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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/07/2014 TO 16/07/2014

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
2014/07/16	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	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
2014/07/16	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	2025	07/08/2014	109.01	Call	Bond Future	8,231.4800	8.2315	8,245.0900	8.2451	0.165	0	0	0
2014/07/16	2025	07/08/2014			Bond Future	117.2415	117.2415	117.2551	117.2551	0.012	0.0000	0.0000	0
2014/07/16	2025	07/08/2014	108.99	Call	Bond Future	8,251.4800	8.2515	8,265.0900	8.2651	0.165	0	0	0
2014/07/16	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2025	07/08/2014	109.00	Call	Bond Future	8,241.4800	8.2415	8,255.0900	8.2551	0.165	0	0	0
2014/07/16	2025	06/11/2014	117.01	Call	Bond Future	1,982.2700	1.9823	1,993.4300	1.9934	0.563	0	0	0
2014/07/16	2025	06/11/2014			Bond Future	118.9923	118.9923	119.0034	119.0034	0.009	0.0000	0.0000	0
2014/07/16	2025	06/11/2014	116.99	Call	Bond Future	2,002.2700	2.0023	2,013.4300	2.0134	0.557	0	0	0
2014/07/16	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2025	06/11/2014	117.00	Call	Bond Future	1,992.2700	1.9923	2,003.4300	2.0034	0.560	0	0	0
2014/07/16	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2030	07/08/2014			Bond Future	8.7087	94.2949	8.6147	95.0565	(1.080)	0.0000	0.0000	1,868
2014/07/16	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2030	07/08/2014	8.99	Call	Bond Future	2,225.7100	2.2257	2,987.2400	2.9872	34.215	0	0	0
2014/07/16	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2030	07/08/2014	9.00	Call	Bond Future	2,303.4300	2.3034	3,064.9600	3.0650	33.061	0	0	0
2014/07/16	2030	07/08/2014	9.01	Call	Bond Future	2,381.0600	2.3811	3,142.5900	3.1426	31.983	0	0	0
2014/07/16	2030	06/11/2014	9.01	Call	Bond Future	1,752.6900	1.7527	2,523.0800	2.5231	43.955	0	0	0
2014/07/16	2030	06/11/2014			Bond Future	8.7857	95.6916	8.6889	96.4620	(1.101)	0.0000	0.0000	2,313
2014/07/16	2030	06/11/2014	8.99	Call	Bond Future	1,598.3600	1.5984	2,368.7500	2.3688	48.199	0	0	0
2014/07/16	2030	06/11/2014	9.00	Call	Bond Future	1,675.5700	1.6756	2,445.9600	2.4460	45.978	0	0	0
2014/07/16	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2030	05/02/2015			Bond Future	8.8600	93.1603	8.7602	93.9425	(1.127)	0.0000	0.0000	0
2014/07/16	2030	05/02/2015	9.25	Call	Bond Future	2,967.8300	2.9678	3,750.0400	3.7500	26.356	0	0	0
2014/07/16	2030	05/02/2015	9.24	Call	Bond Future	2,893.4300	2.8934	3,675.6400	3.6756	27.034	0	0	0
2014/07/16	2030	05/02/2015	9.26	Call	Bond Future	3,042.1400	3.0421	3,824.3500	3.8244	25.712	0	0	0
2014/07/16	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	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
2014/07/16	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2037	07/08/2014			Bond Future	8.9678	95.7821	8.8839	96.5629	(0.935)	0.0000	0.0000	8,604
2014/07/16	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2037	07/08/2014	9.06	Call	Bond Future	847.4200	0.8474	1,628.2100	1.6282	92.137	0	0	0
2014/07/16	2037	07/08/2014	9.04	Call	Bond Future	664.6800	0.6647	1,445.4700	1.4455	117.469	0	0	0
2014/07/16	2037	07/08/2014	9.05	Call	Bond Future	756.1200	0.7561	1,536.9100	1.5369	103.263	0	0	0
2014/07/16	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2037	06/11/2014	9.69	Call	Bond Future	5,627.3000	5.6273	6,417.2200	6.4172	14.037	0	0	0
2014/07/16	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2037	06/11/2014			Bond Future	9.0421	97.2008	8.9561	97.9908	(0.952)	0.0000	0.0000	1,398
2014/07/16	2037	06/11/2014	9.70	Call	Bond Future	5,709.9100	5.7099	6,499.8300	6.4998	13.834	0	0	0
2014/07/16	2037	06/11/2014	9.71	Call	Bond Future	5,792.4000	5.7924	6,582.3200	6.5823	13.637	0	0	0
2014/07/16	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2037	05/02/2015			Bond Future	9.1141	94.4424	9.0255	95.2444	(0.972)	0.0000	0.0000	0
2014/07/16	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2037	05/02/2015	9.50	Call	Bond Future	3,369.3900	3.3694	4,171.4000	4.1714	23.803	0	0	0
2014/07/16	2037	05/02/2015	9.51	Call	Bond Future	3,454.1300	3.4541	4,256.1400	4.2561	23.219	0	0	0
2014/07/16	2037	05/02/2015	9.49	Call	Bond Future	3,284.5200	3.2845	4,086.5300	4.0865	24.418	0	0	0
2014/07/16	2038	07/08/2014			Bond Future	122.1894	122.1894	122.2059	122.2059	0.013	0.0000	0.0000	1,015
2014/07/16	2038	07/08/2014	106.00	Call	Bond Future	16,189.4400	16.1894	16,205.8700	16.2059	0.101	0	0	0
2014/07/16	2038	07/08/2014	106.01	Call	Bond Future	16,179.4400	16.1794	16,195.8700	16.1959	0.102	0	0	0
2014/07/16	2038	07/08/2014	105.99	Call	Bond Future	16,199.4400	16.1994	16,215.8700	16.2159	0.101	0	0	0
2014/07/16	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2038	06/11/2014	120.01	Call	Bond Future	4,003.9800	4.0040	4,017.9500	4.0180	0.349	0	0	0
2014/07/16	2038	06/11/2014			Bond Future	124.0140	124.0140	124.0280	124.0280	0.011	0.0000	0.0000	900
2014/07/16	2038	06/11/2014	119.99	Call	Bond Future	4,023.9800	4.0240	4,037.9500	4.0380	0.347	0	0	0
2014/07/16	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2038	06/11/2014	120.00	Call	Bond Future	4,013.9800	4.0140	4,027.9500	4.0280	0.348	0	0	0
2014/07/16	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2046	07/08/2014			Bond Future	122.3363	122.3363	122.3527	122.3527	0.013	0.0000	0.0000	0
2014/07/16	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2046	07/08/2014	104.44	Call	Bond Future	17,896.3400	17.8963	17,912.7400	17.9127	0.092	0	0	0
2014/07/16	2046	07/08/2014	104.45	Call	Bond Future	17,886.3400	17.8863	17,902.7400	17.9027	0.092	0	0	0
2014/07/16	2046	07/08/2014	104.43	Call	Bond Future	17,906.3400	17.9063	17,922.7400	17.9227	0.092	0	0	0
2014/07/16	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2046	06/11/2014	104.45	Call	Bond Future	18,367.8300	18.3678	18,381.8200	18.3818	0.076	0	0	0
2014/07/16	2046	06/11/2014			Bond Future	122.8178	122.8178	122.8318	122.8318	0.011	0.0000	0.0000	5,348
2014/07/16	2046	06/11/2014	104.43	Call	Bond Future	18,387.8300	18.3878	18,401.8200	18.4018	0.076	0	0	0
2014/07/16	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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2014/07/16	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2046	06/11/2014	104.44	Call	Bond Future	18,377.8300	18.3778	18,391.8200	18.3918	0.076	0	0	0
2014/07/16	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2050	07/08/2014			Bond Future	128.0798	128.0798	128.0977	128.0977	0.014	0.0000	0.0000	688
2014/07/16	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2050	07/08/2014	112.00	Call	Bond Future	16,079.7500	16.0797	16,097.7200	16.0977	0.112	0	0	0
2014/07/16	2050	07/08/2014	112.01	Call	Bond Future	16,069.7500	16.0697	16,087.7200	16.0877	0.112	0	0	0
2014/07/16	2050	07/08/2014	111.99	Call	Bond Future	16,089.7500	16.0897	16,107.7200	16.1077	0.112	0	0	0
2014/07/16	2050	06/11/2014			Bond Future	129.9924	129.9924	130.0076	130.0076	0.012	0.0000	0.0000	2,112
2014/07/16	2050	06/11/2014	126.00	Call	Bond Future	3,992.3900	3.9924	4,007.5900	4.0076	0.381	0	0	0
2014/07/16	2050	06/11/2014	126.01	Call	Bond Future	3,982.3900	3.9824	3,997.5900	3.9976	0.382	0	0	0
2014/07/16	2050	06/11/2014	125.99	Call	Bond Future	4,002.3900	4.0024	4,017.5900	4.0176	0.380	0	0	0
2014/07/16	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	AL12	07/08/2014			Index Future	500.9170	500.9170	504.3990	504.3990	0.695	0.0000	0.0000	0
2014/07/16	AL12	06/11/2014			Index Future	508.3300	508.3300	511.8580	511.8580	0.694	0.0000	0.0000	0
2014/07/16	AL12	05/02/2015			Index Future	516.1650	516.1650	519.7490	519.7490	0.694	0.0000	0.0000	0
2014/07/16	AL37	07/08/2014			Index Future	426.4710	426.4710	427.5800	427.5800	0.260	0.0000	0.0000	0
2014/07/16	AL37	06/11/2014			Index Future	432.7830	432.7830	433.9020	433.9020	0.259	0.0000	0.0000	0
2014/07/16	AL7T	07/08/2014			Index Future	502.4920	502.4920	504.6490	504.6490	0.429	0.0000	0.0000	0
2014/07/16	AL7T	06/11/2014			Index Future	509.9280	509.9280	512.1110	512.1110	0.428	0.0000	0.0000	1
2014/07/16	ALBI	07/08/2014			Index Future	456.8170	456.8170	458.8890	458.8890	0.454	0.0000	0.0000	597
2014/07/16	ALBI	06/11/2014			Index Future	463.5780	463.5780	465.6740	465.6740	0.452	0.0000	0.0000	48
2014/07/16	ALBI	05/02/2015			Index Future	470.7230	470.7230	472.8530	472.8530	0.452	0.0000	0.0000	0
2014/07/16	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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2014/07/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/16	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	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
2014/07/16	EL28	07/08/2014	114.00	Call	Bond Future	10,039.0400		10.0390	10,055.8300	10.0558	0.167	0	0	0
2014/07/16	EL28	07/08/2014			Bond Future	124.0390		124.0390	124.0558	124.0558	0.014	0.0000	0.0000	0
2014/07/16	EL28	07/08/2014	114.01	Call	Bond Future	10,029.0400		10.0290	10,045.8300	10.0458	0.167	0	0	0
2014/07/16	EL28	07/08/2014	113.99	Call	Bond Future	10,049.0400		10.0490	10,065.8300	10.0658	0.167	0	0	0
2014/07/16	EL28	07/08/2014	114.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	EL28	07/08/2014	113.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	EL28	07/08/2014	114.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	EL28	06/11/2014	122.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	EL28	06/11/2014			Bond Future	124.4100		124.4100	124.4244	124.4244	0.012	0.0000	0.0000	0
2014/07/16	EL28	06/11/2014	122.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	EL28	06/11/2014	121.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	EL28	06/11/2014	122.00	Call	Bond Future	2,410.0200		2.4100	2,424.4100	2.4244	0.597	0	0	0
2014/07/16	EL28	06/11/2014	122.01	Call	Bond Future	2,400.0200		2.4000	2,414.4100	2.4144	0.600	0	0	0
2014/07/16	EL28	06/11/2014	121.99	Call	Bond Future	2,420.0200		2.4200	2,434.4100	2.4344	0.595	0	0	0
2014/07/16	ES33	07/08/2014			Bond Future	9.5834		84.9440	9.4993	85.5750	(0.877)	0.0000	0.0000	0
2014/07/16	ES33	07/08/2014	10.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	ES33	07/08/2014	10.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	ES33	07/08/2014	10.14	Call	Bond Future	3,997.3500		3.9974	4,628.2900	4.6283	15.784	0	0	0
2014/07/16	ES33	07/08/2014	10.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	ES33	07/08/2014	10.15	Call	Bond Future	4,066.3800		4.0664	4,697.3200	4.6973	15.516	0	0	0
2014/07/16	ES33	07/08/2014	10.16	Call	Bond Future	4,135.3100		4.1353	4,766.2500	4.7663	15.257	0	0	0
2014/07/16	ES33	06/11/2014	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	ES33	06/11/2014			Bond Future	9.6823		82.4175	9.5958	83.0558	(0.893)	0.0000	0.0000	6,220
2014/07/16	ES33	06/11/2014	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	ES33	06/11/2014	10.29	Call	Bond Future	4,277.1100		4.2771	4,915.4500	4.9155	14.925	0	0	0
2014/07/16	ES33	06/11/2014	10.30	Call	Bond Future	4,344.5600		4.3446	4,982.9000	4.9829	14.693	0	0	0
2014/07/16	ES33	06/11/2014	10.31	Call	Bond Future	4,411.9100		4.4119	5,050.2500	5.0502	14.469	0	0	0
2014/07/16	ES33	06/11/2014	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	ES33	05/02/2015	10.00	Call	Bond Future	1,561.5700		1.5616	2,209.8000	2.2098	41.511	0	0	0
2014/07/16	ES33	05/02/2015			Bond Future	9.7803		83.6886	9.6910	84.3369	(0.913)	0.0000	0.0000	0
2014/07/16	ES33	05/02/2015	10.01	Call	Bond Future	1,631.5300		1.6315	2,279.7600	2.2798	39.731	0	0	0
2014/07/16	ES33	05/02/2015	9.99	Call	Bond Future	1,491.5200		1.4915	2,139.7500	2.1397	43.461	0	0	0
2014/07/16	ES33	05/02/2015	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	ES33	05/02/2015	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	GOVI	07/08/2014	459.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	GOVI	07/08/2014			GOVI	455.4410		455.4410	457.3600	457.3600	0.421	0.0000	0.0000	521
2014/07/16	GOVI	07/08/2014	460.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	GOVI	07/08/2014	460.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	GOVI	07/08/2014	459.99	Put	GOVI	45,490.0000		4.5490	26,300.0000	2.6300	(42.185)	0	0	0
2014/07/16	GOVI	07/08/2014	460.01	Put	GOVI	45,690.0000		4.5690	26,500.0000	2.6500	(42.000)	0	0	0
2014/07/16	GOVI	07/08/2014	460.00	Put	GOVI	45,590.0000		4.5590	26,400.0000	2.6400	(42.093)	0	0	0
2014/07/16	GOVI	06/11/2014	449.01	Call	GOVI	131,710.0000		13.1710	151,130.0000	15.1130	14.745	0	0	0
2014/07/16	GOVI	06/11/2014			GOVI	462.1810		462.1810	464.1230	464.1230	0.420	0.0000	0.0000	105
2014/07/16	GOVI	06/11/2014	448.99	Call	GOVI	131,910.0000		13.1910	151,330.0000	15.1330	14.722	0	0	0
2014/07/16	GOVI	06/11/2014	449.00	Call	GOVI	131,810.0000		13.1810	151,230.0000	15.1230	14.733	0	0	0

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2014/07/16	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	GOVI	05/02/2015	459.99	Call	GOVI	93,140.0000	9.3140	112,890.0000	11.2890	21.205	0	0	0
2014/07/16	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	GOVI	05/02/2015			GOVI	469.3040	469.3040	471.2790	471.2790	0.421	0.0000	0.0000	0
2014/07/16	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	GOVI	05/02/2015	460.00	Call	GOVI	93,040.0000	9.3040	112,790.0000	11.2790	21.227	0	0	0
2014/07/16	GOVI	05/02/2015	460.01	Call	GOVI	92,940.0000	9.2940	112,690.0000	11.2690	21.250	0	0	0
2014/07/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/16	ICAA	07/08/2014			Can-Do Interest Rate	143.2971	143.2971	143.3050	143.3050	0.006	0.0000	0.0000	635
2014/07/16	IGOV	07/08/2014			Index Future	217.3320	217.3320	217.3410	217.3410	0.004	0.0000	0.0000	706
2014/07/16	IGOV	06/11/2014			Index Future	220.5760	220.5760	220.5810	220.5810	0.002	0.0000	0.0000	647
2014/07/16	IGOV	05/02/2015			Index Future	224.0020	224.0020	224.0090	224.0090	0.003	0.0000	0.0000	0
2014/07/16	ILBI	07/08/2014			Index Future	588.8880	588.8880	588.9530	588.9530	0.011	0.0000	0.0000	210
2014/07/16	ILBI	06/11/2014			Index Future	597.7480	597.7480	597.8120	597.8120	0.011	0.0000	0.0000	0
2014/07/16	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/07/16	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/07/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/16	JBAF	16/07/2014			Jibar Tradeable Future	5.8000	94.2000	5.8330	94.1670	0.569	0.0000	0.0000	0
2014/07/16	JBAF	20/08/2014			Jibar Tradeable Future	6.0700	93.9300	6.0400	93.9600	(0.494)	0.0000	0.0000	0
2014/07/16	JBAF	17/09/2014			Jibar Tradeable Future	6.1200	93.8800	6.0700	93.9300	(0.817)	0.0000	0.0000	33,000
2014/07/16	JBAF	15/10/2014			Jibar Tradeable Future	6.2500	93.7500	6.2100	93.7900	(0.640)	0.0000	0.0000	0
2014/07/16	JBAF	19/11/2014			Jibar Tradeable Future	6.3100	93.6900	6.2800	93.7200	(0.475)	0.0000	0.0000	0
2014/07/16	JBAF	17/12/2014			Jibar Tradeable Future	6.4500	93.5500	6.4000	93.6000	(0.775)	0.0000	0.0000	0
2014/07/16	JBAF	21/01/2015			Jibar Tradeable Future	6.5200	6.5200	6.5200	93.4800	0.000	0.0000	0.0000	0
2014/07/16	JBAF	18/03/2015			Jibar Tradeable Future	6.6900	93.3100	6.6300	93.3700	(0.897)	0.0000	0.0000	2,850
2014/07/16	JBAF	17/06/2015			Jibar Tradeable Future	6.9300	93.0700	6.8600	93.1400	(1.010)	0.0000	0.0000	5,000
2014/07/16	JBAF	16/09/2015			Jibar Tradeable Future	7.1500	92.8500	7.0500	92.9500	(1.399)	0.0000	0.0000	0
2014/07/16	JBAF	15/12/2015			Jibar Tradeable Future	7.3100	92.6900	7.2200	92.7800	(1.231)	0.0000	0.0000	0
2014/07/16	JBAF	16/03/2016			Jibar Tradeable Future	7.4500	92.5500	7.3500	92.6500	(1.342)	0.0000	0.0000	0
2014/07/16	JBAF	15/06/2016			Jibar Tradeable Future	7.5800	92.4200	7.4700	92.5300	(1.451)	0.0000	0.0000	0

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2014/07/16	R023	07/08/2014	8.51	Call	Bond Future	2,586.5300	2.5865	2,994.7900	2.9948	15.784	0	0	0
2014/07/16	R023	07/08/2014			Bond Future	8.0857	101.4239	8.0119	101.8687	(0.913)	0.0000	0.0000	10,508
2014/07/16	R023	07/08/2014	8.49	Call	Bond Future	2,480.9900	2.4810	2,884.9200	2.8849	16.281	0	0	0
2014/07/16	R023	07/08/2014	8.50	Call	Bond Future	2,533.6300	2.5336	2,939.7700	2.9398	16.030	0	0	0
2014/07/16	R023	07/08/2014	8.49	Put	Bond Future	89.0800	0.0891	48.2100	0.0482	(45.880)	0	0	0
2014/07/16	R023	07/08/2014	8.51	Put	Bond Future	78.2400	0.0782	41.7000	0.0417	(46.702)	0	0	0
2014/07/16	R023	07/08/2014	8.50	Put	Bond Future	83.5100	0.0835	44.8500	0.0449	(46.294)	0	0	0
2014/07/16	R023	06/11/2014			Bond Future	8.1736	99.0059	8.0970	99.4550	(0.937)	0.0000	0.0000	0
2014/07/16	R023	06/11/2014	8.59	Put	Bond Future	832.5200	0.8325	704.3500	0.7044	(15.395)	0	0	0
2014/07/16	R023	06/11/2014	8.61	Put	Bond Future	800.1400	0.8001	675.7800	0.6758	(15.542)	0	0	0
2014/07/16	R023	06/11/2014	8.59	Call	Bond Future	3,230.3800	3.2304	3,551.3500	3.5513	9.936	0	0	0
2014/07/16	R023	06/11/2014	8.60	Put	Bond Future	816.2000	0.8162	689.9500	0.6900	(15.468)	0	0	0
2014/07/16	R023	06/11/2014	8.60	Call	Bond Future	3,270.7100	3.2707	3,593.6000	3.5936	9.872	0	0	0
2014/07/16	R023	06/11/2014	8.61	Call	Bond Future	3,311.2600	3.3113	3,636.0400	3.6360	9.808	0	0	0
2014/07/16	R023	05/02/2015			Bond Future	8.2589	100.5326	8.1790	100.9887	(0.968)	0.0000	0.0000	0
2014/07/16	R023	05/02/2015	8.74	Put	Bond Future	1,348.3800	1.3484	1,202.8200	1.2028	(10.795)	0	0	0
2014/07/16	R023	05/02/2015	8.75	Call	Bond Future	4,073.9100	4.0739	4,385.8600	4.3859	7.657	0	0	0
2014/07/16	R023	05/02/2015	8.76	Call	Bond Future	4,111.2700	4.1113	4,424.6400	4.4246	7.622	0	0	0
2014/07/16	R023	05/02/2015	8.74	Call	Bond Future	4,036.7000	4.0367	4,347.2100	4.3472	7.692	0	0	0
2014/07/16	R023	05/02/2015	8.76	Put	Bond Future	1,313.2500	1.3132	1,170.5500	1.1706	(10.866)	0	0	0
2014/07/16	R023	05/02/2015	8.75	Put	Bond Future	1,330.7200	1.3307	1,186.6000	1.1866	(10.830)	0	0	0
2014/07/16	R157	07/08/2014	6.76	Put	Bond Future	85.8600	0.0859	68.9800	0.0690	(19.660)	0	0	0
2014/07/16	R157	07/08/2014			Bond Future	6.7063	112.5288	6.6724	112.5659	(0.506)	0.0000	0.0000	6,048
2014/07/16	R157	07/08/2014	6.75	Put	Bond Future	90.3900	0.0904	72.9400	0.0729	(19.305)	0	0	0
2014/07/16	R157	07/08/2014	6.74	Call	Bond Future	132.0500	0.1321	151.1000	0.1511	14.426	0	0	0
2014/07/16	R157	07/08/2014	6.75	Call	Bond Future	138.1500	0.1381	157.7900	0.1578	14.216	0	0	0
2014/07/16	R157	07/08/2014	6.76	Call	Bond Future	144.5400	0.1445	164.7500	0.1648	13.982	0	0	0
2014/07/16	R157	07/08/2014	6.74	Put	Bond Future	95.2100	0.0952	77.1700	0.0772	(18.948)	0	0	0
2014/07/16	R157	06/11/2014	6.19	Put	Bond Future	678.2700	0.6783	647.9200	0.6479	(4.475)	0	0	0
2014/07/16	R157	06/11/2014			Bond Future	6.9375	107.3831	6.8958	107.4183	(0.601)	0.0000	0.0000	0
2014/07/16	R157	06/11/2014	6.21	Put	Bond Future	663.8000	0.6638	633.6700	0.6337	(4.539)	0	0	0
2014/07/16	R157	06/11/2014	6.20	Put	Bond Future	671.0200	0.6710	640.7800	0.6408	(4.507)	0	0	0
2014/07/16	R157	06/11/2014	6.21	Call	Bond Future	47.9600	0.0480	52.9500	0.0529	10.405	0	0	0
2014/07/16	R157	06/11/2014	6.19	Call	Bond Future	45.4200	0.0454	50.1900	0.0502	10.502	0	0	0
2014/07/16	R157	06/11/2014	6.20	Call	Bond Future	46.6800	0.0467	51.5600	0.0516	10.454	0	0	0
2014/07/16	R157	05/02/2015	8.74	Call	Bond Future	927.1700	0.9272	956.9500	0.9569	3.212	0	0	0
2014/07/16	R157	05/02/2015	8.75	Put	Bond Future	70.0400	0.0700	64.1800	0.0642	(8.367)	0	0	0
2014/07/16	R157	05/02/2015			Bond Future	7.2767	109.0396	7.2162	109.0753	(0.832)	0.0000	0.0000	0
2014/07/16	R157	05/02/2015	8.74	Put	Bond Future	70.9600	0.0710	65.0400	0.0650	(8.343)	0	0	0
2014/07/16	R157	05/02/2015	8.76	Put	Bond Future	69.1300	0.0691	63.3300	0.0633	(8.390)	0	0	0
2014/07/16	R157	05/02/2015	8.75	Call	Bond Future	932.0600	0.9321	961.9000	0.9619	3.202	0	0	0
2014/07/16	R157	05/02/2015	8.76	Call	Bond Future	936.9500	0.9369	966.8500	0.9669	3.191	0	0	0
2014/07/16	R186	07/08/2014	8.31	Call	Bond Future	1,266.0700	1.2661	1,600.3500	1.6003	26.403	0	0	0
2014/07/16	R186	07/08/2014	8.43	Put	Bond Future	497.8600	0.4979	329.8000	0.3298	(33.756)	0	0	105
2014/07/16	R186	07/08/2014	8.70	Put	Bond Future	104.7900	0.1048	57.9900	0.0580	(44.661)	0	0	1,000

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
2014/07/16	R186	07/08/2014			Bond Future	8.2632	118.5879	8.1948	119.1740	(0.827)	0.0000	0.0000	40,078
2014/07/16	R186	07/08/2014	7.60	Put	Bond Future	5,874.2800	5.8743	5,295.5900	5.2956	(9.851)	0	0	0
2014/07/16	R186	07/08/2014	8.00	Call	Bond Future	281.4100	0.2814	397.0800	0.3971	41.104	0	0	105
2014/07/16	R186	07/08/2014	8.92	Put	Bond Future	21.3300	0.0213	9.9900	0.0100	(53.165)	0	0	840
2014/07/16	R186	07/08/2014	8.29	Call	Bond Future	1,172.2200	1.1722	1,491.4600	1.4915	27.234	0	0	0
2014/07/16	R186	07/08/2014	8.25	Call	Bond Future	997.3400	0.9973	1,286.0800	1.2861	28.951	0	0	1,200
2014/07/16	R186	07/08/2014	8.30	Call	Bond Future	1,218.6300	1.2186	1,545.4100	1.5454	26.815	0	0	0
2014/07/16	R186	07/08/2014	8.29	Put	Bond Future	943.2500	0.9433	676.3700	0.6764	(28.294)	0	0	0
2014/07/16	R186	07/08/2014	9.20	Put	Bond Future	1.8700	0.0019	0.6900	0.0007	(63.102)	0	0	2,100
2014/07/16	R186	07/08/2014	7.60	Call	Bond Future	11.6900	0.0117	19.1200	0.0191	63.559	0	0	210
2014/07/16	R186	07/08/2014	8.00	Put	Bond Future	2,560.6600	2.5607	2,090.2100	2.0902	(18.372)	0	0	0
2014/07/16	R186	07/08/2014	8.31	Put	Bond Future	866.8200	0.8668	614.9800	0.6150	(29.053)	0	0	0
2014/07/16	R186	07/08/2014	8.92	Call	Bond Future	5,452.2200	5.4522	6,027.0000	6.0270	10.542	0	0	0
2014/07/16	R186	07/08/2014	8.30	Put	Bond Future	904.4800	0.9045	645.1400	0.6451	(28.673)	0	0	0
2014/07/16	R186	07/08/2014	9.20	Call	Bond Future	7,641.0400	7.6410	8,225.9800	8.2260	7.655	0	0	0
2014/07/16	R186	07/08/2014	8.43	Call	Bond Future	1,911.5600	1.9116	2,329.6200	2.3296	21.870	0	0	0
2014/07/16	R186	07/08/2014	8.70	Call	Bond Future	3,756.5500	3.7565	4,295.8700	4.2959	14.357	0	0	0
2014/07/16	R186	07/08/2014	8.25	Put	Bond Future	1,109.9600	1.1100	812.5800	0.8126	(26.792)	0	0	0
2014/07/16	R186	06/11/2014	8.14	Call	Bond Future	1,771.7200	1.7717	2,011.1000	2.0111	13.511	0	0	0
2014/07/16	R186	06/11/2014	8.15	Put	Bond Future	3,420.7100	3.4207	3,071.0200	3.0710	(10.223)	0	0	0
2014/07/16	R186	06/11/2014			Bond Future	8.3412	120.3441	8.2707	120.9362	(0.846)	0.0000	0.0000	23,112
2014/07/16	R186	06/11/2014	9.17	Call	Bond Future	7,151.0000	7.1510	7,658.2200	7.6582	7.093	0	0	0
2014/07/16	R186	06/11/2014	8.15	Call	Bond Future	1,805.7700	1.8058	2,048.2400	2.0482	13.428	0	0	0
2014/07/16	R186	06/11/2014	8.16	Call	Bond Future	1,840.2300	1.8402	2,085.8000	2.0858	13.345	0	0	0
2014/07/16	R186	06/11/2014	9.17	Put	Bond Future	495.6900	0.4957	410.7500	0.4108	(17.136)	0	0	2,010
2014/07/16	R186	06/11/2014	8.14	Put	Bond Future	3,471.9700	3.4720	3,119.1900	3.1192	(10.161)	0	0	0
2014/07/16	R186	06/11/2014	8.16	Put	Bond Future	3,369.9500	3.3700	3,023.3600	3.0234	(10.285)	0	0	0
2014/07/16	R186	05/02/2015	9.00	Call	Bond Future	6,322.0800	6.3221	6,751.3800	6.7514	6.790	0	0	0
2014/07/16	R186	05/02/2015			Bond Future	8.4150	116.9049	8.3419	117.5062	(0.869)	0.0000	0.0000	0
2014/07/16	R186	05/02/2015	8.75	Call	Bond Future	5,016.2100	5.0162	5,397.7100	5.3977	7.605	0	0	0
2014/07/16	R186	05/02/2015	8.76	Call	Bond Future	5,066.0300	5.0660	5,449.5500	5.4496	7.570	0	0	0
2014/07/16	R186	05/02/2015	8.74	Call	Bond Future	4,966.6200	4.9666	5,346.0900	5.3461	7.640	0	0	0
2014/07/16	R186	05/02/2015	8.76	Put	Bond Future	2,287.3700	2.2874	2,069.5600	2.0696	(9.522)	0	0	0
2014/07/16	R186	05/02/2015	8.75	Put	Bond Future	2,316.7900	2.3168	2,096.9600	2.0970	(9.489)	0	0	0
2014/07/16	R186	05/02/2015	9.00	Put	Bond Future	1,664.8300	1.6648	1,492.8000	1.4928	(10.333)	0	0	9,600
2014/07/16	R186	05/02/2015	8.74	Put	Bond Future	2,346.5100	2.3465	2,124.6500	2.1247	(9.455)	0	0	0
2014/07/16	R197	07/08/2014			Bond Future	286.9949	286.9949	287.0259	287.0259	0.011	0.0000	0.0000	0
2014/07/16	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R197	07/08/2014	270.00	Call	Bond Future	16,994.9200	16.9949	17,025.8900	17.0259	0.182	0	0	0
2014/07/16	R197	07/08/2014	270.01	Call	Bond Future	16,984.9200	16.9849	17,015.8900	17.0159	0.182	0	0	0
2014/07/16	R197	07/08/2014	269.99	Call	Bond Future	17,004.9200	17.0049	17,035.8900	17.0359	0.182	0	0	0
2014/07/16	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R197	06/11/2014			Bond Future	291.2805	291.2805	291.3056	291.3056	0.009	0.0000	0.0000	905
2014/07/16	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R197	06/11/2014	285.00	Call	Bond Future	6,280.5000	6.2805	6,305.5600	6.3056	0.399	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
2014/07/16	R197	06/11/2014	285.01	Call	Bond Future	6,270.5000	6.2705	6,295.5600	6.2956	0.400	0	0	0
2014/07/16	R197	06/11/2014	284.99	Call	Bond Future	6,290.5000	6.2905	6,315.5600	6.3156	0.398	0	0	0
2014/07/16	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R201	07/08/2014	5.31	Put	Bond Future	246.9300	0.2469	234.3700	0.2344	(5.086)	0	0	0
2014/07/16	R201	07/08/2014			Bond Future	5.9178	102.2043	5.8795	102.2180	(0.647)	0.0000	0.0000	0
2014/07/16	R201	07/08/2014	5.30	Put	Bond Future	249.8300	0.2498	237.2400	0.2372	(5.039)	0	0	0
2014/07/16	R201	07/08/2014	5.31	Call	Bond Future	28.1500	0.0282	29.3400	0.0293	4.227	0	0	0
2014/07/16	R201	07/08/2014	5.29	Call	Bond Future	26.7600	0.0268	27.8800	0.0279	4.185	0	0	0
2014/07/16	R201	07/08/2014	5.30	Call	Bond Future	27.4500	0.0275	28.6100	0.0286	4.226	0	0	0
2014/07/16	R201	07/08/2014	5.29	Put	Bond Future	252.7500	0.2527	240.1200	0.2401	(4.997)	0	0	0
2014/07/16	R202	07/08/2014	207.99	Call	Bond Future	22,010.1500	22.0101	22,038.8700	22.0389	0.130	0	0	0
2014/07/16	R202	07/08/2014	208.00	Put	Bond Future	0.1200	0.0001	0.0800	0.0001	(33.333)	0	0	0
2014/07/16	R202	07/08/2014			Bond Future	230.0000	230.0000	230.0288	230.0288	0.013	0.0000	0.0000	126
2014/07/16	R202	07/08/2014	207.99	Put	Bond Future	0.1200	0.0001	0.0800	0.0001	(33.333)	0	0	0
2014/07/16	R202	07/08/2014	208.01	Put	Bond Future	0.1200	0.0001	0.0800	0.0001	(33.333)	0	0	0
2014/07/16	R202	07/08/2014	208.00	Call	Bond Future	22,000.1500	22.0001	22,028.8700	22.0289	0.131	0	0	0
2014/07/16	R202	07/08/2014	208.01	Call	Bond Future	21,990.1500	21.9901	22,018.8700	22.0189	0.131	0	0	0
2014/07/16	R202	06/11/2014	226.99	Call	Bond Future	6,444.5600	6.4446	6,468.5300	6.4685	0.372	0	0	0
2014/07/16	R202	06/11/2014			Bond Future	233.4346	233.4346	233.4585	233.4585	0.010	0.0000	0.0000	44,466
2014/07/16	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R202	06/11/2014	227.00	Call	Bond Future	6,434.5600	6.4346	6,458.5300	6.4585	0.373	0	0	0
2014/07/16	R202	06/11/2014	227.01	Call	Bond Future	6,424.5600	6.4246	6,448.5300	6.4485	0.373	0	0	0
2014/07/16	R203	07/08/2014	7.30	Call	Bond Future	470.9700	0.4710	602.3100	0.6023	27.887	0	0	0
2014/07/16	R203	07/08/2014			Bond Future	7.1957	106.2289	7.1249	106.4257	(0.983)	0.0000	0.0000	24,351
2014/07/16	R203	07/08/2014	7.31	Call	Bond Future	489.2400	0.4892	623.1500	0.6231	27.371	0	0	0
2014/07/16	R203	07/08/2014	6.84	Put	Bond Future	1,026.3800	1.0264	849.3000	0.8493	(17.253)	0	0	0
2014/07/16	R203	07/08/2014	7.29	Put	Bond Future	191.4100	0.1914	123.2700	0.1233	(35.599)	0	0	0
2014/07/16	R203	07/08/2014	7.31	Put	Bond Future	172.2100	0.1722	109.2600	0.1093	(36.554)	0	0	0
2014/07/16	R203	07/08/2014	7.29	Call	Bond Future	453.0600	0.4531	581.7800	0.5818	28.411	0	0	0
2014/07/16	R203	07/08/2014	7.30	Put	Bond Future	181.6200	0.1816	116.1000	0.1161	(36.075)	0	0	0
2014/07/16	R203	07/08/2014	6.84	Call	Bond Future	32.0800	0.0321	51.8600	0.0519	61.658	0	0	46
2014/07/16	R203	06/11/2014	6.86	Call	Bond Future	237.0100	0.2370	286.2300	0.2862	20.767	0	0	0
2014/07/16	R203	06/11/2014			Bond Future	7.3170	103.6391	7.2401	103.8365	(1.051)	0.0000	0.0000	6,432
2014/07/16	R203	06/11/2014	6.98	Call	Bond Future	323.4600	0.3235	385.1700	0.3852	19.078	0	0	14
2014/07/16	R203	06/11/2014	6.84	Call	Bond Future	224.5200	0.2245	271.8000	0.2718	21.058	0	0	45
2014/07/16	R203	06/11/2014	6.85	Call	Bond Future	230.7000	0.2307	278.9500	0.2789	20.915	0	0	0
2014/07/16	R203	06/11/2014	6.98	Put	Bond Future	1,192.0600	1.1921	1,056.3800	1.0564	(11.382)	0	0	0
2014/07/16	R203	06/11/2014	6.84	Put	Bond Future	1,456.7000	1.4567	1,306.5900	1.3066	(10.305)	0	0	0
2014/07/16	R203	06/11/2014	6.86	Put	Bond Future	1,417.1500	1.4172	1,268.9800	1.2690	(10.455)	0	0	0
2014/07/16	R203	06/11/2014	6.85	Put	Bond Future	1,436.8600	1.4369	1,287.7200	1.2877	(10.380)	0	0	0
2014/07/16	R203	05/02/2015	7.69	Call	Bond Future	1,231.8100	1.2318	1,354.3400	1.3543	9.947	0	0	55
2014/07/16	R203	05/02/2015			Bond Future	7.4407	105.2375	7.3554	105.4380	(1.147)	0.0000	0.0000	0
2014/07/16	R203	05/02/2015	8.34	Put	Bond Future	240.7700	0.2408	204.6100	0.2046	(15.018)	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
2014/07/16	R203	05/02/2015	8.35	Call	Bond Future	2,342.7900	2.3428	2,507.5900	2.5076	7.034	0	0	0
2014/07/16	R203	05/02/2015	8.36	Call	Bond Future	2,361.7900	2.3618	2,527.0700	2.5271	6.998	0	0	0
2014/07/16	R203	05/02/2015	8.34	Call	Bond Future	2,323.8300	2.3238	2,488.1500	2.4881	7.071	0	0	0
2014/07/16	R203	05/02/2015	8.36	Put	Bond Future	233.0200	0.2330	197.8200	0.1978	(15.106)	0	0	0
2014/07/16	R203	05/02/2015	7.69	Put	Bond Future	648.9200	0.6489	570.9700	0.5710	(12.012)	0	0	0
2014/07/16	R203	05/02/2015	8.35	Put	Bond Future	236.8700	0.2369	201.1900	0.2012	(15.063)	0	0	0
2014/07/16	R204	07/08/2014			Bond Future	7.4820	103.0182	7.4222	103.2399	(0.799)	0.0000	0.0000	14,507
2014/07/16	R204	07/08/2014	7.44	Put	Bond Future	510.6400	0.5106	387.1400	0.3871	(24.185)	0	0	0
2014/07/16	R204	07/08/2014	7.46	Put	Bond Future	470.5300	0.4705	353.1800	0.3532	(24.940)	0	0	0
2014/07/16	R204	07/08/2014	7.45	Put	Bond Future	490.3300	0.4903	369.9000	0.3699	(24.561)	0	0	0
2014/07/16	R204	07/08/2014	7.46	Call	Bond Future	388.9700	0.3890	493.3500	0.4934	26.835	0	0	0
2014/07/16	R204	07/08/2014	7.78	Call	Bond Future	1,186.0000	1.1860	1,373.8000	1.3738	15.835	0	0	0
2014/07/16	R204	07/08/2014	7.44	Call	Bond Future	354.8700	0.3549	453.1000	0.4531	27.681	0	0	0
2014/07/16	R204	07/08/2014	7.78	Put	Bond Future	89.0600	0.0891	55.1300	0.0551	(38.098)	0	0	530
2014/07/16	R204	07/08/2014	7.45	Call	Bond Future	371.6700	0.3717	472.9700	0.4730	27.255	0	0	0
2014/07/16	R204	06/11/2014	7.99	Put	Bond Future	442.7200	0.4427	379.6400	0.3796	(14.248)	0	0	1,270
2014/07/16	R204	06/11/2014			Bond Future	7.5882	104.5438	7.5247	104.7665	(0.836)	0.0000	0.0000	200
2014/07/16	R204	06/11/2014	6.99	Put	Bond Future	2,373.7600	2.3738	2,193.5900	2.1936	(7.590)	0	0	0
2014/07/16	R204	06/11/2014	7.01	Put	Bond Future	2,316.1500	2.3162	2,137.8500	2.1378	(7.698)	0	0	0
2014/07/16	R204	06/11/2014	6.99	Call	Bond Future	249.4800	0.2495	292.0300	0.2920	17.055	0	0	0
2014/07/16	R204	06/11/2014	7.00	Put	Bond Future	2,344.8800	2.3449	2,165.6400	2.1656	(7.644)	0	0	0
2014/07/16	R204	06/11/2014	7.99	Call	Bond Future	1,839.8300	1.8398	1,999.4700	1.9995	8.677	0	0	0
2014/07/16	R204	06/11/2014	7.00	Call	Bond Future	256.5500	0.2566	300.0300	0.3000	16.948	0	0	0
2014/07/16	R204	06/11/2014	7.01	Call	Bond Future	263.7700	0.2638	308.1900	0.3082	16.840	0	0	0
2014/07/16	R204	05/02/2015			Bond Future	7.6908	102.1217	7.6225	102.3478	(0.888)	0.0000	0.0000	0
2014/07/16	R204	05/02/2015	8.25	Call	Bond Future	2,456.7700	2.4568	2,617.4400	2.6174	6.540	0	0	0
2014/07/16	R204	05/02/2015	8.26	Call	Bond Future	2,479.9800	2.4800	2,641.3800	2.6414	6.508	0	0	0
2014/07/16	R204	05/02/2015	8.24	Call	Bond Future	2,433.6600	2.4337	2,593.6000	2.5936	6.572	0	0	0
2014/07/16	R204	05/02/2015	8.26	Put	Bond Future	618.3200	0.6183	553.5600	0.5536	(10.474)	0	0	0
2014/07/16	R204	05/02/2015	8.25	Put	Bond Future	627.4500	0.6274	561.9600	0.5620	(10.437)	0	0	0
2014/07/16	R204	05/02/2015	8.24	Put	Bond Future	636.6900	0.6367	570.4700	0.5705	(10.401)	0	0	0
2014/07/16	R207	07/08/2014	7.69	Call	Bond Future	450.9500	0.4509	590.3200	0.5903	30.906	0	0	0
2014/07/16	R207	07/08/2014	7.70	Put	Bond Future	575.9100	0.5759	419.6000	0.4196	(27.141)	0	0	0
2014/07/16	R207	07/08/2014			Bond Future	7.7243	98.4730	7.6549	98.7726	(0.899)	0.0000	0.0000	33,961
2014/07/16	R207	07/08/2014	7.70	Call	Bond Future	470.9500	0.4709	614.3100	0.6143	30.441	0	0	0
2014/07/16	R207	07/08/2014	7.71	Call	Bond Future	491.5100	0.4915	638.8500	0.6388	29.977	0	0	0
2014/07/16	R207	07/08/2014	7.69	Put	Bond Future	599.0700	0.5991	438.7700	0.4388	(26.758)	0	0	0
2014/07/16	R207	07/08/2014	7.71	Put	Bond Future	553.3300	0.5533	401.0000	0.4010	(27.530)	0	0	0
2014/07/16	R207	06/11/2014	7.36	Put	Bond Future	2,388.9400	2.3889	2,166.7300	2.1667	(9.302)	0	0	0
2014/07/16	R207	06/11/2014			Bond Future	7.8220	99.9313	7.7491	100.2331	(0.932)	0.0000	0.0000	434
2014/07/16	R207	06/11/2014	7.35	Put	Bond Future	2,420.3200	2.4203	2,196.7000	2.1967	(9.239)	0	0	0
2014/07/16	R207	06/11/2014	7.36	Call	Bond Future	457.2500	0.4573	536.9300	0.5369	17.426	0	0	0
2014/07/16	R207	06/11/2014	7.34	Call	Bond Future	435.5700	0.4356	512.4200	0.5124	17.644	0	0	0
2014/07/16	R207	06/11/2014	7.35	Call	Bond Future	446.3100	0.4463	524.5800	0.5246	17.537	0	0	0
2014/07/16	R207	06/11/2014	7.34	Put	Bond Future	2,451.9200	2.4519	2,226.8800	2.2269	(9.178)	0	0	0
2014/07/16	R207	05/02/2015	8.49	Put	Bond Future	779.2400	0.7792	691.0800	0.6911	(11.314)	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
2014/07/16	R207	05/02/2015			Bond Future	7.9176	97.8312	7.8401	98.1378	(0.978)	0.0000	0.0000	0
2014/07/16	R207	05/02/2015	8.51	Put	Bond Future	757.6600	0.7577	671.3800	0.6714	(11.388)	0	0	0
2014/07/16	R207	05/02/2015	8.50	Call	Bond Future	3,036.7800	3.0368	3,256.1400	3.2561	7.223	0	0	0
2014/07/16	R207	05/02/2015	8.51	Call	Bond Future	3,064.4300	3.0644	3,284.7300	3.2847	7.189	0	0	0
2014/07/16	R207	05/02/2015	8.49	Call	Bond Future	3,009.2300	3.0092	3,227.6500	3.2276	7.258	0	0	0
2014/07/16	R207	05/02/2015	8.50	Put	Bond Future	768.3900	0.7684	681.1700	0.6812	(11.351)	0	0	0
2014/07/16	R207	07/05/2015			Bond Future	7.9910	99.4819	7.9090	99.7922	(1.027)	0.0000	0.0000	0
2014/07/16	R207	07/05/2015	8.25	Call	Bond Future	2,507.8300	2.5078	2,687.0900	2.6871	7.148	0	0	0
2014/07/16	R207	07/05/2015	7.73	Call	Bond Future	1,499.7100	1.4997	1,633.5900	1.6336	8.927	0	0	66
2014/07/16	R207	07/05/2015	8.24	Put	Bond Future	1,551.7600	1.5518	1,419.8100	1.4198	(8.503)	0	0	0
2014/07/16	R207	07/05/2015	8.26	Put	Bond Future	1,520.9100	1.5209	1,391.1200	1.3911	(8.534)	0	0	0
2014/07/16	R207	07/05/2015	7.73	Put	Bond Future	2,491.0300	2.4910	2,314.6100	2.3146	(7.082)	0	0	0
2014/07/16	R207	07/05/2015	8.25	Put	Bond Future	1,536.2800	1.5363	1,405.2400	1.4052	(8.530)	0	0	0
2014/07/16	R207	07/05/2015	8.26	Call	Bond Future	2,529.7400	2.5297	2,710.2500	2.7102	7.136	0	0	0
2014/07/16	R207	07/05/2015	8.24	Call	Bond Future	2,486.0200	2.4860	2,664.3700	2.6644	7.174	0	0	0
2014/07/16	R208	07/08/2014	8.28	Call	Bond Future	1,975.8600	1.9759	2,305.9300	2.3059	16.705	0	0	0
2014/07/16	R208	07/08/2014			Bond Future	7.8880	96.6670	7.8138	97.0320	(0.941)	0.0000	0.0000	16,244
2014/07/16	R208	07/08/2014	7.80	Call	Bond Future	405.2100	0.4052	551.4800	0.5515	36.097	0	0	0
2014/07/16	R208	07/08/2014	7.79	Put	Bond Future	868.7800	0.8688	645.4000	0.6454	(25.712)	0	0	0
2014/07/16	R208	07/08/2014	7.81	Put	Bond Future	808.2700	0.8083	594.3100	0.5943	(26.471)	0	0	0
2014/07/16	R208	07/08/2014	7.80	Put	Bond Future	838.2000	0.8382	619.5100	0.6195	(26.090)	0	0	0
2014/07/16	R208	07/08/2014	7.81	Call	Bond Future	424.6100	0.4246	575.6100	0.5756	35.562	0	0	0
2014/07/16	R208	07/08/2014	8.28	Put	Bond Future	75.7700	0.0758	40.8800	0.0409	(46.047)	0	0	630
2014/07/16	R208	07/08/2014	7.79	Call	Bond Future	386.4200	0.3864	528.0000	0.5280	36.639	0	0	0
2014/07/16	R208	06/11/2014	7.46	Call	Bond Future	478.8500	0.4788	568.7200	0.5687	18.768	0	0	0
2014/07/16	R208	06/11/2014			Bond Future	7.9812	94.7007	7.9037	95.0689	(0.970)	0.0000	0.0000	571
2014/07/16	R208	06/11/2014	7.44	Call	Bond Future	455.7800	0.4558	542.3900	0.5424	19.003	0	0	0
2014/07/16	R208	06/11/2014	7.45	Call	Bond Future	467.2100	0.4672	555.4500	0.5555	18.887	0	0	0
2014/07/16	R208	06/11/2014	8.50	Put	Bond Future	523.3900	0.5234	435.5400	0.4355	(16.785)	0	0	1,520
2014/07/16	R208	06/11/2014	7.44	Put	Bond Future	3,066.1200	3.0661	2,784.5700	2.7846	(9.183)	0	0	0
2014/07/16	R208	06/11/2014	7.46	Put	Bond Future	2,991.1500	2.9912	2,712.8600	2.7129	(9.304)	0	0	0
2014/07/16	R208	06/11/2014	8.50	Call	Bond Future	2,945.4900	2.9455	3,225.8000	3.2258	9.517	0	0	0
2014/07/16	R208	06/11/2014	7.45	Put	Bond Future	3,028.5200	3.0285	2,748.6000	2.7486	(9.243)	0	0	0
2014/07/16	R208	05/02/2015	8.51	Call	Bond Future	3,065.3500	3.0654	3,316.9500	3.3169	8.208	0	0	0
2014/07/16	R208	05/02/2015			Bond Future	8.0705	96.1613	7.9891	96.5353	(1.009)	0.0000	0.0000	0
2014/07/16	R208	05/02/2015	8.49	Call	Bond Future	3,005.8900	3.0059	3,254.9900	3.2550	8.287	0	0	0
2014/07/16	R208	05/02/2015	8.51	Put	Bond Future	1,078.5600	1.0786	956.2200	0.9562	(11.343)	0	0	0
2014/07/16	R208	05/02/2015	8.50	Put	Bond Future	1,093.3900	1.0934	969.8000	0.9698	(11.303)	0	0	0
2014/07/16	R208	05/02/2015	8.49	Put	Bond Future	1,108.3900	1.1084	983.5500	0.9836	(11.263)	0	0	0
2014/07/16	R208	05/02/2015	8.50	Call	Bond Future	3,035.5500	3.0356	3,285.9000	3.2859	8.247	0	0	0
2014/07/16	R209	07/08/2014	9.04	Put	Bond Future	530.4800	0.5305	338.2000	0.3382	(36.246)	0	0	0
2014/07/16	R209	07/08/2014			Bond Future	8.8860	77.1330	8.8029	77.7724	(0.935)	0.0000	0.0000	10,760
2014/07/16	R209	07/08/2014	9.06	Put	Bond Future	484.0600	0.4841	304.8100	0.3048	(37.031)	0	0	0
2014/07/16	R209	07/08/2014	9.05	Put	Bond Future	506.8600	0.5069	321.1600	0.3212	(36.637)	0	0	0
2014/07/16	R209	07/08/2014	9.05	Call	Bond Future	1,745.1600	1.7452	2,198.8800	2.1989	25.999	0	0	0
2014/07/16	R209	07/08/2014	9.06	Call	Bond Future	1,796.8200	1.7968	2,256.9900	2.2570	25.610	0	0	0

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2014/07/16	R209	07/08/2014	9.04	Call	Bond Future	1,694.2000	1.6942	2,141.3400	2.1413	26.392	0	0	0
2014/07/16	R209	06/11/2014	9.50	Call	Bond Future	4,902.0800	4.9021	5,390.8700	5.3909	9.971	0	0	0
2014/07/16	R209	06/11/2014	8.95	Call	Bond Future	2,435.9800	2.4360	2,770.6800	2.7707	13.740	0	0	2,050
2014/07/16	R209	06/11/2014			Bond Future	8.9568	75.1290	8.8716	75.7762	(0.951)	0.0000	0.0000	16,291
2014/07/16	R209	06/11/2014	8.99	Put	Bond Future	2,337.0000	2.3370	2,037.1100	2.0371	(12.832)	0	0	0
2014/07/16	R209	06/11/2014	10.00	Call	Bond Future	7,622.0400	7.6220	8,199.3600	8.1994	7.574	0	0	0
2014/07/16	R209	06/11/2014	9.05	Put	Bond Future	2,125.3900	2.1254	1,844.1400	1.8441	(13.233)	0	0	0
2014/07/16	R209	06/11/2014	9.58	Put	Bond Future	834.7700	0.8348	694.1000	0.6941	(16.851)	0	0	907
2014/07/16	R209	06/11/2014	9.01	Put	Bond Future	2,264.5800	2.2646	1,970.9400	1.9709	(12.967)	0	0	0
2014/07/16	R209	06/11/2014	9.50	Put	Bond Future	971.8100	0.9718	813.4100	0.8134	(16.299)	0	0	5,500
2014/07/16	R209	06/11/2014	10.05	Call	Bond Future	7,903.2600	7.9033	8,486.9900	8.4870	7.386	0	0	0
2014/07/16	R209	06/11/2014	8.95	Put	Bond Future	2,487.0900	2.4871	2,174.6000	2.1746	(12.564)	0	0	0
2014/07/16	R209	06/11/2014	9.00	Put	Bond Future	2,300.5000	2.3005	2,003.7300	2.0037	(12.900)	0	0	0
2014/07/16	R209	06/11/2014	9.95	Call	Bond Future	7,339.6700	7.3397	7,910.4400	7.9104	7.777	0	0	0
2014/07/16	R209	06/11/2014	8.50	Call	Bond Future	1,090.9100	1.0909	1,285.1000	1.2851	17.801	0	0	5,500
2014/07/16	R209	06/11/2014	8.75	Put	Bond Future	3,342.4000	3.3424	2,966.2200	2.9662	(11.255)	0	0	0
2014/07/16	R209	06/11/2014	8.99	Call	Bond Future	2,587.0900	2.5871	2,934.3900	2.9344	13.424	0	0	0
2014/07/16	R209	06/11/2014	9.25	Call	Bond Future	3,687.0600	3.6871	4,111.9300	4.1119	11.523	0	0	0
2014/07/16	R209	06/11/2014	10.05	Put	Bond Future	315.4500	0.3155	251.9900	0.2520	(20.117)	0	0	2,050
2014/07/16	R209	06/11/2014	10.00	Put	Bond Future	354.1900	0.3542	284.3200	0.2843	(19.727)	0	0	1,640
2014/07/16	R209	06/11/2014	9.05	Call	Bond Future	2,823.7600	2.8238	3,189.7000	3.1897	12.959	0	0	2,050
2014/07/16	R209	06/11/2014	9.58	Call	Bond Future	5,316.4000	5.3164	5,822.9200	5.8229	9.527	0	0	0
2014/07/16	R209	06/11/2014	9.00	Call	Bond Future	2,625.5900	2.6256	2,976.0100	2.9760	13.346	0	0	1,640
2014/07/16	R209	06/11/2014	9.25	Put	Bond Future	1,524.3800	1.5244	1,302.0600	1.3021	(14.584)	0	0	2,200
2014/07/16	R209	06/11/2014	8.75	Call	Bond Future	1,756.6200	1.7566	2,027.6300	2.0276	15.428	0	0	2,200
2014/07/16	R209	06/11/2014	9.01	Call	Bond Future	2,664.5600	2.6646	3,018.1100	3.0181	13.269	0	0	0
2014/07/16	R209	06/11/2014	9.95	Put	Bond Future	394.2200	0.3942	317.8000	0.3178	(19.385)	0	0	2,050
2014/07/16	R209	06/11/2014	8.50	Put	Bond Future	4,664.3100	4.6643	4,211.3100	4.2113	(9.712)	0	0	0
2014/07/16	R209	05/02/2015	9.00	Put	Bond Future	3,498.6500	3.4987	3,180.8800	3.1809	(9.083)	0	0	0
2014/07/16	R209	05/02/2015			Bond Future	9.0242	76.2879	8.9366	76.9451	(0.971)	0.0000	0.0000	0
2014/07/16	R209	05/02/2015	9.25	Call	Bond Future	4,295.1000	4.2951	4,690.1500	4.6901	9.198	0	0	0
2014/07/16	R209	05/02/2015	9.26	Call	Bond Future	4,336.6300	4.3366	4,733.8200	4.7338	9.159	0	0	0
2014/07/16	R209	05/02/2015	9.25	Put	Bond Future	2,641.8600	2.6419	2,379.7200	2.3797	(9.923)	0	0	0
2014/07/16	R209	05/02/2015	9.24	Call	Bond Future	4,253.7500	4.2538	4,646.6600	4.6467	9.237	0	0	0
2014/07/16	R209	05/02/2015	9.00	Call	Bond Future	3,318.0100	3.3180	3,657.4300	3.6574	10.230	0	0	0
2014/07/16	R209	05/02/2015	9.24	Put	Bond Future	2,672.5100	2.6725	2,408.2300	2.4082	(9.889)	0	0	0
2014/07/16	R209	05/02/2015	9.26	Put	Bond Future	2,611.5000	2.6115	2,351.5000	2.3515	(9.956)	0	0	0
2014/07/16	R210	07/08/2014			Bond Future	172.1760	172.1760	172.1974	172.1974	0.012	0.0000	0.0000	123
2014/07/16	R210	07/08/2014	159.00	Call	Bond Future	13,176.0000	13.1760	13,197.3600	13.1974	0.162	0	0	0
2014/07/16	R210	07/08/2014	159.01	Call	Bond Future	13,166.0000	13.1660	13,187.3600	13.1874	0.162	0	0	0
2014/07/16	R210	07/08/2014	158.99	Call	Bond Future	13,186.0000	13.1860	13,207.3600	13.2074	0.162	0	0	0
2014/07/16	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R210	06/11/2014			Bond Future	172.7078	172.7078	172.7255	172.7255	0.010	0.0000	0.0000	495
2014/07/16	R210	06/11/2014	169.00	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
2014/07/16	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R210	06/11/2014	169.00	Call	Bond Future	3,707.8400	3.7078	3,725.5100	3.7255	0.477	0	0	0
2014/07/16	R210	06/11/2014	169.01	Call	Bond Future	3,697.8400	3.6978	3,715.5100	3.7155	0.478	0	0	0
2014/07/16	R210	06/11/2014	168.99	Call	Bond Future	3,717.8400	3.7178	3,735.5100	3.7355	0.475	0	0	0
2014/07/16	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R211	07/08/2014			Bond Future	130.8016	130.8016	130.8076	130.8076	0.005	0.0000	0.0000	390
2014/07/16	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R211	07/08/2014	128.00	Call	Bond Future	2,801.6000	2.8016	2,807.5900	2.8076	0.214	0	0	0
2014/07/16	R211	07/08/2014	128.01	Call	Bond Future	2,791.6000	2.7916	2,797.5900	2.7976	0.215	0	0	0
2014/07/16	R211	07/08/2014	127.99	Call	Bond Future	2,811.6000	2.8116	2,817.5900	2.8176	0.213	0	0	0
2014/07/16	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R211	06/11/2014	130.00	Call	Bond Future	2,754.9300	2.7549	2,757.9600	2.7580	0.110	0	0	0
2014/07/16	R211	06/11/2014	130.01	Call	Bond Future	2,744.9300	2.7449	2,747.9600	2.7480	0.110	0	0	0
2014/07/16	R211	06/11/2014			Bond Future	132.7549	132.7549	132.7580	132.7580	0.002	0.0000	0.0000	0
2014/07/16	R211	06/11/2014	129.99	Call	Bond Future	2,764.9300	2.7649	2,767.9600	2.7680	0.110	0	0	0
2014/07/16	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R212	07/08/2014	128.99	Call	Bond Future	7,046.9300	7.0469	7,061.9600	7.0620	0.213	0	0	0
2014/07/16	R212	07/08/2014			Bond Future	136.0369	136.0369	136.0520	136.0520	0.011	0.0000	0.0000	349
2014/07/16	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R212	07/08/2014	129.00	Call	Bond Future	7,036.9300	7.0369	7,051.9600	7.0520	0.214	0	0	0
2014/07/16	R212	07/08/2014	129.01	Call	Bond Future	7,026.9300	7.0269	7,041.9600	7.0420	0.214	0	0	0
2014/07/16	R212	06/11/2014			Bond Future	138.0685	138.0685	138.0806	138.0806	0.009	0.0000	0.0000	20,029
2014/07/16	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R212	06/11/2014	135.00	Call	Bond Future	3,068.4800	3.0685	3,080.5600	3.0806	0.394	0	0	0
2014/07/16	R212	06/11/2014	135.01	Call	Bond Future	3,058.4800	3.0585	3,070.5600	3.0706	0.395	0	0	0
2014/07/16	R212	06/11/2014	134.99	Call	Bond Future	3,078.4800	3.0785	3,090.5600	3.0906	0.392	0	0	0
2014/07/16	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R213	07/08/2014	8.86	Call	Bond Future	1,620.5100	1.6205	2,123.2600	2.1233	31.024	0	0	0
2014/07/16	R213	07/08/2014			Bond Future	8.7221	88.1929	8.6288	88.9183	(1.070)	0.0000	0.0000	23,660
2014/07/16	R213	07/08/2014	8.84	Call	Bond Future	1,521.2500	1.5213	2,008.3700	2.0084	32.021	0	0	0
2014/07/16	R213	07/08/2014	8.85	Call	Bond Future	1,570.4900	1.5705	2,065.4900	2.0655	31.519	0	0	0
2014/07/16	R213	07/08/2014	8.84	Put	Bond Future	617.7800	0.6178	379.5300	0.3795	(38.566)	0	0	0
2014/07/16	R213	07/08/2014	8.86	Put	Bond Future	565.1100	0.5651	342.4900	0.3425	(39.394)	0	0	0
2014/07/16	R213	07/08/2014	8.85	Put	Bond Future	591.0100	0.5910	360.6400	0.3606	(38.979)	0	0	0
2014/07/16	R213	06/11/2014	8.84	Call	Bond Future	2,599.1100	2.5991	2,998.5000	2.9985	15.366	0	0	0
2014/07/16	R213	06/11/2014	8.85	Put	Bond Future	2,245.5800	2.2456	1,914.5200	1.9145	(14.743)	0	0	0
2014/07/16	R213	06/11/2014			Bond Future	8.7982	85.9583	8.7023	86.6924	(1.090)	0.0000	0.0000	6,205
2014/07/16	R213	06/11/2014	8.85	Call	Bond Future	2,638.5400	2.6385	3,041.5400	3.0415	15.274	0	0	0
2014/07/16	R213	06/11/2014	8.86	Call	Bond Future	2,678.3100	2.6783	3,084.8900	3.0849	15.180	0	0	0
2014/07/16	R213	06/11/2014	8.84	Put	Bond Future	2,281.7600	2.2818	1,947.0900	1.9471	(14.667)	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
2014/07/16	R213	06/11/2014	8.86	Put	Bond Future	2,209.8300	2.2098	1,882.3500	1.8824	(14.819)	0	0	0
2014/07/16	R213	05/02/2015	9.26	Put	Bond Future	2,157.5700	2.1576	1,900.2600	1.9003	(11.926)	0	0	0
2014/07/16	R213	05/02/2015			Bond Future	8.8719	87.2839	8.7731	88.0293	(1.115)	0.0000	0.0000	0
2014/07/16	R213	05/02/2015	9.25	Put	Bond Future	2,183.9100	2.1839	1,924.3000	1.9243	(11.887)	0	0	0
2014/07/16	R213	05/02/2015	9.24	Put	Bond Future	2,210.5200	2.2105	1,948.5900	1.9486	(11.849)	0	0	0
2014/07/16	R213	05/02/2015	9.25	Call	Bond Future	4,948.9300	4.9489	5,434.7400	5.4347	9.816	0	0	0
2014/07/16	R213	05/02/2015	9.26	Call	Bond Future	4,993.9400	4.9939	5,482.0500	5.4821	9.774	0	0	0
2014/07/16	R213	05/02/2015	9.24	Call	Bond Future	4,904.1000	4.9041	5,387.5900	5.3876	9.859	0	0	0
2014/07/16	R214	07/08/2014	9.54	Put	Bond Future	57.2100	0.0572	26.5700	0.0266	(53.557)	0	0	0
2014/07/16	R214	07/08/2014			Bond Future	8.9655	78.0868	8.8775	78.7951	(0.982)	0.0000	0.0000	4,311
2014/07/16	R214	07/08/2014	9.56	Put	Bond Future	50.3000	0.0503	23.0100	0.0230	(54.254)	0	0	0
2014/07/16	R214	07/08/2014	9.55	Put	Bond Future	53.6600	0.0537	24.7400	0.0247	(53.895)	0	0	0
2014/07/16	R214	07/08/2014	9.56	Call	Bond Future	4,556.4400	4.5564	5,237.3700	5.2374	14.944	0	0	0
2014/07/16	R214	07/08/2014	9.54	Call	Bond Future	4,419.1800	4.4192	5,096.7600	5.0968	15.333	0	0	0
2014/07/16	R214	07/08/2014	9.55	Call	Bond Future	4,487.7800	4.4878	5,167.0800	5.1671	15.137	0	0	0
2014/07/16	R214	06/11/2014	9.20	Call	Bond Future	3,282.1000	3.2821	3,712.2700	3.7123	13.107	0	0	2,500
2014/07/16	R214	06/11/2014	9.64	Call	Bond Future	5,450.4000	5.4504	6,005.5900	6.0056	10.186	0	0	0
2014/07/16	R214	06/11/2014			Bond Future	9.0361	75.9554	8.9457	76.6724	(1.000)	0.0000	0.0000	1,726
2014/07/16	R214	06/11/2014	9.20	Put	Bond Future	2,009.4500	2.0094	1,722.6500	1.7226	(14.273)	0	0	0
2014/07/16	R214	06/11/2014	9.65	Call	Bond Future	5,504.0600	5.5041	6,061.6000	6.0616	10.130	0	0	0
2014/07/16	R214	06/11/2014	9.66	Call	Bond Future	5,557.8800	5.5579	6,117.7400	6.1177	10.073	0	0	0
2014/07/16	R214	06/11/2014	9.80	Call	Bond Future	6,325.3600	6.3254	6,915.3500	6.9153	9.327	0	0	0
2014/07/16	R214	06/11/2014	9.64	Put	Bond Future	934.9400	0.9349	773.1600	0.7732	(17.304)	0	0	0
2014/07/16	R214	06/11/2014	9.66	Put	Bond Future	900.7500	0.9008	743.6400	0.7436	(17.442)	0	0	0
2014/07/16	R214	06/11/2014	9.80	Put	Bond Future	689.9400	0.6899	562.9600	0.5630	(18.404)	0	0	2,500
2014/07/16	R214	06/11/2014	9.65	Put	Bond Future	917.7100	0.9177	758.2800	0.7583	(17.373)	0	0	0
2014/07/16	R214	05/02/2015	9.50	Call	Bond Future	5,253.4400	5.2534	5,730.6700	5.7307	9.084	0	0	0
2014/07/16	R214	05/02/2015			Bond Future	9.1045	77.1268	9.0116	77.8548	(1.021)	0.0000	0.0000	0
2014/07/16	R214	05/02/2015	9.51	Call	Bond Future	5,299.1000	5.2991	5,778.5100	5.7785	9.047	0	0	0
2014/07/16	R214	05/02/2015	9.50	Put	Bond Future	2,282.0800	2.2821	2,031.2800	2.0313	(10.990)	0	0	0
2014/07/16	R214	05/02/2015	9.49	Call	Bond Future	5,207.9200	5.2079	5,682.9700	5.6830	9.122	0	0	0
2014/07/16	R214	05/02/2015	9.49	Put	Bond Future	2,309.2300	2.3092	2,056.2500	2.0563	(10.955)	0	0	0
2014/07/16	R214	05/02/2015	9.51	Put	Bond Future	2,255.1900	2.2552	2,006.5700	2.0066	(11.024)	0	0	0
2014/07/16	R248	07/08/2014			Bond Future	9.0261	101.0137	8.9379	101.9236	(0.977)	0.0000	0.0000	10,044
2014/07/16	R248	07/08/2014	9.65	Call	Bond Future	6,031.6400	6.0316	6,941.4900	6.9415	15.085	0	0	0
2014/07/16	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R248	07/08/2014	9.66	Call	Bond Future	6,122.8200	6.1228	7,032.6700	7.0327	14.860	0	0	0
2014/07/16	R248	07/08/2014	9.64	Call	Bond Future	5,940.3000	5.9403	6,850.1500	6.8501	15.317	0	0	0
2014/07/16	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R248	06/11/2014			Bond Future	9.0986	98.0838	9.0081	99.0049	(0.995)	0.0000	0.0000	9,590
2014/07/16	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R248	06/11/2014	9.72	Call	Bond Future	5,924.6600	5.9247	6,845.6700	6.8457	15.545	0	0	0
2014/07/16	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R248	06/11/2014	9.73	Call	Bond Future	6,014.6300	6.0146	6,935.6400	6.9356	15.313	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
2014/07/16	R248	06/11/2014	9.74	Call	Bond Future	6,104.4400	6.1044	7,025.4500	7.0254	15.088	0	0	0
2014/07/16	R248	05/02/2015			Bond Future	9.1691	99.5964	9.0759	100.5317	(1.017)	0.0000	0.0000	0
2014/07/16	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	R248	05/02/2015	9.50	Call	Bond Future	3,192.9000	3.1929	4,128.2600	4.1283	29.295	0	0	0
2014/07/16	R248	05/02/2015	9.51	Call	Bond Future	3,286.4200	3.2864	4,221.7800	4.2218	28.461	0	0	0
2014/07/16	R248	05/02/2015	9.49	Call	Bond Future	3,099.2000	3.0992	4,034.5600	4.0346	30.181	0	0	0
2014/07/16	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/16	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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