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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/07/2014 TO 09/07/2014

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
2014/07/09	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	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
2014/07/09	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	2025	07/08/2014	109.01	Call	Bond Future	8,256.4900	8.2565	8,214.0000	8.2140	(0.515)	0	0	0
2014/07/09	2025	07/08/2014			Bond Future	117.2665	117.2665	117.2240	117.2240	(0.036)	0.0000	0.0000	0
2014/07/09	2025	07/08/2014	108.99	Call	Bond Future	8,276.4900	8.2765	8,234.0000	8.2340	(0.513)	0	0	0
2014/07/09	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2025	07/08/2014	109.00	Call	Bond Future	8,266.4900	8.2665	8,224.0000	8.2240	(0.514)	0	0	0
2014/07/09	2025	06/11/2014	117.01	Call	Bond Future	2,016.5100	2.0165	1,971.4500	1.9715	(2.235)	0	0	0
2014/07/09	2025	06/11/2014			Bond Future	119.0265	119.0265	118.9815	118.9815	(0.038)	0.0000	0.0000	0
2014/07/09	2025	06/11/2014	116.99	Call	Bond Future	2,036.5100	2.0365	1,991.4500	1.9915	(2.213)	0	0	0
2014/07/09	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2025	06/11/2014	117.00	Call	Bond Future	2,026.5100	2.0265	1,981.4500	1.9815	(2.224)	0	0	0
2014/07/09	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2030	07/08/2014			Bond Future	8.8067	93.5111	8.7783	93.7369	(0.322)	0.0000	0.0000	1,868
2014/07/09	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2030	07/08/2014	8.99	Call	Bond Future	1,441.9000	1.4419	1,667.6900	1.6677	15.659	0	0	0
2014/07/09	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2030	07/08/2014	9.00	Call	Bond Future	1,519.6200	1.5196	1,745.4100	1.7454	14.858	0	0	0
2014/07/09	2030	07/08/2014	9.01	Call	Bond Future	1,597.2500	1.5972	1,823.0400	1.8230	14.136	0	0	0
2014/07/09	2030	06/11/2014	9.01	Call	Bond Future	964.4100	0.9644	1,192.0000	1.1920	23.599	0	0	0
2014/07/09	2030	06/11/2014			Bond Future	8.8858	94.9033	8.8568	95.1309	(0.327)	0.0000	0.0000	2,313
2014/07/09	2030	06/11/2014	8.99	Call	Bond Future	810.0800	0.8101	1,037.6700	1.0377	28.095	0	0	0
2014/07/09	2030	06/11/2014	9.00	Call	Bond Future	887.2900	0.8873	1,114.8800	1.1149	25.650	0	0	0
2014/07/09	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2030	05/02/2015			Bond Future	8.9632	92.3617	8.9335	92.5908	(0.332)	0.0000	0.0000	0
2014/07/09	2030	05/02/2015	9.25	Call	Bond Future	2,169.2100	2.1692	2,398.2600	2.3983	10.559	0	0	0
2014/07/09	2030	05/02/2015	9.24	Call	Bond Future	2,094.8100	2.0948	2,323.8600	2.3239	10.934	0	0	0
2014/07/09	2030	05/02/2015	9.26	Call	Bond Future	2,243.5200	2.2435	2,472.5700	2.4726	10.209	0	0	0
2014/07/09	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/09	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2037	07/08/2014			Bond Future	9.0199	95.3015	8.9918	95.5605	(0.312)	0.0000	0.0000	8,604
2014/07/09	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2037	07/08/2014	9.06	Call	Bond Future	366.7800	0.3668	625.8300	0.6258	70.628	0	0	0
2014/07/09	2037	07/08/2014	9.04	Call	Bond Future	184.0400	0.1840	443.0900	0.4431	140.757	0	0	0
2014/07/09	2037	07/08/2014	9.05	Call	Bond Future	275.4800	0.2755	534.5300	0.5345	94.036	0	0	0
2014/07/09	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2037	06/11/2014	9.69	Call	Bond Future	5,146.8600	5.1469	5,408.1700	5.4082	5.077	0	0	0
2014/07/09	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2037	06/11/2014			Bond Future	9.0950	96.7204	9.0662	96.9817	(0.317)	0.0000	0.0000	1,398
2014/07/09	2037	06/11/2014	9.70	Call	Bond Future	5,229.4700	5.2295	5,490.7800	5.4908	4.997	0	0	0
2014/07/09	2037	06/11/2014	9.71	Call	Bond Future	5,311.9600	5.3120	5,573.2700	5.5733	4.919	0	0	0
2014/07/09	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2037	05/02/2015			Bond Future	9.1684	93.9564	9.1390	94.2197	(0.321)	0.0000	0.0000	0
2014/07/09	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2037	05/02/2015	9.50	Call	Bond Future	2,883.3700	2.8834	3,146.6100	3.1466	9.130	0	0	0
2014/07/09	2037	05/02/2015	9.51	Call	Bond Future	2,968.1100	2.9681	3,231.3500	3.2313	8.869	0	0	0
2014/07/09	2037	05/02/2015	9.49	Call	Bond Future	2,798.5000	2.7985	3,061.7400	3.0617	9.406	0	0	0
2014/07/09	2038	07/08/2014			Bond Future	122.1521	122.1521	122.1683	122.1683	0.013	0.0000	0.0000	1,015
2014/07/09	2038	07/08/2014	106.00	Call	Bond Future	16,152.1000	16.1521	16,168.2900	16.1683	0.100	0	0	0
2014/07/09	2038	07/08/2014	106.01	Call	Bond Future	16,142.1000	16.1421	16,158.2900	16.1583	0.100	0	0	0
2014/07/09	2038	07/08/2014	105.99	Call	Bond Future	16,162.1000	16.1621	16,178.2900	16.1783	0.100	0	0	0
2014/07/09	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2038	06/11/2014	120.01	Call	Bond Future	3,975.3700	3.9754	3,989.7900	3.9898	0.363	0	0	0
2014/07/09	2038	06/11/2014			Bond Future	123.9854	123.9854	123.9998	123.9998	0.012	0.0000	0.0000	900
2014/07/09	2038	06/11/2014	119.99	Call	Bond Future	3,995.3700	3.9954	4,009.7900	4.0098	0.361	0	0	0
2014/07/09	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2038	06/11/2014	120.00	Call	Bond Future	3,985.3700	3.9854	3,999.7900	3.9998	0.362	0	0	0
2014/07/09	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2046	07/08/2014			Bond Future	122.2981	122.2981	122.3145	122.3145	0.013	0.0000	0.0000	0
2014/07/09	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2046	07/08/2014	104.44	Call	Bond Future	17,858.0700	17.8581	17,874.4700	17.8745	0.092	0	0	0
2014/07/09	2046	07/08/2014	104.45	Call	Bond Future	17,848.0700	17.8481	17,864.4700	17.8645	0.092	0	0	0
2014/07/09	2046	07/08/2014	104.43	Call	Bond Future	17,868.0700	17.8681	17,884.4700	17.8845	0.092	0	0	0
2014/07/09	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2046	06/11/2014	104.45	Call	Bond Future	18,338.2000	18.3382	18,353.0100	18.3530	0.081	0	0	0
2014/07/09	2046	06/11/2014			Bond Future	122.7882	122.7882	122.8030	122.8030	0.012	0.0000	0.0000	5,348
2014/07/09	2046	06/11/2014	104.43	Call	Bond Future	18,358.2000	18.3582	18,373.0100	18.3730	0.081	0	0	0
2014/07/09	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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2014/07/09	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2046	06/11/2014	104.44	Call	Bond Future	18,348.2000	18.3482	18,363.0100	18.3630	0.081	0	0	0
2014/07/09	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2050	07/08/2014			Bond Future	128.0378	128.0378	128.0561	128.0561	0.014	0.0000	0.0000	688
2014/07/09	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2050	07/08/2014	112.00	Call	Bond Future	16,037.8200	16.0378	16,056.1000	16.0561	0.114	0	0	0
2014/07/09	2050	07/08/2014	112.01	Call	Bond Future	16,027.8200	16.0278	16,046.1000	16.0461	0.114	0	0	0
2014/07/09	2050	07/08/2014	111.99	Call	Bond Future	16,047.8200	16.0478	16,066.1000	16.0661	0.114	0	0	0
2014/07/09	2050	06/11/2014			Bond Future	129.9595	129.9595	129.9759	129.9759	0.013	0.0000	0.0000	2,112
2014/07/09	2050	06/11/2014	126.00	Call	Bond Future	3,959.4600	3.9595	3,975.9200	3.9759	0.416	0	0	0
2014/07/09	2050	06/11/2014	126.01	Call	Bond Future	3,949.4600	3.9495	3,965.9200	3.9659	0.417	0	0	0
2014/07/09	2050	06/11/2014	125.99	Call	Bond Future	3,969.4600	3.9695	3,985.9200	3.9859	0.415	0	0	0
2014/07/09	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	AL12	07/08/2014			Index Future	497.8670	497.8670	499.1050	499.1050	0.249	0.0000	0.0000	0
2014/07/09	AL12	06/11/2014			Index Future	505.2720	505.2720	506.5250	506.5250	0.248	0.0000	0.0000	0
2014/07/09	AL12	05/02/2015			Index Future	513.0690	513.0690	514.3330	514.3330	0.246	0.0000	0.0000	0
2014/07/09	AL37	07/08/2014			Index Future	424.5250	424.5250	425.2210	425.2210	0.164	0.0000	0.0000	0
2014/07/09	AL37	06/11/2014			Index Future	430.8390	430.8390	431.5430	431.5430	0.163	0.0000	0.0000	0
2014/07/09	AL7T	07/08/2014			Index Future	499.5480	499.5480	500.7760	500.7760	0.246	0.0000	0.0000	0
2014/07/09	AL7T	06/11/2014			Index Future	506.9780	506.9780	508.2220	508.2220	0.245	0.0000	0.0000	1
2014/07/09	ALBI	07/08/2014			Index Future	454.5080	454.5080	455.4100	455.4100	0.198	0.0000	0.0000	597
2014/07/09	ALBI	06/11/2014			Index Future	461.2670	461.2670	462.1810	462.1810	0.198	0.0000	0.0000	48
2014/07/09	ALBI	05/02/2015			Index Future	468.3850	468.3850	469.3050	469.3050	0.196	0.0000	0.0000	0
2014/07/09	C018	09/07/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/07/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C037	09/07/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C042	09/07/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C170	09/07/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C214	28/02/2041			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
2014/07/09	C230	09/07/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C232	09/07/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	C246	09/07/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/09	EL28	07/08/2014	114.00	Call	Bond Future	9,927.5000	9.9275	10,016.6700	10.0167	0.898	0	0	0
2014/07/09	EL28	07/08/2014			Bond Future	123.9275	123.9275	124.0167	124.0167	0.072	0.0000	0.0000	0
2014/07/09	EL28	07/08/2014	114.01	Call	Bond Future	9,917.5000	9.9175	10,006.6700	10.0067	0.899	0	0	0
2014/07/09	EL28	07/08/2014	113.99	Call	Bond Future	9,937.5000	9.9375	10,026.6700	10.0267	0.897	0	0	0
2014/07/09	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	EL28	06/11/2014			Bond Future	124.3061	124.3061	124.3946	124.3946	0.071	0.0000	0.0000	0
2014/07/09	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	EL28	06/11/2014	122.00	Call	Bond Future	2,306.0600	2.3061	2,394.6300	2.3946	3.841	0	0	0
2014/07/09	EL28	06/11/2014	122.01	Call	Bond Future	2,296.0600	2.2961	2,384.6300	2.3846	3.857	0	0	0
2014/07/09	EL28	06/11/2014	121.99	Call	Bond Future	2,316.0600	2.3161	2,404.6300	2.4046	3.824	0	0	0
2014/07/09	ES33	07/08/2014			Bond Future	9.6470	84.4715	9.6182	84.6846	(0.298)	0.0000	0.0000	0
2014/07/09	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	ES33	07/08/2014	10.14	Call	Bond Future	3,524.8400	3.5248	3,737.8700	3.7379	6.044	0	0	0
2014/07/09	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	ES33	07/08/2014	10.15	Call	Bond Future	3,593.8700	3.5939	3,806.9000	3.8069	5.928	0	0	0
2014/07/09	ES33	07/08/2014	10.16	Call	Bond Future	3,662.8000	3.6628	3,875.8300	3.8758	5.816	0	0	0
2014/07/09	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	ES33	06/11/2014			Bond Future	9.7471	81.9442	9.7176	82.1591	(0.303)	0.0000	0.0000	6,220
2014/07/09	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	ES33	06/11/2014	10.29	Call	Bond Future	3,803.7900	3.8038	4,018.6700	4.0187	5.649	0	0	0
2014/07/09	ES33	06/11/2014	10.30	Call	Bond Future	3,871.2400	3.8712	4,086.1200	4.0861	5.551	0	0	0
2014/07/09	ES33	06/11/2014	10.31	Call	Bond Future	3,938.5900	3.9386	4,153.4700	4.1535	5.456	0	0	0
2014/07/09	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	ES33	05/02/2015	10.00	Call	Bond Future	1,082.5300	1.0825	1,298.9300	1.2989	19.990	0	0	0
2014/07/09	ES33	05/02/2015			Bond Future	9.8470	83.2096	9.8168	83.4260	(0.307)	0.0000	0.0000	0
2014/07/09	ES33	05/02/2015	10.01	Call	Bond Future	1,152.4900	1.1525	1,368.8900	1.3689	18.777	0	0	0
2014/07/09	ES33	05/02/2015	9.99	Call	Bond Future	1,012.4800	1.0125	1,228.8800	1.2289	21.373	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
2014/07/09	ES33	05/02/2015	10.00	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	ES33	05/02/2015	9.99	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	ES33	05/02/2015	10.01	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	GOVI	07/08/2014	459.99	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	GOVI	07/08/2014			GOVI	453.1370	453.1370	454.0270	454.0270	0.196	0.0000	0.0000	524
2014/07/09	GOVI	07/08/2014	460.00	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	GOVI	07/08/2014	460.01	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	GOVI	07/08/2014	459.99	Put	GOVI	68,530.0000	6.8530	59,630.0000	5.9630	(12.987)	0	0	0
2014/07/09	GOVI	07/08/2014	460.01	Put	GOVI	68,730.0000	6.8730	59,830.0000	5.9830	(12.949)	0	0	0
2014/07/09	GOVI	07/08/2014	460.00	Put	GOVI	68,630.0000	6.8630	59,730.0000	5.9730	(12.968)	0	0	0
2014/07/09	GOVI	06/11/2014	449.01	Call	GOVI	108,670.0000	10.8670	117,670.0000	11.7670	8.282	0	0	0
2014/07/09	GOVI	06/11/2014			GOVI	459.8770	459.8770	460.7770	460.7770	0.196	0.0000	0.0000	28
2014/07/09	GOVI	06/11/2014	448.99	Call	GOVI	108,870.0000	10.8870	117,870.0000	11.7870	8.267	0	0	0
2014/07/09	GOVI	06/11/2014	449.00	Call	GOVI	108,770.0000	10.8770	117,770.0000	11.7770	8.274	0	0	0
2014/07/09	GOVI	06/11/2014	448.99	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	GOVI	06/11/2014	449.01	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	GOVI	06/11/2014	449.00	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	GOVI	05/02/2015	459.99	Call	GOVI	69,830.0000	6.9830	78,900.0000	7.8900	12.989	0	0	0
2014/07/09	GOVI	05/02/2015	460.00	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	GOVI	05/02/2015			GOVI	466.9730	466.9730	467.8800	467.8800	0.194	0.0000	0.0000	0
2014/07/09	GOVI	05/02/2015	459.99	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	GOVI	05/02/2015	460.01	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	GOVI	05/02/2015	460.00	Call	GOVI	69,730.0000	6.9730	78,800.0000	7.8800	13.007	0	0	0
2014/07/09	GOVI	05/02/2015	460.01	Call	GOVI	69,630.0000	6.9630	78,700.0000	7.8700	13.026	0	0	0
2014/07/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/09	ICAA	07/08/2014			Can-Do Interest Rate	143.3319	143.3319	143.3045	143.3045	(0.019)	0.0000	0.0000	635
2014/07/09	IGOV	07/08/2014			Index Future	217.4050	217.4050	217.3180	217.3180	(0.040)	0.0000	0.0000	713
2014/07/09	IGOV	06/11/2014			Index Future	220.6660	220.6660	220.5760	220.5760	(0.041)	0.0000	0.0000	640
2014/07/09	IGOV	05/02/2015			Index Future	224.0970	224.0970	224.0020	224.0020	(0.042)	0.0000	0.0000	0
2014/07/09	ILBI	07/08/2014			Index Future	589.0950	589.0950	588.9010	588.9010	(0.033)	0.0000	0.0000	210
2014/07/09	ILBI	06/11/2014			Index Future	597.9710	597.9710	597.7720	597.7720	(0.033)	0.0000	0.0000	0
2014/07/09	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/07/09	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0

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2014/07/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/09	JBAF	16/07/2014			Jibar Tradeable Future	5.8200	94.1800	5.8200	94.1800	0.000	0.0000	0.0000	545
2014/07/09	JBAF	20/08/2014			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	0
2014/07/09	JBAF	17/09/2014			Jibar Tradeable Future	6.1800	93.8200	6.1800	93.8200	0.000	0.0000	0.0000	33,000
2014/07/09	JBAF	15/10/2014			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2014/07/09	JBAF	19/11/2014			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2014/07/09	JBAF	17/12/2014			Jibar Tradeable Future	6.5300	93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2014/07/09	JBAF	18/03/2015			Jibar Tradeable Future	6.8100	93.1900	6.8100	93.1900	0.000	0.0000	0.0000	2,850
2014/07/09	JBAF	17/06/2015			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	5,000
2014/07/09	JBAF	16/09/2015			Jibar Tradeable Future	7.2300	92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2014/07/09	JBAF	15/12/2015			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2014/07/09	JBAF	16/03/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2014/07/09	JBAF	15/06/2016			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2014/07/09	R023	07/08/2014	8.51	Call	Bond Future	2,162.0400	2.1620	2,342.1600	2.3422	8.331	0	0	0
2014/07/09	R023	07/08/2014			Bond Future	8.1842	100.8340	8.1405	101.0954	(0.535)	0.0000	0.0000	11,508
2014/07/09	R023	07/08/2014	8.49	Call	Bond Future	2,068.8600	2.0689	2,243.5400	2.2435	8.443	0	0	0
2014/07/09	R023	07/08/2014	8.50	Call	Bond Future	2,115.2600	2.1153	2,292.6800	2.2927	8.388	0	0	0
2014/07/09	R023	07/08/2014	8.49	Put	Bond Future	266.8200	0.2668	180.0800	0.1801	(32.509)	0	0	0
2014/07/09	R023	07/08/2014	8.51	Put	Bond Future	243.6200	0.2436	162.3200	0.1623	(33.372)	0	0	0
2014/07/09	R023	07/08/2014	8.50	Put	Bond Future	255.0100	0.2550	171.0100	0.1710	(32.940)	0	0	0
2014/07/09	R023	06/11/2014			Bond Future	8.2750	98.4147	8.2297	98.6784	(0.548)	0.0000	0.0000	0
2014/07/09	R023	06/11/2014	8.59	Put	Bond Future	1,176.0200	1.1760	972.4000	0.9724	(17.314)	0	0	0
2014/07/09	R023	06/11/2014	8.61	Put	Bond Future	1,136.8300	1.1368	936.7000	0.9367	(17.604)	0	0	0
2014/07/09	R023	06/11/2014	8.59	Call	Bond Future	2,982.6800	2.9827	3,042.8000	3.0428	2.016	0	0	0
2014/07/09	R023	06/11/2014	8.60	Put	Bond Future	1,156.3000	1.1563	954.4200	0.9544	(17.459)	0	0	0
2014/07/09	R023	06/11/2014	8.60	Call	Bond Future	3,019.6100	3.0196	3,081.4700	3.0815	2.049	0	0	0
2014/07/09	R023	06/11/2014	8.61	Call	Bond Future	3,056.7500	3.0568	3,120.3600	3.1204	2.081	0	0	0
2014/07/09	R023	05/02/2015			Bond Future	8.3646	99.9341	8.3176	100.1998	(0.562)	0.0000	0.0000	0
2014/07/09	R023	05/02/2015	8.74	Put	Bond Future	1,692.3800	1.6924	1,491.4400	1.4914	(11.873)	0	0	0
2014/07/09	R023	05/02/2015	8.75	Call	Bond Future	3,816.9900	3.8170	3,882.9700	3.8830	1.729	0	0	0
2014/07/09	R023	05/02/2015	8.76	Call	Bond Future	3,852.0000	3.8520	3,919.1700	3.9192	1.744	0	0	0
2014/07/09	R023	05/02/2015	8.74	Call	Bond Future	3,782.1300	3.7821	3,846.9200	3.8469	1.713	0	0	0
2014/07/09	R023	05/02/2015	8.76	Put	Bond Future	1,652.5500	1.6525	1,453.9900	1.4540	(12.015)	0	0	0
2014/07/09	R023	05/02/2015	8.75	Put	Bond Future	1,672.3700	1.6724	1,472.6200	1.4726	(11.944)	0	0	0
2014/07/09	R157	07/08/2014	6.76	Put	Bond Future	141.8800	0.1419	117.5600	0.1176	(17.141)	0	0	0
2014/07/09	R157	07/08/2014			Bond Future	6.7833	112.4446	6.7430	112.4886	(0.594)	0.0000	0.0000	6,048
2014/07/09	R157	07/08/2014	6.75	Put	Bond Future	147.6300	0.1476	122.7200	0.1227	(16.873)	0	0	0
2014/07/09	R157	07/08/2014	6.74	Call	Bond Future	106.3600	0.1064	124.8500	0.1248	17.384	0	0	0
2014/07/09	R157	07/08/2014	6.75	Call	Bond Future	111.2500	0.1113	130.3400	0.1303	17.160	0	0	0
2014/07/09	R157	07/08/2014	6.76	Call	Bond Future	116.4200	0.1164	136.1000	0.1361	16.904	0	0	0
2014/07/09	R157	07/08/2014	6.74	Put	Bond Future	153.6600	0.1537	128.1500	0.1281	(16.602)	0	0	0
2014/07/09	R157	06/11/2014	6.19	Put	Bond Future	748.8500	0.7489	711.1300	0.7111	(5.037)	0	0	0
2014/07/09	R157	06/11/2014			Bond Future	7.0291	107.3060	6.9782	107.3489	(0.725)	0.0000	0.0000	0
2014/07/09	R157	06/11/2014	6.21	Put	Bond Future	734.0300	0.7340	696.5400	0.6965	(5.107)	0	0	0
2014/07/09	R157	06/11/2014	6.20	Put	Bond Future	741.4200	0.7414	703.8200	0.7038	(5.071)	0	0	0



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2014/07/09	R157	06/11/2014	6.21	Call	Bond Future	41.0400	0.0410	46.4500	0.0464	13.182	0	0	0
2014/07/09	R157	06/11/2014	6.19	Call	Bond Future	38.8500	0.0388	44.0300	0.0440	13.333	0	0	0
2014/07/09	R157	06/11/2014	6.20	Call	Bond Future	39.9300	0.0399	45.2300	0.0452	13.273	0	0	0
2014/07/09	R157	05/02/2015	8.74	Call	Bond Future	867.4800	0.8675	900.8800	0.9009	3.850	0	0	0
2014/07/09	R157	05/02/2015	8.75	Put	Bond Future	86.5700	0.0866	78.8000	0.0788	(8.975)	0	0	0
2014/07/09	R157	05/02/2015			Bond Future	7.4063	108.9633	7.3363	109.0045	(0.945)	0.0000	0.0000	0
2014/07/09	R157	05/02/2015	8.74	Put	Bond Future	87.6400	0.0876	79.8000	0.0798	(8.946)	0	0	0
2014/07/09	R157	05/02/2015	8.76	Put	Bond Future	85.5100	0.0855	77.8200	0.0778	(8.993)	0	0	0
2014/07/09	R157	05/02/2015	8.75	Call	Bond Future	872.2200	0.8722	905.6900	0.9057	3.837	0	0	0
2014/07/09	R157	05/02/2015	8.76	Call	Bond Future	876.9600	0.8770	910.5100	0.9105	3.826	0	0	0
2014/07/09	R186	07/08/2014	8.31	Call	Bond Future	1,091.8200	1.0918	1,171.8300	1.1718	7.328	0	0	0
2014/07/09	R186	07/08/2014	8.43	Put	Bond Future	950.8700	0.9509	754.3200	0.7543	(20.671)	0	0	105
2014/07/09	R186	07/08/2014	8.70	Put	Bond Future	307.7100	0.3077	213.1300	0.2131	(30.737)	0	0	1,000
2014/07/09	R186	07/08/2014			Bond Future	8.3507	117.8435	8.3124	118.1684	(0.459)	0.0000	0.0000	40,078
2014/07/09	R186	07/08/2014	7.60	Put	Bond Future	6,627.1500	6.6272	6,299.3900	6.2994	(4.946)	0	0	0
2014/07/09	R186	07/08/2014	8.00	Call	Bond Future	282.5500	0.2825	288.5500	0.2886	2.124	0	0	105
2014/07/09	R186	07/08/2014	8.92	Put	Bond Future	99.0500	0.0990	59.6300	0.0596	(39.798)	0	0	840
2014/07/09	R186	07/08/2014	8.29	Call	Bond Future	1,015.7600	1.0158	1,088.3600	1.0884	7.147	0	0	0
2014/07/09	R186	07/08/2014	8.25	Call	Bond Future	874.3300	0.8743	932.9300	0.9329	6.702	0	0	1,200
2014/07/09	R186	07/08/2014	8.30	Call	Bond Future	1,053.3500	1.0533	1,129.6200	1.1296	7.241	0	0	0
2014/07/09	R186	07/08/2014	8.29	Put	Bond Future	1,531.2300	1.5312	1,278.8800	1.2789	(16.480)	0	0	0
2014/07/09	R186	07/08/2014	9.20	Put	Bond Future	17.7000	0.0177	8.6500	0.0087	(51.130)	0	0	2,100
2014/07/09	R186	07/08/2014	7.60	Call	Bond Future	20.1200	0.0201	17.3100	0.0173	(13.966)	0	0	210
2014/07/09	R186	07/08/2014	8.00	Put	Bond Future	3,306.2400	3.3062	2,987.2900	2.9873	(9.647)	0	0	0
2014/07/09	R186	07/08/2014	8.31	Put	Bond Future	1,437.0100	1.4370	1,192.0700	1.1921	(17.045)	0	0	0
2014/07/09	R186	07/08/2014	8.92	Call	Bond Future	4,785.5000	4.7855	5,071.0300	5.0710	5.967	0	0	0
2014/07/09	R186	07/08/2014	8.30	Put	Bond Future	1,483.6400	1.4836	1,234.9600	1.2350	(16.761)	0	0	0
2014/07/09	R186	07/08/2014	9.20	Call	Bond Future	6,912.4300	6.9124	7,228.3300	7.2283	4.570	0	0	0
2014/07/09	R186	07/08/2014	8.43	Call	Bond Future	1,620.1300	1.6201	1,748.5300	1.7485	7.925	0	0	0
2014/07/09	R186	07/08/2014	8.70	Call	Bond Future	3,215.0300	3.2150	3,445.4000	3.4454	7.165	0	0	0
2014/07/09	R186	07/08/2014	8.25	Put	Bond Future	1,731.3900	1.7314	1,465.0400	1.4650	(15.384)	0	0	0
2014/07/09	R186	06/11/2014	8.14	Call	Bond Future	1,744.7300	1.7447	1,669.8700	1.6699	(4.291)	0	0	0
2014/07/09	R186	06/11/2014	8.15	Put	Bond Future	4,137.6900	4.1377	3,735.6800	3.7357	(9.716)	0	0	0
2014/07/09	R186	06/11/2014	9.17	Call	Bond Future	6,705.1200	6.7051	6,837.0400	6.8370	1.967	0	0	0
2014/07/09	R186	06/11/2014			Bond Future	8.4309	119.5974	8.3914	119.9253	(0.468)	0.0000	0.0000	23,112
2014/07/09	R186	06/11/2014	8.15	Call	Bond Future	1,776.0700	1.7761	1,702.0200	1.7020	(4.169)	0	0	0
2014/07/09	R186	06/11/2014	8.16	Call	Bond Future	1,807.7700	1.8078	1,734.5700	1.7346	(4.049)	0	0	0
2014/07/09	R186	06/11/2014	9.17	Put	Bond Future	796.4900	0.7965	600.4500	0.6005	(24.613)	0	0	2,010
2014/07/09	R186	06/11/2014	8.14	Put	Bond Future	4,191.6600	4.1917	3,788.8400	3.7888	(9.610)	0	0	0
2014/07/09	R186	06/11/2014	8.16	Put	Bond Future	4,084.1700	4.0842	3,683.0100	3.6830	(9.822)	0	0	0
2014/07/09	R186	05/02/2015	9.00	Call	Bond Future	6,033.4500	6.0335	6,066.8100	6.0668	0.553	0	0	0
2014/07/09	R186	05/02/2015			Bond Future	8.5077	116.1488	8.4671	116.4793	(0.478)	0.0000	0.0000	0
2014/07/09	R186	05/02/2015	8.75	Call	Bond Future	4,807.7200	4.8077	4,798.8800	4.7989	(0.184)	0	0	0
2014/07/09	R186	05/02/2015	8.76	Call	Bond Future	4,854.3900	4.8544	4,847.1400	4.8471	(0.149)	0	0	0
2014/07/09	R186	05/02/2015	8.74	Call	Bond Future	4,761.2700	4.7613	4,750.8500	4.7508	(0.219)	0	0	0
2014/07/09	R186	05/02/2015	8.76	Put	Bond Future	2,831.8400	2.8318	2,494.0600	2.4941	(11.928)	0	0	0
2014/07/09	R186	05/02/2015	8.75	Put	Bond Future	2,864.4100	2.8644	2,525.0400	2.5250	(11.848)	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
2014/07/09	R186	05/02/2015	9.00	Put	Bond Future	2,132.3100	2.1323	1,835.1400	1.8351	(13.937)	0	0	9,600
2014/07/09	R186	05/02/2015	8.74	Put	Bond Future	2,897.2700	2.8973	2,556.3200	2.5563	(11.768)	0	0	0
2014/07/09	R197	07/08/2014			Bond Future	287.5852	287.5852	287.1743	287.1743	(0.143)	0.0000	0.0000	0
2014/07/09	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R197	07/08/2014	270.00	Call	Bond Future	17,585.1600	17.5852	17,174.2600	17.1743	(2.337)	0	0	0
2014/07/09	R197	07/08/2014	270.01	Call	Bond Future	17,575.1600	17.5752	17,164.2600	17.1643	(2.338)	0	0	0
2014/07/09	R197	07/08/2014	269.99	Call	Bond Future	17,595.1600	17.5952	17,184.2600	17.1843	(2.335)	0	0	0
2014/07/09	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R197	06/11/2014			Bond Future	291.9010	291.9010	291.4795	291.4795	(0.144)	0.0000	0.0000	905
2014/07/09	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R197	06/11/2014	285.00	Call	Bond Future	6,901.0100	6.9010	6,479.5200	6.4795	(6.108)	0	0	0
2014/07/09	R197	06/11/2014	285.01	Call	Bond Future	6,891.0100	6.8910	6,469.5200	6.4695	(6.117)	0	0	0
2014/07/09	R197	06/11/2014	284.99	Call	Bond Future	6,911.0100	6.9110	6,489.5200	6.4895	(6.099)	0	0	0
2014/07/09	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R201	07/08/2014	5.31	Put	Bond Future	275.2000	0.2752	262.2400	0.2622	(4.709)	0	0	0
2014/07/09	R201	07/08/2014			Bond Future	5.9807	102.1817	5.9399	102.1963	(0.682)	0.0000	0.0000	0
2014/07/09	R201	07/08/2014	5.30	Put	Bond Future	278.0700	0.2781	265.0700	0.2651	(4.675)	0	0	0
2014/07/09	R201	07/08/2014	5.31	Call	Bond Future	33.8500	0.0338	35.5200	0.0355	4.934	0	0	0
2014/07/09	R201	07/08/2014	5.29	Call	Bond Future	32.4000	0.0324	33.9900	0.0340	4.907	0	0	0
2014/07/09	R201	07/08/2014	5.30	Call	Bond Future	33.1200	0.0331	34.7500	0.0348	4.921	0	0	0
2014/07/09	R201	07/08/2014	5.29	Put	Bond Future	280.9600	0.2810	267.9200	0.2679	(4.641)	0	0	0
2014/07/09	R202	07/08/2014	207.99	Call	Bond Future	21,943.9400	21.9439	21,972.4900	21.9725	0.130	0	0	0
2014/07/09	R202	07/08/2014	208.00	Put	Bond Future	0.9000	0.0009	0.7100	0.0007	(21.111)	0	0	0
2014/07/09	R202	07/08/2014			Bond Future	229.9330	229.9330	229.9618	229.9618	0.013	0.0000	0.0000	126
2014/07/09	R202	07/08/2014	207.99	Put	Bond Future	0.9000	0.0009	0.7000	0.0007	(22.222)	0	0	0
2014/07/09	R202	07/08/2014	208.01	Put	Bond Future	0.9100	0.0009	0.7100	0.0007	(21.978)	0	0	0
2014/07/09	R202	07/08/2014	208.00	Call	Bond Future	21,933.9400	21.9339	21,962.5000	21.9625	0.130	0	0	0
2014/07/09	R202	07/08/2014	208.01	Call	Bond Future	21,923.9500	21.9239	21,952.5000	21.9525	0.130	0	0	0
2014/07/09	R202	06/11/2014	226.99	Call	Bond Future	6,393.5900	6.3936	6,419.2400	6.4192	0.401	0	0	0
2014/07/09	R202	06/11/2014			Bond Future	233.3836	233.3836	233.4092	233.4092	0.011	0.0000	0.0000	44,466
2014/07/09	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R202	06/11/2014	227.00	Call	Bond Future	6,383.5900	6.3836	6,409.2400	6.4092	0.402	0	0	0
2014/07/09	R202	06/11/2014	227.01	Call	Bond Future	6,373.5900	6.3736	6,399.2400	6.3992	0.402	0	0	0
2014/07/09	R203	07/08/2014	7.30	Call	Bond Future	302.8700	0.3029	364.7400	0.3647	20.428	0	0	0
2014/07/09	R203	07/08/2014			Bond Future	7.3451	105.8148	7.2837	105.9846	(0.835)	0.0000	0.0000	24,351
2014/07/09	R203	07/08/2014	7.31	Call	Bond Future	315.5500	0.3155	379.5400	0.3795	20.279	0	0	0
2014/07/09	R203	07/08/2014	6.84	Put	Bond Future	1,430.3000	1.4303	1,264.6000	1.2646	(11.585)	0	0	0
2014/07/09	R203	07/08/2014	7.29	Put	Bond Future	442.9700	0.4430	332.9300	0.3329	(24.841)	0	0	0
2014/07/09	R203	07/08/2014	7.31	Put	Bond Future	412.6300	0.4126	306.7900	0.3068	(25.650)	0	0	0
2014/07/09	R203	07/08/2014	7.29	Call	Bond Future	290.5100	0.2905	350.3000	0.3503	20.581	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
2014/07/09	R203	07/08/2014	7.30	Put	Bond Future	427.6300	0.4276	319.6700	0.3197	(25.246)	0	0	0
2014/07/09	R203	07/08/2014	6.84	Call	Bond Future	21.8900	0.0219	26.0200	0.0260	18.867	0	0	46
2014/07/09	R203	06/11/2014	6.86	Call	Bond Future	189.5300	0.1895	195.7800	0.1958	3.298	0	0	0
2014/07/09	R203	06/11/2014	6.98	Call	Bond Future	259.0200	0.2590	269.6500	0.2696	4.104	0	0	14
2014/07/09	R203	06/11/2014	6.84	Call	Bond Future	179.3300	0.1793	185.2000	0.1852	3.273	0	0	45
2014/07/09	R203	06/11/2014			Bond Future	7.4782	103.2267	7.4114	103.3973	(0.894)	0.0000	0.0000	6,432
2014/07/09	R203	06/11/2014	6.85	Call	Bond Future	184.3800	0.1844	190.4300	0.1904	3.281	0	0	0
2014/07/09	R203	06/11/2014	6.98	Put	Bond Future	1,540.0500	1.5400	1,380.0000	1.3800	(10.393)	0	0	0
2014/07/09	R203	06/11/2014	6.84	Put	Bond Future	1,823.9400	1.8239	1,659.1300	1.6591	(9.036)	0	0	0
2014/07/09	R203	06/11/2014	6.86	Put	Bond Future	1,782.1000	1.7821	1,617.6700	1.6177	(9.227)	0	0	0
2014/07/09	R203	06/11/2014	6.85	Put	Bond Future	1,802.9700	1.8030	1,638.3400	1.6383	(9.131)	0	0	0
2014/07/09	R203	05/02/2015	7.69	Call	Bond Future	1,060.6100	1.0606	1,101.3200	1.1013	3.838	0	0	55
2014/07/09	R203	05/02/2015			Bond Future	7.6188	104.8206	7.5456	104.9917	(0.961)	0.0000	0.0000	0
2014/07/09	R203	05/02/2015	8.34	Put	Bond Future	380.2900	0.3803	299.5900	0.2996	(21.221)	0	0	0
2014/07/09	R203	05/02/2015	8.35	Call	Bond Future	2,063.9600	2.0640	2,155.1100	2.1551	4.416	0	0	0
2014/07/09	R203	05/02/2015	8.36	Call	Bond Future	2,081.5300	2.0815	2,173.4100	2.1734	4.414	0	0	0
2014/07/09	R203	05/02/2015	8.34	Call	Bond Future	2,046.4400	2.0464	2,136.8500	2.1369	4.418	0	0	0
2014/07/09	R203	05/02/2015	8.36	Put	Bond Future	369.6700	0.3697	290.4400	0.2904	(21.433)	0	0	0
2014/07/09	R203	05/02/2015	7.69	Put	Bond Future	894.6300	0.8946	764.2300	0.7642	(14.576)	0	0	0
2014/07/09	R203	05/02/2015	8.35	Put	Bond Future	374.9500	0.3749	294.9900	0.2950	(21.326)	0	0	0
2014/07/09	R204	07/08/2014			Bond Future	7.6138	102.5312	7.5688	102.6971	(0.591)	0.0000	0.0000	14,506
2014/07/09	R204	07/08/2014	7.44	Put	Bond Future	886.5300	0.8865	755.7700	0.7558	(14.750)	0	0	0
2014/07/09	R204	07/08/2014	7.46	Put	Bond Future	835.9400	0.8359	708.3600	0.7084	(15.262)	0	0	0
2014/07/09	R204	07/08/2014	7.45	Put	Bond Future	861.0400	0.8610	731.8500	0.7319	(15.004)	0	0	0
2014/07/09	R204	07/08/2014	7.46	Call	Bond Future	267.3600	0.2674	305.7100	0.3057	14.344	0	0	0
2014/07/09	R204	07/08/2014	7.78	Call	Bond Future	867.3400	0.8673	969.5300	0.9695	11.782	0	0	0
2014/07/09	R204	07/08/2014	7.44	Call	Bond Future	243.7400	0.2437	278.9100	0.2789	14.429	0	0	0
2014/07/09	R204	07/08/2014	7.78	Put	Bond Future	257.4200	0.2574	193.6800	0.1937	(24.761)	0	0	530
2014/07/09	R204	07/08/2014	7.45	Call	Bond Future	255.3600	0.2554	292.1000	0.2921	14.388	0	0	0
2014/07/09	R204	06/11/2014	7.99	Put	Bond Future	669.4300	0.6694	563.4800	0.5635	(15.827)	0	0	1,270
2014/07/09	R204	06/11/2014			Bond Future	7.7274	104.0572	7.6796	104.2240	(0.619)	0.0000	0.0000	200
2014/07/09	R204	06/11/2014	6.99	Put	Bond Future	2,824.6000	2.8246	2,652.9000	2.6529	(6.079)	0	0	0
2014/07/09	R204	06/11/2014	7.01	Put	Bond Future	2,764.6300	2.7646	2,593.2100	2.5932	(6.200)	0	0	0
2014/07/09	R204	06/11/2014	6.99	Call	Bond Future	213.6900	0.2137	208.8200	0.2088	(2.279)	0	0	0
2014/07/09	R204	06/11/2014	7.00	Put	Bond Future	2,794.5500	2.7945	2,622.9900	2.6230	(6.139)	0	0	0
2014/07/09	R204	06/11/2014	7.99	Call	Bond Future	1,579.9100	1.5799	1,640.7900	1.6408	3.853	0	0	0
2014/07/09	R204	06/11/2014	7.00	Call	Bond Future	219.5900	0.2196	214.8600	0.2149	(2.154)	0	0	0
2014/07/09	R204	06/11/2014	7.01	Call	Bond Future	225.6200	0.2256	221.0300	0.2210	(2.034)	0	0	0
2014/07/09	R204	05/02/2015			Bond Future	7.8401	101.6293	7.7893	101.7966	(0.648)	0.0000	0.0000	0
2014/07/09	R204	05/02/2015	8.25	Call	Bond Future	2,205.7500	2.2057	2,248.6200	2.2486	1.944	0	0	0
2014/07/09	R204	05/02/2015	8.26	Call	Bond Future	2,227.0000	2.2270	2,270.6900	2.2707	1.962	0	0	0
2014/07/09	R204	05/02/2015	8.24	Call	Bond Future	2,184.5900	2.1846	2,226.6500	2.2266	1.925	0	0	0
2014/07/09	R204	05/02/2015	8.26	Put	Bond Future	857.6700	0.8577	734.1400	0.7341	(14.403)	0	0	0
2014/07/09	R204	05/02/2015	8.25	Put	Bond Future	868.7600	0.8688	744.4100	0.7444	(14.314)	0	0	0
2014/07/09	R204	05/02/2015	8.24	Put	Bond Future	879.9500	0.8800	754.7900	0.7548	(14.224)	0	0	0
2014/07/09	R207	07/08/2014	7.69	Call	Bond Future	357.9000	0.3579	394.4200	0.3944	10.204	0	0	0

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2014/07/09	R207	07/08/2014	7.70	Put	Bond Future	952.7700		0.9528	799.4400	0.7994	(16.093)	0	0	0
2014/07/09	R207	07/08/2014			Bond Future	7.8348		97.9982	7.7902	98.1898	(0.570)	0.0000	0.0000	33,961
2014/07/09	R207	07/08/2014	7.70	Call	Bond Future	373.0700		0.3731	411.3400	0.4113	10.258	0	0	0
2014/07/09	R207	07/08/2014	7.71	Call	Bond Future	388.6700		0.3887	428.7500	0.4288	10.312	0	0	0
2014/07/09	R207	07/08/2014	7.69	Put	Bond Future	980.7600		0.9808	825.6800	0.8257	(15.812)	0	0	0
2014/07/09	R207	07/08/2014	7.71	Put	Bond Future	925.2300		0.9252	773.7100	0.7737	(16.376)	0	0	0
2014/07/09	R207	06/11/2014	7.36	Put	Bond Future	2,837.4900		2.8375	2,624.4500	2.6244	(7.508)	0	0	0
2014/07/09	R207	06/11/2014			Bond Future	7.9372		99.4567	7.8903	99.6497	(0.591)	0.0000	0.0000	434
2014/07/09	R207	06/11/2014	7.35	Put	Bond Future	2,870.0500		2.8700	2,656.8600	2.6569	(7.428)	0	0	0
2014/07/09	R207	06/11/2014	7.36	Call	Bond Future	431.3000		0.4313	411.1800	0.4112	(4.665)	0	0	0
2014/07/09	R207	06/11/2014	7.34	Call	Bond Future	411.9500		0.4120	391.5300	0.3915	(4.957)	0	0	0
2014/07/09	R207	06/11/2014	7.35	Call	Bond Future	421.5400		0.4215	401.2700	0.4013	(4.809)	0	0	0
2014/07/09	R207	06/11/2014	7.34	Put	Bond Future	2,902.8000		2.9028	2,689.4600	2.6895	(7.349)	0	0	0
2014/07/09	R207	05/02/2015	8.49	Put	Bond Future	1,047.8100		1.0478	886.9200	0.8869	(15.355)	0	0	0
2014/07/09	R207	05/02/2015			Bond Future	8.0394		97.3512	7.9901	97.5450	(0.613)	0.0000	0.0000	0
2014/07/09	R207	05/02/2015	8.51	Put	Bond Future	1,022.2800		1.0223	863.3700	0.8634	(15.545)	0	0	0
2014/07/09	R207	05/02/2015	8.50	Call	Bond Future	2,823.3100		2.8233	2,857.2200	2.8572	1.201	0	0	0
2014/07/09	R207	05/02/2015	8.51	Call	Bond Future	2,848.9900		2.8490	2,883.8900	2.8839	1.225	0	0	0
2014/07/09	R207	05/02/2015	8.49	Call	Bond Future	2,797.7400		2.7977	2,830.6600	2.8307	1.177	0	0	0
2014/07/09	R207	05/02/2015	8.50	Put	Bond Future	1,034.9800		1.0350	875.0800	0.8751	(15.450)	0	0	0
2014/07/09	R207	07/05/2015			Bond Future	8.1194		98.9987	8.0675	99.1938	(0.640)	0.0000	0.0000	0
2014/07/09	R207	07/05/2015	8.25	Call	Bond Future	2,381.4700		2.3815	2,361.7300	2.3617	(0.829)	0	0	0
2014/07/09	R207	07/05/2015	7.73	Call	Bond Future	1,448.6300		1.4486	1,398.3700	1.3984	(3.469)	0	0	66
2014/07/09	R207	07/05/2015	8.24	Put	Bond Future	1,910.0700		1.9101	1,694.5500	1.6946	(11.283)	0	0	0
2014/07/09	R207	07/05/2015	8.26	Put	Bond Future	1,876.4900		1.8765	1,661.9800	1.6620	(11.431)	0	0	0
2014/07/09	R207	07/05/2015	7.73	Put	Bond Future	2,923.0800		2.9231	2,677.7200	2.6777	(8.394)	0	0	0
2014/07/09	R207	07/05/2015	8.25	Put	Bond Future	1,893.0500		1.8931	1,678.2100	1.6782	(11.349)	0	0	0
2014/07/09	R207	07/05/2015	8.26	Call	Bond Future	2,402.1900		2.4022	2,382.7800	2.3828	(0.808)	0	0	0
2014/07/09	R207	07/05/2015	8.24	Call	Bond Future	2,361.2000		2.3612	2,340.7800	2.3408	(0.865)	0	0	0
2014/07/09	R208	07/08/2014	8.28	Call	Bond Future	1,612.5900		1.6126	1,740.8400	1.7408	7.953	0	0	0
2014/07/09	R208	07/08/2014			Bond Future	7.9924		96.1561	7.9534	96.3468	(0.489)	0.0000	0.0000	16,414
2014/07/09	R208	07/08/2014	7.80	Call	Bond Future	330.7700		0.3308	358.8600	0.3589	8.492	0	0	0
2014/07/09	R208	07/08/2014	7.79	Put	Bond Future	1,309.5600		1.3096	1,145.5600	1.1456	(12.523)	0	0	0
2014/07/09	R208	07/08/2014	7.81	Put	Bond Future	1,240.3900		1.2404	1,079.2000	1.0792	(12.995)	0	0	0
2014/07/09	R208	07/08/2014	7.80	Put	Bond Future	1,274.7200		1.2747	1,112.1000	1.1121	(12.757)	0	0	0
2014/07/09	R208	07/08/2014	7.81	Call	Bond Future	345.7700		0.3458	375.2900	0.3753	8.537	0	0	0
2014/07/09	R208	07/08/2014	8.28	Put	Bond Future	223.4600		0.2235	161.0000	0.1610	(27.951)	0	0	630
2014/07/09	R208	07/08/2014	7.79	Call	Bond Future	316.2400		0.3162	342.9500	0.3430	8.446	0	0	0
2014/07/09	R208	06/11/2014	7.46	Call	Bond Future	460.4900		0.4605	432.5100	0.4325	(6.076)	0	0	0
2014/07/09	R208	06/11/2014			Bond Future	8.0893		94.1893	8.0486	94.3813	(0.503)	0.0000	0.0000	571
2014/07/09	R208	06/11/2014	7.44	Call	Bond Future	439.5700		0.4396	411.5500	0.4116	(6.374)	0	0	0
2014/07/09	R208	06/11/2014	7.45	Call	Bond Future	449.9400		0.4499	421.9400	0.4219	(6.223)	0	0	0
2014/07/09	R208	06/11/2014	8.50	Put	Bond Future	773.0200		0.7730	636.0900	0.6361	(17.714)	0	0	1,520
2014/07/09	R208	06/11/2014	7.44	Put	Bond Future	3,561.3900		3.5614	3,341.3100	3.3413	(6.180)	0	0	0
2014/07/09	R208	06/11/2014	7.46	Put	Bond Future	3,484.2700		3.4843	3,264.2300	3.2642	(6.315)	0	0	0
2014/07/09	R208	06/11/2014	8.50	Call	Bond Future	2,683.6400		2.6836	2,738.7700	2.7388	2.054	0	0	0
2014/07/09	R208	06/11/2014	7.45	Put	Bond Future	3,522.7300		3.5227	3,302.6700	3.3027	(6.247)	0	0	0

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2014/07/09	R208	05/02/2015	8.51	Call	Bond Future	2,861.6600	2.8617	2,877.9100	2.8779	0.568	0	0	0
2014/07/09	R208	05/02/2015			Bond Future	8.1839	95.6437	8.1416	95.8367	(0.518)	0.0000	0.0000	0
2014/07/09	R208	05/02/2015	8.49	Call	Bond Future	2,806.5000	2.8065	2,820.8200	2.8208	0.510	0	0	0
2014/07/09	R208	05/02/2015	8.51	Put	Bond Future	1,392.4900	1.3925	1,215.7300	1.2157	(12.694)	0	0	0
2014/07/09	R208	05/02/2015	8.50	Put	Bond Future	1,409.4700	1.4095	1,231.7500	1.2317	(12.609)	0	0	0
2014/07/09	R208	05/02/2015	8.49	Put	Bond Future	1,426.6200	1.4266	1,247.9300	1.2479	(12.525)	0	0	0
2014/07/09	R208	05/02/2015	8.50	Call	Bond Future	2,834.0100	2.8340	2,849.3000	2.8493	0.540	0	0	0
2014/07/09	R209	07/08/2014	9.04	Put	Bond Future	890.5600	0.8906	732.9600	0.7330	(17.697)	0	0	0
2014/07/09	R209	07/08/2014			Bond Future	8.9474	76.6654	8.9196	76.8765	(0.311)	0.0000	0.0000	10,760
2014/07/09	R209	07/08/2014	9.06	Put	Bond Future	831.0600	0.8311	678.7500	0.6788	(18.327)	0	0	0
2014/07/09	R209	07/08/2014	9.05	Put	Bond Future	860.4300	0.8604	705.4700	0.7055	(18.010)	0	0	0
2014/07/09	R209	07/08/2014	9.05	Call	Bond Future	1,631.1800	1.6312	1,687.2900	1.6873	3.440	0	0	0
2014/07/09	R209	07/08/2014	9.06	Call	Bond Future	1,676.2700	1.6763	1,735.0300	1.7350	3.505	0	0	0
2014/07/09	R209	07/08/2014	9.04	Call	Bond Future	1,586.7300	1.5867	1,640.2000	1.6402	3.370	0	0	0
2014/07/09	R209	06/11/2014	8.95	Call	Bond Future	2,468.4400	2.4684	2,370.6100	2.3706	(3.963)	0	0	2,050
2014/07/09	R209	06/11/2014	9.50	Call	Bond Future	4,782.7700	4.7828	4,764.7600	4.7648	(0.377)	0	0	0
2014/07/09	R209	06/11/2014	9.05	Put	Bond Future	2,603.9000	2.6039	2,303.2100	2.3032	(11.548)	0	0	0
2014/07/09	R209	06/11/2014	9.58	Put	Bond Future	1,159.2500	1.1592	943.0300	0.9430	(18.652)	0	0	907
2014/07/09	R209	06/11/2014			Bond Future	9.0192	74.6603	8.9908	74.8733	(0.315)	0.0000	0.0000	16,291
2014/07/09	R209	06/11/2014	8.99	Put	Bond Future	2,829.3700	2.8294	2,522.4100	2.5224	(10.849)	0	0	0
2014/07/09	R209	06/11/2014	10.00	Call	Bond Future	7,355.6500	7.3557	7,428.7600	7.4288	0.994	0	0	0
2014/07/09	R209	06/11/2014	10.05	Call	Bond Future	7,623.5200	7.6235	7,705.2600	7.7053	1.072	0	0	0
2014/07/09	R209	06/11/2014	8.95	Put	Bond Future	2,988.3300	2.9883	2,677.4400	2.6774	(10.403)	0	0	0
2014/07/09	R209	06/11/2014	9.01	Put	Bond Future	2,752.5000	2.7525	2,447.4800	2.4475	(11.082)	0	0	0
2014/07/09	R209	06/11/2014	9.50	Put	Bond Future	1,321.2800	1.3213	1,090.2100	1.0902	(17.488)	0	0	5,500
2014/07/09	R209	06/11/2014	9.95	Call	Bond Future	7,086.4800	7.0865	7,151.0800	7.1511	0.912	0	0	0
2014/07/09	R209	06/11/2014	8.50	Call	Bond Future	1,182.4300	1.1824	1,070.3100	1.0703	(9.482)	0	0	5,500
2014/07/09	R209	06/11/2014	8.75	Put	Bond Future	3,879.5300	3.8795	3,555.4200	3.5554	(8.354)	0	0	0
2014/07/09	R209	06/11/2014	9.00	Put	Bond Future	2,790.5800	2.7906	2,484.6600	2.4847	(10.963)	0	0	0
2014/07/09	R209	06/11/2014	9.25	Call	Bond Future	3,644.0400	3.6440	3,582.8100	3.5828	(1.680)	0	0	0
2014/07/09	R209	06/11/2014	10.05	Put	Bond Future	504.4900	0.5045	373.1700	0.3732	(26.030)	0	0	2,050
2014/07/09	R209	06/11/2014	8.99	Call	Bond Future	2,610.6800	2.6107	2,516.7800	2.5168	(3.597)	0	0	0
2014/07/09	R209	06/11/2014	10.00	Put	Bond Future	556.5800	0.5566	416.6300	0.4166	(25.145)	0	0	1,640
2014/07/09	R209	06/11/2014	9.05	Call	Bond Future	2,833.4900	2.8335	2,745.8600	2.7459	(3.093)	0	0	2,050
2014/07/09	R209	06/11/2014	9.58	Call	Bond Future	5,172.1000	5.1721	5,168.9400	5.1689	(0.061)	0	0	0
2014/07/09	R209	06/11/2014	9.25	Put	Bond Future	1,950.1400	1.9501	1,675.8500	1.6759	(14.065)	0	0	2,200
2014/07/09	R209	06/11/2014	8.75	Call	Bond Future	1,824.9700	1.8250	1,713.9200	1.7139	(6.085)	0	0	2,200
2014/07/09	R209	06/11/2014	9.00	Call	Bond Future	2,646.8900	2.6469	2,554.0300	2.5540	(3.508)	0	0	1,640
2014/07/09	R209	06/11/2014	9.95	Put	Bond Future	609.8100	0.6098	461.3500	0.4613	(24.345)	0	0	2,050
2014/07/09	R209	06/11/2014	8.50	Put	Bond Future	5,224.6100	5.2246	4,899.4300	4.8994	(6.224)	0	0	0
2014/07/09	R209	06/11/2014	9.01	Call	Bond Future	2,683.7000	2.6837	2,591.7400	2.5917	(3.427)	0	0	0
2014/07/09	R209	05/02/2015	9.00	Put	Bond Future	3,960.1600	3.9602	3,675.9200	3.6759	(7.177)	0	0	0
2014/07/09	R209	05/02/2015			Bond Future	9.0882	75.8133	9.0592	76.0279	(0.319)	0.0000	0.0000	0
2014/07/09	R209	05/02/2015	9.25	Call	Bond Future	4,231.2500	4.2313	4,189.6300	4.1896	(0.984)	0	0	0
2014/07/09	R209	05/02/2015	9.26	Call	Bond Future	4,270.9000	4.2709	4,230.2300	4.2302	(0.952)	0	0	0
2014/07/09	R209	05/02/2015	9.25	Put	Bond Future	3,052.6300	3.0526	2,796.3800	2.7964	(8.394)	0	0	0
2014/07/09	R209	05/02/2015	9.24	Call	Bond Future	4,192.0000	4.1920	4,149.2000	4.1492	(1.021)	0	0	0

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2014/07/09	R209	05/02/2015	9.00	Call	Bond Future	3,304.9000	3.3049	3,235.2900	3.2353	(2.106)	0	0	0
2014/07/09	R209	05/02/2015	9.24	Put	Bond Future	3,085.3800	3.0854	2,827.9500	2.8280	(8.344)	0	0	0
2014/07/09	R209	05/02/2015	9.26	Put	Bond Future	3,020.3900	3.0204	2,765.0900	2.7651	(8.453)	0	0	0
2014/07/09	R210	07/08/2014			Bond Future	172.0272	172.0272	172.1481	172.1481	0.070	0.0000	0.0000	123
2014/07/09	R210	07/08/2014	159.00	Call	Bond Future	13,027.2000	13.0272	13,148.1300	13.1481	0.928	0	0	0
2014/07/09	R210	07/08/2014	159.01	Call	Bond Future	13,017.2000	13.0172	13,138.1300	13.1381	0.929	0	0	0
2014/07/09	R210	07/08/2014	158.99	Call	Bond Future	13,037.2000	13.0372	13,158.1300	13.1581	0.928	0	0	0
2014/07/09	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R210	06/11/2014			Bond Future	172.5695	172.5695	172.6894	172.6894	0.069	0.0000	0.0000	495
2014/07/09	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R210	06/11/2014	169.00	Call	Bond Future	3,569.4800	3.5695	3,689.3800	3.6894	3.359	0	0	0
2014/07/09	R210	06/11/2014	169.01	Call	Bond Future	3,559.4800	3.5595	3,679.3800	3.6794	3.368	0	0	0
2014/07/09	R210	06/11/2014	168.99	Call	Bond Future	3,579.4800	3.5795	3,699.3800	3.6994	3.350	0	0	0
2014/07/09	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R211	07/08/2014			Bond Future	130.7881	130.7881	130.7940	130.7940	0.005	0.0000	0.0000	390
2014/07/09	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R211	07/08/2014	128.00	Call	Bond Future	2,788.1400	2.7881	2,794.0400	2.7940	0.212	0	0	0
2014/07/09	R211	07/08/2014	128.01	Call	Bond Future	2,778.1400	2.7781	2,784.0400	2.7840	0.212	0	0	0
2014/07/09	R211	07/08/2014	127.99	Call	Bond Future	2,798.1400	2.7981	2,804.0400	2.8040	0.211	0	0	0
2014/07/09	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R211	06/11/2014	130.00	Call	Bond Future	2,751.0400	2.7510	2,754.9600	2.7550	0.142	0	0	0
2014/07/09	R211	06/11/2014	130.01	Call	Bond Future	2,741.0400	2.7410	2,744.9600	2.7450	0.143	0	0	0
2014/07/09	R211	06/11/2014			Bond Future	132.7510	132.7510	132.7550	132.7550	0.003	0.0000	0.0000	0
2014/07/09	R211	06/11/2014	129.99	Call	Bond Future	2,761.0400	2.7610	2,764.9600	2.7650	0.142	0	0	0
2014/07/09	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R212	07/08/2014	128.99	Call	Bond Future	7,106.7800	7.1068	6,981.2100	6.9812	(1.767)	0	0	0
2014/07/09	R212	07/08/2014			Bond Future	136.0968	136.0968	135.9712	135.9712	(0.092)	0.0000	0.0000	349
2014/07/09	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R212	07/08/2014	129.00	Call	Bond Future	7,096.7800	7.0968	6,971.2100	6.9712	(1.769)	0	0	0
2014/07/09	R212	07/08/2014	129.01	Call	Bond Future	7,086.7800	7.0868	6,961.2100	6.9612	(1.772)	0	0	0
2014/07/09	R212	06/11/2014			Bond Future	138.1394	138.1394	138.0098	138.0098	(0.094)	0.0000	0.0000	20,029
2014/07/09	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R212	06/11/2014	135.00	Call	Bond Future	3,139.3800	3.1394	3,009.7800	3.0098	(4.128)	0	0	0
2014/07/09	R212	06/11/2014	135.01	Call	Bond Future	3,129.3800	3.1294	2,999.7800	2.9998	(4.141)	0	0	0
2014/07/09	R212	06/11/2014	134.99	Call	Bond Future	3,149.3800	3.1494	3,019.7800	3.0198	(4.115)	0	0	0
2014/07/09	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R212	06/11/2014	135.00	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
2014/07/09	R213	07/08/2014	8.86	Call	Bond Future	1,405.5200	1.4055	1,452.4800	1.4525	3.341	0	0	0
2014/07/09	R213	07/08/2014			Bond Future	8.8092	87.5241	8.7812	87.7383	(0.318)	0.0000	0.0000	23,790
2014/07/09	R213	07/08/2014	8.84	Call	Bond Future	1,323.5600	1.3236	1,364.9200	1.3649	3.125	0	0	0
2014/07/09	R213	07/08/2014	8.85	Call	Bond Future	1,364.1900	1.3642	1,408.3200	1.4083	3.235	0	0	0
2014/07/09	R213	07/08/2014	8.84	Put	Bond Future	1,088.8700	1.0889	916.0000	0.9160	(15.876)	0	0	0
2014/07/09	R213	07/08/2014	8.86	Put	Bond Future	1,018.9000	1.0189	851.6300	0.8516	(16.417)	0	0	0
2014/07/09	R213	07/08/2014	8.85	Put	Bond Future	1,053.4900	1.0535	883.3900	0.8834	(16.146)	0	0	0
2014/07/09	R213	06/11/2014	8.84	Call	Bond Future	2,517.5000	2.5175	2,424.9600	2.4250	(3.676)	0	0	0
2014/07/09	R213	06/11/2014	8.85	Put	Bond Future	2,833.0500	2.8331	2,525.4400	2.5254	(10.858)	0	0	0
2014/07/09	R213	06/11/2014			Bond Future	8.8871	85.2860	8.8584	85.5021	(0.323)	0.0000	0.0000	6,205
2014/07/09	R213	06/11/2014	8.85	Call	Bond Future	2,553.6800	2.5537	2,462.1500	2.4622	(3.584)	0	0	0
2014/07/09	R213	06/11/2014	8.86	Call	Bond Future	2,590.1600	2.5902	2,499.6700	2.4997	(3.494)	0	0	0
2014/07/09	R213	06/11/2014	8.84	Put	Bond Future	2,872.4800	2.8725	2,563.8600	2.5639	(10.744)	0	0	0
2014/07/09	R213	06/11/2014	8.86	Put	Bond Future	2,794.0100	2.7940	2,487.4400	2.4874	(10.972)	0	0	0
2014/07/09	R213	05/02/2015	9.26	Put	Bond Future	2,653.4100	2.6534	2,371.9900	2.3720	(10.606)	0	0	0
2014/07/09	R213	05/02/2015			Bond Future	8.9634	86.6028	8.9341	86.8204	(0.327)	0.0000	0.0000	0
2014/07/09	R213	05/02/2015	9.25	Put	Bond Future	2,682.4900	2.6825	2,399.9100	2.3999	(10.534)	0	0	0
2014/07/09	R213	05/02/2015	9.24	Put	Bond Future	2,711.5600	2.7116	2,428.0900	2.4281	(10.454)	0	0	0
2014/07/09	R213	05/02/2015	9.25	Call	Bond Future	4,766.4200	4.7664	4,701.4200	4.7014	(1.364)	0	0	0
2014/07/09	R213	05/02/2015	9.26	Call	Bond Future	4,808.6900	4.8087	4,744.8500	4.7449	(1.328)	0	0	0
2014/07/09	R213	05/02/2015	9.24	Call	Bond Future	4,724.0500	4.7240	4,658.1600	4.6582	(1.395)	0	0	0
2014/07/09	R214	07/08/2014	9.54	Put	Bond Future	170.9000	0.1709	111.0500	0.1111	(35.020)	0	0	0
2014/07/09	R214	07/08/2014			Bond Future	9.0167	77.6800	8.9890	77.9000	(0.308)	0.0000	0.0000	4,306
2014/07/09	R214	07/08/2014	9.56	Put	Bond Future	155.7600	0.1558	99.9100	0.0999	(35.856)	0	0	0
2014/07/09	R214	07/08/2014	9.55	Put	Bond Future	163.1900	0.1632	105.3700	0.1054	(35.431)	0	0	0
2014/07/09	R214	07/08/2014	9.56	Call	Bond Future	4,255.0700	4.2551	4,419.2200	4.4192	3.858	0	0	0
2014/07/09	R214	07/08/2014	9.54	Call	Bond Future	4,126.0400	4.1260	4,286.1900	4.2862	3.881	0	0	0
2014/07/09	R214	07/08/2014	9.55	Call	Bond Future	4,190.4800	4.1905	4,352.6600	4.3527	3.870	0	0	0
2014/07/09	R214	06/11/2014	9.20	Call	Bond Future	3,287.8100	3.2878	3,239.5300	3.2395	(1.468)	0	0	2,500
2014/07/09	R214	06/11/2014	9.64	Call	Bond Future	5,338.8100	5.3388	5,362.7100	5.3627	0.448	0	0	0
2014/07/09	R214	06/11/2014			Bond Future	9.0880	75.5483	9.0596	75.7704	(0.312)	0.0000	0.0000	1,726
2014/07/09	R214	06/11/2014	9.20	Put	Bond Future	2,422.3300	2.4223	2,151.9500	2.1519	(11.162)	0	0	0
2014/07/09	R214	06/11/2014	9.65	Call	Bond Future	5,389.7400	5.3897	5,415.3600	5.4154	0.475	0	0	0
2014/07/09	R214	06/11/2014	9.66	Call	Bond Future	5,440.8400	5.4408	5,468.1700	5.4682	0.502	0	0	0
2014/07/09	R214	06/11/2014	9.80	Call	Bond Future	6,170.5200	6.1705	6,221.9400	6.2219	0.833	0	0	0
2014/07/09	R214	06/11/2014	9.64	Put	Bond Future	1,230.5200	1.2305	1,032.3200	1.0323	(16.107)	0	0	0
2014/07/09	R214	06/11/2014	9.66	Put	Bond Future	1,190.8800	1.1909	996.1100	0.9961	(16.355)	0	0	0
2014/07/09	R214	06/11/2014	9.80	Put	Bond Future	942.2700	0.9423	771.5900	0.7716	(18.114)	0	0	2,500
2014/07/09	R214	06/11/2014	9.65	Put	Bond Future	1,210.5600	1.2106	1,014.0800	1.0141	(16.231)	0	0	0
2014/07/09	R214	05/02/2015	9.50	Call	Bond Future	5,235.6800	5.2357	5,180.8400	5.1808	(1.047)	0	0	0
2014/07/09	R214	05/02/2015			Bond Future	9.1578	76.7148	9.1288	76.9386	(0.317)	0.0000	0.0000	0
2014/07/09	R214	05/02/2015	9.51	Call	Bond Future	5,279.4600	5.2795	5,225.8200	5.2258	(1.016)	0	0	0
2014/07/09	R214	05/02/2015	9.50	Put	Bond Future	2,676.3500	2.6763	2,397.6300	2.3976	(10.414)	0	0	0
2014/07/09	R214	05/02/2015	9.49	Call	Bond Future	5,192.0400	5.1920	5,136.0200	5.1360	(1.079)	0	0	0
2014/07/09	R214	05/02/2015	9.49	Put	Bond Future	2,705.3800	2.7054	2,425.4800	2.4255	(10.346)	0	0	0
2014/07/09	R214	05/02/2015	9.51	Put	Bond Future	2,647.5800	2.6476	2,370.0600	2.3701	(10.482)	0	0	0

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2014/07/09	R248	07/08/2014			Bond Future	9.0775	100.4902	9.0547	100.7216	(0.251)	0.0000	0.0000	5,554
2014/07/09	R248	07/08/2014	9.65	Call	Bond Future	5,508.1100	5.5081	5,739.5600	5.7396	4.202	0	0	0
2014/07/09	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R248	07/08/2014	9.66	Call	Bond Future	5,599.2900	5.5993	5,830.7400	5.8307	4.134	0	0	0
2014/07/09	R248	07/08/2014	9.64	Call	Bond Future	5,416.7700	5.4168	5,648.2200	5.6482	4.273	0	0	0
2014/07/09	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R248	06/11/2014			Bond Future	9.1508	97.5598	9.1275	97.7931	(0.255)	0.0000	0.0000	8,951
2014/07/09	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R248	06/11/2014	9.72	Call	Bond Future	5,400.6500	5.4007	5,633.9600	5.6340	4.320	0	0	0
2014/07/09	R248	06/11/2014	9.73	Call	Bond Future	5,490.6200	5.4906	5,723.9300	5.7239	4.249	0	0	0
2014/07/09	R248	06/11/2014	9.74	Call	Bond Future	5,580.4300	5.5804	5,813.7400	5.8137	4.181	0	0	0
2014/07/09	R248	05/02/2015			Bond Future	9.2227	99.0662	9.1989	99.3010	(0.258)	0.0000	0.0000	0
2014/07/09	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R248	05/02/2015	9.50	Call	Bond Future	2,662.7400	2.6627	2,897.5300	2.8975	8.818	0	0	0
2014/07/09	R248	05/02/2015	9.51	Call	Bond Future	2,756.2600	2.7563	2,991.0500	2.9911	8.518	0	0	0
2014/07/09	R248	05/02/2015	9.49	Call	Bond Future	2,569.0400	2.5690	2,803.8300	2.8038	9.139	0	0	0
2014/07/09	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/09	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

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