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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/07/2014 TO 03/07/2014

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
2014/07/03	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	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
2014/07/03	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	2025	07/08/2014	109.01	Call	Bond Future	8,239.3400	8.2393	8,243.7700	8.2438	0.054	0	0	0
2014/07/03	2025	07/08/2014			Bond Future	117.2493	117.2493	117.2538	117.2538	0.004	0.0000	0.0000	0
2014/07/03	2025	07/08/2014	108.99	Call	Bond Future	8,259.3400	8.2593	8,263.7700	8.2638	0.054	0	0	0
2014/07/03	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2025	07/08/2014	109.00	Call	Bond Future	8,249.3400	8.2493	8,253.7700	8.2538	0.054	0	0	0
2014/07/03	2025	06/11/2014	117.01	Call	Bond Future	2,002.9400	2.0029	2,006.7700	2.0068	0.191	0	0	0
2014/07/03	2025	06/11/2014			Bond Future	119.0129	119.0129	119.0168	119.0168	0.003	0.0000	0.0000	0
2014/07/03	2025	06/11/2014	116.99	Call	Bond Future	2,022.9400	2.0229	2,026.7700	2.0268	0.189	0	0	0
2014/07/03	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2025	06/11/2014	117.00	Call	Bond Future	2,012.9400	2.0129	2,016.7700	2.0168	0.190	0	0	0
2014/07/03	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2030	07/08/2014			Bond Future	8.8766	92.9576	8.8907	92.8462	0.159	0.0000	0.0000	1,868
2014/07/03	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2030	07/08/2014	8.99	Call	Bond Future	888.4000	0.8884	776.9900	0.7770	(12.541)	0	0	0
2014/07/03	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2030	07/08/2014	9.00	Call	Bond Future	966.1200	0.9661	854.7100	0.8547	(11.532)	0	0	0
2014/07/03	2030	07/08/2014	9.01	Call	Bond Future	1,043.7500	1.0438	932.3400	0.9323	(10.674)	0	0	0
2014/07/03	2030	06/11/2014	9.01	Call	Bond Future	405.8200	0.4058	292.2200	0.2922	(27.993)	0	0	0
2014/07/03	2030	06/11/2014			Bond Future	8.9575	94.3447	8.9722	94.2311	0.164	0.0000	0.0000	2,313
2014/07/03	2030	06/11/2014	8.99	Call	Bond Future	251.4900	0.2515	137.8900	0.1379	(45.171)	0	0	0
2014/07/03	2030	06/11/2014	9.00	Call	Bond Future	328.7000	0.3287	215.1000	0.2151	(34.560)	0	0	0
2014/07/03	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2030	05/02/2015			Bond Future	9.0370	91.7964	9.0522	91.6809	0.168	0.0000	0.0000	0
2014/07/03	2030	05/02/2015	9.25	Call	Bond Future	1,603.9300	1.6039	1,488.4200	1.4884	(7.202)	0	0	0
2014/07/03	2030	05/02/2015	9.24	Call	Bond Future	1,529.5300	1.5295	1,414.0200	1.4140	(7.552)	0	0	0
2014/07/03	2030	05/02/2015	9.26	Call	Bond Future	1,678.2400	1.6782	1,562.7300	1.5627	(6.883)	0	0	0
2014/07/03	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	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
2014/07/03	2037	07/08/2014	9.06	Put	Bond Future	84.7900	0.0848	167.9000	0.1679	98.019	0	0	0
2014/07/03	2037	07/08/2014			Bond Future	9.0693	94.8499	9.0784	94.7668	0.101	0.0000	0.0000	8,604
2014/07/03	2037	07/08/2014	9.05	Put	Bond Future	176.0900	0.1761	259.2000	0.2592	47.197	0	0	0
2014/07/03	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2037	07/08/2014	9.04	Put	Bond Future	267.5300	0.2675	350.6400	0.3506	31.066	0	0	0
2014/07/03	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2037	06/11/2014	9.69	Call	Bond Future	4,691.7500	4.6918	4,606.8900	4.6069	(1.809)	0	0	0
2014/07/03	2037	06/11/2014			Bond Future	9.1455	96.2653	9.1550	96.1804	0.103	0.0000	0.0000	1,398
2014/07/03	2037	06/11/2014	9.70	Call	Bond Future	4,774.3600	4.7744	4,689.5000	4.6895	(1.777)	0	0	0
2014/07/03	2037	06/11/2014	9.71	Call	Bond Future	4,856.8500	4.8569	4,771.9900	4.7720	(1.747)	0	0	0
2014/07/03	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2037	05/02/2015			Bond Future	9.2202	93.4963	9.2300	93.4099	0.106	0.0000	0.0000	0
2014/07/03	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2037	05/02/2015	9.50	Call	Bond Future	2,423.2700	2.4233	2,336.8200	2.3368	(3.567)	0	0	0
2014/07/03	2037	05/02/2015	9.51	Call	Bond Future	2,508.0100	2.5080	2,421.5600	2.4216	(3.447)	0	0	0
2014/07/03	2037	05/02/2015	9.49	Call	Bond Future	2,338.4000	2.3384	2,251.9500	2.2519	(3.697)	0	0	0
2014/07/03	2038	07/08/2014			Bond Future	122.1312	122.1312	122.2498	122.2498	0.097	0.0000	0.0000	1,061
2014/07/03	2038	07/08/2014	106.00	Call	Bond Future	16,131.1800	16.1312	16,249.7600	16.2498	0.735	0	0	0
2014/07/03	2038	07/08/2014	106.01	Call	Bond Future	16,121.1800	16.1212	16,239.7600	16.2398	0.736	0	0	0
2014/07/03	2038	07/08/2014	105.99	Call	Bond Future	16,141.1800	16.1412	16,259.7600	16.2598	0.735	0	0	0
2014/07/03	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2038	06/11/2014	120.01	Call	Bond Future	3,958.2600	3.9583	4,077.8900	4.0779	3.022	0	0	0
2014/07/03	2038	06/11/2014			Bond Future	123.9683	123.9683	124.0879	124.0879	0.097	0.0000	0.0000	0
2014/07/03	2038	06/11/2014	119.99	Call	Bond Future	3,978.2600	3.9783	4,097.8900	4.0979	3.007	0	0	0
2014/07/03	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2038	06/11/2014	120.00	Call	Bond Future	3,968.2600	3.9683	4,087.8900	4.0879	3.015	0	0	0
2014/07/03	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2046	07/08/2014			Bond Future	122.4137	122.4137	122.1449	122.1449	(0.220)	0.0000	0.0000	0
2014/07/03	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2046	07/08/2014	104.44	Call	Bond Future	17,973.7400	17.9737	17,704.8800	17.7049	(1.496)	0	0	0
2014/07/03	2046	07/08/2014	104.45	Call	Bond Future	17,963.7400	17.9637	17,694.8800	17.6949	(1.497)	0	0	0
2014/07/03	2046	07/08/2014	104.43	Call	Bond Future	17,983.7400	17.9837	17,714.8800	17.7149	(1.495)	0	0	0
2014/07/03	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2046	06/11/2014	104.45	Call	Bond Future	18,459.4900	18.4595	18,186.1200	18.1861	(1.481)	0	0	0
2014/07/03	2046	06/11/2014			Bond Future	122.9095	122.9095	122.6361	122.6361	(0.222)	0.0000	0.0000	5,348
2014/07/03	2046	06/11/2014	104.43	Call	Bond Future	18,479.4900	18.4795	18,206.1200	18.2061	(1.479)	0	0	0
2014/07/03	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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2014/07/03	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2046	06/11/2014	104.44	Call	Bond Future	18,469.4900	18.4695	18,196.1200	18.1961	(1.480)	0	0	0
2014/07/03	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2050	07/08/2014			Bond Future	128.4902	128.4902	128.0205	128.0205	(0.366)	0.0000	0.0000	688
2014/07/03	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2050	07/08/2014	112.00	Call	Bond Future	16,490.2000	16.4902	16,020.4800	16.0205	(2.848)	0	0	0
2014/07/03	2050	07/08/2014	112.01	Call	Bond Future	16,480.2000	16.4802	16,010.4800	16.0105	(2.850)	0	0	0
2014/07/03	2050	07/08/2014	111.99	Call	Bond Future	16,500.2000	16.5002	16,030.4800	16.0305	(2.847)	0	0	0
2014/07/03	2050	06/11/2014			Bond Future	130.4228	130.4228	129.9452	129.9452	(0.366)	0.0000	0.0000	2,112
2014/07/03	2050	06/11/2014	126.00	Call	Bond Future	4,422.7600	4.4228	3,945.2100	3.9452	(10.798)	0	0	0
2014/07/03	2050	06/11/2014	126.01	Call	Bond Future	4,412.7600	4.4128	3,935.2100	3.9352	(10.822)	0	0	0
2014/07/03	2050	06/11/2014	125.99	Call	Bond Future	4,432.7600	4.4328	3,955.2100	3.9552	(10.773)	0	0	0
2014/07/03	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	AL12	07/08/2014			Index Future	495.5940	495.5940	494.8220	494.8220	(0.156)	0.0000	0.0000	0
2014/07/03	AL12	06/11/2014			Index Future	502.9870	502.9870	502.2010	502.2010	(0.156)	0.0000	0.0000	0
2014/07/03	AL12	05/02/2015			Index Future	510.7610	510.7610	509.9610	509.9610	(0.157)	0.0000	0.0000	0
2014/07/03	AL37	07/08/2014			Index Future	424.0300	424.0300	423.5440	423.5440	(0.115)	0.0000	0.0000	0
2014/07/03	AL37	06/11/2014			Index Future	430.3550	430.3550	429.8600	429.8600	(0.115)	0.0000	0.0000	0
2014/07/03	AL7T	07/08/2014			Index Future	498.4360	498.4360	497.5240	497.5240	(0.183)	0.0000	0.0000	0
2014/07/03	AL7T	06/11/2014			Index Future	505.8710	505.8710	504.9430	504.9430	(0.183)	0.0000	0.0000	1
2014/07/03	ALBI	07/08/2014			Index Future	453.2620	453.2620	452.6670	452.6670	(0.131)	0.0000	0.0000	597
2014/07/03	ALBI	06/11/2014			Index Future	460.0230	460.0230	459.4170	459.4170	(0.132)	0.0000	0.0000	48
2014/07/03	ALBI	05/02/2015			Index Future	467.1330	467.1330	466.5160	466.5160	(0.132)	0.0000	0.0000	0
2014/07/03	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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2014/07/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/03	EL28	07/08/2014	114.00	Call	Bond Future	10,194.6500	10.1947	10,200.2500	10.2002	0.055	0	0	0
2014/07/03	EL28	07/08/2014			Bond Future	124.1947	124.1947	124.2002	124.2002	0.005	0.0000	0.0000	0
2014/07/03	EL28	07/08/2014	114.01	Call	Bond Future	10,184.6500	10.1847	10,190.2500	10.1902	0.055	0	0	0
2014/07/03	EL28	07/08/2014	113.99	Call	Bond Future	10,204.6500	10.2047	10,210.2500	10.2102	0.055	0	0	0
2014/07/03	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	EL28	06/11/2014			Bond Future	124.5813	124.5813	124.5864	124.5864	0.004	0.0000	0.0000	0
2014/07/03	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	EL28	06/11/2014	122.00	Call	Bond Future	2,581.2500	2.5813	2,586.3900	2.5864	0.199	0	0	0
2014/07/03	EL28	06/11/2014	122.01	Call	Bond Future	2,571.2500	2.5713	2,576.3900	2.5764	0.200	0	0	0
2014/07/03	EL28	06/11/2014	121.99	Call	Bond Future	2,591.2500	2.5913	2,596.3900	2.5964	0.198	0	0	0
2014/07/03	ES33	07/08/2014			Bond Future	9.6971	84.1018	9.7061	84.0360	0.092	0.0000	0.0000	0
2014/07/03	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	ES33	07/08/2014	10.14	Call	Bond Future	3,155.0900	3.1551	3,089.3100	3.0893	(2.085)	0	0	0
2014/07/03	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	ES33	07/08/2014	10.15	Call	Bond Future	3,224.1200	3.2241	3,158.3400	3.1583	(2.040)	0	0	0
2014/07/03	ES33	07/08/2014	10.16	Call	Bond Future	3,293.0500	3.2931	3,227.2700	3.2273	(1.998)	0	0	0
2014/07/03	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	ES33	06/11/2014			Bond Future	9.7985	81.5717	9.8078	81.5046	0.095	0.0000	0.0000	6,220
2014/07/03	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	ES33	06/11/2014	10.29	Call	Bond Future	3,431.2700	3.4313	3,364.1700	3.3642	(1.956)	0	0	0
2014/07/03	ES33	06/11/2014	10.30	Call	Bond Future	3,498.7200	3.4987	3,431.6200	3.4316	(1.918)	0	0	0
2014/07/03	ES33	06/11/2014	10.31	Call	Bond Future	3,566.0700	3.5661	3,498.9700	3.4990	(1.882)	0	0	0
2014/07/03	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	ES33	05/02/2015	10.00	Call	Bond Future	705.9700	0.7060	637.6000	0.6376	(9.685)	0	0	0
2014/07/03	ES33	05/02/2015			Bond Future	9.8998	82.8331	9.9095	82.7647	0.097	0.0000	0.0000	0
2014/07/03	ES33	05/02/2015	10.01	Call	Bond Future	775.9300	0.7759	707.5600	0.7076	(8.811)	0	0	0
2014/07/03	ES33	05/02/2015	9.99	Call	Bond Future	635.9200	0.6359	567.5500	0.5676	(10.751)	0	0	0
2014/07/03	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	GOVI	07/08/2014			GOVI	451.9550	451.9550	451.3550	451.3550	(0.133)	0.0000	0.0000	524
2014/07/03	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	GOVI	07/08/2014	459.99	Put	GOVI	80,350.0000	8.0350	86,350.0000	8.6350	7.467	0	0	0
2014/07/03	GOVI	07/08/2014	460.01	Put	GOVI	80,550.0000	8.0550	86,550.0000	8.6550	7.449	0	0	0
2014/07/03	GOVI	07/08/2014	460.00	Put	GOVI	80,450.0000	8.0450	86,450.0000	8.6450	7.458	0	0	0
2014/07/03	GOVI	06/11/2014	449.01	Call	GOVI	96,870.0000	9.6870	90,750.0000	9.0750	(6.318)	0	0	0
2014/07/03	GOVI	06/11/2014			GOVI	458.6970	458.6970	458.0850	458.0850	(0.133)	0.0000	0.0000	28
2014/07/03	GOVI	06/11/2014	448.99	Call	GOVI	97,070.0000	9.7070	90,950.0000	9.0950	(6.305)	0	0	0
2014/07/03	GOVI	06/11/2014	449.00	Call	GOVI	96,970.0000	9.6970	90,850.0000	9.0850	(6.311)	0	0	0

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2014/07/03	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	GOVI	05/02/2015	459.99	Call	GOVI	57,960.0000	5.7960	51,740.0000	5.1740	(10.732)	0	0	0
2014/07/03	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	GOVI	05/02/2015			GOVI	465.7860	465.7860	465.1640	465.1640	(0.134)	0.0000	0.0000	0
2014/07/03	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	GOVI	05/02/2015	460.00	Call	GOVI	57,860.0000	5.7860	51,640.0000	5.1640	(10.750)	0	0	0
2014/07/03	GOVI	05/02/2015	460.01	Call	GOVI	57,760.0000	5.7760	51,540.0000	5.1540	(10.769)	0	0	0
2014/07/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/03	ICAA	07/08/2014			Can-Do Interest Rate	143.4724	143.4724	143.4749	143.4749	0.002	0.0000	0.0000	635
2014/07/03	IGOV	07/08/2014			Index Future	217.4990	217.4990	217.4900	217.4900	(0.004)	0.0000	0.0000	713
2014/07/03	IGOV	06/11/2014			Index Future	220.7700	220.7700	220.7600	220.7600	(0.005)	0.0000	0.0000	640
2014/07/03	IGOV	05/02/2015			Index Future	224.2090	224.2090	224.1980	224.1980	(0.005)	0.0000	0.0000	0
2014/07/03	ILBI	07/08/2014			Index Future	589.4080	589.4080	589.3680	589.3680	(0.007)	0.0000	0.0000	210
2014/07/03	ILBI	06/11/2014			Index Future	598.3000	598.3000	598.2570	598.2570	(0.007)	0.0000	0.0000	0
2014/07/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/07/03	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/07/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/03	JBAF	16/07/2014			Jibar Tradeable Future	5.8200	94.1800	5.8200	94.1800	0.000	0.0000	0.0000	545
2014/07/03	JBAF	20/08/2014			Jibar Tradeable Future	6.1300	93.8700	6.1400	93.8600	0.163	0.0000	0.0000	0
2014/07/03	JBAF	17/09/2014			Jibar Tradeable Future	6.1900	93.8100	6.2000	93.8000	0.162	0.0000	0.0000	33,000
2014/07/03	JBAF	15/10/2014			Jibar Tradeable Future	6.3400	93.6600	6.3600	93.6400	0.315	0.0000	0.0000	0
2014/07/03	JBAF	19/11/2014			Jibar Tradeable Future	6.4200	93.5800	6.4400	93.5600	0.312	0.0000	0.0000	0
2014/07/03	JBAF	17/12/2014			Jibar Tradeable Future	6.5600	93.4400	6.5900	93.4100	0.457	0.0000	0.0000	0
2014/07/03	JBAF	18/03/2015			Jibar Tradeable Future	6.8400	93.1600	6.8700	93.1300	0.439	0.0000	0.0000	2,850
2014/07/03	JBAF	17/06/2015			Jibar Tradeable Future	7.0500	92.9500	7.1000	92.9000	0.709	0.0000	0.0000	5,000
2014/07/03	JBAF	16/09/2015			Jibar Tradeable Future	7.2500	92.7500	7.3200	92.6800	0.966	0.0000	0.0000	0
2014/07/03	JBAF	15/12/2015			Jibar Tradeable Future	7.4000	92.6000	7.4700	92.5300	0.946	0.0000	0.0000	0
2014/07/03	JBAF	16/03/2016			Jibar Tradeable Future	7.5400	92.4600	7.6200	92.3800	1.061	0.0000	0.0000	0
2014/07/03	JBAF	15/06/2016			Jibar Tradeable Future	7.6700	92.3300	7.7500	92.2500	1.043	0.0000	0.0000	0

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2014/07/03	R023	07/08/2014	8.51	Call	Bond Future	2,084.1300		2.0841	1,943.2600	1.9433	(6.759)	0	0	0
2014/07/03	R023	07/08/2014			Bond Future	8.2139		100.6574	8.2433	100.4827	0.358	0.0000	0.0000	11,508
2014/07/03	R023	07/08/2014	8.49	Call	Bond Future	1,995.7900		1.9958	1,857.2900	1.8573	(6.940)	0	0	0
2014/07/03	R023	07/08/2014	8.50	Call	Bond Future	2,039.7600		2.0398	1,900.0700	1.9001	(6.848)	0	0	0
2014/07/03	R023	07/08/2014	8.49	Put	Bond Future	370.3700		0.3704	406.5400	0.4065	9.766	0	0	0
2014/07/03	R023	07/08/2014	8.51	Put	Bond Future	342.3300		0.3423	376.1300	0.3761	9.874	0	0	0
2014/07/03	R023	07/08/2014	8.50	Put	Bond Future	356.1300		0.3561	391.1100	0.3911	9.822	0	0	0
2014/07/03	R023	06/11/2014			Bond Future	8.3053		98.2388	8.3361	98.0609	0.370	0.0000	0.0000	0
2014/07/03	R023	06/11/2014	8.59	Put	Bond Future	1,278.8900		1.2789	1,341.3600	1.3414	4.885	0	0	0
2014/07/03	R023	06/11/2014	8.61	Put	Bond Future	1,237.9000		1.2379	1,298.8700	1.2989	4.925	0	0	0
2014/07/03	R023	06/11/2014	8.59	Call	Bond Future	2,909.6400		2.9096	2,794.2400	2.7942	(3.966)	0	0	0
2014/07/03	R023	06/11/2014	8.60	Put	Bond Future	1,258.2700		1.2583	1,319.9800	1.3200	4.904	0	0	0
2014/07/03	R023	06/11/2014	8.60	Call	Bond Future	2,945.6700		2.9457	2,829.5100	2.8295	(3.943)	0	0	0
2014/07/03	R023	06/11/2014	8.61	Call	Bond Future	2,981.9100		2.9819	2,865.0100	2.8650	(3.920)	0	0	0
2014/07/03	R023	05/02/2015			Bond Future	8.3959		99.7576	8.4280	99.5767	0.383	0.0000	0.0000	0
2014/07/03	R023	05/02/2015	8.74	Put	Bond Future	1,850.6600		1.8507	1,854.8300	1.8548	0.225	0	0	0
2014/07/03	R023	05/02/2015	8.75	Call	Bond Future	3,797.9700		3.7980	3,620.9200	3.6209	(4.662)	0	0	0
2014/07/03	R023	05/02/2015	8.76	Call	Bond Future	3,832.1900		3.8322	3,654.7400	3.6547	(4.631)	0	0	0
2014/07/03	R023	05/02/2015	8.74	Call	Bond Future	3,763.9000		3.7639	3,587.2500	3.5873	(4.693)	0	0	0
2014/07/03	R023	05/02/2015	8.76	Put	Bond Future	1,809.2500		1.8093	1,812.6200	1.8126	0.186	0	0	0
2014/07/03	R023	05/02/2015	8.75	Put	Bond Future	1,829.8600		1.8299	1,833.6300	1.8336	0.206	0	0	0
2014/07/03	R157	07/08/2014	6.76	Put	Bond Future	176.7000		0.1767	190.6500	0.1907	7.895	0	0	0
2014/07/03	R157	07/08/2014			Bond Future	6.8208		112.4037	6.8455	112.3768	0.362	0.0000	0.0000	6,048
2014/07/03	R157	07/08/2014	6.75	Put	Bond Future	182.9100		0.1829	197.2000	0.1972	7.813	0	0	0
2014/07/03	R157	07/08/2014	6.74	Call	Bond Future	101.1300		0.1011	88.8400	0.0888	(12.153)	0	0	0
2014/07/03	R157	07/08/2014	6.75	Call	Bond Future	105.5700		0.1056	92.9400	0.0929	(11.964)	0	0	0
2014/07/03	R157	07/08/2014	6.76	Call	Bond Future	110.2800		0.1103	97.3100	0.0973	(11.761)	0	0	0
2014/07/03	R157	07/08/2014	6.74	Put	Bond Future	189.3900		0.1894	204.0200	0.2040	7.725	0	0	0
2014/07/03	R157	06/11/2014	6.19	Put	Bond Future	785.1700		0.7852	809.3800	0.8094	3.083	0	0	0
2014/07/03	R157	06/11/2014			Bond Future	7.0742		107.2681	7.1074	107.2402	0.469	0.0000	0.0000	0
2014/07/03	R157	06/11/2014	6.21	Put	Bond Future	770.2200		0.7702	794.2700	0.7943	3.122	0	0	0
2014/07/03	R157	06/11/2014	6.20	Put	Bond Future	777.6800		0.7777	801.8100	0.8018	3.103	0	0	0
2014/07/03	R157	06/11/2014	6.21	Call	Bond Future	39.3300		0.0393	35.4700	0.0355	(9.814)	0	0	0
2014/07/03	R157	06/11/2014	6.19	Call	Bond Future	37.2700		0.0373	33.5700	0.0336	(9.928)	0	0	0
2014/07/03	R157	06/11/2014	6.20	Call	Bond Future	38.2900		0.0383	34.5100	0.0345	(9.872)	0	0	0
2014/07/03	R157	05/02/2015	8.74	Call	Bond Future	841.5500		0.8416	818.1700	0.8182	(2.778)	0	0	0
2014/07/03	R157	05/02/2015	8.75	Put	Bond Future	96.7200		0.0967	101.8900	0.1019	5.345	0	0	0
2014/07/03	R157	05/02/2015			Bond Future	7.4678		108.9271	7.5164	108.8985	0.651	0.0000	0.0000	0
2014/07/03	R157	05/02/2015	8.74	Put	Bond Future	97.8800		0.0979	103.1000	0.1031	5.333	0	0	0
2014/07/03	R157	05/02/2015	8.76	Put	Bond Future	95.5800		0.0956	100.6900	0.1007	5.346	0	0	0
2014/07/03	R157	05/02/2015	8.75	Call	Bond Future	846.2000		0.8462	822.7700	0.8228	(2.769)	0	0	0
2014/07/03	R157	05/02/2015	8.76	Call	Bond Future	850.8600		0.8509	827.3700	0.8274	(2.761)	0	0	0
2014/07/03	R186	07/08/2014	8.31	Call	Bond Future	1,032.5800		1.0326	891.6400	0.8916	(13.649)	0	0	0
2014/07/03	R186	07/08/2014	8.43	Put	Bond Future	1,262.3300		1.2623	1,373.3200	1.3733	8.792	0	0	105
2014/07/03	R186	07/08/2014	8.70	Put	Bond Future	488.1600		0.4882	534.3800	0.5344	9.468	0	0	1,000
2014/07/03	R186	07/08/2014	8.92	Put	Bond Future	189.9500		0.1900	207.8600	0.2079	9.429	0	0	840



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
2014/07/03	R186	07/08/2014	8.29	Call	Bond Future	963.1700	0.9632	828.6900	0.8287	(13.962)	0	0	0
2014/07/03	R186	07/08/2014			Bond Future	8.4001	117.4258	8.4346	117.1356	0.411	0.0000	0.0000	37,598
2014/07/03	R186	07/08/2014	7.60	Put	Bond Future	7,051.0600	7.0511	7,333.3200	7.3333	4.003	0	0	0
2014/07/03	R186	07/08/2014	8.00	Call	Bond Future	289.6300	0.2896	232.2300	0.2322	(19.818)	0	0	105
2014/07/03	R186	07/08/2014	8.25	Call	Bond Future	833.9500	0.8339	712.2700	0.7123	(14.591)	0	0	1,200
2014/07/03	R186	07/08/2014	8.30	Call	Bond Future	997.4900	0.9975	859.7800	0.8598	(13.806)	0	0	0
2014/07/03	R186	07/08/2014	8.29	Put	Bond Future	1,896.2900	1.8963	2,052.0700	2.0521	8.215	0	0	0
2014/07/03	R186	07/08/2014	9.20	Put	Bond Future	46.0200	0.0460	49.5800	0.0496	7.736	0	0	2,100
2014/07/03	R186	07/08/2014	8.00	Put	Bond Future	3,730.9700	3.7310	3,963.8300	3.9638	6.241	0	0	0
2014/07/03	R186	07/08/2014	8.31	Put	Bond Future	1,795.4200	1.7954	1,944.7400	1.9447	8.317	0	0	0
2014/07/03	R186	07/08/2014	8.92	Call	Bond Future	4,458.7500	4.4588	4,186.4000	4.1864	(6.108)	0	0	0
2014/07/03	R186	07/08/2014	7.60	Call	Bond Future	26.3800	0.0264	18.3800	0.0184	(30.326)	0	0	210
2014/07/03	R186	07/08/2014	8.30	Put	Bond Future	1,845.4300	1.8454	1,997.9800	1.9980	8.266	0	0	0
2014/07/03	R186	07/08/2014	9.20	Call	Bond Future	6,523.1000	6.5231	6,236.4000	6.2364	(4.395)	0	0	0
2014/07/03	R186	07/08/2014	8.43	Call	Bond Future	1,513.9400	1.5139	1,334.6700	1.3347	(11.841)	0	0	0
2014/07/03	R186	07/08/2014	8.70	Call	Bond Future	2,977.8300	2.9778	2,733.7900	2.7338	(8.195)	0	0	0
2014/07/03	R186	07/08/2014	8.25	Put	Bond Future	2,108.6600	2.1087	2,277.2400	2.2772	7.995	0	0	0
2014/07/03	R186	06/11/2014	8.14	Call	Bond Future	1,636.9300	1.6369	1,542.2600	1.5423	(5.783)	0	0	0
2014/07/03	R186	06/11/2014	8.15	Put	Bond Future	4,448.1300	4.4481	4,647.3900	4.6474	4.480	0	0	0
2014/07/03	R186	06/11/2014			Bond Future	8.4817	119.1774	8.5175	118.8822	0.423	0.0000	0.0000	23,112
2014/07/03	R186	06/11/2014	9.17	Call	Bond Future	6,406.6100	6.4066	6,182.0800	6.1821	(3.505)	0	0	0
2014/07/03	R186	06/11/2014	8.15	Call	Bond Future	1,666.5700	1.6666	1,570.6200	1.5706	(5.757)	0	0	0
2014/07/03	R186	06/11/2014	8.16	Call	Bond Future	1,696.5500	1.6966	1,599.3200	1.5993	(5.731)	0	0	0
2014/07/03	R186	06/11/2014	9.17	Put	Bond Future	917.9200	0.9179	988.6000	0.9886	7.700	0	0	2,010
2014/07/03	R186	06/11/2014	8.14	Put	Bond Future	4,503.8000	4.5038	4,704.3400	4.7043	4.453	0	0	0
2014/07/03	R186	06/11/2014	8.16	Put	Bond Future	4,392.8900	4.3929	4,590.8700	4.5909	4.507	0	0	0
2014/07/03	R186	05/02/2015	9.00	Call	Bond Future	5,776.9000	5.7769	5,596.0600	5.5961	(3.130)	0	0	0
2014/07/03	R186	05/02/2015			Bond Future	8.5601	115.7248	8.5973	115.4247	0.435	0.0000	0.0000	0
2014/07/03	R186	05/02/2015	8.75	Call	Bond Future	4,582.0200	4.5820	4,429.3000	4.4293	(3.333)	0	0	0
2014/07/03	R186	05/02/2015	8.76	Call	Bond Future	4,627.2800	4.6273	4,473.5400	4.4735	(3.322)	0	0	0
2014/07/03	R186	05/02/2015	8.74	Call	Bond Future	4,536.9700	4.5370	4,385.2700	4.3853	(3.344)	0	0	0
2014/07/03	R186	05/02/2015	8.76	Put	Bond Future	3,028.7300	3.0287	3,175.0100	3.1750	4.830	0	0	0
2014/07/03	R186	05/02/2015	8.75	Put	Bond Future	3,062.7100	3.0627	3,210.0100	3.2100	4.809	0	0	0
2014/07/03	R186	05/02/2015	9.00	Put	Bond Future	2,299.7600	2.2998	2,418.9400	2.4189	5.182	0	0	9,600
2014/07/03	R186	05/02/2015	8.74	Put	Bond Future	3,096.9700	3.0970	3,245.2900	3.2453	4.789	0	0	0
2014/07/03	R197	07/08/2014			Bond Future	287.5456	287.5456	287.5559	287.5559	0.004	0.0000	0.0000	0
2014/07/03	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R197	07/08/2014	270.00	Call	Bond Future	17,545.5900	17.5456	17,555.8600	17.5559	0.059	0	0	0
2014/07/03	R197	07/08/2014	270.01	Call	Bond Future	17,535.5900	17.5356	17,545.8600	17.5459	0.059	0	0	0
2014/07/03	R197	07/08/2014	269.99	Call	Bond Future	17,555.5900	17.5556	17,565.8600	17.5659	0.058	0	0	0
2014/07/03	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R197	06/11/2014			Bond Future	291.8701	291.8701	291.8791	291.8791	0.003	0.0000	0.0000	905
2014/07/03	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R197	06/11/2014	285.00	Call	Bond Future	6,870.1000	6.8701	6,879.1200	6.8791	0.131	0	0	0
2014/07/03	R197	06/11/2014	285.01	Call	Bond Future	6,860.1000	6.8601	6,869.1200	6.8691	0.131	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
2014/07/03	R197	06/11/2014	284.99	Call	Bond Future	6,880.1000		6.8801	6,889.1200	6.8891	0.131	0	0	0
2014/07/03	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R201	07/08/2014	5.31	Put	Bond Future	293.4600		0.2935	302.4900	0.3025	3.077	0	0	0
2014/07/03	R201	07/08/2014			Bond Future	6.0166		102.1688	6.0528	102.1558	0.603	0.0000	0.0000	0
2014/07/03	R201	07/08/2014	5.30	Put	Bond Future	296.3000		0.2963	305.3800	0.3054	3.064	0	0	0
2014/07/03	R201	07/08/2014	5.31	Call	Bond Future	39.2000		0.0392	35.2200	0.0352	(10.153)	0	0	0
2014/07/03	R201	07/08/2014	5.29	Call	Bond Future	37.6900		0.0377	33.8100	0.0338	(10.295)	0	0	0
2014/07/03	R201	07/08/2014	5.30	Call	Bond Future	38.4400		0.0384	34.5100	0.0345	(10.224)	0	0	0
2014/07/03	R201	07/08/2014	5.29	Put	Bond Future	299.1600		0.2992	308.2900	0.3083	3.052	0	0	0
2014/07/03	R202	07/08/2014	207.99	Call	Bond Future	21,908.0100		21.9080	21,917.3700	21.9174	0.043	0	0	0
2014/07/03	R202	07/08/2014	208.00	Put	Bond Future	2.8700		0.0029	2.4200	0.0024	(15.679)	0	0	0
2014/07/03	R202	07/08/2014			Bond Future	229.8952		229.8952	229.9050	229.9050	0.004	0.0000	0.0000	161
2014/07/03	R202	07/08/2014	207.99	Put	Bond Future	2.8500		0.0028	2.4100	0.0024	(15.439)	0	0	0
2014/07/03	R202	07/08/2014	208.01	Put	Bond Future	2.8800		0.0029	2.4400	0.0024	(15.278)	0	0	0
2014/07/03	R202	07/08/2014	208.00	Call	Bond Future	21,898.0300		21.8980	21,907.3800	21.9074	0.043	0	0	0
2014/07/03	R202	07/08/2014	208.01	Call	Bond Future	21,888.0400		21.8880	21,897.4000	21.8974	0.043	0	0	0
2014/07/03	R202	06/11/2014	226.99	Call	Bond Future	6,362.8800		6.3629	6,371.6500	6.3716	0.138	0	0	0
2014/07/03	R202	06/11/2014			Bond Future	233.3529		233.3529	233.3617	233.3617	0.004	0.0000	0.0000	44,466
2014/07/03	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R202	06/11/2014	227.00	Call	Bond Future	6,352.8800		6.3529	6,361.6500	6.3616	0.138	0	0	0
2014/07/03	R202	06/11/2014	227.01	Call	Bond Future	6,342.8800		6.3429	6,351.6500	6.3516	0.138	0	0	0
2014/07/03	R203	07/08/2014	7.30	Call	Bond Future	294.2700		0.2943	260.7400	0.2607	(11.394)	0	0	0
2014/07/03	R203	07/08/2014			Bond Future	7.3823		105.7119	7.4066	105.6449	0.329	0.0000	0.0000	24,351
2014/07/03	R203	07/08/2014	7.31	Call	Bond Future	305.9600		0.3060	271.6600	0.2717	(11.211)	0	0	0
2014/07/03	R203	07/08/2014	6.84	Put	Bond Future	1,537.4900		1.5375	1,598.7900	1.5988	3.987	0	0	0
2014/07/03	R203	07/08/2014	7.29	Put	Bond Future	538.2000		0.5382	572.4800	0.5725	6.369	0	0	0
2014/07/03	R203	07/08/2014	7.31	Put	Bond Future	505.9200		0.5059	538.6400	0.5386	6.467	0	0	0
2014/07/03	R203	07/08/2014	7.29	Call	Bond Future	282.8600		0.2829	250.1200	0.2501	(11.575)	0	0	0
2014/07/03	R203	07/08/2014	7.30	Put	Bond Future	521.9100		0.5219	555.4000	0.5554	6.417	0	0	0
2014/07/03	R203	07/08/2014	6.84	Call	Bond Future	26.2000		0.0262	20.4800	0.0205	(21.832)	0	0	46
2014/07/03	R203	06/11/2014	6.86	Call	Bond Future	178.4300		0.1784	168.3600	0.1684	(5.644)	0	0	0
2014/07/03	R203	06/11/2014			Bond Future	7.5178		103.1257	7.5447	103.0571	0.358	0.0000	0.0000	6,432
2014/07/03	R203	06/11/2014	6.98	Call	Bond Future	243.3400		0.2433	231.0100	0.2310	(5.067)	0	0	14
2014/07/03	R203	06/11/2014	6.84	Call	Bond Future	169.1100		0.1691	159.1900	0.1592	(5.866)	0	0	45
2014/07/03	R203	06/11/2014	6.85	Call	Bond Future	173.7200		0.1737	163.7300	0.1637	(5.751)	0	0	0
2014/07/03	R203	06/11/2014	6.98	Put	Bond Future	1,625.3200		1.6253	1,681.5500	1.6816	3.460	0	0	0
2014/07/03	R203	06/11/2014	6.84	Put	Bond Future	1,914.6700		1.9147	1,973.3100	1.9733	3.063	0	0	0
2014/07/03	R203	06/11/2014	6.86	Put	Bond Future	1,871.9500		1.8719	1,930.4400	1.9304	3.125	0	0	0
2014/07/03	R203	06/11/2014	6.85	Put	Bond Future	1,893.2600		1.8933	1,951.8300	1.9518	3.094	0	0	0
2014/07/03	R203	05/02/2015	7.69	Call	Bond Future	1,024.0500		1.0241	983.9200	0.9839	(3.919)	0	0	55
2014/07/03	R203	05/02/2015			Bond Future	7.6618		104.7203	7.6918	104.6504	0.391	0.0000	0.0000	0
2014/07/03	R203	05/02/2015	8.34	Put	Bond Future	420.1800		0.4202	434.3900	0.4344	3.382	0	0	0
2014/07/03	R203	05/02/2015	8.35	Call	Bond Future	2,003.1900		2.0032	1,947.3600	1.9474	(2.787)	0	0	0

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2014/07/03	R203	05/02/2015	8.36	Call	Bond Future	2,020.4200	2.0204	1,964.4100	1.9644	(2.772)	0	0	0
2014/07/03	R203	05/02/2015	8.34	Call	Bond Future	1,986.0300	1.9860	1,930.3700	1.9304	(2.803)	0	0	0
2014/07/03	R203	05/02/2015	8.36	Put	Bond Future	408.8600	0.4089	422.7200	0.4227	3.390	0	0	0
2014/07/03	R203	05/02/2015	7.69	Put	Bond Future	958.3700	0.9584	988.1100	0.9881	3.103	0	0	0
2014/07/03	R203	05/02/2015	8.35	Put	Bond Future	414.4800	0.4145	428.5200	0.4285	3.387	0	0	0
2014/07/03	R204	07/08/2014			Bond Future	7.6346	102.4546	7.6691	102.3276	0.452	0.0000	0.0000	14,506
2014/07/03	R204	07/08/2014	7.44	Put	Bond Future	982.9400	0.9829	1,065.8100	1.0658	8.431	0	0	0
2014/07/03	R204	07/08/2014	7.46	Put	Bond Future	932.0500	0.9320	1,012.2900	1.0123	8.609	0	0	0
2014/07/03	R204	07/08/2014	7.45	Put	Bond Future	957.3200	0.9573	1,038.8700	1.0389	8.519	0	0	0
2014/07/03	R204	07/08/2014	7.46	Call	Bond Future	286.8800	0.2869	240.1700	0.2402	(16.282)	0	0	0
2014/07/03	R204	07/08/2014	7.78	Call	Bond Future	864.5800	0.8646	771.9000	0.7719	(10.720)	0	0	0
2014/07/03	R204	07/08/2014	7.44	Call	Bond Future	263.5600	0.2636	219.4800	0.2195	(16.725)	0	0	0
2014/07/03	R204	07/08/2014	7.78	Put	Bond Future	331.2500	0.3313	365.5200	0.3655	10.346	0	0	530
2014/07/03	R204	07/08/2014	7.45	Call	Bond Future	275.0500	0.2750	229.6500	0.2296	(16.506)	0	0	0
2014/07/03	R204	06/11/2014	7.99	Put	Bond Future	714.5100	0.7145	766.9700	0.7670	7.342	0	0	1,270
2014/07/03	R204	06/11/2014			Bond Future	7.7487	103.9829	7.7859	103.8535	0.480	0.0000	0.0000	200
2014/07/03	R204	06/11/2014	6.99	Put	Bond Future	2,897.8300	2.8978	3,009.4500	3.0094	3.852	0	0	0
2014/07/03	R204	06/11/2014	7.01	Put	Bond Future	2,837.6600	2.8377	2,948.4800	2.9485	3.905	0	0	0
2014/07/03	R204	06/11/2014	7.00	Put	Bond Future	2,867.6900	2.8677	2,978.9100	2.9789	3.878	0	0	0
2014/07/03	R204	06/11/2014	6.99	Call	Bond Future	212.6300	0.2126	194.8600	0.1949	(8.357)	0	0	0
2014/07/03	R204	06/11/2014	7.99	Call	Bond Future	1,550.7000	1.5507	1,473.7700	1.4738	(4.961)	0	0	0
2014/07/03	R204	06/11/2014	7.00	Call	Bond Future	218.4400	0.2184	200.2700	0.2003	(8.318)	0	0	0
2014/07/03	R204	06/11/2014	7.01	Call	Bond Future	224.3600	0.2244	205.7900	0.2058	(8.277)	0	0	0
2014/07/03	R204	05/02/2015	8.25	Call	Bond Future	2,165.6200	2.1656	2,090.5400	2.0905	(3.467)	0	0	0
2014/07/03	R204	05/02/2015			Bond Future	7.8624	101.5560	7.9025	101.4244	0.510	0.0000	0.0000	0
2014/07/03	R204	05/02/2015	8.26	Call	Bond Future	2,186.6100	2.1866	2,111.0700	2.1111	(3.455)	0	0	0
2014/07/03	R204	05/02/2015	8.24	Call	Bond Future	2,144.7200	2.1447	2,070.1100	2.0701	(3.479)	0	0	0
2014/07/03	R204	05/02/2015	8.26	Put	Bond Future	890.5700	0.8906	946.6400	0.9466	6.296	0	0	0
2014/07/03	R204	05/02/2015	8.25	Put	Bond Future	901.9200	0.9019	958.4500	0.9584	6.268	0	0	0
2014/07/03	R204	05/02/2015	8.24	Put	Bond Future	913.3700	0.9134	970.3700	0.9704	6.241	0	0	0
2014/07/03	R207	07/08/2014	7.69	Call	Bond Future	370.7200	0.3707	319.1700	0.3192	(13.905)	0	0	0
2014/07/03	R207	07/08/2014	7.70	Put	Bond Future	1,096.5100	1.0965	1,168.9300	1.1689	6.605	0	0	0
2014/07/03	R207	07/08/2014			Bond Future	7.8656	97.8666	7.8949	97.7414	0.373	0.0000	0.0000	33,961
2014/07/03	R207	07/08/2014	7.70	Call	Bond Future	385.2300	0.3852	332.4000	0.3324	(13.714)	0	0	0
2014/07/03	R207	07/08/2014	7.71	Call	Bond Future	400.1400	0.4001	346.0100	0.3460	(13.528)	0	0	0
2014/07/03	R207	07/08/2014	7.69	Put	Bond Future	1,125.1600	1.1252	1,198.8600	1.1989	6.550	0	0	0
2014/07/03	R207	07/08/2014	7.71	Put	Bond Future	1,068.2800	1.0683	1,139.4000	1.1394	6.657	0	0	0
2014/07/03	R207	06/11/2014	7.36	Put	Bond Future	2,956.2500	2.9563	3,057.1000	3.0571	3.411	0	0	0
2014/07/03	R207	06/11/2014			Bond Future	7.9690	99.3265	8.0001	99.1989	0.391	0.0000	0.0000	434
2014/07/03	R207	06/11/2014	7.35	Put	Bond Future	2,989.1400	2.9891	3,090.4600	3.0905	3.390	0	0	0
2014/07/03	R207	06/11/2014	7.36	Call	Bond Future	419.8200	0.4198	393.0600	0.3931	(6.374)	0	0	0
2014/07/03	R207	06/11/2014	7.34	Call	Bond Future	401.1200	0.4011	375.3000	0.3753	(6.437)	0	0	0
2014/07/03	R207	06/11/2014	7.35	Call	Bond Future	410.3900	0.4104	384.1000	0.3841	(6.406)	0	0	0
2014/07/03	R207	06/11/2014	7.34	Put	Bond Future	3,022.2100	3.0222	3,124.0000	3.1240	3.368	0	0	0
2014/07/03	R207	05/02/2015	8.49	Put	Bond Future	1,105.1200	1.1051	1,158.6900	1.1587	4.847	0	0	0
2014/07/03	R207	05/02/2015			Bond Future	8.0726	97.2209	8.1058	97.0911	0.410	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
2014/07/03	R207	05/02/2015	8.51	Put	Bond Future	1,078.7200	1.0787	1,131.4300	1.1314	4.886	0	0	0
2014/07/03	R207	05/02/2015	8.50	Call	Bond Future	2,749.9500	2.7500	2,673.3000	2.6733	(2.787)	0	0	0
2014/07/03	R207	05/02/2015	8.51	Call	Bond Future	2,775.1900	2.7752	2,698.1100	2.6981	(2.777)	0	0	0
2014/07/03	R207	05/02/2015	8.49	Call	Bond Future	2,724.8100	2.7248	2,648.5900	2.6486	(2.797)	0	0	0
2014/07/03	R207	05/02/2015	8.50	Put	Bond Future	1,091.8600	1.0919	1,145.0000	1.1450	4.867	0	0	0
2014/07/03	R207	07/05/2015			Bond Future	8.1534	98.8714	8.1888	98.7389	0.434	0.0000	0.0000	0
2014/07/03	R207	07/05/2015	8.25	Call	Bond Future	2,344.1200	2.3441	2,259.2300	2.2592	(3.621)	0	0	0
2014/07/03	R207	07/05/2015	7.73	Call	Bond Future	1,425.0400	1.4250	1,363.5000	1.3635	(4.318)	0	0	66
2014/07/03	R207	07/05/2015	8.24	Put	Bond Future	2,000.1000	2.0001	2,048.4300	2.0484	2.416	0	0	0
2014/07/03	R207	07/05/2015	8.26	Put	Bond Future	1,966.1500	1.9662	2,013.4000	2.0134	2.403	0	0	0
2014/07/03	R207	07/05/2015	7.73	Put	Bond Future	3,026.8700	3.0269	3,097.8200	3.0978	2.344	0	0	0
2014/07/03	R207	07/05/2015	8.25	Put	Bond Future	1,983.0800	1.9831	2,030.6800	2.0307	2.400	0	0	0
2014/07/03	R207	07/05/2015	8.26	Call	Bond Future	2,364.4700	2.3645	2,279.2300	2.2792	(3.605)	0	0	0
2014/07/03	R207	07/05/2015	8.24	Call	Bond Future	2,323.8500	2.3238	2,239.6900	2.2397	(3.622)	0	0	0
2014/07/03	R208	07/08/2014	8.28	Call	Bond Future	1,570.5500	1.5706	1,458.4000	1.4584	(7.141)	0	0	0
2014/07/03	R208	07/08/2014			Bond Future	8.0175	96.0342	8.0468	95.8914	0.366	0.0000	0.0000	16,414
2014/07/03	R208	07/08/2014	7.80	Call	Bond Future	350.5300	0.3505	303.5600	0.3036	(13.400)	0	0	0
2014/07/03	R208	07/08/2014	7.79	Put	Bond Future	1,451.4300	1.4514	1,548.6300	1.5486	6.697	0	0	0
2014/07/03	R208	07/08/2014	7.81	Put	Bond Future	1,381.6500	1.3816	1,476.1400	1.4761	6.839	0	0	0
2014/07/03	R208	07/08/2014	7.80	Put	Bond Future	1,416.3100	1.4163	1,512.1600	1.5122	6.768	0	0	0
2014/07/03	R208	07/08/2014	7.81	Call	Bond Future	365.2000	0.3652	316.8700	0.3169	(13.234)	0	0	0
2014/07/03	R208	07/08/2014	8.28	Put	Bond Future	303.2500	0.3032	333.9200	0.3339	10.114	0	0	630
2014/07/03	R208	07/08/2014	7.79	Call	Bond Future	336.2800	0.3363	290.6600	0.2907	(13.566)	0	0	0
2014/07/03	R208	06/11/2014	7.46	Call	Bond Future	458.0100	0.4580	426.4400	0.4264	(6.893)	0	0	0
2014/07/03	R208	06/11/2014			Bond Future	8.1149	94.0688	8.1459	93.9234	0.381	0.0000	0.0000	571
2014/07/03	R208	06/11/2014	7.44	Call	Bond Future	437.4800	0.4375	407.0000	0.4070	(6.967)	0	0	0
2014/07/03	R208	06/11/2014	7.45	Call	Bond Future	447.6600	0.4477	416.6300	0.4166	(6.932)	0	0	0
2014/07/03	R208	06/11/2014	8.50	Put	Bond Future	840.2900	0.8403	885.7600	0.8858	5.411	0	0	1,520
2014/07/03	R208	06/11/2014	7.44	Put	Bond Future	3,679.7300	3.6797	3,794.7100	3.7947	3.125	0	0	0
2014/07/03	R208	06/11/2014	7.46	Put	Bond Future	3,602.2200	3.6022	3,716.1100	3.7161	3.162	0	0	0
2014/07/03	R208	06/11/2014	8.50	Call	Bond Future	2,630.4800	2.6305	2,530.4900	2.5305	(3.801)	0	0	0
2014/07/03	R208	06/11/2014	7.45	Put	Bond Future	3,640.8800	3.6409	3,755.3100	3.7553	3.143	0	0	0
2014/07/03	R208	05/02/2015	8.51	Call	Bond Future	2,806.7700	2.8068	2,720.4500	2.7205	(3.075)	0	0	0
2014/07/03	R208	05/02/2015	8.49	Call	Bond Future	2,752.1900	2.7522	2,667.1600	2.6672	(3.090)	0	0	0
2014/07/03	R208	05/02/2015			Bond Future	8.2104	95.5234	8.2430	95.3755	0.397	0.0000	0.0000	0
2014/07/03	R208	05/02/2015	8.51	Put	Bond Future	1,457.8900	1.4579	1,519.5100	1.5195	4.227	0	0	0
2014/07/03	R208	05/02/2015	8.50	Put	Bond Future	1,475.0200	1.4750	1,537.4300	1.5374	4.231	0	0	0
2014/07/03	R208	05/02/2015	8.49	Put	Bond Future	1,492.6000	1.4926	1,555.5100	1.5555	4.215	0	0	0
2014/07/03	R208	05/02/2015	8.50	Call	Bond Future	2,779.2700	2.7793	2,693.7400	2.6937	(3.077)	0	0	0
2014/07/03	R209	07/08/2014	9.04	Put	Bond Future	1,161.6300	1.1616	1,174.9000	1.1749	1.142	0	0	0
2014/07/03	R209	07/08/2014			Bond Future	8.9963	76.2965	9.0055	76.2272	0.103	0.0000	0.0000	10,760
2014/07/03	R209	07/08/2014	9.06	Put	Bond Future	1,094.3500	1.0944	1,106.4700	1.1065	1.108	0	0	0
2014/07/03	R209	07/08/2014	9.05	Put	Bond Future	1,127.6300	1.1276	1,140.3200	1.1403	1.125	0	0	0
2014/07/03	R209	07/08/2014	9.05	Call	Bond Future	1,529.4800	1.5295	1,472.7800	1.4728	(3.707)	0	0	0
2014/07/03	R209	07/08/2014	9.06	Call	Bond Future	1,570.6600	1.5707	1,513.3900	1.5134	(3.646)	0	0	0
2014/07/03	R209	07/08/2014	9.04	Call	Bond Future	1,488.9000	1.4889	1,432.7800	1.4328	(3.769)	0	0	0

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2014/07/03	R209	06/11/2014	9.50	Call	Bond Future	4,581.4500	4.5814	4,522.9200	4.5229	(1.278)	0	0	0
2014/07/03	R209	06/11/2014	8.95	Call	Bond Future	2,356.9400	2.3569	2,313.1600	2.3132	(1.857)	0	0	2,050
2014/07/03	R209	06/11/2014			Bond Future	9.0692	74.2883	9.0787	74.2176	0.105	0.0000	0.0000	16,291
2014/07/03	R209	06/11/2014	8.99	Put	Bond Future	3,083.5200	3.0835	3,109.2100	3.1092	0.833	0	0	0
2014/07/03	R209	06/11/2014	10.00	Call	Bond Future	7,082.5900	7.0826	7,016.4200	7.0164	(0.934)	0	0	0
2014/07/03	R209	06/11/2014	9.05	Put	Bond Future	2,848.4600	2.8485	2,872.3000	2.8723	0.837	0	0	0
2014/07/03	R209	06/11/2014	9.58	Put	Bond Future	1,317.1700	1.3172	1,327.8100	1.3278	0.808	0	0	907
2014/07/03	R209	06/11/2014	9.01	Put	Bond Future	3,003.4700	3.0035	3,028.5400	3.0285	0.835	0	0	0
2014/07/03	R209	06/11/2014	9.50	Put	Bond Future	1,491.8900	1.4919	1,504.1100	1.5041	0.819	0	0	5,500
2014/07/03	R209	06/11/2014	10.05	Call	Bond Future	7,344.1500	7.3441	7,277.4900	7.2775	(0.908)	0	0	0
2014/07/03	R209	06/11/2014	8.95	Put	Bond Future	3,248.7600	3.2488	3,275.7300	3.2757	0.830	0	0	0
2014/07/03	R209	06/11/2014	9.00	Put	Bond Future	3,043.1300	3.0431	3,068.5100	3.0685	0.834	0	0	0
2014/07/03	R209	06/11/2014	9.95	Call	Bond Future	6,819.6400	6.8196	6,754.0200	6.7540	(0.962)	0	0	0
2014/07/03	R209	06/11/2014	8.50	Call	Bond Future	1,131.4600	1.1315	1,102.7600	1.1028	(2.537)	0	0	5,500
2014/07/03	R209	06/11/2014	8.75	Put	Bond Future	4,169.5200	4.1695	4,203.0800	4.2031	0.805	0	0	0
2014/07/03	R209	06/11/2014	8.99	Call	Bond Future	2,492.9000	2.4929	2,447.8400	2.4478	(1.808)	0	0	0
2014/07/03	R209	06/11/2014	9.25	Call	Bond Future	3,483.8100	3.4838	3,431.1900	3.4312	(1.510)	0	0	0
2014/07/03	R209	06/11/2014	10.05	Put	Bond Future	597.0500	0.5970	601.1400	0.6011	0.685	0	0	2,050
2014/07/03	R209	06/11/2014	10.00	Put	Bond Future	655.4500	0.6555	660.0300	0.6600	0.699	0	0	1,640
2014/07/03	R209	06/11/2014	9.05	Call	Bond Future	2,706.1200	2.7061	2,659.2100	2.6592	(1.733)	0	0	2,050
2014/07/03	R209	06/11/2014	9.58	Call	Bond Future	4,958.0900	4.9581	4,897.9800	4.8980	(1.212)	0	0	0
2014/07/03	R209	06/11/2014	9.00	Call	Bond Future	2,527.5100	2.5275	2,482.1400	2.4821	(1.795)	0	0	1,640
2014/07/03	R209	06/11/2014	9.25	Put	Bond Future	2,161.8400	2.1618	2,179.9700	2.1800	0.839	0	0	2,200
2014/07/03	R209	06/11/2014	8.75	Call	Bond Future	1,743.0300	1.7430	1,705.8400	1.7058	(2.134)	0	0	2,200
2014/07/03	R209	06/11/2014	9.01	Call	Bond Future	2,562.7400	2.5627	2,517.0600	2.5171	(1.782)	0	0	0
2014/07/03	R209	06/11/2014	9.95	Put	Bond Future	714.9000	0.7149	720.0300	0.7200	0.718	0	0	2,050
2014/07/03	R209	06/11/2014	8.50	Put	Bond Future	5,545.5700	5.5456	5,587.6200	5.5876	0.758	0	0	0
2014/07/03	R209	05/02/2015	9.00	Put	Bond Future	4,203.6100	4.2036	4,232.8900	4.2329	0.697	0	0	0
2014/07/03	R209	05/02/2015			Bond Future	9.1394	75.4371	9.1493	75.3651	0.108	0.0000	0.0000	0
2014/07/03	R209	05/02/2015	9.25	Call	Bond Future	4,068.2200	4.0682	4,019.7100	4.0197	(1.192)	0	0	0
2014/07/03	R209	05/02/2015	9.26	Call	Bond Future	4,106.6400	4.1066	4,057.9100	4.0579	(1.187)	0	0	0
2014/07/03	R209	05/02/2015	9.25	Put	Bond Future	3,265.7300	3.2657	3,289.2600	3.2893	0.721	0	0	0
2014/07/03	R209	05/02/2015	9.24	Call	Bond Future	4,030.1900	4.0302	3,981.9000	3.9819	(1.198)	0	0	0
2014/07/03	R209	05/02/2015	9.00	Call	Bond Future	3,172.2200	3.1722	3,129.4600	3.1295	(1.348)	0	0	0
2014/07/03	R209	05/02/2015	9.24	Put	Bond Future	3,299.7000	3.2997	3,323.4500	3.3235	0.720	0	0	0
2014/07/03	R209	05/02/2015	9.26	Put	Bond Future	3,232.2600	3.2323	3,255.5700	3.2556	0.721	0	0	0
2014/07/03	R210	07/08/2014			Bond Future	172.3982	172.3982	172.4053	172.4053	0.004	0.0000	0.0000	123
2014/07/03	R210	07/08/2014	159.00	Call	Bond Future	13,398.2000	13.3982	13,405.3300	13.4053	0.053	0	0	0
2014/07/03	R210	07/08/2014	159.01	Call	Bond Future	13,388.2000	13.3882	13,395.3300	13.3953	0.053	0	0	0
2014/07/03	R210	07/08/2014	158.99	Call	Bond Future	13,408.2000	13.4082	13,415.3300	13.4153	0.053	0	0	0
2014/07/03	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R210	06/11/2014			Bond Future	172.9517	172.9517	172.9580	172.9580	0.004	0.0000	0.0000	495
2014/07/03	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	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
2014/07/03	R210	06/11/2014	169.00	Call	Bond Future	3,951.7000	3.9517	3,957.9900	3.9580	0.159	0	0	0
2014/07/03	R210	06/11/2014	169.01	Call	Bond Future	3,941.7000	3.9417	3,947.9900	3.9480	0.160	0	0	0
2014/07/03	R210	06/11/2014	168.99	Call	Bond Future	3,961.7000	3.9617	3,967.9900	3.9680	0.159	0	0	0
2014/07/03	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R211	07/08/2014			Bond Future	130.9443	130.9443	130.9461	130.9461	0.001	0.0000	0.0000	390
2014/07/03	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R211	07/08/2014	128.00	Call	Bond Future	2,944.3400	2.9443	2,946.1300	2.9461	0.061	0	0	0
2014/07/03	R211	07/08/2014	128.01	Call	Bond Future	2,934.3400	2.9343	2,936.1300	2.9361	0.061	0	0	0
2014/07/03	R211	07/08/2014	127.99	Call	Bond Future	2,954.3400	2.9543	2,956.1300	2.9561	0.061	0	0	0
2014/07/03	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R211	06/11/2014	130.00	Call	Bond Future	2,913.9200	2.9139	2,915.0700	2.9151	0.039	0	0	0
2014/07/03	R211	06/11/2014	130.01	Call	Bond Future	2,903.9200	2.9039	2,905.0700	2.9051	0.040	0	0	0
2014/07/03	R211	06/11/2014			Bond Future	132.9139	132.9139	132.9151	132.9151	0.001	0.0000	0.0000	0
2014/07/03	R211	06/11/2014	129.99	Call	Bond Future	2,923.9200	2.9239	2,925.0700	2.9251	0.039	0	0	0
2014/07/03	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R212	07/08/2014	128.99	Call	Bond Future	7,088.1500	7.0882	7,280.2400	7.2802	2.710	0	0	0
2014/07/03	R212	07/08/2014			Bond Future	136.0782	136.0782	136.2702	136.2702	0.141	0.0000	0.0000	349
2014/07/03	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R212	07/08/2014	129.00	Call	Bond Future	7,078.1500	7.0782	7,270.2400	7.2702	2.714	0	0	0
2014/07/03	R212	07/08/2014	129.01	Call	Bond Future	7,068.1500	7.0682	7,260.2400	7.2602	2.718	0	0	0
2014/07/03	R212	06/11/2014			Bond Future	138.1250	138.1250	138.3192	138.3192	0.141	0.0000	0.0000	20,029
2014/07/03	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R212	06/11/2014	135.00	Call	Bond Future	3,124.9500	3.1250	3,319.1800	3.3192	6.215	0	0	0
2014/07/03	R212	06/11/2014	135.01	Call	Bond Future	3,114.9500	3.1150	3,309.1800	3.3092	6.235	0	0	0
2014/07/03	R212	06/11/2014	134.99	Call	Bond Future	3,134.9500	3.1350	3,329.1800	3.3292	6.196	0	0	0
2014/07/03	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R213	07/08/2014	8.86	Call	Bond Future	1,256.9400	1.2569	1,173.3500	1.1733	(6.650)	0	0	0
2014/07/03	R213	07/08/2014			Bond Future	8.8786	86.9964	8.8929	86.8887	0.160	0.0000	0.0000	23,790
2014/07/03	R213	07/08/2014	8.84	Call	Bond Future	1,184.5600	1.1846	1,103.7100	1.1037	(6.825)	0	0	0
2014/07/03	R213	07/08/2014	8.85	Call	Bond Future	1,220.4200	1.2204	1,138.2000	1.1382	(6.737)	0	0	0
2014/07/03	R213	07/08/2014	8.84	Put	Bond Future	1,477.5900	1.4776	1,504.4100	1.5044	1.815	0	0	0
2014/07/03	R213	07/08/2014	8.86	Put	Bond Future	1,398.0400	1.3980	1,422.1200	1.4221	1.722	0	0	0
2014/07/03	R213	07/08/2014	8.85	Put	Bond Future	1,437.4400	1.4374	1,462.8900	1.4629	1.771	0	0	0
2014/07/03	R213	06/11/2014	8.84	Call	Bond Future	2,323.5000	2.3235	2,266.1000	2.2661	(2.470)	0	0	0
2014/07/03	R213	06/11/2014	8.85	Put	Bond Future	3,169.4400	3.1694	3,221.2900	3.2213	1.636	0	0	0
2014/07/03	R213	06/11/2014			Bond Future	8.9582	84.7533	8.9730	84.6436	0.165	0.0000	0.0000	6,205
2014/07/03	R213	06/11/2014	8.85	Call	Bond Future	2,357.3700	2.3574	2,299.4900	2.2995	(2.455)	0	0	0
2014/07/03	R213	06/11/2014	8.86	Call	Bond Future	2,391.5400	2.3915	2,333.1600	2.3332	(2.441)	0	0	0
2014/07/03	R213	06/11/2014	8.84	Put	Bond Future	3,211.1800	3.2112	3,263.5100	3.2635	1.630	0	0	0
2014/07/03	R213	06/11/2014	8.86	Put	Bond Future	3,128.0900	3.1281	3,179.4400	3.1794	1.642	0	0	0

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2014/07/03	R213	05/02/2015	9.26	Put	Bond Future	2,909.7900	2.9098	2,955.1800	2.9552	1.560	0	0	0
2014/07/03	R213	05/02/2015			Bond Future	9.0365	86.0637	9.0518	85.9521	0.169	0.0000	0.0000	0
2014/07/03	R213	05/02/2015	9.25	Put	Bond Future	2,940.5500	2.9406	2,986.2800	2.9863	1.555	0	0	0
2014/07/03	R213	05/02/2015	9.24	Put	Bond Future	2,971.5700	2.9716	3,017.3900	3.0174	1.542	0	0	0
2014/07/03	R213	05/02/2015	9.25	Call	Bond Future	4,485.3800	4.4854	4,419.4900	4.4195	(1.469)	0	0	0
2014/07/03	R213	05/02/2015	9.26	Call	Bond Future	4,525.9700	4.5260	4,459.7400	4.4597	(1.463)	0	0	0
2014/07/03	R213	05/02/2015	9.24	Call	Bond Future	4,444.9600	4.4450	4,379.1600	4.3792	(1.480)	0	0	0
2014/07/03	R214	07/08/2014	9.54	Put	Bond Future	286.2100	0.2862	284.7800	0.2848	(0.500)	0	0	0
2014/07/03	R214	07/08/2014			Bond Future	9.0656	77.2955	9.0748	77.2229	0.102	0.0000	0.0000	4,306
2014/07/03	R214	07/08/2014	9.56	Put	Bond Future	264.6300	0.2646	263.0300	0.2630	(0.605)	0	0	0
2014/07/03	R214	07/08/2014	9.55	Put	Bond Future	275.2600	0.2753	273.7500	0.2738	(0.549)	0	0	0
2014/07/03	R214	07/08/2014	9.56	Call	Bond Future	3,979.4000	3.9794	3,905.2500	3.9052	(1.863)	0	0	0
2014/07/03	R214	07/08/2014	9.54	Call	Bond Future	3,856.8100	3.8568	3,782.8300	3.7828	(1.918)	0	0	0
2014/07/03	R214	07/08/2014	9.55	Call	Bond Future	3,918.0100	3.9180	3,843.9500	3.8439	(1.890)	0	0	0
2014/07/03	R214	06/11/2014	9.20	Call	Bond Future	3,144.6200	3.1446	3,089.5200	3.0895	(1.752)	0	0	2,500
2014/07/03	R214	06/11/2014	9.64	Call	Bond Future	5,120.3100	5.1203	5,054.6400	5.0546	(1.283)	0	0	0
2014/07/03	R214	06/11/2014			Bond Future	9.1379	75.1606	9.1475	75.0866	0.105	0.0000	0.0000	1,726
2014/07/03	R214	06/11/2014	9.20	Put	Bond Future	2,666.8600	2.6669	2,685.7300	2.6857	0.708	0	0	0
2014/07/03	R214	06/11/2014	9.65	Call	Bond Future	5,169.6100	5.1696	5,103.7600	5.1038	(1.274)	0	0	0
2014/07/03	R214	06/11/2014	9.66	Call	Bond Future	5,219.0800	5.2191	5,153.0500	5.1530	(1.265)	0	0	0
2014/07/03	R214	06/11/2014	9.80	Call	Bond Future	5,926.6600	5.9267	5,858.4000	5.8584	(1.152)	0	0	0
2014/07/03	R214	06/11/2014	9.64	Put	Bond Future	1,399.7400	1.3997	1,408.0400	1.4080	0.593	0	0	0
2014/07/03	R214	06/11/2014	9.66	Put	Bond Future	1,356.8400	1.3568	1,364.7800	1.3648	0.585	0	0	0
2014/07/03	R214	06/11/2014	9.80	Put	Bond Future	1,086.1300	1.0861	1,091.8400	1.0918	0.526	0	0	2,500
2014/07/03	R214	06/11/2014	9.65	Put	Bond Future	1,378.1500	1.3781	1,386.2700	1.3863	0.589	0	0	0
2014/07/03	R214	05/02/2015	9.50	Call	Bond Future	5,048.4500	5.0485	4,989.2200	4.9892	(1.173)	0	0	0
2014/07/03	R214	05/02/2015			Bond Future	9.2089	76.3226	9.2188	76.2473	0.107	0.0000	0.0000	0
2014/07/03	R214	05/02/2015	9.51	Call	Bond Future	5,090.9900	5.0910	5,031.5700	5.0316	(1.167)	0	0	0
2014/07/03	R214	05/02/2015	9.50	Put	Bond Future	2,881.2700	2.8813	2,897.3200	2.8973	0.557	0	0	0
2014/07/03	R214	05/02/2015	9.49	Call	Bond Future	5,006.0600	5.0061	4,947.0200	4.9470	(1.179)	0	0	0
2014/07/03	R214	05/02/2015	9.49	Put	Bond Future	2,911.5500	2.9115	2,927.7900	2.9278	0.558	0	0	0
2014/07/03	R214	05/02/2015	9.51	Put	Bond Future	2,851.2600	2.8513	2,867.1200	2.8671	0.556	0	0	0
2014/07/03	R248	07/08/2014			Bond Future	9.1163	100.0979	9.1255	100.0050	0.101	0.0000	0.0000	5,554
2014/07/03	R248	07/08/2014	9.65	Call	Bond Future	5,115.8500	5.1158	5,022.9300	5.0229	(1.816)	0	0	0
2014/07/03	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R248	07/08/2014	9.66	Call	Bond Future	5,207.0300	5.2070	5,114.1100	5.1141	(1.785)	0	0	0
2014/07/03	R248	07/08/2014	9.64	Call	Bond Future	5,024.5100	5.0245	4,931.5900	4.9316	(1.849)	0	0	0
2014/07/03	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R248	06/11/2014			Bond Future	9.1904	97.1651	9.2000	97.0703	0.104	0.0000	0.0000	8,535
2014/07/03	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R248	06/11/2014	9.72	Call	Bond Future	5,005.9200	5.0059	4,911.0800	4.9111	(1.895)	0	0	0
2014/07/03	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R248	06/11/2014	9.73	Call	Bond Future	5,095.8900	5.0959	5,001.0500	5.0011	(1.861)	0	0	0
2014/07/03	R248	06/11/2014	9.74	Call	Bond Future	5,185.7000	5.1857	5,090.8600	5.0909	(1.829)	0	0	0

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2014/07/03	R248	05/02/2015			Bond Future	9.2633	98.6674	9.2732	98.5708	0.107	0.0000	0.0000	0
2014/07/03	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R248	05/02/2015	9.50	Call	Bond Future	2,263.9200	2.2639	2,167.3400	2.1673	(4.266)	0	0	0
2014/07/03	R248	05/02/2015	9.51	Call	Bond Future	2,357.4400	2.3574	2,260.8600	2.2609	(4.097)	0	0	0
2014/07/03	R248	05/02/2015	9.49	Call	Bond Future	2,170.2200	2.1702	2,073.6400	2.0736	(4.450)	0	0	0
2014/07/03	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/03	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **447756**