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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/06/2014 TO 26/06/2014

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
2014/06/26	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	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
2014/06/26	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	2025	07/08/2014	109.01	Call	Bond Future	8,175.9600	8.1760	8,213.3400	8.2133	0.457	0	0	0
2014/06/26	2025	07/08/2014			Bond Future	117.1860	117.1860	117.2233	117.2233	0.032	0.0000	0.0000	0
2014/06/26	2025	07/08/2014	108.99	Call	Bond Future	8,195.9600	8.1960	8,233.3400	8.2333	0.456	0	0	0
2014/06/26	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2025	07/08/2014	109.00	Call	Bond Future	8,185.9600	8.1860	8,223.3400	8.2233	0.457	0	0	0
2014/06/26	2025	06/11/2014	117.01	Call	Bond Future	1,943.8900	1.9439	1,981.6200	1.9816	1.941	0	0	0
2014/06/26	2025	06/11/2014			Bond Future	118.9539	118.9539	118.9916	118.9916	0.032	0.0000	0.0000	0
2014/06/26	2025	06/11/2014	116.99	Call	Bond Future	1,963.8900	1.9639	2,001.6200	2.0016	1.921	0	0	0
2014/06/26	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2025	06/11/2014	117.00	Call	Bond Future	1,953.8900	1.9539	1,991.6200	1.9916	1.931	0	0	0
2014/06/26	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2030	07/08/2014			Bond Future	8.8889	92.8604	8.8574	93.1086	(0.354)	0.0000	0.0000	4,181
2014/06/26	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2030	07/08/2014	8.99	Call	Bond Future	791.1600	0.7912	1,039.4300	1.0394	31.381	0	0	0
2014/06/26	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2030	07/08/2014	9.00	Call	Bond Future	868.8800	0.8689	1,117.1500	1.1172	28.574	0	0	0
2014/06/26	2030	07/08/2014	9.01	Call	Bond Future	946.5100	0.9465	1,194.7800	1.1948	26.230	0	0	0
2014/06/26	2030	06/11/2014	9.01	Call	Bond Future	311.5000	0.3115	563.3100	0.5633	80.838	0	0	0
2014/06/26	2030	06/11/2014			Bond Future	8.9697	94.2504	8.9372	94.5022	(0.362)	0.0000	0.0000	0
2014/06/26	2030	06/11/2014	8.99	Call	Bond Future	157.1700	0.1572	408.9800	0.4090	160.215	0	0	0
2014/06/26	2030	06/11/2014	9.00	Call	Bond Future	234.3800	0.2344	486.1900	0.4862	107.437	0	0	0
2014/06/26	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2030	05/02/2015			Bond Future	9.0492	91.7034	9.0157	91.9588	(0.370)	0.0000	0.0000	0
2014/06/26	2030	05/02/2015	9.25	Call	Bond Future	1,510.8800	1.5109	1,766.3400	1.7663	16.908	0	0	0
2014/06/26	2030	05/02/2015	9.24	Call	Bond Future	1,436.4800	1.4365	1,691.9400	1.6919	17.784	0	0	0
2014/06/26	2030	05/02/2015	9.26	Call	Bond Future	1,585.1900	1.5852	1,840.6500	1.8406	16.115	0	0	0
2014/06/26	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	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
2014/06/26	2037	07/08/2014	9.06	Put	Bond Future	515.0300	0.5150	138.1500	0.1381	(73.176)	0	0	0
2014/06/26	2037	07/08/2014			Bond Future	9.1167	94.4197	9.0752	94.7966	(0.456)	0.0000	0.0000	10,002
2014/06/26	2037	07/08/2014	9.05	Put	Bond Future	606.3300	0.6063	229.4500	0.2295	(62.158)	0	0	0
2014/06/26	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2037	07/08/2014	9.04	Put	Bond Future	697.7700	0.6978	320.8900	0.3209	(54.012)	0	0	0
2014/06/26	2037	06/11/2014	9.69	Call	Bond Future	4,259.5600	4.2596	4,641.8600	4.6419	8.975	0	0	0
2014/06/26	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2037	06/11/2014			Bond Future	9.1938	95.8331	9.1511	96.2154	(0.465)	0.0000	0.0000	0
2014/06/26	2037	06/11/2014	9.70	Call	Bond Future	4,342.1700	4.3422	4,724.4700	4.7245	8.804	0	0	0
2014/06/26	2037	06/11/2014	9.71	Call	Bond Future	4,424.6600	4.4247	4,806.9600	4.8070	8.640	0	0	0
2014/06/26	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2037	05/02/2015			Bond Future	9.2697	93.0601	9.2257	93.4481	(0.475)	0.0000	0.0000	0
2014/06/26	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2037	05/02/2015	9.50	Call	Bond Future	1,987.0400	1.9870	2,375.0800	2.3751	19.529	0	0	0
2014/06/26	2037	05/02/2015	9.51	Call	Bond Future	2,071.7800	2.0718	2,459.8200	2.4598	18.730	0	0	0
2014/06/26	2037	05/02/2015	9.49	Call	Bond Future	1,902.1700	1.9022	2,290.2100	2.2902	20.400	0	0	0
2014/06/26	2038	07/08/2014			Bond Future	122.0599	122.0599	122.0997	122.0997	0.033	0.0000	0.0000	1,061
2014/06/26	2038	07/08/2014	106.00	Call	Bond Future	16,059.9200	16.0599	16,099.7100	16.0997	0.248	0	0	0
2014/06/26	2038	07/08/2014	106.01	Call	Bond Future	16,049.9200	16.0499	16,089.7100	16.0897	0.248	0	0	0
2014/06/26	2038	07/08/2014	105.99	Call	Bond Future	16,069.9200	16.0699	16,109.7100	16.1097	0.248	0	0	0
2014/06/26	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2038	06/11/2014	120.01	Call	Bond Future	3,891.4100	3.8914	3,931.4700	3.9315	1.029	0	0	0
2014/06/26	2038	06/11/2014			Bond Future	123.9014	123.9014	123.9415	123.9415	0.032	0.0000	0.0000	0
2014/06/26	2038	06/11/2014	119.99	Call	Bond Future	3,911.4100	3.9114	3,951.4700	3.9515	1.024	0	0	0
2014/06/26	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2038	06/11/2014	120.00	Call	Bond Future	3,901.4100	3.9014	3,941.4700	3.9415	1.027	0	0	0
2014/06/26	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2046	07/08/2014			Bond Future	122.0672	122.0672	122.1067	122.1067	0.032	0.0000	0.0000	5,218
2014/06/26	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2046	07/08/2014	104.44	Call	Bond Future	17,627.1500	17.6271	17,666.6900	17.6667	0.224	0	0	0
2014/06/26	2046	07/08/2014	104.45	Call	Bond Future	17,617.1500	17.6171	17,656.6900	17.6567	0.224	0	0	0
2014/06/26	2046	07/08/2014	104.43	Call	Bond Future	17,637.1500	17.6371	17,676.6900	17.6767	0.224	0	0	0
2014/06/26	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2046	06/11/2014	104.45	Call	Bond Future	18,113.3100	18.1133	18,153.2600	18.1533	0.221	0	0	0
2014/06/26	2046	06/11/2014			Bond Future	122.5633	122.5633	122.6033	122.6033	0.033	0.0000	0.0000	0
2014/06/26	2046	06/11/2014	104.43	Call	Bond Future	18,133.3100	18.1333	18,173.2600	18.1733	0.220	0	0	0
2014/06/26	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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2014/06/26	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2046	06/11/2014	104.44	Call	Bond Future	18,123.3100	18.1233	18,163.2600	18.1633	0.220	0	0	0
2014/06/26	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2050	07/08/2014			Bond Future	127.4636	127.4636	127.5053	127.5053	0.033	0.0000	0.0000	2,800
2014/06/26	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2050	07/08/2014	112.00	Call	Bond Future	15,463.6100	15.4636	15,505.3000	15.5053	0.270	0	0	0
2014/06/26	2050	07/08/2014	112.01	Call	Bond Future	15,453.6100	15.4536	15,495.3000	15.4953	0.270	0	0	0
2014/06/26	2050	07/08/2014	111.99	Call	Bond Future	15,473.6100	15.4736	15,515.3000	15.5153	0.269	0	0	0
2014/06/26	2050	06/11/2014			Bond Future	129.3865	129.3865	129.4283	129.4283	0.032	0.0000	0.0000	0
2014/06/26	2050	06/11/2014	126.00	Call	Bond Future	3,386.4500	3.3864	3,428.3300	3.4283	1.237	0	0	0
2014/06/26	2050	06/11/2014	126.01	Call	Bond Future	3,376.4500	3.3764	3,418.3300	3.4183	1.240	0	0	0
2014/06/26	2050	06/11/2014	125.99	Call	Bond Future	3,396.4500	3.3964	3,438.3300	3.4383	1.233	0	0	0
2014/06/26	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	AL12	07/08/2014			Index Future	494.8280	494.8280	496.0960	496.0960	0.256	0.0000	0.0000	0
2014/06/26	AL12	06/11/2014			Index Future	502.2320	502.2320	503.5180	503.5180	0.256	0.0000	0.0000	0
2014/06/26	AL12	05/02/2015			Index Future	510.0080	510.0080	511.3130	511.3130	0.256	0.0000	0.0000	0
2014/06/26	AL37	07/08/2014			Index Future	424.2000	424.2000	424.2900	424.2900	0.021	0.0000	0.0000	0
2014/06/26	AL37	06/11/2014			Index Future	430.5470	430.5470	430.6370	430.6370	0.021	0.0000	0.0000	0
2014/06/26	AL7T	07/08/2014			Index Future	498.3600	498.3600	498.8220	498.8220	0.093	0.0000	0.0000	1
2014/06/26	AL7T	06/11/2014			Index Future	505.8170	505.8170	506.2840	506.2840	0.092	0.0000	0.0000	0
2014/06/26	ALBI	07/08/2014			Index Future	453.0270	453.0270	453.6160	453.6160	0.130	0.0000	0.0000	645
2014/06/26	ALBI	06/11/2014			Index Future	459.8060	459.8060	460.4020	460.4020	0.130	0.0000	0.0000	0
2014/06/26	ALBI	05/02/2015			Index Future	466.9250	466.9250	467.5290	467.5290	0.129	0.0000	0.0000	0
2014/06/26	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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2014/06/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/06/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/26	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
2014/06/26	EL28	07/08/2014	114.00	Call	Bond Future	10,121.2700	10.1213	10,161.4700	10.1615	0.397	0	0	0
2014/06/26	EL28	07/08/2014			Bond Future	124.1213	124.1213	124.1615	124.1615	0.032	0.0000	0.0000	0
2014/06/26	EL28	07/08/2014	114.01	Call	Bond Future	10,111.2700	10.1113	10,151.4700	10.1515	0.398	0	0	0
2014/06/26	EL28	07/08/2014	113.99	Call	Bond Future	10,131.2700	10.1313	10,171.4700	10.1715	0.397	0	0	0
2014/06/26	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	EL28	06/11/2014			Bond Future	124.5125	124.5125	124.5530	124.5530	0.033	0.0000	0.0000	0
2014/06/26	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	EL28	06/11/2014	122.00	Call	Bond Future	2,512.5000	2.5125	2,553.0000	2.5530	1.612	0	0	0
2014/06/26	EL28	06/11/2014	122.01	Call	Bond Future	2,502.5000	2.5025	2,543.0000	2.5430	1.618	0	0	0
2014/06/26	EL28	06/11/2014	121.99	Call	Bond Future	2,522.5000	2.5225	2,563.0000	2.5630	1.606	0	0	0
2014/06/26	ES33	07/08/2014			Bond Future	9.7357	83.8189	9.6991	84.0876	(0.377)	0.0000	0.0000	6,220
2014/06/26	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	ES33	07/08/2014	10.14	Call	Bond Future	2,872.2300	2.8722	3,140.9100	3.1409	9.354	0	0	0
2014/06/26	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	ES33	07/08/2014	10.15	Call	Bond Future	2,941.2600	2.9413	3,209.9400	3.2099	9.135	0	0	0
2014/06/26	ES33	07/08/2014	10.16	Call	Bond Future	3,010.1900	3.0102	3,278.8700	3.2789	8.926	0	0	0
2014/06/26	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	ES33	06/11/2014			Bond Future	9.8379	81.2884	9.8000	81.5610	(0.385)	0.0000	0.0000	0
2014/06/26	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	ES33	06/11/2014	10.29	Call	Bond Future	3,148.0000	3.1480	3,420.5900	3.4206	8.659	0	0	0
2014/06/26	ES33	06/11/2014	10.30	Call	Bond Future	3,215.4500	3.2155	3,488.0400	3.4880	8.478	0	0	0
2014/06/26	ES33	06/11/2014	10.31	Call	Bond Future	3,282.8000	3.2828	3,555.3900	3.5554	8.304	0	0	0
2014/06/26	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	ES33	05/02/2015	10.00	Call	Bond Future	420.6200	0.4206	697.1700	0.6972	65.748	0	0	0
2014/06/26	ES33	05/02/2015			Bond Future	9.9402	82.5477	9.9011	82.8242	(0.393)	0.0000	0.0000	0
2014/06/26	ES33	05/02/2015	10.01	Call	Bond Future	490.5800	0.4906	767.1300	0.7671	56.372	0	0	0
2014/06/26	ES33	05/02/2015	9.99	Call	Bond Future	350.5700	0.3506	627.1200	0.6271	78.886	0	0	0
2014/06/26	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	GOVI	07/08/2014			GOVI	451.9670	451.9670	452.4440	452.4440	0.106	0.0000	0.0000	524
2014/06/26	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	GOVI	07/08/2014	459.99	Put	GOVI	80,230.0000	8.0230	75,460.0000	7.5460	(5.945)	0	0	0
2014/06/26	GOVI	07/08/2014	460.01	Put	GOVI	80,430.0000	8.0430	75,660.0000	7.5660	(5.931)	0	0	0
2014/06/26	GOVI	07/08/2014	460.00	Put	GOVI	80,330.0000	8.0330	75,560.0000	7.5560	(5.938)	0	0	0
2014/06/26	GOVI	06/11/2014	449.01	Call	GOVI	97,200.0000	9.7200	102,030.0000	10.2030	4.969	0	0	0
2014/06/26	GOVI	06/11/2014			GOVI	458.7300	458.7300	459.2130	459.2130	0.105	0.0000	0.0000	28
2014/06/26	GOVI	06/11/2014	448.99	Call	GOVI	97,400.0000	9.7400	102,230.0000	10.2230	4.959	0	0	0
2014/06/26	GOVI	06/11/2014	449.00	Call	GOVI	97,300.0000	9.7300	102,130.0000	10.2130	4.964	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
2014/06/26	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	GOVI	05/02/2015	459.99	Call	GOVI	58,420.0000	5.8420	63,320.0000	6.3320	8.388	0	0	0
2014/06/26	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	GOVI	05/02/2015			GOVI	465.8320	465.8320	466.3220	466.3220	0.105	0.0000	0.0000	0
2014/06/26	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	GOVI	05/02/2015	460.00	Call	GOVI	58,320.0000	5.8320	63,220.0000	6.3220	8.402	0	0	0
2014/06/26	GOVI	05/02/2015	460.01	Call	GOVI	58,220.0000	5.8220	63,120.0000	6.3120	8.416	0	0	0
2014/06/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/06/26	ICAA	07/08/2014			Can-Do Interest Rate	143.5495	143.5495	143.5922	143.5922	0.030	0.0000	0.0000	635
2014/06/26	IGOV	07/08/2014			Index Future	216.8710	216.8710	216.9400	216.9400	0.032	0.0000	0.0000	1,266
2014/06/26	IGOV	06/11/2014			Index Future	220.1420	220.1420	220.2120	220.2120	0.032	0.0000	0.0000	87
2014/06/26	IGOV	05/02/2015			Index Future	223.5770	223.5770	223.6470	223.6470	0.031	0.0000	0.0000	0
2014/06/26	ILBI	07/08/2014			Index Future	588.5220	588.5220	588.7050	588.7050	0.031	0.0000	0.0000	210
2014/06/26	ILBI	06/11/2014			Index Future	597.4120	597.4120	597.5970	597.5970	0.031	0.0000	0.0000	0
2014/06/26	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/06/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/06/26	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/06/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/06/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/06/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/06/26	JBAF	16/07/2014			Jibar Tradeable Future	5.7900	94.2100	5.8200	94.1800	0.518	0.0000	0.0000	545
2014/06/26	JBAF	20/08/2014			Jibar Tradeable Future	6.0700	93.9300	6.1000	93.9000	0.494	0.0000	0.0000	0
2014/06/26	JBAF	17/09/2014			Jibar Tradeable Future	6.1300	93.8700	6.1600	93.8400	0.489	0.0000	0.0000	33,000
2014/06/26	JBAF	15/10/2014			Jibar Tradeable Future	6.2800	93.7200	6.3100	93.6900	0.478	0.0000	0.0000	0
2014/06/26	JBAF	19/11/2014			Jibar Tradeable Future	6.3600	93.6400	6.3900	93.6100	0.472	0.0000	0.0000	0
2014/06/26	JBAF	17/12/2014			Jibar Tradeable Future	6.4800	93.5200	6.5100	93.4900	0.463	0.0000	0.0000	0
2014/06/26	JBAF	18/03/2015			Jibar Tradeable Future	6.7300	93.2700	6.7600	93.2400	0.446	0.0000	0.0000	2,850
2014/06/26	JBAF	17/06/2015			Jibar Tradeable Future	6.9800	93.0200	7.0100	92.9900	0.430	0.0000	0.0000	5,000
2014/06/26	JBAF	16/09/2015			Jibar Tradeable Future	7.1700	92.8300	7.2000	92.8000	0.418	0.0000	0.0000	0
2014/06/26	JBAF	15/12/2015			Jibar Tradeable Future	7.3300	92.6700	7.3600	92.6400	0.409	0.0000	0.0000	0
2014/06/26	JBAF	16/03/2016			Jibar Tradeable Future	7.4600	92.5400	7.4900	92.5100	0.402	0.0000	0.0000	0
2014/06/26	JBAF	15/06/2016			Jibar Tradeable Future	7.5900	92.4100	7.6200	92.3800	0.395	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
2014/06/26	R023	07/08/2014	8.51	Call	Bond Future	2,100.5000	2.1005	2,162.7400	2.1627	2.963	0	0	0
2014/06/26	R023	07/08/2014			Bond Future	8.2264	100.5826	8.2101	100.6798	(0.199)	0.0000	0.0000	11,508
2014/06/26	R023	07/08/2014	8.49	Call	Bond Future	2,015.3300	2.0153	2,075.9300	2.0759	3.007	0	0	0
2014/06/26	R023	07/08/2014	8.50	Call	Bond Future	2,057.7200	2.0577	2,119.1500	2.1191	2.985	0	0	0
2014/06/26	R023	07/08/2014	8.49	Put	Bond Future	464.6700	0.4647	428.1400	0.4281	(7.861)	0	0	0
2014/06/26	R023	07/08/2014	8.51	Put	Bond Future	433.4600	0.4335	398.5700	0.3986	(8.049)	0	0	0
2014/06/26	R023	07/08/2014	8.50	Put	Bond Future	448.8500	0.4488	413.1500	0.4131	(7.954)	0	0	0
2014/06/26	R023	06/11/2014			Bond Future	8.3177	98.1675	8.3007	98.2658	(0.204)	0.0000	0.0000	0
2014/06/26	R023	06/11/2014	8.59	Put	Bond Future	1,356.4300	1.3564	1,313.1100	1.3131	(3.194)	0	0	0
2014/06/26	R023	06/11/2014	8.61	Put	Bond Future	1,314.4900	1.3145	1,272.0300	1.2720	(3.230)	0	0	0
2014/06/26	R023	06/11/2014	8.59	Call	Bond Future	2,915.8700	2.9159	2,970.9100	2.9709	1.888	0	0	0
2014/06/26	R023	06/11/2014	8.60	Put	Bond Future	1,335.3400	1.3353	1,292.4500	1.2925	(3.212)	0	0	0
2014/06/26	R023	06/11/2014	8.60	Call	Bond Future	2,951.4300	2.9514	3,006.9000	3.0069	1.879	0	0	0
2014/06/26	R023	06/11/2014	8.61	Call	Bond Future	2,987.1900	2.9872	3,043.0900	3.0431	1.871	0	0	0
2014/06/26	R023	05/02/2015			Bond Future	8.4083	99.6880	8.3905	99.7876	(0.211)	0.0000	0.0000	0
2014/06/26	R023	05/02/2015	8.74	Put	Bond Future	1,918.3800	1.9184	1,874.8400	1.8748	(2.270)	0	0	0
2014/06/26	R023	05/02/2015	8.75	Call	Bond Future	3,795.7800	3.7958	3,852.1800	3.8522	1.486	0	0	0
2014/06/26	R023	05/02/2015	8.76	Call	Bond Future	3,829.6900	3.8297	3,886.4100	3.8864	1.481	0	0	0
2014/06/26	R023	05/02/2015	8.74	Call	Bond Future	3,762.0000	3.7620	3,818.1000	3.8181	1.491	0	0	0
2014/06/26	R023	05/02/2015	8.76	Put	Bond Future	1,876.3700	1.8764	1,833.4500	1.8334	(2.287)	0	0	0
2014/06/26	R023	05/02/2015	8.75	Put	Bond Future	1,897.2900	1.8973	1,854.0500	1.8541	(2.279)	0	0	0
2014/06/26	R157	07/08/2014	6.76	Put	Bond Future	167.0900	0.1671	170.4200	0.1704	1.993	0	0	0
2014/06/26	R157	07/08/2014			Bond Future	6.7831	112.4449	6.7920	112.4352	0.131	0.0000	0.0000	6,048
2014/06/26	R157	07/08/2014	6.75	Put	Bond Future	172.7400	0.1727	176.2000	0.1762	2.003	0	0	0
2014/06/26	R157	07/08/2014	6.74	Call	Bond Future	131.6100	0.1316	125.5000	0.1255	(4.643)	0	0	0
2014/06/26	R157	07/08/2014	6.75	Call	Bond Future	136.5900	0.1366	130.3700	0.1304	(4.554)	0	0	0
2014/06/26	R157	07/08/2014	6.76	Call	Bond Future	141.8600	0.1419	135.5100	0.1355	(4.476)	0	0	0
2014/06/26	R157	07/08/2014	6.74	Put	Bond Future	178.6800	0.1787	182.2500	0.1823	1.998	0	0	0
2014/06/26	R157	06/11/2014	6.19	Put	Bond Future	748.0700	0.7481	756.2000	0.7562	1.087	0	0	0
2014/06/26	R157	06/11/2014			Bond Future	7.0184	107.3150	7.0304	107.3049	0.171	0.0000	0.0000	0
2014/06/26	R157	06/11/2014	6.21	Put	Bond Future	733.5000	0.7335	741.5600	0.7416	1.099	0	0	0
2014/06/26	R157	06/11/2014	6.20	Put	Bond Future	740.7700	0.7408	748.8600	0.7489	1.092	0	0	0
2014/06/26	R157	06/11/2014	6.21	Call	Bond Future	49.5000	0.0495	47.4800	0.0475	(4.081)	0	0	0
2014/06/26	R157	06/11/2014	6.19	Call	Bond Future	47.0600	0.0471	45.1100	0.0451	(4.144)	0	0	0
2014/06/26	R157	06/11/2014	6.20	Call	Bond Future	48.2700	0.0483	46.2800	0.0463	(4.123)	0	0	0
2014/06/26	R157	05/02/2015	8.74	Call	Bond Future	886.3500	0.8864	877.2900	0.8773	(1.022)	0	0	0
2014/06/26	R157	05/02/2015	8.75	Put	Bond Future	90.9000	0.0909	92.3100	0.0923	1.551	0	0	0
2014/06/26	R157	05/02/2015			Bond Future	7.3817	108.9778	7.3995	108.9673	0.241	0.0000	0.0000	0
2014/06/26	R157	05/02/2015	8.74	Put	Bond Future	91.9900	0.0920	93.4200	0.0934	1.555	0	0	0
2014/06/26	R157	05/02/2015	8.76	Put	Bond Future	89.8200	0.0898	91.2200	0.0912	1.559	0	0	0
2014/06/26	R157	05/02/2015	8.75	Call	Bond Future	891.0700	0.8911	881.9900	0.8820	(1.019)	0	0	0
2014/06/26	R157	05/02/2015	8.76	Call	Bond Future	895.7900	0.8958	886.7000	0.8867	(1.015)	0	0	0
2014/06/26	R186	07/08/2014	8.31	Call	Bond Future	1,304.1400	1.3041	1,330.2300	1.3302	2.001	0	0	0
2014/06/26	R186	07/08/2014	8.43	Put	Bond Future	1,242.4200	1.2424	1,184.8200	1.1848	(4.636)	0	0	105
2014/06/26	R186	07/08/2014	8.70	Put	Bond Future	512.1800	0.5122	478.0700	0.4781	(6.660)	0	0	1,000
2014/06/26	R186	07/08/2014			Bond Future	8.3611	117.7552	8.3500	117.8491	(0.133)	0.0000	0.0000	48,860

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
2014/06/26	R186	07/08/2014	7.60	Put	Bond Future	6,752.5400	6.7525	6,658.7700	6.6588	(1.389)	0	0	0
2014/06/26	R186	07/08/2014	8.00	Call	Bond Future	435.8900	0.4359	443.1300	0.4431	1.661	0	0	105
2014/06/26	R186	07/08/2014	8.92	Put	Bond Future	216.2700	0.2163	197.5300	0.1975	(8.665)	0	0	840
2014/06/26	R186	07/08/2014	8.29	Call	Bond Future	1,227.4300	1.2274	1,251.9400	1.2519	1.997	0	0	0
2014/06/26	R186	07/08/2014	8.25	Call	Bond Future	1,082.9800	1.0830	1,104.4600	1.1045	1.983	0	0	1,200
2014/06/26	R186	07/08/2014	8.30	Call	Bond Future	1,265.4200	1.2654	1,290.7200	1.2907	1.999	0	0	0
2014/06/26	R186	07/08/2014	8.29	Put	Bond Future	1,831.1200	1.8311	1,761.8200	1.7618	(3.785)	0	0	0
2014/06/26	R186	07/08/2014	9.20	Put	Bond Future	60.5300	0.0605	53.5100	0.0535	(11.598)	0	0	2,100
2014/06/26	R186	07/08/2014	7.60	Call	Bond Future	57.2900	0.0573	57.3300	0.0573	0.070	0	0	210
2014/06/26	R186	07/08/2014	8.00	Put	Bond Future	3,547.8000	3.5478	3,461.2300	3.4612	(2.440)	0	0	0
2014/06/26	R186	07/08/2014	8.31	Put	Bond Future	1,737.5500	1.7375	1,669.8300	1.6698	(3.897)	0	0	0
2014/06/26	R186	07/08/2014	8.92	Call	Bond Future	4,814.5000	4.8145	4,889.5700	4.8896	1.559	0	0	0
2014/06/26	R186	07/08/2014	8.30	Put	Bond Future	1,783.9300	1.7839	1,715.4200	1.7154	(3.840)	0	0	0
2014/06/26	R186	07/08/2014	9.20	Call	Bond Future	6,867.0400	6.8670	6,953.8300	6.9538	1.264	0	0	0
2014/06/26	R186	07/08/2014	8.43	Call	Bond Future	1,823.4600	1.8235	1,859.6700	1.8597	1.986	0	0	0
2014/06/26	R186	07/08/2014	8.70	Call	Bond Future	3,331.2800	3.3313	3,390.9800	3.3910	1.792	0	0	0
2014/06/26	R186	07/08/2014	8.25	Put	Bond Future	2,028.2600	2.0283	1,955.9300	1.9559	(3.566)	0	0	0
2014/06/26	R186	06/11/2014	8.14	Call	Bond Future	1,833.2800	1.8333	1,858.9700	1.8590	1.401	0	0	0
2014/06/26	R186	06/11/2014	8.15	Put	Bond Future	4,306.6700	4.3067	4,237.6800	4.2377	(1.602)	0	0	0
2014/06/26	R186	06/11/2014			Bond Future	8.4406	119.5171	8.4291	119.6121	(0.136)	0.0000	0.0000	103
2014/06/26	R186	06/11/2014	9.17	Call	Bond Future	6,732.6900	6.7327	6,800.3800	6.8004	1.005	0	0	0
2014/06/26	R186	06/11/2014	8.15	Call	Bond Future	1,864.7500	1.8647	1,890.8200	1.8908	1.398	0	0	0
2014/06/26	R186	06/11/2014	8.16	Call	Bond Future	1,896.5600	1.8966	1,923.0200	1.9230	1.395	0	0	0
2014/06/26	R186	06/11/2014	9.17	Put	Bond Future	904.3600	0.9044	876.9900	0.8770	(3.026)	0	0	2,010
2014/06/26	R186	06/11/2014	8.14	Put	Bond Future	4,360.5100	4.3605	4,291.1400	4.2911	(1.591)	0	0	0
2014/06/26	R186	06/11/2014	8.16	Put	Bond Future	4,253.2600	4.2533	4,184.6600	4.1847	(1.613)	0	0	0
2014/06/26	R186	05/02/2015	9.00	Call	Bond Future	6,064.1800	6.0642	6,120.8800	6.1209	0.935	0	0	0
2014/06/26	R186	05/02/2015			Bond Future	8.5171	116.0730	8.5052	116.1692	(0.139)	0.0000	0.0000	0
2014/06/26	R186	05/02/2015	8.75	Call	Bond Future	4,845.4600	4.8455	4,894.3800	4.8944	1.010	0	0	0
2014/06/26	R186	05/02/2015	8.76	Call	Bond Future	4,891.7700	4.8918	4,941.0000	4.9410	1.006	0	0	0
2014/06/26	R186	05/02/2015	8.74	Call	Bond Future	4,799.3700	4.7994	4,847.9600	4.8480	1.012	0	0	0
2014/06/26	R186	05/02/2015	8.76	Put	Bond Future	2,945.0000	2.9450	2,897.9900	2.8980	(1.596)	0	0	0
2014/06/26	R186	05/02/2015	8.75	Put	Bond Future	2,977.9300	2.9779	2,930.6100	2.9306	(1.589)	0	0	0
2014/06/26	R186	05/02/2015	9.00	Put	Bond Future	2,238.8200	2.2388	2,199.2800	2.1993	(1.766)	0	0	9,600
2014/06/26	R186	05/02/2015	8.74	Put	Bond Future	3,011.1500	3.0112	2,963.5000	2.9635	(1.582)	0	0	0
2014/06/26	R197	07/08/2014			Bond Future	287.1736	287.1736	287.2638	287.2638	0.031	0.0000	0.0000	905
2014/06/26	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R197	07/08/2014	270.00	Call	Bond Future	17,173.6000	17.1736	17,263.7600	17.2638	0.525	0	0	0
2014/06/26	R197	07/08/2014	270.01	Call	Bond Future	17,163.6000	17.1636	17,253.7600	17.2538	0.525	0	0	0
2014/06/26	R197	07/08/2014	269.99	Call	Bond Future	17,183.6000	17.1836	17,273.7600	17.2738	0.525	0	0	0
2014/06/26	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R197	06/11/2014			Bond Future	291.5057	291.5057	291.5966	291.5966	0.031	0.0000	0.0000	0
2014/06/26	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R197	06/11/2014	285.00	Call	Bond Future	6,505.6700	6.5057	6,596.5600	6.5966	1.397	0	0	0
2014/06/26	R197	06/11/2014	285.01	Call	Bond Future	6,495.6700	6.4957	6,586.5600	6.5866	1.399	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
2014/06/26	R197	06/11/2014	284.99	Call	Bond Future	6,515.6700		6.5157	6,606.5600	6.6066	1.395	0	0	0
2014/06/26	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R201	07/08/2014	5.31	Put	Bond Future	293.9000		0.2939	294.2700	0.2943	0.126	0	0	0
2014/06/26	R201	07/08/2014			Bond Future	5.9854		102.1800	5.9915	102.1778	0.101	0.0000	0.0000	0
2014/06/26	R201	07/08/2014	5.30	Put	Bond Future	296.6300		0.2966	297.0100	0.2970	0.128	0	0	0
2014/06/26	R201	07/08/2014	5.31	Call	Bond Future	50.8300		0.0508	49.0200	0.0490	(3.561)	0	0	0
2014/06/26	R201	07/08/2014	5.29	Call	Bond Future	49.1000		0.0491	47.3200	0.0473	(3.625)	0	0	0
2014/06/26	R201	07/08/2014	5.30	Call	Bond Future	49.9600		0.0500	48.1600	0.0482	(3.603)	0	0	0
2014/06/26	R201	07/08/2014	5.29	Put	Bond Future	299.3800		0.2994	299.7800	0.2998	0.134	0	0	0
2014/06/26	R202	07/08/2014	207.99	Call	Bond Future	21,782.4900		21.7825	21,855.1100	21.8551	0.333	0	0	0
2014/06/26	R202	07/08/2014	208.00	Put	Bond Future	7.8700		0.0079	6.7900	0.0068	(13.723)	0	0	0
2014/06/26	R202	07/08/2014			Bond Future	229.7647		229.7647	229.8383	229.8383	0.032	0.0000	0.0000	44,627
2014/06/26	R202	07/08/2014	207.99	Put	Bond Future	7.8300		0.0078	6.7600	0.0068	(13.665)	0	0	0
2014/06/26	R202	07/08/2014	208.01	Put	Bond Future	7.9000		0.0079	6.8200	0.0068	(13.671)	0	0	0
2014/06/26	R202	07/08/2014	208.00	Call	Bond Future	21,772.5300		21.7725	21,845.1400	21.8451	0.333	0	0	0
2014/06/26	R202	07/08/2014	208.01	Call	Bond Future	21,762.5600		21.7626	21,835.1700	21.8352	0.334	0	0	0
2014/06/26	R202	06/11/2014	226.99	Call	Bond Future	6,240.7600		6.2408	6,314.9600	6.3150	1.189	0	0	0
2014/06/26	R202	06/11/2014			Bond Future	233.2308		233.2308	233.3050	233.3050	0.032	0.0000	0.0000	0
2014/06/26	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R202	06/11/2014	227.00	Call	Bond Future	6,230.7600		6.2308	6,304.9600	6.3050	1.191	0	0	0
2014/06/26	R202	06/11/2014	227.01	Call	Bond Future	6,220.7600		6.2208	6,294.9600	6.2950	1.193	0	0	0
2014/06/26	R203	07/08/2014	7.30	Call	Bond Future	367.3400		0.3673	357.6400	0.3576	(2.641)	0	0	0
2014/06/26	R203	07/08/2014			Bond Future	7.3515		105.7970	7.3553	105.7866	0.051	0.0000	0.0000	24,351
2014/06/26	R203	07/08/2014	7.31	Call	Bond Future	380.1100		0.3801	370.2900	0.3703	(2.583)	0	0	0
2014/06/26	R203	07/08/2014	6.84	Put	Bond Future	1,472.0200		1.4720	1,479.4400	1.4794	0.504	0	0	0
2014/06/26	R203	07/08/2014	7.29	Put	Bond Future	525.0700		0.5251	525.9000	0.5259	0.158	0	0	0
2014/06/26	R203	07/08/2014	7.31	Put	Bond Future	494.9700		0.4950	495.5400	0.4955	0.115	0	0	0
2014/06/26	R203	07/08/2014	7.29	Call	Bond Future	354.8300		0.3548	345.2700	0.3453	(2.694)	0	0	0
2014/06/26	R203	07/08/2014	7.30	Put	Bond Future	509.8800		0.5099	510.5700	0.5106	0.135	0	0	0
2014/06/26	R203	07/08/2014	6.84	Call	Bond Future	45.8300		0.0458	42.8600	0.0429	(6.480)	0	0	46
2014/06/26	R203	06/11/2014	6.86	Call	Bond Future	209.3900		0.2094	205.2700	0.2053	(1.968)	0	0	0
2014/06/26	R203	06/11/2014			Bond Future	7.4821		103.2169	7.4863	103.2061	0.057	0.0000	0.0000	200
2014/06/26	R203	06/11/2014	6.98	Call	Bond Future	280.8300		0.2808	275.8900	0.2759	(1.759)	0	0	14
2014/06/26	R203	06/11/2014	6.84	Call	Bond Future	199.0400		0.1990	195.0500	0.1950	(2.005)	0	0	45
2014/06/26	R203	06/11/2014	6.85	Call	Bond Future	204.1600		0.2042	200.1100	0.2001	(1.984)	0	0	0
2014/06/26	R203	06/11/2014	6.98	Put	Bond Future	1,571.6400		1.5716	1,577.4800	1.5775	0.372	0	0	0
2014/06/26	R203	06/11/2014	6.84	Put	Bond Future	1,853.4300		1.8534	1,860.2200	1.8602	0.366	0	0	0
2014/06/26	R203	06/11/2014	6.86	Put	Bond Future	1,811.7400		1.8117	1,818.4000	1.8184	0.368	0	0	0
2014/06/26	R203	06/11/2014	6.85	Put	Bond Future	1,832.5300		1.8325	1,839.2600	1.8393	0.367	0	0	0
2014/06/26	R203	05/02/2015	7.69	Call	Bond Future	1,089.7400		1.0897	1,081.5900	1.0816	(0.748)	0	0	55
2014/06/26	R203	05/02/2015			Bond Future	7.6209		104.8158	7.6257	104.8046	0.063	0.0000	0.0000	0
2014/06/26	R203	05/02/2015	8.34	Put	Bond Future	408.5500		0.4085	409.5500	0.4095	0.245	0	0	0
2014/06/26	R203	05/02/2015	8.35	Call	Bond Future	2,087.2600		2.0873	2,077.0600	2.0771	(0.489)	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
2014/06/26	R203	05/02/2015	8.36	Call	Bond Future	2,104.6800	2.1047	2,094.4600	2.0945	(0.486)	0	0	0
2014/06/26	R203	05/02/2015	8.34	Call	Bond Future	2,069.8900	2.0699	2,059.7100	2.0597	(0.492)	0	0	0
2014/06/26	R203	05/02/2015	8.36	Put	Bond Future	397.6300	0.3976	398.5900	0.3986	0.241	0	0	0
2014/06/26	R203	05/02/2015	7.69	Put	Bond Future	928.5700	0.9286	931.6000	0.9316	0.326	0	0	0
2014/06/26	R203	05/02/2015	8.35	Put	Bond Future	403.0600	0.4031	404.0400	0.4040	0.243	0	0	0
2014/06/26	R204	07/08/2014			Bond Future	7.6080	102.5526	7.6119	102.5384	0.051	0.0000	0.0000	14,506
2014/06/26	R204	07/08/2014	7.44	Put	Bond Future	962.4700	0.9625	965.4400	0.9654	0.309	0	0	0
2014/06/26	R204	07/08/2014	7.46	Put	Bond Future	914.5000	0.9145	917.0700	0.9171	0.281	0	0	0
2014/06/26	R204	07/08/2014	7.45	Put	Bond Future	938.3100	0.9383	941.0800	0.9411	0.295	0	0	0
2014/06/26	R204	07/08/2014	7.46	Call	Bond Future	367.3600	0.3674	355.6700	0.3557	(3.182)	0	0	0
2014/06/26	R204	07/08/2014	7.78	Call	Bond Future	976.9000	0.9769	960.9000	0.9609	(1.638)	0	0	0
2014/06/26	R204	07/08/2014	7.44	Call	Bond Future	341.1200	0.3411	329.8300	0.3298	(3.310)	0	0	0
2014/06/26	R204	07/08/2014	7.78	Put	Bond Future	345.5400	0.3455	343.8000	0.3438	(0.504)	0	0	530
2014/06/26	R204	07/08/2014	7.45	Call	Bond Future	354.0700	0.3541	342.5800	0.3426	(3.245)	0	0	0
2014/06/26	R204	06/11/2014	7.99	Put	Bond Future	704.0600	0.7041	705.4800	0.7055	0.202	0	0	1,270
2014/06/26	R204	06/11/2014			Bond Future	7.7188	104.0871	7.7230	104.0724	0.055	0.0000	0.0000	200
2014/06/26	R204	06/11/2014	6.99	Put	Bond Future	2,828.5700	2.8286	2,838.1800	2.8382	0.340	0	0	0
2014/06/26	R204	06/11/2014	7.01	Put	Bond Future	2,769.6100	2.7696	2,779.0400	2.7790	0.340	0	0	0
2014/06/26	R204	06/11/2014	7.00	Put	Bond Future	2,799.0200	2.7990	2,808.5500	2.8086	0.340	0	0	0
2014/06/26	R204	06/11/2014	6.99	Call	Bond Future	247.5300	0.2475	242.4300	0.2424	(2.060)	0	0	0
2014/06/26	R204	06/11/2014	7.99	Call	Bond Future	1,644.4100	1.6444	1,631.1200	1.6311	(0.808)	0	0	0
2014/06/26	R204	06/11/2014	7.00	Call	Bond Future	253.9300	0.2539	248.7500	0.2488	(2.040)	0	0	0
2014/06/26	R204	06/11/2014	7.01	Call	Bond Future	260.4700	0.2605	255.1900	0.2552	(2.027)	0	0	0
2014/06/26	R204	05/02/2015			Bond Future	7.8293	101.6647	7.8339	101.6495	0.059	0.0000	0.0000	0
2014/06/26	R204	05/02/2015	8.25	Call	Bond Future	2,257.5400	2.2575	2,244.6100	2.2446	(0.573)	0	0	0
2014/06/26	R204	05/02/2015	8.26	Call	Bond Future	2,278.8300	2.2788	2,265.8500	2.2659	(0.570)	0	0	0
2014/06/26	R204	05/02/2015	8.24	Call	Bond Future	2,236.3600	2.2364	2,223.4600	2.2235	(0.577)	0	0	0
2014/06/26	R204	05/02/2015	8.26	Put	Bond Future	874.1700	0.8742	876.3600	0.8764	0.251	0	0	0
2014/06/26	R204	05/02/2015	8.25	Put	Bond Future	885.2200	0.8852	887.4600	0.8875	0.253	0	0	0
2014/06/26	R204	05/02/2015	8.24	Put	Bond Future	896.3900	0.8964	898.6600	0.8987	0.253	0	0	0
2014/06/26	R207	07/08/2014	7.69	Call	Bond Future	436.9300	0.4369	446.4300	0.4464	2.174	0	0	0
2014/06/26	R207	07/08/2014	7.70	Put	Bond Future	1,140.0600	1.1401	1,100.3700	1.1004	(3.481)	0	0	0
2014/06/26	R207	07/08/2014			Bond Future	7.8601	97.8901	7.8485	97.9396	(0.147)	0.0000	0.0000	33,961
2014/06/26	R207	07/08/2014	7.70	Call	Bond Future	452.2300	0.4522	462.0900	0.4621	2.180	0	0	0
2014/06/26	R207	07/08/2014	7.71	Call	Bond Future	467.9000	0.4679	478.1200	0.4781	2.184	0	0	0
2014/06/26	R207	07/08/2014	7.69	Put	Bond Future	1,167.9200	1.1679	1,127.8700	1.1279	(3.429)	0	0	0
2014/06/26	R207	07/08/2014	7.71	Put	Bond Future	1,112.5900	1.1126	1,073.2600	1.0733	(3.535)	0	0	0
2014/06/26	R207	06/11/2014	7.36	Put	Bond Future	2,961.2600	2.9613	2,919.2000	2.9192	(1.420)	0	0	0
2014/06/26	R207	06/11/2014			Bond Future	7.9620	99.3550	7.9498	99.4051	(0.153)	0.0000	0.0000	100
2014/06/26	R207	06/11/2014	7.35	Put	Bond Future	2,993.7700	2.9938	2,951.5600	2.9516	(1.410)	0	0	0
2014/06/26	R207	06/11/2014	7.36	Call	Bond Future	453.3700	0.4534	461.3600	0.4614	1.762	0	0	0
2014/06/26	R207	06/11/2014	7.34	Call	Bond Future	433.9200	0.4339	441.5900	0.4416	1.768	0	0	0
2014/06/26	R207	06/11/2014	7.35	Call	Bond Future	443.5600	0.4436	451.4000	0.4514	1.768	0	0	0
2014/06/26	R207	06/11/2014	7.34	Put	Bond Future	3,026.4700	3.0265	2,984.0900	2.9841	(1.400)	0	0	0
2014/06/26	R207	05/02/2015	8.49	Put	Bond Future	1,120.8100	1.1208	1,099.3800	1.0994	(1.912)	0	0	0
2014/06/26	R207	05/02/2015			Bond Future	8.0645	97.2528	8.0516	97.3034	(0.160)	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
2014/06/26	R207	05/02/2015	8.51	Put	Bond Future	1,094.4600	1.0945	1,073.3700	1.0734	(1.927)	0	0	0
2014/06/26	R207	05/02/2015	8.50	Call	Bond Future	2,797.5500	2.7975	2,826.8600	2.8269	1.048	0	0	0
2014/06/26	R207	05/02/2015	8.51	Call	Bond Future	2,822.8200	2.8228	2,852.3000	2.8523	1.044	0	0	0
2014/06/26	R207	05/02/2015	8.49	Call	Bond Future	2,772.3900	2.7724	2,801.5300	2.8015	1.051	0	0	0
2014/06/26	R207	05/02/2015	8.50	Put	Bond Future	1,107.5700	1.1076	1,086.3100	1.0863	(1.920)	0	0	0
2014/06/26	R207	07/05/2015			Bond Future	8.1418	98.9147	8.1282	98.9657	(0.167)	0.0000	0.0000	0
2014/06/26	R207	07/05/2015	8.25	Call	Bond Future	2,391.7500	2.3918	2,415.9100	2.4159	1.010	0	0	0
2014/06/26	R207	07/05/2015	7.73	Call	Bond Future	1,465.1400	1.4651	1,482.1600	1.4822	1.162	0	0	66
2014/06/26	R207	07/05/2015	8.24	Put	Bond Future	2,004.2400	2.0042	1,977.3600	1.9774	(1.341)	0	0	0
2014/06/26	R207	07/05/2015	8.26	Put	Bond Future	1,970.5200	1.9705	1,943.9100	1.9439	(1.350)	0	0	0
2014/06/26	R207	07/05/2015	7.73	Put	Bond Future	3,023.5900	3.0236	2,989.7000	2.9897	(1.121)	0	0	0
2014/06/26	R207	07/05/2015	8.25	Put	Bond Future	1,987.3300	1.9873	1,960.5800	1.9606	(1.346)	0	0	0
2014/06/26	R207	07/05/2015	8.26	Call	Bond Future	2,412.2200	2.4122	2,436.5200	2.4365	1.007	0	0	0
2014/06/26	R207	07/05/2015	8.24	Call	Bond Future	2,371.3700	2.3714	2,395.4000	2.3954	1.013	0	0	0
2014/06/26	R208	07/08/2014	8.28	Call	Bond Future	1,601.4200	1.6014	1,633.2600	1.6333	1.988	0	0	0
2014/06/26	R208	07/08/2014			Bond Future	8.0256	95.9946	8.0142	96.0499	(0.142)	0.0000	0.0000	16,437
2014/06/26	R208	07/08/2014	7.80	Call	Bond Future	400.4500	0.4005	408.8200	0.4088	2.090	0	0	0
2014/06/26	R208	07/08/2014	7.79	Put	Bond Future	1,540.5000	1.5405	1,493.2400	1.4932	(3.068)	0	0	0
2014/06/26	R208	07/08/2014	7.81	Put	Bond Future	1,471.7100	1.4717	1,425.1600	1.4252	(3.163)	0	0	0
2014/06/26	R208	07/08/2014	7.80	Put	Bond Future	1,505.8900	1.5059	1,458.9800	1.4590	(3.115)	0	0	0
2014/06/26	R208	07/08/2014	7.81	Call	Bond Future	415.6000	0.4156	424.3300	0.4243	2.101	0	0	0
2014/06/26	R208	07/08/2014	8.28	Put	Bond Future	373.7800	0.3738	350.3400	0.3503	(6.271)	0	0	630
2014/06/26	R208	07/08/2014	7.79	Call	Bond Future	385.6900	0.3857	393.7100	0.3937	2.079	0	0	0
2014/06/26	R208	06/11/2014	7.46	Call	Bond Future	480.6800	0.4807	488.6500	0.4887	1.658	0	0	0
2014/06/26	R208	06/11/2014			Bond Future	8.1226	94.0329	8.1107	94.0888	(0.146)	0.0000	0.0000	100
2014/06/26	R208	06/11/2014	7.44	Call	Bond Future	459.7900	0.4598	467.4400	0.4674	1.664	0	0	0
2014/06/26	R208	06/11/2014	7.45	Call	Bond Future	470.1500	0.4702	477.9500	0.4780	1.659	0	0	0
2014/06/26	R208	06/11/2014	8.50	Put	Bond Future	890.6800	0.8907	867.1800	0.8672	(2.638)	0	0	1,520
2014/06/26	R208	06/11/2014	7.44	Put	Bond Future	3,737.9300	3.7379	3,689.6900	3.6897	(1.291)	0	0	0
2014/06/26	R208	06/11/2014	7.46	Put	Bond Future	3,660.7800	3.6608	3,612.8600	3.6129	(1.309)	0	0	0
2014/06/26	R208	06/11/2014	8.50	Call	Bond Future	2,644.9800	2.6450	2,677.3700	2.6774	1.225	0	0	0
2014/06/26	R208	06/11/2014	7.45	Put	Bond Future	3,699.2600	3.6993	3,651.1700	3.6512	(1.300)	0	0	0
2014/06/26	R208	05/02/2015	8.51	Call	Bond Future	2,817.8900	2.8179	2,847.9500	2.8480	1.067	0	0	0
2014/06/26	R208	05/02/2015			Bond Future	8.2178	95.4896	8.2054	95.5461	(0.151)	0.0000	0.0000	0
2014/06/26	R208	05/02/2015	8.49	Call	Bond Future	2,763.6500	2.7637	2,793.3200	2.7933	1.074	0	0	0
2014/06/26	R208	05/02/2015	8.51	Put	Bond Future	1,502.8000	1.5028	1,476.3500	1.4763	(1.760)	0	0	0
2014/06/26	R208	05/02/2015	8.50	Put	Bond Future	1,520.1000	1.5201	1,493.4600	1.4935	(1.753)	0	0	0
2014/06/26	R208	05/02/2015	8.49	Put	Bond Future	1,537.8500	1.5378	1,511.0100	1.5110	(1.745)	0	0	0
2014/06/26	R208	05/02/2015	8.50	Call	Bond Future	2,790.5600	2.7906	2,820.4300	2.8204	1.070	0	0	0
2014/06/26	R209	07/08/2014	9.04	Put	Bond Future	1,411.8200	1.4118	1,267.2400	1.2672	(10.241)	0	0	0
2014/06/26	R209	07/08/2014			Bond Future	9.0327	76.0234	8.9964	76.2956	(0.402)	0.0000	0.0000	27,051
2014/06/26	R209	07/08/2014	9.06	Put	Bond Future	1,339.4600	1.3395	1,199.4200	1.1994	(10.455)	0	0	0
2014/06/26	R209	07/08/2014	9.05	Put	Bond Future	1,375.3100	1.3753	1,233.0000	1.2330	(10.347)	0	0	0
2014/06/26	R209	07/08/2014	9.05	Call	Bond Future	1,504.0300	1.5040	1,633.8700	1.6339	8.633	0	0	0
2014/06/26	R209	07/08/2014	9.06	Call	Bond Future	1,542.6400	1.5426	1,674.7500	1.6747	8.564	0	0	0
2014/06/26	R209	07/08/2014	9.04	Call	Bond Future	1,465.9600	1.4660	1,593.5300	1.5935	8.702	0	0	0

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2014/06/26	R209	06/11/2014	9.50	Call	Bond Future	4,463.9400	4.4639	4,641.6700	4.6417	3.981	0	0	0
2014/06/26	R209	06/11/2014	8.95	Call	Bond Future	2,305.4600	2.3055	2,422.4100	2.4224	5.073	0	0	2,050
2014/06/26	R209	06/11/2014			Bond Future	9.1062	74.0146	9.0688	74.2907	(0.410)	0.0000	0.0000	100
2014/06/26	R209	06/11/2014	8.99	Put	Bond Future	3,301.4800	3.3015	3,146.8900	3.1469	(4.682)	0	0	0
2014/06/26	R209	06/11/2014	10.00	Call	Bond Future	6,905.6700	6.9057	7,126.6700	7.1267	3.200	0	0	0
2014/06/26	R209	06/11/2014	9.05	Put	Bond Future	3,059.7700	3.0598	2,912.0700	2.9121	(4.827)	0	0	0
2014/06/26	R209	06/11/2014	9.58	Put	Bond Future	1,463.3300	1.4633	1,372.8500	1.3728	(6.183)	0	0	907
2014/06/26	R209	06/11/2014	9.01	Put	Bond Future	3,219.2400	3.2192	3,066.9400	3.0669	(4.731)	0	0	0
2014/06/26	R209	06/11/2014	9.50	Put	Bond Future	1,648.1300	1.6481	1,549.7300	1.5497	(5.970)	0	0	5,500
2014/06/26	R209	06/11/2014	10.05	Call	Bond Future	7,161.7000	7.1617	7,386.3000	7.3863	3.136	0	0	0
2014/06/26	R209	06/11/2014	8.95	Put	Bond Future	3,471.0300	3.4710	3,311.8500	3.3119	(4.586)	0	0	0
2014/06/26	R209	06/11/2014	9.00	Put	Bond Future	3,259.9900	3.2600	3,106.5500	3.1065	(4.707)	0	0	0
2014/06/26	R209	06/11/2014	9.95	Call	Bond Future	6,648.1300	6.6481	6,865.5000	6.8655	3.270	0	0	0
2014/06/26	R209	06/11/2014	8.50	Call	Bond Future	1,117.7300	1.1177	1,186.0700	1.1861	6.114	0	0	5,500
2014/06/26	R209	06/11/2014	8.75	Put	Bond Future	4,411.1500	4.4112	4,229.4400	4.2294	(4.119)	0	0	0
2014/06/26	R209	06/11/2014	8.99	Call	Bond Future	2,437.1100	2.4371	2,558.6500	2.5587	4.987	0	0	0
2014/06/26	R209	06/11/2014	9.25	Call	Bond Future	3,397.7000	3.3977	3,548.7800	3.5488	4.447	0	0	0
2014/06/26	R209	06/11/2014	10.05	Put	Bond Future	688.3500	0.6883	636.8200	0.6368	(7.486)	0	0	2,050
2014/06/26	R209	06/11/2014	10.00	Put	Bond Future	752.2800	0.7523	697.1500	0.6972	(7.328)	0	0	1,640
2014/06/26	R209	06/11/2014	9.05	Call	Bond Future	2,643.6800	2.6437	2,772.1100	2.7721	4.858	0	0	2,050
2014/06/26	R209	06/11/2014	9.58	Call	Bond Future	4,830.5000	4.8305	5,016.1500	5.0162	3.843	0	0	0
2014/06/26	R209	06/11/2014	9.00	Call	Bond Future	2,470.6200	2.4706	2,593.3100	2.5933	4.966	0	0	1,640
2014/06/26	R209	06/11/2014	9.25	Put	Bond Future	2,349.4800	2.3495	2,224.4300	2.2244	(5.322)	0	0	2,200
2014/06/26	R209	06/11/2014	8.75	Call	Bond Future	1,710.9100	1.7109	1,805.3300	1.8053	5.519	0	0	2,200
2014/06/26	R209	06/11/2014	9.01	Call	Bond Future	2,504.7600	2.5048	2,628.5900	2.6286	4.944	0	0	0
2014/06/26	R209	06/11/2014	9.95	Put	Bond Future	817.1400	0.8171	758.3800	0.7584	(7.191)	0	0	2,050
2014/06/26	R209	06/11/2014	8.50	Put	Bond Future	5,805.5900	5.8056	5,597.8000	5.5978	(3.579)	0	0	0
2014/06/26	R209	05/02/2015	9.00	Put	Bond Future	4,406.4900	4.4065	4,251.0900	4.2511	(3.527)	0	0	0
2014/06/26	R209	05/02/2015			Bond Future	9.1772	75.1613	9.1388	75.4415	(0.418)	0.0000	0.0000	0
2014/06/26	R209	05/02/2015	9.25	Call	Bond Future	3,973.5500	3.9736	4,120.3100	4.1203	3.693	0	0	0
2014/06/26	R209	05/02/2015	9.26	Call	Bond Future	4,011.0900	4.0111	4,158.7100	4.1587	3.680	0	0	0
2014/06/26	R209	05/02/2015	9.25	Put	Bond Future	3,446.9000	3.4469	3,313.5000	3.3135	(3.870)	0	0	0
2014/06/26	R209	05/02/2015	9.24	Call	Bond Future	3,936.4100	3.9364	4,082.3000	4.0823	3.706	0	0	0
2014/06/26	R209	05/02/2015	9.00	Call	Bond Future	3,099.2600	3.0993	3,224.0200	3.2240	4.025	0	0	0
2014/06/26	R209	05/02/2015	9.24	Put	Bond Future	3,481.7600	3.4818	3,347.4900	3.3475	(3.856)	0	0	0
2014/06/26	R209	05/02/2015	9.26	Put	Bond Future	3,412.5500	3.4125	3,280.0100	3.2800	(3.884)	0	0	0
2014/06/26	R210	07/08/2014			Bond Future	172.3016	172.3016	172.3566	172.3566	0.032	0.0000	0.0000	618
2014/06/26	R210	07/08/2014	159.00	Call	Bond Future	13,301.6000	13.3016	13,356.6200	13.3566	0.414	0	0	0
2014/06/26	R210	07/08/2014	159.01	Call	Bond Future	13,291.6000	13.2916	13,346.6200	13.3466	0.414	0	0	0
2014/06/26	R210	07/08/2014	158.99	Call	Bond Future	13,311.6000	13.3116	13,366.6200	13.3666	0.413	0	0	0
2014/06/26	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R210	06/11/2014			Bond Future	172.8615	172.8615	172.9169	172.9169	0.032	0.0000	0.0000	0
2014/06/26	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/06/26	R210	06/11/2014	169.00	Call	Bond Future	3,861.4600	3.8615	3,916.8900	3.9169	1.435	0	0	0
2014/06/26	R210	06/11/2014	169.01	Call	Bond Future	3,851.4600	3.8515	3,906.8900	3.9069	1.439	0	0	0
2014/06/26	R210	06/11/2014	168.99	Call	Bond Future	3,871.4600	3.8715	3,926.8900	3.9269	1.432	0	0	0
2014/06/26	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R211	07/08/2014			Bond Future	131.0605	131.0605	131.0990	131.0990	0.029	0.0000	0.0000	390
2014/06/26	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R211	07/08/2014	128.00	Call	Bond Future	3,060.4600	3.0605	3,098.9700	3.0990	1.258	0	0	0
2014/06/26	R211	07/08/2014	128.01	Call	Bond Future	3,050.4600	3.0505	3,088.9700	3.0890	1.262	0	0	0
2014/06/26	R211	07/08/2014	127.99	Call	Bond Future	3,070.4600	3.0705	3,108.9700	3.1090	1.254	0	0	0
2014/06/26	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R211	06/11/2014	130.00	Call	Bond Future	3,037.8100	3.0378	3,076.6300	3.0766	1.278	0	0	0
2014/06/26	R211	06/11/2014	130.01	Call	Bond Future	3,027.8100	3.0278	3,066.6300	3.0666	1.282	0	0	0
2014/06/26	R211	06/11/2014			Bond Future	133.0378	133.0378	133.0766	133.0766	0.029	0.0000	0.0000	0
2014/06/26	R211	06/11/2014	129.99	Call	Bond Future	3,047.8100	3.0478	3,086.6300	3.0866	1.274	0	0	0
2014/06/26	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R212	07/08/2014	128.99	Call	Bond Future	6,548.5900	6.5486	6,591.8400	6.5918	0.660	0	0	0
2014/06/26	R212	07/08/2014			Bond Future	135.5386	135.5386	135.5818	135.5818	0.032	0.0000	0.0000	20,029
2014/06/26	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R212	07/08/2014	129.00	Call	Bond Future	6,538.5900	6.5386	6,581.8400	6.5818	0.661	0	0	0
2014/06/26	R212	07/08/2014	129.01	Call	Bond Future	6,528.5900	6.5286	6,571.8400	6.5718	0.662	0	0	0
2014/06/26	R212	06/11/2014			Bond Future	137.5835	137.5835	137.6271	137.6271	0.032	0.0000	0.0000	0
2014/06/26	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R212	06/11/2014	135.00	Call	Bond Future	2,583.5300	2.5835	2,627.1000	2.6271	1.686	0	0	0
2014/06/26	R212	06/11/2014	135.01	Call	Bond Future	2,573.5300	2.5735	2,617.1000	2.6171	1.693	0	0	0
2014/06/26	R212	06/11/2014	134.99	Call	Bond Future	2,593.5300	2.5935	2,637.1000	2.6371	1.680	0	0	0
2014/06/26	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R213	07/08/2014	8.86	Call	Bond Future	1,356.0100	1.3560	1,457.8700	1.4579	7.512	0	0	0
2014/06/26	R213	07/08/2014			Bond Future	8.8851	86.9474	8.8538	87.1848	(0.353)	0.0000	0.0000	24,963
2014/06/26	R213	07/08/2014	8.84	Call	Bond Future	1,284.0800	1.2841	1,381.9800	1.3820	7.624	0	0	0
2014/06/26	R213	07/08/2014	8.85	Call	Bond Future	1,319.7500	1.3197	1,419.6300	1.4196	7.568	0	0	0
2014/06/26	R213	07/08/2014	8.84	Put	Bond Future	1,626.1300	1.6261	1,486.6300	1.4866	(8.579)	0	0	0
2014/06/26	R213	07/08/2014	8.86	Put	Bond Future	1,546.1300	1.5461	1,410.5900	1.4106	(8.766)	0	0	0
2014/06/26	R213	07/08/2014	8.85	Put	Bond Future	1,585.7900	1.5858	1,448.2700	1.4483	(8.672)	0	0	0
2014/06/26	R213	06/11/2014	8.84	Call	Bond Future	2,376.1600	2.3762	2,479.0100	2.4790	4.328	0	0	0
2014/06/26	R213	06/11/2014	8.85	Put	Bond Future	3,267.8200	3.2678	3,130.9000	3.1309	(4.190)	0	0	0
2014/06/26	R213	06/11/2014			Bond Future	8.9644	84.7075	8.9321	84.9483	(0.360)	0.0000	0.0000	0
2014/06/26	R213	06/11/2014	8.85	Call	Bond Future	2,409.9400	2.4099	2,513.8000	2.5138	4.310	0	0	0
2014/06/26	R213	06/11/2014	8.86	Call	Bond Future	2,443.9900	2.4440	2,548.8700	2.5489	4.291	0	0	0
2014/06/26	R213	06/11/2014	8.84	Put	Bond Future	3,309.6500	3.3096	3,171.7200	3.1717	(4.168)	0	0	0
2014/06/26	R213	06/11/2014	8.86	Put	Bond Future	3,226.3500	3.2263	3,090.4500	3.0905	(4.212)	0	0	0

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2014/06/26	R213	05/02/2015	9.26	Put	Bond Future	2,985.3000	2.9853	2,877.8300	2.8778	(3.600)	0	0	0
2014/06/26	R213	05/02/2015			Bond Future	9.0426	86.0196	9.0093	86.2639	(0.368)	0.0000	0.0000	0
2014/06/26	R213	05/02/2015	9.25	Put	Bond Future	3,016.2700	3.0163	2,908.0600	2.9081	(3.588)	0	0	0
2014/06/26	R213	05/02/2015	9.24	Put	Bond Future	3,047.4900	3.0475	2,938.5500	2.9386	(3.575)	0	0	0
2014/06/26	R213	05/02/2015	9.25	Call	Bond Future	4,516.9500	4.5169	4,653.0600	4.6531	3.013	0	0	0
2014/06/26	R213	05/02/2015	9.26	Call	Bond Future	4,557.3300	4.5573	4,694.1800	4.6942	3.003	0	0	0
2014/06/26	R213	05/02/2015	9.24	Call	Bond Future	4,476.7300	4.4767	4,612.1100	4.6121	3.024	0	0	0
2014/06/26	R214	07/08/2014	9.54	Put	Bond Future	449.6000	0.4496	376.6700	0.3767	(16.221)	0	0	0
2014/06/26	R214	07/08/2014			Bond Future	9.1222	76.8539	9.0808	77.1764	(0.454)	0.0000	0.0000	6,032
2014/06/26	R214	07/08/2014	9.56	Put	Bond Future	420.6200	0.4206	351.3000	0.3513	(16.480)	0	0	0
2014/06/26	R214	07/08/2014	9.55	Put	Bond Future	434.9400	0.4349	363.8300	0.3638	(16.349)	0	0	0
2014/06/26	R214	07/08/2014	9.56	Call	Bond Future	3,693.8400	3.6938	3,946.9600	3.9470	6.852	0	0	0
2014/06/26	R214	07/08/2014	9.54	Call	Bond Future	3,578.6500	3.5787	3,828.1600	3.8282	6.972	0	0	0
2014/06/26	R214	07/08/2014	9.55	Call	Bond Future	3,636.1400	3.6361	3,887.4700	3.8875	6.912	0	0	0
2014/06/26	R214	06/11/2014	9.20	Call	Bond Future	2,986.0400	2.9860	3,148.4100	3.1484	5.438	0	0	2,500
2014/06/26	R214	06/11/2014	9.64	Call	Bond Future	4,878.4300	4.8784	5,096.3900	5.0964	4.468	0	0	0
2014/06/26	R214	06/11/2014			Bond Future	9.1957	74.7159	9.1531	75.0430	(0.463)	0.0000	0.0000	0
2014/06/26	R214	06/11/2014	9.20	Put	Bond Future	2,952.8900	2.9529	2,788.1600	2.7882	(5.579)	0	0	0
2014/06/26	R214	06/11/2014	9.65	Call	Bond Future	4,925.9000	4.9259	5,145.0100	5.1450	4.448	0	0	0
2014/06/26	R214	06/11/2014	9.66	Call	Bond Future	4,973.5500	4.9736	5,193.8000	5.1938	4.428	0	0	0
2014/06/26	R214	06/11/2014	9.80	Call	Bond Future	5,656.2400	5.6562	5,891.6800	5.8917	4.162	0	0	0
2014/06/26	R214	06/11/2014	9.64	Put	Bond Future	1,602.4700	1.6025	1,493.3300	1.4933	(6.811)	0	0	0
2014/06/26	R214	06/11/2014	9.66	Put	Bond Future	1,555.9200	1.5559	1,449.0700	1.4491	(6.867)	0	0	0
2014/06/26	R214	06/11/2014	9.80	Put	Bond Future	1,260.3200	1.2603	1,168.6600	1.1687	(7.273)	0	0	2,500
2014/06/26	R214	06/11/2014	9.65	Put	Bond Future	1,579.0500	1.5791	1,471.0600	1.4711	(6.839)	0	0	0
2014/06/26	R214	05/02/2015	9.50	Call	Bond Future	4,837.2400	4.8372	5,028.3300	5.0283	3.950	0	0	0
2014/06/26	R214	05/02/2015			Bond Future	9.2681	75.8733	9.2243	76.2052	(0.472)	0.0000	0.0000	0
2014/06/26	R214	05/02/2015	9.51	Call	Bond Future	4,878.3900	4.8784	5,070.4500	5.0705	3.937	0	0	0
2014/06/26	R214	05/02/2015	9.50	Put	Bond Future	3,119.4100	3.1194	2,978.5500	2.9786	(4.516)	0	0	0
2014/06/26	R214	05/02/2015	9.49	Call	Bond Future	4,796.2300	4.7962	4,986.3600	4.9864	3.964	0	0	0
2014/06/26	R214	05/02/2015	9.49	Put	Bond Future	3,151.0700	3.1511	3,009.2500	3.0093	(4.501)	0	0	0
2014/06/26	R214	05/02/2015	9.51	Put	Bond Future	3,088.0100	3.0880	2,948.1200	2.9481	(4.530)	0	0	0
2014/06/26	R248	07/08/2014			Bond Future	9.2086	99.1771	9.1621	99.6393	(0.505)	0.0000	0.0000	13,550
2014/06/26	R248	07/08/2014	9.65	Call	Bond Future	4,195.0400	4.1950	4,657.2100	4.6572	11.017	0	0	0
2014/06/26	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R248	07/08/2014	9.66	Call	Bond Future	4,286.2200	4.2862	4,748.3900	4.7484	10.783	0	0	0
2014/06/26	R248	07/08/2014	9.64	Call	Bond Future	4,103.7000	4.1037	4,565.8700	4.5659	11.262	0	0	0
2014/06/26	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R248	06/11/2014			Bond Future	9.2850	96.2350	9.2371	96.7039	(0.516)	0.0000	0.0000	0
2014/06/26	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R248	06/11/2014	9.72	Call	Bond Future	4,075.8600	4.0759	4,544.7100	4.5447	11.503	0	0	0
2014/06/26	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R248	06/11/2014	9.73	Call	Bond Future	4,165.8300	4.1658	4,634.6800	4.6347	11.255	0	0	0
2014/06/26	R248	06/11/2014	9.74	Call	Bond Future	4,255.6400	4.2556	4,724.4900	4.7245	11.017	0	0	0

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2014/06/26	R248	05/02/2015			Bond Future	9.3605	97.7257	9.3112	98.2016	(0.527)	0.0000	0.0000	0
2014/06/26	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R248	05/02/2015	9.50	Call	Bond Future	1,322.2800	1.3223	1,798.1700	1.7982	35.990	0	0	0
2014/06/26	R248	05/02/2015	9.51	Call	Bond Future	1,415.8000	1.4158	1,891.6900	1.8917	33.613	0	0	0
2014/06/26	R248	05/02/2015	9.49	Call	Bond Future	1,228.5800	1.2286	1,704.4700	1.7045	38.735	0	0	0
2014/06/26	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/26	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **423045**