond Future	6,670.2100	6.6702	7,086.4800	7.0865	6.241	0	0	0
2014/07/08	R209	06/11/2014	8.50	Call	Bond Future	1,048.8000	1.0488	1,182.4300	1.1824	12.741	0	0	5,500
2014/07/08	R209	06/11/2014	8.75	Put	Bond Future	4,202.6200	4.2026	3,879.5300	3.8795	(7.688)	0	0	0
2014/07/08	R209	06/11/2014	8.99	Call	Bond Future	2,372.4700	2.3725	2,610.6800	2.6107	10.041	0	0	0
2014/07/08	R209	06/11/2014	9.25	Call	Bond Future	3,349.1200	3.3491	3,644.0400	3.6440	8.806	0	0	0
2014/07/08	R209	06/11/2014	10.05	Put	Bond Future	584.0200	0.5840	504.4900	0.5045	(13.618)	0	0	2,050
2014/07/08	R209	06/11/2014	10.00	Put	Bond Future	642.3200	0.6423	556.5800	0.5566	(13.348)	0	0	1,640
2014/07/08	R209	06/11/2014	9.05	Call	Bond Future	2,581.9600	2.5820	2,833.4900	2.8335	9.742	0	0	2,050
2014/07/08	R209	06/11/2014	9.58	Call	Bond Future	4,812.6500	4.8126	5,172.1000	5.1721	7.469	0	0	0
2014/07/08	R209	06/11/2014	9.00	Call	Bond Future	2,406.4500	2.4065	2,646.8900	2.6469	9.991	0	0	1,640
2014/07/08	R209	06/11/2014	9.25	Put	Bond Future	2,163.5200	2.1635	1,950.1400	1.9501	(9.863)	0	0	2,200
2014/07/08	R209	06/11/2014	8.75	Call	Bond Future	1,639.7600	1.6398	1,824.9700	1.8250	11.295	0	0	2,200
2014/07/08	R209	06/11/2014	9.01	Call	Bond Future	2,441.0400	2.4410	2,683.7000	2.6837	9.941	0	0	0
2014/07/08	R209	06/11/2014	9.95	Put	Bond Future	701.8400	0.7018	609.8100	0.6098	(13.113)	0	0	2,050
2014/07/08	R209	06/11/2014	8.50	Put	Bond Future	5,599.2800	5.5993	5,224.6100	5.2246	(6.691)	0	0	0
2014/07/08	R209	05/02/2015	9.00	Put	Bond Future	4,235.0200	4.2350	3,960.1600	3.9602	(6.490)	0	0	0
2014/07/08	R209	05/02/2015			Bond Future	9.1586	75.2973	9.0882	75.8133	(0.768)	0.0000	0.0000	0
2014/07/08	R209	05/02/2015	9.25	Call	Bond Future	3,948.5100	3.9485	4,231.2500	4.2313	7.161	0	0	0
2014/07/08	R209	05/02/2015	9.26	Call	Bond Future	3,986.5200	3.9865	4,270.9000	4.2709	7.134	0	0	0
2014/07/08	R209	05/02/2015	9.25	Put	Bond Future	3,285.8900	3.2859	3,052.6300	3.0526	(7.099)	0	0	0
2014/07/08	R209	05/02/2015	9.24	Call	Bond Future	3,910.8900	3.9109	4,192.0000	4.1920	7.188	0	0	0
2014/07/08	R209	05/02/2015	9.00	Call	Bond Future	3,063.7600	3.0638	3,304.9000	3.3049	7.871	0	0	0
2014/07/08	R209	05/02/2015	9.24	Put	Bond Future	3,320.2700	3.3203	3,085.3800	3.0854	(7.074)	0	0	0
2014/07/08	R209	05/02/2015	9.26	Put	Bond Future	3,252.0100	3.2520	3,020.3900	3.0204	(7.122)	0	0	0
2014/07/08	R210	07/08/2014			Bond Future	172.0203	172.0203	172.0272	172.0272	0.004	0.0000	0.0000	123
2014/07/08	R210	07/08/2014	159.00	Call	Bond Future	13,020.2900	13.0203	13,027.2000	13.0272	0.053	0	0	0
2014/07/08	R210	07/08/2014	159.01	Call	Bond Future	13,010.2900	13.0103	13,017.2000	13.0172	0.053	0	0	0
2014/07/08	R210	07/08/2014	158.99	Call	Bond Future	13,030.2900	13.0303	13,037.2000	13.0372	0.053	0	0	0
2014/07/08	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R210	06/11/2014			Bond Future	172.5630	172.5630	172.5695	172.5695	0.004	0.0000	0.0000	495
2014/07/08	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	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
2014/07/08	R210	06/11/2014	169.00	Call	Bond Future	3,563.0100	3.5630	3,569.4800	3.5695	0.182	0	0	0
2014/07/08	R210	06/11/2014	169.01	Call	Bond Future	3,553.0100	3.5530	3,559.4800	3.5595	0.182	0	0	0
2014/07/08	R210	06/11/2014	168.99	Call	Bond Future	3,573.0100	3.5730	3,579.4800	3.5795	0.181	0	0	0
2014/07/08	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R211	07/08/2014			Bond Future	130.7214	130.7214	130.7881	130.7881	0.051	0.0000	0.0000	390
2014/07/08	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R211	07/08/2014	128.00	Call	Bond Future	2,721.3700	2.7214	2,788.1400	2.7881	2.454	0	0	0
2014/07/08	R211	07/08/2014	128.01	Call	Bond Future	2,711.3700	2.7114	2,778.1400	2.7781	2.463	0	0	0
2014/07/08	R211	07/08/2014	127.99	Call	Bond Future	2,731.3700	2.7314	2,798.1400	2.7981	2.445	0	0	0
2014/07/08	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R211	06/11/2014	130.00	Call	Bond Future	2,683.6300	2.6836	2,751.0400	2.7510	2.512	0	0	0
2014/07/08	R211	06/11/2014	130.01	Call	Bond Future	2,673.6300	2.6736	2,741.0400	2.7410	2.521	0	0	0
2014/07/08	R211	06/11/2014			Bond Future	132.6836	132.6836	132.7510	132.7510	0.051	0.0000	0.0000	0
2014/07/08	R211	06/11/2014	129.99	Call	Bond Future	2,693.6300	2.6936	2,761.0400	2.7610	2.503	0	0	0
2014/07/08	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R212	07/08/2014	128.99	Call	Bond Future	7,102.2600	7.1023	7,106.7800	7.1068	0.064	0	0	0
2014/07/08	R212	07/08/2014			Bond Future	136.0923	136.0923	136.0968	136.0968	0.003	0.0000	0.0000	349
2014/07/08	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R212	07/08/2014	129.00	Call	Bond Future	7,092.2600	7.0923	7,096.7800	7.0968	0.064	0	0	0
2014/07/08	R212	07/08/2014	129.01	Call	Bond Future	7,082.2600	7.0823	7,086.7800	7.0868	0.064	0	0	0
2014/07/08	R212	06/11/2014			Bond Future	138.1351	138.1351	138.1394	138.1394	0.003	0.0000	0.0000	20,029
2014/07/08	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R212	06/11/2014	135.00	Call	Bond Future	3,135.1400	3.1351	3,139.3800	3.1394	0.135	0	0	0
2014/07/08	R212	06/11/2014	135.01	Call	Bond Future	3,125.1400	3.1251	3,129.3800	3.1294	0.136	0	0	0
2014/07/08	R212	06/11/2014	134.99	Call	Bond Future	3,145.1400	3.1451	3,149.3800	3.1494	0.135	0	0	0
2014/07/08	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R213	07/08/2014	8.86	Call	Bond Future	1,086.0200	1.0860	1,405.5200	1.4055	29.419	0	0	0
2014/07/08	R213	07/08/2014			Bond Future	8.8961	86.8646	8.8092	87.5241	(0.976)	0.0000	0.0000	23,790
2014/07/08	R213	07/08/2014	8.84	Call	Bond Future	1,017.2100	1.0172	1,323.5600	1.3236	30.117	0	0	0
2014/07/08	R213	07/08/2014	8.85	Call	Bond Future	1,051.2600	1.0513	1,364.1900	1.3642	29.767	0	0	0
2014/07/08	R213	07/08/2014	8.84	Put	Bond Future	1,442.0100	1.4420	1,088.8700	1.0889	(24.489)	0	0	0
2014/07/08	R213	07/08/2014	8.86	Put	Bond Future	1,358.8900	1.3589	1,018.9000	1.0189	(25.020)	0	0	0
2014/07/08	R213	07/08/2014	8.85	Put	Bond Future	1,400.0500	1.4000	1,053.4900	1.0535	(24.753)	0	0	0
2014/07/08	R213	06/11/2014	8.84	Call	Bond Future	2,210.6700	2.2107	2,517.5000	2.5175	13.880	0	0	0
2014/07/08	R213	06/11/2014	8.85	Put	Bond Future	3,192.2900	3.1923	2,833.0500	2.8331	(11.253)	0	0	0
2014/07/08	R213	06/11/2014			Bond Future	8.9765	84.6170	8.8871	85.2860	(0.997)	0.0000	0.0000	6,205
2014/07/08	R213	06/11/2014	8.85	Call	Bond Future	2,243.8700	2.2439	2,553.6800	2.5537	13.807	0	0	0
2014/07/08	R213	06/11/2014	8.86	Call	Bond Future	2,277.3700	2.2774	2,590.1600	2.5902	13.735	0	0	0
2014/07/08	R213	06/11/2014	8.84	Put	Bond Future	3,234.7000	3.2347	2,872.4800	2.8725	(11.198)	0	0	0
2014/07/08	R213	06/11/2014	8.86	Put	Bond Future	3,150.2700	3.1503	2,794.0100	2.7940	(11.309)	0	0	0

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2014/07/08	R213	05/02/2015	9.26	Put	Bond Future	2,933.5800	2.9336	2,653.4100	2.6534	(9.550)	0	0	0
2014/07/08	R213	05/02/2015			Bond Future	9.0557	85.9236	8.9634	86.6028	(1.019)	0.0000	0.0000	0
2014/07/08	R213	05/02/2015	9.25	Put	Bond Future	2,964.7300	2.9647	2,682.4900	2.6825	(9.520)	0	0	0
2014/07/08	R213	05/02/2015	9.24	Put	Bond Future	2,995.8800	2.9959	2,711.5600	2.7116	(9.490)	0	0	0
2014/07/08	R213	05/02/2015	9.25	Call	Bond Future	4,369.4700	4.3695	4,766.4200	4.7664	9.085	0	0	0
2014/07/08	R213	05/02/2015	9.26	Call	Bond Future	4,409.6700	4.4097	4,808.6900	4.8087	9.049	0	0	0
2014/07/08	R213	05/02/2015	9.24	Call	Bond Future	4,329.1800	4.3292	4,724.0500	4.7240	9.121	0	0	0
2014/07/08	R214	07/08/2014	9.54	Put	Bond Future	240.9000	0.2409	170.9000	0.1709	(29.058)	0	0	0
2014/07/08	R214	07/08/2014			Bond Future	9.0782	77.1966	9.0167	77.6800	(0.677)	0.0000	0.0000	4,306
2014/07/08	R214	07/08/2014	9.56	Put	Bond Future	220.9900	0.2210	155.7600	0.1558	(29.517)	0	0	0
2014/07/08	R214	07/08/2014	9.55	Put	Bond Future	230.7900	0.2308	163.1900	0.1632	(29.291)	0	0	0
2014/07/08	R214	07/08/2014	9.56	Call	Bond Future	3,836.9100	3.8369	4,255.0700	4.2551	10.898	0	0	0
2014/07/08	R214	07/08/2014	9.54	Call	Bond Future	3,712.6500	3.7126	4,126.0400	4.1260	11.135	0	0	0
2014/07/08	R214	07/08/2014	9.55	Call	Bond Future	3,774.6900	3.7747	4,190.4800	4.1905	11.015	0	0	0
2014/07/08	R214	06/11/2014	9.20	Call	Bond Future	3,028.0100	3.0280	3,287.8100	3.2878	8.580	0	0	2,500
2014/07/08	R214	06/11/2014	9.64	Call	Bond Future	4,993.9500	4.9939	5,338.8100	5.3388	6.906	0	0	0
2014/07/08	R214	06/11/2014			Bond Future	9.1512	75.0579	9.0880	75.5483	(0.690)	0.0000	0.0000	1,726
2014/07/08	R214	06/11/2014	9.20	Put	Bond Future	2,652.8600	2.6529	2,422.3300	2.4223	(8.690)	0	0	0
2014/07/08	R214	06/11/2014	9.65	Call	Bond Future	5,043.1800	5.0432	5,389.7400	5.3897	6.872	0	0	0
2014/07/08	R214	06/11/2014	9.66	Call	Bond Future	5,092.5900	5.0926	5,440.8400	5.4408	6.838	0	0	0
2014/07/08	R214	06/11/2014	9.80	Call	Bond Future	5,799.8600	5.7999	6,170.5200	6.1705	6.391	0	0	0
2014/07/08	R214	06/11/2014	9.64	Put	Bond Future	1,375.9900	1.3760	1,230.5200	1.2305	(10.572)	0	0	0
2014/07/08	R214	06/11/2014	9.66	Put	Bond Future	1,332.9600	1.3330	1,190.8800	1.1909	(10.659)	0	0	0
2014/07/08	R214	06/11/2014	9.80	Put	Bond Future	1,061.9400	1.0619	942.2700	0.9423	(11.269)	0	0	2,500
2014/07/08	R214	06/11/2014	9.65	Put	Bond Future	1,354.3300	1.3543	1,210.5600	1.2106	(10.616)	0	0	0
2014/07/08	R214	05/02/2015	9.50	Call	Bond Future	4,935.9200	4.9359	5,235.6800	5.2357	6.073	0	0	0
2014/07/08	R214	05/02/2015			Bond Future	9.2228	76.2170	9.1578	76.7148	(0.705)	0.0000	0.0000	0
2014/07/08	R214	05/02/2015	9.51	Call	Bond Future	4,978.2400	4.9782	5,279.4600	5.2795	6.051	0	0	0
2014/07/08	R214	05/02/2015	9.50	Put	Bond Future	2,874.3300	2.8743	2,676.3500	2.6763	(6.888)	0	0	0
2014/07/08	R214	05/02/2015	9.49	Call	Bond Future	4,893.7500	4.8938	5,192.0400	5.1920	6.095	0	0	0
2014/07/08	R214	05/02/2015	9.49	Put	Bond Future	2,904.8300	2.9048	2,705.3800	2.7054	(6.866)	0	0	0
2014/07/08	R214	05/02/2015	9.51	Put	Bond Future	2,844.1000	2.8441	2,647.5800	2.6476	(6.910)	0	0	0
2014/07/08	R248	07/08/2014			Bond Future	9.1339	99.9209	9.0775	100.4902	(0.618)	0.0000	0.0000	5,554
2014/07/08	R248	07/08/2014	9.65	Call	Bond Future	4,938.7900	4.9388	5,508.1100	5.5081	11.528	0	0	0
2014/07/08	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R248	07/08/2014	9.66	Call	Bond Future	5,029.9700	5.0300	5,599.2900	5.5993	11.319	0	0	0
2014/07/08	R248	07/08/2014	9.64	Call	Bond Future	4,847.4500	4.8475	5,416.7700	5.4168	11.745	0	0	0
2014/07/08	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R248	06/11/2014			Bond Future	9.2089	96.9824	9.1508	97.5598	(0.631)	0.0000	0.0000	8,951
2014/07/08	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R248	06/11/2014	9.72	Call	Bond Future	4,823.2300	4.8232	5,400.6500	5.4007	11.972	0	0	0
2014/07/08	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R248	06/11/2014	9.73	Call	Bond Future	4,913.2000	4.9132	5,490.6200	5.4906	11.752	0	0	0
2014/07/08	R248	06/11/2014	9.74	Call	Bond Future	5,003.0100	5.0030	5,580.4300	5.5804	11.541	0	0	0

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2014/07/08	R248	05/02/2015			Bond Future	9.2825	98.4800	9.2227	99.0662	(0.645)	0.0000	0.0000	0
2014/07/08	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R248	05/02/2015	9.50	Call	Bond Future	2,076.5900	2.0766	2,662.7400	2.6627	28.227	0	0	0
2014/07/08	R248	05/02/2015	9.51	Call	Bond Future	2,170.1100	2.1701	2,756.2600	2.7563	27.010	0	0	0
2014/07/08	R248	05/02/2015	9.49	Call	Bond Future	1,982.8900	1.9829	2,569.0400	2.5690	29.560	0	0	0
2014/07/08	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/08	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **451571**