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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/06/2014 TO 27/06/2014

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
2014/06/27	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/27	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	2025	07/08/2014	109.01	Call	Bond Future	8,213.3400	8.2133	8,217.7700	8.2178	0.054	0	0	0
2014/06/27	2025	07/08/2014			Bond Future	117.2233	117.2233	117.2278	117.2278	0.004	0.0000	0.0000	0
2014/06/27	2025	07/08/2014	108.99	Call	Bond Future	8,233.3400	8.2333	8,237.7700	8.2378	0.054	0	0	0
2014/06/27	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2025	07/08/2014	109.00	Call	Bond Future	8,223.3400	8.2233	8,227.7700	8.2278	0.054	0	0	0
2014/06/27	2025	06/11/2014	117.01	Call	Bond Future	1,981.6200	1.9816	1,985.5500	1.9856	0.198	0	0	0
2014/06/27	2025	06/11/2014			Bond Future	118.9916	118.9916	118.9956	118.9956	0.003	0.0000	0.0000	0
2014/06/27	2025	06/11/2014	116.99	Call	Bond Future	2,001.6200	2.0016	2,005.5500	2.0056	0.196	0	0	0
2014/06/27	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2025	06/11/2014	117.00	Call	Bond Future	1,991.6200	1.9916	1,995.5500	1.9956	0.197	0	0	0
2014/06/27	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2030	07/08/2014			Bond Future	8.8574	93.1086	8.8361	93.2775	(0.241)	0.0000	0.0000	4,181
2014/06/27	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2030	07/08/2014	8.99	Call	Bond Future	1,039.4300	1.0394	1,208.3300	1.2083	16.249	0	0	0
2014/06/27	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2030	07/08/2014	9.00	Call	Bond Future	1,117.1500	1.1172	1,286.0500	1.2860	15.119	0	0	0
2014/06/27	2030	07/08/2014	9.01	Call	Bond Future	1,194.7800	1.1948	1,363.6800	1.3637	14.136	0	0	0
2014/06/27	2030	06/11/2014	9.01	Call	Bond Future	563.3100	0.5633	734.1900	0.7342	30.335	0	0	0
2014/06/27	2030	06/11/2014			Bond Future	8.9372	94.5022	8.9153	94.6731	(0.246)	0.0000	0.0000	0
2014/06/27	2030	06/11/2014	8.99	Call	Bond Future	408.9800	0.4090	579.8600	0.5799	41.782	0	0	0
2014/06/27	2030	06/11/2014	9.00	Call	Bond Future	486.1900	0.4862	657.0700	0.6571	35.147	0	0	0
2014/06/27	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2030	05/02/2015			Bond Future	9.0157	91.9588	8.9931	92.1322	(0.251)	0.0000	0.0000	0
2014/06/27	2030	05/02/2015	9.25	Call	Bond Future	1,766.3400	1.7663	1,939.6600	1.9397	9.812	0	0	0
2014/06/27	2030	05/02/2015	9.24	Call	Bond Future	1,691.9400	1.6919	1,865.2600	1.8653	10.244	0	0	0
2014/06/27	2030	05/02/2015	9.26	Call	Bond Future	1,840.6500	1.8406	2,013.9700	2.0140	9.416	0	0	0
2014/06/27	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	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
2014/06/27	2037	07/08/2014	9.06	Put	Bond Future	138.1500	0.1381	0.0000	0.0000	(100.000)	0	0	0
2014/06/27	2037	07/08/2014			Bond Future	9.0752	94.7966	9.0488	95.0367	(0.290)	0.0000	0.0000	10,002
2014/06/27	2037	07/08/2014	9.05	Put	Bond Future	229.4500	0.2295	0.0000	0.0000	(100.000)	0	0	0
2014/06/27	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	101.9900	0.1020	100.000	0	0	0
2014/06/27	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	10.6900	0.0107	100.000	0	0	0
2014/06/27	2037	07/08/2014	9.04	Put	Bond Future	320.8900	0.3209	80.7500	0.0807	(74.836)	0	0	0
2014/06/27	2037	06/11/2014	9.69	Call	Bond Future	4,641.8600	4.6419	4,885.0800	4.8851	5.240	0	0	0
2014/06/27	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2037	06/11/2014			Bond Future	9.1511	96.2154	9.1240	96.4586	(0.296)	0.0000	0.0000	0
2014/06/27	2037	06/11/2014	9.70	Call	Bond Future	4,724.4700	4.7245	4,967.6900	4.9677	5.148	0	0	0
2014/06/27	2037	06/11/2014	9.71	Call	Bond Future	4,806.9600	4.8070	5,050.1800	5.0502	5.060	0	0	0
2014/06/27	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2037	05/02/2015			Bond Future	9.2257	93.4481	9.1978	93.6950	(0.302)	0.0000	0.0000	0
2014/06/27	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2037	05/02/2015	9.50	Call	Bond Future	2,375.0800	2.3751	2,621.9300	2.6219	10.393	0	0	0
2014/06/27	2037	05/02/2015	9.51	Call	Bond Future	2,459.8200	2.4598	2,706.6700	2.7067	10.035	0	0	0
2014/06/27	2037	05/02/2015	9.49	Call	Bond Future	2,290.2100	2.2902	2,537.0600	2.5371	10.778	0	0	0
2014/06/27	2038	07/08/2014			Bond Future	122.0997	122.0997	122.1051	122.1051	0.004	0.0000	0.0000	1,061
2014/06/27	2038	07/08/2014	106.00	Call	Bond Future	16,099.7100	16.0997	16,105.1000	16.1051	0.033	0	0	0
2014/06/27	2038	07/08/2014	106.01	Call	Bond Future	16,089.7100	16.0897	16,095.1000	16.0951	0.033	0	0	0
2014/06/27	2038	07/08/2014	105.99	Call	Bond Future	16,109.7100	16.1097	16,115.1000	16.1151	0.033	0	0	0
2014/06/27	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2038	06/11/2014	120.01	Call	Bond Future	3,931.4700	3.9315	3,936.4200	3.9364	0.126	0	0	0
2014/06/27	2038	06/11/2014			Bond Future	123.9415	123.9415	123.9464	123.9464	0.004	0.0000	0.0000	0
2014/06/27	2038	06/11/2014	119.99	Call	Bond Future	3,951.4700	3.9515	3,956.4200	3.9564	0.125	0	0	0
2014/06/27	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2038	06/11/2014	120.00	Call	Bond Future	3,941.4700	3.9415	3,946.4200	3.9464	0.126	0	0	0
2014/06/27	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2046	07/08/2014			Bond Future	122.1067	122.1067	121.8384	121.8384	(0.220)	0.0000	0.0000	5,348
2014/06/27	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2046	07/08/2014	104.44	Call	Bond Future	17,666.6900	17.6667	17,398.4000	17.3984	(1.519)	0	0	0
2014/06/27	2046	07/08/2014	104.45	Call	Bond Future	17,656.6900	17.6567	17,388.4000	17.3884	(1.519)	0	0	0
2014/06/27	2046	07/08/2014	104.43	Call	Bond Future	17,676.6900	17.6767	17,408.4000	17.4084	(1.518)	0	0	0
2014/06/27	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2046	06/11/2014	104.45	Call	Bond Future	18,153.2600	18.1533	17,880.1900	17.8802	(1.504)	0	0	0
2014/06/27	2046	06/11/2014			Bond Future	122.6033	122.6033	122.3302	122.3302	(0.223)	0.0000	0.0000	0
2014/06/27	2046	06/11/2014	104.43	Call	Bond Future	18,173.2600	18.1733	17,900.1900	17.9002	(1.503)	0	0	0
2014/06/27	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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2014/06/27	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2046	06/11/2014	104.44	Call	Bond Future	18,163.2600	18.1633	17,890.1900	17.8902	(1.503)	0	0	0
2014/06/27	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2050	07/08/2014			Bond Future	127.5053	127.5053	127.5113	127.5113	0.005	0.0000	0.0000	2,800
2014/06/27	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2050	07/08/2014	112.00	Call	Bond Future	15,505.3000	15.5053	15,511.2500	15.5113	0.038	0	0	0
2014/06/27	2050	07/08/2014	112.01	Call	Bond Future	15,495.3000	15.4953	15,501.2500	15.5013	0.038	0	0	0
2014/06/27	2050	07/08/2014	111.99	Call	Bond Future	15,515.3000	15.5153	15,521.2500	15.5213	0.038	0	0	0
2014/06/27	2050	06/11/2014			Bond Future	129.4283	129.4283	129.4340	129.4340	0.004	0.0000	0.0000	0
2014/06/27	2050	06/11/2014	126.00	Call	Bond Future	3,428.3300	3.4283	3,434.0000	3.4340	0.165	0	0	0
2014/06/27	2050	06/11/2014	126.01	Call	Bond Future	3,418.3300	3.4183	3,424.0000	3.4240	0.166	0	0	0
2014/06/27	2050	06/11/2014	125.99	Call	Bond Future	3,438.3300	3.4383	3,444.0000	3.4440	0.165	0	0	0
2014/06/27	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	AL12	07/08/2014			Index Future	496.0960	496.0960	497.2190	497.2190	0.226	0.0000	0.0000	0
2014/06/27	AL12	06/11/2014			Index Future	503.5180	503.5180	504.6550	504.6550	0.226	0.0000	0.0000	0
2014/06/27	AL12	05/02/2015			Index Future	511.3130	511.3130	512.4660	512.4660	0.225	0.0000	0.0000	0
2014/06/27	AL37	07/08/2014			Index Future	424.2900	424.2900	424.4540	424.4540	0.039	0.0000	0.0000	0
2014/06/27	AL37	06/11/2014			Index Future	430.6370	430.6370	430.8020	430.8020	0.038	0.0000	0.0000	0
2014/06/27	AL7T	07/08/2014			Index Future	498.8220	498.8220	499.3200	499.3200	0.100	0.0000	0.0000	0
2014/06/27	AL7T	06/11/2014			Index Future	506.2840	506.2840	506.7870	506.7870	0.099	0.0000	0.0000	1
2014/06/27	ALBI	07/08/2014			Index Future	453.6160	453.6160	454.1840	454.1840	0.125	0.0000	0.0000	598
2014/06/27	ALBI	06/11/2014			Index Future	460.4020	460.4020	460.9760	460.9760	0.125	0.0000	0.0000	48
2014/06/27	ALBI	05/02/2015			Index Future	467.5290	467.5290	468.1120	468.1120	0.125	0.0000	0.0000	0
2014/06/27	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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2014/06/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/06/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/27	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
2014/06/27	EL28	07/08/2014	114.00	Call	Bond Future	10,161.4700	10.1615	10,167.0700	10.1671	0.055	0	0	0
2014/06/27	EL28	07/08/2014			Bond Future	124.1615	124.1615	124.1671	124.1671	0.005	0.0000	0.0000	0
2014/06/27	EL28	07/08/2014	114.01	Call	Bond Future	10,151.4700	10.1515	10,157.0700	10.1571	0.055	0	0	0
2014/06/27	EL28	07/08/2014	113.99	Call	Bond Future	10,171.4700	10.1715	10,177.0700	10.1771	0.055	0	0	0
2014/06/27	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	EL28	06/11/2014			Bond Future	124.5530	124.5530	124.5580	124.5580	0.004	0.0000	0.0000	0
2014/06/27	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	EL28	06/11/2014	122.00	Call	Bond Future	2,553.0000	2.5530	2,558.0000	2.5580	0.196	0	0	0
2014/06/27	EL28	06/11/2014	122.01	Call	Bond Future	2,543.0000	2.5430	2,548.0000	2.5480	0.197	0	0	0
2014/06/27	EL28	06/11/2014	121.99	Call	Bond Future	2,563.0000	2.5630	2,568.0000	2.5680	0.195	0	0	0
2014/06/27	ES33	07/08/2014			Bond Future	9.6991	84.0876	9.6725	84.2829	(0.274)	0.0000	0.0000	6,220
2014/06/27	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	ES33	07/08/2014	10.14	Call	Bond Future	3,140.9100	3.1409	3,336.1800	3.3362	6.217	0	0	0
2014/06/27	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	ES33	07/08/2014	10.15	Call	Bond Future	3,209.9400	3.2099	3,405.2100	3.4052	6.083	0	0	0
2014/06/27	ES33	07/08/2014	10.16	Call	Bond Future	3,278.8700	3.2789	3,474.1400	3.4741	5.955	0	0	0
2014/06/27	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	ES33	06/11/2014			Bond Future	9.8000	81.5610	9.7727	81.7587	(0.279)	0.0000	0.0000	0
2014/06/27	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	ES33	06/11/2014	10.29	Call	Bond Future	3,420.5900	3.4206	3,618.3200	3.6183	5.781	0	0	0
2014/06/27	ES33	06/11/2014	10.30	Call	Bond Future	3,488.0400	3.4880	3,685.7700	3.6858	5.669	0	0	0
2014/06/27	ES33	06/11/2014	10.31	Call	Bond Future	3,555.3900	3.5554	3,753.1200	3.7531	5.561	0	0	0
2014/06/27	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	ES33	05/02/2015	10.00	Call	Bond Future	697.1700	0.6972	897.7900	0.8978	28.776	0	0	0
2014/06/27	ES33	05/02/2015			Bond Future	9.9011	82.8242	9.8729	83.0249	(0.285)	0.0000	0.0000	0
2014/06/27	ES33	05/02/2015	10.01	Call	Bond Future	767.1300	0.7671	967.7500	0.9678	26.152	0	0	0
2014/06/27	ES33	05/02/2015	9.99	Call	Bond Future	627.1200	0.6271	827.7400	0.8277	31.991	0	0	0
2014/06/27	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	GOVI	07/08/2014			GOVI	452.4440	452.4440	452.9200	452.9200	0.105	0.0000	0.0000	524
2014/06/27	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	GOVI	07/08/2014	459.99	Put	GOVI	75,460.0000	7.5460	70,700.0000	7.0700	(6.308)	0	0	0
2014/06/27	GOVI	07/08/2014	460.01	Put	GOVI	75,660.0000	7.5660	70,900.0000	7.0900	(6.291)	0	0	0
2014/06/27	GOVI	07/08/2014	460.00	Put	GOVI	75,560.0000	7.5560	70,800.0000	7.0800	(6.300)	0	0	0
2014/06/27	GOVI	06/11/2014	449.01	Call	GOVI	102,030.0000	10.2030	106,830.0000	10.6830	4.704	0	0	0
2014/06/27	GOVI	06/11/2014			GOVI	459.2130	459.2130	459.6930	459.6930	0.105	0.0000	0.0000	28
2014/06/27	GOVI	06/11/2014	448.99	Call	GOVI	102,230.0000	10.2230	107,030.0000	10.7030	4.695	0	0	0
2014/06/27	GOVI	06/11/2014	449.00	Call	GOVI	102,130.0000	10.2130	106,930.0000	10.6930	4.700	0	0	0

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2014/06/27	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	GOVI	05/02/2015	459.99	Call	GOVI	63,320.0000	6.3320	68,190.0000	6.8190	7.691	0	0	0
2014/06/27	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	GOVI	05/02/2015			GOVI	466.3220	466.3220	466.8090	466.8090	0.104	0.0000	0.0000	0
2014/06/27	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	GOVI	05/02/2015	460.00	Call	GOVI	63,220.0000	6.3220	68,090.0000	6.8090	7.703	0	0	0
2014/06/27	GOVI	05/02/2015	460.01	Call	GOVI	63,120.0000	6.3120	67,990.0000	6.7990	7.715	0	0	0
2014/06/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/06/27	ICAA	07/08/2014			Can-Do Interest Rate	143.5922	143.5922	143.4733	143.4733	(0.083)	0.0000	0.0000	635
2014/06/27	IGOV	07/08/2014			Index Future	216.9400	216.9400	216.9800	216.9800	0.018	0.0000	0.0000	713
2014/06/27	IGOV	06/11/2014			Index Future	220.2120	220.2120	220.2520	220.2520	0.018	0.0000	0.0000	640
2014/06/27	IGOV	05/02/2015			Index Future	223.6470	223.6470	223.6870	223.6870	0.018	0.0000	0.0000	0
2014/06/27	ILBI	07/08/2014			Index Future	588.7050	588.7050	588.6490	588.6490	(0.010)	0.0000	0.0000	210
2014/06/27	ILBI	06/11/2014			Index Future	597.5970	597.5970	597.5380	597.5380	(0.010)	0.0000	0.0000	0
2014/06/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/06/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/06/27	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/06/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/06/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/06/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/06/27	JBAF	16/07/2014			Jibar Tradeable Future	5.8200	94.1800	5.8200	94.1800	0.000	0.0000	0.0000	545
2014/06/27	JBAF	20/08/2014			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	0
2014/06/27	JBAF	17/09/2014			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	33,000
2014/06/27	JBAF	15/10/2014			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2014/06/27	JBAF	19/11/2014			Jibar Tradeable Future	6.3900	93.6100	6.3900	93.6100	0.000	0.0000	0.0000	0
2014/06/27	JBAF	17/12/2014			Jibar Tradeable Future	6.5100	93.4900	6.5100	93.4900	0.000	0.0000	0.0000	0
2014/06/27	JBAF	18/03/2015			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	2,850
2014/06/27	JBAF	17/06/2015			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	5,000
2014/06/27	JBAF	16/09/2015			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2014/06/27	JBAF	15/12/2015			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2014/06/27	JBAF	16/03/2016			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2014/06/27	JBAF	15/06/2016			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0

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2014/06/27	R023	07/08/2014	8.51	Call	Bond Future	2,162.7400		2.1627	2,226.7900	2.2268	2.962	0	0	0
2014/06/27	R023	07/08/2014			Bond Future	8.2101		100.6798	8.1937	100.7773	(0.199)	0.0000	0.0000	11,508
2014/06/27	R023	07/08/2014	8.49	Call	Bond Future	2,075.9300		2.0759	2,138.3400	2.1383	3.006	0	0	0
2014/06/27	R023	07/08/2014	8.50	Call	Bond Future	2,119.1500		2.1191	2,182.3800	2.1824	2.984	0	0	0
2014/06/27	R023	07/08/2014	8.49	Put	Bond Future	428.1400		0.4281	393.0600	0.3931	(8.194)	0	0	0
2014/06/27	R023	07/08/2014	8.51	Put	Bond Future	398.5700		0.3986	365.1300	0.3651	(8.390)	0	0	0
2014/06/27	R023	07/08/2014	8.50	Put	Bond Future	413.1500		0.4131	378.8900	0.3789	(8.292)	0	0	0
2014/06/27	R023	06/11/2014			Bond Future	8.3007		98.2658	8.2837	98.3642	(0.204)	0.0000	0.0000	0
2014/06/27	R023	06/11/2014	8.59	Put	Bond Future	1,313.1100		1.3131	1,270.5500	1.2706	(3.241)	0	0	0
2014/06/27	R023	06/11/2014	8.61	Put	Bond Future	1,272.0300		1.2720	1,230.3400	1.2303	(3.277)	0	0	0
2014/06/27	R023	06/11/2014	8.59	Call	Bond Future	2,970.9100		2.9709	3,026.7200	3.0267	1.879	0	0	0
2014/06/27	R023	06/11/2014	8.60	Put	Bond Future	1,292.4500		1.2925	1,250.3200	1.2503	(3.260)	0	0	0
2014/06/27	R023	06/11/2014	8.60	Call	Bond Future	3,006.9000		3.0069	3,063.1400	3.0631	1.870	0	0	0
2014/06/27	R023	06/11/2014	8.61	Call	Bond Future	3,043.0900		3.0431	3,099.7700	3.0998	1.863	0	0	0
2014/06/27	R023	05/02/2015			Bond Future	8.3905		99.7876	8.3729	99.8873	(0.211)	0.0000	0.0000	0
2014/06/27	R023	05/02/2015	8.74	Put	Bond Future	1,874.8400		1.8748	1,831.8300	1.8318	(2.294)	0	0	0
2014/06/27	R023	05/02/2015	8.75	Call	Bond Future	3,852.1800		3.8522	3,909.2100	3.9092	1.480	0	0	0
2014/06/27	R023	05/02/2015	8.76	Call	Bond Future	3,886.4100		3.8864	3,943.7500	3.9438	1.475	0	0	0
2014/06/27	R023	05/02/2015	8.74	Call	Bond Future	3,818.1000		3.8181	3,874.8100	3.8748	1.485	0	0	0
2014/06/27	R023	05/02/2015	8.76	Put	Bond Future	1,833.4500		1.8334	1,791.0700	1.7911	(2.311)	0	0	0
2014/06/27	R023	05/02/2015	8.75	Put	Bond Future	1,854.0500		1.8541	1,811.3600	1.8114	(2.303)	0	0	0
2014/06/27	R157	07/08/2014	6.76	Put	Bond Future	170.4200		0.1704	163.8700	0.1639	(3.843)	0	0	0
2014/06/27	R157	07/08/2014			Bond Future	6.7920		112.4352	6.7838	112.4441	(0.120)	0.0000	0.0000	6,048
2014/06/27	R157	07/08/2014	6.75	Put	Bond Future	176.2000		0.1762	169.5500	0.1695	(3.774)	0	0	0
2014/06/27	R157	07/08/2014	6.74	Call	Bond Future	125.5000		0.1255	127.6700	0.1277	1.729	0	0	0
2014/06/27	R157	07/08/2014	6.75	Call	Bond Future	130.3700		0.1304	132.6300	0.1326	1.734	0	0	0
2014/06/27	R157	07/08/2014	6.76	Call	Bond Future	135.5100		0.1355	137.8700	0.1379	1.742	0	0	0
2014/06/27	R157	07/08/2014	6.74	Put	Bond Future	182.2500		0.1823	175.5100	0.1755	(3.698)	0	0	0
2014/06/27	R157	06/11/2014	6.19	Put	Bond Future	756.2000		0.7562	748.3600	0.7484	(1.037)	0	0	0
2014/06/27	R157	06/11/2014			Bond Future	7.0304		107.3049	7.0204	107.3134	(0.143)	0.0000	0.0000	0
2014/06/27	R157	06/11/2014	6.21	Put	Bond Future	741.5600		0.7416	733.7600	0.7338	(1.052)	0	0	0
2014/06/27	R157	06/11/2014	6.20	Put	Bond Future	748.8600		0.7489	741.0400	0.7410	(1.044)	0	0	0
2014/06/27	R157	06/11/2014	6.21	Call	Bond Future	47.4800		0.0475	48.1500	0.0482	1.411	0	0	0
2014/06/27	R157	06/11/2014	6.19	Call	Bond Future	45.1100		0.0451	45.7400	0.0457	1.397	0	0	0
2014/06/27	R157	06/11/2014	6.20	Call	Bond Future	46.2800		0.0463	46.9300	0.0469	1.404	0	0	0
2014/06/27	R157	05/02/2015	8.74	Call	Bond Future	877.2900		0.8773	883.5300	0.8835	0.711	0	0	0
2014/06/27	R157	05/02/2015	8.75	Put	Bond Future	92.3100		0.0923	90.2300	0.0902	(2.253)	0	0	0
2014/06/27	R157	05/02/2015			Bond Future	7.3995		108.9673	7.3853	108.9756	(0.191)	0.0000	0.0000	0
2014/06/27	R157	05/02/2015	8.74	Put	Bond Future	93.4200		0.0934	91.3200	0.0913	(2.248)	0	0	0
2014/06/27	R157	05/02/2015	8.76	Put	Bond Future	91.2200		0.0912	89.1500	0.0891	(2.269)	0	0	0
2014/06/27	R157	05/02/2015	8.75	Call	Bond Future	881.9900		0.8820	888.2500	0.8883	0.710	0	0	0
2014/06/27	R157	05/02/2015	8.76	Call	Bond Future	886.7000		0.8867	892.9700	0.8930	0.707	0	0	0
2014/06/27	R186	07/08/2014	8.31	Call	Bond Future	1,330.2300		1.3302	1,377.9300	1.3779	3.586	0	0	0
2014/06/27	R186	07/08/2014	8.43	Put	Bond Future	1,184.8200		1.1848	1,110.2500	1.1103	(6.294)	0	0	105
2014/06/27	R186	07/08/2014	8.70	Put	Bond Future	478.0700		0.4781	436.1700	0.4362	(8.764)	0	0	1,000
2014/06/27	R186	07/08/2014			Bond Future	8.3500		117.8491	8.3338	117.9864	(0.194)	0.0000	0.0000	48,860

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
2014/06/27	R186	07/08/2014	7.60	Put	Bond Future	6,658.7700		6.6588	6,523.2000	6.5232	(2.036)	0	0	0
2014/06/27	R186	07/08/2014	8.00	Call	Bond Future	443.1300		0.4431	460.0700	0.4601	3.823	0	0	105
2014/06/27	R186	07/08/2014	8.92	Put	Bond Future	197.5300		0.1975	175.5200	0.1755	(11.143)	0	0	840
2014/06/27	R186	07/08/2014	8.29	Call	Bond Future	1,251.9400		1.2519	1,297.2300	1.2972	3.618	0	0	0
2014/06/27	R186	07/08/2014	8.25	Call	Bond Future	1,104.4600		1.1045	1,145.0400	1.1450	3.674	0	0	1,200
2014/06/27	R186	07/08/2014	8.30	Call	Bond Future	1,290.7200		1.2907	1,337.2100	1.3372	3.602	0	0	0
2014/06/27	R186	07/08/2014	8.29	Put	Bond Future	1,761.8200		1.7618	1,669.7700	1.6698	(5.225)	0	0	0
2014/06/27	R186	07/08/2014	9.20	Put	Bond Future	53.5100		0.0535	45.7300	0.0457	(14.539)	0	0	2,100
2014/06/27	R186	07/08/2014	7.60	Call	Bond Future	57.3300		0.0573	59.1000	0.0591	3.087	0	0	210
2014/06/27	R186	07/08/2014	8.00	Put	Bond Future	3,461.2300		3.4612	3,340.8300	3.3408	(3.479)	0	0	0
2014/06/27	R186	07/08/2014	8.31	Put	Bond Future	1,669.8300		1.6698	1,580.1900	1.5802	(5.368)	0	0	0
2014/06/27	R186	07/08/2014	8.92	Call	Bond Future	4,889.5700		4.8896	5,004.9000	5.0049	2.359	0	0	0
2014/06/27	R186	07/08/2014	8.30	Put	Bond Future	1,715.4200		1.7154	1,624.5700	1.6246	(5.296)	0	0	0
2014/06/27	R186	07/08/2014	9.20	Call	Bond Future	6,953.8300		6.9538	7,083.3900	7.0834	1.863	0	0	0
2014/06/27	R186	07/08/2014	8.43	Call	Bond Future	1,859.6700		1.8597	1,922.4400	1.9224	3.375	0	0	0
2014/06/27	R186	07/08/2014	8.70	Call	Bond Future	3,390.9800		3.3910	3,486.4200	3.4864	2.815	0	0	0
2014/06/27	R186	07/08/2014	8.25	Put	Bond Future	1,955.9300		1.9559	1,859.1700	1.8592	(4.947)	0	0	0
2014/06/27	R186	06/11/2014	8.14	Call	Bond Future	1,858.9700		1.8590	1,901.9000	1.9019	2.309	0	0	0
2014/06/27	R186	06/11/2014	8.15	Put	Bond Future	4,237.6800		4.2377	4,142.4400	4.1424	(2.247)	0	0	0
2014/06/27	R186	06/11/2014			Bond Future	8.4291	119.6121	8.4124	119.7509	(0.198)	8.4360	8.4360	103	
2014/06/27	R186	06/11/2014	9.17	Call	Bond Future	6,800.3800		6.8004	6,903.6700	6.9037	1.519	0	0	0
2014/06/27	R186	06/11/2014	8.15	Call	Bond Future	1,890.8200		1.8908	1,934.3400	1.9343	2.302	0	0	0
2014/06/27	R186	06/11/2014	8.16	Call	Bond Future	1,923.0200		1.9230	1,967.1200	1.9671	2.293	0	0	0
2014/06/27	R186	06/11/2014	9.17	Put	Bond Future	876.9900		0.8770	841.5200	0.8415	(4.045)	0	0	2,010
2014/06/27	R186	06/11/2014	8.14	Put	Bond Future	4,291.1400		4.2911	4,195.3100	4.1953	(2.233)	0	0	0
2014/06/27	R186	06/11/2014	8.16	Put	Bond Future	4,184.6600		4.1847	4,090.0000	4.0900	(2.262)	0	0	0
2014/06/27	R186	05/02/2015	9.00	Call	Bond Future	6,120.8800		6.1209	6,208.0700	6.2081	1.424	0	0	0
2014/06/27	R186	05/02/2015			Bond Future	8.5052	116.1692	8.4879	116.3099	(0.204)	0.0000	0.0000	0	
2014/06/27	R186	05/02/2015	8.75	Call	Bond Future	4,894.3800		4.8944	4,970.4000	4.9704	1.553	0	0	0
2014/06/27	R186	05/02/2015	8.76	Call	Bond Future	4,941.0000		4.9410	5,017.4900	5.0175	1.548	0	0	0
2014/06/27	R186	05/02/2015	8.74	Call	Bond Future	4,847.9600		4.8480	4,923.5300	4.9235	1.559	0	0	0
2014/06/27	R186	05/02/2015	8.76	Put	Bond Future	2,897.9900		2.8980	2,833.8300	2.8338	(2.214)	0	0	0
2014/06/27	R186	05/02/2015	8.75	Put	Bond Future	2,930.6100		2.9306	2,865.9800	2.8660	(2.205)	0	0	0
2014/06/27	R186	05/02/2015	9.00	Put	Bond Future	2,199.2800		2.1993	2,145.8200	2.1458	(2.431)	0	0	9,600
2014/06/27	R186	05/02/2015	8.74	Put	Bond Future	2,963.5000		2.9635	2,898.4200	2.8984	(2.196)	0	0	0
2014/06/27	R197	07/08/2014			Bond Future	287.2638		287.2638	287.2740	287.2740	0.004	0.0000	0.0000	905
2014/06/27	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R197	07/08/2014	270.00	Call	Bond Future	17,263.7600		17.2638	17,274.0200	17.2740	0.059	0	0	0
2014/06/27	R197	07/08/2014	270.01	Call	Bond Future	17,253.7600		17.2538	17,264.0200	17.2640	0.059	0	0	0
2014/06/27	R197	07/08/2014	269.99	Call	Bond Future	17,273.7600		17.2738	17,284.0200	17.2840	0.059	0	0	0
2014/06/27	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R197	06/11/2014			Bond Future	291.5966	291.5966	291.6056	291.6056	291.6056	0.003	0.0000	0.0000	0
2014/06/27	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R197	06/11/2014	285.00	Call	Bond Future	6,596.5600		6.5966	6,605.5700	6.6056	0.137	0	0	0
2014/06/27	R197	06/11/2014	285.01	Call	Bond Future	6,586.5600		6.5866	6,595.5700	6.5956	0.137	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
2014/06/27	R197	06/11/2014	284.99	Call	Bond Future	6,606.5600		6.6066	6,615.5700	6.6156	0.136	0	0	0
2014/06/27	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R201	07/08/2014	5.31	Put	Bond Future	294.2700		0.2943	285.5300	0.2855	(2.970)	0	0	0
2014/06/27	R201	07/08/2014			Bond Future	5.9915		102.1778	5.9641	102.1876	(0.458)	0.0000	0.0000	0
2014/06/27	R201	07/08/2014	5.30	Put	Bond Future	297.0100		0.2970	288.2500	0.2882	(2.949)	0	0	0
2014/06/27	R201	07/08/2014	5.31	Call	Bond Future	49.0200		0.0490	50.1200	0.0501	2.244	0	0	0
2014/06/27	R201	07/08/2014	5.29	Call	Bond Future	47.3200		0.0473	48.3700	0.0484	2.219	0	0	0
2014/06/27	R201	07/08/2014	5.30	Call	Bond Future	48.1600		0.0482	49.2400	0.0492	2.243	0	0	0
2014/06/27	R201	07/08/2014	5.29	Put	Bond Future	299.7800		0.2998	290.9900	0.2910	(2.932)	0	0	0
2014/06/27	R202	07/08/2014	207.99	Call	Bond Future	21,855.1100		21.8551	21,864.0900	21.8641	0.041	0	0	0
2014/06/27	R202	07/08/2014	208.00	Put	Bond Future	6.7900		0.0068	5.9700	0.0060	(12.077)	0	0	0
2014/06/27	R202	07/08/2014			Bond Future	229.8383		229.8383	229.8481	229.8481	0.004	0.0000	0.0000	44,627
2014/06/27	R202	07/08/2014	207.99	Put	Bond Future	6.7600		0.0068	5.9400	0.0059	(12.130)	0	0	0
2014/06/27	R202	07/08/2014	208.01	Put	Bond Future	6.8200		0.0068	6.0000	0.0060	(12.023)	0	0	0
2014/06/27	R202	07/08/2014	208.00	Call	Bond Future	21,845.1400		21.8451	21,854.1200	21.8541	0.041	0	0	0
2014/06/27	R202	07/08/2014	208.01	Call	Bond Future	21,835.1700		21.8352	21,844.1500	21.8441	0.041	0	0	0
2014/06/27	R202	06/11/2014	226.99	Call	Bond Future	6,314.9600		6.3150	6,323.7400	6.3237	0.139	0	0	0
2014/06/27	R202	06/11/2014			Bond Future	233.3050		233.3050	233.3137	233.3137	0.004	0.0000	0.0000	0
2014/06/27	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R202	06/11/2014	227.00	Call	Bond Future	6,304.9600		6.3050	6,313.7400	6.3137	0.139	0	0	0
2014/06/27	R202	06/11/2014	227.01	Call	Bond Future	6,294.9600		6.2950	6,303.7400	6.3037	0.139	0	0	0
2014/06/27	R203	07/08/2014	7.30	Call	Bond Future	357.6400		0.3576	367.5000	0.3675	2.757	0	0	0
2014/06/27	R203	07/08/2014			Bond Future	7.3553		105.7866	7.3433	105.8197	(0.163)	0.0000	0.0000	24,351
2014/06/27	R203	07/08/2014	7.31	Call	Bond Future	370.2900		0.3703	380.4700	0.3805	2.749	0	0	0
2014/06/27	R203	07/08/2014	6.84	Put	Bond Future	1,479.4400		1.4794	1,447.2200	1.4472	(2.178)	0	0	0
2014/06/27	R203	07/08/2014	7.29	Put	Bond Future	525.9000		0.5259	502.2900	0.5023	(4.489)	0	0	0
2014/06/27	R203	07/08/2014	7.31	Put	Bond Future	495.5400		0.4955	472.5700	0.4726	(4.635)	0	0	0
2014/06/27	R203	07/08/2014	7.29	Call	Bond Future	345.2700		0.3453	354.8100	0.3548	2.763	0	0	0
2014/06/27	R203	07/08/2014	7.30	Put	Bond Future	510.5700		0.5106	487.2800	0.4873	(4.562)	0	0	0
2014/06/27	R203	07/08/2014	6.84	Call	Bond Future	42.8600		0.0429	43.7900	0.0438	2.170	0	0	46
2014/06/27	R203	06/11/2014	6.86	Call	Bond Future	205.2700		0.2053	209.9400	0.2099	2.275	0	0	0
2014/06/27	R203	06/11/2014			Bond Future	7.4863		103.2061	7.4733	103.2392	(0.173)	0.0000	0.0000	200
2014/06/27	R203	06/11/2014	6.98	Call	Bond Future	275.8900		0.2759	281.9500	0.2820	2.197	0	0	14
2014/06/27	R203	06/11/2014	6.84	Call	Bond Future	195.0500		0.1950	199.5000	0.1995	2.281	0	0	45
2014/06/27	R203	06/11/2014	6.85	Call	Bond Future	200.1100		0.2001	204.6700	0.2047	2.279	0	0	0
2014/06/27	R203	06/11/2014	6.98	Put	Bond Future	1,577.4800		1.5775	1,550.4300	1.5504	(1.715)	0	0	0
2014/06/27	R203	06/11/2014	6.84	Put	Bond Future	1,860.2200		1.8602	1,831.5600	1.8316	(1.541)	0	0	0
2014/06/27	R203	06/11/2014	6.86	Put	Bond Future	1,818.4000		1.8184	1,789.9600	1.7900	(1.564)	0	0	0
2014/06/27	R203	06/11/2014	6.85	Put	Bond Future	1,839.2600		1.8393	1,810.7100	1.8107	(1.552)	0	0	0
2014/06/27	R203	05/02/2015	7.69	Call	Bond Future	1,081.5900		1.0816	1,097.0700	1.0971	1.431	0	0	55
2014/06/27	R203	05/02/2015			Bond Future	7.6257		104.8046	7.6114	104.8379	(0.187)	0.0000	0.0000	0
2014/06/27	R203	05/02/2015	8.34	Put	Bond Future	409.5500		0.4095	399.1600	0.3992	(2.537)	0	0	0
2014/06/27	R203	05/02/2015	8.35	Call	Bond Future	2,077.0600		2.0771	2,100.1300	2.1001	1.111	0	0	0

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2014/06/27	R203	05/02/2015	8.36	Call	Bond Future	2,094.4600	2.0945	2,117.6300	2.1176	1.106	0	0	0
2014/06/27	R203	05/02/2015	8.34	Call	Bond Future	2,059.7100	2.0597	2,082.6800	2.0827	1.115	0	0	0
2014/06/27	R203	05/02/2015	8.36	Put	Bond Future	398.5900	0.3986	388.4000	0.3884	(2.557)	0	0	0
2014/06/27	R203	05/02/2015	7.69	Put	Bond Future	931.6000	0.9316	913.7200	0.9137	(1.919)	0	0	0
2014/06/27	R203	05/02/2015	8.35	Put	Bond Future	404.0400	0.4040	393.7500	0.3938	(2.547)	0	0	0
2014/06/27	R204	07/08/2014			Bond Future	7.6119	102.5384	7.6053	102.5624	(0.086)	0.0000	0.0000	14,506
2014/06/27	R204	07/08/2014	7.44	Put	Bond Future	965.4400	0.9654	943.0600	0.9431	(2.318)	0	0	0
2014/06/27	R204	07/08/2014	7.46	Put	Bond Future	917.0700	0.9171	895.0100	0.8950	(2.405)	0	0	0
2014/06/27	R204	07/08/2014	7.45	Put	Bond Future	941.0800	0.9411	918.8600	0.9189	(2.361)	0	0	0
2014/06/27	R204	07/08/2014	7.46	Call	Bond Future	355.6700	0.3557	357.6300	0.3576	0.551	0	0	0
2014/06/27	R204	07/08/2014	7.78	Call	Bond Future	960.9000	0.9609	970.2600	0.9703	0.974	0	0	0
2014/06/27	R204	07/08/2014	7.44	Call	Bond Future	329.8300	0.3298	331.4700	0.3315	0.497	0	0	0
2014/06/27	R204	07/08/2014	7.78	Put	Bond Future	343.8000	0.3438	329.1400	0.3291	(4.264)	0	0	530
2014/06/27	R204	07/08/2014	7.45	Call	Bond Future	342.5800	0.3426	344.3800	0.3444	0.525	0	0	0
2014/06/27	R204	06/11/2014	7.99	Put	Bond Future	705.4800	0.7055	692.9000	0.6929	(1.783)	0	0	1,270
2014/06/27	R204	06/11/2014			Bond Future	7.7230	104.0724	7.7162	104.0962	(0.089)	0.0000	0.0000	200
2014/06/27	R204	06/11/2014	6.99	Put	Bond Future	2,838.1800	2.8382	2,815.8700	2.8159	(0.786)	0	0	0
2014/06/27	R204	06/11/2014	7.01	Put	Bond Future	2,779.0400	2.7790	2,756.8400	2.7568	(0.799)	0	0	0
2014/06/27	R204	06/11/2014	7.00	Put	Bond Future	2,808.5500	2.8086	2,786.2900	2.7863	(0.793)	0	0	0
2014/06/27	R204	06/11/2014	6.99	Call	Bond Future	242.4300	0.2424	243.9700	0.2440	0.635	0	0	0
2014/06/27	R204	06/11/2014	7.99	Call	Bond Future	1,631.1200	1.6311	1,642.3900	1.6424	0.691	0	0	0
2014/06/27	R204	06/11/2014	7.00	Call	Bond Future	248.7500	0.2488	250.3400	0.2503	0.639	0	0	0
2014/06/27	R204	06/11/2014	7.01	Call	Bond Future	255.1900	0.2552	256.8400	0.2568	0.647	0	0	0
2014/06/27	R204	05/02/2015			Bond Future	7.8339	101.6495	7.8266	101.6735	(0.093)	0.0000	0.0000	0
2014/06/27	R204	05/02/2015	8.25	Call	Bond Future	2,244.6100	2.2446	2,257.1900	2.2572	0.560	0	0	0
2014/06/27	R204	05/02/2015	8.26	Call	Bond Future	2,265.8500	2.2659	2,278.5300	2.2785	0.560	0	0	0
2014/06/27	R204	05/02/2015	8.24	Call	Bond Future	2,223.4600	2.2235	2,235.9600	2.2360	0.562	0	0	0
2014/06/27	R204	05/02/2015	8.26	Put	Bond Future	876.3600	0.8764	865.0500	0.8650	(1.291)	0	0	0
2014/06/27	R204	05/02/2015	8.25	Put	Bond Future	887.4600	0.8875	876.0500	0.8761	(1.286)	0	0	0
2014/06/27	R204	05/02/2015	8.24	Put	Bond Future	898.6600	0.8987	887.1700	0.8872	(1.279)	0	0	0
2014/06/27	R207	07/08/2014	7.69	Call	Bond Future	446.4300	0.4464	456.2500	0.4563	2.200	0	0	0
2014/06/27	R207	07/08/2014	7.70	Put	Bond Future	1,100.3700	1.1004	1,060.8100	1.0608	(3.595)	0	0	0
2014/06/27	R207	07/08/2014			Bond Future	7.8485	97.9396	7.8369	97.9894	(0.148)	0.0000	0.0000	33,961
2014/06/27	R207	07/08/2014	7.70	Call	Bond Future	462.0900	0.4621	472.2900	0.4723	2.207	0	0	0
2014/06/27	R207	07/08/2014	7.71	Call	Bond Future	478.1200	0.4781	488.7000	0.4887	2.213	0	0	0
2014/06/27	R207	07/08/2014	7.69	Put	Bond Future	1,127.8700	1.1279	1,087.9300	1.0879	(3.541)	0	0	0
2014/06/27	R207	07/08/2014	7.71	Put	Bond Future	1,073.2600	1.0733	1,034.0800	1.0341	(3.651)	0	0	0
2014/06/27	R207	06/11/2014	7.36	Put	Bond Future	2,919.2000	2.9192	2,877.3100	2.8773	(1.435)	0	0	0
2014/06/27	R207	06/11/2014			Bond Future	7.9498	99.4051	7.9376	99.4551	(0.153)	0.0000	0.0000	100
2014/06/27	R207	06/11/2014	7.35	Put	Bond Future	2,951.5600	2.9516	2,909.5100	2.9095	(1.425)	0	0	0
2014/06/27	R207	06/11/2014	7.36	Call	Bond Future	461.3600	0.4614	469.4800	0.4695	1.760	0	0	0
2014/06/27	R207	06/11/2014	7.34	Call	Bond Future	441.5900	0.4416	449.4000	0.4494	1.769	0	0	0
2014/06/27	R207	06/11/2014	7.35	Call	Bond Future	451.4000	0.4514	459.3600	0.4594	1.763	0	0	0
2014/06/27	R207	06/11/2014	7.34	Put	Bond Future	2,984.0900	2.9841	2,941.8900	2.9419	(1.414)	0	0	0
2014/06/27	R207	05/02/2015	8.49	Put	Bond Future	1,099.3800	1.0994	1,078.1900	1.0782	(1.927)	0	0	0
2014/06/27	R207	05/02/2015			Bond Future	8.0516	97.3034	8.0387	97.3540	(0.160)	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
2014/06/27	R207	05/02/2015	8.51	Put	Bond Future	1,073.3700	1.0734	1,052.5000	1.0525	(1.944)	0	0	0
2014/06/27	R207	05/02/2015	8.50	Call	Bond Future	2,826.8600	2.8269	2,856.4000	2.8564	1.045	0	0	0
2014/06/27	R207	05/02/2015	8.51	Call	Bond Future	2,852.3000	2.8523	2,882.0000	2.8820	1.041	0	0	0
2014/06/27	R207	05/02/2015	8.49	Call	Bond Future	2,801.5300	2.8015	2,830.9100	2.8309	1.049	0	0	0
2014/06/27	R207	05/02/2015	8.50	Put	Bond Future	1,086.3100	1.0863	1,065.2800	1.0653	(1.936)	0	0	0
2014/06/27	R207	07/05/2015			Bond Future	8.1282	98.9657	8.1152	99.0145	(0.160)	0.0000	0.0000	0
2014/06/27	R207	07/05/2015	8.25	Call	Bond Future	2,415.9100	2.4159	2,439.1200	2.4391	0.961	0	0	0
2014/06/27	R207	07/05/2015	7.73	Call	Bond Future	1,482.1600	1.4822	1,498.5000	1.4985	1.102	0	0	66
2014/06/27	R207	07/05/2015	8.24	Put	Bond Future	1,977.3600	1.9774	1,951.6000	1.9516	(1.303)	0	0	0
2014/06/27	R207	07/05/2015	8.26	Put	Bond Future	1,943.9100	1.9439	1,918.4200	1.9184	(1.311)	0	0	0
2014/06/27	R207	07/05/2015	7.73	Put	Bond Future	2,989.7000	2.9897	2,957.2000	2.9572	(1.087)	0	0	0
2014/06/27	R207	07/05/2015	8.25	Put	Bond Future	1,960.5800	1.9606	1,934.9500	1.9350	(1.307)	0	0	0
2014/06/27	R207	07/05/2015	8.26	Call	Bond Future	2,436.5200	2.4365	2,459.8700	2.4599	0.958	0	0	0
2014/06/27	R207	07/05/2015	8.24	Call	Bond Future	2,395.4000	2.3954	2,418.4800	2.4185	0.964	0	0	0
2014/06/27	R208	07/08/2014	8.28	Call	Bond Future	1,633.2600	1.6333	1,665.9500	1.6659	2.002	0	0	0
2014/06/27	R208	07/08/2014			Bond Future	8.0142	96.0499	8.0028	96.1054	(0.142)	0.0000	0.0000	16,437
2014/06/27	R208	07/08/2014	7.80	Call	Bond Future	408.8200	0.4088	417.4700	0.4175	2.116	0	0	0
2014/06/27	R208	07/08/2014	7.79	Put	Bond Future	1,493.2400	1.4932	1,446.0200	1.4460	(3.162)	0	0	0
2014/06/27	R208	07/08/2014	7.81	Put	Bond Future	1,425.1600	1.4252	1,378.6600	1.3787	(3.263)	0	0	0
2014/06/27	R208	07/08/2014	7.80	Put	Bond Future	1,458.9800	1.4590	1,412.1100	1.4121	(3.213)	0	0	0
2014/06/27	R208	07/08/2014	7.81	Call	Bond Future	424.3300	0.4243	433.3500	0.4334	2.126	0	0	0
2014/06/27	R208	07/08/2014	8.28	Put	Bond Future	350.3400	0.3503	327.5100	0.3275	(6.517)	0	0	630
2014/06/27	R208	07/08/2014	7.79	Call	Bond Future	393.7100	0.3937	402.0100	0.4020	2.108	0	0	0
2014/06/27	R208	06/11/2014	7.46	Call	Bond Future	488.6500	0.4887	496.7300	0.4967	1.654	0	0	0
2014/06/27	R208	06/11/2014			Bond Future	8.1107	94.0888	8.0988	94.1447	(0.146)	0.0000	0.0000	100
2014/06/27	R208	06/11/2014	7.44	Call	Bond Future	467.4400	0.4674	475.1900	0.4752	1.658	0	0	0
2014/06/27	R208	06/11/2014	7.45	Call	Bond Future	477.9500	0.4780	485.8700	0.4859	1.657	0	0	0
2014/06/27	R208	06/11/2014	8.50	Put	Bond Future	867.1800	0.8672	844.0200	0.8440	(2.671)	0	0	1,520
2014/06/27	R208	06/11/2014	7.44	Put	Bond Future	3,689.6900	3.6897	3,641.6100	3.6416	(1.303)	0	0	0
2014/06/27	R208	06/11/2014	7.46	Put	Bond Future	3,612.8600	3.6129	3,565.1100	3.5651	(1.322)	0	0	0
2014/06/27	R208	06/11/2014	8.50	Call	Bond Future	2,677.3700	2.6774	2,710.0400	2.7100	1.220	0	0	0
2014/06/27	R208	06/11/2014	7.45	Put	Bond Future	3,651.1700	3.6512	3,603.2600	3.6033	(1.312)	0	0	0
2014/06/27	R208	05/02/2015	8.51	Call	Bond Future	2,847.9500	2.8480	2,878.2300	2.8782	1.063	0	0	0
2014/06/27	R208	05/02/2015			Bond Future	8.2054	95.5461	8.1930	95.6026	(0.151)	0.0000	0.0000	0
2014/06/27	R208	05/02/2015	8.49	Call	Bond Future	2,793.3200	2.7933	2,823.2300	2.8232	1.071	0	0	0
2014/06/27	R208	05/02/2015	8.51	Put	Bond Future	1,476.3500	1.4763	1,450.1400	1.4501	(1.775)	0	0	0
2014/06/27	R208	05/02/2015	8.50	Put	Bond Future	1,493.4600	1.4935	1,467.0700	1.4671	(1.767)	0	0	0
2014/06/27	R208	05/02/2015	8.49	Put	Bond Future	1,511.0100	1.5110	1,484.4300	1.4844	(1.759)	0	0	0
2014/06/27	R208	05/02/2015	8.50	Call	Bond Future	2,820.4300	2.8204	2,850.5300	2.8505	1.067	0	0	0
2014/06/27	R209	07/08/2014	9.04	Put	Bond Future	1,267.2400	1.2672	1,162.8600	1.1629	(8.237)	0	0	0
2014/06/27	R209	07/08/2014			Bond Future	8.9964	76.2956	8.9702	76.4929	(0.291)	0.0000	0.0000	27,051
2014/06/27	R209	07/08/2014	9.06	Put	Bond Future	1,199.4200	1.1994	1,098.4000	1.0984	(8.422)	0	0	0
2014/06/27	R209	07/08/2014	9.05	Put	Bond Future	1,233.0000	1.2330	1,130.3000	1.1303	(8.329)	0	0	0
2014/06/27	R209	07/08/2014	9.05	Call	Bond Future	1,633.8700	1.6339	1,728.4700	1.7285	5.790	0	0	0
2014/06/27	R209	07/08/2014	9.06	Call	Bond Future	1,674.7500	1.6747	1,771.0300	1.7710	5.749	0	0	0
2014/06/27	R209	07/08/2014	9.04	Call	Bond Future	1,593.5300	1.5935	1,686.4500	1.6865	5.831	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
2014/06/27	R209	06/11/2014	9.50	Call	Bond Future	4,641.6700	4.6417	4,770.1000	4.7701	2.767	0	0	0
2014/06/27	R209	06/11/2014	8.95	Call	Bond Future	2,422.4100	2.4224	2,506.6300	2.5066	3.477	0	0	2,050
2014/06/27	R209	06/11/2014			Bond Future	9.0688	74.2907	9.0420	74.4905	(0.297)	0.0000	0.0000	100
2014/06/27	R209	06/11/2014	8.99	Put	Bond Future	3,146.8900	3.1469	3,034.6500	3.0346	(3.567)	0	0	0
2014/06/27	R209	06/11/2014	10.00	Call	Bond Future	7,126.6700	7.1267	7,286.5800	7.2866	2.244	0	0	0
2014/06/27	R209	06/11/2014	9.05	Put	Bond Future	2,912.0700	2.9121	2,804.8400	2.8048	(3.682)	0	0	0
2014/06/27	R209	06/11/2014	9.58	Put	Bond Future	1,372.8500	1.3728	1,307.2600	1.3073	(4.778)	0	0	907
2014/06/27	R209	06/11/2014	9.01	Put	Bond Future	3,066.9400	3.0669	2,956.3800	2.9564	(3.605)	0	0	0
2014/06/27	R209	06/11/2014	9.50	Put	Bond Future	1,549.7300	1.5497	1,478.3700	1.4784	(4.605)	0	0	5,500
2014/06/27	R209	06/11/2014	10.05	Call	Bond Future	7,386.3000	7.3863	7,548.8300	7.5488	2.200	0	0	0
2014/06/27	R209	06/11/2014	8.95	Put	Bond Future	3,311.8500	3.3119	3,196.2800	3.1963	(3.490)	0	0	0
2014/06/27	R209	06/11/2014	9.00	Put	Bond Future	3,106.5500	3.1065	2,995.1500	2.9951	(3.586)	0	0	0
2014/06/27	R209	06/11/2014	9.95	Call	Bond Future	6,865.5000	6.8655	7,022.7800	7.0228	2.291	0	0	0
2014/06/27	R209	06/11/2014	8.50	Call	Bond Future	1,186.0700	1.1861	1,234.9900	1.2350	4.125	0	0	5,500
2014/06/27	R209	06/11/2014	8.75	Put	Bond Future	4,229.4400	4.2294	4,097.4900	4.0975	(3.120)	0	0	0
2014/06/27	R209	06/11/2014	8.99	Call	Bond Future	2,558.6500	2.5587	2,646.2000	2.6462	3.422	0	0	0
2014/06/27	R209	06/11/2014	9.25	Call	Bond Future	3,548.7800	3.5488	3,657.8200	3.6578	3.073	0	0	0
2014/06/27	R209	06/11/2014	10.05	Put	Bond Future	636.8200	0.6368	599.5600	0.5996	(5.851)	0	0	2,050
2014/06/27	R209	06/11/2014	10.00	Put	Bond Future	697.1500	0.6972	657.2700	0.6573	(5.720)	0	0	1,640
2014/06/27	R209	06/11/2014	9.05	Call	Bond Future	2,772.1100	2.7721	2,864.6700	2.8647	3.339	0	0	2,050
2014/06/27	R209	06/11/2014	9.58	Call	Bond Future	5,016.1500	5.0162	5,150.3500	5.1503	2.675	0	0	0
2014/06/27	R209	06/11/2014	9.00	Call	Bond Future	2,593.3100	2.5933	2,681.7000	2.6817	3.408	0	0	1,640
2014/06/27	R209	06/11/2014	9.25	Put	Bond Future	2,224.4300	2.2244	2,133.6800	2.1337	(4.080)	0	0	2,200
2014/06/27	R209	06/11/2014	8.75	Call	Bond Future	1,805.3300	1.8053	1,873.1700	1.8732	3.758	0	0	2,200
2014/06/27	R209	06/11/2014	9.01	Call	Bond Future	2,628.5900	2.6286	2,717.8200	2.7178	3.395	0	0	0
2014/06/27	R209	06/11/2014	9.95	Put	Bond Future	758.3800	0.7584	715.8700	0.7159	(5.605)	0	0	2,050
2014/06/27	R209	06/11/2014	8.50	Put	Bond Future	5,597.8000	5.5978	5,446.9300	5.4469	(2.695)	0	0	0
2014/06/27	R209	05/02/2015	9.00	Put	Bond Future	4,251.0900	4.2511	4,138.3800	4.1384	(2.651)	0	0	0
2014/06/27	R209	05/02/2015			Bond Future	9.1388	75.4415	9.1112	75.6442	(0.302)	0.0000	0.0000	0
2014/06/27	R209	05/02/2015	9.25	Call	Bond Future	4,120.3100	4.1203	4,226.3000	4.2263	2.572	0	0	0
2014/06/27	R209	05/02/2015	9.26	Call	Bond Future	4,158.7100	4.1587	4,265.3300	4.2653	2.564	0	0	0
2014/06/27	R209	05/02/2015	9.25	Put	Bond Future	3,313.5000	3.3135	3,216.7500	3.2168	(2.920)	0	0	0
2014/06/27	R209	05/02/2015	9.24	Call	Bond Future	4,082.3000	4.0823	4,187.6700	4.1877	2.581	0	0	0
2014/06/27	R209	05/02/2015	9.00	Call	Bond Future	3,224.0200	3.2240	3,314.0500	3.3140	2.792	0	0	0
2014/06/27	R209	05/02/2015	9.24	Put	Bond Future	3,347.4900	3.3475	3,250.1200	3.2501	(2.909)	0	0	0
2014/06/27	R209	05/02/2015	9.26	Put	Bond Future	3,280.0100	3.2800	3,183.8900	3.1839	(2.930)	0	0	0
2014/06/27	R210	07/08/2014			Bond Future	172.3566	172.3566	172.3638	172.3638	0.004	0.0000	0.0000	618
2014/06/27	R210	07/08/2014	159.00	Call	Bond Future	13,356.6200	13.3566	13,363.7500	13.3638	0.053	0	0	0
2014/06/27	R210	07/08/2014	159.01	Call	Bond Future	13,346.6200	13.3466	13,353.7500	13.3538	0.053	0	0	0
2014/06/27	R210	07/08/2014	158.99	Call	Bond Future	13,366.6200	13.3666	13,373.7500	13.3738	0.053	0	0	0
2014/06/27	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R210	06/11/2014			Bond Future	172.9169	172.9169	172.9232	172.9232	0.004	0.0000	0.0000	0
2014/06/27	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	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
2014/06/27	R210	06/11/2014	169.00	Call	Bond Future	3,916.8900	3.9169	3,923.1800	3.9232	0.161	0	0	0
2014/06/27	R210	06/11/2014	169.01	Call	Bond Future	3,906.8900	3.9069	3,913.1800	3.9132	0.161	0	0	0
2014/06/27	R210	06/11/2014	168.99	Call	Bond Future	3,926.8900	3.9269	3,933.1800	3.9332	0.160	0	0	0
2014/06/27	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R211	07/08/2014			Bond Future	131.0990	131.0990	130.9689	130.9689	(0.099)	0.0000	0.0000	390
2014/06/27	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R211	07/08/2014	128.00	Call	Bond Future	3,098.9700	3.0990	2,968.9100	2.9689	(4.197)	0	0	0
2014/06/27	R211	07/08/2014	128.01	Call	Bond Future	3,088.9700	3.0890	2,958.9100	2.9589	(4.210)	0	0	0
2014/06/27	R211	07/08/2014	127.99	Call	Bond Future	3,108.9700	3.1090	2,978.9100	2.9789	(4.183)	0	0	0
2014/06/27	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R211	06/11/2014	130.00	Call	Bond Future	3,076.6300	3.0766	2,943.9000	2.9439	(4.314)	0	0	0
2014/06/27	R211	06/11/2014	130.01	Call	Bond Future	3,066.6300	3.0666	2,933.9000	2.9339	(4.328)	0	0	0
2014/06/27	R211	06/11/2014			Bond Future	133.0766	133.0766	132.9439	132.9439	(0.100)	0.0000	0.0000	0
2014/06/27	R211	06/11/2014	129.99	Call	Bond Future	3,086.6300	3.0866	2,953.9000	2.9539	(4.300)	0	0	0
2014/06/27	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R212	07/08/2014	128.99	Call	Bond Future	6,591.8400	6.5918	6,596.8100	6.5968	0.075	0	0	0
2014/06/27	R212	07/08/2014			Bond Future	135.5818	135.5818	135.5868	135.5868	0.004	0.0000	0.0000	20,029
2014/06/27	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R212	07/08/2014	129.00	Call	Bond Future	6,581.8400	6.5818	6,586.8100	6.5868	0.076	0	0	0
2014/06/27	R212	07/08/2014	129.01	Call	Bond Future	6,571.8400	6.5718	6,576.8100	6.5768	0.076	0	0	0
2014/06/27	R212	06/11/2014			Bond Future	137.6271	137.6271	137.6315	137.6315	0.003	0.0000	0.0000	0
2014/06/27	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R212	06/11/2014	135.00	Call	Bond Future	2,627.1000	2.6271	2,631.5100	2.6315	0.168	0	0	0
2014/06/27	R212	06/11/2014	135.01	Call	Bond Future	2,617.1000	2.6171	2,621.5100	2.6215	0.169	0	0	0
2014/06/27	R212	06/11/2014	134.99	Call	Bond Future	2,637.1000	2.6371	2,641.5100	2.6415	0.167	0	0	0
2014/06/27	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R213	07/08/2014	8.86	Call	Bond Future	1,457.8700	1.4579	1,524.9500	1.5250	4.601	0	0	0
2014/06/27	R213	07/08/2014			Bond Future	8.8538	87.1848	8.8326	87.3461	(0.240)	0.0000	0.0000	24,963
2014/06/27	R213	07/08/2014	8.84	Call	Bond Future	1,381.9800	1.3820	1,446.3400	1.4463	4.657	0	0	0
2014/06/27	R213	07/08/2014	8.85	Call	Bond Future	1,419.6300	1.4196	1,485.3400	1.4853	4.629	0	0	0
2014/06/27	R213	07/08/2014	8.84	Put	Bond Future	1,486.6300	1.4866	1,389.7100	1.3897	(6.519)	0	0	0
2014/06/27	R213	07/08/2014	8.86	Put	Bond Future	1,410.5900	1.4106	1,316.3900	1.3164	(6.678)	0	0	0
2014/06/27	R213	07/08/2014	8.85	Put	Bond Future	1,448.2700	1.4483	1,352.7000	1.3527	(6.599)	0	0	0
2014/06/27	R213	06/11/2014	8.84	Call	Bond Future	2,479.0100	2.4790	2,547.1100	2.5471	2.747	0	0	0
2014/06/27	R213	06/11/2014	8.85	Put	Bond Future	3,130.9000	3.1309	3,036.4700	3.0365	(3.016)	0	0	0
2014/06/27	R213	06/11/2014			Bond Future	8.9321	84.9483	8.9103	85.1115	(0.244)	0.0000	0.0000	0
2014/06/27	R213	06/11/2014	8.85	Call	Bond Future	2,513.8000	2.5138	2,582.5900	2.5826	2.736	0	0	0
2014/06/27	R213	06/11/2014	8.86	Call	Bond Future	2,548.8700	2.5489	2,618.3500	2.6183	2.726	0	0	0
2014/06/27	R213	06/11/2014	8.84	Put	Bond Future	3,171.7200	3.1717	3,076.6000	3.0766	(2.999)	0	0	0
2014/06/27	R213	06/11/2014	8.86	Put	Bond Future	3,090.4500	3.0905	2,996.7100	2.9967	(3.033)	0	0	0

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2014/06/27	R213	05/02/2015	9.26	Put	Bond Future	2,877.8300	2.8778	2,803.8100	2.8038	(2.572)	0	0	0
2014/06/27	R213	05/02/2015			Bond Future	9.0093	86.2639	8.9868	86.4294	(0.249)	0.0000	0.0000	0
2014/06/27	R213	05/02/2015	9.25	Put	Bond Future	2,908.0600	2.9081	2,833.5300	2.8335	(2.563)	0	0	0
2014/06/27	R213	05/02/2015	9.24	Put	Bond Future	2,938.5500	2.9386	2,863.5100	2.8635	(2.554)	0	0	0
2014/06/27	R213	05/02/2015	9.25	Call	Bond Future	4,653.0600	4.6531	4,744.0900	4.7441	1.956	0	0	0
2014/06/27	R213	05/02/2015	9.26	Call	Bond Future	4,694.1800	4.6942	4,785.7200	4.7857	1.950	0	0	0
2014/06/27	R213	05/02/2015	9.24	Call	Bond Future	4,612.1100	4.6121	4,702.6300	4.7026	1.963	0	0	0
2014/06/27	R214	07/08/2014	9.54	Put	Bond Future	376.6700	0.3767	318.1000	0.3181	(15.549)	0	0	0
2014/06/27	R214	07/08/2014			Bond Future	9.0808	77.1764	9.0445	77.4613	(0.400)	0.0000	0.0000	6,032
2014/06/27	R214	07/08/2014	9.56	Put	Bond Future	351.3000	0.3513	295.7900	0.2958	(15.801)	0	0	0
2014/06/27	R214	07/08/2014	9.55	Put	Bond Future	363.8300	0.3638	306.8000	0.3068	(15.675)	0	0	0
2014/06/27	R214	07/08/2014	9.56	Call	Bond Future	3,946.9600	3.9470	4,176.4000	4.1764	5.813	0	0	0
2014/06/27	R214	07/08/2014	9.54	Call	Bond Future	3,828.1600	3.8282	4,054.5400	4.0545	5.914	0	0	0
2014/06/27	R214	07/08/2014	9.55	Call	Bond Future	3,887.4700	3.8875	4,115.3900	4.1154	5.863	0	0	0
2014/06/27	R214	06/11/2014	9.20	Call	Bond Future	3,148.4100	3.1484	3,295.1400	3.2951	4.660	0	0	2,500
2014/06/27	R214	06/11/2014	9.64	Call	Bond Future	5,096.3900	5.0964	5,292.0000	5.2920	3.838	0	0	0
2014/06/27	R214	06/11/2014			Bond Future	9.1531	75.0430	9.1158	75.3318	(0.408)	0.0000	0.0000	0
2014/06/27	R214	06/11/2014	9.20	Put	Bond Future	2,788.1600	2.7882	2,646.1500	2.6462	(5.093)	0	0	0
2014/06/27	R214	06/11/2014	9.65	Call	Bond Future	5,145.0100	5.1450	5,341.6100	5.3416	3.821	0	0	0
2014/06/27	R214	06/11/2014	9.66	Call	Bond Future	5,193.8000	5.1938	5,391.3900	5.3914	3.804	0	0	0
2014/06/27	R214	06/11/2014	9.80	Call	Bond Future	5,891.6800	5.8917	6,102.5100	6.1025	3.578	0	0	0
2014/06/27	R214	06/11/2014	9.64	Put	Bond Future	1,493.3300	1.4933	1,400.2000	1.4002	(6.236)	0	0	0
2014/06/27	R214	06/11/2014	9.66	Put	Bond Future	1,449.0700	1.4491	1,357.9200	1.3579	(6.290)	0	0	0
2014/06/27	R214	06/11/2014	9.80	Put	Bond Future	1,168.6600	1.1687	1,090.7500	1.0908	(6.667)	0	0	2,500
2014/06/27	R214	06/11/2014	9.65	Put	Bond Future	1,471.0600	1.4711	1,378.9200	1.3789	(6.264)	0	0	0
2014/06/27	R214	05/02/2015	9.50	Call	Bond Future	5,028.3300	5.0283	5,199.6300	5.1996	3.407	0	0	0
2014/06/27	R214	05/02/2015			Bond Future	9.2243	76.2052	9.1859	76.4983	(0.416)	0.0000	0.0000	0
2014/06/27	R214	05/02/2015	9.51	Call	Bond Future	5,070.4500	5.0705	5,242.5900	5.2426	3.395	0	0	0
2014/06/27	R214	05/02/2015	9.50	Put	Bond Future	2,978.5500	2.9786	2,856.7800	2.8568	(4.088)	0	0	0
2014/06/27	R214	05/02/2015	9.49	Call	Bond Future	4,986.3600	4.9864	5,156.8100	5.1568	3.418	0	0	0
2014/06/27	R214	05/02/2015	9.49	Put	Bond Future	3,009.2500	3.0093	2,886.6300	2.8866	(4.075)	0	0	0
2014/06/27	R214	05/02/2015	9.51	Put	Bond Future	2,948.1200	2.9481	2,827.1900	2.8272	(4.102)	0	0	0
2014/06/27	R248	07/08/2014			Bond Future	9.1621	99.6393	9.1155	100.1055	(0.508)	0.0000	0.0000	13,550
2014/06/27	R248	07/08/2014	9.65	Call	Bond Future	4,657.2100	4.6572	5,123.4000	5.1234	10.010	0	0	0
2014/06/27	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R248	07/08/2014	9.66	Call	Bond Future	4,748.3900	4.7484	5,214.5800	5.2146	9.818	0	0	0
2014/06/27	R248	07/08/2014	9.64	Call	Bond Future	4,565.8700	4.5659	5,032.0600	5.0321	10.210	0	0	0
2014/06/27	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R248	06/11/2014			Bond Future	9.2371	96.7039	9.1893	97.1765	(0.518)	0.0000	0.0000	0
2014/06/27	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R248	06/11/2014	9.72	Call	Bond Future	4,544.7100	4.5447	5,017.3300	5.0173	10.399	0	0	0
2014/06/27	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R248	06/11/2014	9.73	Call	Bond Future	4,634.6800	4.6347	5,107.3000	5.1073	10.197	0	0	0
2014/06/27	R248	06/11/2014	9.74	Call	Bond Future	4,724.4900	4.7245	5,197.1100	5.1971	10.004	0	0	0

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2014/06/27	R248	05/02/2015			Bond Future	9.3112	98.2016	9.2619	98.6813	(0.529)	0.0000	0.0000	0
2014/06/27	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R248	05/02/2015	9.50	Call	Bond Future	1,798.1700	1.7982	2,277.8100	2.2778	26.674	0	0	0
2014/06/27	R248	05/02/2015	9.51	Call	Bond Future	1,891.6900	1.8917	2,371.3300	2.3713	25.355	0	0	0
2014/06/27	R248	05/02/2015	9.49	Call	Bond Future	1,704.4700	1.7045	2,184.1100	2.1841	28.140	0	0	0
2014/06/27	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/27	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												423176	