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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/06/2014 TO 18/06/2014

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
2014/06/18	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	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
2014/06/18	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	2025	07/08/2014	109.01	Call	Bond Future	7,799.1100	7.7991	7,912.5500	7.9125	1.455	0	0	0
2014/06/18	2025	07/08/2014			Bond Future	116.8091	116.8091	116.9225	116.9225	0.097	0.0000	0.0000	0
2014/06/18	2025	07/08/2014	108.99	Call	Bond Future	7,819.1100	7.8191	7,932.5500	7.9325	1.451	0	0	0
2014/06/18	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2025	07/08/2014	109.00	Call	Bond Future	7,809.1100	7.8091	7,922.5500	7.9225	1.453	0	0	0
2014/06/18	2025	06/11/2014	117.01	Call	Bond Future	1,570.0000	1.5700	1,683.2500	1.6832	7.213	0	0	0
2014/06/18	2025	06/11/2014			Bond Future	118.5800	118.5800	118.6933	118.6933	0.096	0.0000	0.0000	0
2014/06/18	2025	06/11/2014	116.99	Call	Bond Future	1,590.0000	1.5900	1,703.2500	1.7032	7.123	0	0	0
2014/06/18	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2025	06/11/2014	117.00	Call	Bond Future	1,580.0000	1.5800	1,693.2500	1.6932	7.168	0	0	0
2014/06/18	2030	07/08/2014	8.99	Put	Bond Future	166.8300	0.1668	22.7000	0.0227	(86.393)	0	0	0
2014/06/18	2030	07/08/2014			Bond Future	9.0115	91.9024	8.9929	92.0465	(0.206)	0.0000	0.0000	4,308
2014/06/18	2030	07/08/2014	9.01	Put	Bond Future	11.4800	0.0115	0.0000	0.0000	(100.000)	0	0	0
2014/06/18	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2030	07/08/2014	9.00	Put	Bond Future	89.1100	0.0891	0.0000	0.0000	(100.000)	0	0	0
2014/06/18	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	55.0200	0.0550	100.000	0	0	0
2014/06/18	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	132.6500	0.1327	100.000	0	0	0
2014/06/18	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2030	06/11/2014			Bond Future	9.0953	93.2850	9.0763	93.4298	(0.208)	0.0000	0.0000	0
2014/06/18	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2030	06/11/2014	8.99	Put	Bond Future	808.2100	0.8082	663.4200	0.6634	(17.915)	0	0	0
2014/06/18	2030	06/11/2014	9.01	Put	Bond Future	653.8800	0.6539	509.0900	0.5091	(22.143)	0	0	0
2014/06/18	2030	06/11/2014	9.00	Put	Bond Future	731.0000	0.7310	586.2100	0.5862	(19.807)	0	0	0
2014/06/18	2030	05/02/2015			Bond Future	9.1784	90.7268	9.1591	90.8718	(0.210)	0.0000	0.0000	0
2014/06/18	2030	05/02/2015	9.25	Call	Bond Future	534.3400	0.5343	679.3000	0.6793	27.129	0	0	0
2014/06/18	2030	05/02/2015	9.24	Call	Bond Future	459.9400	0.4599	604.9000	0.6049	31.517	0	0	0
2014/06/18	2030	05/02/2015	9.26	Call	Bond Future	608.6500	0.6087	753.6100	0.7536	23.817	0	0	0
2014/06/18	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	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
2014/06/18	2037	07/08/2014	9.06	Put	Bond Future	1,335.9300	1.3359	1,172.0600	1.1721	(12.266)	0	0	0
2014/06/18	2037	07/08/2014			Bond Future	9.2081	93.5988	9.1898	93.7626	(0.199)	0.0000	0.0000	10,102
2014/06/18	2037	07/08/2014	9.05	Put	Bond Future	1,427.2300	1.4272	1,263.3600	1.2634	(11.482)	0	0	0
2014/06/18	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2037	07/08/2014	9.04	Put	Bond Future	1,518.6700	1.5187	1,354.8000	1.3548	(10.790)	0	0	0
2014/06/18	2037	06/11/2014	9.69	Call	Bond Future	3,433.4600	3.4335	3,598.2600	3.5983	4.800	0	0	0
2014/06/18	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2037	06/11/2014			Bond Future	9.2872	95.0070	9.2684	95.1718	(0.202)	0.0000	0.0000	0
2014/06/18	2037	06/11/2014	9.70	Call	Bond Future	3,516.0700	3.5161	3,680.8700	3.6809	4.687	0	0	0
2014/06/18	2037	06/11/2014	9.71	Call	Bond Future	3,598.5600	3.5986	3,763.3600	3.7634	4.580	0	0	0
2014/06/18	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2037	05/02/2015			Bond Future	9.3655	92.2251	9.3464	92.3904	(0.204)	0.0000	0.0000	0
2014/06/18	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2037	05/02/2015	9.50	Call	Bond Future	1,152.0700	1.1521	1,317.3400	1.3173	14.345	0	0	0
2014/06/18	2037	05/02/2015	9.51	Call	Bond Future	1,236.8100	1.2368	1,402.0800	1.4021	13.363	0	0	0
2014/06/18	2037	05/02/2015	9.49	Call	Bond Future	1,067.2000	1.0672	1,232.4700	1.2325	15.486	0	0	0
2014/06/18	2038	07/08/2014			Bond Future	121.6598	121.6598	121.7801	121.7801	0.099	0.0000	0.0000	725
2014/06/18	2038	07/08/2014	106.00	Call	Bond Future	15,659.8100	15.6598	15,780.0800	15.7801	0.768	0	0	0
2014/06/18	2038	07/08/2014	106.01	Call	Bond Future	15,649.8100	15.6498	15,770.0800	15.7701	0.769	0	0	0
2014/06/18	2038	07/08/2014	105.99	Call	Bond Future	15,669.8100	15.6698	15,790.0800	15.7901	0.768	0	0	0
2014/06/18	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2038	06/11/2014	120.01	Call	Bond Future	3,494.1000	3.4941	3,614.5500	3.6145	3.447	0	0	0
2014/06/18	2038	06/11/2014			Bond Future	123.5041	123.5041	123.6245	123.6245	0.098	0.0000	0.0000	0
2014/06/18	2038	06/11/2014	119.99	Call	Bond Future	3,514.1000	3.5141	3,634.5500	3.6345	3.428	0	0	0
2014/06/18	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2038	06/11/2014	120.00	Call	Bond Future	3,504.1000	3.5041	3,624.5500	3.6245	3.437	0	0	0
2014/06/18	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2046	07/08/2014			Bond Future	121.6688	121.6688	121.7886	121.7886	0.098	0.0000	0.0000	5,218
2014/06/18	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2046	07/08/2014	104.44	Call	Bond Future	17,228.8300	17.2288	17,348.6400	17.3486	0.695	0	0	0
2014/06/18	2046	07/08/2014	104.45	Call	Bond Future	17,218.8300	17.2188	17,338.6400	17.3386	0.696	0	0	0
2014/06/18	2046	07/08/2014	104.43	Call	Bond Future	17,238.8300	17.2388	17,358.6400	17.3586	0.695	0	0	0
2014/06/18	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2046	06/11/2014	104.45	Call	Bond Future	17,717.6400	17.7176	17,837.6200	17.8376	0.677	0	0	0
2014/06/18	2046	06/11/2014			Bond Future	122.1676	122.1676	122.2876	122.2876	0.098	0.0000	0.0000	0
2014/06/18	2046	06/11/2014	104.43	Call	Bond Future	17,737.6400	17.7376	17,857.6200	17.8576	0.676	0	0	0
2014/06/18	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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2014/06/18	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2046	06/11/2014	104.44	Call	Bond Future	17,727.6400	17.7276	17,847.6200	17.8476	0.677	0	0	0
2014/06/18	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2050	07/08/2014			Bond Future	127.0439	127.0439	127.1701	127.1701	0.099	0.0000	0.0000	2,720
2014/06/18	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2050	07/08/2014	112.00	Call	Bond Future	15,043.9300	15.0439	15,170.0800	15.1701	0.839	0	0	0
2014/06/18	2050	07/08/2014	112.01	Call	Bond Future	15,033.9300	15.0339	15,160.0800	15.1601	0.839	0	0	0
2014/06/18	2050	07/08/2014	111.99	Call	Bond Future	15,053.9300	15.0539	15,180.0800	15.1801	0.838	0	0	0
2014/06/18	2050	06/11/2014			Bond Future	128.9696	128.9696	129.0957	129.0957	0.098	0.0000	0.0000	0
2014/06/18	2050	06/11/2014	126.00	Call	Bond Future	2,969.5700	2.9696	3,095.6800	3.0957	4.247	0	0	0
2014/06/18	2050	06/11/2014	126.01	Call	Bond Future	2,959.5700	2.9596	3,085.6800	3.0857	4.261	0	0	0
2014/06/18	2050	06/11/2014	125.99	Call	Bond Future	2,979.5700	2.9796	3,105.6800	3.1057	4.232	0	0	0
2014/06/18	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	AL12	07/08/2014			Index Future	490.0980	490.0980	490.8340	490.8340	0.150	0.0000	0.0000	0
2014/06/18	AL12	06/11/2014			Index Future	497.4620	497.4620	498.2070	498.2070	0.150	0.0000	0.0000	0
2014/06/18	AL12	05/02/2015			Index Future	505.1820	505.1820	505.9300	505.9300	0.148	0.0000	0.0000	0
2014/06/18	AL37	07/08/2014			Index Future	422.8480	422.8480	422.8150	422.8150	(0.008)	0.0000	0.0000	0
2014/06/18	AL37	06/11/2014			Index Future	429.2020	429.2020	429.1660	429.1660	(0.008)	0.0000	0.0000	0
2014/06/18	AL7T	07/08/2014			Index Future	495.5710	495.5710	495.8810	495.8810	0.063	0.0000	0.0000	1
2014/06/18	AL7T	06/11/2014			Index Future	503.0170	503.0170	503.3290	503.3290	0.062	0.0000	0.0000	0
2014/06/18	ALBI	07/08/2014			Index Future	450.2970	450.2970	450.6060	450.6060	0.069	0.0000	0.0000	646
2014/06/18	ALBI	06/11/2014			Index Future	457.0630	457.0630	457.3740	457.3740	0.068	0.0000	0.0000	0
2014/06/18	ALBI	05/02/2015			Index Future	464.1560	464.1560	464.4640	464.4640	0.066	0.0000	0.0000	0
2014/06/18	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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2014/06/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/06/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/18	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
2014/06/18	EL28	07/08/2014	114.00	Call	Bond Future	9,861.1800	9.8612	9,983.1100	9.9831	1.236	0	0	0
2014/06/18	EL28	07/08/2014			Bond Future	123.8612	123.8612	123.9831	123.9831	0.098	0.0000	0.0000	0
2014/06/18	EL28	07/08/2014	114.01	Call	Bond Future	9,851.1800	9.8512	9,973.1100	9.9731	1.238	0	0	0
2014/06/18	EL28	07/08/2014	113.99	Call	Bond Future	9,871.1800	9.8712	9,993.1100	9.9931	1.235	0	0	0
2014/06/18	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	EL28	06/11/2014			Bond Future	124.2574	124.2574	124.3792	124.3792	0.098	0.0000	0.0000	0
2014/06/18	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	EL28	06/11/2014	122.00	Call	Bond Future	2,257.4000	2.2574	2,379.2500	2.3793	5.398	0	0	0
2014/06/18	EL28	06/11/2014	122.01	Call	Bond Future	2,247.4000	2.2474	2,369.2500	2.3693	5.422	0	0	0
2014/06/18	EL28	06/11/2014	121.99	Call	Bond Future	2,267.4000	2.2674	2,389.2500	2.3893	5.374	0	0	0
2014/06/18	ES33	07/08/2014			Bond Future	9.8393	83.0679	9.8152	83.2412	(0.244)	0.0000	0.0000	6,220
2014/06/18	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	ES33	07/08/2014	10.14	Call	Bond Future	2,121.2300	2.1212	2,294.5100	2.2945	8.169	0	0	0
2014/06/18	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	ES33	07/08/2014	10.15	Call	Bond Future	2,190.2600	2.1903	2,363.5400	2.3635	7.911	0	0	0
2014/06/18	ES33	07/08/2014	10.16	Call	Bond Future	2,259.1900	2.2592	2,432.4700	2.4325	7.670	0	0	0
2014/06/18	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	ES33	06/11/2014			Bond Future	9.9439	80.5322	9.9193	80.7068	(0.248)	0.0000	0.0000	0
2014/06/18	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	ES33	06/11/2014	10.29	Call	Bond Future	2,391.8300	2.3918	2,566.4400	2.5664	7.300	0	0	0
2014/06/18	ES33	06/11/2014	10.30	Call	Bond Future	2,459.2800	2.4593	2,633.8900	2.6339	7.100	0	0	0
2014/06/18	ES33	06/11/2014	10.31	Call	Bond Future	2,526.6300	2.5266	2,701.2400	2.7012	6.911	0	0	0
2014/06/18	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	ES33	05/02/2015	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	ES33	05/02/2015			Bond Future	10.0493	81.7831	10.0241	81.9586	(0.251)	0.0000	0.0000	0
2014/06/18	ES33	05/02/2015	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	ES33	05/02/2015	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	ES33	05/02/2015	10.00	Put	Bond Future	343.9700	0.3440	168.4300	0.1684	(51.034)	0	0	0
2014/06/18	ES33	05/02/2015	9.99	Put	Bond Future	414.0200	0.4140	238.4800	0.2385	(42.399)	0	0	0
2014/06/18	ES33	05/02/2015	10.01	Put	Bond Future	274.0100	0.2740	98.4700	0.0985	(64.063)	0	0	0
2014/06/18	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	GOVI	07/08/2014			GOVI	449.4160	449.4160	449.6430	449.6430	0.051	0.0000	0.0000	521
2014/06/18	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	GOVI	07/08/2014	459.99	Put	GOVI	105,740.0000	10.5740	103,470.0000	10.3470	(2.147)	0	0	0
2014/06/18	GOVI	07/08/2014	460.01	Put	GOVI	105,940.0000	10.5940	103,670.0000	10.3670	(2.143)	0	0	0
2014/06/18	GOVI	07/08/2014	460.00	Put	GOVI	105,840.0000	10.5840	103,570.0000	10.3570	(2.145)	0	0	0
2014/06/18	GOVI	06/11/2014	449.01	Call	GOVI	71,590.0000	7.1590	73,870.0000	7.3870	3.185	0	0	0
2014/06/18	GOVI	06/11/2014			GOVI	456.1690	456.1690	456.3970	456.3970	0.050	0.0000	0.0000	28
2014/06/18	GOVI	06/11/2014	448.99	Call	GOVI	71,790.0000	7.1790	74,070.0000	7.4070	3.176	0	0	0
2014/06/18	GOVI	06/11/2014	449.00	Call	GOVI	71,690.0000	7.1690	73,970.0000	7.3970	3.180	0	0	0

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2014/06/18	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	GOVI	05/02/2015	459.99	Call	GOVI	32,580.0000	3.2580	34,820.0000	3.4820	6.875	0	0	0
2014/06/18	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	GOVI	05/02/2015			GOVI	463.2480	463.2480	463.4720	463.4720	0.048	0.0000	0.0000	0
2014/06/18	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	GOVI	05/02/2015	460.00	Call	GOVI	32,480.0000	3.2480	34,720.0000	3.4720	6.897	0	0	0
2014/06/18	GOVI	05/02/2015	460.01	Call	GOVI	32,380.0000	3.2380	34,620.0000	3.4620	6.918	0	0	0
2014/06/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/06/18	ICAA	07/08/2014			Can-Do Interest Rate	143.0834	143.0834	143.2130	143.2130	0.091	0.0000	0.0000	635
2014/06/18	IGOV	07/08/2014			Index Future	216.2050	216.2050	216.2740	216.2740	0.032	0.0000	0.0000	1,267
2014/06/18	IGOV	06/11/2014			Index Future	219.4800	219.4800	219.5490	219.5490	0.031	0.0000	0.0000	87
2014/06/18	IGOV	05/02/2015			Index Future	222.9120	222.9120	222.9790	222.9790	0.030	0.0000	0.0000	0
2014/06/18	ILBI	07/08/2014			Index Future	586.3850	586.3850	586.9400	586.9400	0.095	0.0000	0.0000	210
2014/06/18	ILBI	06/11/2014			Index Future	595.2580	595.2580	595.8190	595.8190	0.094	0.0000	0.0000	0
2014/06/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/06/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/06/18	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/06/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/06/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/06/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/06/18	JBAF	18/06/2014			Jibar Tradeable Future	5.8000	94.2000	5.8000	94.2000	0.000	0.0000	0.0000	0
2014/06/18	JBAF	16/07/2014			Jibar Tradeable Future	5.8600	94.1400	5.8600	94.1400	0.000	0.0000	0.0000	545
2014/06/18	JBAF	20/08/2014			Jibar Tradeable Future	6.0300	93.9700	6.0400	93.9600	0.166	0.0000	0.0000	0
2014/06/18	JBAF	17/09/2014			Jibar Tradeable Future	6.0900	93.9100	6.1000	93.9000	0.164	0.0000	0.0000	1,000
2014/06/18	JBAF	15/10/2014			Jibar Tradeable Future	6.2700	93.7300	6.2600	93.7400	(0.159)	0.0000	0.0000	0
2014/06/18	JBAF	19/11/2014			Jibar Tradeable Future	6.4300	93.5700	6.4200	93.5800	(0.156)	0.0000	0.0000	0
2014/06/18	JBAF	17/12/2014			Jibar Tradeable Future	6.5100	93.4900	6.5000	93.5000	(0.154)	0.0000	0.0000	0
2014/06/18	JBAF	18/03/2015			Jibar Tradeable Future	6.7800	93.2200	6.7900	93.2100	0.147	0.0000	0.0000	2,850
2014/06/18	JBAF	17/06/2015			Jibar Tradeable Future	7.0500	92.9500	7.1000	92.9000	0.709	0.0000	0.0000	5,000
2014/06/18	JBAF	16/09/2015			Jibar Tradeable Future	7.2300	92.7700	7.2500	92.7500	0.277	0.0000	0.0000	0
2014/06/18	JBAF	15/12/2015			Jibar Tradeable Future	7.3900	92.6100	7.4200	92.5800	0.406	0.0000	0.0000	0
2014/06/18	JBAF	16/03/2016			Jibar Tradeable Future	7.5400	92.4600	7.5600	92.4400	0.265	0.0000	0.0000	0

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2014/06/18	R023	07/08/2014	8.51	Call	Bond Future	1,868.1200		1.8681	1,900.5800	1.9006	1.738	0	0	0
2014/06/18	R023	07/08/2014			Bond Future	8.3141		100.0636	8.3005	100.1439	(0.164)	0.0000	0.0000	12,508
2014/06/18	R023	07/08/2014	8.49	Call	Bond Future	1,792.8500		1.7928	1,823.8600	1.8239	1.730	0	0	0
2014/06/18	R023	07/08/2014	8.50	Call	Bond Future	1,830.2900		1.8303	1,862.0200	1.8620	1.734	0	0	0
2014/06/18	R023	07/08/2014	8.49	Put	Bond Future	761.2400		0.7612	711.9200	0.7119	(6.479)	0	0	0
2014/06/18	R023	07/08/2014	8.51	Put	Bond Future	720.1300		0.7201	672.2600	0.6723	(6.647)	0	0	0
2014/06/18	R023	07/08/2014	8.50	Put	Bond Future	740.4700		0.7405	691.8700	0.6919	(6.563)	0	0	0
2014/06/18	R023	06/11/2014			Bond Future	8.4078		97.6478	8.3939	97.7278	(0.166)	0.0000	0.0000	0
2014/06/18	R023	06/11/2014	8.59	Put	Bond Future	1,635.6000		1.6356	1,580.0500	1.5800	(3.396)	0	0	0
2014/06/18	R023	06/11/2014	8.61	Put	Bond Future	1,588.9200		1.5889	1,534.1600	1.5342	(3.446)	0	0	0
2014/06/18	R023	06/11/2014	8.59	Call	Bond Future	2,675.4100		2.6754	2,699.8900	2.6999	0.915	0	0	0
2014/06/18	R023	06/11/2014	8.60	Put	Bond Future	1,612.1400		1.6121	1,556.9800	1.5570	(3.422)	0	0	0
2014/06/18	R023	06/11/2014	8.60	Call	Bond Future	2,708.6000		2.7086	2,733.4700	2.7335	0.918	0	0	0
2014/06/18	R023	06/11/2014	8.61	Call	Bond Future	2,741.9900		2.7420	2,767.2600	2.7673	0.922	0	0	0
2014/06/18	R023	05/02/2015			Bond Future	8.5016		99.1643	8.4875	99.2434	(0.166)	0.0000	0.0000	0
2014/06/18	R023	05/02/2015	8.74	Put	Bond Future	2,166.6000		2.1666	2,134.5800	2.1346	(1.478)	0	0	0
2014/06/18	R023	05/02/2015	8.75	Call	Bond Future	3,518.7000		3.5187	3,565.9600	3.5660	1.343	0	0	0
2014/06/18	R023	05/02/2015	8.76	Call	Bond Future	3,550.9600		3.5510	3,598.4600	3.5985	1.338	0	0	0
2014/06/18	R023	05/02/2015	8.74	Call	Bond Future	3,486.5900		3.4866	3,533.6100	3.5336	1.349	0	0	0
2014/06/18	R023	05/02/2015	8.76	Put	Bond Future	2,121.2700		2.1213	2,089.7300	2.0897	(1.487)	0	0	0
2014/06/18	R023	05/02/2015	8.75	Put	Bond Future	2,143.8400		2.1438	2,112.0600	2.1121	(1.482)	0	0	0
2014/06/18	R157	07/08/2014	6.76	Put	Bond Future	223.8600		0.2239	228.3100	0.2283	1.988	0	0	0
2014/06/18	R157	07/08/2014			Bond Future	6.8539		112.3676	6.8629	112.3578	0.131	0.0000	0.0000	6,048
2014/06/18	R157	07/08/2014	6.75	Put	Bond Future	230.4300		0.2304	234.8400	0.2348	1.914	0	0	0
2014/06/18	R157	07/08/2014	6.74	Call	Bond Future	112.7800		0.1128	107.4800	0.1075	(4.699)	0	0	0
2014/06/18	R157	07/08/2014	6.75	Call	Bond Future	117.0100		0.1170	111.6100	0.1116	(4.615)	0	0	0
2014/06/18	R157	07/08/2014	6.76	Call	Bond Future	121.3600		0.1214	116.0000	0.1160	(4.417)	0	0	0
2014/06/18	R157	07/08/2014	6.74	Put	Bond Future	237.1200		0.2371	241.6300	0.2416	1.902	0	0	0
2014/06/18	R157	06/11/2014	6.19	Put	Bond Future	813.0800		0.8131	822.8400	0.8228	1.200	0	0	0
2014/06/18	R157	06/11/2014			Bond Future	7.1020		107.2447	7.1159	107.2330	0.196	0.0000	0.0000	0
2014/06/18	R157	06/11/2014	6.21	Put	Bond Future	798.2400		0.7982	807.9200	0.8079	1.213	0	0	0
2014/06/18	R157	06/11/2014	6.20	Put	Bond Future	805.6400		0.8056	815.3700	0.8154	1.208	0	0	0
2014/06/18	R157	06/11/2014	6.21	Call	Bond Future	43.9500		0.0439	41.9400	0.0419	(4.573)	0	0	0
2014/06/18	R157	06/11/2014	6.19	Call	Bond Future	41.7800		0.0418	39.8500	0.0398	(4.619)	0	0	0
2014/06/18	R157	06/11/2014	6.20	Call	Bond Future	42.8500		0.0429	40.8900	0.0409	(4.574)	0	0	0
2014/06/18	R157	05/02/2015	8.74	Call	Bond Future	837.1300		0.8371	825.2600	0.8253	(1.418)	0	0	0
2014/06/18	R157	05/02/2015	8.75	Put	Bond Future	108.4500		0.1085	110.9100	0.1109	2.268	0	0	0
2014/06/18	R157	05/02/2015			Bond Future	7.4954		108.9108	7.5198	108.8965	0.326	0.0000	0.0000	0
2014/06/18	R157	05/02/2015	8.74	Put	Bond Future	109.6900		0.1097	112.1700	0.1122	2.261	0	0	0
2014/06/18	R157	05/02/2015	8.76	Put	Bond Future	107.2300		0.1072	109.6700	0.1097	2.275	0	0	0
2014/06/18	R157	05/02/2015	8.75	Call	Bond Future	841.7000		0.8417	829.8100	0.8298	(1.413)	0	0	0
2014/06/18	R157	05/02/2015	8.76	Call	Bond Future	846.2800		0.8463	834.3700	0.8344	(1.407)	0	0	0
2014/06/18	R186	07/08/2014	8.31	Call	Bond Future	1,081.4500		1.0814	1,083.1700	1.0832	0.159	0	0	0
2014/06/18	R186	07/08/2014	8.43	Put	Bond Future	1,904.4300		1.9044	1,843.2600	1.8433	(3.212)	0	0	105
2014/06/18	R186	07/08/2014	8.70	Put	Bond Future	939.2200		0.9392	895.5000	0.8955	(4.655)	0	0	1,000
2014/06/18	R186	07/08/2014			Bond Future	8.4779		116.7730	8.4697	116.8411	(0.096)	0.0000	0.0000	48,317

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
2014/06/18	R186	07/08/2014	7.60	Put	Bond Future	7,736.6600		7.7367	7,665.8900	7.6659	(0.915)	0	0	0
2014/06/18	R186	07/08/2014	8.00	Call	Bond Future	378.3700		0.3784	374.0900	0.3741	(1.131)	0	0	105
2014/06/18	R186	07/08/2014	8.92	Put	Bond Future	476.7300		0.4767	446.5700	0.4466	(6.326)	0	0	840
2014/06/18	R186	07/08/2014	8.29	Call	Bond Future	1,019.6400		1.0196	1,020.6400	1.0206	0.098	0	0	0
2014/06/18	R186	07/08/2014	8.25	Call	Bond Future	903.5700		0.9036	903.3000	0.9033	(0.030)	0	0	1,200
2014/06/18	R186	07/08/2014	8.30	Call	Bond Future	1,050.2400		1.0502	1,051.5900	1.0516	0.129	0	0	0
2014/06/18	R186	07/08/2014	8.29	Put	Bond Future	2,605.5500		2.6056	2,538.4500	2.5384	(2.575)	0	0	0
2014/06/18	R186	07/08/2014	9.20	Put	Bond Future	175.3900		0.1754	159.8600	0.1599	(8.855)	0	0	2,100
2014/06/18	R186	07/08/2014	7.60	Call	Bond Future	59.1900		0.0592	56.5200	0.0565	(4.511)	0	0	210
2014/06/18	R186	07/08/2014	8.00	Put	Bond Future	4,472.5000		4.4725	4,400.1200	4.4001	(1.618)	0	0	0
2014/06/18	R186	07/08/2014	8.31	Put	Bond Future	2,497.0800		2.4971	2,430.7000	2.4307	(2.658)	0	0	0
2014/06/18	R186	07/08/2014	8.92	Call	Bond Future	4,092.7400		4.0927	4,130.6800	4.1307	0.927	0	0	0
2014/06/18	R186	07/08/2014	8.30	Put	Bond Future	2,550.9700		2.5510	2,484.2200	2.4842	(2.617)	0	0	0
2014/06/18	R186	07/08/2014	9.20	Call	Bond Future	5,999.6800		5.9997	6,052.2500	6.0523	0.876	0	0	0
2014/06/18	R186	07/08/2014	8.43	Call	Bond Future	1,503.2500		1.5032	1,510.1800	1.5102	0.461	0	0	0
2014/06/18	R186	07/08/2014	8.70	Call	Bond Future	2,776.1000		2.7761	2,800.4800	2.8005	0.878	0	0	0
2014/06/18	R186	07/08/2014	8.25	Put	Bond Future	2,831.0700		2.8311	2,762.7000	2.7627	(2.415)	0	0	0
2014/06/18	R186	06/11/2014	8.14	Call	Bond Future	1,584.2800		1.5843	1,613.2800	1.6133	1.830	0	0	0
2014/06/18	R186	06/11/2014	8.15	Put	Bond Future	5,042.1800		5.0422	5,004.2600	5.0043	(0.752)	0	0	0
2014/06/18	R186	06/11/2014			Bond Future	8.5606	118.5288		8.5524	118.5960	(0.096)	0.0000	0.0000	103
2014/06/18	R186	06/11/2014	9.17	Call	Bond Future	6,054.9800		6.0550	6,111.3600	6.1114	0.931	0	0	0
2014/06/18	R186	06/11/2014	8.15	Call	Bond Future	1,611.9900		1.6120	1,641.2900	1.6413	1.818	0	0	0
2014/06/18	R186	06/11/2014	8.16	Call	Bond Future	1,640.0100		1.6400	1,669.6100	1.6696	1.805	0	0	0
2014/06/18	R186	06/11/2014	9.17	Put	Bond Future	1,214.9200		1.2149	1,204.0800	1.2041	(0.892)	0	0	2,010
2014/06/18	R186	06/11/2014	8.14	Put	Bond Future	5,099.7800		5.0998	5,061.5600	5.0616	(0.749)	0	0	0
2014/06/18	R186	06/11/2014	8.16	Put	Bond Future	4,984.9800		4.9850	4,947.3600	4.9474	(0.755)	0	0	0
2014/06/18	R186	05/02/2015	9.00	Call	Bond Future	5,586.7500		5.5867	5,602.4100	5.6024	0.280	0	0	0
2014/06/18	R186	05/02/2015			Bond Future	8.6410	115.0741		8.6328	115.1397	(0.095)	0.0000	0.0000	0
2014/06/18	R186	05/02/2015	8.75	Call	Bond Future	4,456.5200		4.4565	4,466.1100	4.4661	0.215	0	0	0
2014/06/18	R186	05/02/2015	8.76	Call	Bond Future	4,499.4200		4.4994	4,509.2500	4.5093	0.218	0	0	0
2014/06/18	R186	05/02/2015	8.74	Call	Bond Future	4,413.8200		4.4138	4,423.5500	4.4236	0.220	0	0	0
2014/06/18	R186	05/02/2015	8.76	Put	Bond Future	3,551.5200		3.5515	3,495.7100	3.4957	(1.571)	0	0	0
2014/06/18	R186	05/02/2015	8.75	Put	Bond Future	3,587.8600		3.5879	3,531.8100	3.5318	(1.562)	0	0	0
2014/06/18	R186	05/02/2015	9.00	Put	Bond Future	2,760.2600		2.7603	2,710.2800	2.7103	(1.811)	0	0	9,600
2014/06/18	R186	05/02/2015	8.74	Put	Bond Future	3,624.4700		3.6245	3,568.5600	3.5686	(1.543)	0	0	0
2014/06/18	R197	07/08/2014			Bond Future	285.8203		285.8203	286.0943	286.0943	0.096	0.0000	0.0000	905
2014/06/18	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R197	07/08/2014	270.00	Call	Bond Future	15,820.2900		15.8203	16,094.3400	16.0943	1.732	0	0	0
2014/06/18	R197	07/08/2014	270.01	Call	Bond Future	15,810.2900		15.8103	16,084.3400	16.0843	1.733	0	0	0
2014/06/18	R197	07/08/2014	269.99	Call	Bond Future	15,830.2900		15.8303	16,104.3400	16.1043	1.731	0	0	0
2014/06/18	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R197	06/11/2014			Bond Future	290.1529	290.1529		290.4265	290.4265	0.094	0.0000	0.0000	0
2014/06/18	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R197	06/11/2014	285.00	Call	Bond Future	5,152.9200		5.1529	5,426.5300	5.4265	5.310	0	0	0
2014/06/18	R197	06/11/2014	285.01	Call	Bond Future	5,142.9200		5.1429	5,416.5300	5.4165	5.320	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
2014/06/18	R197	06/11/2014	284.99	Call	Bond Future	5,162.9200	5.1629	5,436.5300	5.4365	5.300	0	0	0
2014/06/18	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R201	07/08/2014	5.31	Put	Bond Future	325.2600	0.3253	328.6800	0.3287	1.051	0	0	0
2014/06/18	R201	07/08/2014			Bond Future	6.0648	102.1515	6.0816	102.1455	0.276	0.0000	0.0000	0
2014/06/18	R201	07/08/2014	5.30	Put	Bond Future	328.0000	0.3280	331.4600	0.3315	1.055	0	0	0
2014/06/18	R201	07/08/2014	5.31	Call	Bond Future	53.6900	0.0537	51.1100	0.0511	(4.805)	0	0	0
2014/06/18	R201	07/08/2014	5.29	Call	Bond Future	51.9900	0.0520	49.4700	0.0495	(4.847)	0	0	0
2014/06/18	R201	07/08/2014	5.30	Call	Bond Future	52.8300	0.0528	50.2900	0.0503	(4.808)	0	0	0
2014/06/18	R201	07/08/2014	5.29	Put	Bond Future	330.7700	0.3308	334.2500	0.3342	1.052	0	0	0
2014/06/18	R202	07/08/2014	207.99	Call	Bond Future	21,054.5100	21.0545	21,274.5800	21.2746	1.045	0	0	0
2014/06/18	R202	07/08/2014	208.00	Put	Bond Future	22.3400	0.0223	19.0700	0.0191	(14.637)	0	0	0
2014/06/18	R202	07/08/2014			Bond Future	229.0222	229.0222	229.2456	229.2456	0.098	0.0000	0.0000	44,627
2014/06/18	R202	07/08/2014	207.99	Put	Bond Future	22.2600	0.0223	19.0000	0.0190	(14.645)	0	0	0
2014/06/18	R202	07/08/2014	208.01	Put	Bond Future	22.4300	0.0224	19.1500	0.0192	(14.623)	0	0	0
2014/06/18	R202	07/08/2014	208.00	Call	Bond Future	21,044.5900	21.0446	21,264.6500	21.2647	1.046	0	0	0
2014/06/18	R202	07/08/2014	208.01	Call	Bond Future	21,034.6800	21.0347	21,254.7300	21.2547	1.046	0	0	0
2014/06/18	R202	06/11/2014	226.99	Call	Bond Future	5,503.6200	5.5036	5,727.1600	5.7272	4.062	0	0	0
2014/06/18	R202	06/11/2014			Bond Future	232.4936	232.4936	232.7172	232.7172	0.096	0.0000	0.0000	0
2014/06/18	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R202	06/11/2014	227.00	Call	Bond Future	5,493.6200	5.4936	5,717.1600	5.7172	4.069	0	0	0
2014/06/18	R202	06/11/2014	227.01	Call	Bond Future	5,483.6200	5.4836	5,707.1600	5.7072	4.077	0	0	0
2014/06/18	R203	07/08/2014	7.30	Call	Bond Future	310.8100	0.3108	310.9400	0.3109	0.042	0	0	0
2014/06/18	R203	07/08/2014			Bond Future	7.4249	105.5943	7.4305	105.5788	0.076	0.0000	0.0000	24,601
2014/06/18	R203	07/08/2014	7.31	Call	Bond Future	321.6300	0.3216	321.6600	0.3217	0.009	0	0	0
2014/06/18	R203	07/08/2014	6.84	Put	Bond Future	1,668.3400	1.6683	1,685.0200	1.6850	1.000	0	0	0
2014/06/18	R203	07/08/2014	7.29	Put	Bond Future	673.1200	0.6731	688.8800	0.6889	2.341	0	0	0
2014/06/18	R203	07/08/2014	7.31	Put	Bond Future	639.1400	0.6391	654.7000	0.6547	2.435	0	0	0
2014/06/18	R203	07/08/2014	7.29	Call	Bond Future	300.2300	0.3002	300.4600	0.3005	0.077	0	0	0
2014/06/18	R203	07/08/2014	7.30	Put	Bond Future	656.0000	0.6560	671.6600	0.6717	2.387	0	0	0
2014/06/18	R203	07/08/2014	6.84	Call	Bond Future	39.5000	0.0395	40.6500	0.0407	2.911	0	0	46
2014/06/18	R203	06/11/2014	6.86	Call	Bond Future	196.0300	0.1960	188.4900	0.1885	(3.846)	0	0	0
2014/06/18	R203	06/11/2014			Bond Future	7.5598	103.0189	7.5666	103.0015	0.090	0.0000	0.0000	200
2014/06/18	R203	06/11/2014	6.98	Call	Bond Future	262.2700	0.2623	252.5300	0.2525	(3.714)	0	0	14
2014/06/18	R203	06/11/2014	6.84	Call	Bond Future	186.2100	0.1862	179.2300	0.1792	(3.748)	0	0	45
2014/06/18	R203	06/11/2014	6.85	Call	Bond Future	191.0700	0.1911	183.8200	0.1838	(3.794)	0	0	0
2014/06/18	R203	06/11/2014	6.98	Put	Bond Future	1,751.1000	1.7511	1,758.7600	1.7588	0.437	0	0	0
2014/06/18	R203	06/11/2014	6.84	Put	Bond Future	2,038.6200	2.0386	2,049.0400	2.0490	0.511	0	0	0
2014/06/18	R203	06/11/2014	6.86	Put	Bond Future	1,996.4000	1.9964	2,006.2600	2.0063	0.494	0	0	0
2014/06/18	R203	06/11/2014	6.85	Put	Bond Future	2,017.4600	2.0175	2,027.6100	2.0276	0.503	0	0	0
2014/06/18	R203	05/02/2015	7.69	Call	Bond Future	1,013.8200	1.0138	997.3200	0.9973	(1.628)	0	0	55
2014/06/18	R203	05/02/2015			Bond Future	7.7053	104.6189	7.7139	104.5989	0.111	0.0000	0.0000	0
2014/06/18	R203	05/02/2015	8.34	Put	Bond Future	482.7400	0.4827	483.6900	0.4837	0.197	0	0	0
2014/06/18	R203	05/02/2015	8.35	Call	Bond Future	1,963.9600	1.9640	1,944.8600	1.9449	(0.973)	0	0	0

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2014/06/18	R203	05/02/2015	8.36	Call	Bond Future	1,980.7300	1.9807	1,961.6100	1.9616	(0.965)	0	0	0
2014/06/18	R203	05/02/2015	8.34	Call	Bond Future	1,947.2300	1.9472	1,928.1800	1.9282	(0.978)	0	0	0
2014/06/18	R203	05/02/2015	8.36	Put	Bond Future	470.5300	0.4705	471.4100	0.4714	0.187	0	0	0
2014/06/18	R203	05/02/2015	7.69	Put	Bond Future	1,049.5000	1.0495	1,053.0000	1.0530	0.333	0	0	0
2014/06/18	R203	05/02/2015	8.35	Put	Bond Future	476.6100	0.4766	477.5100	0.4775	0.189	0	0	0
2014/06/18	R204	07/08/2014			Bond Future	7.6683	102.3308	7.6848	102.2702	0.215	0.0000	0.0000	15,498
2014/06/18	R204	07/08/2014	7.44	Put	Bond Future	1,176.6200	1.1766	1,212.8000	1.2128	3.075	0	0	0
2014/06/18	R204	07/08/2014	7.46	Put	Bond Future	1,126.2200	1.1262	1,161.3000	1.1613	3.115	0	0	0
2014/06/18	R204	07/08/2014	7.45	Put	Bond Future	1,151.2700	1.1513	1,186.9000	1.1869	3.095	0	0	0
2014/06/18	R204	07/08/2014	7.46	Call	Bond Future	357.3000	0.3573	331.6900	0.3317	(7.168)	0	0	0
2014/06/18	R204	07/08/2014	7.78	Call	Bond Future	903.1300	0.9031	860.6900	0.8607	(4.699)	0	0	0
2014/06/18	R204	07/08/2014	7.44	Call	Bond Future	333.4900	0.3335	308.9800	0.3090	(7.350)	0	0	0
2014/06/18	R204	07/08/2014	7.78	Put	Bond Future	493.5500	0.4935	511.8000	0.5118	3.698	0	0	530
2014/06/18	R204	07/08/2014	7.45	Call	Bond Future	345.2500	0.3452	320.1900	0.3202	(7.259)	0	0	0
2014/06/18	R204	06/11/2014	7.99	Put	Bond Future	837.8000	0.8378	849.1200	0.8491	1.351	0	0	1,270
2014/06/18	R204	06/11/2014			Bond Future	7.7813	103.8694	7.7995	103.8063	0.234	0.0000	0.0000	200
2014/06/18	R204	06/11/2014	6.99	Put	Bond Future	3,042.2700	3.0423	3,086.5200	3.0865	1.455	0	0	0
2014/06/18	R204	06/11/2014	7.01	Put	Bond Future	2,982.6900	2.9827	3,026.3000	3.0263	1.462	0	0	0
2014/06/18	R204	06/11/2014	6.99	Call	Bond Future	243.6100	0.2436	224.6900	0.2247	(7.767)	0	0	0
2014/06/18	R204	06/11/2014	7.00	Put	Bond Future	3,012.4200	3.0124	3,056.3500	3.0563	1.458	0	0	0
2014/06/18	R204	06/11/2014	7.99	Call	Bond Future	1,560.5300	1.5605	1,508.6800	1.5087	(3.323)	0	0	0
2014/06/18	R204	06/11/2014	7.00	Call	Bond Future	249.7100	0.2497	230.4700	0.2305	(7.705)	0	0	0
2014/06/18	R204	06/11/2014	7.01	Call	Bond Future	255.9300	0.2559	236.3700	0.2364	(7.643)	0	0	0
2014/06/18	R204	05/02/2015			Bond Future	7.8953	101.4478	7.9156	101.3813	0.257	0.0000	0.0000	0
2014/06/18	R204	05/02/2015	8.25	Call	Bond Future	2,143.1900	2.1432	2,098.5900	2.0986	(2.081)	0	0	0
2014/06/18	R204	05/02/2015	8.26	Call	Bond Future	2,163.7100	2.1637	2,118.9000	2.1189	(2.071)	0	0	0
2014/06/18	R204	05/02/2015	8.24	Call	Bond Future	2,122.7600	2.1228	2,078.3800	2.0784	(2.091)	0	0	0
2014/06/18	R204	05/02/2015	8.26	Put	Bond Future	975.9200	0.9759	997.5600	0.9976	2.217	0	0	0
2014/06/18	R204	05/02/2015	8.25	Put	Bond Future	987.7400	0.9877	1,009.5900	1.0096	2.212	0	0	0
2014/06/18	R204	05/02/2015	8.24	Put	Bond Future	999.6600	0.9997	1,021.7300	1.0217	2.208	0	0	0
2014/06/18	R207	07/08/2014	7.69	Call	Bond Future	378.4300	0.3784	387.1100	0.3871	2.294	0	0	0
2014/06/18	R207	07/08/2014	7.70	Put	Bond Future	1,489.9500	1.4900	1,458.6500	1.4587	(2.101)	0	0	0
2014/06/18	R207	07/08/2014			Bond Future	7.9564	97.4792	7.9469	97.5194	(0.119)	0.0000	0.0000	30,770
2014/06/18	R207	07/08/2014	7.70	Call	Bond Future	391.2400	0.3912	400.1700	0.4002	2.282	0	0	0
2014/06/18	R207	07/08/2014	7.71	Call	Bond Future	404.3500	0.4044	413.5400	0.4135	2.273	0	0	0
2014/06/18	R207	07/08/2014	7.69	Put	Bond Future	1,520.3000	1.5203	1,488.7500	1.4888	(2.075)	0	0	0
2014/06/18	R207	07/08/2014	7.71	Put	Bond Future	1,459.9200	1.4599	1,428.8800	1.4289	(2.126)	0	0	0
2014/06/18	R207	06/11/2014	7.36	Put	Bond Future	3,331.1100	3.3311	3,291.2300	3.2912	(1.197)	0	0	0
2014/06/18	R207	06/11/2014			Bond Future	8.0622	98.9453	8.0525	98.9846	(0.119)	0.0000	0.0000	100
2014/06/18	R207	06/11/2014	7.35	Put	Bond Future	3,364.6300	3.3646	3,324.7000	3.3247	(1.187)	0	0	0
2014/06/18	R207	06/11/2014	7.36	Call	Bond Future	413.5100	0.4135	412.9000	0.4129	(0.148)	0	0	0
2014/06/18	R207	06/11/2014	7.34	Call	Bond Future	396.0500	0.3960	395.3400	0.3953	(0.179)	0	0	0
2014/06/18	R207	06/11/2014	7.35	Call	Bond Future	404.7100	0.4047	404.0500	0.4041	(0.163)	0	0	0
2014/06/18	R207	06/11/2014	7.34	Put	Bond Future	3,398.3100	3.3983	3,358.3300	3.3583	(1.176)	0	0	0
2014/06/18	R207	05/02/2015	8.49	Put	Bond Future	1,303.1200	1.3031	1,293.6600	1.2937	(0.726)	0	0	0
2014/06/18	R207	05/02/2015			Bond Future	8.1698	96.8408	8.1602	96.8784	(0.118)	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
2014/06/18	R207	05/02/2015	8.51	Put	Bond Future	1,274.0800	1.2741	1,264.8300	1.2648	(0.726)	0	0	0
2014/06/18	R207	05/02/2015	8.50	Call	Bond Future	2,566.5200	2.5665	2,594.7900	2.5948	1.101	0	0	0
2014/06/18	R207	05/02/2015	8.51	Call	Bond Future	2,590.4400	2.5904	2,618.8200	2.6188	1.096	0	0	0
2014/06/18	R207	05/02/2015	8.49	Call	Bond Future	2,542.7000	2.5427	2,570.8700	2.5709	1.108	0	0	0
2014/06/18	R207	05/02/2015	8.50	Put	Bond Future	1,288.5400	1.2885	1,279.1800	1.2792	(0.726)	0	0	0
2014/06/18	R208	07/08/2014	8.28	Call	Bond Future	1,383.8900	1.3839	1,388.3600	1.3884	0.323	0	0	0
2014/06/18	R208	07/08/2014			Bond Future	8.1248	95.5137	8.1159	95.5565	(0.109)	0.0000	0.0000	16,437
2014/06/18	R208	07/08/2014	7.80	Call	Bond Future	364.4100	0.3644	358.7500	0.3588	(1.553)	0	0	0
2014/06/18	R208	07/08/2014	7.79	Put	Bond Future	1,987.7000	1.9877	1,939.2300	1.9392	(2.438)	0	0	0
2014/06/18	R208	07/08/2014	7.81	Put	Bond Future	1,914.1200	1.9141	1,865.7700	1.8658	(2.526)	0	0	0
2014/06/18	R208	07/08/2014	7.80	Put	Bond Future	1,950.7300	1.9507	1,902.3200	1.9023	(2.482)	0	0	0
2014/06/18	R208	07/08/2014	7.81	Call	Bond Future	377.1300	0.3771	371.5300	0.3715	(1.485)	0	0	0
2014/06/18	R208	07/08/2014	8.28	Put	Bond Future	637.1300	0.6371	598.8500	0.5988	(6.008)	0	0	630
2014/06/18	R208	07/08/2014	7.79	Call	Bond Future	352.0100	0.3520	346.2900	0.3463	(1.625)	0	0	0
2014/06/18	R208	06/11/2014	7.46	Call	Bond Future	432.4800	0.4325	427.0500	0.4270	(1.256)	0	0	0
2014/06/18	R208	06/11/2014			Bond Future	8.2252	93.5518	8.2162	93.5937	(0.109)	0.0000	0.0000	100
2014/06/18	R208	06/11/2014	7.44	Call	Bond Future	413.8500	0.4138	408.4300	0.4084	(1.310)	0	0	0
2014/06/18	R208	06/11/2014	7.45	Call	Bond Future	423.0800	0.4231	417.6700	0.4177	(1.279)	0	0	0
2014/06/18	R208	06/11/2014	8.50	Put	Bond Future	1,122.4600	1.1225	1,085.9300	1.0859	(3.254)	0	0	1,520
2014/06/18	R208	06/11/2014	7.44	Put	Bond Future	4,173.0900	4.1731	4,125.7900	4.1258	(1.133)	0	0	0
2014/06/18	R208	06/11/2014	7.46	Put	Bond Future	4,093.6800	4.0937	4,046.3700	4.0464	(1.156)	0	0	0
2014/06/18	R208	06/11/2014	8.50	Call	Bond Future	2,395.6600	2.3957	2,401.0100	2.4010	0.223	0	0	0
2014/06/18	R208	06/11/2014	7.45	Put	Bond Future	4,133.2900	4.1333	4,086.0000	4.0860	(1.144)	0	0	0
2014/06/18	R208	05/02/2015	8.51	Call	Bond Future	2,593.9100	2.5939	2,621.4200	2.6214	1.061	0	0	0
2014/06/18	R208	05/02/2015			Bond Future	8.3249	95.0049	8.3160	95.0453	(0.108)	0.0000	0.0000	0
2014/06/18	R208	05/02/2015	8.49	Call	Bond Future	2,543.3100	2.5433	2,570.5800	2.5706	1.072	0	0	0
2014/06/18	R208	05/02/2015	8.51	Put	Bond Future	1,763.5500	1.7635	1,750.6700	1.7507	(0.730)	0	0	0
2014/06/18	R208	05/02/2015	8.50	Put	Bond Future	1,782.8100	1.7828	1,769.8200	1.7698	(0.729)	0	0	0
2014/06/18	R208	05/02/2015	8.49	Put	Bond Future	1,802.2400	1.8022	1,789.1200	1.7891	(0.728)	0	0	0
2014/06/18	R208	05/02/2015	8.50	Call	Bond Future	2,568.5400	2.5685	2,595.9400	2.5959	1.067	0	0	0
2014/06/18	R209	07/08/2014	9.04	Put	Bond Future	1,996.9500	1.9969	1,858.1800	1.8582	(6.949)	0	0	0
2014/06/18	R209	07/08/2014			Bond Future	9.1331	75.2798	9.1100	75.4497	(0.252)	0.0000	0.0000	25,573
2014/06/18	R209	07/08/2014	9.06	Put	Bond Future	1,913.4900	1.9135	1,776.5800	1.7766	(7.155)	0	0	0
2014/06/18	R209	07/08/2014	9.05	Put	Bond Future	1,954.9200	1.9549	1,817.0700	1.8171	(7.051)	0	0	0
2014/06/18	R209	07/08/2014	9.05	Call	Bond Future	1,340.0100	1.3400	1,372.0800	1.3721	2.393	0	0	0
2014/06/18	R209	07/08/2014	9.06	Call	Bond Future	1,373.0400	1.3730	1,406.0500	1.4060	2.404	0	0	0
2014/06/18	R209	07/08/2014	9.04	Call	Bond Future	1,307.4600	1.3075	1,338.6100	1.3386	2.382	0	0	0
2014/06/18	R209	06/11/2014	9.50	Call	Bond Future	4,033.7600	4.0338	4,144.9500	4.1450	2.756	0	0	0
2014/06/18	R209	06/11/2014	8.95	Call	Bond Future	2,048.8600	2.0489	2,123.3800	2.1234	3.637	0	0	2,050
2014/06/18	R209	06/11/2014			Bond Future	9.2087	73.2654	9.1851	73.4367	(0.256)	0.0000	0.0000	100
2014/06/18	R209	06/11/2014	8.99	Put	Bond Future	3,782.2800	3.7823	3,688.2600	3.6883	(2.486)	0	0	0
2014/06/18	R209	06/11/2014	10.00	Call	Bond Future	6,347.1000	6.3471	6,484.3200	6.4843	2.162	0	0	0
2014/06/18	R209	06/11/2014	9.05	Put	Bond Future	3,520.8500	3.5208	3,431.3600	3.4314	(2.542)	0	0	0
2014/06/18	R209	06/11/2014	9.58	Put	Bond Future	1,759.6300	1.7596	1,704.2700	1.7043	(3.146)	0	0	907
2014/06/18	R209	06/11/2014	9.01	Put	Bond Future	3,693.7300	3.6937	3,601.1000	3.6011	(2.508)	0	0	0
2014/06/18	R209	06/11/2014	9.50	Put	Bond Future	1,967.1500	1.9672	1,907.0300	1.9070	(3.056)	0	0	5,500

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2014/06/18	R209	06/11/2014	10.05	Call	Bond Future	6,595.6900	6.5957	6,735.2500	6.7352	2.116	0	0	0
2014/06/18	R209	06/11/2014	8.95	Put	Bond Future	3,963.6300	3.9636	3,866.8400	3.8668	(2.442)	0	0	0
2014/06/18	R209	06/11/2014	9.00	Put	Bond Future	3,737.8200	3.7378	3,644.5000	3.6445	(2.497)	0	0	0
2014/06/18	R209	06/11/2014	9.95	Call	Bond Future	6,100.7500	6.1008	6,235.7900	6.2358	2.213	0	0	0
2014/06/18	R209	06/11/2014	8.50	Call	Bond Future	979.6900	0.9797	1,024.4500	1.0244	4.569	0	0	5,500
2014/06/18	R209	06/11/2014	8.75	Put	Bond Future	4,960.2200	4.9602	4,849.7100	4.8497	(2.228)	0	0	0
2014/06/18	R209	06/11/2014	8.99	Call	Bond Future	2,168.7100	2.1687	2,246.0000	2.2460	3.564	0	0	0
2014/06/18	R209	06/11/2014	9.25	Call	Bond Future	3,041.7600	3.0418	3,138.7100	3.1387	3.187	0	0	0
2014/06/18	R209	06/11/2014	10.05	Put	Bond Future	871.5400	0.8715	839.7900	0.8398	(3.643)	0	0	2,050
2014/06/18	R209	06/11/2014	10.00	Put	Bond Future	942.9100	0.9429	908.8200	0.9088	(3.615)	0	0	1,640
2014/06/18	R209	06/11/2014	9.05	Call	Bond Future	2,355.5600	2.3556	2,437.3800	2.4374	3.473	0	0	2,050
2014/06/18	R209	06/11/2014	9.58	Call	Bond Future	4,377.6000	4.3776	4,493.5500	4.4936	2.649	0	0	0
2014/06/18	R209	06/11/2014	9.00	Call	Bond Future	2,199.2500	2.1993	2,277.2400	2.2772	3.546	0	0	1,640
2014/06/18	R209	06/11/2014	9.25	Put	Bond Future	2,742.7400	2.7427	2,668.3800	2.6684	(2.711)	0	0	2,200
2014/06/18	R209	06/11/2014	8.75	Call	Bond Future	1,510.7800	1.5108	1,571.5800	1.5716	4.024	0	0	2,200
2014/06/18	R209	06/11/2014	9.01	Call	Bond Future	2,230.0500	2.2300	2,308.7300	2.3087	3.528	0	0	0
2014/06/18	R209	06/11/2014	9.95	Put	Bond Future	1,018.9600	1.0190	982.6900	0.9827	(3.560)	0	0	2,050
2014/06/18	R209	06/11/2014	8.50	Put	Bond Future	6,416.7500	6.4167	6,290.2000	6.2902	(1.972)	0	0	0
2014/06/18	R209	05/02/2015			Bond Future	9.2822	74.4034	9.2582	74.5758	(0.259)	0.0000	0.0000	0
2014/06/18	R209	05/02/2015	9.25	Call	Bond Future	3,759.1400	3.7591	3,859.4000	3.8594	2.667	0	0	0
2014/06/18	R209	05/02/2015	9.26	Call	Bond Future	3,794.3000	3.7943	3,895.0600	3.8951	2.656	0	0	0
2014/06/18	R209	05/02/2015	9.24	Call	Bond Future	3,724.3800	3.7244	3,824.1300	3.8241	2.678	0	0	0
2014/06/18	R209	05/02/2015	9.25	Put	Bond Future	3,990.3800	3.9904	3,918.2900	3.9183	(1.807)	0	0	0
2014/06/18	R209	05/02/2015	9.24	Put	Bond Future	4,027.6200	4.0276	3,955.0200	3.9550	(1.803)	0	0	0
2014/06/18	R209	05/02/2015	9.26	Put	Bond Future	3,953.6500	3.9537	3,882.0600	3.8821	(1.811)	0	0	0
2014/06/18	R210	07/08/2014			Bond Future	171.9466	171.9466	172.1135	172.1135	0.097	0.0000	0.0000	618
2014/06/18	R210	07/08/2014	159.00	Call	Bond Future	12,946.6300	12.9466	13,113.5400	13.1135	1.289	0	0	0
2014/06/18	R210	07/08/2014	159.01	Call	Bond Future	12,936.6300	12.9366	13,103.5400	13.1035	1.290	0	0	0
2014/06/18	R210	07/08/2014	158.99	Call	Bond Future	12,956.6300	12.9566	13,123.5400	13.1235	1.288	0	0	0
2014/06/18	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R210	06/11/2014			Bond Future	172.5136	172.5136	172.6806	172.6806	0.097	0.0000	0.0000	0
2014/06/18	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R210	06/11/2014	169.00	Call	Bond Future	3,513.5900	3.5136	3,680.5500	3.6806	4.752	0	0	0
2014/06/18	R210	06/11/2014	169.01	Call	Bond Future	3,503.5900	3.5036	3,670.5500	3.6706	4.765	0	0	0
2014/06/18	R210	06/11/2014	168.99	Call	Bond Future	3,523.5900	3.5236	3,690.5500	3.6906	4.738	0	0	0
2014/06/18	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R211	07/08/2014			Bond Future	130.6715	130.6715	130.7885	130.7885	0.090	0.0000	0.0000	390
2014/06/18	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R211	07/08/2014	128.00	Call	Bond Future	2,671.4600	2.6715	2,788.5500	2.7886	4.383	0	0	0
2014/06/18	R211	07/08/2014	128.01	Call	Bond Future	2,661.4600	2.6615	2,778.5500	2.7786	4.399	0	0	0
2014/06/18	R211	07/08/2014	127.99	Call	Bond Future	2,681.4600	2.6815	2,798.5500	2.7986	4.367	0	0	0
2014/06/18	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/18	R211	06/11/2014	130.00	Call	Bond Future	2,652.5300	2.6525	2,769.3700	2.7694	4.405	0	0	0
2014/06/18	R211	06/11/2014	130.01	Call	Bond Future	2,642.5300	2.6425	2,759.3700	2.7594	4.422	0	0	0
2014/06/18	R211	06/11/2014			Bond Future	132.6525	132.6525	132.7694	132.7694	0.088	0.0000	0.0000	0
2014/06/18	R211	06/11/2014	129.99	Call	Bond Future	2,662.5300	2.6625	2,779.3700	2.7794	4.388	0	0	0
2014/06/18	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R212	07/08/2014	128.99	Call	Bond Future	5,739.4500	5.7395	5,870.6700	5.8707	2.286	0	0	0
2014/06/18	R212	07/08/2014			Bond Future	134.7294	134.7294	134.8607	134.8607	0.097	0.0000	0.0000	21,797
2014/06/18	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R212	07/08/2014	129.00	Call	Bond Future	5,729.4500	5.7295	5,860.6700	5.8607	2.290	0	0	0
2014/06/18	R212	07/08/2014	129.01	Call	Bond Future	5,719.4500	5.7195	5,850.6700	5.8507	2.294	0	0	0
2014/06/18	R212	06/11/2014			Bond Future	136.7721	136.7721	136.9031	136.9031	0.096	0.0000	0.0000	0
2014/06/18	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R212	06/11/2014	135.00	Call	Bond Future	1,772.0900	1.7721	1,903.1400	1.9031	7.395	0	0	0
2014/06/18	R212	06/11/2014	135.01	Call	Bond Future	1,762.0900	1.7621	1,893.1400	1.8931	7.437	0	0	0
2014/06/18	R212	06/11/2014	134.99	Call	Bond Future	1,782.0900	1.7821	1,913.1400	1.9131	7.354	0	0	0
2014/06/18	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R213	07/08/2014	8.86	Call	Bond Future	1,089.5400	1.0895	1,121.0700	1.1211	2.894	0	0	0
2014/06/18	R213	07/08/2014			Bond Future	9.0166	85.9614	8.9984	86.0969	(0.202)	0.0000	0.0000	24,257
2014/06/18	R213	07/08/2014	8.84	Call	Bond Future	1,032.1900	1.0322	1,061.9900	1.0620	2.887	0	0	0
2014/06/18	R213	07/08/2014	8.85	Call	Bond Future	1,060.6100	1.0606	1,091.2700	1.0913	2.891	0	0	0
2014/06/18	R213	07/08/2014	8.84	Put	Bond Future	2,360.1800	2.3602	2,254.5300	2.2545	(4.476)	0	0	0
2014/06/18	R213	07/08/2014	8.86	Put	Bond Future	2,265.6000	2.2656	2,161.6800	2.1617	(4.587)	0	0	0
2014/06/18	R213	07/08/2014	8.85	Put	Bond Future	2,312.5900	2.3126	2,207.8000	2.2078	(4.531)	0	0	0
2014/06/18	R213	06/11/2014	8.84	Call	Bond Future	2,038.4100	2.0384	2,101.4100	2.1014	3.091	0	0	0
2014/06/18	R213	06/11/2014	8.85	Put	Bond Future	3,920.5600	3.9206	3,847.9100	3.8479	(1.853)	0	0	0
2014/06/18	R213	06/11/2014			Bond Future	9.0991	83.7131	9.0805	83.8493	(0.204)	0.0000	0.0000	0
2014/06/18	R213	06/11/2014	8.85	Call	Bond Future	2,068.2300	2.0682	2,131.7900	2.1318	3.073	0	0	0
2014/06/18	R213	06/11/2014	8.86	Call	Bond Future	2,098.3200	2.0983	2,162.4500	2.1625	3.056	0	0	0
2014/06/18	R213	06/11/2014	8.84	Put	Bond Future	3,966.3500	3.9663	3,893.1400	3.8931	(1.846)	0	0	0
2014/06/18	R213	06/11/2014	8.86	Put	Bond Future	3,875.1300	3.8751	3,803.0500	3.8031	(1.860)	0	0	0
2014/06/18	R213	05/02/2015	9.26	Put	Bond Future	3,593.3900	3.5934	3,507.4600	3.5075	(2.391)	0	0	0
2014/06/18	R213	05/02/2015			Bond Future	9.1811	85.0132	9.1622	85.1495	(0.206)	0.0000	0.0000	0
2014/06/18	R213	05/02/2015	9.25	Put	Bond Future	3,627.5300	3.6275	3,541.1800	3.5412	(2.380)	0	0	0
2014/06/18	R213	05/02/2015	9.24	Put	Bond Future	3,661.6500	3.6617	3,575.4200	3.5754	(2.355)	0	0	0
2014/06/18	R213	05/02/2015	9.25	Call	Bond Future	4,121.8200	4.1218	4,171.8200	4.1718	1.213	0	0	0
2014/06/18	R213	05/02/2015	9.26	Call	Bond Future	4,159.0300	4.1590	4,209.4500	4.2094	1.212	0	0	0
2014/06/18	R213	05/02/2015	9.24	Call	Bond Future	4,084.5000	4.0845	4,134.6200	4.1346	1.227	0	0	0
2014/06/18	R214	07/08/2014	9.54	Put	Bond Future	790.1800	0.7902	706.2700	0.7063	(10.619)	0	0	0
2014/06/18	R214	07/08/2014			Bond Future	9.2325	76.0053	9.2044	76.2200	(0.305)	0.0000	0.0000	6,154
2014/06/18	R214	07/08/2014	9.56	Put	Bond Future	748.5600	0.7486	667.5700	0.6676	(10.819)	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
2014/06/18	R214	07/08/2014	9.55	Put	Bond Future	769.1500	0.7692	686.7000	0.6867	(10.720)	0	0	0
2014/06/18	R214	07/08/2014	9.56	Call	Bond Future	3,173.1500	3.1731	3,306.8400	3.3068	4.213	0	0	0
2014/06/18	R214	07/08/2014	9.54	Call	Bond Future	3,070.6000	3.0706	3,201.3700	3.2014	4.259	0	0	0
2014/06/18	R214	07/08/2014	9.55	Call	Bond Future	3,121.7200	3.1217	3,253.9500	3.2539	4.236	0	0	0
2014/06/18	R214	06/11/2014	9.20	Call	Bond Future	2,654.6900	2.6547	2,757.5100	2.7575	3.873	0	0	2,500
2014/06/18	R214	06/11/2014	9.64	Call	Bond Future	4,396.8600	4.3969	4,536.0400	4.5360	3.165	0	0	0
2014/06/18	R214	06/11/2014			Bond Future	9.3085	73.8601	9.2797	74.0768	(0.309)	0.0000	0.0000	0
2014/06/18	R214	06/11/2014	9.20	Put	Bond Future	3,477.3800	3.4774	3,363.5000	3.3635	(3.275)	0	0	0
2014/06/18	R214	06/11/2014	9.65	Call	Bond Future	4,441.0500	4.4411	4,580.9800	4.5810	3.151	0	0	0
2014/06/18	R214	06/11/2014	9.66	Call	Bond Future	4,485.4300	4.4854	4,626.1100	4.6261	3.136	0	0	0
2014/06/18	R214	06/11/2014	9.80	Call	Bond Future	5,123.6100	5.1236	5,274.3500	5.2743	2.942	0	0	0
2014/06/18	R214	06/11/2014	9.64	Put	Bond Future	1,976.7400	1.9767	1,899.2200	1.8992	(3.922)	0	0	0
2014/06/18	R214	06/11/2014	9.66	Put	Bond Future	1,923.6400	1.9236	1,847.6200	1.8476	(3.952)	0	0	0
2014/06/18	R214	06/11/2014	9.80	Put	Bond Future	1,583.5300	1.5835	1,517.5700	1.5176	(4.165)	0	0	2,500
2014/06/18	R214	06/11/2014	9.65	Put	Bond Future	1,950.0400	1.9500	1,873.2700	1.8733	(3.937)	0	0	0
2014/06/18	R214	05/02/2015	9.50	Call	Bond Future	4,501.9600	4.5020	4,588.2800	4.5883	1.917	0	0	0
2014/06/18	R214	05/02/2015			Bond Future	9.3838	75.0072	9.3544	75.2256	(0.313)	0.0000	0.0000	0
2014/06/18	R214	05/02/2015	9.51	Call	Bond Future	4,540.4400	4.5404	4,627.4200	4.6274	1.916	0	0	0
2014/06/18	R214	05/02/2015	9.50	Put	Bond Future	3,650.1700	3.6502	3,518.1200	3.5181	(3.618)	0	0	0
2014/06/18	R214	05/02/2015	9.49	Call	Bond Future	4,463.6400	4.4636	4,549.5300	4.5495	1.924	0	0	0
2014/06/18	R214	05/02/2015	9.49	Put	Bond Future	3,684.5200	3.6845	3,552.0400	3.5520	(3.596)	0	0	0
2014/06/18	R214	05/02/2015	9.51	Put	Bond Future	3,616.1000	3.6161	3,484.7100	3.4847	(3.633)	0	0	0
2014/06/18	R248	07/08/2014			Bond Future	9.3295	97.9936	9.2911	98.3667	(0.412)	0.0000	0.0000	14,129
2014/06/18	R248	07/08/2014	9.65	Call	Bond Future	3,011.5100	3.0115	3,384.5700	3.3846	12.388	0	0	0
2014/06/18	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R248	07/08/2014	9.66	Call	Bond Future	3,102.6900	3.1027	3,475.7500	3.4757	12.024	0	0	0
2014/06/18	R248	07/08/2014	9.64	Call	Bond Future	2,920.1700	2.9202	3,293.2300	3.2932	12.775	0	0	0
2014/06/18	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R248	06/11/2014			Bond Future	9.4089	95.0409	9.3695	95.4181	(0.419)	0.0000	0.0000	0
2014/06/18	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R248	06/11/2014	9.72	Call	Bond Future	2,881.7300	2.8817	3,258.8800	3.2589	13.088	0	0	0
2014/06/18	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R248	06/11/2014	9.73	Call	Bond Future	2,971.7000	2.9717	3,348.8500	3.3488	12.691	0	0	0
2014/06/18	R248	06/11/2014	9.74	Call	Bond Future	3,061.5100	3.0615	3,438.6600	3.4387	12.319	0	0	0
2014/06/18	R248	05/02/2015			Bond Future	9.4879	96.5169	9.4474	96.8978	(0.426)	0.0000	0.0000	0
2014/06/18	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	R248	05/02/2015	9.50	Call	Bond Future	113.4900	0.1135	494.3700	0.4944	335.607	0	0	0
2014/06/18	R248	05/02/2015	9.51	Call	Bond Future	207.0100	0.2070	587.8900	0.5879	183.991	0	0	0
2014/06/18	R248	05/02/2015	9.49	Call	Bond Future	19.7900	0.0198	400.6700	0.4007	1924.608	0	0	0
2014/06/18	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/18	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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