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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/06/2014 TO 10/06/2014

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
2014/06/10	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/10	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	2025	07/08/2014	109.01	Call	Bond Future	7,498.6200	7.4986	7,536.0900	7.5361	0.500	0	0	0
2014/06/10	2025	07/08/2014			Bond Future	116.5086	116.5086	116.5461	116.5461	0.032	0.0000	0.0000	0
2014/06/10	2025	07/08/2014	108.99	Call	Bond Future	7,518.6200	7.5186	7,556.0900	7.5561	0.498	0	0	0
2014/06/10	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2025	07/08/2014	109.00	Call	Bond Future	7,508.6200	7.5086	7,546.0900	7.5461	0.499	0	0	0
2014/06/10	2025	06/11/2014	117.01	Call	Bond Future	1,270.9500	1.2709	1,307.5700	1.3076	2.881	0	0	0
2014/06/10	2025	06/11/2014			Bond Future	118.2809	118.2809	118.3176	118.3176	0.031	0.0000	0.0000	0
2014/06/10	2025	06/11/2014	116.99	Call	Bond Future	1,290.9500	1.2909	1,327.5700	1.3276	2.837	0	0	0
2014/06/10	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2025	06/11/2014	117.00	Call	Bond Future	1,280.9500	1.2809	1,317.5700	1.3176	2.859	0	0	0
2014/06/10	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2030	07/08/2014			Bond Future	8.7747	93.7660	8.9270	92.5612	1.736	0.0000	0.0000	4,308
2014/06/10	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2030	07/08/2014	8.99	Call	Bond Future	1,696.7500	1.6968	491.9400	0.4919	(71.007)	0	0	0
2014/06/10	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2030	07/08/2014	9.00	Call	Bond Future	1,774.4700	1.7745	569.6600	0.5697	(67.897)	0	0	0
2014/06/10	2030	07/08/2014	9.01	Call	Bond Future	1,852.1000	1.8521	647.2900	0.6473	(65.051)	0	0	0
2014/06/10	2030	06/11/2014	9.01	Call	Bond Future	1,242.7400	1.2427	18.6600	0.0187	(98.498)	0	0	0
2014/06/10	2030	06/11/2014			Bond Future	8.8503	95.1817	9.0076	93.9576	1.777	0.0000	0.0000	0
2014/06/10	2030	06/11/2014	8.99	Call	Bond Future	1,088.4100	1.0884	0.0000	0.0000	(100.000)	0	0	0
2014/06/10	2030	06/11/2014	9.00	Call	Bond Future	1,165.6200	1.1656	0.0000	0.0000	(100.000)	0	0	0
2014/06/10	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	135.6700	0.1357	100.000	0	0	0
2014/06/10	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	58.4600	0.0585	100.000	0	0	0
2014/06/10	2030	05/02/2015			Bond Future	8.9250	92.6563	9.0875	91.4125	1.821	0.0000	0.0000	0
2014/06/10	2030	05/02/2015	9.25	Call	Bond Future	2,463.8400	2.4638	1,219.9700	1.2200	(50.485)	0	0	0
2014/06/10	2030	05/02/2015	9.24	Call	Bond Future	2,389.4400	2.3894	1,145.5700	1.1456	(52.057)	0	0	0
2014/06/10	2030	05/02/2015	9.26	Call	Bond Future	2,538.1500	2.5381	1,294.2800	1.2943	(49.007)	0	0	0
2014/06/10	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	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
2014/06/10	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	389.8200	0.3898	100.000	0	0	0
2014/06/10	2037	07/08/2014			Bond Future	8.9864	95.6098	9.1029	94.5449	1.296	0.0000	0.0000	10,102
2014/06/10	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	481.1200	0.4811	100.000	0	0	0
2014/06/10	2037	07/08/2014	9.06	Call	Bond Future	675.0900	0.6751	0.0000	0.0000	(100.000)	0	0	0
2014/06/10	2037	07/08/2014	9.04	Call	Bond Future	492.3500	0.4923	0.0000	0.0000	(100.000)	0	0	0
2014/06/10	2037	07/08/2014	9.05	Call	Bond Future	583.7900	0.5838	0.0000	0.0000	(100.000)	0	0	0
2014/06/10	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	572.5600	0.5726	100.000	0	0	0
2014/06/10	2037	06/11/2014	9.69	Call	Bond Future	5,479.8200	5.4798	4,397.7600	4.3978	(19.746)	0	0	0
2014/06/10	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2037	06/11/2014			Bond Future	9.0583	97.0533	9.1783	95.9713	1.325	0.0000	0.0000	0
2014/06/10	2037	06/11/2014	9.70	Call	Bond Future	5,562.4300	5.5624	4,480.3700	4.4804	(19.453)	0	0	0
2014/06/10	2037	06/11/2014	9.71	Call	Bond Future	5,644.9200	5.6449	4,562.8600	4.5629	(19.169)	0	0	0
2014/06/10	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2037	05/02/2015			Bond Future	9.1292	94.3068	9.2530	93.2071	1.356	0.0000	0.0000	0
2014/06/10	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2037	05/02/2015	9.50	Call	Bond Future	3,233.7200	3.2337	2,134.0200	2.1340	(34.007)	0	0	0
2014/06/10	2037	05/02/2015	9.51	Call	Bond Future	3,318.4600	3.3185	2,218.7600	2.2188	(33.139)	0	0	0
2014/06/10	2037	05/02/2015	9.49	Call	Bond Future	3,148.8500	3.1488	2,049.1500	2.0491	(34.924)	0	0	0
2014/06/10	2038	07/08/2014			Bond Future	121.6795	121.6795	121.7192	121.7192	0.033	0.0000	0.0000	725
2014/06/10	2038	07/08/2014	106.00	Call	Bond Future	15,679.5100	15.6795	15,719.1500	15.7191	0.253	0	0	0
2014/06/10	2038	07/08/2014	106.01	Call	Bond Future	15,669.5100	15.6695	15,709.1500	15.7091	0.253	0	0	0
2014/06/10	2038	07/08/2014	105.99	Call	Bond Future	15,689.5100	15.6895	15,729.1500	15.7291	0.253	0	0	0
2014/06/10	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2038	06/11/2014	120.01	Call	Bond Future	3,520.3300	3.5203	3,559.3500	3.5594	1.108	0	0	0
2014/06/10	2038	06/11/2014			Bond Future	123.5303	123.5303	123.5693	123.5693	0.032	0.0000	0.0000	0
2014/06/10	2038	06/11/2014	119.99	Call	Bond Future	3,540.3300	3.5403	3,579.3500	3.5794	1.102	0	0	0
2014/06/10	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2038	06/11/2014	120.00	Call	Bond Future	3,530.3300	3.5303	3,569.3500	3.5694	1.105	0	0	0
2014/06/10	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2046	07/08/2014			Bond Future	121.0785	121.0785	121.1179	121.1179	0.033	0.0000	0.0000	5,218
2014/06/10	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2046	07/08/2014	104.44	Call	Bond Future	16,638.4600	16.6385	16,677.8600	16.6779	0.237	0	0	0
2014/06/10	2046	07/08/2014	104.45	Call	Bond Future	16,628.4600	16.6285	16,667.8600	16.6679	0.237	0	0	0
2014/06/10	2046	07/08/2014	104.43	Call	Bond Future	16,648.4600	16.6485	16,687.8600	16.6879	0.237	0	0	0
2014/06/10	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2046	06/11/2014	104.45	Call	Bond Future	17,124.5500	17.1245	17,163.2900	17.1633	0.226	0	0	0
2014/06/10	2046	06/11/2014	104.43	Call	Bond Future	17,144.5500	17.1445	17,183.2900	17.1833	0.226	0	0	0
2014/06/10	2046	06/11/2014			Bond Future	121.5745	121.5745	121.6133	121.6133	0.032	0.0000	0.0000	0
2014/06/10	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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2014/06/10	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2046	06/11/2014	104.44	Call	Bond Future	17,134.5500	17.1345	17,173.2900	17.1733	0.226	0	0	0
2014/06/10	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2050	07/08/2014			Bond Future	125.9194	125.9194	125.9614	125.9614	0.033	0.0000	0.0000	2,720
2014/06/10	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2050	07/08/2014	112.00	Call	Bond Future	13,919.4400	13.9194	13,961.4000	13.9614	0.301	0	0	0
2014/06/10	2050	07/08/2014	112.01	Call	Bond Future	13,909.4400	13.9094	13,951.4000	13.9514	0.302	0	0	0
2014/06/10	2050	07/08/2014	111.99	Call	Bond Future	13,929.4400	13.9294	13,971.4000	13.9714	0.301	0	0	0
2014/06/10	2050	06/11/2014			Bond Future	127.8346	127.8346	127.8758	127.8758	0.032	0.0000	0.0000	0
2014/06/10	2050	06/11/2014	126.00	Call	Bond Future	1,834.6000	1.8346	1,875.8300	1.8758	2.247	0	0	0
2014/06/10	2050	06/11/2014	126.01	Call	Bond Future	1,824.6000	1.8246	1,865.8300	1.8658	2.260	0	0	0
2014/06/10	2050	06/11/2014	125.99	Call	Bond Future	1,844.6000	1.8446	1,885.8300	1.8858	2.235	0	0	0
2014/06/10	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	AL12	07/08/2014			Index Future	499.0400	499.0400	493.4020	493.4020	(1.130)	0.0000	0.0000	0
2014/06/10	AL12	06/11/2014			Index Future	506.5640	506.5640	500.8360	500.8360	(1.131)	0.0000	0.0000	0
2014/06/10	AL12	05/02/2015			Index Future	514.4440	514.4440	508.6220	508.6220	(1.132)	0.0000	0.0000	0
2014/06/10	AL37	07/08/2014			Index Future	425.6220	425.6220	423.0500	423.0500	(0.604)	0.0000	0.0000	0
2014/06/10	AL37	06/11/2014			Index Future	432.0390	432.0390	429.4230	429.4230	(0.606)	0.0000	0.0000	0
2014/06/10	AL7T	07/08/2014			Index Future	500.9750	500.9750	496.2940	496.2940	(0.934)	0.0000	0.0000	1
2014/06/10	AL7T	06/11/2014			Index Future	508.5280	508.5280	503.7710	503.7710	(0.935)	0.0000	0.0000	0
2014/06/10	ALBI	07/08/2014			Index Future	455.5820	455.5820	451.7810	451.7810	(0.834)	0.0000	0.0000	646
2014/06/10	ALBI	06/11/2014			Index Future	462.4500	462.4500	458.5870	458.5870	(0.835)	0.0000	0.0000	0
2014/06/10	ALBI	05/02/2015			Index Future	469.6430	469.6430	465.7160	465.7160	(0.836)	0.0000	0.0000	0
2014/06/10	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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2014/06/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/06/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/10	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
2014/06/10	EL28	07/08/2014	114.00	Call	Bond Future	9,248.5700	9.2486	9,288.7300	9.2887	0.434	0	0	0
2014/06/10	EL28	07/08/2014			Bond Future	123.2486	123.2486	123.2887	123.2887	0.033	0.0000	0.0000	0
2014/06/10	EL28	07/08/2014	114.01	Call	Bond Future	9,238.5700	9.2386	9,278.7300	9.2787	0.435	0	0	0
2014/06/10	EL28	07/08/2014	113.99	Call	Bond Future	9,258.5700	9.2586	9,298.7300	9.2987	0.434	0	0	0
2014/06/10	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	EL28	06/11/2014			Bond Future	123.6417	123.6417	123.6812	123.6812	0.032	0.0000	0.0000	0
2014/06/10	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	EL28	06/11/2014	122.00	Call	Bond Future	1,641.7100	1.6417	1,681.1900	1.6812	2.405	0	0	0
2014/06/10	EL28	06/11/2014	122.01	Call	Bond Future	1,631.7100	1.6317	1,671.1900	1.6712	2.420	0	0	0
2014/06/10	EL28	06/11/2014	121.99	Call	Bond Future	1,651.7100	1.6517	1,691.1900	1.6912	2.390	0	0	0
2014/06/10	ES33	07/08/2014			Bond Future	9.6291	84.6038	9.7506	83.7105	1.262	0.0000	0.0000	6,220
2014/06/10	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	ES33	07/08/2014	10.14	Call	Bond Future	3,657.1300	3.6571	2,763.8400	2.7638	(24.426)	0	0	0
2014/06/10	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	ES33	07/08/2014	10.15	Call	Bond Future	3,726.1600	3.7262	2,832.8700	2.8329	(23.973)	0	0	0
2014/06/10	ES33	07/08/2014	10.16	Call	Bond Future	3,795.0900	3.7951	2,901.8000	2.9018	(23.538)	0	0	0
2014/06/10	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	ES33	06/11/2014			Bond Future	9.7263	82.0955	9.8519	81.1878	1.291	0.0000	0.0000	0
2014/06/10	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	ES33	06/11/2014	10.29	Call	Bond Future	3,955.1100	3.9551	3,047.4200	3.0474	(22.950)	0	0	0
2014/06/10	ES33	06/11/2014	10.30	Call	Bond Future	4,022.5600	4.0226	3,114.8700	3.1149	(22.565)	0	0	0
2014/06/10	ES33	06/11/2014	10.31	Call	Bond Future	4,089.9100	4.0899	3,182.2200	3.1822	(22.193)	0	0	0
2014/06/10	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	ES33	05/02/2015	10.00	Call	Bond Future	1,246.5600	1.2466	324.0900	0.3241	(74.001)	0	0	0
2014/06/10	ES33	05/02/2015			Bond Future	9.8241	83.3736	9.9538	82.4512	1.321	0.0000	0.0000	0
2014/06/10	ES33	05/02/2015	10.01	Call	Bond Future	1,316.5200	1.3165	394.0500	0.3941	(70.069)	0	0	0
2014/06/10	ES33	05/02/2015	9.99	Call	Bond Future	1,176.5100	1.1765	254.0400	0.2540	(78.407)	0	0	0
2014/06/10	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	GOVI	07/08/2014			GOVI	454.3280	454.3280	450.6750	450.6750	(0.804)	0.0000	0.0000	520
2014/06/10	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	GOVI	07/08/2014	459.99	Put	GOVI	56,620.0000	5.6620	93,150.0000	9.3150	64.518	0	0	0
2014/06/10	GOVI	07/08/2014	460.01	Put	GOVI	56,820.0000	5.6820	93,350.0000	9.3350	64.291	0	0	0
2014/06/10	GOVI	07/08/2014	460.00	Put	GOVI	56,720.0000	5.6720	93,250.0000	9.3250	64.404	0	0	0
2014/06/10	GOVI	06/11/2014	449.01	Call	GOVI	121,680.0000	12.1680	84,540.0000	8.4540	(30.523)	0	0	0
2014/06/10	GOVI	06/11/2014			GOVI	461.1780	461.1780	457.4640	457.4640	(0.805)	0.0000	0.0000	28
2014/06/10	GOVI	06/11/2014	448.99	Call	GOVI	121,880.0000	12.1880	84,740.0000	8.4740	(30.473)	0	0	0
2014/06/10	GOVI	06/11/2014	449.00	Call	GOVI	121,780.0000	12.1780	84,640.0000	8.4640	(30.498)	0	0	0

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2014/06/10	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	GOVI	05/02/2015	459.99	Call	GOVI	83,610.0000	8.3610	45,860.0000	4.5860	(45.150)	0	0	0
2014/06/10	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	GOVI	05/02/2015			GOVI	468.3510	468.3510	464.5760	464.5760	(0.806)	0.0000	0.0000	0
2014/06/10	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	GOVI	05/02/2015	460.00	Call	GOVI	83,510.0000	8.3510	45,760.0000	4.5760	(45.204)	0	0	0
2014/06/10	GOVI	05/02/2015	460.01	Call	GOVI	83,410.0000	8.3410	45,660.0000	4.5660	(45.258)	0	0	0
2014/06/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/06/10	ICAA	07/08/2014			Can-Do Interest Rate	142.7222	142.7222	142.7649	142.7649	0.030	0.0000	0.0000	635
2014/06/10	IGOV	07/08/2014			Index Future	215.4230	215.4230	215.4010	215.4010	(0.010)	0.0000	0.0000	1,267
2014/06/10	IGOV	06/11/2014			Index Future	218.6970	218.6970	218.6730	218.6730	(0.011)	0.0000	0.0000	87
2014/06/10	IGOV	05/02/2015			Index Future	222.1250	222.1250	222.0980	222.0980	(0.012)	0.0000	0.0000	0
2014/06/10	ILBI	07/08/2014			Index Future	584.2860	584.2860	584.2310	584.2310	(0.009)	0.0000	0.0000	210
2014/06/10	ILBI	06/11/2014			Index Future	593.1410	593.1410	593.0840	593.0840	(0.010)	0.0000	0.0000	0
2014/06/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/06/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/06/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/06/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/06/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/06/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/06/10	JBAF	18/06/2014			Jibar Tradeable Future	5.8100	94.1900	5.8100	94.1900	0.000	0.0000	0.0000	2,000
2014/06/10	JBAF	16/07/2014			Jibar Tradeable Future	5.8600	94.1400	5.8600	94.1400	0.000	0.0000	0.0000	545
2014/06/10	JBAF	20/08/2014			Jibar Tradeable Future	6.0000	94.0000	6.0300	93.9700	0.500	0.0000	0.0000	0
2014/06/10	JBAF	17/09/2014			Jibar Tradeable Future	6.0600	93.9400	6.0900	93.9100	0.495	0.0000	0.0000	1,000
2014/06/10	JBAF	15/10/2014			Jibar Tradeable Future	6.2100	93.7900	6.2700	93.7300	0.966	0.0000	0.0000	0
2014/06/10	JBAF	19/11/2014			Jibar Tradeable Future	6.3000	93.7000	6.3700	93.6300	1.111	0.0000	0.0000	0
2014/06/10	JBAF	17/12/2014			Jibar Tradeable Future	6.4300	93.5700	6.5200	93.4800	1.400	0.0000	0.0000	0
2014/06/10	JBAF	18/03/2015			Jibar Tradeable Future	6.6900	93.3100	6.7900	93.2100	1.495	0.0000	0.0000	2,850
2014/06/10	JBAF	17/06/2015			Jibar Tradeable Future	6.9300	93.0700	7.0600	92.9400	1.876	0.0000	0.0000	5,000
2014/06/10	JBAF	16/09/2015			Jibar Tradeable Future	7.1000	92.9000	7.2300	92.7700	1.831	0.0000	0.0000	0
2014/06/10	JBAF	15/12/2015			Jibar Tradeable Future	7.2400	92.7600	7.4100	92.5900	2.348	0.0000	0.0000	0
2014/06/10	JBAF	16/03/2016			Jibar Tradeable Future	7.4000	92.6000	7.5600	92.4400	2.162	0.0000	0.0000	0

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2014/06/10	R023	07/08/2014	8.51	Call	Bond Future	2,678.4900		2.6785	2,034.1100	2.0341	(24.058)	0	0	0
2014/06/10	R023	07/08/2014			Bond Future	8.1479		101.0507	8.3011	100.1400	1.880	0.0000	0.0000	12,508
2014/06/10	R023	07/08/2014	8.49	Call	Bond Future	2,592.8400		2.5928	1,959.2900	1.9593	(24.435)	0	0	0
2014/06/10	R023	07/08/2014	8.50	Call	Bond Future	2,635.5200		2.6355	1,996.5200	1.9965	(24.246)	0	0	0
2014/06/10	R023	07/08/2014	8.49	Put	Bond Future	574.1300		0.5741	851.2500	0.8513	48.268	0	0	0
2014/06/10	R023	07/08/2014	8.51	Put	Bond Future	543.4000		0.5434	809.6900	0.8097	49.004	0	0	0
2014/06/10	R023	07/08/2014	8.50	Put	Bond Future	558.6000		0.5586	830.2700	0.8303	48.634	0	0	0
2014/06/10	R023	06/11/2014			Bond Future	8.2337		98.6549	8.3936	97.7294	1.942	0.0000	0.0000	0
2014/06/10	R023	06/11/2014	8.59	Put	Bond Future	1,309.9900		1.3100	1,650.2300	1.6502	25.973	0	0	0
2014/06/10	R023	06/11/2014	8.61	Put	Bond Future	1,270.9800		1.2710	1,604.0300	1.6040	26.204	0	0	0
2014/06/10	R023	06/11/2014	8.59	Call	Bond Future	3,356.8600		3.3569	2,771.6300	2.7716	(17.434)	0	0	0
2014/06/10	R023	06/11/2014	8.60	Put	Bond Future	1,290.3700		1.2904	1,627.0100	1.6270	26.089	0	0	0
2014/06/10	R023	06/11/2014	8.60	Call	Bond Future	3,393.8900		3.3939	2,805.0600	2.8051	(17.350)	0	0	0
2014/06/10	R023	06/11/2014	8.61	Call	Bond Future	3,431.1100		3.4311	2,838.6900	2.8387	(17.266)	0	0	0
2014/06/10	R023	05/02/2015			Bond Future	8.3192		100.1906	8.4863	99.2499	2.009	0.0000	0.0000	0
2014/06/10	R023	05/02/2015	8.74	Put	Bond Future	1,763.8800		1.7639	2,116.0100	2.1160	19.963	0	0	0
2014/06/10	R023	05/02/2015	8.75	Call	Bond Future	4,145.3500		4.1454	3,554.0000	3.5540	(14.265)	0	0	0
2014/06/10	R023	05/02/2015	8.76	Call	Bond Future	4,180.7100		4.1807	3,586.5700	3.5866	(14.211)	0	0	0
2014/06/10	R023	05/02/2015	8.74	Call	Bond Future	4,110.1300		4.1101	3,521.5800	3.5216	(14.319)	0	0	0
2014/06/10	R023	05/02/2015	8.76	Put	Bond Future	1,724.7600		1.7248	2,071.3000	2.0713	20.092	0	0	0
2014/06/10	R023	05/02/2015	8.75	Put	Bond Future	1,744.2300		1.7442	2,093.5600	2.0936	20.028	0	0	0
2014/06/10	R157	07/08/2014	6.76	Put	Bond Future	148.8200		0.1488	253.6500	0.2536	70.441	0	0	0
2014/06/10	R157	07/08/2014			Bond Future	6.6985		112.5374	6.8827	112.3362	2.751	0.0000	0.0000	6,048
2014/06/10	R157	07/08/2014	6.75	Put	Bond Future	153.6900		0.1537	260.4500	0.2605	69.465	0	0	0
2014/06/10	R157	07/08/2014	6.74	Call	Bond Future	204.0800		0.2041	111.5800	0.1116	(45.325)	0	0	0
2014/06/10	R157	07/08/2014	6.75	Call	Bond Future	210.0200		0.2100	115.6000	0.1156	(44.958)	0	0	0
2014/06/10	R157	07/08/2014	6.76	Call	Bond Future	216.0700		0.2161	119.7200	0.1197	(44.592)	0	0	0
2014/06/10	R157	07/08/2014	6.74	Put	Bond Future	158.6700		0.1587	267.3500	0.2673	68.494	0	0	0
2014/06/10	R157	06/11/2014	6.19	Put	Bond Future	668.0000		0.6680	840.4500	0.8405	25.816	0	0	0
2014/06/10	R157	06/11/2014			Bond Future	6.8906		107.4227	7.1347	107.2173	3.542	0.0000	0.0000	0
2014/06/10	R157	06/11/2014	6.21	Put	Bond Future	654.3500		0.6544	825.5600	0.8256	26.165	0	0	0
2014/06/10	R157	06/11/2014	6.20	Put	Bond Future	661.1500		0.6611	832.9900	0.8330	25.991	0	0	0
2014/06/10	R157	06/11/2014	6.21	Call	Bond Future	78.0600		0.0781	43.8300	0.0438	(43.851)	0	0	0
2014/06/10	R157	06/11/2014	6.19	Call	Bond Future	74.7000		0.0747	41.7100	0.0417	(44.163)	0	0	0
2014/06/10	R157	06/11/2014	6.20	Call	Bond Future	76.3600		0.0764	42.7600	0.0428	(44.002)	0	0	0
2014/06/10	R157	05/02/2015	8.74	Call	Bond Future	991.7300		0.9917	821.6700	0.8217	(17.148)	0	0	0
2014/06/10	R157	05/02/2015	8.75	Put	Bond Future	78.6500		0.0787	117.7600	0.1178	49.727	0	0	0
2014/06/10	R157	05/02/2015			Bond Future	7.1819		109.0955	7.5376	108.8860	4.952	0.0000	0.0000	0
2014/06/10	R157	05/02/2015	8.74	Put	Bond Future	79.6000		0.0796	119.0600	0.1191	49.573	0	0	0
2014/06/10	R157	05/02/2015	8.76	Put	Bond Future	77.7200		0.0777	116.4700	0.1165	49.858	0	0	0
2014/06/10	R157	05/02/2015	8.75	Call	Bond Future	996.5900		0.9966	826.1800	0.8262	(17.099)	0	0	0
2014/06/10	R157	05/02/2015	8.76	Call	Bond Future	1,001.4600		1.0015	830.6900	0.8307	(17.052)	0	0	0
2014/06/10	R186	07/08/2014	8.31	Call	Bond Future	2,158.5400		2.1585	1,503.9400	1.5039	(30.326)	0	0	0
2014/06/10	R186	07/08/2014	8.43	Put	Bond Future	1,270.1700		1.2702	1,802.5100	1.8025	41.911	0	0	105
2014/06/10	R186	07/08/2014	8.70	Put	Bond Future	614.1000		0.6141	931.6100	0.9316	51.703	0	0	1,000
2014/06/10	R186	07/08/2014			Bond Future	8.2554		118.6546	8.4080	117.3590	1.849	0.0000	0.0000	48,462

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
2014/06/10	R186	07/08/2014	7.60	Put	Bond Future	6,059.7400	6.0597	7,229.8700	7.2299	19.310	0	0	0
2014/06/10	R186	07/08/2014	8.00	Call	Bond Future	1,006.8500	1.0069	628.9400	0.6289	(37.534)	0	0	105
2014/06/10	R186	07/08/2014	8.92	Put	Bond Future	312.7600	0.3128	501.1600	0.5012	60.238	0	0	840
2014/06/10	R186	07/08/2014	8.29	Call	Bond Future	2,067.5000	2.0675	1,431.3400	1.4313	(30.770)	0	0	0
2014/06/10	R186	07/08/2014	8.25	Call	Bond Future	1,891.9400	1.8919	1,292.7200	1.2927	(31.672)	0	0	1,200
2014/06/10	R186	07/08/2014	8.30	Call	Bond Future	2,112.7400	2.1127	1,467.3600	1.4674	(30.547)	0	0	0
2014/06/10	R186	07/08/2014	8.29	Put	Bond Future	1,771.8500	1.7719	2,431.2600	2.4313	37.216	0	0	0
2014/06/10	R186	07/08/2014	9.20	Put	Bond Future	118.9500	0.1189	204.2100	0.2042	71.677	0	0	2,100
2014/06/10	R186	07/08/2014	7.60	Call	Bond Future	263.8300	0.2638	138.3900	0.1384	(47.546)	0	0	210
2014/06/10	R186	07/08/2014	8.00	Put	Bond Future	3,219.4200	3.2194	4,137.0800	4.1371	28.504	0	0	0
2014/06/10	R186	07/08/2014	8.31	Put	Bond Future	1,692.6100	1.6926	2,333.5800	2.3336	37.869	0	0	0
2014/06/10	R186	07/08/2014	8.92	Call	Bond Future	5,810.3300	5.8103	4,703.1600	4.7032	(19.055)	0	0	0
2014/06/10	R186	07/08/2014	8.30	Put	Bond Future	1,731.9100	1.7319	2,382.1000	2.3821	37.542	0	0	0
2014/06/10	R186	07/08/2014	9.20	Call	Bond Future	7,824.8000	7.8248	6,614.4900	6.6145	(15.468)	0	0	0
2014/06/10	R186	07/08/2014	8.43	Call	Bond Future	2,750.5500	2.7506	1,987.3200	1.9873	(27.748)	0	0	0
2014/06/10	R186	07/08/2014	8.70	Call	Bond Future	4,332.5400	4.3325	3,354.4800	3.3545	(22.575)	0	0	0
2014/06/10	R186	07/08/2014	8.25	Put	Bond Future	1,937.8800	1.9379	2,634.2300	2.6342	35.934	0	0	0
2014/06/10	R186	06/11/2014	8.15	Put	Bond Future	3,931.3900	3.9314	4,708.0300	4.7080	19.755	0	0	0
2014/06/10	R186	06/11/2014	8.14	Call	Bond Future	2,381.0000	2.3810	1,846.8800	1.8469	(22.433)	0	0	0
2014/06/10	R186	06/11/2014			Bond Future	8.3292	120.4447	8.4876	119.1283	1.902	0.0000	0.0000	0
2014/06/10	R186	06/11/2014	9.17	Call	Bond Future	7,612.5500	7.6125	6,563.8100	6.5638	(13.776)	0	0	0
2014/06/10	R186	06/11/2014	8.15	Call	Bond Future	2,417.0600	2.4171	1,877.3200	1.8773	(22.330)	0	0	0
2014/06/10	R186	06/11/2014	8.16	Call	Bond Future	2,453.4500	2.4534	1,908.0800	1.9081	(22.229)	0	0	0
2014/06/10	R186	06/11/2014	9.17	Put	Bond Future	856.6300	0.8566	1,124.2700	1.1243	31.243	0	0	2,010
2014/06/10	R186	06/11/2014	8.14	Put	Bond Future	3,980.6400	3.9806	4,762.9000	4.7629	19.652	0	0	0
2014/06/10	R186	06/11/2014	8.16	Put	Bond Future	3,882.5600	3.8826	4,653.5700	4.6536	19.858	0	0	0
2014/06/10	R186	05/02/2015	9.00	Call	Bond Future	6,810.8500	6.8109	5,898.7800	5.8988	(13.391)	0	0	0
2014/06/10	R186	05/02/2015			Bond Future	8.4005	117.0240	8.5649	115.6861	1.957	0.0000	0.0000	0
2014/06/10	R186	05/02/2015	8.75	Call	Bond Future	5,531.5200	5.5315	4,717.4500	4.7175	(14.717)	0	0	0
2014/06/10	R186	05/02/2015	8.76	Call	Bond Future	5,580.5900	5.5806	4,762.4100	4.7624	(14.661)	0	0	0
2014/06/10	R186	05/02/2015	8.74	Call	Bond Future	5,482.6400	5.4826	4,672.7000	4.6727	(14.773)	0	0	0
2014/06/10	R186	05/02/2015	8.76	Put	Bond Future	2,682.8300	2.6828	3,202.5300	3.2025	19.371	0	0	0
2014/06/10	R186	05/02/2015	8.75	Put	Bond Future	2,713.0000	2.7130	3,236.8100	3.2368	19.307	0	0	0
2014/06/10	R186	05/02/2015	9.00	Put	Bond Future	2,034.5000	2.0345	2,460.3100	2.4603	20.929	0	0	9,600
2014/06/10	R186	05/02/2015	8.74	Put	Bond Future	2,743.4300	2.7434	3,271.3700	3.2714	19.244	0	0	0
2014/06/10	R197	07/08/2014			Bond Future	284.8733	284.8733	284.9635	284.9635	0.032	0.0000	0.0000	905
2014/06/10	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R197	07/08/2014	270.00	Call	Bond Future	14,873.3100	14.8733	14,963.4700	14.9635	0.606	0	0	0
2014/06/10	R197	07/08/2014	270.01	Call	Bond Future	14,863.3100	14.8633	14,953.4700	14.9535	0.607	0	0	0
2014/06/10	R197	07/08/2014	269.99	Call	Bond Future	14,883.3100	14.8833	14,973.4700	14.9735	0.606	0	0	0
2014/06/10	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R197	06/11/2014			Bond Future	289.2059	289.2059	289.2944	289.2944	0.031	0.0000	0.0000	0
2014/06/10	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R197	06/11/2014	285.00	Call	Bond Future	4,205.8900	4.2059	4,294.4400	4.2944	2.105	0	0	0
2014/06/10	R197	06/11/2014	285.01	Call	Bond Future	4,195.8900	4.1959	4,284.4400	4.2844	2.110	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
2014/06/10	R197	06/11/2014	284.99	Call	Bond Future	4,215.8900	4.2159	4,304.4400	4.3044	2.100	0	0	0
2014/06/10	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R201	07/08/2014	5.31	Put	Bond Future	287.6000	0.2876	346.5700	0.3466	20.504	0	0	0
2014/06/10	R201	07/08/2014			Bond Future	5.8836	102.2166	6.1141	102.1338	3.918	0.0000	0.0000	0
2014/06/10	R201	07/08/2014	5.30	Put	Bond Future	290.1000	0.2901	349.3200	0.3493	20.414	0	0	0
2014/06/10	R201	07/08/2014	5.31	Call	Bond Future	81.1200	0.0811	57.3300	0.0573	(29.327)	0	0	0
2014/06/10	R201	07/08/2014	5.29	Call	Bond Future	78.9300	0.0789	55.6300	0.0556	(29.520)	0	0	0
2014/06/10	R201	07/08/2014	5.30	Call	Bond Future	80.0200	0.0800	56.4800	0.0565	(29.418)	0	0	0
2014/06/10	R201	07/08/2014	5.29	Put	Bond Future	292.6200	0.2926	352.0800	0.3521	20.320	0	0	0
2014/06/10	R202	07/08/2014	207.99	Call	Bond Future	19,985.3200	19.9853	20,054.7200	20.0547	0.347	0	0	0
2014/06/10	R202	07/08/2014	208.00	Put	Bond Future	54.5500	0.0546	50.3000	0.0503	(7.791)	0	0	0
2014/06/10	R202	07/08/2014			Bond Future	227.9209	227.9209	227.9946	227.9946	0.032	0.0000	0.0000	44,627
2014/06/10	R202	07/08/2014	207.99	Put	Bond Future	54.3800	0.0544	50.1400	0.0501	(7.797)	0	0	0
2014/06/10	R202	07/08/2014	208.01	Put	Bond Future	54.7300	0.0547	50.4700	0.0505	(7.784)	0	0	0
2014/06/10	R202	07/08/2014	208.00	Call	Bond Future	19,975.4900	19.9755	20,044.8800	20.0449	0.347	0	0	0
2014/06/10	R202	07/08/2014	208.01	Call	Bond Future	19,965.6700	19.9657	20,035.0500	20.0351	0.347	0	0	0
2014/06/10	R202	06/11/2014	226.99	Call	Bond Future	4,397.5600	4.3976	4,469.7200	4.4697	1.641	0	0	0
2014/06/10	R202	06/11/2014			Bond Future	231.3876	231.3876	231.4597	231.4597	0.031	0.0000	0.0000	0
2014/06/10	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R202	06/11/2014	227.00	Call	Bond Future	4,387.5600	4.3876	4,459.7200	4.4597	1.645	0	0	0
2014/06/10	R202	06/11/2014	227.01	Call	Bond Future	4,377.5600	4.3776	4,449.7200	4.4497	1.648	0	0	0
2014/06/10	R203	07/08/2014	7.30	Call	Bond Future	480.3500	0.4803	296.8800	0.2969	(38.195)	0	0	0
2014/06/10	R203	07/08/2014			Bond Future	7.3098	105.9125	7.4622	105.4915	2.086	0.0000	0.0000	24,701
2014/06/10	R203	07/08/2014	7.31	Call	Bond Future	494.1800	0.4942	306.9800	0.3070	(37.881)	0	0	0
2014/06/10	R203	07/08/2014	6.84	Put	Bond Future	1,398.0800	1.3981	1,772.2800	1.7723	26.765	0	0	0
2014/06/10	R203	07/08/2014	7.29	Put	Bond Future	521.4500	0.5215	762.7100	0.7627	46.267	0	0	0
2014/06/10	R203	07/08/2014	7.31	Put	Bond Future	493.4900	0.4935	727.3100	0.7273	47.381	0	0	0
2014/06/10	R203	07/08/2014	7.29	Call	Bond Future	466.7600	0.4668	287.0000	0.2870	(38.512)	0	0	0
2014/06/10	R203	07/08/2014	7.30	Put	Bond Future	507.3400	0.5073	744.8900	0.7449	46.823	0	0	0
2014/06/10	R203	07/08/2014	6.84	Call	Bond Future	87.4400	0.0874	40.6200	0.0406	(53.545)	0	0	46
2014/06/10	R203	06/11/2014	6.86	Call	Bond Future	267.8200	0.2678	179.5200	0.1795	(32.970)	0	0	0
2014/06/10	R203	06/11/2014			Bond Future	7.4310	103.3472	7.5992	102.9187	2.263	0.0000	0.0000	0
2014/06/10	R203	06/11/2014	6.98	Call	Bond Future	349.6700	0.3497	240.7600	0.2408	(31.147)	0	0	14
2014/06/10	R203	06/11/2014	6.84	Call	Bond Future	255.7800	0.2558	170.6700	0.1707	(33.275)	0	0	45
2014/06/10	R203	06/11/2014	6.85	Call	Bond Future	261.7500	0.2618	175.0500	0.1750	(33.123)	0	0	0
2014/06/10	R203	06/11/2014	6.98	Put	Bond Future	1,510.1200	1.5101	1,829.7700	1.8298	21.167	0	0	0
2014/06/10	R203	06/11/2014	6.84	Put	Bond Future	1,779.8100	1.7798	2,123.2600	2.1233	19.297	0	0	0
2014/06/10	R203	06/11/2014	6.86	Put	Bond Future	1,739.8100	1.7398	2,080.0700	2.0801	19.557	0	0	0
2014/06/10	R203	06/11/2014	6.85	Put	Bond Future	1,759.7600	1.7598	2,101.6200	2.1016	19.427	0	0	0
2014/06/10	R203	05/02/2015	7.69	Call	Bond Future	1,191.5800	1.1916	963.6700	0.9637	(19.127)	0	0	55
2014/06/10	R203	05/02/2015			Bond Future	7.5608	104.9561	7.7478	104.5201	2.473	0.0000	0.0000	0
2014/06/10	R203	05/02/2015	8.34	Put	Bond Future	394.2900	0.3943	510.7300	0.5107	29.532	0	0	0
2014/06/10	R203	05/02/2015	8.35	Call	Bond Future	2,213.6400	2.2136	1,892.8300	1.8928	(14.492)	0	0	0

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2014/06/10	R203	05/02/2015	8.36	Call	Bond Future	2,231.3300	2.2313	1,909.3400	1.9093	(14.430)	0	0	0
2014/06/10	R203	05/02/2015	8.34	Call	Bond Future	2,196.0000	2.1960	1,876.3800	1.8764	(14.555)	0	0	0
2014/06/10	R203	05/02/2015	8.36	Put	Bond Future	383.9100	0.3839	497.9800	0.4980	29.713	0	0	0
2014/06/10	R203	05/02/2015	7.69	Put	Bond Future	890.0400	0.8900	1,098.1900	1.0982	23.387	0	0	0
2014/06/10	R203	05/02/2015	8.35	Put	Bond Future	389.0700	0.3891	504.3200	0.5043	29.622	0	0	0
2014/06/10	R204	07/08/2014			Bond Future	7.5380	102.8108	7.6778	102.2957	1.855	0.0000	0.0000	15,311
2014/06/10	R204	07/08/2014	7.44	Put	Bond Future	921.1800	0.9212	1,240.3200	1.2403	34.645	0	0	0
2014/06/10	R204	07/08/2014	7.46	Put	Bond Future	879.1900	0.8792	1,190.2100	1.1902	35.376	0	0	0
2014/06/10	R204	07/08/2014	7.45	Put	Bond Future	900.0300	0.9000	1,215.1200	1.2151	35.009	0	0	0
2014/06/10	R204	07/08/2014	7.46	Call	Bond Future	590.2700	0.5903	386.0900	0.3861	(34.591)	0	0	0
2014/06/10	R204	07/08/2014	7.78	Call	Bond Future	1,263.9000	1.2639	929.4500	0.9294	(26.462)	0	0	0
2014/06/10	R204	07/08/2014	7.44	Call	Bond Future	558.0500	0.5580	361.9900	0.3620	(35.133)	0	0	0
2014/06/10	R204	07/08/2014	7.78	Put	Bond Future	374.3200	0.3743	555.0700	0.5551	48.288	0	0	530
2014/06/10	R204	07/08/2014	7.45	Call	Bond Future	574.0100	0.5740	373.9000	0.3739	(34.862)	0	0	0
2014/06/10	R204	06/11/2014	7.99	Put	Bond Future	673.2400	0.6732	862.5700	0.8626	28.122	0	0	1,270
2014/06/10	R204	06/11/2014			Bond Future	7.6401	104.3619	7.7904	103.8378	1.967	0.0000	0.0000	0
2014/06/10	R204	06/11/2014	6.99	Put	Bond Future	2,653.8600	2.6539	3,075.7500	3.0757	15.897	0	0	0
2014/06/10	R204	06/11/2014	7.01	Put	Bond Future	2,597.9900	2.5980	3,016.1600	3.0162	16.096	0	0	0
2014/06/10	R204	06/11/2014	7.00	Put	Bond Future	2,625.8500	2.6258	3,045.9000	3.0459	15.997	0	0	0
2014/06/10	R204	06/11/2014	6.99	Call	Bond Future	347.6900	0.3477	245.4500	0.2455	(29.406)	0	0	0
2014/06/10	R204	06/11/2014	7.99	Call	Bond Future	1,888.4600	1.8885	1,553.6600	1.5537	(17.729)	0	0	0
2014/06/10	R204	06/11/2014	7.00	Call	Bond Future	355.6300	0.3556	251.5500	0.2516	(29.266)	0	0	0
2014/06/10	R204	06/11/2014	7.01	Call	Bond Future	363.7200	0.3637	257.7600	0.2578	(29.132)	0	0	0
2014/06/10	R204	05/02/2015			Bond Future	7.7423	101.9516	7.9043	101.4185	2.093	0.0000	0.0000	0
2014/06/10	R204	05/02/2015	8.25	Call	Bond Future	2,492.3500	2.4924	2,143.0200	2.1430	(14.016)	0	0	0
2014/06/10	R204	05/02/2015	8.26	Call	Bond Future	2,514.3900	2.5144	2,163.4000	2.1634	(13.959)	0	0	0
2014/06/10	R204	05/02/2015	8.24	Call	Bond Future	2,470.4100	2.4704	2,122.7300	2.1227	(14.074)	0	0	0
2014/06/10	R204	05/02/2015	8.26	Put	Bond Future	822.7900	0.8228	1,004.9100	1.0049	22.134	0	0	0
2014/06/10	R204	05/02/2015	8.25	Put	Bond Future	833.0900	0.8331	1,016.8700	1.0169	22.060	0	0	0
2014/06/10	R204	05/02/2015	8.24	Put	Bond Future	843.5000	0.8435	1,028.9300	1.0289	21.983	0	0	0
2014/06/10	R207	07/08/2014	7.69	Call	Bond Future	763.2500	0.7633	487.4100	0.4874	(36.140)	0	0	0
2014/06/10	R207	07/08/2014	7.70	Put	Bond Future	1,040.0700	1.0401	1,442.9000	1.4429	38.731	0	0	0
2014/06/10	R207	07/08/2014			Bond Future	7.7597	98.3208	7.9193	97.6371	2.057	0.0000	0.0000	30,845
2014/06/10	R207	07/08/2014	7.70	Call	Bond Future	783.0000	0.7830	502.0700	0.5021	(35.879)	0	0	0
2014/06/10	R207	07/08/2014	7.71	Call	Bond Future	803.0600	0.8031	517.0300	0.5170	(35.618)	0	0	0
2014/06/10	R207	07/08/2014	7.69	Put	Bond Future	1,063.4800	1.0635	1,471.4000	1.4714	38.357	0	0	0
2014/06/10	R207	07/08/2014	7.71	Put	Bond Future	1,016.9900	1.0170	1,414.7200	1.4147	39.109	0	0	0
2014/06/10	R207	06/11/2014	7.36	Put	Bond Future	2,701.7200	2.7017	3,213.2200	3.2132	18.932	0	0	0
2014/06/10	R207	06/11/2014			Bond Future	7.8527	99.8048	8.0220	99.1096	2.156	0.0000	0.0000	0
2014/06/10	R207	06/11/2014	7.35	Put	Bond Future	2,731.8800	2.7319	3,246.0500	3.2461	18.821	0	0	0
2014/06/10	R207	06/11/2014	7.36	Call	Bond Future	643.5900	0.6436	459.8700	0.4599	(28.546)	0	0	0
2014/06/10	R207	06/11/2014	7.34	Call	Bond Future	619.4400	0.6194	441.0500	0.4410	(28.799)	0	0	0
2014/06/10	R207	06/11/2014	7.35	Call	Bond Future	631.4300	0.6314	450.3800	0.4504	(28.673)	0	0	0
2014/06/10	R207	06/11/2014	7.34	Put	Bond Future	2,762.2300	2.7622	3,279.0600	3.2791	18.711	0	0	0
2014/06/10	R207	05/02/2015	8.49	Put	Bond Future	1,013.0400	1.0130	1,253.4700	1.2535	23.734	0	0	0
2014/06/10	R207	05/02/2015	8.51	Put	Bond Future	989.1600	0.9892	1,225.4300	1.2254	23.886	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
2014/06/10	R207	05/02/2015			Bond Future	7.9465	97.7172	8.1264	97.0103	2.265	0.0000	0.0000	0
2014/06/10	R207	05/02/2015	8.50	Call	Bond Future	3,155.3700	3.1554	2,686.9000	2.6869	(14.847)	0	0	0
2014/06/10	R207	05/02/2015	8.51	Call	Bond Future	3,181.8700	3.1819	2,711.3200	2.7113	(14.788)	0	0	0
2014/06/10	R207	05/02/2015	8.49	Call	Bond Future	3,128.9700	3.1290	2,662.5800	2.6626	(14.906)	0	0	0
2014/06/10	R207	05/02/2015	8.50	Put	Bond Future	1,001.0400	1.0010	1,239.3900	1.2394	23.810	0	0	0
2014/06/10	R208	07/08/2014	8.28	Call	Bond Future	2,163.8500	2.1638	1,564.2800	1.5643	(27.708)	0	0	0
2014/06/10	R208	07/08/2014			Bond Future	7.9174	96.5227	8.0918	95.6732	2.203	0.0000	0.0000	13,421
2014/06/10	R208	07/08/2014	7.80	Call	Bond Future	789.8100	0.7898	478.4300	0.4784	(39.425)	0	0	0
2014/06/10	R208	07/08/2014	7.79	Put	Bond Future	1,396.0500	1.3960	1,940.2300	1.9402	38.980	0	0	0
2014/06/10	R208	07/08/2014	7.81	Put	Bond Future	1,338.5400	1.3385	1,870.6900	1.8707	39.756	0	0	0
2014/06/10	R208	07/08/2014	7.80	Put	Bond Future	1,367.1000	1.3671	1,905.2900	1.9053	39.367	0	0	0
2014/06/10	R208	07/08/2014	7.81	Call	Bond Future	810.5800	0.8106	493.1600	0.4932	(39.160)	0	0	0
2014/06/10	R208	07/08/2014	8.28	Put	Bond Future	408.0600	0.4081	658.0600	0.6581	61.266	0	0	630
2014/06/10	R208	07/08/2014	7.79	Call	Bond Future	769.3900	0.7694	464.0000	0.4640	(39.692)	0	0	0
2014/06/10	R208	06/11/2014	7.46	Call	Bond Future	711.7900	0.7118	496.1200	0.4961	(30.300)	0	0	0
2014/06/10	R208	06/11/2014			Bond Future	8.0064	94.5809	8.1898	93.7175	2.290	0.0000	0.0000	0
2014/06/10	R208	06/11/2014	7.44	Call	Bond Future	685.1600	0.6852	475.7900	0.4758	(30.558)	0	0	0
2014/06/10	R208	06/11/2014	7.45	Call	Bond Future	698.3800	0.6984	485.8800	0.4859	(30.428)	0	0	0
2014/06/10	R208	06/11/2014	8.50	Put	Bond Future	831.3900	0.8314	1,107.4200	1.1074	33.201	0	0	1,520
2014/06/10	R208	06/11/2014	7.44	Put	Bond Future	3,415.3200	3.4153	4,069.4000	4.0694	19.151	0	0	0
2014/06/10	R208	06/11/2014	7.46	Put	Bond Future	3,343.9100	3.3439	3,991.6900	3.9917	19.372	0	0	0
2014/06/10	R208	06/11/2014	8.50	Call	Bond Future	3,133.6700	3.1337	2,546.2500	2.5463	(18.745)	0	0	0
2014/06/10	R208	06/11/2014	7.45	Put	Bond Future	3,379.5100	3.3795	4,030.4600	4.0305	19.262	0	0	0
2014/06/10	R208	05/02/2015	8.51	Call	Bond Future	3,250.6600	3.2507	2,706.5500	2.7065	(16.738)	0	0	0
2014/06/10	R208	05/02/2015			Bond Future	8.0941	96.0534	8.2871	95.1757	2.384	0.0000	0.0000	0
2014/06/10	R208	05/02/2015	8.49	Call	Bond Future	3,193.2300	3.1932	2,654.5700	2.6546	(16.869)	0	0	0
2014/06/10	R208	05/02/2015	8.51	Put	Bond Future	1,371.8000	1.3718	1,705.3700	1.7054	24.316	0	0	0
2014/06/10	R208	05/02/2015	8.50	Put	Bond Future	1,387.5100	1.3875	1,723.8000	1.7238	24.237	0	0	0
2014/06/10	R208	05/02/2015	8.49	Put	Bond Future	1,403.6600	1.4037	1,742.6800	1.7427	24.153	0	0	0
2014/06/10	R208	05/02/2015	8.50	Call	Bond Future	3,221.7400	3.2217	2,680.3500	2.6804	(16.804)	0	0	0
2014/06/10	R209	07/08/2014	9.04	Put	Bond Future	1,473.3000	1.4733	1,874.9700	1.8750	27.263	0	0	0
2014/06/10	R209	07/08/2014			Bond Future	8.9312	76.7883	9.0527	75.8748	1.360	0.0000	0.0000	25,271
2014/06/10	R209	07/08/2014	9.06	Put	Bond Future	1,410.0400	1.4100	1,800.0900	1.8001	27.662	0	0	0
2014/06/10	R209	07/08/2014	9.05	Put	Bond Future	1,441.4100	1.4414	1,837.2600	1.8373	27.463	0	0	0
2014/06/10	R209	07/08/2014	9.05	Call	Bond Future	2,335.0000	2.3350	1,817.3700	1.8174	(22.168)	0	0	0
2014/06/10	R209	07/08/2014	9.06	Call	Bond Future	2,378.0900	2.3781	1,854.6600	1.8547	(22.011)	0	0	0
2014/06/10	R209	07/08/2014	9.04	Call	Bond Future	2,292.3100	2.2923	1,780.5000	1.7805	(22.327)	0	0	0
2014/06/10	R209	06/11/2014	9.50	Call	Bond Future	5,146.8900	5.1469	4,506.1800	4.5062	(12.448)	0	0	0
2014/06/10	R209	06/11/2014	8.95	Call	Bond Future	2,837.8500	2.8379	2,386.5200	2.3865	(15.904)	0	0	2,050
2014/06/10	R209	06/11/2014			Bond Future	9.0005	74.8004	9.1255	73.8723	1.389	0.0000	0.0000	0
2014/06/10	R209	06/11/2014	9.05	Put	Bond Future	2,838.9700	2.8390	3,278.9100	3.2789	15.496	0	0	0
2014/06/10	R209	06/11/2014	9.58	Put	Bond Future	1,376.0000	1.3760	1,639.6500	1.6397	19.161	0	0	907
2014/06/10	R209	06/11/2014	10.00	Call	Bond Future	7,661.5800	7.6616	6,893.1100	6.8931	(10.030)	0	0	0
2014/06/10	R209	06/11/2014	8.99	Put	Bond Future	3,061.3000	3.0613	3,523.2800	3.5233	15.091	0	0	0
2014/06/10	R209	06/11/2014	9.01	Put	Bond Future	2,985.6000	2.9856	3,440.2000	3.4402	15.226	0	0	0
2014/06/10	R209	06/11/2014	10.05	Call	Bond Future	7,922.0300	7.9220	7,143.1700	7.1432	(9.832)	0	0	0

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2014/06/10	R209	06/11/2014	9.50	Put	Bond Future	1,545.2400	1.5452	1,832.6400	1.8326	18.599	0	0	5,500
2014/06/10	R209	06/11/2014	8.95	Put	Bond Future	3,217.5800	3.2176	3,694.3600	3.6944	14.818	0	0	0
2014/06/10	R209	06/11/2014	9.95	Call	Bond Future	7,399.1200	7.3991	6,641.1800	6.6412	(10.244)	0	0	0
2014/06/10	R209	06/11/2014	9.00	Put	Bond Future	3,023.0800	3.0231	3,481.3800	3.4814	15.160	0	0	0
2014/06/10	R209	06/11/2014	8.50	Call	Bond Future	1,486.4500	1.4865	1,199.2600	1.1993	(19.321)	0	0	5,500
2014/06/10	R209	06/11/2014	10.05	Put	Bond Future	662.8400	0.6628	812.0900	0.8121	22.517	0	0	2,050
2014/06/10	R209	06/11/2014	8.99	Call	Bond Future	2,982.7700	2.9828	2,516.6400	2.5166	(15.627)	0	0	0
2014/06/10	R209	06/11/2014	9.05	Call	Bond Future	3,208.7200	3.2087	2,720.5500	2.7206	(15.214)	0	0	2,050
2014/06/10	R209	06/11/2014	9.58	Call	Bond Future	5,529.0100	5.5290	4,864.5500	4.8645	(12.018)	0	0	0
2014/06/10	R209	06/11/2014	10.00	Put	Bond Future	722.3500	0.7223	881.9900	0.8820	22.100	0	0	1,640
2014/06/10	R209	06/11/2014	9.00	Call	Bond Future	3,019.5500	3.0195	2,549.7400	2.5497	(15.559)	0	0	1,640
2014/06/10	R209	06/11/2014	9.01	Call	Bond Future	3,056.9600	3.0570	2,583.4500	2.5835	(15.490)	0	0	0
2014/06/10	R209	06/11/2014	9.95	Put	Bond Future	782.2900	0.7823	952.4600	0.9525	21.753	0	0	2,050
2014/06/10	R209	06/11/2014	8.50	Put	Bond Future	5,388.4700	5.3885	6,029.3900	6.0294	11.894	0	0	0
2014/06/10	R209	05/02/2015			Bond Future	9.0677	75.9650	9.1964	75.0219	1.420	0.0000	0.0000	0
2014/06/10	R209	05/02/2015	9.25	Call	Bond Future	4,587.0600	4.5871	4,050.1500	4.0501	(11.705)	0	0	0
2014/06/10	R209	05/02/2015	9.26	Call	Bond Future	4,626.8500	4.6269	4,087.1900	4.0872	(11.664)	0	0	0
2014/06/10	R209	05/02/2015	9.25	Put	Bond Future	3,256.6800	3.2567	3,662.9200	3.6629	12.474	0	0	0
2014/06/10	R209	05/02/2015	9.24	Call	Bond Future	4,547.4100	4.5474	4,013.2700	4.0133	(11.746)	0	0	0
2014/06/10	R209	05/02/2015	9.24	Put	Bond Future	3,289.0300	3.2890	3,698.0400	3.6980	12.436	0	0	0
2014/06/10	R209	05/02/2015	9.26	Put	Bond Future	3,224.5800	3.2246	3,628.0700	3.6281	12.513	0	0	0
2014/06/10	R210	07/08/2014			Bond Future	171.1047	171.1047	171.1599	171.1599	0.032	0.0000	0.0000	618
2014/06/10	R210	07/08/2014	159.00	Call	Bond Future	12,104.7000	12.1047	12,159.8700	12.1599	0.456	0	0	0
2014/06/10	R210	07/08/2014	159.01	Call	Bond Future	12,094.7000	12.0947	12,149.8700	12.1499	0.456	0	0	0
2014/06/10	R210	07/08/2014	158.99	Call	Bond Future	12,114.7000	12.1147	12,169.8700	12.1699	0.455	0	0	0
2014/06/10	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R210	06/11/2014			Bond Future	171.6677	171.6677	171.7217	171.7217	0.031	0.0000	0.0000	0
2014/06/10	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R210	06/11/2014	169.00	Call	Bond Future	2,667.6900	2.6677	2,721.7200	2.7217	2.025	0	0	0
2014/06/10	R210	06/11/2014	169.01	Call	Bond Future	2,657.6900	2.6577	2,711.7200	2.7117	2.033	0	0	0
2014/06/10	R210	06/11/2014	168.99	Call	Bond Future	2,677.6900	2.6777	2,731.7200	2.7317	2.018	0	0	0
2014/06/10	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R211	07/08/2014			Bond Future	130.3612	130.3612	130.3998	130.3998	0.030	0.0000	0.0000	390
2014/06/10	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R211	07/08/2014	128.00	Call	Bond Future	2,361.1900	2.3612	2,399.7900	2.3998	1.635	0	0	0
2014/06/10	R211	07/08/2014	128.01	Call	Bond Future	2,351.1900	2.3512	2,389.7900	2.3898	1.642	0	0	0
2014/06/10	R211	07/08/2014	127.99	Call	Bond Future	2,371.1900	2.3712	2,409.7900	2.4098	1.628	0	0	0
2014/06/10	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R211	06/11/2014	130.00	Call	Bond Future	2,344.2400	2.3442	2,381.9800	2.3820	1.610	0	0	0
2014/06/10	R211	06/11/2014	130.01	Call	Bond Future	2,334.2400	2.3342	2,371.9800	2.3720	1.617	0	0	0
2014/06/10	R211	06/11/2014			Bond Future	132.3442	132.3442	132.3820	132.3820	0.029	0.0000	0.0000	0
2014/06/10	R211	06/11/2014	129.99	Call	Bond Future	2,354.2400	2.3542	2,391.9800	2.3920	1.603	0	0	0

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2014/06/10	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R212	07/08/2014	128.99	Call	Bond Future	5,671.9800	5.6720	5,155.5500	5.1555	(9.105)	0	0	0
2014/06/10	R212	07/08/2014			Bond Future	134.6620	134.6620	134.1456	134.1456	(0.384)	0.0000	0.0000	21,797
2014/06/10	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R212	07/08/2014	129.00	Call	Bond Future	5,661.9800	5.6620	5,145.5500	5.1455	(9.121)	0	0	0
2014/06/10	R212	07/08/2014	129.01	Call	Bond Future	5,651.9800	5.6520	5,135.5500	5.1355	(9.137)	0	0	0
2014/06/10	R212	06/11/2014			Bond Future	136.7105	136.7105	136.1848	136.1848	(0.385)	0.0000	0.0000	0
2014/06/10	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R212	06/11/2014	135.00	Call	Bond Future	1,710.5400	1.7105	1,184.7600	1.1848	(30.738)	0	0	0
2014/06/10	R212	06/11/2014	135.01	Call	Bond Future	1,700.5400	1.7005	1,174.7600	1.1748	(30.918)	0	0	0
2014/06/10	R212	06/11/2014	134.99	Call	Bond Future	1,720.5400	1.7205	1,194.7600	1.1948	(30.559)	0	0	0
2014/06/10	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R213	07/08/2014	8.86	Call	Bond Future	2,150.2400	2.1502	1,541.4200	1.5414	(28.314)	0	0	0
2014/06/10	R213	07/08/2014			Bond Future	8.7792	87.7534	8.9314	86.5980	1.734	0.0000	0.0000	26,057
2014/06/10	R213	07/08/2014	8.84	Call	Bond Future	2,066.7700	2.0668	1,473.3400	1.4733	(28.713)	0	0	0
2014/06/10	R213	07/08/2014	8.85	Call	Bond Future	2,108.2800	2.1083	1,507.1500	1.5072	(28.513)	0	0	0
2014/06/10	R213	07/08/2014	8.84	Put	Bond Future	1,602.8200	1.6028	2,164.7600	2.1648	35.059	0	0	0
2014/06/10	R213	07/08/2014	8.86	Put	Bond Future	1,534.3600	1.5344	2,080.9100	2.0809	35.621	0	0	0
2014/06/10	R213	07/08/2014	8.85	Put	Bond Future	1,568.3200	1.5683	2,122.5600	2.1226	35.340	0	0	0
2014/06/10	R213	06/11/2014	8.84	Call	Bond Future	2,933.3500	2.9333	2,359.6400	2.3596	(19.558)	0	0	0
2014/06/10	R213	06/11/2014	8.85	Put	Bond Future	2,999.6800	2.9997	3,594.9800	3.5950	19.845	0	0	0
2014/06/10	R213	06/11/2014			Bond Future	8.8538	85.5364	9.0108	84.3626	1.773	0.0000	0.0000	0
2014/06/10	R213	06/11/2014	8.85	Call	Bond Future	2,970.6700	2.9707	2,392.2000	2.3922	(19.473)	0	0	0
2014/06/10	R213	06/11/2014	8.86	Call	Bond Future	3,008.2400	3.0082	2,425.0100	2.4250	(19.388)	0	0	0
2014/06/10	R213	06/11/2014	8.84	Put	Bond Future	3,037.9700	3.0380	3,638.0300	3.6380	19.752	0	0	0
2014/06/10	R213	06/11/2014	8.86	Put	Bond Future	2,961.7300	2.9617	3,552.2700	3.5523	19.939	0	0	0
2014/06/10	R213	05/02/2015	9.26	Put	Bond Future	2,763.6700	2.7637	3,236.4800	3.2365	17.108	0	0	0
2014/06/10	R213	05/02/2015			Bond Future	8.9277	86.8679	9.0897	85.6751	1.815	0.0000	0.0000	0
2014/06/10	R213	05/02/2015	9.25	Put	Bond Future	2,792.3400	2.7923	3,268.5800	3.2686	17.055	0	0	0
2014/06/10	R213	05/02/2015	9.24	Put	Bond Future	2,821.2600	2.8213	3,300.9400	3.3009	17.002	0	0	0
2014/06/10	R213	05/02/2015	9.25	Call	Bond Future	5,141.3600	5.1414	4,424.8300	4.4248	(13.937)	0	0	0
2014/06/10	R213	05/02/2015	9.26	Call	Bond Future	5,184.0400	5.1840	4,464.0800	4.4641	(13.888)	0	0	0
2014/06/10	R213	05/02/2015	9.24	Call	Bond Future	5,098.8400	5.0988	4,385.7500	4.3857	(13.985)	0	0	0
2014/06/10	R214	07/08/2014	9.54	Put	Bond Future	621.1400	0.6211	815.6600	0.8157	31.317	0	0	0
2014/06/10	R214	07/08/2014			Bond Future	9.0509	77.4104	9.1622	76.5438	1.230	0.0000	0.0000	5,228
2014/06/10	R214	07/08/2014	9.56	Put	Bond Future	589.7600	0.5898	776.5800	0.7766	31.677	0	0	0
2014/06/10	R214	07/08/2014	9.55	Put	Bond Future	605.3300	0.6053	795.9700	0.7960	31.494	0	0	0
2014/06/10	R214	07/08/2014	9.56	Call	Bond Future	4,419.4700	4.4195	3,739.7100	3.7397	(15.381)	0	0	0
2014/06/10	R214	07/08/2014	9.54	Call	Bond Future	4,306.6800	4.3067	3,634.6200	3.6346	(15.605)	0	0	0
2014/06/10	R214	07/08/2014	9.55	Call	Bond Future	4,363.0200	4.3630	3,687.0800	3.6871	(15.492)	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
2014/06/10	R214	06/11/2014	9.64	Call	Bond Future	5,428.1900		5.4282	4,813.2800	4.8133	(11.328)	0	0	0
2014/06/10	R214	06/11/2014	9.20	Call	Bond Future	3,460.9100		3.4609	2,984.3300	2.9843	(13.770)	0	0	2,500
2014/06/10	R214	06/11/2014			Bond Future	9.1212		75.2902	9.2358	74.4097	1.257	0.0000	0.0000	0
2014/06/10	R214	06/11/2014	9.65	Call	Bond Future	5,476.8700		5.4769	4,859.1600	4.8592	(11.279)	0	0	0
2014/06/10	R214	06/11/2014	9.20	Put	Bond Future	2,853.4500		2.8535	3,257.3900	3.2574	14.156	0	0	0
2014/06/10	R214	06/11/2014	9.66	Call	Bond Future	5,525.7000		5.5257	4,905.2100	4.9052	(11.229)	0	0	0
2014/06/10	R214	06/11/2014	9.80	Call	Bond Future	6,222.8500		6.2228	5,565.3600	5.5654	(10.566)	0	0	0
2014/06/10	R214	06/11/2014	9.64	Put	Bond Future	1,577.9200		1.5779	1,843.5300	1.8435	16.833	0	0	0
2014/06/10	R214	06/11/2014	9.66	Put	Bond Future	1,533.7600		1.5338	1,793.7900	1.7938	16.954	0	0	0
2014/06/10	R214	06/11/2014	9.65	Put	Bond Future	1,555.7100		1.5557	1,818.5200	1.8185	16.893	0	0	0
2014/06/10	R214	06/11/2014	9.80	Put	Bond Future	1,252.6200		1.2526	1,475.6500	1.4756	17.805	0	0	2,500
2014/06/10	R214	05/02/2015	9.50	Call	Bond Future	5,320.9400		5.3209	4,776.7600	4.7768	(10.227)	0	0	0
2014/06/10	R214	05/02/2015			Bond Future	9.1906		76.4623	9.3087	75.5675	1.284	0.0000	0.0000	0
2014/06/10	R214	05/02/2015	9.51	Call	Bond Future	5,363.5500		5.3636	4,816.8900	4.8169	(10.192)	0	0	0
2014/06/10	R214	05/02/2015	9.50	Put	Bond Future	3,014.0900		3.0141	3,364.6900	3.3647	11.632	0	0	0
2014/06/10	R214	05/02/2015	9.49	Call	Bond Future	5,278.4700		5.2785	4,736.7600	4.7368	(10.263)	0	0	0
2014/06/10	R214	05/02/2015	9.49	Put	Bond Future	3,044.2900		3.0443	3,397.3600	3.3974	11.598	0	0	0
2014/06/10	R214	05/02/2015	9.51	Put	Bond Future	2,984.1500		2.9842	3,332.2700	3.3323	11.666	0	0	0
2014/06/10	R248	07/08/2014			Bond Future	9.1174		100.0865	9.2339	98.9268	1.278	0.0000	0.0000	14,129
2014/06/10	R248	07/08/2014	9.65	Call	Bond Future	5,104.3800		5.1044	3,944.7100	3.9447	(22.719)	0	0	0
2014/06/10	R248	07/08/2014	9.64	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R248	07/08/2014	9.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R248	07/08/2014	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R248	07/08/2014	9.66	Call	Bond Future	5,195.5600		5.1956	4,035.8900	4.0359	(22.320)	0	0	0
2014/06/10	R248	07/08/2014	9.64	Call	Bond Future	5,013.0400		5.0130	3,853.3700	3.8534	(23.133)	0	0	0
2014/06/10	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R248	06/11/2014			Bond Future	9.1899		97.1703	9.3100	95.9920	1.307	0.0000	0.0000	0
2014/06/10	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R248	06/11/2014	9.72	Call	Bond Future	5,011.0800		5.0111	3,832.8300	3.8328	(23.513)	0	0	0
2014/06/10	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R248	06/11/2014	9.73	Call	Bond Future	5,101.0500		5.1011	3,922.8000	3.9228	(23.098)	0	0	0
2014/06/10	R248	06/11/2014	9.74	Call	Bond Future	5,190.8600		5.1909	4,012.6100	4.0126	(22.699)	0	0	0
2014/06/10	R248	05/02/2015			Bond Future	9.2617		98.6829	9.3856	97.4856	1.337	0.0000	0.0000	0
2014/06/10	R248	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R248	05/02/2015	9.50	Call	Bond Future	2,279.4700		2.2795	1,082.1100	1.0821	(52.528)	0	0	0
2014/06/10	R248	05/02/2015	9.51	Call	Bond Future	2,372.9900		2.3730	1,175.6300	1.1756	(50.458)	0	0	0
2014/06/10	R248	05/02/2015	9.49	Call	Bond Future	2,185.7700		2.1858	988.4100	0.9884	(54.780)	0	0	0
2014/06/10	R248	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/10	R248	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Total

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