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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/06/2014 TO 24/06/2014

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
2014/06/24	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	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
2014/06/24	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	2025	07/08/2014	109.01	Call	Bond Future	8,025.0100	8.0250	8,062.7800	8.0628	0.471	0	0	0
2014/06/24	2025	07/08/2014			Bond Future	117.0350	117.0350	117.0728	117.0728	0.032	0.0000	0.0000	0
2014/06/24	2025	07/08/2014	108.99	Call	Bond Future	8,045.0100	8.0450	8,082.7800	8.0828	0.469	0	0	0
2014/06/24	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2025	07/08/2014	109.00	Call	Bond Future	8,035.0100	8.0350	8,072.7800	8.0728	0.470	0	0	0
2014/06/24	2025	06/11/2014	117.01	Call	Bond Future	1,794.2200	1.7942	1,832.0000	1.8320	2.106	0	0	0
2014/06/24	2025	06/11/2014			Bond Future	118.8042	118.8042	118.8420	118.8420	0.032	0.0000	0.0000	0
2014/06/24	2025	06/11/2014	116.99	Call	Bond Future	1,814.2200	1.8142	1,852.0000	1.8520	2.082	0	0	0
2014/06/24	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2025	06/11/2014	117.00	Call	Bond Future	1,804.2200	1.8042	1,842.0000	1.8420	2.094	0	0	0
2014/06/24	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2030	07/08/2014			Bond Future	8.8728	92.9874	8.8565	93.1162	(0.184)	0.0000	0.0000	4,181
2014/06/24	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2030	07/08/2014	8.99	Call	Bond Future	918.2100	0.9182	1,046.9400	1.0469	14.020	0	0	0
2014/06/24	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2030	07/08/2014	9.00	Call	Bond Future	995.9300	0.9959	1,124.6600	1.1247	12.926	0	0	0
2014/06/24	2030	07/08/2014	9.01	Call	Bond Future	1,073.5600	1.0736	1,202.2900	1.2023	11.991	0	0	0
2014/06/24	2030	06/11/2014	9.01	Call	Bond Future	443.3700	0.4434	573.4900	0.5735	29.348	0	0	0
2014/06/24	2030	06/11/2014			Bond Future	8.9527	94.3823	8.9359	94.5124	(0.187)	0.0000	0.0000	0
2014/06/24	2030	06/11/2014	8.99	Call	Bond Future	289.0400	0.2890	419.1600	0.4192	45.018	0	0	0
2014/06/24	2030	06/11/2014	9.00	Call	Bond Future	366.2500	0.3663	496.3700	0.4964	35.528	0	0	0
2014/06/24	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2030	05/02/2015			Bond Future	9.0315	91.8387	9.0144	91.9692	(0.189)	0.0000	0.0000	0
2014/06/24	2030	05/02/2015	9.25	Call	Bond Future	1,646.1900	1.6462	1,776.6600	1.7767	7.926	0	0	0
2014/06/24	2030	05/02/2015	9.24	Call	Bond Future	1,571.7900	1.5718	1,702.2600	1.7023	8.301	0	0	0
2014/06/24	2030	05/02/2015	9.26	Call	Bond Future	1,720.5000	1.7205	1,850.9700	1.8510	7.583	0	0	0
2014/06/24	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	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
2014/06/24	2037	07/08/2014	9.06	Put	Bond Future	182.7300	0.1827	127.5900	0.1276	(30.176)	0	0	0
2014/06/24	2037	07/08/2014			Bond Future	9.0801	94.7520	9.0740	94.8071	(0.067)	0.0000	0.0000	10,002
2014/06/24	2037	07/08/2014	9.05	Put	Bond Future	274.0300	0.2740	218.8900	0.2189	(20.122)	0	0	0
2014/06/24	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2037	07/08/2014	9.04	Put	Bond Future	365.4700	0.3655	310.3300	0.3103	(15.087)	0	0	0
2014/06/24	2037	06/11/2014	9.69	Call	Bond Future	4,599.7100	4.5997	4,655.2200	4.6552	1.207	0	0	0
2014/06/24	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2037	06/11/2014			Bond Future	9.1558	96.1732	9.1496	96.2288	(0.068)	0.0000	0.0000	0
2014/06/24	2037	06/11/2014	9.70	Call	Bond Future	4,682.3200	4.6823	4,737.8300	4.7378	1.186	0	0	0
2014/06/24	2037	06/11/2014	9.71	Call	Bond Future	4,764.8100	4.7648	4,820.3200	4.8203	1.165	0	0	0
2014/06/24	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2037	05/02/2015			Bond Future	9.2303	93.4070	9.2241	93.4617	(0.067)	0.0000	0.0000	0
2014/06/24	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2037	05/02/2015	9.50	Call	Bond Future	2,334.0000	2.3340	2,388.6900	2.3887	2.343	0	0	0
2014/06/24	2037	05/02/2015	9.51	Call	Bond Future	2,418.7400	2.4187	2,473.4300	2.4734	2.261	0	0	0
2014/06/24	2037	05/02/2015	9.49	Call	Bond Future	2,249.1300	2.2491	2,303.8200	2.3038	2.432	0	0	0
2014/06/24	2038	07/08/2014			Bond Future	121.8996	121.8996	121.9398	121.9398	0.033	0.0000	0.0000	725
2014/06/24	2038	07/08/2014	106.00	Call	Bond Future	15,899.6000	15.8996	15,939.7700	15.9398	0.253	0	0	0
2014/06/24	2038	07/08/2014	106.01	Call	Bond Future	15,889.6000	15.8896	15,929.7700	15.9298	0.253	0	0	0
2014/06/24	2038	07/08/2014	105.99	Call	Bond Future	15,909.6000	15.9096	15,949.7700	15.9498	0.252	0	0	0
2014/06/24	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2038	06/11/2014	120.01	Call	Bond Future	3,732.4400	3.7324	3,772.4400	3.7724	1.072	0	0	0
2014/06/24	2038	06/11/2014			Bond Future	123.7424	123.7424	123.7824	123.7824	0.032	0.0000	0.0000	0
2014/06/24	2038	06/11/2014	119.99	Call	Bond Future	3,752.4400	3.7524	3,792.4400	3.7924	1.066	0	0	0
2014/06/24	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2038	06/11/2014	120.00	Call	Bond Future	3,742.4400	3.7424	3,782.4400	3.7824	1.069	0	0	0
2014/06/24	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2046	07/08/2014			Bond Future	121.9075	121.9075	121.9475	121.9475	0.033	0.0000	0.0000	5,218
2014/06/24	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2046	07/08/2014	104.44	Call	Bond Future	17,467.5200	17.4675	17,507.5400	17.5075	0.229	0	0	0
2014/06/24	2046	07/08/2014	104.45	Call	Bond Future	17,457.5200	17.4575	17,497.5400	17.4975	0.229	0	0	0
2014/06/24	2046	07/08/2014	104.43	Call	Bond Future	17,477.5200	17.4775	17,517.5400	17.5175	0.229	0	0	0
2014/06/24	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2046	06/11/2014	104.45	Call	Bond Future	17,955.0100	17.9550	17,994.9100	17.9949	0.222	0	0	0
2014/06/24	2046	06/11/2014			Bond Future	122.4050	122.4050	122.4449	122.4449	0.033	0.0000	0.0000	0
2014/06/24	2046	06/11/2014	104.43	Call	Bond Future	17,975.0100	17.9750	18,014.9100	18.0149	0.222	0	0	0
2014/06/24	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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2014/06/24	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2046	06/11/2014	104.44	Call	Bond Future	17,965.0100	17.9650	18,004.9100	18.0049	0.222	0	0	0
2014/06/24	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2050	07/08/2014			Bond Future	127.2955	127.2955	127.3377	127.3377	0.033	0.0000	0.0000	2,720
2014/06/24	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2050	07/08/2014	112.00	Call	Bond Future	15,295.4600	15.2955	15,337.7000	15.3377	0.276	0	0	0
2014/06/24	2050	07/08/2014	112.01	Call	Bond Future	15,285.4600	15.2855	15,327.7000	15.3277	0.276	0	0	0
2014/06/24	2050	07/08/2014	111.99	Call	Bond Future	15,305.4600	15.3055	15,347.7000	15.3477	0.276	0	0	0
2014/06/24	2050	06/11/2014			Bond Future	129.2194	129.2194	129.2616	129.2616	0.033	0.0000	0.0000	0
2014/06/24	2050	06/11/2014	126.00	Call	Bond Future	3,219.4300	3.2194	3,261.5500	3.2615	1.308	0	0	0
2014/06/24	2050	06/11/2014	126.01	Call	Bond Future	3,209.4300	3.2094	3,251.5500	3.2515	1.312	0	0	0
2014/06/24	2050	06/11/2014	125.99	Call	Bond Future	3,229.4300	3.2294	3,271.5500	3.2715	1.304	0	0	0
2014/06/24	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	AL12	07/08/2014			Index Future	495.8430	495.8430	496.3990	496.3990	0.112	0.0000	0.0000	0
2014/06/24	AL12	06/11/2014			Index Future	503.2720	503.2720	503.8340	503.8340	0.112	0.0000	0.0000	0
2014/06/24	AL12	05/02/2015			Index Future	511.0690	511.0690	511.6310	511.6310	0.110	0.0000	0.0000	0
2014/06/24	AL37	07/08/2014			Index Future	424.5090	424.5090	424.8000	424.8000	0.069	0.0000	0.0000	0
2014/06/24	AL37	06/11/2014			Index Future	430.8690	430.8690	431.1620	431.1620	0.068	0.0000	0.0000	0
2014/06/24	AL7T	07/08/2014			Index Future	499.1420	499.1420	499.5190	499.5190	0.076	0.0000	0.0000	1
2014/06/24	AL7T	06/11/2014			Index Future	506.6200	506.6200	507.0000	507.0000	0.075	0.0000	0.0000	0
2014/06/24	ALBI	07/08/2014			Index Future	453.6510	453.6510	454.0250	454.0250	0.082	0.0000	0.0000	645
2014/06/24	ALBI	06/11/2014			Index Future	460.4470	460.4470	460.8250	460.8250	0.082	0.0000	0.0000	0
2014/06/24	ALBI	05/02/2015			Index Future	467.5810	467.5810	467.9570	467.9570	0.080	0.0000	0.0000	0
2014/06/24	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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2014/06/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/06/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/24	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
2014/06/24	EL28	07/08/2014	114.00	Call	Bond Future	9,959.0300	9.9590	9,999.6000	9.9996	0.407	0	0	0
2014/06/24	EL28	07/08/2014			Bond Future	123.9590	123.9590	123.9996	123.9996	0.033	0.0000	0.0000	0
2014/06/24	EL28	07/08/2014	114.01	Call	Bond Future	9,949.0300	9.9490	9,989.6000	9.9896	0.408	0	0	0
2014/06/24	EL28	07/08/2014	113.99	Call	Bond Future	9,969.0300	9.9690	10,009.6000	10.0096	0.407	0	0	0
2014/06/24	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	EL28	06/11/2014			Bond Future	124.3515	124.3515	124.3921	124.3921	0.033	0.0000	0.0000	0
2014/06/24	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	EL28	06/11/2014	122.00	Call	Bond Future	2,351.4800	2.3515	2,392.0700	2.3921	1.726	0	0	0
2014/06/24	EL28	06/11/2014	122.01	Call	Bond Future	2,341.4800	2.3415	2,382.0700	2.3821	1.734	0	0	0
2014/06/24	EL28	06/11/2014	121.99	Call	Bond Future	2,361.4800	2.3615	2,402.0700	2.4021	1.719	0	0	0
2014/06/24	ES33	07/08/2014			Bond Future	9.7049	84.0447	9.6987	84.0906	(0.064)	0.0000	0.0000	6,220
2014/06/24	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	ES33	07/08/2014	10.14	Call	Bond Future	3,098.0400	3.0980	3,143.9200	3.1439	1.481	0	0	0
2014/06/24	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	ES33	07/08/2014	10.15	Call	Bond Future	3,167.0700	3.1671	3,212.9500	3.2130	1.449	0	0	0
2014/06/24	ES33	07/08/2014	10.16	Call	Bond Future	3,236.0000	3.2360	3,281.8800	3.2819	1.418	0	0	0
2014/06/24	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	ES33	06/11/2014			Bond Future	9.8057	81.5201	9.7993	81.5663	(0.065)	0.0000	0.0000	0
2014/06/24	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	ES33	06/11/2014	10.29	Call	Bond Future	3,379.6700	3.3797	3,425.8600	3.4259	1.367	0	0	0
2014/06/24	ES33	06/11/2014	10.30	Call	Bond Future	3,447.1200	3.4471	3,493.3100	3.4933	1.340	0	0	0
2014/06/24	ES33	06/11/2014	10.31	Call	Bond Future	3,514.4700	3.5145	3,560.6600	3.5607	1.314	0	0	0
2014/06/24	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	ES33	05/02/2015	10.00	Call	Bond Future	657.1000	0.6571	702.5700	0.7026	6.920	0	0	0
2014/06/24	ES33	05/02/2015			Bond Future	9.9067	82.7842	9.9003	82.8297	(0.065)	0.0000	0.0000	0
2014/06/24	ES33	05/02/2015	10.01	Call	Bond Future	727.0600	0.7271	772.5300	0.7725	6.254	0	0	0
2014/06/24	ES33	05/02/2015	9.99	Call	Bond Future	587.0500	0.5870	632.5200	0.6325	7.746	0	0	0
2014/06/24	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	GOVI	07/08/2014			GOVI	452.5170	452.5170	452.8900	452.8900	0.082	0.0000	0.0000	524
2014/06/24	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	GOVI	07/08/2014	459.99	Put	GOVI	74,730.0000	7.4730	71,000.0000	7.1000	(4.991)	0	0	0
2014/06/24	GOVI	07/08/2014	460.01	Put	GOVI	74,930.0000	7.4930	71,200.0000	7.1200	(4.978)	0	0	0
2014/06/24	GOVI	07/08/2014	460.00	Put	GOVI	74,830.0000	7.4830	71,100.0000	7.1100	(4.985)	0	0	0
2014/06/24	GOVI	06/11/2014	449.01	Call	GOVI	102,860.0000	10.2860	106,630.0000	10.6630	3.665	0	0	0
2014/06/24	GOVI	06/11/2014			GOVI	459.2960	459.2960	459.6730	459.6730	0.082	0.0000	0.0000	28
2014/06/24	GOVI	06/11/2014	448.99	Call	GOVI	103,060.0000	10.3060	106,830.0000	10.6830	3.658	0	0	0
2014/06/24	GOVI	06/11/2014	449.00	Call	GOVI	102,960.0000	10.2960	106,730.0000	10.6730	3.662	0	0	0

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2014/06/24	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	GOVI	05/02/2015	459.99	Call	GOVI	64,230.0000	6.4230	67,970.0000	6.7970	5.823	0	0	0
2014/06/24	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	GOVI	05/02/2015			GOVI	466.4130	466.4130	466.7870	466.7870	0.080	0.0000	0.0000	0
2014/06/24	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	GOVI	05/02/2015	460.00	Call	GOVI	64,130.0000	6.4130	67,870.0000	6.7870	5.832	0	0	0
2014/06/24	GOVI	05/02/2015	460.01	Call	GOVI	64,030.0000	6.4030	67,770.0000	6.7770	5.841	0	0	0
2014/06/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/06/24	ICAA	07/08/2014			Can-Do Interest Rate	143.3416	143.3416	143.3847	143.3847	0.030	0.0000	0.0000	635
2014/06/24	IGOV	07/08/2014			Index Future	216.5860	216.5860	216.7000	216.7000	0.053	0.0000	0.0000	1,266
2014/06/24	IGOV	06/11/2014			Index Future	219.8570	219.8570	219.9730	219.9730	0.053	0.0000	0.0000	87
2014/06/24	IGOV	05/02/2015			Index Future	223.2900	223.2900	223.4030	223.4030	0.051	0.0000	0.0000	0
2014/06/24	ILBI	07/08/2014			Index Future	587.3980	587.3980	587.7020	587.7020	0.052	0.0000	0.0000	210
2014/06/24	ILBI	06/11/2014			Index Future	596.2750	596.2750	596.5820	596.5820	0.051	0.0000	0.0000	0
2014/06/24	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/06/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/06/24	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/06/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/06/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/06/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/06/24	JBAF	16/07/2014			Jibar Tradeable Future	5.8000	94.2000	5.7900	94.2100	(0.172)	0.0000	0.0000	545
2014/06/24	JBAF	20/08/2014			Jibar Tradeable Future	6.0600	93.9400	6.0500	93.9500	(0.165)	0.0000	0.0000	0
2014/06/24	JBAF	17/09/2014			Jibar Tradeable Future	6.1200	93.8800	6.1100	93.8900	(0.163)	0.0000	0.0000	33,000
2014/06/24	JBAF	15/10/2014			Jibar Tradeable Future	6.2600	93.7400	6.2400	93.7600	(0.319)	0.0000	0.0000	0
2014/06/24	JBAF	19/11/2014			Jibar Tradeable Future	6.3200	93.6800	6.3000	93.7000	(0.316)	0.0000	0.0000	0
2014/06/24	JBAF	17/12/2014			Jibar Tradeable Future	6.4600	93.5400	6.4300	93.5700	(0.464)	0.0000	0.0000	0
2014/06/24	JBAF	18/03/2015			Jibar Tradeable Future	6.7200	93.2800	6.6900	93.3100	(0.446)	0.0000	0.0000	2,850
2014/06/24	JBAF	17/06/2015			Jibar Tradeable Future	6.9800	93.0200	6.9400	93.0600	(0.573)	0.0000	0.0000	5,000
2014/06/24	JBAF	16/09/2015			Jibar Tradeable Future	7.1500	92.8500	7.1300	92.8700	(0.280)	0.0000	0.0000	0
2014/06/24	JBAF	15/12/2015			Jibar Tradeable Future	7.3100	92.6900	7.2800	92.7200	(0.410)	0.0000	0.0000	0
2014/06/24	JBAF	16/03/2016			Jibar Tradeable Future	7.4400	92.5600	7.4200	92.5800	(0.269)	0.0000	0.0000	0
2014/06/24	JBAF	15/06/2016			Jibar Tradeable Future	7.5700	92.4300	7.5500	92.4500	(0.264)	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
2014/06/24	R023	07/08/2014	8.51	Call	Bond Future	2,267.4500	2.2675	2,307.7000	2.3077	1.775	0	0	0
2014/06/24	R023	07/08/2014			Bond Future	8.2001	100.7391	8.1889	100.8064	(0.138)	0.0000	0.0000	12,508
2014/06/24	R023	07/08/2014	8.49	Call	Bond Future	2,181.4600	2.1815	2,220.5600	2.2206	1.792	0	0	0
2014/06/24	R023	07/08/2014	8.50	Call	Bond Future	2,224.2800	2.2243	2,263.9600	2.2640	1.784	0	0	0
2014/06/24	R023	07/08/2014	8.49	Put	Bond Future	474.3100	0.4743	446.1900	0.4462	(5.929)	0	0	0
2014/06/24	R023	07/08/2014	8.51	Put	Bond Future	443.9200	0.4439	416.9500	0.4170	(6.075)	0	0	0
2014/06/24	R023	07/08/2014	8.50	Put	Bond Future	458.9200	0.4589	431.3800	0.4314	(6.001)	0	0	0
2014/06/24	R023	06/11/2014			Bond Future	8.2897	98.3292	8.2781	98.3970	(0.141)	0.0000	0.0000	0
2014/06/24	R023	06/11/2014	8.59	Put	Bond Future	1,314.0900	1.3141	1,282.7400	1.2827	(2.386)	0	0	0
2014/06/24	R023	06/11/2014	8.61	Put	Bond Future	1,273.3500	1.2733	1,242.6100	1.2426	(2.414)	0	0	0
2014/06/24	R023	06/11/2014	8.59	Call	Bond Future	3,035.2900	3.0353	3,071.6900	3.0717	1.199	0	0	0
2014/06/24	R023	06/11/2014	8.60	Put	Bond Future	1,293.6000	1.2936	1,262.5500	1.2625	(2.400)	0	0	0
2014/06/24	R023	06/11/2014	8.60	Call	Bond Future	3,071.4500	3.0714	3,108.1500	3.1081	1.195	0	0	0
2014/06/24	R023	06/11/2014	8.61	Call	Bond Future	3,107.8100	3.1078	3,144.8200	3.1448	1.191	0	0	0
2014/06/24	R023	05/02/2015			Bond Future	8.3788	99.8537	8.3669	99.9208	(0.142)	0.0000	0.0000	0
2014/06/24	R023	05/02/2015	8.74	Put	Bond Future	1,867.6500	1.8676	1,837.0000	1.8370	(1.641)	0	0	0
2014/06/24	R023	05/02/2015	8.75	Call	Bond Future	3,911.2700	3.9113	3,947.8900	3.9479	0.936	0	0	0
2014/06/24	R023	05/02/2015	8.76	Call	Bond Future	3,945.6600	3.9457	3,982.4900	3.9825	0.933	0	0	0
2014/06/24	R023	05/02/2015	8.74	Call	Bond Future	3,877.0200	3.8770	3,913.4300	3.9134	0.939	0	0	0
2014/06/24	R023	05/02/2015	8.76	Put	Bond Future	1,826.5900	1.8266	1,796.3600	1.7964	(1.655)	0	0	0
2014/06/24	R023	05/02/2015	8.75	Put	Bond Future	1,847.0300	1.8470	1,816.5900	1.8166	(1.648)	0	0	0
2014/06/24	R157	07/08/2014	6.76	Put	Bond Future	145.4700	0.1455	145.3700	0.1454	(0.069)	0	0	0
2014/06/24	R157	07/08/2014			Bond Future	6.7370	112.4952	6.7402	112.4918	0.047	0.0000	0.0000	6,048
2014/06/24	R157	07/08/2014	6.75	Put	Bond Future	150.5600	0.1506	150.5000	0.1505	(0.040)	0	0	0
2014/06/24	R157	07/08/2014	6.74	Call	Bond Future	159.2400	0.1592	155.7300	0.1557	(2.204)	0	0	0
2014/06/24	R157	07/08/2014	6.75	Call	Bond Future	164.7800	0.1648	161.2400	0.1612	(2.148)	0	0	0
2014/06/24	R157	07/08/2014	6.76	Call	Bond Future	170.6100	0.1706	167.0300	0.1670	(2.098)	0	0	0
2014/06/24	R157	07/08/2014	6.74	Put	Bond Future	155.9400	0.1559	155.9100	0.1559	(0.019)	0	0	0
2014/06/24	R157	06/11/2014	6.19	Put	Bond Future	703.0600	0.7031	705.9200	0.7059	0.407	0	0	0
2014/06/24	R157	06/11/2014			Bond Future	6.9538	107.3694	6.9587	107.3653	0.070	0.0000	0.0000	0
2014/06/24	R157	06/11/2014	6.21	Put	Bond Future	688.8500	0.6889	691.6800	0.6917	0.411	0	0	0
2014/06/24	R157	06/11/2014	6.20	Put	Bond Future	695.9400	0.6959	698.7800	0.6988	0.408	0	0	0
2014/06/24	R157	06/11/2014	6.21	Call	Bond Future	59.3100	0.0593	58.0100	0.0580	(2.192)	0	0	0
2014/06/24	R157	06/11/2014	6.19	Call	Bond Future	56.5100	0.0565	55.2400	0.0552	(2.247)	0	0	0
2014/06/24	R157	06/11/2014	6.20	Call	Bond Future	57.9000	0.0579	56.6100	0.0566	(2.228)	0	0	0
2014/06/24	R157	05/02/2015	8.74	Call	Bond Future	934.1700	0.9342	928.6000	0.9286	(0.596)	0	0	0
2014/06/24	R157	05/02/2015	8.75	Put	Bond Future	81.8600	0.0819	82.4000	0.0824	0.660	0	0	0
2014/06/24	R157	05/02/2015			Bond Future	7.2850	109.0347	7.2954	109.0286	0.142	0.0000	0.0000	0
2014/06/24	R157	05/02/2015	8.74	Put	Bond Future	82.8600	0.0829	83.4000	0.0834	0.652	0	0	0
2014/06/24	R157	05/02/2015	8.76	Put	Bond Future	80.8700	0.0809	81.4000	0.0814	0.655	0	0	0
2014/06/24	R157	05/02/2015	8.75	Call	Bond Future	938.9800	0.9390	933.4100	0.9334	(0.593)	0	0	0
2014/06/24	R157	05/02/2015	8.76	Call	Bond Future	943.7900	0.9438	938.2100	0.9382	(0.591)	0	0	0
2014/06/24	R186	07/08/2014	8.31	Call	Bond Future	1,450.0900	1.4501	1,498.9800	1.4990	3.372	0	0	0
2014/06/24	R186	07/08/2014	8.43	Put	Bond Future	1,258.2700	1.2583	1,183.7400	1.1837	(5.923)	0	0	105
2014/06/24	R186	07/08/2014	8.70	Put	Bond Future	537.1900	0.5372	493.6500	0.4937	(8.105)	0	0	1,000
2014/06/24	R186	07/08/2014			Bond Future	8.3446	117.8950	8.3284	118.0327	(0.194)	0.0000	0.0000	48,900

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
2014/06/24	R186	07/08/2014	7.60	Put	Bond Future	6,638.2700		6.6383	6,503.1800	6.5032	(2.035)	0	0	0
2014/06/24	R186	07/08/2014	8.00	Call	Bond Future	526.7700		0.5268	545.8300	0.5458	3.618	0	0	105
2014/06/24	R186	07/08/2014	8.92	Put	Bond Future	236.8800		0.2369	212.7600	0.2128	(10.182)	0	0	840
2014/06/24	R186	07/08/2014	8.29	Call	Bond Future	1,371.2000		1.3712	1,417.8000	1.4178	3.398	0	0	0
2014/06/24	R186	07/08/2014	8.25	Call	Bond Future	1,221.9600		1.2220	1,264.0800	1.2641	3.447	0	0	1,200
2014/06/24	R186	07/08/2014	8.30	Call	Bond Future	1,410.3000		1.4103	1,458.0400	1.4580	3.385	0	0	0
2014/06/24	R186	07/08/2014	8.29	Put	Bond Future	1,835.0800		1.8351	1,744.0000	1.7440	(4.963)	0	0	0
2014/06/24	R186	07/08/2014	9.20	Put	Bond Future	71.0000		0.0710	61.6600	0.0617	(13.155)	0	0	2,100
2014/06/24	R186	07/08/2014	7.60	Call	Bond Future	82.8300		0.0828	85.4200	0.0854	3.127	0	0	210
2014/06/24	R186	07/08/2014	8.00	Put	Bond Future	3,498.8700		3.4989	3,380.2500	3.3802	(3.390)	0	0	0
2014/06/24	R186	07/08/2014	8.31	Put	Bond Future	1,743.6900		1.7437	1,654.9000	1.6549	(5.092)	0	0	0
2014/06/24	R186	07/08/2014	8.92	Call	Bond Future	4,974.9200		4.9749	5,088.4800	5.0885	2.283	0	0	0
2014/06/24	R186	07/08/2014	8.30	Put	Bond Future	1,789.0000		1.7890	1,699.0600	1.6991	(5.027)	0	0	0
2014/06/24	R186	07/08/2014	9.20	Call	Bond Future	7,017.3200		7.0173	7,145.6600	7.1457	1.829	0	0	0
2014/06/24	R186	07/08/2014	8.43	Call	Bond Future	1,979.1200		1.9791	2,042.2700	2.0423	3.191	0	0	0
2014/06/24	R186	07/08/2014	8.70	Call	Bond Future	3,496.1000		3.4961	3,590.2400	3.5902	2.693	0	0	0
2014/06/24	R186	07/08/2014	8.25	Put	Bond Future	2,027.4300		2.0274	1,931.8700	1.9319	(4.713)	0	0	0
2014/06/24	R186	06/11/2014	8.14	Call	Bond Future	1,948.4000		1.9484	1,992.2200	1.9922	2.249	0	0	0
2014/06/24	R186	06/11/2014	8.15	Put	Bond Future	4,277.1500		4.2771	4,182.4400	4.1824	(2.214)	0	0	0
2014/06/24	R186	06/11/2014			Bond Future	8.4230	119.6626	8.4063	119.8017	(0.199)	0.0000	0.0000	103	
2014/06/24	R186	06/11/2014	9.17	Call	Bond Future	6,893.3900		6.8934	6,996.3700	6.9964	1.494	0	0	0
2014/06/24	R186	06/11/2014	8.15	Call	Bond Future	1,980.7200		1.9807	2,025.1100	2.0251	2.241	0	0	0
2014/06/24	R186	06/11/2014	8.16	Call	Bond Future	2,013.3800		2.0134	2,058.3500	2.0584	2.234	0	0	0
2014/06/24	R186	06/11/2014	9.17	Put	Bond Future	919.5700		0.9196	883.4500	0.8834	(3.928)	0	0	2,010
2014/06/24	R186	06/11/2014	8.14	Put	Bond Future	4,330.1400		4.3301	4,234.8600	4.2349	(2.200)	0	0	0
2014/06/24	R186	06/11/2014	8.16	Put	Bond Future	4,224.5900		4.2246	4,130.4600	4.1305	(2.228)	0	0	0
2014/06/24	R186	05/02/2015	9.00	Call	Bond Future	6,266.3900		6.2664	6,352.0900	6.3521	1.368	0	0	0
2014/06/24	R186	05/02/2015			Bond Future	8.4987	116.2225	8.4815	116.3616	(0.201)	0.0000	0.0000	0	
2014/06/24	R186	05/02/2015	8.75	Call	Bond Future	5,046.9900		5.0470	5,121.9400	5.1219	1.485	0	0	0
2014/06/24	R186	05/02/2015	8.76	Call	Bond Future	5,093.5500		5.0936	5,168.9400	5.1689	1.480	0	0	0
2014/06/24	R186	05/02/2015	8.74	Call	Bond Future	5,000.9900		5.0010	5,075.4900	5.0755	1.490	0	0	0
2014/06/24	R186	05/02/2015	8.76	Put	Bond Future	2,997.2700		2.9973	2,933.5400	2.9335	(2.126)	0	0	0
2014/06/24	R186	05/02/2015	8.75	Put	Bond Future	3,029.9500		3.0300	2,965.7800	2.9658	(2.118)	0	0	0
2014/06/24	R186	05/02/2015	9.00	Put	Bond Future	2,291.5200		2.2915	2,238.1000	2.2381	(2.331)	0	0	9,600
2014/06/24	R186	05/02/2015	8.74	Put	Bond Future	3,063.2600		3.0633	2,998.6400	2.9986	(2.110)	0	0	0
2014/06/24	R197	07/08/2014			Bond Future	286.3661		286.3661	286.4572	286.4572	0.032	0.0000	0.0000	905
2014/06/24	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R197	07/08/2014	270.00	Call	Bond Future	16,366.0900		16.3661	16,457.2500	16.4572	0.557	0	0	0
2014/06/24	R197	07/08/2014	270.01	Call	Bond Future	16,356.0900		16.3561	16,447.2500	16.4472	0.557	0	0	0
2014/06/24	R197	07/08/2014	269.99	Call	Bond Future	16,376.0900		16.3761	16,467.2500	16.4672	0.557	0	0	0
2014/06/24	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R197	06/11/2014			Bond Future	290.6945	290.6945	290.7857	290.7857	290.7857	0.031	0.0000	0.0000	0
2014/06/24	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R197	06/11/2014	285.00	Call	Bond Future	5,694.4700		5.6945	5,785.7100	5.7857	1.602	0	0	0
2014/06/24	R197	06/11/2014	285.01	Call	Bond Future	5,684.4700		5.6845	5,775.7100	5.7757	1.605	0	0	0

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2014/06/24	R197	06/11/2014	284.99	Call	Bond Future	5,704.4700	5.7045	5,795.7100	5.7957	1.599	0	0	0
2014/06/24	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R201	07/08/2014	5.31	Put	Bond Future	285.2200	0.2852	283.6300	0.2836	(0.557)	0	0	0
2014/06/24	R201	07/08/2014			Bond Future	5.9434	102.1951	5.9423	102.1955	(0.018)	0.0000	0.0000	0
2014/06/24	R201	07/08/2014	5.30	Put	Bond Future	287.8800	0.2879	286.3000	0.2863	(0.549)	0	0	0
2014/06/24	R201	07/08/2014	5.31	Call	Bond Future	57.2600	0.0573	56.0500	0.0561	(2.113)	0	0	0
2014/06/24	R201	07/08/2014	5.29	Call	Bond Future	55.3900	0.0554	54.2000	0.0542	(2.148)	0	0	0
2014/06/24	R201	07/08/2014	5.30	Call	Bond Future	56.3200	0.0563	55.1200	0.0551	(2.131)	0	0	0
2014/06/24	R201	07/08/2014	5.29	Put	Bond Future	290.5600	0.2906	288.9900	0.2890	(0.540)	0	0	0
2014/06/24	R202	07/08/2014	207.99	Call	Bond Future	21,488.4100	21.4884	21,561.2800	21.5613	0.339	0	0	0
2014/06/24	R202	07/08/2014	208.00	Put	Bond Future	10.9800	0.0110	9.5900	0.0096	(12.659)	0	0	0
2014/06/24	R202	07/08/2014			Bond Future	229.4675	229.4675	229.5417	229.5417	0.032	0.0000	0.0000	44,627
2014/06/24	R202	07/08/2014	207.99	Put	Bond Future	10.9300	0.0109	9.5500	0.0096	(12.626)	0	0	0
2014/06/24	R202	07/08/2014	208.01	Put	Bond Future	11.0200	0.0110	9.6300	0.0096	(12.613)	0	0	0
2014/06/24	R202	07/08/2014	208.00	Call	Bond Future	21,478.4600	21.4785	21,551.3200	21.5513	0.339	0	0	0
2014/06/24	R202	07/08/2014	208.01	Call	Bond Future	21,468.5000	21.4685	21,541.3600	21.5414	0.339	0	0	0
2014/06/24	R202	06/11/2014	226.99	Call	Bond Future	5,945.5600	5.9456	6,019.9900	6.0200	1.252	0	0	0
2014/06/24	R202	06/11/2014			Bond Future	232.9356	232.9356	233.0100	233.0100	0.032	0.0000	0.0000	0
2014/06/24	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R202	06/11/2014	227.00	Call	Bond Future	5,935.5600	5.9356	6,009.9900	6.0100	1.254	0	0	0
2014/06/24	R202	06/11/2014	227.01	Call	Bond Future	5,925.5600	5.9256	5,999.9900	6.0000	1.256	0	0	0
2014/06/24	R203	07/08/2014	7.30	Call	Bond Future	390.0300	0.3900	414.3900	0.4144	6.246	0	0	0
2014/06/24	R203	07/08/2014			Bond Future	7.3421	105.8231	7.3196	105.8853	(0.306)	0.0000	0.0000	24,601
2014/06/24	R203	07/08/2014	7.31	Call	Bond Future	402.9500	0.4030	427.9200	0.4279	6.197	0	0	0
2014/06/24	R203	07/08/2014	6.84	Put	Bond Future	1,453.1400	1.4531	1,395.3200	1.3953	(3.979)	0	0	0
2014/06/24	R203	07/08/2014	7.29	Put	Bond Future	521.5200	0.5215	483.0800	0.4831	(7.371)	0	0	0
2014/06/24	R203	07/08/2014	7.31	Put	Bond Future	491.7100	0.4917	454.4900	0.4545	(7.570)	0	0	0
2014/06/24	R203	07/08/2014	7.29	Call	Bond Future	377.3800	0.3774	401.1300	0.4011	6.293	0	0	0
2014/06/24	R203	07/08/2014	7.30	Put	Bond Future	506.4700	0.5065	468.6400	0.4686	(7.469)	0	0	0
2014/06/24	R203	07/08/2014	6.84	Call	Bond Future	53.0500	0.0530	57.4200	0.0574	8.238	0	0	46
2014/06/24	R203	06/11/2014	6.86	Call	Bond Future	226.6400	0.2266	238.0200	0.2380	5.021	0	0	0
2014/06/24	R203	06/11/2014			Bond Future	7.4704	103.2465	7.4459	103.3091	(0.328)	0.0000	0.0000	200
2014/06/24	R203	06/11/2014	6.98	Call	Bond Future	301.0400	0.3010	315.3300	0.3153	4.747	0	0	14
2014/06/24	R203	06/11/2014	6.84	Call	Bond Future	215.8000	0.2158	226.7400	0.2267	5.070	0	0	45
2014/06/24	R203	06/11/2014	6.85	Call	Bond Future	221.1700	0.2212	232.3300	0.2323	5.046	0	0	0
2014/06/24	R203	06/11/2014	6.98	Put	Bond Future	1,562.2200	1.5622	1,513.9400	1.5139	(3.090)	0	0	0
2014/06/24	R203	06/11/2014	6.84	Put	Bond Future	1,840.5600	1.8406	1,788.9300	1.7889	(2.805)	0	0	0
2014/06/24	R203	06/11/2014	6.86	Put	Bond Future	1,799.3600	1.7994	1,748.1700	1.7482	(2.845)	0	0	0
2014/06/24	R203	06/11/2014	6.85	Put	Bond Future	1,819.9100	1.8199	1,768.5000	1.7685	(2.825)	0	0	0
2014/06/24	R203	05/02/2015	7.69	Call	Bond Future	1,114.3500	1.1144	1,145.4400	1.1454	2.790	0	0	55
2014/06/24	R203	05/02/2015			Bond Future	7.6073	104.8474	7.5809	104.9091	(0.347)	0.0000	0.0000	0
2014/06/24	R203	05/02/2015	8.34	Put	Bond Future	406.8400	0.4068	389.5400	0.3895	(4.252)	0	0	0
2014/06/24	R203	05/02/2015	8.35	Call	Bond Future	2,117.2600	2.1173	2,161.8600	2.1619	2.106	0	0	0

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2014/06/24	R203	05/02/2015	8.36	Call	Bond Future	2,134.7400	2.1347	2,179.5000	2.1795	2.097	0	0	0
2014/06/24	R203	05/02/2015	8.34	Call	Bond Future	2,099.8400	2.0998	2,144.2600	2.1443	2.115	0	0	0
2014/06/24	R203	05/02/2015	8.36	Put	Bond Future	396.0300	0.3960	379.0700	0.3791	(4.283)	0	0	0
2014/06/24	R203	05/02/2015	7.69	Put	Bond Future	921.5200	0.9215	890.8900	0.8909	(3.324)	0	0	0
2014/06/24	R203	05/02/2015	8.35	Put	Bond Future	401.4000	0.4014	384.2800	0.3843	(4.265)	0	0	0
2014/06/24	R204	07/08/2014			Bond Future	7.5979	102.5897	7.5811	102.6519	(0.222)	0.0000	0.0000	14,498
2014/06/24	R204	07/08/2014	7.44	Put	Bond Future	966.9600	0.9670	920.8600	0.9209	(4.768)	0	0	0
2014/06/24	R204	07/08/2014	7.46	Put	Bond Future	920.1700	0.9202	875.0700	0.8751	(4.901)	0	0	0
2014/06/24	R204	07/08/2014	7.45	Put	Bond Future	943.4000	0.9434	897.8000	0.8978	(4.834)	0	0	0
2014/06/24	R204	07/08/2014	7.46	Call	Bond Future	410.1400	0.4101	427.2500	0.4273	4.172	0	0	0
2014/06/24	R204	07/08/2014	7.78	Call	Bond Future	1,027.5400	1.0275	1,062.9100	1.0629	3.442	0	0	0
2014/06/24	R204	07/08/2014	7.44	Call	Bond Future	382.7200	0.3827	398.8300	0.3988	4.209	0	0	0
2014/06/24	R204	07/08/2014	7.78	Put	Bond Future	359.0700	0.3591	332.2300	0.3322	(7.475)	0	0	530
2014/06/24	R204	07/08/2014	7.45	Call	Bond Future	396.2700	0.3963	412.8800	0.4129	4.192	0	0	0
2014/06/24	R204	06/11/2014	7.99	Put	Bond Future	706.6700	0.7067	680.5400	0.6805	(3.698)	0	0	1,270
2014/06/24	R204	06/11/2014			Bond Future	7.7071	104.1278	7.6892	104.1904	(0.233)	0.0000	0.0000	200
2014/06/24	R204	06/11/2014	6.99	Put	Bond Future	2,806.9200	2.8069	2,753.1900	2.7532	(1.914)	0	0	0
2014/06/24	R204	06/11/2014	7.01	Put	Bond Future	2,748.5400	2.7485	2,695.1900	2.6952	(1.941)	0	0	0
2014/06/24	R204	06/11/2014	7.00	Put	Bond Future	2,777.6600	2.7777	2,724.1300	2.7241	(1.927)	0	0	0
2014/06/24	R204	06/11/2014	6.99	Call	Bond Future	266.5900	0.2666	275.4700	0.2755	3.331	0	0	0
2014/06/24	R204	06/11/2014	7.99	Call	Bond Future	1,687.7300	1.6877	1,724.2100	1.7242	2.161	0	0	0
2014/06/24	R204	06/11/2014	7.00	Call	Bond Future	273.2800	0.2733	282.3600	0.2824	3.323	0	0	0
2014/06/24	R204	06/11/2014	7.01	Call	Bond Future	280.1100	0.2801	289.3700	0.2894	3.306	0	0	0
2014/06/24	R204	05/02/2015			Bond Future	7.8163	101.7075	7.7975	101.7693	(0.240)	0.0000	0.0000	0
2014/06/24	R204	05/02/2015	8.25	Call	Bond Future	2,291.6500	2.2916	2,329.3300	2.3293	1.644	0	0	0
2014/06/24	R204	05/02/2015	8.26	Call	Bond Future	2,313.0500	2.3131	2,350.9300	2.3509	1.638	0	0	0
2014/06/24	R204	05/02/2015	8.24	Call	Bond Future	2,270.3400	2.2703	2,307.8100	2.3078	1.650	0	0	0
2014/06/24	R204	05/02/2015	8.26	Put	Bond Future	865.5100	0.8655	841.6200	0.8416	(2.760)	0	0	0
2014/06/24	R204	05/02/2015	8.25	Put	Bond Future	876.4500	0.8764	852.3600	0.8524	(2.749)	0	0	0
2014/06/24	R204	05/02/2015	8.24	Put	Bond Future	887.4900	0.8875	863.1900	0.8632	(2.738)	0	0	0
2014/06/24	R207	07/08/2014	7.69	Call	Bond Future	502.5500	0.5026	521.6600	0.5217	3.803	0	0	0
2014/06/24	R207	07/08/2014	7.70	Put	Bond Future	1,120.1000	1.1201	1,067.8100	1.0678	(4.668)	0	0	0
2014/06/24	R207	07/08/2014			Bond Future	7.8399	97.9767	7.8231	98.0486	(0.214)	0.0000	0.0000	33,961
2014/06/24	R207	07/08/2014	7.70	Call	Bond Future	518.8600	0.5189	538.5100	0.5385	3.787	0	0	0
2014/06/24	R207	07/08/2014	7.71	Call	Bond Future	535.5100	0.5355	555.7300	0.5557	3.776	0	0	0
2014/06/24	R207	07/08/2014	7.69	Put	Bond Future	1,146.9500	1.1469	1,094.1200	1.0941	(4.606)	0	0	0
2014/06/24	R207	07/08/2014	7.71	Put	Bond Future	1,093.6100	1.0936	1,041.8900	1.0419	(4.729)	0	0	0
2014/06/24	R207	06/11/2014	7.36	Put	Bond Future	2,917.2100	2.9172	2,858.9300	2.8589	(1.998)	0	0	0
2014/06/24	R207	06/11/2014			Bond Future	7.9399	99.4459	7.9222	99.5184	(0.222)	0.0000	0.0000	100
2014/06/24	R207	06/11/2014	7.35	Put	Bond Future	2,949.1600	2.9492	2,890.6200	2.8906	(1.985)	0	0	0
2014/06/24	R207	06/11/2014	7.36	Call	Bond Future	500.1800	0.5002	514.4000	0.5144	2.843	0	0	0
2014/06/24	R207	06/11/2014	7.34	Call	Bond Future	479.5900	0.4796	493.3100	0.4933	2.861	0	0	0
2014/06/24	R207	06/11/2014	7.35	Call	Bond Future	489.8100	0.4898	503.7700	0.5038	2.850	0	0	0
2014/06/24	R207	06/11/2014	7.34	Put	Bond Future	2,981.2800	2.9813	2,922.5000	2.9225	(1.972)	0	0	0
2014/06/24	R207	05/02/2015	8.49	Put	Bond Future	1,104.3000	1.1043	1,076.0000	1.0760	(2.563)	0	0	0
2014/06/24	R207	05/02/2015			Bond Future	8.0406	97.3466	8.0223	97.4185	(0.227)	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
2014/06/24	R207	05/02/2015	8.51	Put	Bond Future	1,078.4300	1.0784	1,050.5800	1.0506	(2.582)	0	0	0
2014/06/24	R207	05/02/2015	8.50	Call	Bond Future	2,875.0900	2.8751	2,918.8600	2.9189	1.522	0	0	0
2014/06/24	R207	05/02/2015	8.51	Call	Bond Future	2,900.5900	2.9006	2,944.5900	2.9446	1.517	0	0	0
2014/06/24	R207	05/02/2015	8.49	Call	Bond Future	2,849.6800	2.8497	2,893.2300	2.8932	1.528	0	0	0
2014/06/24	R207	05/02/2015	8.50	Put	Bond Future	1,091.3100	1.0913	1,063.2300	1.0632	(2.573)	0	0	0
2014/06/24	R207	07/05/2015			Bond Future	8.1151	99.0148	8.0959	99.0869	(0.236)	0.0000	0.0000	0
2014/06/24	R207	07/05/2015	8.25	Call	Bond Future	2,467.7200	2.4677	2,503.8900	2.5039	1.466	0	0	0
2014/06/24	R207	07/05/2015	7.73	Call	Bond Future	1,529.7100	1.5297	1,555.7800	1.5558	1.704	0	0	66
2014/06/24	R207	07/05/2015	8.24	Put	Bond Future	1,980.2300	1.9802	1,944.1700	1.9442	(1.821)	0	0	0
2014/06/24	R207	07/05/2015	8.26	Put	Bond Future	1,946.6600	1.9467	1,910.9800	1.9110	(1.833)	0	0	0
2014/06/24	R207	07/05/2015	7.73	Put	Bond Future	2,988.0700	2.9881	2,942.1000	2.9421	(1.538)	0	0	0
2014/06/24	R207	07/05/2015	8.25	Put	Bond Future	1,963.2100	1.9632	1,927.3400	1.9273	(1.827)	0	0	0
2014/06/24	R207	07/05/2015	8.26	Call	Bond Future	2,488.4500	2.4884	2,524.8100	2.5248	1.461	0	0	0
2014/06/24	R207	07/05/2015	8.24	Call	Bond Future	2,447.4500	2.4475	2,483.4300	2.4834	1.470	0	0	0
2014/06/24	R208	07/08/2014	8.28	Call	Bond Future	1,712.8300	1.7128	1,763.7100	1.7637	2.971	0	0	0
2014/06/24	R208	07/08/2014			Bond Future	8.0047	96.0962	7.9882	96.1768	(0.207)	0.0000	0.0000	16,437
2014/06/24	R208	07/08/2014	7.80	Call	Bond Future	476.0300	0.4760	494.0800	0.4941	3.792	0	0	0
2014/06/24	R208	07/08/2014	7.79	Put	Bond Future	1,513.2400	1.5132	1,450.1200	1.4501	(4.171)	0	0	0
2014/06/24	R208	07/08/2014	7.81	Put	Bond Future	1,446.8200	1.4468	1,384.8300	1.3848	(4.285)	0	0	0
2014/06/24	R208	07/08/2014	7.80	Put	Bond Future	1,479.8200	1.4798	1,417.2600	1.4173	(4.228)	0	0	0
2014/06/24	R208	07/08/2014	7.81	Call	Bond Future	492.3600	0.4924	510.9800	0.5110	3.782	0	0	0
2014/06/24	R208	07/08/2014	8.28	Put	Bond Future	383.5400	0.3835	353.8100	0.3538	(7.751)	0	0	630
2014/06/24	R208	07/08/2014	7.79	Call	Bond Future	460.0800	0.4601	477.5700	0.4776	3.802	0	0	0
2014/06/24	R208	06/11/2014	7.46	Call	Bond Future	521.7800	0.5218	536.2300	0.5362	2.769	0	0	0
2014/06/24	R208	06/11/2014			Bond Future	8.1000	94.1389	8.0828	94.2203	(0.213)	0.0000	0.0000	100
2014/06/24	R208	06/11/2014	7.44	Call	Bond Future	499.7800	0.4998	513.7100	0.5137	2.787	0	0	0
2014/06/24	R208	06/11/2014	7.45	Call	Bond Future	510.6900	0.5107	524.8800	0.5249	2.779	0	0	0
2014/06/24	R208	06/11/2014	8.50	Put	Bond Future	871.6800	0.8717	840.7700	0.8408	(3.546)	0	0	1,520
2014/06/24	R208	06/11/2014	7.44	Put	Bond Future	3,671.9500	3.6719	3,604.5200	3.6045	(1.836)	0	0	0
2014/06/24	R208	06/11/2014	7.46	Put	Bond Future	3,595.9100	3.5959	3,529.0000	3.5290	(1.861)	0	0	0
2014/06/24	R208	06/11/2014	8.50	Call	Bond Future	2,731.9500	2.7319	2,782.4000	2.7824	1.847	0	0	0
2014/06/24	R208	06/11/2014	7.45	Put	Bond Future	3,633.8300	3.6338	3,566.6600	3.5667	(1.848)	0	0	0
2014/06/24	R208	05/02/2015	8.51	Call	Bond Future	2,928.0100	2.9280	2,973.5100	2.9735	1.554	0	0	0
2014/06/24	R208	05/02/2015			Bond Future	8.1938	95.5987	8.1760	95.6796	(0.217)	0.0000	0.0000	0
2014/06/24	R208	05/02/2015	8.49	Call	Bond Future	2,873.5500	2.8736	2,918.5200	2.9185	1.565	0	0	0
2014/06/24	R208	05/02/2015	8.51	Put	Bond Future	1,503.8700	1.5039	1,468.4400	1.4684	(2.356)	0	0	0
2014/06/24	R208	05/02/2015	8.50	Put	Bond Future	1,521.2100	1.5212	1,485.5200	1.4855	(2.346)	0	0	0
2014/06/24	R208	05/02/2015	8.49	Put	Bond Future	1,538.7000	1.5387	1,502.7400	1.5027	(2.337)	0	0	0
2014/06/24	R208	05/02/2015	8.50	Call	Bond Future	2,900.7200	2.9007	2,945.9600	2.9460	1.560	0	0	0
2014/06/24	R209	07/08/2014	9.04	Put	Bond Future	1,369.3300	1.3693	1,332.0800	1.3321	(2.720)	0	0	0
2014/06/24	R209	07/08/2014			Bond Future	9.0008	76.2630	8.9948	76.3077	(0.066)	0.0000	0.0000	27,051
2014/06/24	R209	07/08/2014	9.06	Put	Bond Future	1,300.1600	1.3002	1,263.6900	1.2637	(2.805)	0	0	0
2014/06/24	R209	07/08/2014	9.05	Put	Bond Future	1,334.4200	1.3344	1,297.5600	1.2976	(2.762)	0	0	0
2014/06/24	R209	07/08/2014	9.05	Call	Bond Future	1,702.6900	1.7027	1,710.5300	1.7105	0.460	0	0	0
2014/06/24	R209	07/08/2014	9.06	Call	Bond Future	1,742.8900	1.7429	1,751.1200	1.7511	0.472	0	0	0
2014/06/24	R209	07/08/2014	9.04	Call	Bond Future	1,663.0200	1.6630	1,670.4700	1.6705	0.448	0	0	0

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2014/06/24	R209	06/11/2014	9.50	Call	Bond Future	4,641.5000	4.6415	4,662.6900	4.6627	0.457	0	0	0
2014/06/24	R209	06/11/2014	8.95	Call	Bond Future	2,439.6500	2.4397	2,450.2300	2.4502	0.434	0	0	2,050
2014/06/24	R209	06/11/2014			Bond Future	9.0730	74.2600	9.0669	74.3049	(0.067)	0.0000	0.0000	100
2014/06/24	R209	06/11/2014	8.99	Put	Bond Future	3,194.4200	3.1944	3,160.8000	3.1608	(1.052)	0	0	0
2014/06/24	R209	06/11/2014	10.00	Call	Bond Future	7,116.4500	7.1164	7,146.7600	7.1468	0.426	0	0	0
2014/06/24	R209	06/11/2014	9.05	Put	Bond Future	2,957.4800	2.9575	2,924.9500	2.9250	(1.100)	0	0	0
2014/06/24	R209	06/11/2014	9.58	Put	Bond Future	1,401.8000	1.4018	1,379.6400	1.3796	(1.581)	0	0	907
2014/06/24	R209	06/11/2014	9.01	Put	Bond Future	3,113.9000	3.1139	3,080.6400	3.0806	(1.068)	0	0	0
2014/06/24	R209	06/11/2014	9.50	Put	Bond Future	1,580.2500	1.5803	1,556.5200	1.5565	(1.502)	0	0	5,500
2014/06/24	R209	06/11/2014	10.05	Call	Bond Future	7,378.5700	7.3786	7,409.6700	7.4097	0.421	0	0	0
2014/06/24	R209	06/11/2014	8.95	Put	Bond Future	3,359.7800	3.3598	3,325.4400	3.3254	(1.022)	0	0	0
2014/06/24	R209	06/11/2014	9.00	Put	Bond Future	3,153.9800	3.1540	3,120.5300	3.1205	(1.061)	0	0	0
2014/06/24	R209	06/11/2014	9.95	Call	Bond Future	6,856.2800	6.8563	6,885.7700	6.8858	0.430	0	0	0
2014/06/24	R209	06/11/2014	8.50	Call	Bond Future	1,203.9300	1.2039	1,207.9700	1.2080	0.336	0	0	5,500
2014/06/24	R209	06/11/2014	8.75	Put	Bond Future	4,278.5000	4.2785	4,240.9000	4.2409	(0.879)	0	0	0
2014/06/24	R209	06/11/2014	8.99	Call	Bond Future	2,575.4900	2.5755	2,586.7900	2.5868	0.439	0	0	0
2014/06/24	R209	06/11/2014	9.25	Call	Bond Future	3,554.8500	3.5549	3,571.0800	3.5711	0.457	0	0	0
2014/06/24	R209	06/11/2014	10.05	Put	Bond Future	659.7800	0.6598	645.9600	0.6460	(2.095)	0	0	2,050
2014/06/24	R209	06/11/2014	10.00	Put	Bond Future	717.6200	0.7176	703.0100	0.7030	(2.036)	0	0	1,640
2014/06/24	R209	06/11/2014	9.05	Call	Bond Future	2,786.8300	2.7868	2,799.2200	2.7992	0.445	0	0	2,050
2014/06/24	R209	06/11/2014	9.58	Call	Bond Future	5,014.4100	5.0144	5,037.1700	5.0372	0.454	0	0	0
2014/06/24	R209	06/11/2014	9.00	Call	Bond Future	2,610.0500	2.6100	2,621.5200	2.6215	0.439	0	0	1,640
2014/06/24	R209	06/11/2014	9.25	Put	Bond Future	2,261.1900	2.2612	2,232.5000	2.2325	(1.269)	0	0	2,200
2014/06/24	R209	06/11/2014	8.75	Call	Bond Future	1,823.7000	1.8237	1,831.0200	1.8310	0.401	0	0	2,200
2014/06/24	R209	06/11/2014	9.01	Call	Bond Future	2,644.8600	2.6449	2,656.5200	2.6565	0.441	0	0	0
2014/06/24	R209	06/11/2014	9.95	Put	Bond Future	779.8500	0.7798	764.4200	0.7644	(1.979)	0	0	2,050
2014/06/24	R209	06/11/2014	8.50	Put	Bond Future	5,646.3500	5.6463	5,605.4700	5.6055	(0.724)	0	0	0
2014/06/24	R209	05/02/2015			Bond Future	9.1429	75.4116	9.1368	75.4560	(0.066)	0.0000	0.0000	0
2014/06/24	R209	05/02/2015	9.25	Call	Bond Future	4,269.0900	4.2691	4,285.3600	4.2854	0.381	0	0	0
2014/06/24	R209	05/02/2015	9.26	Call	Bond Future	4,307.2200	4.3072	4,323.6300	4.3236	0.381	0	0	0
2014/06/24	R209	05/02/2015	9.24	Call	Bond Future	4,231.3400	4.2313	4,247.4800	4.2475	0.381	0	0	0
2014/06/24	R209	05/02/2015	9.25	Put	Bond Future	3,492.1400	3.4921	3,464.0600	3.4641	(0.804)	0	0	0
2014/06/24	R209	05/02/2015	9.24	Put	Bond Future	3,526.3900	3.5264	3,498.1800	3.4982	(0.800)	0	0	0
2014/06/24	R209	05/02/2015	9.26	Put	Bond Future	3,458.3800	3.4584	3,430.4400	3.4304	(0.808)	0	0	0
2014/06/24	R210	07/08/2014			Bond Future	172.0794	172.0794	172.1349	172.1349	0.032	0.0000	0.0000	618
2014/06/24	R210	07/08/2014	159.00	Call	Bond Future	13,079.3500	13.0793	13,134.8800	13.1349	0.425	0	0	0
2014/06/24	R210	07/08/2014	159.01	Call	Bond Future	13,069.3500	13.0693	13,124.8800	13.1249	0.425	0	0	0
2014/06/24	R210	07/08/2014	158.99	Call	Bond Future	13,089.3500	13.0893	13,144.8800	13.1449	0.424	0	0	0
2014/06/24	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R210	06/11/2014			Bond Future	172.6409	172.6409	172.6965	172.6965	0.032	0.0000	0.0000	0
2014/06/24	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R210	06/11/2014	169.00	Call	Bond Future	3,640.9000	3.6409	3,696.4500	3.6964	1.526	0	0	0
2014/06/24	R210	06/11/2014	169.01	Call	Bond Future	3,630.9000	3.6309	3,686.4500	3.6864	1.530	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
2014/06/24	R210	06/11/2014	168.99	Call	Bond Future	3,650.9000	3.6509	3,706.4500	3.7064	1.522	0	0	0
2014/06/24	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R211	07/08/2014			Bond Future	130.9047	130.9047	130.9436	130.9436	0.030	0.0000	0.0000	390
2014/06/24	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R211	07/08/2014	128.00	Call	Bond Future	2,904.6600	2.9047	2,943.6500	2.9437	1.342	0	0	0
2014/06/24	R211	07/08/2014	128.01	Call	Bond Future	2,894.6600	2.8947	2,933.6500	2.9337	1.347	0	0	0
2014/06/24	R211	07/08/2014	127.99	Call	Bond Future	2,914.6600	2.9147	2,953.6500	2.9537	1.338	0	0	0
2014/06/24	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R211	06/11/2014	130.00	Call	Bond Future	2,883.5800	2.8836	2,922.4600	2.9225	1.348	0	0	0
2014/06/24	R211	06/11/2014	130.01	Call	Bond Future	2,873.5800	2.8736	2,912.4600	2.9125	1.353	0	0	0
2014/06/24	R211	06/11/2014			Bond Future	132.8836	132.8836	132.9225	132.9225	0.029	0.0000	0.0000	0
2014/06/24	R211	06/11/2014	129.99	Call	Bond Future	2,893.5800	2.8936	2,932.4600	2.9325	1.344	0	0	0
2014/06/24	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R212	07/08/2014	128.99	Call	Bond Future	6,000.8400	6.0008	6,324.3900	6.3244	5.392	0	0	0
2014/06/24	R212	07/08/2014			Bond Future	134.9908	134.9908	135.3144	135.3144	0.240	0.0000	0.0000	20,029
2014/06/24	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R212	07/08/2014	129.00	Call	Bond Future	5,990.8400	5.9908	6,314.3900	6.3144	5.401	0	0	0
2014/06/24	R212	07/08/2014	129.01	Call	Bond Future	5,980.8400	5.9808	6,304.3900	6.3044	5.410	0	0	0
2014/06/24	R212	06/11/2014			Bond Future	137.0316	137.0316	137.3593	137.3593	0.239	0.0000	0.0000	0
2014/06/24	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R212	06/11/2014	135.00	Call	Bond Future	2,031.5600	2.0316	2,359.2600	2.3593	16.130	0	0	0
2014/06/24	R212	06/11/2014	135.01	Call	Bond Future	2,021.5600	2.0216	2,349.2600	2.3493	16.210	0	0	0
2014/06/24	R212	06/11/2014	134.99	Call	Bond Future	2,041.5600	2.0416	2,369.2600	2.3693	16.051	0	0	0
2014/06/24	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R213	07/08/2014	8.86	Call	Bond Future	1,463.0600	1.4631	1,527.7300	1.5277	4.420	0	0	0
2014/06/24	R213	07/08/2014			Bond Future	8.8736	87.0343	8.8524	87.1954	(0.239)	0.0000	0.0000	24,963
2014/06/24	R213	07/08/2014	8.84	Call	Bond Future	1,390.0500	1.3900	1,452.1500	1.4522	4.467	0	0	0
2014/06/24	R213	07/08/2014	8.85	Call	Bond Future	1,426.2800	1.4263	1,489.6600	1.4897	4.444	0	0	0
2014/06/24	R213	07/08/2014	8.84	Put	Bond Future	1,645.2200	1.6452	1,546.1700	1.5462	(6.020)	0	0	0
2014/06/24	R213	07/08/2014	8.86	Put	Bond Future	1,566.3000	1.5663	1,469.8200	1.4698	(6.160)	0	0	0
2014/06/24	R213	07/08/2014	8.85	Put	Bond Future	1,605.4400	1.6054	1,507.6700	1.5077	(6.090)	0	0	0
2014/06/24	R213	06/11/2014	8.84	Call	Bond Future	2,472.2500	2.4722	2,539.1400	2.5391	2.706	0	0	0
2014/06/24	R213	06/11/2014	8.85	Put	Bond Future	3,273.5800	3.2736	3,178.0500	3.1781	(2.918)	0	0	0
2014/06/24	R213	06/11/2014			Bond Future	8.9522	84.7983	8.9303	84.9614	(0.244)	0.0000	0.0000	0
2014/06/24	R213	06/11/2014	8.85	Call	Bond Future	2,506.4600	2.5065	2,574.0300	2.5740	2.696	0	0	0
2014/06/24	R213	06/11/2014	8.86	Call	Bond Future	2,540.9400	2.5409	2,609.1800	2.6092	2.686	0	0	0
2014/06/24	R213	06/11/2014	8.84	Put	Bond Future	3,314.9800	3.3150	3,218.7700	3.2188	(2.902)	0	0	0
2014/06/24	R213	06/11/2014	8.86	Put	Bond Future	3,232.5400	3.2325	3,137.6800	3.1377	(2.935)	0	0	0
2014/06/24	R213	05/02/2015	9.26	Put	Bond Future	3,052.9100	3.0529	2,978.0200	2.9780	(2.453)	0	0	0
2014/06/24	R213	05/02/2015			Bond Future	9.0298	86.1130	9.0075	86.2771	(0.247)	0.0000	0.0000	0

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2014/06/24	R213	05/02/2015	9.25	Put	Bond Future	3,083.7800	3.0838	3,008.4000	3.0084	(2.444)	0	0	0
2014/06/24	R213	05/02/2015	9.24	Put	Bond Future	3,115.1600	3.1152	3,039.2900	3.0393	(2.436)	0	0	0
2014/06/24	R213	05/02/2015	9.25	Call	Bond Future	4,677.9200	4.6779	4,766.6500	4.7667	1.897	0	0	0
2014/06/24	R213	05/02/2015	9.26	Call	Bond Future	4,718.4000	4.7184	4,807.6200	4.8076	1.891	0	0	0
2014/06/24	R213	05/02/2015	9.24	Call	Bond Future	4,637.8600	4.6379	4,726.1000	4.7261	1.903	0	0	0
2014/06/24	R214	07/08/2014	9.54	Put	Bond Future	454.4400	0.4544	425.5200	0.4255	(6.364)	0	0	0
2014/06/24	R214	07/08/2014			Bond Future	9.1003	77.0242	9.0893	77.1101	(0.121)	0.0000	0.0000	6,032
2014/06/24	R214	07/08/2014	9.56	Put	Bond Future	425.9200	0.4259	398.2300	0.3982	(6.501)	0	0	0
2014/06/24	R214	07/08/2014	9.55	Put	Bond Future	439.9900	0.4400	411.6800	0.4117	(6.434)	0	0	0
2014/06/24	R214	07/08/2014	9.56	Call	Bond Future	3,869.4200	3.8694	3,927.6200	3.9276	1.504	0	0	0
2014/06/24	R214	07/08/2014	9.54	Call	Bond Future	3,753.7700	3.7538	3,810.7400	3.8107	1.518	0	0	0
2014/06/24	R214	07/08/2014	9.55	Call	Bond Future	3,811.4700	3.8115	3,869.0500	3.8690	1.511	0	0	0
2014/06/24	R214	06/11/2014	9.20	Call	Bond Future	3,118.1100	3.1181	3,153.2800	3.1533	1.128	0	0	2,500
2014/06/24	R214	06/11/2014	9.64	Call	Bond Future	5,035.5300	5.0355	5,086.1000	5.0861	1.004	0	0	0
2014/06/24	R214	06/11/2014			Bond Future	9.1728	74.8911	9.1616	74.9778	(0.123)	0.0000	0.0000	0
2014/06/24	R214	06/11/2014	9.20	Put	Bond Future	2,909.8300	2.9098	2,858.2600	2.8583	(1.772)	0	0	0
2014/06/24	R214	06/11/2014	9.65	Call	Bond Future	5,083.4300	5.0834	5,134.3300	5.1343	1.001	0	0	0
2014/06/24	R214	06/11/2014	9.66	Call	Bond Future	5,131.4900	5.1315	5,182.7300	5.1827	0.999	0	0	0
2014/06/24	R214	06/11/2014	9.80	Call	Bond Future	5,819.4000	5.8194	5,875.1200	5.8751	0.957	0	0	0
2014/06/24	R214	06/11/2014	9.64	Put	Bond Future	1,584.4400	1.5844	1,548.2700	1.5483	(2.283)	0	0	0
2014/06/24	R214	06/11/2014	9.66	Put	Bond Future	1,538.7300	1.5387	1,503.2300	1.5032	(2.307)	0	0	0
2014/06/24	R214	06/11/2014	9.80	Put	Bond Future	1,248.3500	1.2483	1,217.3300	1.2173	(2.485)	0	0	2,500
2014/06/24	R214	06/11/2014	9.65	Put	Bond Future	1,561.4500	1.5615	1,525.6100	1.5256	(2.295)	0	0	0
2014/06/24	R214	05/02/2015	9.50	Call	Bond Future	5,028.5400	5.0285	5,072.1700	5.0722	0.868	0	0	0
2014/06/24	R214	05/02/2015			Bond Future	9.2444	76.0523	9.2330	76.1390	(0.124)	0.0000	0.0000	0
2014/06/24	R214	05/02/2015	9.51	Call	Bond Future	5,070.0500	5.0700	5,113.9400	5.1139	0.866	0	0	0
2014/06/24	R214	05/02/2015	9.50	Put	Bond Future	3,131.7300	3.1317	3,088.5700	3.0886	(1.378)	0	0	0
2014/06/24	R214	05/02/2015	9.49	Call	Bond Future	4,987.4000	4.9874	5,030.7700	5.0308	0.870	0	0	0
2014/06/24	R214	05/02/2015	9.49	Put	Bond Future	3,163.2600	3.1633	3,119.8400	3.1198	(1.373)	0	0	0
2014/06/24	R214	05/02/2015	9.51	Put	Bond Future	3,100.6900	3.1007	3,057.7900	3.0578	(1.384)	0	0	0
2014/06/24	R248	07/08/2014			Bond Future	9.1817	99.4435	9.1707	99.5535	(0.120)	0.0000	0.0000	13,550
2014/06/24	R248	07/08/2014	9.65	Call	Bond Future	4,461.4600	4.4615	4,571.4500	4.5714	2.465	0	0	0
2014/06/24	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R248	07/08/2014	9.66	Call	Bond Future	4,552.6400	4.5526	4,662.6300	4.6626	2.416	0	0	0
2014/06/24	R248	07/08/2014	9.64	Call	Bond Future	4,370.1200	4.3701	4,480.1100	4.4801	2.517	0	0	0
2014/06/24	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R248	06/11/2014			Bond Future	9.2570	96.5084	9.2457	96.6195	(0.122)	0.0000	0.0000	0
2014/06/24	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R248	06/11/2014	9.72	Call	Bond Future	4,349.1900	4.3492	4,460.3100	4.4603	2.555	0	0	0
2014/06/24	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R248	06/11/2014	9.73	Call	Bond Future	4,439.1600	4.4392	4,550.2800	4.5503	2.503	0	0	0
2014/06/24	R248	06/11/2014	9.74	Call	Bond Future	4,528.9700	4.5290	4,640.0900	4.6401	2.454	0	0	0
2014/06/24	R248	05/02/2015			Bond Future	9.3315	98.0047	9.3200	98.1158	(0.123)	0.0000	0.0000	0
2014/06/24	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/06/24	R248	05/02/2015	9.50	Call	Bond Future	1,601.2700	1.6013	1,712.4000	1.7124	6.940	0	0	0
2014/06/24	R248	05/02/2015	9.51	Call	Bond Future	1,694.7900	1.6948	1,805.9200	1.8059	6.557	0	0	0
2014/06/24	R248	05/02/2015	9.49	Call	Bond Future	1,507.5700	1.5076	1,618.7000	1.6187	7.371	0	0	0
2014/06/24	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/24	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **423911**