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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/07/2014 TO 28/07/2014

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
2014/07/28	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	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
2014/07/28	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	2025	07/08/2014	109.01	Call	Bond Future	7,243.7500	7.2438	7,247.5900	7.2476	0.053	0	0	0
2014/07/28	2025	07/08/2014			Bond Future	116.2538	116.2538	116.2576	116.2576	0.003	0.0000	0.0000	0
2014/07/28	2025	07/08/2014	108.99	Call	Bond Future	7,263.7500	7.2638	7,267.5900	7.2676	0.053	0	0	0
2014/07/28	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2025	07/08/2014	109.00	Call	Bond Future	7,253.7500	7.2538	7,257.5900	7.2576	0.053	0	0	0
2014/07/28	2025	06/11/2014	117.01	Call	Bond Future	1,012.5100	1.0125	1,014.4600	1.0145	0.193	0	0	0
2014/07/28	2025	06/11/2014			Bond Future	118.0225	118.0225	118.0245	118.0245	0.002	0.0000	0.0000	0
2014/07/28	2025	06/11/2014	116.99	Call	Bond Future	1,032.5100	1.0325	1,034.4600	1.0345	0.189	0	0	0
2014/07/28	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2025	06/11/2014	117.00	Call	Bond Future	1,022.5100	1.0225	1,024.4600	1.0245	0.191	0	0	0
2014/07/28	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2025	05/02/2015			Bond Future	119.0000	119.0000	118.7826	118.7826	(0.183)	0.0000	0.0000	0
2014/07/28	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2025	05/02/2015	118.99	Put	Bond Future	0.0000	0.0000	207.4400	0.2074	100.000	0	0	0
2014/07/28	2025	05/02/2015	119.01	Put	Bond Future	0.0000	0.0000	227.4400	0.2274	100.000	0	0	0
2014/07/28	2025	05/02/2015	119.00	Put	Bond Future	0.0000	0.0000	217.4400	0.2174	100.000	0	0	0
2014/07/28	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2030	07/08/2014			Bond Future	8.6305	94.9275	8.6648	94.6494	0.397	0.0000	0.0000	1,868
2014/07/28	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2030	07/08/2014	8.99	Call	Bond Future	2,858.3000	2.8583	2,580.2100	2.5802	(9.729)	0	0	0
2014/07/28	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2030	07/08/2014	9.00	Call	Bond Future	2,936.0200	2.9360	2,657.9300	2.6579	(9.472)	0	0	0
2014/07/28	2030	07/08/2014	9.01	Call	Bond Future	3,013.6500	3.0137	2,735.5600	2.7356	(9.228)	0	0	0
2014/07/28	2030	06/11/2014	9.01	Call	Bond Future	2,421.0900	2.4211	2,137.2400	2.1372	(11.724)	0	0	0
2014/07/28	2030	06/11/2014			Bond Future	8.7017	96.3600	8.7372	96.0762	0.409	0.0000	0.0000	2,317
2014/07/28	2030	06/11/2014	8.99	Call	Bond Future	2,266.7600	2.2668	1,982.9100	1.9829	(12.522)	0	0	0
2014/07/28	2030	06/11/2014	9.00	Call	Bond Future	2,343.9700	2.3440	2,060.1200	2.0601	(12.110)	0	0	0
2014/07/28	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2030	05/02/2015			Bond Future	8.7650	93.9049	8.8019	93.6149	0.421	0.0000	0.0000	0
2014/07/28	2030	05/02/2015	9.25	Call	Bond Future	3,712.3700	3.7124	3,422.4000	3.4224	(7.811)	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
2014/07/28	2030	05/02/2015	9.24	Call	Bond Future	3,637.9700	3.6380	3,348.0000	3.3480	(7.971)	0	0	0
2014/07/28	2030	05/02/2015	9.26	Call	Bond Future	3,786.6800	3.7867	3,496.7100	3.4967	(7.658)	0	0	0
2014/07/28	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2030	07/05/2015			Bond Future	8.8000	8.8000	8.8503	95.2880	0.572	0.0000	0.0000	0
2014/07/28	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	859.4600	0.8595	100.000	0	0	0
2014/07/28	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	702.8200	0.7028	100.000	0	0	0
2014/07/28	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	781.0900	0.7811	100.000	0	0	0
2014/07/28	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2037	07/08/2014			Bond Future	8.9203	96.2230	8.9496	95.9507	0.328	0.0000	0.0000	8,213
2014/07/28	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2037	07/08/2014	9.06	Call	Bond Future	1,288.3100	1.2883	1,015.9800	1.0160	(21.139)	0	0	0
2014/07/28	2037	07/08/2014	9.04	Call	Bond Future	1,105.5700	1.1056	833.2400	0.8332	(24.633)	0	0	0
2014/07/28	2037	07/08/2014	9.05	Call	Bond Future	1,197.0100	1.1970	924.6800	0.9247	(22.751)	0	0	0
2014/07/28	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2037	06/11/2014	9.69	Call	Bond Future	6,101.6200	6.1016	5,823.5300	5.8235	(4.558)	0	0	0
2014/07/28	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2037	06/11/2014			Bond Future	8.9903	97.6751	9.0206	97.3971	0.337	0.0000	0.0000	1,398
2014/07/28	2037	06/11/2014	9.70	Call	Bond Future	6,184.2300	6.1842	5,906.1400	5.9061	(4.497)	0	0	0
2014/07/28	2037	06/11/2014	9.71	Call	Bond Future	6,266.7200	6.2667	5,988.6300	5.9886	(4.438)	0	0	0
2014/07/28	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2037	05/02/2015			Bond Future	9.0534	94.9907	9.0848	94.7067	0.347	0.0000	0.0000	0
2014/07/28	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2037	05/02/2015	9.50	Call	Bond Future	3,917.6500	3.9176	3,633.6300	3.6336	(7.250)	0	0	0
2014/07/28	2037	05/02/2015	9.51	Call	Bond Future	4,002.3900	4.0024	3,718.3700	3.7184	(7.096)	0	0	0
2014/07/28	2037	05/02/2015	9.49	Call	Bond Future	3,832.7800	3.8328	3,548.7600	3.5488	(7.410)	0	0	0
2014/07/28	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	1,123.1400	1.1231	100.000	0	0	0
2014/07/28	2037	07/05/2015			Bond Future	9.1000	9.1000	9.1346	96.3995	0.380	0.0000	0.0000	0
2014/07/28	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	1,214.2400	1.2142	100.000	0	0	0
2014/07/28	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	1,305.4700	1.3055	100.000	0	0	0
2014/07/28	2038	07/08/2014			Bond Future	120.4745	120.4745	120.4791	120.4791	0.004	0.0000	0.0000	1,135
2014/07/28	2038	07/08/2014	106.00	Call	Bond Future	14,474.4900	14.4745	14,479.1300	14.4791	0.032	0	0	0
2014/07/28	2038	07/08/2014	106.01	Call	Bond Future	14,464.4900	14.4645	14,469.1300	14.4691	0.032	0	0	0
2014/07/28	2038	07/08/2014	105.99	Call	Bond Future	14,484.4900	14.4845	14,489.1300	14.4891	0.032	0	0	0
2014/07/28	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/07/28	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2038	06/11/2014	120.01	Call	Bond Future	2,297.2900	2.2973	2,299.9500	2.3000	0.116	0	0	0
2014/07/28	2038	06/11/2014			Bond Future	122.3073	122.3073	122.3100	122.3100	0.002	0.0000	0.0000	916
2014/07/28	2038	06/11/2014	119.99	Call	Bond Future	2,317.2900	2.3173	2,319.9500	2.3200	0.115	0	0	0
2014/07/28	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2038	06/11/2014	120.00	Call	Bond Future	2,307.2900	2.3073	2,309.9500	2.3100	0.115	0	0	0
2014/07/28	2038	05/02/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2038	05/02/2015			Bond Future	123.0000	123.0000	122.9932	122.9932	(0.006)	0.0000	0.0000	0
2014/07/28	2038	05/02/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	16.7900	0.0168	100.000	0	0	0
2014/07/28	2038	05/02/2015	122.99	Call	Bond Future	0.0000	0.0000	3.2100	0.0032	100.000	0	0	0
2014/07/28	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	6.7900	0.0068	100.000	0	0	0
2014/07/28	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2046	07/08/2014			Bond Future	121.4580	121.4580	121.4626	121.4626	0.004	0.0000	0.0000	0
2014/07/28	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2046	07/08/2014	104.44	Call	Bond Future	17,017.9700	17.0180	17,022.5800	17.0226	0.027	0	0	0
2014/07/28	2046	07/08/2014	104.45	Call	Bond Future	17,007.9700	17.0080	17,012.5800	17.0126	0.027	0	0	0
2014/07/28	2046	07/08/2014	104.43	Call	Bond Future	17,027.9700	17.0280	17,032.5800	17.0326	0.027	0	0	0
2014/07/28	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2046	06/11/2014	104.45	Call	Bond Future	17,510.4800	17.5105	17,513.2000	17.5132	0.016	0	0	0
2014/07/28	2046	06/11/2014			Bond Future	121.9605	121.9605	121.9632	121.9632	0.002	0.0000	0.0000	5,348
2014/07/28	2046	06/11/2014	104.43	Call	Bond Future	17,530.4800	17.5305	17,533.2000	17.5332	0.016	0	0	0
2014/07/28	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2046	06/11/2014	104.44	Call	Bond Future	17,520.4800	17.5205	17,523.2000	17.5232	0.016	0	0	0
2014/07/28	2046	05/02/2015			Bond Future	124.0000	124.0000	123.9403	123.9403	(0.048)	0.0000	0.0000	0
2014/07/28	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	49.6700	0.0497	100.000	0	0	0
2014/07/28	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	69.6700	0.0697	100.000	0	0	0
2014/07/28	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	59.6700	0.0597	100.000	0	0	0
2014/07/28	2046	05/02/2015	123.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2046	05/02/2015	124.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2046	05/02/2015	124.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2050	07/08/2014			Bond Future	127.6892	127.6892	127.6942	127.6942	0.004	0.0000	0.0000	688
2014/07/28	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2050	07/08/2014	112.00	Call	Bond Future	15,689.2000	15.6892	15,694.2200	15.6942	0.032	0	0	0
2014/07/28	2050	07/08/2014	112.01	Call	Bond Future	15,679.2000	15.6792	15,684.2200	15.6842	0.032	0	0	0
2014/07/28	2050	07/08/2014	111.99	Call	Bond Future	15,699.2000	15.6992	15,704.2200	15.7042	0.032	0	0	0
2014/07/28	2050	06/11/2014			Bond Future	129.6320	129.6320	129.6351	129.6351	0.002	0.0000	0.0000	2,112
2014/07/28	2050	06/11/2014	126.00	Call	Bond Future	3,631.9900	3.6320	3,635.1400	3.6351	0.087	0	0	0
2014/07/28	2050	06/11/2014	126.01	Call	Bond Future	3,621.9900	3.6220	3,625.1400	3.6251	0.087	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
2014/07/28	2050	06/11/2014	125.99	Call	Bond Future	3,641.9900	3.6420	3,645.1400	3.6451	0.086	0	0	0
2014/07/28	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2050	05/02/2015			Bond Future	130.0000	130.0000	130.2905	130.2905	0.223	0.0000	0.0000	0
2014/07/28	2050	05/02/2015	130.01	Call	Bond Future	0.0000	0.0000	280.4500	0.2805	100.000	0	0	0
2014/07/28	2050	05/02/2015	129.99	Call	Bond Future	0.0000	0.0000	300.4500	0.3005	100.000	0	0	0
2014/07/28	2050	05/02/2015	130.00	Call	Bond Future	0.0000	0.0000	290.4500	0.2905	100.000	0	0	0
2014/07/28	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	AL12	07/08/2014			Index Future	503.4140	503.4140	502.1200	502.1200	(0.257)	0.0000	0.0000	0
2014/07/28	AL12	06/11/2014			Index Future	511.0110	511.0110	509.6870	509.6870	(0.259)	0.0000	0.0000	0
2014/07/28	AL12	05/02/2015			Index Future	519.2400	519.2400	517.8820	517.8820	(0.262)	0.0000	0.0000	0
2014/07/28	AL12	07/05/2015			Index Future	528.5000	528.5000	527.1050	527.1050	(0.264)	0.0000	0.0000	0
2014/07/28	AL37	07/08/2014			Index Future	428.7950	428.7950	428.4920	428.4920	(0.071)	0.0000	0.0000	0
2014/07/28	AL37	06/11/2014			Index Future	435.2660	435.2660	434.9490	434.9490	(0.073)	0.0000	0.0000	0
2014/07/28	AL37	05/02/2015			Index Future	442.2800	442.2800	441.9430	441.9430	(0.076)	0.0000	0.0000	0
2014/07/28	AL7T	07/08/2014			Index Future	505.9950	505.9950	505.0370	505.0370	(0.189)	0.0000	0.0000	0
2014/07/28	AL7T	06/11/2014			Index Future	513.6310	513.6310	512.6470	512.6470	(0.192)	0.0000	0.0000	1
2014/07/28	AL7T	05/02/2015			Index Future	521.9000	521.9000	520.8910	520.8910	(0.193)	0.0000	0.0000	0
2014/07/28	ALBI	07/08/2014			Index Future	459.0850	459.0850	458.3450	458.3450	(0.161)	0.0000	0.0000	443
2014/07/28	ALBI	06/11/2014			Index Future	466.0120	466.0120	465.2520	465.2520	(0.163)	0.0000	0.0000	198
2014/07/28	ALBI	05/02/2015			Index Future	473.5170	473.5170	472.7330	472.7330	(0.166)	0.0000	0.0000	0
2014/07/28	ALBI	07/05/2015			Index Future	481.9600	481.9600	481.1510	481.1510	(0.168)	0.0000	0.0000	0
2014/07/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	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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2014/07/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/28	EL28	07/08/2014	114.00	Call	Bond Future	9,470.7800	9.4708	9,475.7800	9.4758	0.053	0	0	0
2014/07/28	EL28	07/08/2014			Bond Future	123.4708	123.4708	123.4758	123.4758	0.004	0.0000	0.0000	0
2014/07/28	EL28	07/08/2014	114.01	Call	Bond Future	9,460.7800	9.4608	9,465.7800	9.4658	0.053	0	0	0
2014/07/28	EL28	07/08/2014	113.99	Call	Bond Future	9,480.7800	9.4808	9,485.7800	9.4858	0.053	0	0	0
2014/07/28	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	EL28	06/11/2014			Bond Future	123.8681	123.8681	123.8710	123.8710	0.002	0.0000	0.0000	0
2014/07/28	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	EL28	06/11/2014	122.00	Call	Bond Future	1,868.1400	1.8681	1,870.9800	1.8710	0.152	0	0	0
2014/07/28	EL28	06/11/2014	122.01	Call	Bond Future	1,858.1400	1.8581	1,860.9800	1.8610	0.153	0	0	0
2014/07/28	EL28	06/11/2014	121.99	Call	Bond Future	1,878.1400	1.8781	1,880.9800	1.8810	0.151	0	0	0
2014/07/28	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	EL28	05/02/2015			Bond Future	126.0000	126.0000	125.8793	125.8793	(0.096)	0.0000	0.0000	0
2014/07/28	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	EL28	05/02/2015	125.99	Put	Bond Future	0.0000	0.0000	110.6900	0.1107	100.000	0	0	0
2014/07/28	EL28	05/02/2015	126.01	Put	Bond Future	0.0000	0.0000	130.6900	0.1307	100.000	0	0	0
2014/07/28	EL28	05/02/2015	126.00	Put	Bond Future	0.0000	0.0000	120.6900	0.1207	100.000	0	0	0
2014/07/28	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	ES33	07/08/2014			Bond Future	9.5186	85.4301	9.5526	85.1739	0.358	0.0000	0.0000	0
2014/07/28	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	ES33	07/08/2014	10.14	Call	Bond Future	4,483.4100	4.4834	4,227.1900	4.2272	(5.715)	0	0	0
2014/07/28	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	ES33	07/08/2014	10.15	Call	Bond Future	4,552.4400	4.5524	4,296.2200	4.2962	(5.628)	0	0	0
2014/07/28	ES33	07/08/2014	10.16	Call	Bond Future	4,621.3700	4.6214	4,365.1500	4.3651	(5.544)	0	0	0
2014/07/28	ES33	06/11/2014	10.31	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
2014/07/28	ES33	06/11/2014			Bond Future	9.6123	82.9339	9.6476	82.6725	0.368	0.0000	0.0000	6,220
2014/07/28	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	ES33	06/11/2014	10.29	Call	Bond Future	4,793.5100	4.7935	4,532.1100	4.5321	(5.453)	0	0	0
2014/07/28	ES33	06/11/2014	10.30	Call	Bond Future	4,860.9600	4.8610	4,599.5600	4.5996	(5.378)	0	0	0
2014/07/28	ES33	06/11/2014	10.31	Call	Bond Future	4,928.3100	4.9283	4,666.9100	4.6669	(5.304)	0	0	0
2014/07/28	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	ES33	05/02/2015	10.00	Call	Bond Future	2,143.0900	2.1431	1,876.0900	1.8761	(12.459)	0	0	0
2014/07/28	ES33	05/02/2015			Bond Future	9.7001	84.2702	9.7368	84.0032	0.378	0.0000	0.0000	0
2014/07/28	ES33	05/02/2015	10.01	Call	Bond Future	2,213.0500	2.2131	1,946.0500	1.9460	(12.065)	0	0	0
2014/07/28	ES33	05/02/2015	9.99	Call	Bond Future	2,073.0400	2.0730	1,806.0400	1.8060	(12.880)	0	0	0
2014/07/28	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	ES33	07/05/2015			Bond Future	9.7600	9.7600	9.8056	81.7117	0.467	0.0000	0.0000	0
2014/07/28	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	472.0500	0.4720	100.000	0	0	0
2014/07/28	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	327.6600	0.3277	100.000	0	0	0
2014/07/28	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	399.8100	0.3998	100.000	0	0	0
2014/07/28	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	GOVI	07/08/2014			GOVI	457.7460	457.7460	457.0590	457.0590	(0.150)	0.0000	0.0000	525
2014/07/28	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	GOVI	07/08/2014	459.99	Put	GOVI	22,440.0000	2.2440	29,310.0000	2.9310	30.615	0	0	0
2014/07/28	GOVI	07/08/2014	460.01	Put	GOVI	22,640.0000	2.2640	29,510.0000	2.9510	30.345	0	0	0
2014/07/28	GOVI	07/08/2014	460.00	Put	GOVI	22,540.0000	2.2540	29,410.0000	2.9410	30.479	0	0	0
2014/07/28	GOVI	06/11/2014	449.01	Call	GOVI	156,430.0000	15.6430	149,360.0000	14.9360	(4.520)	0	0	0
2014/07/28	GOVI	06/11/2014			GOVI	464.6530	464.6530	463.9460	463.9460	(0.152)	0.0000	0.0000	105
2014/07/28	GOVI	06/11/2014	448.99	Call	GOVI	156,630.0000	15.6630	149,560.0000	14.9560	(4.514)	0	0	0
2014/07/28	GOVI	06/11/2014	449.00	Call	GOVI	156,530.0000	15.6530	149,460.0000	14.9460	(4.517)	0	0	0
2014/07/28	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	GOVI	05/02/2015	459.99	Call	GOVI	121,460.0000	12.1460	114,170.0000	11.4170	(6.002)	0	0	0
2014/07/28	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	GOVI	05/02/2015			GOVI	472.1360	472.1360	471.4070	471.4070	(0.154)	0.0000	0.0000	0
2014/07/28	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	GOVI	05/02/2015	460.00	Call	GOVI	121,360.0000	12.1360	114,070.0000	11.4070	(6.007)	0	0	0
2014/07/28	GOVI	05/02/2015	460.01	Call	GOVI	121,260.0000	12.1260	113,970.0000	11.3970	(6.012)	0	0	0
2014/07/28	GOVI	07/05/2015	449.99	Call	GOVI	0.0000	0.0000	298,110.0000	29.8110	100.000	0	0	0
2014/07/28	GOVI	07/05/2015			GOVI	480.5600	480.5600	479.8010	479.8010	(0.158)	0.0000	0.0000	0
2014/07/28	GOVI	07/05/2015	450.00	Call	GOVI	0.0000	0.0000	298,010.0000	29.8010	100.000	0	0	0
2014/07/28	GOVI	07/05/2015	450.01	Call	GOVI	0.0000	0.0000	297,910.0000	29.7910	100.000	0	0	0
2014/07/28	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	GOVI	07/05/2015	450.00	Put	GOVI	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
2014/07/28	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/28	ICAA	07/08/2014			Can-Do Interest Rate	143.1472	143.1472	143.1490	143.1490	0.001	0.0000	0.0000	635
2014/07/28	ICAA	06/11/2014			Can-Do Interest Rate	145.0000	145.0000	145.3245	145.3245	0.224	0.0000	0.0000	0
2014/07/28	IGOV	07/08/2014			Index Future	216.3130	216.3130	216.3050	216.3050	(0.004)	0.0000	0.0000	706
2014/07/28	IGOV	06/11/2014			Index Future	219.6040	219.6040	219.5910	219.5910	(0.006)	0.0000	0.0000	647
2014/07/28	IGOV	05/02/2015			Index Future	223.1670	223.1670	223.1490	223.1490	(0.008)	0.0000	0.0000	0
2014/07/28	IGOV	07/05/2015			Index Future	227.1700	227.1700	227.1480	227.1480	(0.010)	0.0000	0.0000	0
2014/07/28	ILBI	07/08/2014			Index Future	586.0960	586.0960	586.0350	586.0350	(0.010)	0.0000	0.0000	210
2014/07/28	ILBI	06/11/2014			Index Future	595.0410	595.0410	594.9740	594.9740	(0.011)	0.0000	0.0000	0
2014/07/28	ILBI	05/02/2015			Index Future	604.5700	604.5700	604.4960	604.4960	(0.012)	0.0000	0.0000	0
2014/07/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/07/28	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/07/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/28	JBAF	20/08/2014			Jibar Tradeable Future	5.9900	94.0100	5.9900	94.0100	0.000	0.0000	0.0000	0
2014/07/28	JBAF	17/09/2014			Jibar Tradeable Future	6.0300	93.9700	6.0300	93.9700	0.000	0.0000	0.0000	33,000
2014/07/28	JBAF	15/10/2014			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	0
2014/07/28	JBAF	19/11/2014			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	0
2014/07/28	JBAF	17/12/2014			Jibar Tradeable Future	6.2400	93.7600	6.2400	93.7600	0.000	0.0000	0.0000	0
2014/07/28	JBAF	21/01/2015			Jibar Tradeable Future	6.3300	93.6700	6.3300	93.6700	0.000	0.0000	0.0000	0
2014/07/28	JBAF	18/03/2015			Jibar Tradeable Future	6.4800	93.5200	6.4800	93.5200	0.000	0.0000	0.0000	2,850
2014/07/28	JBAF	17/06/2015			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	5,000
2014/07/28	JBAF	16/09/2015			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2014/07/28	JBAF	15/12/2015			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2014/07/28	JBAF	16/03/2016			Jibar Tradeable Future	7.1800	92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2014/07/28	JBAF	15/06/2016			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2014/07/28	R023	07/08/2014	8.51	Call	Bond Future	3,294.8200	3.2948	3,084.6600	3.0847	(6.378)	0	0	0
2014/07/28	R023	07/08/2014			Bond Future	7.9562	102.2059	7.9905	101.9978	0.431	0.0000	0.0000	11,760
2014/07/28	R023	07/08/2014	8.49	Call	Bond Future	3,179.6500	3.1796	2,969.0700	2.9691	(6.623)	0	0	0
2014/07/28	R023	07/08/2014	8.50	Call	Bond Future	3,237.2200	3.2372	3,026.8600	3.0269	(6.498)	0	0	0
2014/07/28	R023	07/08/2014	8.49	Put	Bond Future	5.7100	0.0057	3.2000	0.0032	(43.958)	0	0	0
2014/07/28	R023	07/08/2014	8.51	Put	Bond Future	4.5000	0.0045	2.4100	0.0024	(46.444)	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
2014/07/28	R023	07/08/2014	8.50	Put	Bond Future	5.0700	0.0051	2.7800	0.0028	(45.168)	0	0	0
2014/07/28	R023	06/11/2014			Bond Future	8.0339	99.8271	8.0700	99.6142	0.449	0.0000	0.0000	0
2014/07/28	R023	06/11/2014	8.59	Put	Bond Future	520.4400	0.5204	548.9300	0.5489	5.474	0	0	0
2014/07/28	R023	06/11/2014	8.61	Put	Bond Future	496.6100	0.4966	523.7700	0.5238	5.469	0	0	0
2014/07/28	R023	06/11/2014	8.59	Call	Bond Future	3,739.5300	3.7395	3,555.1300	3.5551	(4.931)	0	0	0
2014/07/28	R023	06/11/2014	8.60	Put	Bond Future	508.4100	0.5084	536.2300	0.5362	5.472	0	0	0
2014/07/28	R023	06/11/2014	8.60	Call	Bond Future	3,784.1500	3.7842	3,599.0800	3.5991	(4.891)	0	0	0
2014/07/28	R023	06/11/2014	8.61	Call	Bond Future	3,828.9600	3.8290	3,643.2300	3.6432	(4.851)	0	0	0
2014/07/28	R023	05/02/2015			Bond Future	8.1012	101.4352	8.1391	101.2173	0.468	0.0000	0.0000	0
2014/07/28	R023	05/02/2015	8.74	Put	Bond Future	941.0900	0.9411	983.6100	0.9836	4.518	0	0	0
2014/07/28	R023	05/02/2015	8.75	Call	Bond Future	4,572.6900	4.5727	4,396.6800	4.3967	(3.849)	0	0	0
2014/07/28	R023	05/02/2015	8.76	Call	Bond Future	4,613.5400	4.6135	4,436.9600	4.4370	(3.827)	0	0	0
2014/07/28	R023	05/02/2015	8.74	Call	Bond Future	4,531.9600	4.5320	4,356.5400	4.3565	(3.871)	0	0	0
2014/07/28	R023	05/02/2015	8.76	Put	Bond Future	912.9700	0.9130	954.3300	0.9543	4.530	0	0	0
2014/07/28	R023	05/02/2015	8.75	Put	Bond Future	926.9500	0.9269	968.8800	0.9689	4.523	0	0	0
2014/07/28	R023	07/05/2015	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R023	07/05/2015	8.15	Put	Bond Future	0.0000	0.0000	147.2600	0.1473	100.000	0	0	0
2014/07/28	R023	07/05/2015			Bond Future	8.1400	8.1400	8.1763	99.0954	0.446	0.0000	0.0000	0
2014/07/28	R023	07/05/2015	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R023	07/05/2015	8.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R023	07/05/2015	8.14	Put	Bond Future	0.0000	0.0000	203.3800	0.2034	100.000	0	0	0
2014/07/28	R023	07/05/2015	8.16	Put	Bond Future	0.0000	0.0000	91.1700	0.0912	100.000	0	0	0
2014/07/28	R157	07/08/2014	6.76	Put	Bond Future	38.6800	0.0387	34.0900	0.0341	(11.867)	0	0	0
2014/07/28	R157	07/08/2014			Bond Future	6.6525	112.5876	6.6662	112.5726	0.207	0.0000	0.0000	2,906
2014/07/28	R157	07/08/2014	6.75	Put	Bond Future	41.8800	0.0419	37.3200	0.0373	(10.888)	0	0	0
2014/07/28	R157	07/08/2014	6.74	Call	Bond Future	141.0400	0.1410	121.5000	0.1215	(13.854)	0	0	0
2014/07/28	R157	07/08/2014	6.75	Call	Bond Future	148.5000	0.1485	128.9000	0.1289	(13.199)	0	0	0
2014/07/28	R157	07/08/2014	6.76	Call	Bond Future	156.2200	0.1562	136.5900	0.1366	(12.566)	0	0	0
2014/07/28	R157	07/08/2014	6.74	Put	Bond Future	45.3400	0.0453	40.8400	0.0408	(9.925)	0	0	0
2014/07/28	R157	06/11/2014	6.19	Put	Bond Future	596.2600	0.5963	608.3900	0.6084	2.034	0	0	0
2014/07/28	R157	06/11/2014			Bond Future	6.8310	107.4730	6.8512	107.4559	0.296	0.0000	0.0000	0
2014/07/28	R157	06/11/2014	6.21	Put	Bond Future	582.2400	0.5822	594.1800	0.5942	2.051	0	0	0
2014/07/28	R157	06/11/2014	6.20	Put	Bond Future	589.2300	0.5892	601.2700	0.6013	2.043	0	0	0
2014/07/28	R157	06/11/2014	6.21	Call	Bond Future	56.2200	0.0562	51.0700	0.0511	(9.160)	0	0	0
2014/07/28	R157	06/11/2014	6.19	Call	Bond Future	53.2300	0.0532	48.2700	0.0483	(9.318)	0	0	0
2014/07/28	R157	06/11/2014	6.20	Call	Bond Future	54.7100	0.0547	49.6600	0.0497	(9.230)	0	0	0
2014/07/28	R157	05/02/2015	8.74	Call	Bond Future	1,066.0400	1.0660	1,047.8400	1.0478	(1.707)	0	0	0
2014/07/28	R157	05/02/2015	8.75	Put	Bond Future	43.8400	0.0438	44.7200	0.0447	2.007	0	0	0
2014/07/28	R157	05/02/2015			Bond Future	6.9967	109.2050	7.0290	109.1859	0.462	0.0000	0.0000	0
2014/07/28	R157	05/02/2015	8.74	Put	Bond Future	44.4800	0.0445	45.3800	0.0454	2.023	0	0	0
2014/07/28	R157	05/02/2015	8.76	Put	Bond Future	43.2100	0.0432	44.0800	0.0441	2.013	0	0	0
2014/07/28	R157	05/02/2015	8.75	Call	Bond Future	1,071.2100	1.0712	1,052.9900	1.0530	(1.701)	0	0	0
2014/07/28	R157	05/02/2015	8.76	Call	Bond Future	1,076.3800	1.0764	1,058.1500	1.0581	(1.694)	0	0	0
2014/07/28	R186	07/08/2014	8.31	Call	Bond Future	1,396.5300	1.3965	1,137.4700	1.1375	(18.550)	0	0	0
2014/07/28	R186	07/08/2014	8.43	Put	Bond Future	152.7400	0.1527	133.7800	0.1338	(12.413)	0	0	105
2014/07/28	R186	07/08/2014	8.70	Put	Bond Future	10.7900	0.0108	5.9600	0.0060	(44.764)	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
2014/07/28	R186	07/08/2014			Bond Future	8.1905	119.2108	8.2199	118.9587	0.358	0.0000	0.0000	40,428
2014/07/28	R186	07/08/2014	7.60	Put	Bond Future	5,241.8400	5.2418	5,492.0400	5.4920	4.773	0	0	0
2014/07/28	R186	07/08/2014	8.00	Call	Bond Future	215.4300	0.2154	113.8500	0.1138	(47.152)	0	0	105
2014/07/28	R186	07/08/2014	8.92	Put	Bond Future	0.6500	0.0007	0.2000	0.0002	(69.231)	0	0	840
2014/07/28	R186	07/08/2014	8.29	Call	Bond Future	1,279.6300	1.2796	1,025.5100	1.0255	(19.859)	0	0	0
2014/07/28	R186	07/08/2014	8.25	Call	Bond Future	1,061.6000	1.0616	820.3000	0.8203	(22.730)	0	0	1,200
2014/07/28	R186	07/08/2014	8.30	Call	Bond Future	1,337.4500	1.3375	1,080.7500	1.0808	(19.193)	0	0	0
2014/07/28	R186	07/08/2014	8.29	Put	Bond Future	427.7900	0.4278	425.7000	0.4257	(0.489)	0	0	0
2014/07/28	R186	07/08/2014	9.20	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	2,100
2014/07/28	R186	07/08/2014	7.60	Call	Bond Future	2.1200	0.0021	0.2900	0.0003	(86.321)	0	0	210
2014/07/28	R186	07/08/2014	8.00	Put	Bond Future	1,871.8100	1.8718	2,022.2600	2.0223	8.038	0	0	0
2014/07/28	R186	07/08/2014	8.31	Put	Bond Future	374.4100	0.3744	367.3800	0.3674	(1.878)	0	0	0
2014/07/28	R186	07/08/2014	8.92	Call	Bond Future	6,054.4100	6.0544	5,801.9300	5.8019	(4.170)	0	0	0
2014/07/28	R186	07/08/2014	8.30	Put	Bond Future	400.4300	0.4004	395.7600	0.3958	(1.166)	0	0	0
2014/07/28	R186	07/08/2014	9.20	Call	Bond Future	8,262.0500	8.2621	8,010.0100	8.0100	(3.051)	0	0	0
2014/07/28	R186	07/08/2014	8.43	Call	Bond Future	2,189.3100	2.1893	1,918.3200	1.9183	(12.378)	0	0	0
2014/07/28	R186	07/08/2014	8.70	Call	Bond Future	4,285.4200	4.2854	4,028.5600	4.0286	(5.994)	0	0	0
2014/07/28	R186	07/08/2014	8.25	Put	Bond Future	551.3500	0.5513	562.0800	0.5621	1.946	0	0	0
2014/07/28	R186	06/11/2014	8.14	Call	Bond Future	1,863.3600	1.8634	1,719.0400	1.7190	(7.745)	0	0	0
2014/07/28	R186	06/11/2014	8.15	Put	Bond Future	2,849.8000	2.8498	2,961.7500	2.9618	3.928	0	0	0
2014/07/28	R186	06/11/2014			Bond Future	8.2620	121.0097	8.2926	120.7518	0.371	0.0000	0.0000	23,112
2014/07/28	R186	06/11/2014	9.17	Call	Bond Future	7,635.9000	7.6359	7,389.2100	7.3892	(3.231)	0	0	0
2014/07/28	R186	06/11/2014	8.15	Call	Bond Future	1,900.5100	1.9005	1,754.6000	1.7546	(7.677)	0	0	0
2014/07/28	R186	06/11/2014	8.16	Call	Bond Future	1,938.1100	1.9381	1,790.6200	1.7906	(7.610)	0	0	0
2014/07/28	R186	06/11/2014	9.17	Put	Bond Future	314.9400	0.3149	326.1100	0.3261	3.547	0	0	2,010
2014/07/28	R186	06/11/2014	8.14	Put	Bond Future	2,897.9600	2.8980	3,011.5000	3.0115	3.918	0	0	0
2014/07/28	R186	06/11/2014	8.16	Put	Bond Future	2,802.1800	2.8022	2,912.5500	2.9125	3.939	0	0	0
2014/07/28	R186	05/02/2015	9.00	Call	Bond Future	6,720.3400	6.7203	6,501.7000	6.5017	(3.253)	0	0	0
2014/07/28	R186	05/02/2015			Bond Future	8.3229	117.6623	8.3549	117.3984	0.384	0.0000	0.0000	0
2014/07/28	R186	05/02/2015	8.75	Call	Bond Future	5,332.8100	5.3328	5,132.6500	5.1326	(3.753)	0	0	0
2014/07/28	R186	05/02/2015	8.76	Call	Bond Future	5,385.8200	5.3858	5,184.8400	5.1848	(3.732)	0	0	0
2014/07/28	R186	05/02/2015	8.74	Call	Bond Future	5,280.0300	5.2800	5,080.6900	5.0807	(3.775)	0	0	0
2014/07/28	R186	05/02/2015	8.76	Put	Bond Future	1,849.6800	1.8497	1,912.6100	1.9126	3.402	0	0	0
2014/07/28	R186	05/02/2015	8.75	Put	Bond Future	1,875.9100	1.8759	1,939.6600	1.9397	3.398	0	0	0
2014/07/28	R186	05/02/2015	9.00	Put	Bond Future	1,305.6100	1.3056	1,350.8800	1.3509	3.467	0	0	9,600
2014/07/28	R186	05/02/2015	8.74	Put	Bond Future	1,902.4400	1.9024	1,967.0100	1.9670	3.394	0	0	0
2014/07/28	R186	07/05/2015			Bond Future	8.3600	8.3600	8.3956	119.4955	0.426	0.0000	0.0000	0
2014/07/28	R186	07/05/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R186	07/05/2015	8.24	Put	Bond Future	0.0000	0.0000	1,268.6900	1.2687	100.000	0	0	0
2014/07/28	R186	07/05/2015	8.26	Put	Bond Future	0.0000	0.0000	1,104.5900	1.1046	100.000	0	0	0
2014/07/28	R186	07/05/2015	8.25	Put	Bond Future	0.0000	0.0000	1,186.6000	1.1866	100.000	0	0	0
2014/07/28	R186	07/05/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R186	07/05/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R197	07/08/2014			Bond Future	285.8310	285.8310	285.8397	285.8397	0.003	0.0000	0.0000	0
2014/07/28	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R197	07/08/2014	270.00	Call	Bond Future	15,831.0000	15.8310	15,839.6800	15.8397	0.055	0	0	0
2014/07/28	R197	07/08/2014	270.01	Call	Bond Future	15,821.0000	15.8210	15,829.6800	15.8297	0.055	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
2014/07/28	R197	07/08/2014	269.99	Call	Bond Future	15,841.0000	15.8410	15,849.6800	15.8497	0.055	0	0	0
2014/07/28	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R197	06/11/2014			Bond Future	290.1798	290.1798	290.1838	290.1838	0.001	0.0000	0.0000	905
2014/07/28	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R197	06/11/2014	285.00	Call	Bond Future	5,179.7700	5.1798	5,183.8200	5.1838	0.078	0	0	0
2014/07/28	R197	06/11/2014	285.01	Call	Bond Future	5,169.7700	5.1698	5,173.8200	5.1738	0.078	0	0	0
2014/07/28	R197	06/11/2014	284.99	Call	Bond Future	5,189.7700	5.1898	5,193.8200	5.1938	0.078	0	0	0
2014/07/28	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R197	05/02/2015	288.99	Put	Bond Future	0.0000	0.0000	109.6700	0.1097	100.000	0	0	0
2014/07/28	R197	05/02/2015			Bond Future	289.0000	289.0000	288.8803	288.8803	(0.041)	0.0000	0.0000	0
2014/07/28	R197	05/02/2015	289.01	Put	Bond Future	0.0000	0.0000	129.6700	0.1297	100.000	0	0	0
2014/07/28	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R197	05/02/2015	289.00	Put	Bond Future	0.0000	0.0000	119.6700	0.1197	100.000	0	0	0
2014/07/28	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R201	07/08/2014	5.31	Put	Bond Future	214.5700	0.2146	216.6000	0.2166	0.946	0	0	0
2014/07/28	R201	07/08/2014			Bond Future	5.8640	102.2236	5.8866	102.2155	0.386	0.0000	0.0000	0
2014/07/28	R201	07/08/2014	5.30	Put	Bond Future	217.6300	0.2176	219.8100	0.2198	1.002	0	0	0
2014/07/28	R201	07/08/2014	5.31	Call	Bond Future	15.1100	0.0151	9.0100	0.0090	(40.371)	0	0	0
2014/07/28	R201	07/08/2014	5.29	Call	Bond Future	14.0500	0.0141	8.2500	0.0083	(41.281)	0	0	0
2014/07/28	R201	07/08/2014	5.30	Call	Bond Future	14.5700	0.0146	8.6200	0.0086	(40.837)	0	0	0
2014/07/28	R201	07/08/2014	5.29	Put	Bond Future	220.7200	0.2207	223.0500	0.2230	1.056	0	0	0
2014/07/28	R202	07/08/2014	207.99	Call	Bond Future	21,128.5100	21.1285	21,136.9300	21.1369	0.040	0	0	0
2014/07/28	R202	07/08/2014	208.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R202	07/08/2014			Bond Future	229.1185	229.1185	229.1269	229.1269	0.004	0.0000	0.0000	126
2014/07/28	R202	07/08/2014	207.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R202	07/08/2014	208.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R202	07/08/2014	208.00	Call	Bond Future	21,118.5100	21.1185	21,126.9300	21.1269	0.040	0	0	0
2014/07/28	R202	07/08/2014	208.01	Call	Bond Future	21,108.5100	21.1085	21,116.9300	21.1169	0.040	0	0	0
2014/07/28	R202	06/11/2014	226.99	Call	Bond Future	5,614.5200	5.6145	5,618.8900	5.6189	0.078	0	0	0
2014/07/28	R202	06/11/2014			Bond Future	232.6045	232.6045	232.6089	232.6089	0.002	0.0000	0.0000	45,216
2014/07/28	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R202	06/11/2014	227.00	Call	Bond Future	5,604.5200	5.6045	5,608.8900	5.6089	0.078	0	0	0
2014/07/28	R202	06/11/2014	227.01	Call	Bond Future	5,594.5200	5.5945	5,598.8900	5.5989	0.078	0	0	0
2014/07/28	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	178.7800	0.1788	100.000	0	0	0
2014/07/28	R202	05/02/2015			Bond Future	233.0000	233.0000	233.1888	233.1888	0.081	0.0000	0.0000	0
2014/07/28	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	198.7800	0.1988	100.000	0	0	0
2014/07/28	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	188.7800	0.1888	100.000	0	0	0
2014/07/28	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/07/28	R203	07/08/2014	7.30	Call	Bond Future	702.5400	0.7025	654.5800	0.6546	(6.827)	0	0	0
2014/07/28	R203	07/08/2014			Bond Future	7.0588	106.6103	7.0729	106.5709	0.200	0.0000	0.0000	24,351
2014/07/28	R203	07/08/2014	7.31	Call	Bond Future	727.2000	0.7272	679.6800	0.6797	(6.535)	0	0	0
2014/07/28	R203	07/08/2014	6.84	Put	Bond Future	649.8100	0.6498	672.0700	0.6721	3.426	0	0	0
2014/07/28	R203	07/08/2014	7.29	Put	Bond Future	35.0700	0.0351	26.0800	0.0261	(25.634)	0	0	0
2014/07/28	R203	07/08/2014	7.31	Put	Bond Future	28.7700	0.0288	20.6500	0.0206	(28.224)	0	0	0
2014/07/28	R203	07/08/2014	7.29	Call	Bond Future	678.1200	0.6781	629.7300	0.6297	(7.136)	0	0	0
2014/07/28	R203	07/08/2014	7.30	Put	Bond Future	31.7900	0.0318	23.2300	0.0232	(26.927)	0	0	0
2014/07/28	R203	07/08/2014	6.84	Call	Bond Future	36.9100	0.0369	19.7700	0.0198	(46.437)	0	0	46
2014/07/28	R203	06/11/2014	6.86	Call	Bond Future	318.3700	0.3184	297.3900	0.2974	(6.590)	0	0	0
2014/07/28	R203	06/11/2014			Bond Future	7.1551	104.0552	7.1713	104.0134	0.226	0.0000	0.0000	6,646
2014/07/28	R203	06/11/2014	6.98	Call	Bond Future	429.6400	0.4296	404.8700	0.4049	(5.765)	0	0	14
2014/07/28	R203	06/11/2014	6.84	Call	Bond Future	302.1000	0.3021	281.7500	0.2818	(6.736)	0	0	45
2014/07/28	R203	06/11/2014	6.85	Call	Bond Future	310.1600	0.3102	289.5000	0.2895	(6.661)	0	0	0
2014/07/28	R203	06/11/2014	6.98	Put	Bond Future	882.1600	0.8822	899.1000	0.8991	1.920	0	0	0
2014/07/28	R203	06/11/2014	6.84	Put	Bond Future	1,118.2000	1.1182	1,139.5600	1.1396	1.910	0	0	0
2014/07/28	R203	06/11/2014	6.86	Put	Bond Future	1,082.4300	1.0824	1,103.1600	1.1032	1.915	0	0	0
2014/07/28	R203	06/11/2014	6.85	Put	Bond Future	1,100.2400	1.1002	1,121.2900	1.1213	1.913	0	0	0
2014/07/28	R203	05/02/2015	7.69	Call	Bond Future	1,508.0900	1.5081	1,471.6900	1.4717	(2.414)	0	0	55
2014/07/28	R203	05/02/2015			Bond Future	7.2308	105.7316	7.2494	105.6875	0.258	0.0000	0.0000	0
2014/07/28	R203	05/02/2015	8.34	Put	Bond Future	135.1400	0.1351	137.0000	0.1370	1.376	0	0	0
2014/07/28	R203	05/02/2015	8.35	Call	Bond Future	2,732.3800	2.7324	2,690.1000	2.6901	(1.547)	0	0	0
2014/07/28	R203	05/02/2015	8.36	Call	Bond Future	2,752.4400	2.7524	2,710.1200	2.7101	(1.538)	0	0	0
2014/07/28	R203	05/02/2015	8.34	Call	Bond Future	2,712.3600	2.7124	2,670.1300	2.6701	(1.557)	0	0	0
2014/07/28	R203	05/02/2015	8.36	Put	Bond Future	129.5100	0.1295	131.2800	0.1313	1.367	0	0	0
2014/07/28	R203	05/02/2015	7.69	Put	Bond Future	431.0400	0.4310	438.7300	0.4387	1.784	0	0	0
2014/07/28	R203	05/02/2015	8.35	Put	Bond Future	132.3000	0.1323	134.1100	0.1341	1.368	0	0	0
2014/07/28	R203	07/05/2015			Bond Future	7.2500	7.2500	7.2500	103.4037	0.000	0.0000	0.0000	0
2014/07/28	R203	07/05/2015	7.24	Put	Bond Future	0.0000	0.0000	21.5000	0.0215	100.000	0	0	0
2014/07/28	R203	07/05/2015	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R203	07/05/2015	7.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R203	07/05/2015	7.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R203	07/05/2015	7.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R203	07/05/2015	7.26	Call	Bond Future	0.0000	0.0000	21.4900	0.0215	100.000	0	0	0
2014/07/28	R204	07/08/2014			Bond Future	7.3431	103.5346	7.3572	103.4819	0.192	0.0000	0.0000	14,562
2014/07/28	R204	07/08/2014	7.44	Put	Bond Future	167.6900	0.1677	149.7300	0.1497	(10.710)	0	0	0
2014/07/28	R204	07/08/2014	7.46	Put	Bond Future	145.0300	0.1450	126.9000	0.1269	(12.501)	0	0	0
2014/07/28	R204	07/08/2014	7.45	Put	Bond Future	156.0500	0.1561	137.9700	0.1380	(11.586)	0	0	0
2014/07/28	R204	07/08/2014	7.46	Call	Bond Future	579.8200	0.5798	509.0300	0.5090	(12.209)	0	0	0
2014/07/28	R204	07/08/2014	7.78	Call	Bond Future	1,619.8900	1.6199	1,563.8800	1.5639	(3.458)	0	0	0
2014/07/28	R204	07/08/2014	7.44	Call	Bond Future	528.2700	0.5283	457.6500	0.4577	(13.368)	0	0	0
2014/07/28	R204	07/08/2014	7.78	Put	Bond Future	6.6000	0.0066	3.2500	0.0033	(50.758)	0	0	530
2014/07/28	R204	07/08/2014	7.45	Call	Bond Future	553.7400	0.5537	483.0000	0.4830	(12.775)	0	0	0
2014/07/28	R204	06/11/2014	7.99	Put	Bond Future	255.3600	0.2554	256.8500	0.2568	0.583	0	0	1,270
2014/07/28	R204	06/11/2014			Bond Future	7.4310	105.0969	7.4466	105.0418	0.210	0.0000	0.0000	364
2014/07/28	R204	06/11/2014	6.99	Put	Bond Future	1,887.7500	1.8878	1,919.7600	1.9198	1.696	0	0	0
2014/07/28	R204	06/11/2014	7.01	Put	Bond Future	1,833.9900	1.8340	1,865.2000	1.8652	1.702	0	0	0

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2014/07/28	R204	06/11/2014	6.99	Call	Bond Future	316.5700		0.3166	293.4600	0.2935	(7.300)	0	0	0
2014/07/28	R204	06/11/2014	7.00	Put	Bond Future	1,860.7800		1.8608	1,892.3900	1.8924	1.699	0	0	0
2014/07/28	R204	06/11/2014	7.99	Call	Bond Future	2,205.5700		2.2056	2,151.9400	2.1519	(2.432)	0	0	0
2014/07/28	R204	06/11/2014	7.00	Call	Bond Future	325.5500		0.3255	302.0400	0.3020	(7.222)	0	0	0
2014/07/28	R204	06/11/2014	7.01	Call	Bond Future	334.7100		0.3347	310.8000	0.3108	(7.143)	0	0	0
2014/07/28	R204	05/02/2015			Bond Future	7.5003		102.7542	7.5176	102.6965	0.231	0.0000	0.0000	0
2014/07/28	R204	05/02/2015	8.25	Call	Bond Future	2,862.7900		2.8628	2,810.2900	2.8103	(1.834)	0	0	0
2014/07/28	R204	05/02/2015	8.26	Call	Bond Future	2,888.3600		2.8884	2,835.7400	2.8357	(1.822)	0	0	0
2014/07/28	R204	05/02/2015	8.24	Call	Bond Future	2,837.3000		2.8373	2,784.9200	2.7849	(1.846)	0	0	0
2014/07/28	R204	05/02/2015	8.26	Put	Bond Future	394.1200		0.3941	399.2100	0.3992	1.291	0	0	0
2014/07/28	R204	05/02/2015	8.25	Put	Bond Future	400.8900		0.4009	406.1000	0.4061	1.300	0	0	0
2014/07/28	R204	05/02/2015	8.24	Put	Bond Future	407.7500		0.4077	413.0800	0.4131	1.307	0	0	0
2014/07/28	R204	07/05/2015	7.51	Put	Bond Future	0.0000		0.0000	102.3700	0.1024	100.000	0	0	0
2014/07/28	R204	07/05/2015			Bond Future	7.5200		7.5200	7.5426	104.5304	0.301	0.0000	0.0000	0
2014/07/28	R204	07/05/2015	7.50	Put	Bond Future	0.0000		0.0000	133.7900	0.1338	100.000	0	0	0
2014/07/28	R204	07/05/2015	7.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R204	07/05/2015	7.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R204	07/05/2015	7.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R204	07/05/2015	7.49	Put	Bond Future	0.0000		0.0000	165.2300	0.1652	100.000	0	0	0
2014/07/28	R207	07/08/2014	7.69	Call	Bond Future	676.2800		0.6763	562.0600	0.5621	(16.889)	0	0	0
2014/07/28	R207	07/08/2014	7.70	Put	Bond Future	175.2600		0.1753	165.4500	0.1655	(5.597)	0	0	0
2014/07/28	R207	07/08/2014			Bond Future	7.5773		99.1093	7.6015	99.0041	0.320	0.0000	0.0000	34,011
2014/07/28	R207	07/08/2014	7.70	Call	Bond Future	706.6300		0.7066	591.6500	0.5916	(16.272)	0	0	0
2014/07/28	R207	07/08/2014	7.71	Call	Bond Future	737.6200		0.7376	621.9900	0.6220	(15.676)	0	0	0
2014/07/28	R207	07/08/2014	7.69	Put	Bond Future	188.0700		0.1881	179.0200	0.1790	(4.812)	0	0	0
2014/07/28	R207	07/08/2014	7.71	Put	Bond Future	163.1100		0.1631	152.6500	0.1527	(6.413)	0	0	0
2014/07/28	R207	06/11/2014	7.36	Put	Bond Future	1,834.4200		1.8344	1,894.1300	1.8941	3.255	0	0	0
2014/07/28	R207	06/11/2014			Bond Future	7.6597		100.6049	7.6857	100.4965	0.340	0.0000	0.0000	532
2014/07/28	R207	06/11/2014	7.35	Put	Bond Future	1,863.0100		1.8630	1,923.4300	1.9234	3.243	0	0	0
2014/07/28	R207	06/11/2014	7.36	Call	Bond Future	576.4000		0.5764	527.6600	0.5277	(8.456)	0	0	0
2014/07/28	R207	06/11/2014	7.34	Call	Bond Future	549.1700		0.5492	501.8600	0.5019	(8.615)	0	0	0
2014/07/28	R207	06/11/2014	7.35	Call	Bond Future	562.6700		0.5627	514.6400	0.5146	(8.536)	0	0	0
2014/07/28	R207	06/11/2014	7.34	Put	Bond Future	1,891.8500		1.8919	1,952.9900	1.9530	3.232	0	0	0
2014/07/28	R207	05/02/2015	8.49	Put	Bond Future	511.5000		0.5115	527.1100	0.5271	3.052	0	0	0
2014/07/28	R207	05/02/2015			Bond Future	7.7280		98.5838	7.7560	98.4720	0.363	0.0000	0.0000	0
2014/07/28	R207	05/02/2015	8.51	Put	Bond Future	495.2600		0.4953	510.3700	0.5104	3.051	0	0	0
2014/07/28	R207	05/02/2015	8.50	Call	Bond Future	3,524.2600		3.5243	3,427.8700	3.4279	(2.735)	0	0	0
2014/07/28	R207	05/02/2015	8.51	Call	Bond Future	3,554.5700		3.5546	3,457.9300	3.4579	(2.719)	0	0	0
2014/07/28	R207	05/02/2015	8.49	Call	Bond Future	3,494.0300		3.4940	3,397.8900	3.3979	(2.752)	0	0	0
2014/07/28	R207	05/02/2015	8.50	Put	Bond Future	503.3300		0.5033	518.6900	0.5187	3.052	0	0	0
2014/07/28	R207	07/05/2015			Bond Future	7.7632		100.3464	7.7935	100.2308	0.390	0.0000	0.0000	0
2014/07/28	R207	07/05/2015	8.25	Call	Bond Future	2,963.4000		2.9634	2,878.4300	2.8784	(2.867)	0	0	0
2014/07/28	R207	07/05/2015	7.73	Call	Bond Future	1,811.1000		1.8111	1,744.2200	1.7442	(3.693)	0	0	66
2014/07/28	R207	07/05/2015	8.24	Put	Bond Future	1,139.8100		1.1398	1,170.7100	1.1707	2.711	0	0	0
2014/07/28	R207	07/05/2015	8.26	Put	Bond Future	1,114.9700		1.1150	1,145.2600	1.1453	2.717	0	0	0
2014/07/28	R207	07/05/2015	7.73	Put	Bond Future	1,937.9100		1.9379	1,986.5900	1.9866	2.512	0	0	0
2014/07/28	R207	07/05/2015	8.25	Put	Bond Future	1,127.3400		1.1273	1,157.9300	1.1579	2.713	0	0	0

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2014/07/28	R207	07/05/2015	8.26	Call	Bond Future	2,988.3100	2.9883	2,903.0400	2.9030	(2.853)	0	0	0
2014/07/28	R207	07/05/2015	8.24	Call	Bond Future	2,938.5800	2.9386	2,853.9200	2.8539	(2.881)	0	0	0
2014/07/28	R208	07/08/2014	8.28	Call	Bond Future	2,599.4200	2.5994	2,477.2900	2.4773	(4.698)	0	0	0
2014/07/28	R208	07/08/2014			Bond Future	7.7470	97.3621	7.7712	97.2422	0.313	0.0000	0.0000	16,244
2014/07/28	R208	07/08/2014	7.80	Call	Bond Future	588.2000	0.5882	465.2000	0.4652	(20.911)	0	0	0
2014/07/28	R208	07/08/2014	7.79	Put	Bond Future	346.4800	0.3465	345.1900	0.3452	(0.372)	0	0	0
2014/07/28	R208	07/08/2014	7.81	Put	Bond Future	306.6400	0.3066	301.8600	0.3019	(1.559)	0	0	0
2014/07/28	R208	07/08/2014	7.80	Put	Bond Future	326.1300	0.3261	323.0300	0.3230	(0.951)	0	0	0
2014/07/28	R208	07/08/2014	7.81	Call	Bond Future	618.0400	0.6180	493.3600	0.4934	(20.173)	0	0	0
2014/07/28	R208	07/08/2014	8.28	Put	Bond Future	4.2700	0.0043	2.0400	0.0020	(52.225)	0	0	630
2014/07/28	R208	07/08/2014	7.79	Call	Bond Future	559.1800	0.5592	437.9900	0.4380	(21.673)	0	0	0
2014/07/28	R208	06/11/2014	7.46	Call	Bond Future	567.7000	0.5677	517.1800	0.5172	(8.899)	0	0	0
2014/07/28	R208	06/11/2014			Bond Future	7.8275	95.4329	7.8533	95.3096	0.329	0.0000	0.0000	571
2014/07/28	R208	06/11/2014	7.44	Call	Bond Future	539.5800	0.5396	490.6600	0.4907	(9.066)	0	0	0
2014/07/28	R208	06/11/2014	7.45	Call	Bond Future	553.5100	0.5535	503.8000	0.5038	(8.981)	0	0	0
2014/07/28	R208	06/11/2014	8.50	Put	Bond Future	282.8200	0.2828	291.1900	0.2912	2.959	0	0	1,520
2014/07/28	R208	06/11/2014	7.44	Put	Bond Future	2,417.7800	2.4178	2,492.1600	2.4922	3.076	0	0	0
2014/07/28	R208	06/11/2014	7.46	Put	Bond Future	2,347.8600	2.3479	2,420.6400	2.4206	3.100	0	0	0
2014/07/28	R208	06/11/2014	8.50	Call	Bond Future	3,437.0600	3.4371	3,322.1300	3.3221	(3.344)	0	0	0
2014/07/28	R208	06/11/2014	7.45	Put	Bond Future	2,382.6800	2.3827	2,456.2700	2.4563	3.089	0	0	0
2014/07/28	R208	05/02/2015	8.51	Call	Bond Future	3,531.4000	3.5314	3,426.4800	3.4265	(2.971)	0	0	0
2014/07/28	R208	05/02/2015			Bond Future	7.8948	96.9706	7.9222	96.8438	0.347	0.0000	0.0000	0
2014/07/28	R208	05/02/2015	8.49	Call	Bond Future	3,465.3600	3.4654	3,361.1300	3.3611	(3.008)	0	0	0
2014/07/28	R208	05/02/2015	8.51	Put	Bond Future	735.3600	0.7354	757.2600	0.7573	2.978	0	0	0
2014/07/28	R208	05/02/2015	8.50	Put	Bond Future	747.0300	0.7470	769.2700	0.7693	2.977	0	0	0
2014/07/28	R208	05/02/2015	8.49	Put	Bond Future	758.6100	0.7586	781.2000	0.7812	2.978	0	0	0
2014/07/28	R208	05/02/2015	8.50	Call	Bond Future	3,498.4400	3.4984	3,393.8600	3.3939	(2.989)	0	0	0
2014/07/28	R208	07/05/2015	8.01	Call	Bond Future	0.0000	0.0000	229.1900	0.2292	100.000	0	0	0
2014/07/28	R208	07/05/2015			Bond Future	7.9300	7.9300	7.9586	95.1701	0.361	0.0000	0.0000	0
2014/07/28	R208	07/05/2015	7.99	Call	Bond Future	0.0000	0.0000	140.0200	0.1400	100.000	0	0	0
2014/07/28	R208	07/05/2015	8.00	Call	Bond Future	0.0000	0.0000	184.6200	0.1846	100.000	0	0	0
2014/07/28	R208	07/05/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R208	07/05/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R208	07/05/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R209	07/08/2014	9.04	Put	Bond Future	208.8000	0.2088	195.2000	0.1952	(6.513)	0	0	0
2014/07/28	R209	07/08/2014			Bond Future	8.8248	77.6027	8.8592	77.3381	0.389	0.0000	0.0000	10,743
2014/07/28	R209	07/08/2014	9.06	Put	Bond Future	181.1200	0.1811	166.2600	0.1663	(8.205)	0	0	0
2014/07/28	R209	07/08/2014	9.05	Put	Bond Future	194.5600	0.1946	180.2600	0.1803	(7.350)	0	0	0
2014/07/28	R209	07/08/2014	9.05	Call	Bond Future	1,902.5800	1.9026	1,623.6200	1.6236	(14.662)	0	0	0
2014/07/28	R209	07/08/2014	9.06	Call	Bond Future	1,963.6000	1.9636	1,684.0800	1.6841	(14.235)	0	0	0
2014/07/28	R209	07/08/2014	9.04	Call	Bond Future	1,842.2400	1.8422	1,563.9800	1.5640	(15.104)	0	0	0
2014/07/28	R209	06/11/2014	9.50	Call	Bond Future	5,156.4300	5.1564	4,919.3200	4.9193	(4.598)	0	0	0
2014/07/28	R209	06/11/2014	8.95	Call	Bond Future	2,530.1500	2.5301	2,351.9600	2.3520	(7.043)	0	0	2,050
2014/07/28	R209	06/11/2014			Bond Future	8.8911	75.6270	8.9266	75.3572	0.399	0.0000	0.0000	16,291
2014/07/28	R209	06/11/2014	8.99	Put	Bond Future	1,944.8100	1.9448	2,031.0100	2.0310	4.432	0	0	0
2014/07/28	R209	06/11/2014	10.00	Call	Bond Future	7,989.6100	7.9896	7,728.6500	7.7287	(3.266)	0	0	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
2014/07/28	R209	06/11/2014	9.05	Put	Bond Future	1,750.0500		1.7500	1,828.3200	1.8283	4.472	0	0	0
2014/07/28	R209	06/11/2014	9.58	Put	Bond Future	613.9000		0.6139	641.2200	0.6412	4.450	0	0	907
2014/07/28	R209	06/11/2014	9.01	Put	Bond Future	1,878.1600		1.8782	1,961.6700	1.9617	4.446	0	0	0
2014/07/28	R209	06/11/2014	9.50	Put	Bond Future	728.1600		0.7282	760.9400	0.7609	4.502	0	0	5,500
2014/07/28	R209	06/11/2014	10.05	Call	Bond Future	8,281.6100		8.2816	8,019.3700	8.0194	(3.167)	0	0	0
2014/07/28	R209	06/11/2014	8.95	Put	Bond Future	2,083.2600		2.0833	2,174.9600	2.1750	4.402	0	0	0
2014/07/28	R209	06/11/2014	9.00	Put	Bond Future	1,911.3500		1.9113	1,996.2000	1.9962	4.439	0	0	0
2014/07/28	R209	06/11/2014	9.95	Call	Bond Future	7,698.5800		7.6986	7,439.0500	7.4390	(3.371)	0	0	0
2014/07/28	R209	06/11/2014	8.50	Call	Bond Future	1,090.2800		1.0903	980.4000	0.9804	(10.078)	0	0	5,500
2014/07/28	R209	06/11/2014	8.75	Put	Bond Future	2,885.8100		2.8858	3,007.0000	3.0070	4.200	0	0	0
2014/07/28	R209	06/11/2014	8.99	Call	Bond Future	2,692.9000		2.6929	2,509.2100	2.5092	(6.821)	0	0	0
2014/07/28	R209	06/11/2014	9.25	Call	Bond Future	3,867.8500		3.8679	3,652.8700	3.6529	(5.558)	0	0	0
2014/07/28	R209	06/11/2014	10.05	Put	Bond Future	195.8000		0.1958	203.4500	0.2034	3.907	0	0	2,050
2014/07/28	R209	06/11/2014	10.00	Put	Bond Future	223.7600		0.2238	232.6900	0.2327	3.991	0	0	1,640
2014/07/28	R209	06/11/2014	9.05	Call	Bond Future	2,946.4200		2.9464	2,754.8000	2.7548	(6.503)	0	0	2,050
2014/07/28	R209	06/11/2014	9.58	Call	Bond Future	5,593.5300		5.5935	5,350.9600	5.3510	(4.337)	0	0	0
2014/07/28	R209	06/11/2014	9.00	Call	Bond Future	2,734.4400		2.7344	2,549.4000	2.5494	(6.767)	0	0	1,640
2014/07/28	R209	06/11/2014	9.25	Put	Bond Future	1,207.1700		1.2072	1,262.0800	1.2621	4.549	0	0	2,200
2014/07/28	R209	06/11/2014	8.75	Call	Bond Future	1,798.0300		1.7980	1,649.3300	1.6493	(8.270)	0	0	2,200
2014/07/28	R209	06/11/2014	9.01	Call	Bond Future	2,776.1400		2.7761	2,589.7600	2.5898	(6.714)	0	0	0
2014/07/28	R209	06/11/2014	9.95	Put	Bond Future	255.1300		0.2551	265.4900	0.2655	4.061	0	0	2,050
2014/07/28	R209	06/11/2014	8.50	Put	Bond Future	4,165.6800		4.1657	4,325.6900	4.3257	3.841	0	0	0
2014/07/28	R209	05/02/2015	9.00	Put	Bond Future	3,034.4800		3.0345	3,138.3800	3.1384	3.424	0	0	0
2014/07/28	R209	05/02/2015			Bond Future	8.9498		76.8457	8.9864	76.5703	0.410	0.0000	0.0000	0
2014/07/28	R209	05/02/2015	9.25	Call	Bond Future	4,441.8600		4.4419	4,246.4900	4.2465	(4.398)	0	0	0
2014/07/28	R209	05/02/2015	9.26	Call	Bond Future	4,485.6900		4.4857	4,289.4500	4.2894	(4.375)	0	0	0
2014/07/28	R209	05/02/2015	9.25	Put	Bond Future	2,230.7900		2.2308	2,310.8700	2.3109	3.590	0	0	0
2014/07/28	R209	05/02/2015	9.24	Call	Bond Future	4,398.2000		4.3982	4,203.7200	4.2037	(4.422)	0	0	0
2014/07/28	R209	05/02/2015	9.00	Call	Bond Future	3,411.6700		3.4117	3,240.1200	3.2401	(5.028)	0	0	0
2014/07/28	R209	05/02/2015	9.24	Put	Bond Future	2,259.1300		2.2591	2,340.1000	2.3401	3.584	0	0	0
2014/07/28	R209	05/02/2015	9.26	Put	Bond Future	2,202.7300		2.2027	2,281.9400	2.2819	3.596	0	0	0
2014/07/28	R209	07/05/2015			Bond Future	8.9900		8.9900	9.0298	74.7872	0.443	0.0000	0.0000	0
2014/07/28	R209	07/05/2015	8.99	Put	Bond Future	0.0000		0.0000	296.5900	0.2966	100.000	0	0	0
2014/07/28	R209	07/05/2015	9.01	Put	Bond Future	0.0000		0.0000	147.3600	0.1474	100.000	0	0	0
2014/07/28	R209	07/05/2015	9.00	Put	Bond Future	0.0000		0.0000	221.9200	0.2219	100.000	0	0	0
2014/07/28	R209	07/05/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R209	07/05/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R209	07/05/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R210	07/08/2014			Bond Future	171.3848		171.3848	171.3909	171.3909	0.004	0.0000	0.0000	123
2014/07/28	R210	07/08/2014	159.00	Call	Bond Future	12,384.8100		12.3848	12,390.9100	12.3909	0.049	0	0	0
2014/07/28	R210	07/08/2014	159.01	Call	Bond Future	12,374.8100		12.3748	12,380.9100	12.3809	0.049	0	0	0
2014/07/28	R210	07/08/2014	158.99	Call	Bond Future	12,394.8100		12.3948	12,400.9100	12.4009	0.049	0	0	0
2014/07/28	R210	07/08/2014	159.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R210	07/08/2014	159.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R210	07/08/2014	158.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R210	06/11/2014			Bond Future	171.9526		171.9526	171.9560	171.9560	0.002	0.0000	0.0000	495

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
2014/07/28	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R210	06/11/2014	169.00	Call	Bond Future	2,952.6500	2.9526	2,955.9700	2.9560	0.112	0	0	0
2014/07/28	R210	06/11/2014	169.01	Call	Bond Future	2,942.6500	2.9426	2,945.9700	2.9460	0.113	0	0	0
2014/07/28	R210	06/11/2014	168.99	Call	Bond Future	2,962.6500	2.9626	2,965.9700	2.9660	0.112	0	0	0
2014/07/28	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	266.5200	0.2665	100.000	0	0	0
2014/07/28	R210	05/02/2015			Bond Future	175.0000	175.0000	174.7435	174.7435	(0.147)	0.0000	0.0000	0
2014/07/28	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	256.5200	0.2565	100.000	0	0	0
2014/07/28	R210	05/02/2015	175.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R210	05/02/2015	174.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R210	05/02/2015	175.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	246.5200	0.2465	100.000	0	0	0
2014/07/28	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R211	07/08/2014			Bond Future	130.7400	130.7400	130.7411	130.7411	0.001	0.0000	0.0000	390
2014/07/28	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R211	07/08/2014	128.00	Call	Bond Future	2,739.9600	2.7400	2,741.0600	2.7411	0.040	0	0	0
2014/07/28	R211	07/08/2014	128.01	Call	Bond Future	2,729.9600	2.7300	2,731.0600	2.7311	0.040	0	0	0
2014/07/28	R211	07/08/2014	127.99	Call	Bond Future	2,749.9600	2.7500	2,751.0600	2.7511	0.040	0	0	0
2014/07/28	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R211	06/11/2014	130.00	Call	Bond Future	2,729.1200	2.7291	2,728.0600	2.7281	(0.039)	0	0	0
2014/07/28	R211	06/11/2014	130.01	Call	Bond Future	2,719.1200	2.7191	2,718.0600	2.7181	(0.039)	0	0	0
2014/07/28	R211	06/11/2014			Bond Future	132.7291	132.7291	132.7281	132.7281	(0.001)	0.0000	0.0000	0
2014/07/28	R211	06/11/2014	129.99	Call	Bond Future	2,739.1200	2.7391	2,738.0600	2.7381	(0.039)	0	0	0
2014/07/28	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	276.1800	0.2762	100.000	0	0	0
2014/07/28	R211	05/02/2015			Bond Future	133.0000	133.0000	133.2762	133.2762	0.208	0.0000	0.0000	0
2014/07/28	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	266.1800	0.2662	100.000	0	0	0
2014/07/28	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	286.1800	0.2862	100.000	0	0	0
2014/07/28	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R212	07/08/2014	128.99	Call	Bond Future	6,653.0300	6.6530	6,472.4900	6.4725	(2.714)	0	0	0
2014/07/28	R212	07/08/2014			Bond Future	135.6430	135.6430	135.4625	135.4625	(0.133)	0.0000	0.0000	349
2014/07/28	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R212	07/08/2014	129.00	Call	Bond Future	6,643.0300	6.6430	6,462.4900	6.4625	(2.718)	0	0	0
2014/07/28	R212	07/08/2014	129.01	Call	Bond Future	6,633.0300	6.6330	6,452.4900	6.4525	(2.722)	0	0	0
2014/07/28	R212	06/11/2014			Bond Future	137.7068	137.7068	137.5213	137.5213	(0.135)	0.0000	0.0000	19,259
2014/07/28	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R212	06/11/2014	135.00	Call	Bond Future	2,706.8300	2.7068	2,521.3000	2.5213	(6.854)	0	0	0
2014/07/28	R212	06/11/2014	135.01	Call	Bond Future	2,696.8300	2.6968	2,511.3000	2.5113	(6.880)	0	0	0
2014/07/28	R212	06/11/2014	134.99	Call	Bond Future	2,716.8300	2.7168	2,531.3000	2.5313	(6.829)	0	0	0
2014/07/28	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/07/28	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R212	05/02/2015			Bond Future	138.0000	138.0000	137.9906	137.9906	(0.007)	0.0000	0.0000	0
2014/07/28	R212	05/02/2015	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R212	05/02/2015	138.01	Put	Bond Future	0.0000	0.0000	19.3900	0.0194	100.000	0	0	0
2014/07/28	R212	05/02/2015	138.00	Put	Bond Future	0.0000	0.0000	9.3900	0.0094	100.000	0	0	0
2014/07/28	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.6100	0.0006	100.000	0	0	0
2014/07/28	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R213	07/08/2014	8.86	Call	Bond Future	1,855.0700	1.8551	1,574.8000	1.5748	(15.108)	0	0	0
2014/07/28	R213	07/08/2014			Bond Future	8.6452	88.7899	8.6796	88.5225	0.397	0.0000	0.0000	23,660
2014/07/28	R213	07/08/2014	8.84	Call	Bond Future	1,733.9200	1.7339	1,455.5500	1.4556	(16.054)	0	0	0
2014/07/28	R213	07/08/2014	8.85	Call	Bond Future	1,794.1000	1.7941	1,514.7100	1.5147	(15.573)	0	0	0
2014/07/28	R213	07/08/2014	8.84	Put	Bond Future	233.5000	0.2335	222.4800	0.2225	(4.719)	0	0	0
2014/07/28	R213	07/08/2014	8.86	Put	Bond Future	202.7200	0.2027	189.8000	0.1898	(6.373)	0	0	0
2014/07/28	R213	07/08/2014	8.85	Put	Bond Future	217.6700	0.2177	205.6300	0.2056	(5.531)	0	0	0
2014/07/28	R213	06/11/2014	8.84	Call	Bond Future	2,779.0700	2.7791	2,590.9100	2.5909	(6.771)	0	0	0
2014/07/28	R213	06/11/2014	8.85	Put	Bond Future	1,799.4900	1.7995	1,882.8100	1.8828	4.630	0	0	0
2014/07/28	R213	06/11/2014			Bond Future	8.7158	86.5881	8.7514	86.3152	0.408	0.0000	0.0000	6,205
2014/07/28	R213	06/11/2014	8.85	Call	Bond Future	2,822.1600	2.8222	2,632.6300	2.6326	(6.716)	0	0	0
2014/07/28	R213	06/11/2014	8.86	Call	Bond Future	2,865.5800	2.8656	2,674.7000	2.6747	(6.661)	0	0	0
2014/07/28	R213	06/11/2014	8.84	Put	Bond Future	1,832.0100	1.8320	1,916.7000	1.9167	4.623	0	0	0
2014/07/28	R213	06/11/2014	8.86	Put	Bond Future	1,767.3900	1.7674	1,849.3600	1.8494	4.638	0	0	0
2014/07/28	R213	05/02/2015	9.26	Put	Bond Future	1,774.9000	1.7749	1,841.2900	1.8413	3.740	0	0	0
2014/07/28	R213	05/02/2015			Bond Future	8.7792	87.9829	8.8160	87.7042	0.420	0.0000	0.0000	0
2014/07/28	R213	05/02/2015	9.25	Put	Bond Future	1,798.5500	1.7985	1,865.7400	1.8657	3.736	0	0	0
2014/07/28	R213	05/02/2015	9.24	Put	Bond Future	1,822.4500	1.8225	1,890.4500	1.8904	3.731	0	0	0
2014/07/28	R213	05/02/2015	9.25	Call	Bond Future	5,262.5800	5.2626	5,051.0900	5.0511	(4.019)	0	0	0
2014/07/28	R213	05/02/2015	9.26	Call	Bond Future	5,310.2800	5.3103	5,097.9900	5.0980	(3.998)	0	0	0
2014/07/28	R213	05/02/2015	9.24	Call	Bond Future	5,215.0400	5.2150	5,004.3600	5.0044	(4.040)	0	0	0
2014/07/28	R213	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R213	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	817.1800	0.8172	100.000	0	0	0
2014/07/28	R213	07/05/2015			Bond Future	8.8200	8.8200	8.8588	85.7215	0.440	0.0000	0.0000	0
2014/07/28	R213	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R213	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R213	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	892.8800	0.8929	100.000	0	0	0
2014/07/28	R213	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	741.5800	0.7416	100.000	0	0	0
2014/07/28	R214	07/08/2014	9.54	Put	Bond Future	6.4500	0.0065	3.0900	0.0031	(52.093)	0	0	0
2014/07/28	R214	07/08/2014			Bond Future	8.9247	78.4138	8.9541	78.1784	0.329	0.0000	0.0000	4,311
2014/07/28	R214	07/08/2014	9.56	Put	Bond Future	5.2100	0.0052	2.3800	0.0024	(54.319)	0	0	0
2014/07/28	R214	07/08/2014	9.55	Put	Bond Future	5.8000	0.0058	2.7100	0.0027	(53.276)	0	0	0
2014/07/28	R214	07/08/2014	9.56	Call	Bond Future	4,838.2800	4.8383	4,600.0700	4.6001	(4.923)	0	0	0
2014/07/28	R214	07/08/2014	9.54	Call	Bond Future	4,695.3500	4.6954	4,456.6100	4.4566	(5.085)	0	0	0
2014/07/28	R214	07/08/2014	9.55	Call	Bond Future	4,766.8500	4.7669	4,528.3800	4.5284	(5.003)	0	0	0
2014/07/28	R214	06/11/2014	9.20	Call	Bond Future	3,320.5000	3.3205	3,138.9400	3.1389	(5.468)	0	0	2,500
2014/07/28	R214	06/11/2014	9.64	Call	Bond Future	5,592.2100	5.5922	5,375.1100	5.3751	(3.882)	0	0	0
2014/07/28	R214	06/11/2014			Bond Future	8.9914	76.3083	9.0218	76.0681	0.338	0.0000	0.0000	1,726

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
2014/07/28	R214	06/11/2014	9.20	Put	Bond Future	1,694.9500	1.6950	1,753.6200	1.7536	3.461	0	0	0
2014/07/28	R214	06/11/2014	9.65	Call	Bond Future	5,648.2100	5.6482	5,430.5500	5.4305	(3.854)	0	0	0
2014/07/28	R214	06/11/2014	9.66	Call	Bond Future	5,704.3700	5.7044	5,486.1600	5.4862	(3.825)	0	0	0
2014/07/28	R214	06/11/2014	9.80	Call	Bond Future	6,503.3300	6.5033	6,278.4500	6.2785	(3.458)	0	0	0
2014/07/28	R214	06/11/2014	9.64	Put	Bond Future	723.8500	0.7239	746.9800	0.7470	3.195	0	0	0
2014/07/28	R214	06/11/2014	9.66	Put	Bond Future	694.3400	0.6943	716.3600	0.7164	3.171	0	0	0
2014/07/28	R214	06/11/2014	9.80	Put	Bond Future	515.0100	0.5150	530.3600	0.5304	2.981	0	0	2,500
2014/07/28	R214	06/11/2014	9.65	Put	Bond Future	708.9600	0.7090	731.5300	0.7315	3.184	0	0	0
2014/07/28	R214	05/02/2015	9.50	Call	Bond Future	5,397.5100	5.3975	5,208.8200	5.2088	(3.496)	0	0	0
2014/07/28	R214	05/02/2015			Bond Future	9.0519	77.5376	9.0832	77.2923	0.346	0.0000	0.0000	0
2014/07/28	R214	05/02/2015	9.51	Call	Bond Future	5,444.8300	5.4448	5,255.4600	5.2555	(3.478)	0	0	0
2014/07/28	R214	05/02/2015	9.50	Put	Bond Future	2,015.3100	2.0153	2,071.9200	2.0719	2.809	0	0	0
2014/07/28	R214	05/02/2015	9.49	Call	Bond Future	5,350.3400	5.3503	5,162.3200	5.1623	(3.514)	0	0	0
2014/07/28	R214	05/02/2015	9.49	Put	Bond Future	2,040.8100	2.0408	2,098.0900	2.0981	2.807	0	0	0
2014/07/28	R214	05/02/2015	9.51	Put	Bond Future	1,990.0800	1.9901	2,046.0100	2.0460	2.810	0	0	0
2014/07/28	R214	07/05/2015			Bond Future	9.0900	9.0900	9.1257	75.3772	0.393	0.0000	0.0000	0
2014/07/28	R214	07/05/2015	9.15	Call	Bond Future	0.0000	0.0000	187.6800	0.1877	100.000	0	0	0
2014/07/28	R214	07/05/2015	9.16	Call	Bond Future	0.0000	0.0000	264.6600	0.2647	100.000	0	0	0
2014/07/28	R214	07/05/2015	9.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R214	07/05/2015	9.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R214	07/05/2015	9.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R214	07/05/2015	9.14	Call	Bond Future	0.0000	0.0000	110.5700	0.1106	100.000	0	0	0
2014/07/28	R248	07/08/2014			Bond Future	9.0000	101.2809	9.0294	100.9799	0.326	0.0000	0.0000	10,044
2014/07/28	R248	07/08/2014	9.65	Call	Bond Future	6,298.8500	6.2988	5,997.7700	5.9978	(4.780)	0	0	0
2014/07/28	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R248	07/08/2014	9.66	Call	Bond Future	6,390.0300	6.3900	6,088.9500	6.0889	(4.712)	0	0	0
2014/07/28	R248	07/08/2014	9.64	Call	Bond Future	6,207.5100	6.2075	5,906.4300	5.9064	(4.850)	0	0	0
2014/07/28	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R248	06/11/2014			Bond Future	9.0691	98.3821	9.0995	98.0750	0.335	0.0000	0.0000	10,700
2014/07/28	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R248	06/11/2014	9.72	Call	Bond Future	6,222.9000	6.2229	5,915.7800	5.9158	(4.935)	0	0	0
2014/07/28	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R248	06/11/2014	9.73	Call	Bond Future	6,312.8700	6.3129	6,005.7500	6.0058	(4.865)	0	0	0
2014/07/28	R248	06/11/2014	9.74	Call	Bond Future	6,402.6800	6.4027	6,095.5600	6.0956	(4.797)	0	0	0
2014/07/28	R248	05/02/2015			Bond Future	9.1320	99.9670	9.1634	99.6533	0.344	0.0000	0.0000	0
2014/07/28	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R248	05/02/2015	9.50	Call	Bond Future	3,563.5500	3.5636	3,249.8200	3.2498	(8.804)	0	0	0
2014/07/28	R248	05/02/2015	9.51	Call	Bond Future	3,657.0700	3.6571	3,343.3400	3.3433	(8.579)	0	0	0
2014/07/28	R248	05/02/2015	9.49	Call	Bond Future	3,469.8500	3.4699	3,156.1200	3.1561	(9.042)	0	0	0
2014/07/28	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R248	07/05/2015			Bond Future	9.1700	9.1700	9.2081	96.9971	0.415	0.0000	0.0000	0
2014/07/28	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/28	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/07/28	R248 07/05/2015	9.26	Call	Bond Future	0.0000	0.0000	509.7700	0.5098	100.000	0	0	0
2014/07/28	R248 07/05/2015	9.24	Call	Bond Future	0.0000	0.0000	313.9700	0.3140	100.000	0	0	0
2014/07/28	R248 07/05/2015	9.25	Call	Bond Future	0.0000	0.0000	411.9600	0.4120	100.000	0	0	0

Total **454698**