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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/07/2014 TO 02/07/2014

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
2014/07/02	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	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
2014/07/02	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	2025	07/08/2014	109.01	Call	Bond Future	8,226.3900	8.2264	8,239.3400	8.2393	0.157	0	0	0
2014/07/02	2025	07/08/2014			Bond Future	117.2364	117.2364	117.2493	117.2493	0.011	0.0000	0.0000	0
2014/07/02	2025	07/08/2014	108.99	Call	Bond Future	8,246.3900	8.2464	8,259.3400	8.2593	0.157	0	0	0
2014/07/02	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2025	07/08/2014	109.00	Call	Bond Future	8,236.3900	8.2364	8,249.3400	8.2493	0.157	0	0	0
2014/07/02	2025	06/11/2014	117.01	Call	Bond Future	1,991.2400	1.9912	2,002.9400	2.0029	0.588	0	0	0
2014/07/02	2025	06/11/2014			Bond Future	119.0012	119.0012	119.0129	119.0129	0.010	0.0000	0.0000	0
2014/07/02	2025	06/11/2014	116.99	Call	Bond Future	2,011.2400	2.0112	2,022.9400	2.0229	0.582	0	0	0
2014/07/02	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2025	06/11/2014	117.00	Call	Bond Future	2,001.2400	2.0012	2,012.9400	2.0129	0.585	0	0	0
2014/07/02	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2030	07/08/2014			Bond Future	8.8543	93.1331	8.8766	92.9576	0.251	0.0000	0.0000	4,181
2014/07/02	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2030	07/08/2014	8.99	Call	Bond Future	1,063.8600	1.0639	888.4000	0.8884	(16.493)	0	0	0
2014/07/02	2030	07/08/2014	9.00	Call	Bond Future	1,141.5800	1.1416	966.1200	0.9661	(15.370)	0	0	0
2014/07/02	2030	07/08/2014	9.01	Call	Bond Future	1,219.2100	1.2192	1,043.7500	1.0438	(14.391)	0	0	0
2014/07/02	2030	06/11/2014	9.01	Call	Bond Future	585.2400	0.5852	405.8200	0.4058	(30.658)	0	0	0
2014/07/02	2030	06/11/2014			Bond Future	8.9344	94.5242	8.9575	94.3447	0.259	0.0000	0.0000	0
2014/07/02	2030	06/11/2014	8.99	Call	Bond Future	430.9100	0.4309	251.4900	0.2515	(41.637)	0	0	0
2014/07/02	2030	06/11/2014	9.00	Call	Bond Future	508.1200	0.5081	328.7000	0.3287	(35.311)	0	0	0
2014/07/02	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2030	05/02/2015			Bond Future	9.0131	91.9792	9.0370	91.7964	0.266	0.0000	0.0000	0
2014/07/02	2030	05/02/2015	9.25	Call	Bond Future	1,786.7500	1.7868	1,603.9300	1.6039	(10.232)	0	0	0
2014/07/02	2030	05/02/2015	9.24	Call	Bond Future	1,712.3500	1.7124	1,529.5300	1.5295	(10.677)	0	0	0
2014/07/02	2030	05/02/2015	9.26	Call	Bond Future	1,861.0600	1.8611	1,678.2400	1.6782	(9.823)	0	0	0
2014/07/02	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	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
2014/07/02	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	84.7900	0.0848	100.000	0	0	0
2014/07/02	2037	07/08/2014			Bond Future	9.0469	95.0543	9.0693	94.8499	0.248	0.0000	0.0000	10,002
2014/07/02	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	176.0900	0.1761	100.000	0	0	0
2014/07/02	2037	07/08/2014	9.06	Call	Bond Future	119.6300	0.1196	0.0000	0.0000	(100.000)	0	0	0
2014/07/02	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2037	07/08/2014	9.05	Call	Bond Future	28.3300	0.0283	0.0000	0.0000	(100.000)	0	0	0
2014/07/02	2037	07/08/2014	9.04	Put	Bond Future	63.1100	0.0631	267.5300	0.2675	323.911	0	0	0
2014/07/02	2037	06/11/2014	9.69	Call	Bond Future	4,900.4900	4.9005	4,691.7500	4.6918	(4.260)	0	0	0
2014/07/02	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2037	06/11/2014			Bond Future	9.1223	96.4740	9.1455	96.2653	0.254	0.0000	0.0000	0
2014/07/02	2037	06/11/2014	9.70	Call	Bond Future	4,983.1000	4.9831	4,774.3600	4.7744	(4.189)	0	0	0
2014/07/02	2037	06/11/2014	9.71	Call	Bond Future	5,065.5900	5.0656	4,856.8500	4.8569	(4.121)	0	0	0
2014/07/02	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2037	05/02/2015			Bond Future	9.1962	93.7090	9.2202	93.4963	0.261	0.0000	0.0000	0
2014/07/02	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2037	05/02/2015	9.50	Call	Bond Future	2,635.9500	2.6360	2,423.2700	2.4233	(8.068)	0	0	0
2014/07/02	2037	05/02/2015	9.51	Call	Bond Future	2,720.6900	2.7207	2,508.0100	2.5080	(7.817)	0	0	0
2014/07/02	2037	05/02/2015	9.49	Call	Bond Future	2,551.0800	2.5511	2,338.4000	2.3384	(8.337)	0	0	0
2014/07/02	2038	07/08/2014			Bond Future	122.1154	122.1154	122.1312	122.1312	0.013	0.0000	0.0000	1,061
2014/07/02	2038	07/08/2014	106.00	Call	Bond Future	16,115.4400	16.1154	16,131.1800	16.1312	0.098	0	0	0
2014/07/02	2038	07/08/2014	106.01	Call	Bond Future	16,105.4400	16.1054	16,121.1800	16.1212	0.098	0	0	0
2014/07/02	2038	07/08/2014	105.99	Call	Bond Future	16,125.4400	16.1254	16,141.1800	16.1412	0.098	0	0	0
2014/07/02	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2038	06/11/2014	120.01	Call	Bond Future	3,943.8500	3.9438	3,958.2600	3.9583	0.365	0	0	0
2014/07/02	2038	06/11/2014			Bond Future	123.9539	123.9539	123.9683	123.9683	0.012	0.0000	0.0000	0
2014/07/02	2038	06/11/2014	119.99	Call	Bond Future	3,963.8500	3.9638	3,978.2600	3.9783	0.364	0	0	0
2014/07/02	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2038	06/11/2014	120.00	Call	Bond Future	3,953.8500	3.9538	3,968.2600	3.9683	0.364	0	0	0
2014/07/02	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2046	07/08/2014			Bond Future	122.5350	122.5350	122.4137	122.4137	(0.099)	0.0000	0.0000	0
2014/07/02	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2046	07/08/2014	104.44	Call	Bond Future	18,095.0200	18.0950	17,973.7400	17.9737	(0.670)	0	0	0
2014/07/02	2046	07/08/2014	104.45	Call	Bond Future	18,085.0200	18.0850	17,963.7400	17.9637	(0.671)	0	0	0
2014/07/02	2046	07/08/2014	104.43	Call	Bond Future	18,105.0200	18.1050	17,983.7400	17.9837	(0.670)	0	0	0
2014/07/02	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2046	06/11/2014	104.45	Call	Bond Future	18,584.2300	18.5842	18,459.4900	18.4595	(0.671)	0	0	0
2014/07/02	2046	06/11/2014			Bond Future	123.0342	123.0342	122.9095	122.9095	(0.101)	0.0000	0.0000	5,348
2014/07/02	2046	06/11/2014	104.43	Call	Bond Future	18,604.2300	18.6042	18,479.4900	18.4795	(0.670)	0	0	0
2014/07/02	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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2014/07/02	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2046	06/11/2014	104.44	Call	Bond Future	18,594.2300	18.5942	18,469.4900	18.4695	(0.671)	0	0	0
2014/07/02	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2050	07/08/2014			Bond Future	127.5232	127.5232	128.4902	128.4902	0.758	0.0000	0.0000	688
2014/07/02	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2050	07/08/2014	112.00	Call	Bond Future	15,523.1700	15.5232	16,490.2000	16.4902	6.230	0	0	0
2014/07/02	2050	07/08/2014	112.01	Call	Bond Future	15,513.1700	15.5132	16,480.2000	16.4802	6.234	0	0	0
2014/07/02	2050	07/08/2014	111.99	Call	Bond Future	15,533.1700	15.5332	16,500.2000	16.5002	6.226	0	0	0
2014/07/02	2050	06/11/2014			Bond Future	129.4425	129.4425	130.4228	130.4228	0.757	0.0000	0.0000	2,112
2014/07/02	2050	06/11/2014	126.00	Call	Bond Future	3,442.5000	3.4425	4,422.7600	4.4228	28.475	0	0	0
2014/07/02	2050	06/11/2014	126.01	Call	Bond Future	3,432.5000	3.4325	4,412.7600	4.4128	28.558	0	0	0
2014/07/02	2050	06/11/2014	125.99	Call	Bond Future	3,452.5000	3.4525	4,432.7600	4.4328	28.393	0	0	0
2014/07/02	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	AL12	07/08/2014			Index Future	496.8900	496.8900	495.5940	495.5940	(0.261)	0.0000	0.0000	0
2014/07/02	AL12	06/11/2014			Index Future	504.3030	504.3030	502.9870	502.9870	(0.261)	0.0000	0.0000	0
2014/07/02	AL12	05/02/2015			Index Future	512.0990	512.0990	510.7610	510.7610	(0.261)	0.0000	0.0000	0
2014/07/02	AL37	07/08/2014			Index Future	424.2010	424.2010	424.0300	424.0300	(0.040)	0.0000	0.0000	0
2014/07/02	AL37	06/11/2014			Index Future	430.5300	430.5300	430.3550	430.3550	(0.041)	0.0000	0.0000	0
2014/07/02	AL7T	07/08/2014			Index Future	499.1110	499.1110	498.4360	498.4360	(0.135)	0.0000	0.0000	0
2014/07/02	AL7T	06/11/2014			Index Future	506.5570	506.5570	505.8710	505.8710	(0.135)	0.0000	0.0000	1
2014/07/02	ALBI	07/08/2014			Index Future	453.9210	453.9210	453.2620	453.2620	(0.145)	0.0000	0.0000	597
2014/07/02	ALBI	06/11/2014			Index Future	460.6930	460.6930	460.0230	460.0230	(0.145)	0.0000	0.0000	48
2014/07/02	ALBI	05/02/2015			Index Future	467.8150	467.8150	467.1330	467.1330	(0.146)	0.0000	0.0000	0
2014/07/02	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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2014/07/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/02	EL28	07/08/2014	114.00	Call	Bond Future	10,178.1300	10.1781	10,194.6500	10.1947	0.162	0	0	0
2014/07/02	EL28	07/08/2014			Bond Future	124.1781	124.1781	124.1947	124.1947	0.013	0.0000	0.0000	0
2014/07/02	EL28	07/08/2014	114.01	Call	Bond Future	10,168.1300	10.1681	10,184.6500	10.1847	0.162	0	0	0
2014/07/02	EL28	07/08/2014	113.99	Call	Bond Future	10,188.1300	10.1881	10,204.6500	10.2047	0.162	0	0	0
2014/07/02	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	EL28	06/11/2014			Bond Future	124.5660	124.5660	124.5813	124.5813	0.012	0.0000	0.0000	0
2014/07/02	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	EL28	06/11/2014	122.00	Call	Bond Future	2,565.9900	2.5660	2,581.2500	2.5813	0.595	0	0	0
2014/07/02	EL28	06/11/2014	122.01	Call	Bond Future	2,555.9900	2.5560	2,571.2500	2.5713	0.597	0	0	0
2014/07/02	EL28	06/11/2014	121.99	Call	Bond Future	2,575.9900	2.5760	2,591.2500	2.5913	0.592	0	0	0
2014/07/02	ES33	07/08/2014			Bond Future	9.6702	84.2998	9.6971	84.1018	0.278	0.0000	0.0000	6,220
2014/07/02	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	ES33	07/08/2014	10.14	Call	Bond Future	3,353.1300	3.3531	3,155.0900	3.1551	(5.906)	0	0	0
2014/07/02	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	ES33	07/08/2014	10.15	Call	Bond Future	3,422.1600	3.4222	3,224.1200	3.2241	(5.787)	0	0	0
2014/07/02	ES33	07/08/2014	10.16	Call	Bond Future	3,491.0900	3.4911	3,293.0500	3.2931	(5.673)	0	0	0
2014/07/02	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	ES33	06/11/2014			Bond Future	9.7706	81.7738	9.7985	81.5717	0.286	0.0000	0.0000	0
2014/07/02	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	ES33	06/11/2014	10.29	Call	Bond Future	3,633.4000	3.6334	3,431.2700	3.4313	(5.563)	0	0	0
2014/07/02	ES33	06/11/2014	10.30	Call	Bond Future	3,700.8500	3.7008	3,498.7200	3.4987	(5.462)	0	0	0
2014/07/02	ES33	06/11/2014	10.31	Call	Bond Future	3,768.2000	3.7682	3,566.0700	3.5661	(5.364)	0	0	0
2014/07/02	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	ES33	05/02/2015	10.00	Call	Bond Future	911.8300	0.9118	705.9700	0.7060	(22.577)	0	0	0
2014/07/02	ES33	05/02/2015			Bond Future	9.8709	83.0389	9.8998	82.8331	0.293	0.0000	0.0000	0
2014/07/02	ES33	05/02/2015	10.01	Call	Bond Future	981.7900	0.9818	775.9300	0.7759	(20.968)	0	0	0
2014/07/02	ES33	05/02/2015	9.99	Call	Bond Future	841.7800	0.8418	635.9200	0.6359	(24.455)	0	0	0
2014/07/02	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	GOVI	07/08/2014			GOVI	452.5720	452.5720	451.9550	451.9550	(0.136)	0.0000	0.0000	524
2014/07/02	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	GOVI	07/08/2014	459.99	Put	GOVI	74,180.0000	7.4180	80,350.0000	8.0350	8.318	0	0	0
2014/07/02	GOVI	07/08/2014	460.01	Put	GOVI	74,380.0000	7.4380	80,550.0000	8.0550	8.295	0	0	0
2014/07/02	GOVI	07/08/2014	460.00	Put	GOVI	74,280.0000	7.4280	80,450.0000	8.0450	8.306	0	0	0
2014/07/02	GOVI	06/11/2014	449.01	Call	GOVI	103,150.0000	10.3150	96,870.0000	9.6870	(6.088)	0	0	0
2014/07/02	GOVI	06/11/2014			GOVI	459.3250	459.3250	458.6970	458.6970	(0.137)	0.0000	0.0000	28
2014/07/02	GOVI	06/11/2014	448.99	Call	GOVI	103,350.0000	10.3350	97,070.0000	9.7070	(6.076)	0	0	0
2014/07/02	GOVI	06/11/2014	449.00	Call	GOVI	103,250.0000	10.3250	96,970.0000	9.6970	(6.082)	0	0	0

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2014/07/02	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	GOVI	05/02/2015	459.99	Call	GOVI	64,350.0000	6.4350	57,960.0000	5.7960	(9.930)	0	0	0
2014/07/02	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	GOVI	05/02/2015			GOVI	466.4250	466.4250	465.7860	465.7860	(0.137)	0.0000	0.0000	0
2014/07/02	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	GOVI	05/02/2015	460.00	Call	GOVI	64,250.0000	6.4250	57,860.0000	5.7860	(9.946)	0	0	0
2014/07/02	GOVI	05/02/2015	460.01	Call	GOVI	64,150.0000	6.4150	57,760.0000	5.7760	(9.961)	0	0	0
2014/07/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/02	ICAA	07/08/2014			Can-Do Interest Rate	143.4654	143.4654	143.4724	143.4724	0.005	0.0000	0.0000	635
2014/07/02	IGOV	07/08/2014			Index Future	217.4030	217.4030	217.4990	217.4990	0.044	0.0000	0.0000	713
2014/07/02	IGOV	06/11/2014			Index Future	220.6730	220.6730	220.7700	220.7700	0.044	0.0000	0.0000	640
2014/07/02	IGOV	05/02/2015			Index Future	224.1100	224.1100	224.2090	224.2090	0.044	0.0000	0.0000	0
2014/07/02	ILBI	07/08/2014			Index Future	589.0910	589.0910	589.4080	589.4080	0.054	0.0000	0.0000	210
2014/07/02	ILBI	06/11/2014			Index Future	597.9790	597.9790	598.3000	598.3000	0.054	0.0000	0.0000	0
2014/07/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/07/02	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/07/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/02	JBAF	16/07/2014			Jibar Tradeable Future	5.8200	94.1800	5.8200	94.1800	0.000	0.0000	0.0000	545
2014/07/02	JBAF	20/08/2014			Jibar Tradeable Future	6.1000	93.9000	6.1300	93.8700	0.492	0.0000	0.0000	0
2014/07/02	JBAF	17/09/2014			Jibar Tradeable Future	6.1600	93.8400	6.1900	93.8100	0.487	0.0000	0.0000	33,000
2014/07/02	JBAF	15/10/2014			Jibar Tradeable Future	6.3000	93.7000	6.3400	93.6600	0.635	0.0000	0.0000	0
2014/07/02	JBAF	19/11/2014			Jibar Tradeable Future	6.3800	93.6200	6.4200	93.5800	0.627	0.0000	0.0000	0
2014/07/02	JBAF	17/12/2014			Jibar Tradeable Future	6.5100	93.4900	6.5600	93.4400	0.768	0.0000	0.0000	0
2014/07/02	JBAF	18/03/2015			Jibar Tradeable Future	6.8000	93.2000	6.8400	93.1600	0.588	0.0000	0.0000	2,850
2014/07/02	JBAF	17/06/2015			Jibar Tradeable Future	7.0100	92.9900	7.0500	92.9500	0.571	0.0000	0.0000	5,000
2014/07/02	JBAF	16/09/2015			Jibar Tradeable Future	7.2100	92.7900	7.2500	92.7500	0.555	0.0000	0.0000	0
2014/07/02	JBAF	15/12/2015			Jibar Tradeable Future	7.3600	92.6400	7.4000	92.6000	0.543	0.0000	0.0000	0
2014/07/02	JBAF	16/03/2016			Jibar Tradeable Future	7.5000	92.5000	7.5400	92.4600	0.533	0.0000	0.0000	0
2014/07/02	JBAF	15/06/2016			Jibar Tradeable Future	7.6300	92.3700	7.6700	92.3300	0.524	0.0000	0.0000	0

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2014/07/02	R023	07/08/2014	8.51	Call	Bond Future	2,173.1200		2.1731	2,084.1300	2.0841	(4.095)	0	0	0
2014/07/02	R023	07/08/2014			Bond Future	8.1967		100.7595	8.2139	100.6574	0.209	0.0000	0.0000	11,508
2014/07/02	R023	07/08/2014	8.49	Call	Bond Future	2,083.6500		2.0837	1,995.7900	1.9958	(4.217)	0	0	0
2014/07/02	R023	07/08/2014	8.50	Call	Bond Future	2,128.1900		2.1282	2,039.7600	2.0398	(4.155)	0	0	0
2014/07/02	R023	07/08/2014	8.49	Put	Bond Future	356.1200		0.3561	370.3700	0.3704	4.001	0	0	0
2014/07/02	R023	07/08/2014	8.51	Put	Bond Future	329.2100		0.3292	342.3300	0.3423	3.985	0	0	0
2014/07/02	R023	07/08/2014	8.50	Put	Bond Future	342.4500		0.3424	356.1300	0.3561	3.995	0	0	0
2014/07/02	R023	06/11/2014			Bond Future	8.2873		98.3436	8.3053	98.2388	0.218	0.0000	0.0000	0
2014/07/02	R023	06/11/2014	8.59	Put	Bond Future	1,248.6700		1.2487	1,278.8900	1.2789	2.420	0	0	0
2014/07/02	R023	06/11/2014	8.61	Put	Bond Future	1,208.5100		1.2085	1,237.9000	1.2379	2.432	0	0	0
2014/07/02	R023	06/11/2014	8.59	Call	Bond Future	2,984.3100		2.9843	2,909.6400	2.9096	(2.502)	0	0	0
2014/07/02	R023	06/11/2014	8.60	Put	Bond Future	1,228.4600		1.2285	1,258.2700	1.2583	2.427	0	0	0
2014/07/02	R023	06/11/2014	8.60	Call	Bond Future	3,020.7500		3.0207	2,945.6700	2.9457	(2.485)	0	0	0
2014/07/02	R023	06/11/2014	8.61	Call	Bond Future	3,057.4100		3.0574	2,981.9100	2.9819	(2.469)	0	0	0
2014/07/02	R023	05/02/2015			Bond Future	8.3768		99.8648	8.3959	99.7576	0.227	0.0000	0.0000	0
2014/07/02	R023	05/02/2015	8.74	Put	Bond Future	1,816.6200		1.8166	1,850.6600	1.8507	1.874	0	0	0
2014/07/02	R023	05/02/2015	8.75	Call	Bond Future	3,871.4700		3.8715	3,797.9700	3.7980	(1.899)	0	0	0
2014/07/02	R023	05/02/2015	8.76	Call	Bond Future	3,906.0000		3.9060	3,832.1900	3.8322	(1.890)	0	0	0
2014/07/02	R023	05/02/2015	8.74	Call	Bond Future	3,837.0900		3.8371	3,763.9000	3.7639	(1.907)	0	0	0
2014/07/02	R023	05/02/2015	8.76	Put	Bond Future	1,775.8300		1.7758	1,809.2500	1.8093	1.882	0	0	0
2014/07/02	R023	05/02/2015	8.75	Put	Bond Future	1,796.1300		1.7961	1,829.8600	1.8299	1.878	0	0	0
2014/07/02	R157	07/08/2014	6.76	Put	Bond Future	173.2100		0.1732	176.7000	0.1767	2.015	0	0	0
2014/07/02	R157	07/08/2014			Bond Future	6.8121		112.4132	6.8208	112.4037	0.128	0.0000	0.0000	6,048
2014/07/02	R157	07/08/2014	6.75	Put	Bond Future	179.2900		0.1793	182.9100	0.1829	2.019	0	0	0
2014/07/02	R157	07/08/2014	6.74	Call	Bond Future	106.9100		0.1069	101.1300	0.1011	(5.406)	0	0	0
2014/07/02	R157	07/08/2014	6.75	Call	Bond Future	111.4800		0.1115	105.5700	0.1056	(5.301)	0	0	0
2014/07/02	R157	07/08/2014	6.76	Call	Bond Future	116.3200		0.1163	110.2800	0.1103	(5.193)	0	0	0
2014/07/02	R157	07/08/2014	6.74	Put	Bond Future	185.6400		0.1856	189.3900	0.1894	2.020	0	0	0
2014/07/02	R157	06/11/2014	6.19	Put	Bond Future	775.9100		0.7759	785.1700	0.7852	1.193	0	0	0
2014/07/02	R157	06/11/2014			Bond Future	7.0610		107.2792	7.0742	107.2681	0.187	0.0000	0.0000	0
2014/07/02	R157	06/11/2014	6.21	Put	Bond Future	761.0400		0.7610	770.2200	0.7702	1.206	0	0	0
2014/07/02	R157	06/11/2014	6.20	Put	Bond Future	768.4600		0.7685	777.6800	0.7777	1.200	0	0	0
2014/07/02	R157	06/11/2014	6.21	Call	Bond Future	41.2700		0.0413	39.3300	0.0393	(4.701)	0	0	0
2014/07/02	R157	06/11/2014	6.19	Call	Bond Future	39.1300		0.0391	37.2700	0.0373	(4.753)	0	0	0
2014/07/02	R157	06/11/2014	6.20	Call	Bond Future	40.1900		0.0402	38.2900	0.0383	(4.728)	0	0	0
2014/07/02	R157	05/02/2015	8.74	Call	Bond Future	851.8100		0.8518	841.5500	0.8416	(1.204)	0	0	0
2014/07/02	R157	05/02/2015	8.75	Put	Bond Future	94.9300		0.0949	96.7200	0.0967	1.886	0	0	0
2014/07/02	R157	05/02/2015			Bond Future	7.4473		108.9392	7.4678	108.9271	0.275	0.0000	0.0000	0
2014/07/02	R157	05/02/2015	8.74	Put	Bond Future	96.0700		0.0961	97.8800	0.0979	1.884	0	0	0
2014/07/02	R157	05/02/2015	8.76	Put	Bond Future	93.8000		0.0938	95.5800	0.0956	1.898	0	0	0
2014/07/02	R157	05/02/2015	8.75	Call	Bond Future	856.4800		0.8565	846.2000	0.8462	(1.200)	0	0	0
2014/07/02	R157	05/02/2015	8.76	Call	Bond Future	861.1500		0.8611	850.8600	0.8509	(1.195)	0	0	0
2014/07/02	R186	07/08/2014	8.31	Call	Bond Future	1,171.0600		1.1711	1,032.5800	1.0326	(11.825)	0	0	0
2014/07/02	R186	07/08/2014	8.43	Put	Bond Future	1,157.4100		1.1574	1,262.3300	1.2623	9.065	0	0	105
2014/07/02	R186	07/08/2014	8.70	Put	Bond Future	441.2400		0.4412	488.1600	0.4882	10.634	0	0	1,000
2014/07/02	R186	07/08/2014			Bond Future	8.3675		117.7013	8.4001	117.4258	0.390	0.0000	0.0000	48,910

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
2014/07/02	R186	07/08/2014	7.60	Put	Bond Future	6,785.0000	6.7850	7,051.0600	7.0511	3.921	0	0	0
2014/07/02	R186	07/08/2014	8.00	Call	Bond Future	349.9400	0.3499	289.6300	0.2896	(17.234)	0	0	105
2014/07/02	R186	07/08/2014	8.92	Put	Bond Future	170.3300	0.1703	189.9500	0.1900	11.519	0	0	840
2014/07/02	R186	07/08/2014	8.29	Call	Bond Future	1,096.1700	1.0962	963.1700	0.9632	(12.133)	0	0	0
2014/07/02	R186	07/08/2014	8.25	Call	Bond Future	955.9900	0.9560	833.9500	0.8339	(12.766)	0	0	1,200
2014/07/02	R186	07/08/2014	8.30	Call	Bond Future	1,133.2200	1.1332	997.4900	0.9975	(11.977)	0	0	0
2014/07/02	R186	07/08/2014	8.29	Put	Bond Future	1,753.8200	1.7538	1,896.2900	1.8963	8.123	0	0	0
2014/07/02	R186	07/08/2014	9.20	Put	Bond Future	41.1000	0.0411	46.0200	0.0460	11.971	0	0	2,100
2014/07/02	R186	07/08/2014	7.60	Call	Bond Future	35.7900	0.0358	26.3800	0.0264	(26.292)	0	0	210
2014/07/02	R186	07/08/2014	8.00	Put	Bond Future	3,515.8100	3.5158	3,730.9700	3.7310	6.120	0	0	0
2014/07/02	R186	07/08/2014	8.31	Put	Bond Future	1,658.4300	1.6584	1,795.4200	1.7954	8.260	0	0	0
2014/07/02	R186	07/08/2014	8.92	Call	Bond Future	4,714.6000	4.7146	4,458.7500	4.4588	(5.427)	0	0	0
2014/07/02	R186	07/08/2014	8.30	Put	Bond Future	1,705.6900	1.7057	1,845.4300	1.8454	8.193	0	0	0
2014/07/02	R186	07/08/2014	9.20	Call	Bond Future	6,793.6500	6.7937	6,523.1000	6.5231	(3.982)	0	0	0
2014/07/02	R186	07/08/2014	8.43	Call	Bond Future	1,684.4900	1.6845	1,513.9400	1.5139	(10.125)	0	0	0
2014/07/02	R186	07/08/2014	8.70	Call	Bond Future	3,206.3800	3.2064	2,977.8300	2.9778	(7.128)	0	0	0
2014/07/02	R186	07/08/2014	8.25	Put	Bond Future	1,955.2300	1.9552	2,108.6600	2.1087	7.847	0	0	0
2014/07/02	R186	06/11/2014	8.14	Call	Bond Future	1,749.2000	1.7492	1,636.9300	1.6369	(6.418)	0	0	0
2014/07/02	R186	06/11/2014	8.15	Put	Bond Future	4,280.6200	4.2806	4,448.1300	4.4481	3.913	0	0	0
2014/07/02	R186	06/11/2014			Bond Future	8.4476	119.4585	8.4817	119.1774	0.403	0.0000	0.0000	103
2014/07/02	R186	06/11/2014	9.17	Call	Bond Future	6,637.5000	6.6375	6,406.6100	6.4066	(3.479)	0	0	0
2014/07/02	R186	06/11/2014	8.15	Call	Bond Future	1,780.1600	1.7802	1,666.5700	1.6666	(6.381)	0	0	0
2014/07/02	R186	06/11/2014	8.16	Call	Bond Future	1,811.4600	1.8115	1,696.5500	1.6966	(6.344)	0	0	0
2014/07/02	R186	06/11/2014	9.17	Put	Bond Future	867.7100	0.8677	917.9200	0.9179	5.786	0	0	2,010
2014/07/02	R186	06/11/2014	8.14	Put	Bond Future	4,334.9700	4.3350	4,503.8000	4.5038	3.895	0	0	0
2014/07/02	R186	06/11/2014	8.16	Put	Bond Future	4,226.7000	4.2267	4,392.8900	4.3929	3.932	0	0	0
2014/07/02	R186	05/02/2015	9.00	Call	Bond Future	5,974.9500	5.9750	5,776.9000	5.7769	(3.315)	0	0	0
2014/07/02	R186	05/02/2015			Bond Future	8.5247	116.0110	8.5601	115.7248	0.415	0.0000	0.0000	0
2014/07/02	R186	05/02/2015	8.75	Call	Bond Future	4,758.2200	4.7582	4,582.0200	4.5820	(3.703)	0	0	0
2014/07/02	R186	05/02/2015	8.76	Call	Bond Future	4,804.4000	4.8044	4,627.2800	4.6273	(3.687)	0	0	0
2014/07/02	R186	05/02/2015	8.74	Call	Bond Future	4,712.2500	4.7123	4,536.9700	4.5370	(3.720)	0	0	0
2014/07/02	R186	05/02/2015	8.76	Put	Bond Future	2,919.5600	2.9196	3,028.7300	3.0287	3.739	0	0	0
2014/07/02	R186	05/02/2015	8.75	Put	Bond Future	2,952.6200	2.9526	3,062.7100	3.0627	3.729	0	0	0
2014/07/02	R186	05/02/2015	9.00	Put	Bond Future	2,211.5200	2.2115	2,299.7600	2.2998	3.990	0	0	9,600
2014/07/02	R186	05/02/2015	8.74	Put	Bond Future	2,985.9600	2.9860	3,096.9700	3.0970	3.718	0	0	0
2014/07/02	R197	07/08/2014			Bond Future	287.5154	287.5154	287.5456	287.5456	0.010	0.0000	0.0000	0
2014/07/02	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R197	07/08/2014	270.00	Call	Bond Future	17,515.4200	17.5154	17,545.5900	17.5456	0.172	0	0	0
2014/07/02	R197	07/08/2014	270.01	Call	Bond Future	17,505.4200	17.5054	17,535.5900	17.5356	0.172	0	0	0
2014/07/02	R197	07/08/2014	269.99	Call	Bond Future	17,525.4200	17.5254	17,555.5900	17.5556	0.172	0	0	0
2014/07/02	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R197	06/11/2014			Bond Future	291.8435	291.8435	291.8701	291.8701	0.009	0.0000	0.0000	905
2014/07/02	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R197	06/11/2014	285.00	Call	Bond Future	6,843.4800	6.8435	6,870.1000	6.8701	0.389	0	0	0
2014/07/02	R197	06/11/2014	285.01	Call	Bond Future	6,833.4800	6.8335	6,860.1000	6.8601	0.390	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
2014/07/02	R197	06/11/2014	284.99	Call	Bond Future	6,853.4800		6.8535	6,880.1000	6.8801	0.388	0	0	0
2014/07/02	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R201	07/08/2014	5.31	Put	Bond Future	290.4500		0.2905	293.4600	0.2935	1.036	0	0	0
2014/07/02	R201	07/08/2014			Bond Future	6.0012		102.1743	6.0166	102.1688	0.257	0.0000	0.0000	0
2014/07/02	R201	07/08/2014	5.30	Put	Bond Future	293.2600		0.2933	296.3000	0.2963	1.037	0	0	0
2014/07/02	R201	07/08/2014	5.31	Call	Bond Future	41.7200		0.0417	39.2000	0.0392	(6.040)	0	0	0
2014/07/02	R201	07/08/2014	5.29	Call	Bond Future	40.1400		0.0401	37.6900	0.0377	(6.104)	0	0	0
2014/07/02	R201	07/08/2014	5.30	Call	Bond Future	40.9300		0.0409	38.4400	0.0384	(6.084)	0	0	0
2014/07/02	R201	07/08/2014	5.29	Put	Bond Future	296.0800		0.2961	299.1600	0.2992	1.040	0	0	0
2014/07/02	R202	07/08/2014	207.99	Call	Bond Future	21,880.1300		21.8801	21,908.0100	21.9080	0.127	0	0	0
2014/07/02	R202	07/08/2014	208.00	Put	Bond Future	3.4000		0.0034	2.8700	0.0029	(15.588)	0	0	0
2014/07/02	R202	07/08/2014			Bond Future	229.8667		229.8667	229.8952	229.8952	0.012	0.0000	0.0000	161
2014/07/02	R202	07/08/2014	207.99	Put	Bond Future	3.3800		0.0034	2.8500	0.0028	(15.680)	0	0	0
2014/07/02	R202	07/08/2014	208.01	Put	Bond Future	3.4200		0.0034	2.8800	0.0029	(15.789)	0	0	0
2014/07/02	R202	07/08/2014	208.00	Call	Bond Future	21,870.1500		21.8701	21,898.0300	21.8980	0.127	0	0	0
2014/07/02	R202	07/08/2014	208.01	Call	Bond Future	21,860.1700		21.8602	21,888.0400	21.8880	0.127	0	0	0
2014/07/02	R202	06/11/2014	226.99	Call	Bond Future	6,336.8900		6.3369	6,362.8800	6.3629	0.410	0	0	0
2014/07/02	R202	06/11/2014			Bond Future	233.3269		233.3269	233.3529	233.3529	0.011	0.0000	0.0000	44,466
2014/07/02	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R202	06/11/2014	227.00	Call	Bond Future	6,326.8900		6.3269	6,352.8800	6.3529	0.411	0	0	0
2014/07/02	R202	06/11/2014	227.01	Call	Bond Future	6,316.8900		6.3169	6,342.8800	6.3429	0.411	0	0	0
2014/07/02	R203	07/08/2014	7.30	Call	Bond Future	306.1200		0.3061	294.2700	0.2943	(3.871)	0	0	0
2014/07/02	R203	07/08/2014			Bond Future	7.3766		105.7275	7.3823	105.7119	0.077	0.0000	0.0000	24,351
2014/07/02	R203	07/08/2014	7.31	Call	Bond Future	318.0300		0.3180	305.9600	0.3060	(3.795)	0	0	0
2014/07/02	R203	07/08/2014	6.84	Put	Bond Future	1,524.5300		1.5245	1,537.4900	1.5375	0.850	0	0	0
2014/07/02	R203	07/08/2014	7.29	Put	Bond Future	534.1900		0.5342	538.2000	0.5382	0.751	0	0	0
2014/07/02	R203	07/08/2014	7.31	Put	Bond Future	502.3300		0.5023	505.9200	0.5059	0.715	0	0	0
2014/07/02	R203	07/08/2014	7.29	Call	Bond Future	294.5100		0.2945	282.8600	0.2829	(3.956)	0	0	0
2014/07/02	R203	07/08/2014	7.30	Put	Bond Future	518.1000		0.5181	521.9100	0.5219	0.735	0	0	0
2014/07/02	R203	07/08/2014	6.84	Call	Bond Future	28.9000		0.0289	26.2000	0.0262	(9.343)	0	0	46
2014/07/02	R203	06/11/2014	6.86	Call	Bond Future	183.4900		0.1835	178.4300	0.1784	(2.758)	0	0	0
2014/07/02	R203	06/11/2014			Bond Future	7.5110		103.1430	7.5178	103.1257	0.090	0.0000	0.0000	200
2014/07/02	R203	06/11/2014	6.98	Call	Bond Future	249.5500		0.2495	243.3400	0.2433	(2.488)	0	0	14
2014/07/02	R203	06/11/2014	6.84	Call	Bond Future	173.9900		0.1740	169.1100	0.1691	(2.805)	0	0	45
2014/07/02	R203	06/11/2014	6.85	Call	Bond Future	178.6900		0.1787	173.7200	0.1737	(2.781)	0	0	0
2014/07/02	R203	06/11/2014	6.98	Put	Bond Future	1,614.2700		1.6143	1,625.3200	1.6253	0.685	0	0	0
2014/07/02	R203	06/11/2014	6.84	Put	Bond Future	1,902.2900		1.9023	1,914.6700	1.9147	0.651	0	0	0
2014/07/02	R203	06/11/2014	6.86	Put	Bond Future	1,859.7500		1.8597	1,871.9500	1.8719	0.656	0	0	0
2014/07/02	R203	06/11/2014	6.85	Put	Bond Future	1,880.9700		1.8810	1,893.2600	1.8933	0.653	0	0	0
2014/07/02	R203	05/02/2015	7.69	Call	Bond Future	1,035.7400		1.0357	1,024.0500	1.0241	(1.129)	0	0	55
2014/07/02	R203	05/02/2015			Bond Future	7.6540		104.7385	7.6618	104.7203	0.102	0.0000	0.0000	0
2014/07/02	R203	05/02/2015	8.34	Put	Bond Future	417.2800		0.4173	420.1800	0.4202	0.695	0	0	0
2014/07/02	R203	05/02/2015	8.35	Call	Bond Future	2,018.5700		2.0186	2,003.1900	2.0032	(0.762)	0	0	0

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2014/07/02	R203	05/02/2015	8.36	Call	Bond Future	2,035.8300	2.0358	2,020.4200	2.0204	(0.757)	0	0	0
2014/07/02	R203	05/02/2015	8.34	Call	Bond Future	2,001.3600	2.0014	1,986.0300	1.9860	(0.766)	0	0	0
2014/07/02	R203	05/02/2015	8.36	Put	Bond Future	406.0400	0.4060	408.8600	0.4089	0.695	0	0	0
2014/07/02	R203	05/02/2015	7.69	Put	Bond Future	951.8300	0.9518	958.3700	0.9584	0.687	0	0	0
2014/07/02	R203	05/02/2015	8.35	Put	Bond Future	411.6300	0.4116	414.4800	0.4145	0.692	0	0	0
2014/07/02	R204	07/08/2014	7.44	Put	Bond Future	973.8300	0.9738	982.9400	0.9829	0.935	0	0	0
2014/07/02	R204	07/08/2014			Bond Future	7.6284	102.4774	7.6346	102.4546	0.081	0.0000	0.0000	14,506
2014/07/02	R204	07/08/2014	7.46	Put	Bond Future	923.5500	0.9236	932.0500	0.9320	0.920	0	0	0
2014/07/02	R204	07/08/2014	7.45	Put	Bond Future	948.5100	0.9485	957.3200	0.9573	0.929	0	0	0
2014/07/02	R204	07/08/2014	7.46	Call	Bond Future	301.1600	0.3012	286.8800	0.2869	(4.742)	0	0	0
2014/07/02	R204	07/08/2014	7.78	Call	Bond Future	886.6000	0.8866	864.5800	0.8646	(2.484)	0	0	0
2014/07/02	R204	07/08/2014	7.44	Call	Bond Future	277.2300	0.2772	263.5600	0.2636	(4.931)	0	0	0
2014/07/02	R204	07/08/2014	7.78	Put	Bond Future	330.4900	0.3305	331.2500	0.3313	0.230	0	0	530
2014/07/02	R204	07/08/2014	7.45	Call	Bond Future	289.0200	0.2890	275.0500	0.2750	(4.834)	0	0	0
2014/07/02	R204	06/11/2014	7.99	Put	Bond Future	709.4500	0.7094	714.5100	0.7145	0.713	0	0	1,270
2014/07/02	R204	06/11/2014			Bond Future	7.7417	104.0074	7.7487	103.9829	0.091	0.0000	0.0000	200
2014/07/02	R204	06/11/2014	6.99	Put	Bond Future	2,879.7600	2.8798	2,897.8300	2.8978	0.627	0	0	0
2014/07/02	R204	06/11/2014	7.01	Put	Bond Future	2,819.8200	2.8198	2,837.6600	2.8377	0.633	0	0	0
2014/07/02	R204	06/11/2014	7.00	Put	Bond Future	2,849.7300	2.8497	2,867.6900	2.8677	0.630	0	0	0
2014/07/02	R204	06/11/2014	6.99	Call	Bond Future	219.0100	0.2190	212.6300	0.2126	(2.913)	0	0	0
2014/07/02	R204	06/11/2014	7.99	Call	Bond Future	1,570.0900	1.5701	1,550.7000	1.5507	(1.235)	0	0	0
2014/07/02	R204	06/11/2014	7.00	Call	Bond Future	224.9300	0.2249	218.4400	0.2184	(2.885)	0	0	0
2014/07/02	R204	06/11/2014	7.01	Call	Bond Future	230.9700	0.2310	224.3600	0.2244	(2.862)	0	0	0
2014/07/02	R204	05/02/2015			Bond Future	7.8546	101.5816	7.8624	101.5560	0.099	0.0000	0.0000	0
2014/07/02	R204	05/02/2015	8.25	Call	Bond Future	2,185.1800	2.1852	2,165.6200	2.1656	(0.895)	0	0	0
2014/07/02	R204	05/02/2015	8.26	Call	Bond Future	2,206.2500	2.2063	2,186.6100	2.1866	(0.890)	0	0	0
2014/07/02	R204	05/02/2015	8.24	Call	Bond Future	2,164.2000	2.1642	2,144.7200	2.1447	(0.900)	0	0	0
2014/07/02	R204	05/02/2015	8.26	Put	Bond Future	884.6800	0.8847	890.5700	0.8906	0.666	0	0	0
2014/07/02	R204	05/02/2015	8.25	Put	Bond Future	895.9500	0.8959	901.9200	0.9019	0.666	0	0	0
2014/07/02	R204	05/02/2015	8.24	Put	Bond Future	907.3200	0.9073	913.3700	0.9134	0.667	0	0	0
2014/07/02	R207	07/08/2014	7.69	Call	Bond Future	387.5700	0.3876	370.7200	0.3707	(4.348)	0	0	0
2014/07/02	R207	07/08/2014	7.70	Put	Bond Future	1,089.1200	1.0891	1,096.5100	1.0965	0.679	0	0	0
2014/07/02	R207	07/08/2014			Bond Future	7.8598	97.8912	7.8656	97.8666	0.073	0.0000	0.0000	33,961
2014/07/02	R207	07/08/2014	7.70	Call	Bond Future	402.4000	0.4024	385.2300	0.3852	(4.267)	0	0	0
2014/07/02	R207	07/08/2014	7.71	Call	Bond Future	417.6200	0.4176	400.1400	0.4001	(4.186)	0	0	0
2014/07/02	R207	07/08/2014	7.69	Put	Bond Future	1,117.4500	1.1175	1,125.1600	1.1252	0.690	0	0	0
2014/07/02	R207	07/08/2014	7.71	Put	Bond Future	1,061.2000	1.0612	1,068.2800	1.0683	0.667	0	0	0
2014/07/02	R207	06/11/2014	7.36	Put	Bond Future	2,939.7600	2.9398	2,956.2500	2.9563	0.561	0	0	0
2014/07/02	R207	06/11/2014			Bond Future	7.9625	99.3529	7.9690	99.3265	0.081	0.0000	0.0000	100
2014/07/02	R207	06/11/2014	7.35	Put	Bond Future	2,972.5100	2.9725	2,989.1400	2.9891	0.559	0	0	0
2014/07/02	R207	06/11/2014	7.36	Call	Bond Future	429.7000	0.4297	419.8200	0.4198	(2.299)	0	0	0
2014/07/02	R207	06/11/2014	7.34	Call	Bond Future	410.7100	0.4107	401.1200	0.4011	(2.335)	0	0	0
2014/07/02	R207	06/11/2014	7.35	Call	Bond Future	420.1300	0.4201	410.3900	0.4104	(2.318)	0	0	0
2014/07/02	R207	06/11/2014	7.34	Put	Bond Future	3,005.4300	3.0054	3,022.2100	3.0222	0.558	0	0	0
2014/07/02	R207	05/02/2015	8.49	Put	Bond Future	1,099.3100	1.0993	1,105.1200	1.1051	0.529	0	0	0
2014/07/02	R207	05/02/2015			Bond Future	8.0656	97.2485	8.0726	97.2209	0.087	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
2014/07/02	R207	05/02/2015	8.51	Put	Bond Future	1,073.0700	1.0731	1,078.7200	1.0787	0.527	0	0	0
2014/07/02	R207	05/02/2015	8.50	Call	Bond Future	2,771.8300	2.7718	2,749.9500	2.7500	(0.789)	0	0	0
2014/07/02	R207	05/02/2015	8.51	Call	Bond Future	2,797.1500	2.7971	2,775.1900	2.7752	(0.785)	0	0	0
2014/07/02	R207	05/02/2015	8.49	Call	Bond Future	2,746.6100	2.7466	2,724.8100	2.7248	(0.794)	0	0	0
2014/07/02	R207	05/02/2015	8.50	Put	Bond Future	1,086.1300	1.0861	1,091.8600	1.0919	0.528	0	0	0
2014/07/02	R207	07/05/2015			Bond Future	8.1449	98.9031	8.1534	98.8714	0.104	0.0000	0.0000	0
2014/07/02	R207	07/05/2015	8.25	Call	Bond Future	2,364.6900	2.3647	2,344.1200	2.3441	(0.870)	0	0	0
2014/07/02	R207	07/05/2015	7.73	Call	Bond Future	1,440.8300	1.4408	1,425.0400	1.4250	(1.096)	0	0	66
2014/07/02	R207	07/05/2015	8.24	Put	Bond Future	1,988.8600	1.9889	2,000.1000	2.0001	0.565	0	0	0
2014/07/02	R207	07/05/2015	8.26	Put	Bond Future	1,955.0800	1.9551	1,966.1500	1.9662	0.566	0	0	0
2014/07/02	R207	07/05/2015	7.73	Put	Bond Future	3,010.9300	3.0109	3,026.8700	3.0269	0.529	0	0	0
2014/07/02	R207	07/05/2015	8.25	Put	Bond Future	1,971.9200	1.9719	1,983.0800	1.9831	0.566	0	0	0
2014/07/02	R207	07/05/2015	8.26	Call	Bond Future	2,385.1300	2.3851	2,364.4700	2.3645	(0.866)	0	0	0
2014/07/02	R207	07/05/2015	8.24	Call	Bond Future	2,344.3400	2.3443	2,323.8500	2.3238	(0.874)	0	0	0
2014/07/02	R208	07/08/2014	8.28	Call	Bond Future	1,622.2000	1.6222	1,570.5500	1.5706	(3.184)	0	0	0
2014/07/02	R208	07/08/2014	7.80	Call	Bond Future	376.9600	0.3770	350.5300	0.3505	(7.011)	0	0	0
2014/07/02	R208	07/08/2014			Bond Future	8.0057	96.0917	8.0175	96.0342	0.147	0.0000	0.0000	16,437
2014/07/02	R208	07/08/2014	7.79	Put	Bond Future	1,419.7600	1.4198	1,451.4300	1.4514	2.231	0	0	0
2014/07/02	R208	07/08/2014	7.81	Put	Bond Future	1,351.2600	1.3513	1,381.6500	1.3816	2.249	0	0	0
2014/07/02	R208	07/08/2014	7.80	Put	Bond Future	1,385.2800	1.3853	1,416.3100	1.4163	2.240	0	0	0
2014/07/02	R208	07/08/2014	7.81	Call	Bond Future	392.2700	0.3923	365.2000	0.3652	(6.901)	0	0	0
2014/07/02	R208	07/08/2014	8.28	Put	Bond Future	297.4400	0.2974	303.2500	0.3032	1.953	0	0	630
2014/07/02	R208	07/08/2014	7.79	Call	Bond Future	362.0700	0.3621	336.2800	0.3363	(7.123)	0	0	0
2014/07/02	R208	06/11/2014	7.46	Call	Bond Future	475.3700	0.4754	458.0100	0.4580	(3.652)	0	0	0
2014/07/02	R208	06/11/2014			Bond Future	8.1023	94.1284	8.1149	94.0688	0.156	0.0000	0.0000	100
2014/07/02	R208	06/11/2014	7.44	Call	Bond Future	454.3100	0.4543	437.4800	0.4375	(3.705)	0	0	0
2014/07/02	R208	06/11/2014	7.45	Call	Bond Future	464.7500	0.4648	447.6600	0.4477	(3.677)	0	0	0
2014/07/02	R208	06/11/2014	8.50	Put	Bond Future	827.1000	0.8271	840.2900	0.8403	1.595	0	0	1,520
2014/07/02	R208	06/11/2014	7.44	Put	Bond Future	3,637.0300	3.6370	3,679.7300	3.6797	1.174	0	0	0
2014/07/02	R208	06/11/2014	7.46	Put	Bond Future	3,560.0500	3.5600	3,602.2200	3.6022	1.185	0	0	0
2014/07/02	R208	06/11/2014	8.50	Call	Bond Future	2,676.8200	2.6768	2,630.4800	2.6305	(1.731)	0	0	0
2014/07/02	R208	06/11/2014	7.45	Put	Bond Future	3,598.4400	3.5984	3,640.8800	3.6409	1.179	0	0	0
2014/07/02	R208	05/02/2015	8.51	Call	Bond Future	2,848.9500	2.8489	2,806.7700	2.8068	(1.481)	0	0	0
2014/07/02	R208	05/02/2015			Bond Future	8.1969	95.5845	8.2104	95.5234	0.164	0.0000	0.0000	0
2014/07/02	R208	05/02/2015	8.49	Call	Bond Future	2,793.9900	2.7940	2,752.1900	2.7522	(1.496)	0	0	0
2014/07/02	R208	05/02/2015	8.51	Put	Bond Future	1,438.9500	1.4390	1,457.8900	1.4579	1.316	0	0	0
2014/07/02	R208	05/02/2015	8.50	Put	Bond Future	1,455.8900	1.4559	1,475.0200	1.4750	1.314	0	0	0
2014/07/02	R208	05/02/2015	8.49	Put	Bond Future	1,473.2800	1.4733	1,492.6000	1.4926	1.311	0	0	0
2014/07/02	R208	05/02/2015	8.50	Call	Bond Future	2,821.2600	2.8213	2,779.2700	2.7793	(1.488)	0	0	0
2014/07/02	R209	07/08/2014	9.04	Put	Bond Future	1,087.6800	1.0877	1,161.6300	1.1616	6.799	0	0	0
2014/07/02	R209	07/08/2014			Bond Future	8.9685	76.5057	8.9963	76.2965	0.310	0.0000	0.0000	27,051
2014/07/02	R209	07/08/2014	9.06	Put	Bond Future	1,023.9700	1.0240	1,094.3500	1.0944	6.873	0	0	0
2014/07/02	R209	07/08/2014	9.05	Put	Bond Future	1,055.4700	1.0555	1,127.6300	1.1276	6.837	0	0	0
2014/07/02	R209	07/08/2014	9.05	Call	Bond Future	1,666.4700	1.6665	1,529.4800	1.5295	(8.220)	0	0	0
2014/07/02	R209	07/08/2014	9.06	Call	Bond Future	1,709.4300	1.7094	1,570.6600	1.5707	(8.118)	0	0	0
2014/07/02	R209	07/08/2014	9.04	Call	Bond Future	1,624.1000	1.6241	1,488.9000	1.4889	(8.325)	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
2014/07/02	R209	06/11/2014	9.50	Call	Bond Future	4,739.2400	4.7392	4,581.4500	4.5814	(3.329)	0	0	0
2014/07/02	R209	06/11/2014	8.95	Call	Bond Future	2,468.8500	2.4688	2,356.9400	2.3569	(4.533)	0	0	2,050
2014/07/02	R209	06/11/2014			Bond Future	9.0405	74.5016	9.0692	74.2883	0.317	0.0000	0.0000	100
2014/07/02	R209	06/11/2014	8.99	Put	Bond Future	2,985.8700	2.9859	3,083.5200	3.0835	3.270	0	0	0
2014/07/02	R209	06/11/2014	10.00	Call	Bond Future	7,268.5300	7.2685	7,082.5900	7.0826	(2.558)	0	0	0
2014/07/02	R209	06/11/2014	9.05	Put	Bond Future	2,756.3000	2.7563	2,848.4600	2.8485	3.344	0	0	0
2014/07/02	R209	06/11/2014	9.58	Put	Bond Future	1,267.1500	1.2672	1,317.1700	1.3172	3.947	0	0	907
2014/07/02	R209	06/11/2014	9.01	Put	Bond Future	2,907.6600	2.9077	3,003.4700	3.0035	3.295	0	0	0
2014/07/02	R209	06/11/2014	9.50	Put	Bond Future	1,436.4200	1.4364	1,491.8900	1.4919	3.862	0	0	5,500
2014/07/02	R209	06/11/2014	10.05	Call	Bond Future	7,532.2200	7.5322	7,344.1500	7.3441	(2.497)	0	0	0
2014/07/02	R209	06/11/2014	8.95	Put	Bond Future	3,147.4100	3.1474	3,248.7600	3.2488	3.220	0	0	0
2014/07/02	R209	06/11/2014	9.00	Put	Bond Future	2,946.4000	2.9464	3,043.1300	3.0431	3.283	0	0	0
2014/07/02	R209	06/11/2014	9.95	Call	Bond Future	7,003.3900	7.0034	6,819.6400	6.8196	(2.624)	0	0	0
2014/07/02	R209	06/11/2014	8.50	Call	Bond Future	1,201.5800	1.2016	1,131.4600	1.1315	(5.836)	0	0	5,500
2014/07/02	R209	06/11/2014	8.75	Put	Bond Future	4,049.4000	4.0494	4,169.5200	4.1695	2.966	0	0	0
2014/07/02	R209	06/11/2014	8.99	Call	Bond Future	2,608.5100	2.6085	2,492.9000	2.4929	(4.432)	0	0	0
2014/07/02	R209	06/11/2014	9.25	Call	Bond Future	3,622.3400	3.6223	3,483.8100	3.4838	(3.824)	0	0	0
2014/07/02	R209	06/11/2014	10.05	Put	Bond Future	571.8600	0.5719	597.0500	0.5970	4.405	0	0	2,050
2014/07/02	R209	06/11/2014	10.00	Put	Bond Future	628.1300	0.6281	655.4500	0.6555	4.349	0	0	1,640
2014/07/02	R209	06/11/2014	9.05	Call	Bond Future	2,827.2200	2.8272	2,706.1200	2.7061	(4.283)	0	0	2,050
2014/07/02	R209	06/11/2014	9.58	Call	Bond Future	5,121.3300	5.1213	4,958.0900	4.9581	(3.187)	0	0	0
2014/07/02	R209	06/11/2014	9.00	Call	Bond Future	2,644.0400	2.6440	2,527.5100	2.5275	(4.407)	0	0	1,640
2014/07/02	R209	06/11/2014	9.25	Put	Bond Future	2,087.1100	2.0871	2,161.8400	2.1618	3.581	0	0	2,200
2014/07/02	R209	06/11/2014	8.75	Call	Bond Future	1,836.1700	1.8362	1,743.0300	1.7430	(5.073)	0	0	2,200
2014/07/02	R209	06/11/2014	9.01	Call	Bond Future	2,680.1900	2.6802	2,562.7400	2.5627	(4.382)	0	0	0
2014/07/02	R209	06/11/2014	9.95	Put	Bond Future	685.3900	0.6854	714.9000	0.7149	4.306	0	0	2,050
2014/07/02	R209	06/11/2014	8.50	Put	Bond Future	5,402.4300	5.4024	5,545.5700	5.5456	2.650	0	0	0
2014/07/02	R209	05/02/2015	9.00	Put	Bond Future	4,099.9700	4.1000	4,203.6100	4.2036	2.528	0	0	0
2014/07/02	R209	05/02/2015			Bond Future	9.1098	75.6543	9.1394	75.4371	0.325	0.0000	0.0000	0
2014/07/02	R209	05/02/2015	9.25	Call	Bond Future	4,198.9300	4.1989	4,068.2200	4.0682	(3.113)	0	0	0
2014/07/02	R209	05/02/2015	9.26	Call	Bond Future	4,238.0200	4.2380	4,106.6400	4.1066	(3.100)	0	0	0
2014/07/02	R209	05/02/2015	9.25	Put	Bond Future	3,179.3100	3.1793	3,265.7300	3.2657	2.718	0	0	0
2014/07/02	R209	05/02/2015	9.24	Call	Bond Future	4,160.2400	4.1602	4,030.1900	4.0302	(3.126)	0	0	0
2014/07/02	R209	05/02/2015	9.00	Call	Bond Future	3,285.7100	3.2857	3,172.2200	3.1722	(3.454)	0	0	0
2014/07/02	R209	05/02/2015	9.24	Put	Bond Future	3,212.6200	3.2126	3,299.7000	3.2997	2.711	0	0	0
2014/07/02	R209	05/02/2015	9.26	Put	Bond Future	3,146.5100	3.1465	3,232.2600	3.2323	2.725	0	0	0
2014/07/02	R210	07/08/2014			Bond Future	172.3774	172.3774	172.3982	172.3982	0.012	0.0000	0.0000	123
2014/07/02	R210	07/08/2014	159.00	Call	Bond Future	13,377.4100	13.3774	13,398.2000	13.3982	0.155	0	0	0
2014/07/02	R210	07/08/2014	159.01	Call	Bond Future	13,367.4100	13.3674	13,388.2000	13.3882	0.156	0	0	0
2014/07/02	R210	07/08/2014	158.99	Call	Bond Future	13,387.4100	13.3874	13,408.2000	13.4082	0.155	0	0	0
2014/07/02	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R210	06/11/2014			Bond Future	172.9328	172.9328	172.9517	172.9517	0.011	0.0000	0.0000	495
2014/07/02	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/02	R210	06/11/2014	169.00	Call	Bond Future	3,932.8200	3.9328	3,951.7000	3.9517	0.480	0	0	0
2014/07/02	R210	06/11/2014	169.01	Call	Bond Future	3,922.8200	3.9228	3,941.7000	3.9417	0.481	0	0	0
2014/07/02	R210	06/11/2014	168.99	Call	Bond Future	3,942.8200	3.9428	3,961.7000	3.9617	0.479	0	0	0
2014/07/02	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R211	07/08/2014			Bond Future	130.9393	130.9393	130.9443	130.9443	0.004	0.0000	0.0000	390
2014/07/02	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R211	07/08/2014	128.00	Call	Bond Future	2,939.2800	2.9393	2,944.3400	2.9443	0.172	0	0	0
2014/07/02	R211	07/08/2014	128.01	Call	Bond Future	2,929.2800	2.9293	2,934.3400	2.9343	0.173	0	0	0
2014/07/02	R211	07/08/2014	127.99	Call	Bond Future	2,949.2800	2.9493	2,954.3400	2.9543	0.172	0	0	0
2014/07/02	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R211	06/11/2014	130.00	Call	Bond Future	2,910.4600	2.9105	2,913.9200	2.9139	0.119	0	0	0
2014/07/02	R211	06/11/2014	130.01	Call	Bond Future	2,900.4600	2.9005	2,903.9200	2.9039	0.119	0	0	0
2014/07/02	R211	06/11/2014			Bond Future	132.9105	132.9105	132.9139	132.9139	0.003	0.0000	0.0000	0
2014/07/02	R211	06/11/2014	129.99	Call	Bond Future	2,920.4600	2.9205	2,923.9200	2.9239	0.118	0	0	0
2014/07/02	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R212	07/08/2014	128.99	Call	Bond Future	7,074.0400	7.0740	7,088.1500	7.0882	0.199	0	0	0
2014/07/02	R212	07/08/2014			Bond Future	136.0640	136.0640	136.0782	136.0782	0.010	0.0000	0.0000	349
2014/07/02	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R212	07/08/2014	129.00	Call	Bond Future	7,064.0400	7.0640	7,078.1500	7.0782	0.200	0	0	0
2014/07/02	R212	07/08/2014	129.01	Call	Bond Future	7,054.0400	7.0540	7,068.1500	7.0682	0.200	0	0	0
2014/07/02	R212	06/11/2014			Bond Future	138.1124	138.1124	138.1250	138.1250	0.009	0.0000	0.0000	20,029
2014/07/02	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R212	06/11/2014	135.00	Call	Bond Future	3,112.4100	3.1124	3,124.9500	3.1250	0.403	0	0	0
2014/07/02	R212	06/11/2014	135.01	Call	Bond Future	3,102.4100	3.1024	3,114.9500	3.1150	0.404	0	0	0
2014/07/02	R212	06/11/2014	134.99	Call	Bond Future	3,122.4100	3.1224	3,134.9500	3.1350	0.402	0	0	0
2014/07/02	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R213	07/08/2014	8.86	Call	Bond Future	1,380.6000	1.3806	1,256.9400	1.2569	(8.957)	0	0	0
2014/07/02	R213	07/08/2014			Bond Future	8.8510	87.2057	8.8786	86.9964	0.312	0.0000	0.0000	24,496
2014/07/02	R213	07/08/2014	8.84	Call	Bond Future	1,304.4000	1.3044	1,184.5600	1.1846	(9.187)	0	0	0
2014/07/02	R213	07/08/2014	8.85	Call	Bond Future	1,342.1800	1.3422	1,220.4200	1.2204	(9.072)	0	0	0
2014/07/02	R213	07/08/2014	8.84	Put	Bond Future	1,388.0900	1.3881	1,477.5900	1.4776	6.448	0	0	0
2014/07/02	R213	07/08/2014	8.86	Put	Bond Future	1,312.3600	1.3124	1,398.0400	1.3980	6.529	0	0	0
2014/07/02	R213	07/08/2014	8.85	Put	Bond Future	1,349.8600	1.3499	1,437.4400	1.4374	6.488	0	0	0
2014/07/02	R213	06/11/2014	8.84	Call	Bond Future	2,434.8200	2.4348	2,323.5000	2.3235	(4.572)	0	0	0
2014/07/02	R213	06/11/2014	8.85	Put	Bond Future	3,068.1200	3.0681	3,169.4400	3.1694	3.302	0	0	0
2014/07/02	R213	06/11/2014			Bond Future	8.9296	84.9669	8.9582	84.7533	0.320	0.0000	0.0000	0
2014/07/02	R213	06/11/2014	8.85	Call	Bond Future	2,469.6400	2.4696	2,357.3700	2.3574	(4.546)	0	0	0
2014/07/02	R213	06/11/2014	8.86	Call	Bond Future	2,504.7500	2.5047	2,391.5400	2.3915	(4.520)	0	0	0
2014/07/02	R213	06/11/2014	8.84	Put	Bond Future	3,108.9100	3.1089	3,211.1800	3.2112	3.290	0	0	0
2014/07/02	R213	06/11/2014	8.86	Put	Bond Future	3,027.7100	3.0277	3,128.0900	3.1281	3.315	0	0	0

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2014/07/02	R213	05/02/2015	9.26	Put	Bond Future	2,830.0300	2.8300	2,909.7900	2.9098	2.818	0	0	0
2014/07/02	R213	05/02/2015			Bond Future	9.0070	86.2812	9.0365	86.0637	0.329	0.0000	0.0000	0
2014/07/02	R213	05/02/2015	9.25	Put	Bond Future	2,860.1500	2.8601	2,940.5500	2.9406	2.811	0	0	0
2014/07/02	R213	05/02/2015	9.24	Put	Bond Future	2,890.5300	2.8905	2,971.5700	2.9716	2.804	0	0	0
2014/07/02	R213	05/02/2015	9.25	Call	Bond Future	4,622.4500	4.6225	4,485.3800	4.4854	(2.965)	0	0	0
2014/07/02	R213	05/02/2015	9.26	Call	Bond Future	4,663.6800	4.6637	4,525.9700	4.5260	(2.953)	0	0	0
2014/07/02	R213	05/02/2015	9.24	Call	Bond Future	4,581.3900	4.5814	4,444.9600	4.4450	(2.978)	0	0	0
2014/07/02	R214	07/08/2014	9.54	Put	Bond Future	265.9000	0.2659	286.2100	0.2862	7.638	0	0	0
2014/07/02	R214	07/08/2014			Bond Future	9.0377	77.5142	9.0656	77.2955	0.308	0.0000	0.0000	6,032
2014/07/02	R214	07/08/2014	9.56	Put	Bond Future	245.8200	0.2458	264.6300	0.2646	7.652	0	0	0
2014/07/02	R214	07/08/2014	9.55	Put	Bond Future	255.7200	0.2557	275.2600	0.2753	7.641	0	0	0
2014/07/02	R214	07/08/2014	9.56	Call	Bond Future	4,179.3500	4.1794	3,979.4000	3.9794	(4.784)	0	0	0
2014/07/02	R214	07/08/2014	9.54	Call	Bond Future	4,055.2600	4.0553	3,856.8100	3.8568	(4.894)	0	0	0
2014/07/02	R214	07/08/2014	9.55	Call	Bond Future	4,117.2300	4.1172	3,918.0100	3.9180	(4.839)	0	0	0
2014/07/02	R214	06/11/2014	9.20	Call	Bond Future	3,278.9900	3.2790	3,144.6200	3.1446	(4.098)	0	0	2,500
2014/07/02	R214	06/11/2014	9.64	Call	Bond Future	5,290.3700	5.2904	5,120.3100	5.1203	(3.215)	0	0	0
2014/07/02	R214	06/11/2014			Bond Future	9.1091	75.3836	9.1379	75.1606	0.316	0.0000	0.0000	0
2014/07/02	R214	06/11/2014	9.20	Put	Bond Future	2,578.1700	2.5782	2,666.8600	2.6669	3.440	0	0	0
2014/07/02	R214	06/11/2014	9.65	Call	Bond Future	5,340.3600	5.3404	5,169.6100	5.1696	(3.197)	0	0	0
2014/07/02	R214	06/11/2014	9.66	Call	Bond Future	5,390.5100	5.3905	5,219.0800	5.2191	(3.180)	0	0	0
2014/07/02	R214	06/11/2014	9.80	Call	Bond Future	6,106.9800	6.1070	5,926.6600	5.9267	(2.953)	0	0	0
2014/07/02	R214	06/11/2014	9.64	Put	Bond Future	1,346.7400	1.3467	1,399.7400	1.3997	3.935	0	0	0
2014/07/02	R214	06/11/2014	9.66	Put	Bond Future	1,305.2100	1.3052	1,356.8400	1.3568	3.956	0	0	0
2014/07/02	R214	06/11/2014	9.80	Put	Bond Future	1,043.3900	1.0434	1,086.1300	1.0861	4.096	0	0	2,500
2014/07/02	R214	06/11/2014	9.65	Put	Bond Future	1,325.8400	1.3258	1,378.1500	1.3781	3.945	0	0	0
2014/07/02	R214	05/02/2015	9.50	Call	Bond Future	5,197.2900	5.1973	5,048.4500	5.0485	(2.864)	0	0	0
2014/07/02	R214	05/02/2015			Bond Future	9.1792	76.5497	9.2089	76.3226	0.323	0.0000	0.0000	0
2014/07/02	R214	05/02/2015	9.51	Call	Bond Future	5,240.4600	5.2405	5,090.9900	5.0910	(2.852)	0	0	0
2014/07/02	R214	05/02/2015	9.50	Put	Bond Future	2,803.0600	2.8031	2,881.2700	2.8813	2.790	0	0	0
2014/07/02	R214	05/02/2015	9.49	Call	Bond Future	5,154.2600	5.1543	5,006.0600	5.0061	(2.875)	0	0	0
2014/07/02	R214	05/02/2015	9.49	Put	Bond Future	2,832.7000	2.8327	2,911.5500	2.9115	2.784	0	0	0
2014/07/02	R214	05/02/2015	9.51	Put	Bond Future	2,773.6800	2.7737	2,851.2600	2.8513	2.797	0	0	0
2014/07/02	R248	07/08/2014			Bond Future	9.0936	100.3272	9.1163	100.0979	0.250	0.0000	0.0000	13,550
2014/07/02	R248	07/08/2014	9.65	Call	Bond Future	5,345.1200	5.3451	5,115.8500	5.1158	(4.289)	0	0	0
2014/07/02	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R248	07/08/2014	9.66	Call	Bond Future	5,436.3000	5.4363	5,207.0300	5.2070	(4.217)	0	0	0
2014/07/02	R248	07/08/2014	9.64	Call	Bond Future	5,253.7800	5.2538	5,024.5100	5.0245	(4.364)	0	0	0
2014/07/02	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R248	06/11/2014			Bond Future	9.1669	97.3990	9.1904	97.1651	0.257	0.0000	0.0000	539
2014/07/02	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R248	06/11/2014	9.72	Call	Bond Future	5,239.8200	5.2398	5,005.9200	5.0059	(4.464)	0	0	0
2014/07/02	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R248	06/11/2014	9.73	Call	Bond Future	5,329.7900	5.3298	5,095.8900	5.0959	(4.389)	0	0	0
2014/07/02	R248	06/11/2014	9.74	Call	Bond Future	5,419.6000	5.4196	5,185.7000	5.1857	(4.316)	0	0	0

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2014/07/02	R248	05/02/2015			Bond Future	9.2390	98.9056	9.2633	98.6674	0.263	0.0000	0.0000	0
2014/07/02	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R248	05/02/2015	9.50	Call	Bond Future	2,502.1700	2.5022	2,263.9200	2.2639	(9.522)	0	0	0
2014/07/02	R248	05/02/2015	9.51	Call	Bond Future	2,595.6900	2.5957	2,357.4400	2.3574	(9.179)	0	0	0
2014/07/02	R248	05/02/2015	9.49	Call	Bond Future	2,408.4700	2.4085	2,170.2200	2.1702	(9.892)	0	0	0
2014/07/02	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/02	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **423646**