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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2014/06/06	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	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
2014/06/06	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	2025	07/08/2014	109.01	Call	Bond Future	7,648.9200	7.6489	7,462.2600	7.4623	(2.440)	0	0	0
2014/06/06	2025	07/08/2014			Bond Future	116.6589	116.6589	116.4723	116.4723	(0.160)	0.0000	0.0000	0
2014/06/06	2025	07/08/2014	108.99	Call	Bond Future	7,668.9200	7.6689	7,482.2600	7.4823	(2.434)	0	0	0
2014/06/06	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2025	07/08/2014	109.00	Call	Bond Future	7,658.9200	7.6589	7,472.2600	7.4723	(2.437)	0	0	0
2014/06/06	2025	06/11/2014	117.01	Call	Bond Future	1,423.8000	1.4238	1,234.2400	1.2342	(13.314)	0	0	0
2014/06/06	2025	06/11/2014			Bond Future	118.4338	118.4338	118.2442	118.2442	(0.160)	0.0000	0.0000	0
2014/06/06	2025	06/11/2014	116.99	Call	Bond Future	1,443.8000	1.4438	1,254.2400	1.2542	(13.129)	0	0	0
2014/06/06	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2025	06/11/2014	117.00	Call	Bond Future	1,433.8000	1.4338	1,244.2400	1.2442	(13.221)	0	0	0
2014/06/06	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2030	07/08/2014			Bond Future	8.9095	92.6988	8.7807	93.7184	(1.446)	0.0000	0.0000	4,308
2014/06/06	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2030	07/08/2014	8.99	Call	Bond Future	629.5500	0.6295	1,649.1800	1.6492	161.962	0	0	0
2014/06/06	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2030	07/08/2014	9.00	Call	Bond Future	707.2700	0.7073	1,726.9000	1.7269	144.164	0	0	0
2014/06/06	2030	07/08/2014	9.01	Call	Bond Future	784.9000	0.7849	1,804.5300	1.8045	129.906	0	0	0
2014/06/06	2030	06/11/2014	9.01	Call	Bond Future	159.6600	0.1597	1,194.6000	1.1946	648.215	0	0	0
2014/06/06	2030	06/11/2014			Bond Future	8.9893	94.0986	8.8564	95.1335	(1.478)	0.0000	0.0000	0
2014/06/06	2030	06/11/2014	8.99	Call	Bond Future	5.3300	0.0053	1,040.2700	1.0403	19417.261	0	0	0
2014/06/06	2030	06/11/2014	9.00	Call	Bond Future	82.5400	0.0825	1,117.4800	1.1175	1253.865	0	0	0
2014/06/06	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2030	05/02/2015			Bond Future	9.0674	91.5652	8.9304	92.6145	(1.511)	0.0000	0.0000	0
2014/06/06	2030	05/02/2015	9.25	Call	Bond Future	1,372.6700	1.3727	2,422.0400	2.4220	76.447	0	0	0
2014/06/06	2030	05/02/2015	9.24	Call	Bond Future	1,298.2700	1.2983	2,347.6400	2.3476	80.828	0	0	0
2014/06/06	2030	05/02/2015	9.26	Call	Bond Future	1,446.9800	1.4470	2,496.3500	2.4963	72.521	0	0	0
2014/06/06	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	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
2014/06/06	2037	07/08/2014	9.06	Put	Bond Future	829.7100	0.8297	0.0000	0.0000	(100.000)	0	0	0
2014/06/06	2037	07/08/2014			Bond Future	9.1516	94.1050	9.0128	95.3673	(1.517)	0.0000	0.0000	10,102
2014/06/06	2037	07/08/2014	9.05	Put	Bond Future	921.0100	0.9210	0.0000	0.0000	(100.000)	0	0	0
2014/06/06	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	432.5400	0.4325	100.000	0	0	0
2014/06/06	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	249.8000	0.2498	100.000	0	0	0
2014/06/06	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	341.2400	0.3412	100.000	0	0	0
2014/06/06	2037	07/08/2014	9.04	Put	Bond Future	1,012.4500	1.0125	0.0000	0.0000	(100.000)	0	0	0
2014/06/06	2037	06/11/2014	9.69	Call	Bond Future	3,952.5600	3.9526	5,233.7800	5.2338	32.415	0	0	0
2014/06/06	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2037	06/11/2014			Bond Future	9.2284	95.5261	9.0854	96.8073	(1.549)	0.0000	0.0000	0
2014/06/06	2037	06/11/2014	9.70	Call	Bond Future	4,035.1700	4.0352	5,316.3900	5.3164	31.751	0	0	0
2014/06/06	2037	06/11/2014	9.71	Call	Bond Future	4,117.6600	4.1177	5,398.8800	5.3989	31.115	0	0	0
2014/06/06	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2037	05/02/2015			Bond Future	9.3035	92.7646	9.1563	94.0641	(1.581)	0.0000	0.0000	0
2014/06/06	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2037	05/02/2015	9.50	Call	Bond Future	1,691.5600	1.6916	2,991.0800	2.9911	76.824	0	0	0
2014/06/06	2037	05/02/2015	9.51	Call	Bond Future	1,776.3000	1.7763	3,075.8200	3.0758	73.159	0	0	0
2014/06/06	2037	05/02/2015	9.49	Call	Bond Future	1,606.6900	1.6067	2,906.2100	2.9062	80.882	0	0	0
2014/06/06	2038	07/08/2014			Bond Future	121.2624	121.2624	121.3021	121.3021	0.033	0.0000	0.0000	725
2014/06/06	2038	07/08/2014	106.00	Call	Bond Future	15,262.3600	15.2624	15,302.0600	15.3021	0.260	0	0	0
2014/06/06	2038	07/08/2014	106.01	Call	Bond Future	15,252.3600	15.2524	15,292.0600	15.2921	0.260	0	0	0
2014/06/06	2038	07/08/2014	105.99	Call	Bond Future	15,272.3600	15.2724	15,312.0600	15.3121	0.260	0	0	0
2014/06/06	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2038	06/11/2014	120.01	Call	Bond Future	3,097.2000	3.0972	3,137.4000	3.1374	1.298	0	0	0
2014/06/06	2038	06/11/2014			Bond Future	123.1072	123.1072	123.1474	123.1474	0.033	0.0000	0.0000	0
2014/06/06	2038	06/11/2014	119.99	Call	Bond Future	3,117.2000	3.1172	3,157.4000	3.1574	1.290	0	0	0
2014/06/06	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2038	06/11/2014	120.00	Call	Bond Future	3,107.2000	3.1072	3,147.4000	3.1474	1.294	0	0	0
2014/06/06	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2046	07/08/2014			Bond Future	121.0005	121.0005	121.0399	121.0399	0.033	0.0000	0.0000	5,218
2014/06/06	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2046	07/08/2014	104.44	Call	Bond Future	16,560.5000	16.5605	16,599.8700	16.5999	0.238	0	0	0
2014/06/06	2046	07/08/2014	104.45	Call	Bond Future	16,550.5000	16.5505	16,589.8700	16.5899	0.238	0	0	0
2014/06/06	2046	07/08/2014	104.43	Call	Bond Future	16,570.5000	16.5705	16,609.8700	16.6099	0.238	0	0	0
2014/06/06	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2046	06/11/2014	104.45	Call	Bond Future	17,045.7600	17.0458	17,085.8200	17.0858	0.235	0	0	0
2014/06/06	2046	06/11/2014			Bond Future	121.4958	121.4958	121.5358	121.5358	0.033	0.0000	0.0000	0
2014/06/06	2046	06/11/2014	104.43	Call	Bond Future	17,065.7600	17.0658	17,105.8200	17.1058	0.235	0	0	0
2014/06/06	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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2014/06/06	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2046	06/11/2014	104.44	Call	Bond Future	17,055.7600	17.0558	17,095.8200	17.0958	0.235	0	0	0
2014/06/06	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2050	07/08/2014			Bond Future	126.6173	126.6173	125.8784	125.8784	(0.584)	0.0000	0.0000	2,720
2014/06/06	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2050	07/08/2014	112.00	Call	Bond Future	14,617.3200	14.6173	13,878.4100	13.8784	(5.055)	0	0	0
2014/06/06	2050	07/08/2014	112.01	Call	Bond Future	14,607.3200	14.6073	13,868.4100	13.8684	(5.058)	0	0	0
2014/06/06	2050	07/08/2014	111.99	Call	Bond Future	14,627.3200	14.6273	13,888.4100	13.8884	(5.052)	0	0	0
2014/06/06	2050	06/11/2014			Bond Future	128.5438	128.5438	127.7934	127.7934	(0.584)	0.0000	0.0000	0
2014/06/06	2050	06/11/2014	126.00	Call	Bond Future	2,543.8100	2.5438	1,793.3900	1.7934	(29.500)	0	0	0
2014/06/06	2050	06/11/2014	126.01	Call	Bond Future	2,533.8100	2.5338	1,783.3900	1.7834	(29.616)	0	0	0
2014/06/06	2050	06/11/2014	125.99	Call	Bond Future	2,553.8100	2.5538	1,803.3900	1.8034	(29.384)	0	0	0
2014/06/06	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	AL12	07/08/2014			Index Future	492.7640	492.7640	498.2130	498.2130	1.106	0.0000	0.0000	0
2014/06/06	AL12	06/11/2014			Index Future	500.1990	500.1990	505.7310	505.7310	1.106	0.0000	0.0000	0
2014/06/06	AL12	05/02/2015			Index Future	508.0280	508.0280	513.6370	513.6370	1.104	0.0000	0.0000	0
2014/06/06	AL37	07/08/2014			Index Future	423.2190	423.2190	424.9070	424.9070	0.399	0.0000	0.0000	0
2014/06/06	AL37	06/11/2014			Index Future	429.6050	429.6050	431.3180	431.3180	0.399	0.0000	0.0000	0
2014/06/06	AL7T	07/08/2014			Index Future	496.8130	496.8130	500.3740	500.3740	0.717	0.0000	0.0000	1
2014/06/06	AL7T	06/11/2014			Index Future	504.3100	504.3100	507.9240	507.9240	0.717	0.0000	0.0000	0
2014/06/06	ALBI	07/08/2014			Index Future	451.6490	451.6490	454.8880	454.8880	0.717	0.0000	0.0000	646
2014/06/06	ALBI	06/11/2014			Index Future	458.4650	458.4650	461.7510	461.7510	0.717	0.0000	0.0000	0
2014/06/06	ALBI	05/02/2015			Index Future	465.6400	465.6400	468.9700	468.9700	0.715	0.0000	0.0000	0
2014/06/06	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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2014/06/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/06/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/06	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/06	EL28	07/08/2014	114.00	Call	Bond Future	9,169.2900		9.1693	9,209.4200	9.2094	0.438	0	0	0
2014/06/06	EL28	07/08/2014			Bond Future	123.1693		123.1693	123.2094	123.2094	0.033	0.0000	0.0000	0
2014/06/06	EL28	07/08/2014	114.01	Call	Bond Future	9,159.2900		9.1593	9,199.4200	9.1994	0.438	0	0	0
2014/06/06	EL28	07/08/2014	113.99	Call	Bond Future	9,179.2900		9.1793	9,219.4200	9.2194	0.437	0	0	0
2014/06/06	EL28	07/08/2014	114.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	EL28	07/08/2014	113.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	EL28	07/08/2014	114.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	EL28	06/11/2014	122.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	EL28	06/11/2014			Bond Future	123.5617		123.5617	123.6024	123.6024	0.033	0.0000	0.0000	0
2014/06/06	EL28	06/11/2014	122.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	EL28	06/11/2014	121.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	EL28	06/11/2014	122.00	Call	Bond Future	1,561.6800		1.5617	1,602.3900	1.6024	2.607	0	0	0
2014/06/06	EL28	06/11/2014	122.01	Call	Bond Future	1,551.6800		1.5517	1,592.3900	1.5924	2.624	0	0	0
2014/06/06	EL28	06/11/2014	121.99	Call	Bond Future	1,571.6800		1.5717	1,612.3900	1.6124	2.590	0	0	0
2014/06/06	ES33	07/08/2014			Bond Future	9.7897		83.4261	9.6557	84.4072	(1.369)	0.0000	0.0000	6,220
2014/06/06	ES33	07/08/2014	10.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	ES33	07/08/2014	10.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	ES33	07/08/2014	10.14	Call	Bond Future	2,479.4600		2.4795	3,460.5300	3.4605	39.568	0	0	0
2014/06/06	ES33	07/08/2014	10.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	ES33	07/08/2014	10.15	Call	Bond Future	2,548.4900		2.5485	3,529.5600	3.5296	38.496	0	0	0
2014/06/06	ES33	07/08/2014	10.16	Call	Bond Future	2,617.4200		2.6174	3,598.4900	3.5985	37.482	0	0	0
2014/06/06	ES33	06/11/2014	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	ES33	06/11/2014			Bond Future	9.8921		80.9003	9.7537	81.8962	(1.399)	0.0000	0.0000	0
2014/06/06	ES33	06/11/2014	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	ES33	06/11/2014	10.29	Call	Bond Future	2,759.9500		2.7600	3,755.8200	3.7558	36.083	0	0	0
2014/06/06	ES33	06/11/2014	10.30	Call	Bond Future	2,827.4000		2.8274	3,823.2700	3.8233	35.222	0	0	0
2014/06/06	ES33	06/11/2014	10.31	Call	Bond Future	2,894.7500		2.8948	3,890.6200	3.8906	34.403	0	0	0
2014/06/06	ES33	06/11/2014	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	ES33	05/02/2015	10.00	Call	Bond Future	40.4100		0.0404	1,050.2300	1.0502	2498.936	0	0	0
2014/06/06	ES33	05/02/2015			Bond Future	9.9942		82.1675	9.8515	83.1773	(1.428)	0.0000	0.0000	0
2014/06/06	ES33	05/02/2015	10.01	Call	Bond Future	110.3700		0.1104	1,120.1900	1.1202	914.941	0	0	0
2014/06/06	ES33	05/02/2015	9.99	Call	Bond Future	0.0000		0.0000	980.1800	0.9802	100.000	0	0	0
2014/06/06	ES33	05/02/2015	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	ES33	05/02/2015	9.99	Put	Bond Future	29.6400		0.0296	0.0000	0.0000	(100.000)	0	0	0
2014/06/06	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	GOVI	07/08/2014	459.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	GOVI	07/08/2014			GOVI	450.6410		450.6410	453.6410	453.6410	0.666	0.0000	0.0000	512
2014/06/06	GOVI	07/08/2014	460.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	GOVI	07/08/2014	460.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	GOVI	07/08/2014	459.99	Put	GOVI	93,490.0000		9.3490	63,490.0000	6.3490	(32.089)	0	0	0
2014/06/06	GOVI	07/08/2014	460.01	Put	GOVI	93,690.0000		9.3690	63,690.0000	6.3690	(32.020)	0	0	0
2014/06/06	GOVI	07/08/2014	460.00	Put	GOVI	93,590.0000		9.3590	63,590.0000	6.3590	(32.055)	0	0	0
2014/06/06	GOVI	06/11/2014	449.01	Call	GOVI	84,310.0000		8.4310	114,760.0000	11.4760	36.117	0	0	0
2014/06/06	GOVI	06/11/2014			GOVI	457.4410		457.4410	460.4860	460.4860	0.666	0.0000	0.0000	28
2014/06/06	GOVI	06/11/2014	448.99	Call	GOVI	84,510.0000		8.4510	114,960.0000	11.4960	36.031	0	0	0
2014/06/06	GOVI	06/11/2014	449.00	Call	GOVI	84,410.0000		8.4410	114,860.0000	11.4860	36.074	0	0	0

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2014/06/06	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	GOVI	05/02/2015	459.99	Call	GOVI	46,100.0000	4.6100	76,940.0000	7.6940	66.898	0	0	0
2014/06/06	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	GOVI	05/02/2015			GOVI	464.6000	464.6000	467.6840	467.6840	0.664	0.0000	0.0000	0
2014/06/06	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	GOVI	05/02/2015	460.00	Call	GOVI	46,000.0000	4.6000	76,840.0000	7.6840	67.043	0	0	0
2014/06/06	GOVI	05/02/2015	460.01	Call	GOVI	45,900.0000	4.5900	76,740.0000	7.6740	67.190	0	0	0
2014/06/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/06/06	ICAA	07/08/2014			Can-Do Interest Rate	142.6379	142.6379	142.6806	142.6806	0.030	0.0000	0.0000	635
2014/06/06	IGOV	07/08/2014			Index Future	215.3190	215.3190	215.1780	215.1780	(0.065)	0.0000	0.0000	1,267
2014/06/06	IGOV	06/11/2014			Index Future	218.5940	218.5940	218.4510	218.4510	(0.065)	0.0000	0.0000	87
2014/06/06	IGOV	05/02/2015			Index Future	222.0410	222.0410	221.8920	221.8920	(0.067)	0.0000	0.0000	0
2014/06/06	ILBI	07/08/2014			Index Future	584.3880	584.3880	583.9940	583.9940	(0.067)	0.0000	0.0000	210
2014/06/06	ILBI	06/11/2014			Index Future	593.2520	593.2520	592.8500	592.8500	(0.068)	0.0000	0.0000	0
2014/06/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/06/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/06/06	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/06/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/06/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/06/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/06/06	JBAF	18/06/2014			Jibar Tradeable Future	5.7900	94.2100	5.8100	94.1900	0.345	0.0000	0.0000	2,000
2014/06/06	JBAF	16/07/2014			Jibar Tradeable Future	5.8400	94.1600	5.8600	94.1400	0.342	0.0000	0.0000	545
2014/06/06	JBAF	20/08/2014			Jibar Tradeable Future	6.0500	93.9500	6.0200	93.9800	(0.496)	0.0000	0.0000	0
2014/06/06	JBAF	17/09/2014			Jibar Tradeable Future	6.1100	93.8900	6.0800	93.9200	(0.491)	0.0000	0.0000	1,000
2014/06/06	JBAF	15/10/2014			Jibar Tradeable Future	6.2800	93.7200	6.2300	93.7700	(0.796)	0.0000	0.0000	0
2014/06/06	JBAF	19/11/2014			Jibar Tradeable Future	6.3600	93.6400	6.3200	93.6800	(0.629)	0.0000	0.0000	0
2014/06/06	JBAF	17/12/2014			Jibar Tradeable Future	6.5200	93.4800	6.4600	93.5400	(0.920)	0.0000	0.0000	0
2014/06/06	JBAF	18/03/2015			Jibar Tradeable Future	6.8100	93.1900	6.7300	93.2700	(1.175)	0.0000	0.0000	2,850
2014/06/06	JBAF	17/06/2015			Jibar Tradeable Future	7.0600	92.9400	6.9700	93.0300	(1.275)	0.0000	0.0000	5,000
2014/06/06	JBAF	16/09/2015			Jibar Tradeable Future	7.2400	92.7600	7.1400	92.8600	(1.381)	0.0000	0.0000	0
2014/06/06	JBAF	15/12/2015			Jibar Tradeable Future	7.4000	92.6000	7.2900	92.7100	(1.486)	0.0000	0.0000	0
2014/06/06	JBAF	16/03/2016			Jibar Tradeable Future	7.5500	92.4500	7.4400	92.5600	(1.457)	0.0000	0.0000	0

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2014/06/06	R023	07/08/2014	8.51	Call	Bond Future	2,154.4800	2.1545	2,635.3000	2.6353	22.317	0	0	0
2014/06/06	R023	07/08/2014			Bond Future	8.2835	100.2441	8.1642	100.9535	(1.440)	0.0000	0.0000	12,508
2014/06/06	R023	07/08/2014	8.49	Call	Bond Future	2,078.9500	2.0790	2,551.2800	2.5513	22.720	0	0	0
2014/06/06	R023	07/08/2014	8.50	Call	Bond Future	2,116.5500	2.1166	2,593.1400	2.5931	22.517	0	0	0
2014/06/06	R023	07/08/2014	8.49	Put	Bond Future	866.8300	0.8668	629.7600	0.6298	(27.349)	0	0	0
2014/06/06	R023	07/08/2014	8.51	Put	Bond Future	825.9800	0.8260	597.4000	0.5974	(27.674)	0	0	0
2014/06/06	R023	07/08/2014	8.50	Put	Bond Future	846.2200	0.8462	613.4100	0.6134	(27.512)	0	0	0
2014/06/06	R023	06/11/2014			Bond Future	8.3750	97.8364	8.2506	98.5565	(1.485)	0.0000	0.0000	0
2014/06/06	R023	06/11/2014	8.59	Put	Bond Future	1,642.1900	1.6422	1,364.5200	1.3645	(16.909)	0	0	0
2014/06/06	R023	06/11/2014	8.61	Put	Bond Future	1,596.6900	1.5967	1,324.6200	1.3246	(17.040)	0	0	0
2014/06/06	R023	06/11/2014	8.59	Call	Bond Future	2,870.6000	2.8706	3,313.0000	3.3130	15.411	0	0	0
2014/06/06	R023	06/11/2014	8.60	Put	Bond Future	1,619.3200	1.6193	1,344.4500	1.3444	(16.974)	0	0	0
2014/06/06	R023	06/11/2014	8.60	Call	Bond Future	2,904.3800	2.9044	3,349.5800	3.3496	15.329	0	0	0
2014/06/06	R023	06/11/2014	8.61	Call	Bond Future	2,938.3600	2.9384	3,386.3600	3.3864	15.247	0	0	0
2014/06/06	R023	05/02/2015			Bond Future	8.4651	99.3685	8.3356	100.0980	(1.531)	0.0000	0.0000	0
2014/06/06	R023	05/02/2015	8.74	Put	Bond Future	2,096.2000	2.0962	1,813.3400	1.8133	(13.494)	0	0	0
2014/06/06	R023	05/02/2015	8.75	Call	Bond Future	3,653.1300	3.6531	4,101.9200	4.1019	12.285	0	0	0
2014/06/06	R023	05/02/2015	8.76	Call	Bond Future	3,686.0200	3.6860	4,136.9700	4.1370	12.234	0	0	0
2014/06/06	R023	05/02/2015	8.74	Call	Bond Future	3,620.3900	3.6204	4,067.0000	4.0670	12.336	0	0	0
2014/06/06	R023	05/02/2015	8.76	Put	Bond Future	2,052.1300	2.0521	1,773.6100	1.7736	(13.572)	0	0	0
2014/06/06	R023	05/02/2015	8.75	Put	Bond Future	2,074.0700	2.0741	1,793.3900	1.7934	(13.533)	0	0	0
2014/06/06	R157	07/08/2014	6.76	Put	Bond Future	223.5000	0.2235	174.4000	0.1744	(21.969)	0	0	0
2014/06/06	R157	07/08/2014			Bond Future	6.8242	112.4000	6.7403	112.4916	(1.229)	0.0000	0.0000	6,048
2014/06/06	R157	07/08/2014	6.75	Put	Bond Future	229.6700	0.2297	179.7200	0.1797	(21.749)	0	0	0
2014/06/06	R157	07/08/2014	6.74	Call	Bond Future	143.9900	0.1440	184.7900	0.1848	28.335	0	0	0
2014/06/06	R157	07/08/2014	6.75	Call	Bond Future	148.6400	0.1486	190.2900	0.1903	28.021	0	0	0
2014/06/06	R157	07/08/2014	6.76	Call	Bond Future	153.3900	0.1534	195.8900	0.1959	27.707	0	0	0
2014/06/06	R157	07/08/2014	6.74	Put	Bond Future	235.9400	0.2359	185.1400	0.1851	(21.531)	0	0	0
2014/06/06	R157	06/11/2014	6.19	Put	Bond Future	785.6000	0.7856	707.3400	0.7073	(9.962)	0	0	0
2014/06/06	R157	06/11/2014			Bond Future	7.0558	107.2836	6.9454	107.3765	(1.564)	0.0000	0.0000	0
2014/06/06	R157	06/11/2014	6.21	Put	Bond Future	771.1300	0.7711	693.4300	0.6934	(10.076)	0	0	0
2014/06/06	R157	06/11/2014	6.20	Put	Bond Future	778.3500	0.7783	700.3700	0.7004	(10.019)	0	0	0
2014/06/06	R157	06/11/2014	6.21	Call	Bond Future	55.7200	0.0557	70.9500	0.0709	27.333	0	0	0
2014/06/06	R157	06/11/2014	6.19	Call	Bond Future	53.1800	0.0532	67.8500	0.0679	27.586	0	0	0
2014/06/06	R157	06/11/2014	6.20	Call	Bond Future	54.4400	0.0544	69.3900	0.0694	27.461	0	0	0
2014/06/06	R157	05/02/2015	8.74	Call	Bond Future	886.2800	0.8863	960.8300	0.9608	8.412	0	0	0
2014/06/06	R157	05/02/2015	8.75	Put	Bond Future	104.1200	0.1041	86.5300	0.0865	(16.894)	0	0	0
2014/06/06	R157	05/02/2015			Bond Future	7.4044	108.9644	7.2478	109.0567	(2.115)	0.0000	0.0000	0
2014/06/06	R157	05/02/2015	8.74	Put	Bond Future	105.2900	0.1053	87.5500	0.0876	(16.849)	0	0	0
2014/06/06	R157	05/02/2015	8.76	Put	Bond Future	102.9600	0.1030	85.5300	0.0855	(16.929)	0	0	0
2014/06/06	R157	05/02/2015	8.75	Call	Bond Future	890.9200	0.8909	965.6200	0.9656	8.385	0	0	0
2014/06/06	R157	05/02/2015	8.76	Call	Bond Future	895.5600	0.8956	970.4200	0.9704	8.359	0	0	0
2014/06/06	R186	07/08/2014	8.70	Put	Bond Future	958.6900	0.9587	691.3700	0.6914	(27.884)	0	0	1,000
2014/06/06	R186	07/08/2014	8.31	Call	Bond Future	1,647.9000	1.6479	2,108.7000	2.1087	27.963	0	0	0
2014/06/06	R186	07/08/2014	8.43	Put	Bond Future	1,813.5900	1.8136	1,385.3500	1.3853	(23.613)	0	0	105
2014/06/06	R186	07/08/2014			Bond Future	8.3907	117.5051	8.2766	118.4731	(1.360)	8.3480	8.3480	46,297

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
2014/06/06	R186	07/08/2014	7.60	Put	Bond Future	7,122.5400	7.1225	6,243.0600	6.2431	(12.348)	0	0	0
2014/06/06	R186	07/08/2014	8.00	Call	Bond Future	726.5300	0.7265	990.8000	0.9908	36.374	0	0	105
2014/06/06	R186	07/08/2014	8.92	Put	Bond Future	529.1400	0.5291	363.1100	0.3631	(31.377)	0	0	840
2014/06/06	R186	07/08/2014	8.29	Call	Bond Future	1,572.7600	1.5728	2,020.2800	2.0203	28.454	0	0	0
2014/06/06	R186	07/08/2014	8.25	Call	Bond Future	1,428.8000	1.4288	1,849.7800	1.8498	29.464	0	0	1,200
2014/06/06	R186	07/08/2014	8.30	Call	Bond Future	1,610.0500	1.6100	2,064.2100	2.0642	28.208	0	0	0
2014/06/06	R186	07/08/2014	8.29	Put	Bond Future	2,426.6100	2.4266	1,906.0900	1.9061	(21.451)	0	0	0
2014/06/06	R186	07/08/2014	9.20	Put	Bond Future	224.9900	0.2250	144.5200	0.1445	(35.766)	0	0	2,100
2014/06/06	R186	07/08/2014	7.60	Call	Bond Future	177.1300	0.1771	265.6900	0.2657	49.997	0	0	210
2014/06/06	R186	07/08/2014	8.00	Put	Bond Future	4,088.6000	4.0886	3,384.8300	3.3848	(17.213)	0	0	0
2014/06/06	R186	07/08/2014	8.31	Put	Bond Future	2,331.4700	2.3315	1,824.2300	1.8242	(21.756)	0	0	0
2014/06/06	R186	07/08/2014	8.92	Call	Bond Future	4,877.2100	4.8772	5,679.2200	5.6792	16.444	0	0	0
2014/06/06	R186	07/08/2014	8.70	Call	Bond Future	3,527.6300	3.5276	4,228.3500	4.2283	19.864	0	0	0
2014/06/06	R186	07/08/2014	8.30	Put	Bond Future	2,378.7200	2.3787	1,864.8400	1.8648	(21.603)	0	0	0
2014/06/06	R186	07/08/2014	9.20	Call	Bond Future	6,781.3400	6.7813	7,668.9100	7.6689	13.088	0	0	0
2014/06/06	R186	07/08/2014	8.43	Call	Bond Future	2,144.4700	2.1445	2,684.2700	2.6843	25.172	0	0	0
2014/06/06	R186	07/08/2014	8.25	Put	Bond Future	2,624.2400	2.6242	2,077.1800	2.0772	(20.846)	0	0	0
2014/06/06	R186	06/11/2014	8.14	Call	Bond Future	1,950.5900	1.9506	2,332.6900	2.3327	19.589	0	0	0
2014/06/06	R186	06/11/2014	8.15	Put	Bond Future	4,662.3000	4.6623	4,066.2500	4.0663	(12.784)	0	0	0
2014/06/06	R186	06/11/2014			Bond Future	8.4694	119.2785	8.3512	120.2608	(1.396)	0.0000	0.0000	0
2014/06/06	R186	06/11/2014	9.17	Call	Bond Future	6,719.8700	6.7199	7,485.7100	7.4857	11.397	0	0	0
2014/06/06	R186	06/11/2014	8.15	Call	Bond Future	1,981.8500	1.9819	2,368.0300	2.3680	19.486	0	0	0
2014/06/06	R186	06/11/2014	8.16	Call	Bond Future	2,013.4200	2.0134	2,403.7000	2.4037	19.384	0	0	0
2014/06/06	R186	06/11/2014	9.17	Put	Bond Future	1,130.0700	1.1301	913.6800	0.9137	(19.148)	0	0	2,010
2014/06/06	R186	06/11/2014	8.14	Put	Bond Future	4,716.3500	4.7163	4,116.2200	4.1162	(12.724)	0	0	0
2014/06/06	R186	06/11/2014	8.16	Put	Bond Future	4,608.6500	4.6087	4,016.7000	4.0167	(12.844)	0	0	0
2014/06/06	R186	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	6,709.0100	6.7090	100.000	0	0	0
2014/06/06	R186	05/02/2015			Bond Future	8.5445	115.8507	8.4222	116.8459	(1.432)	0.0000	0.0000	0
2014/06/06	R186	05/02/2015	8.75	Call	Bond Future	4,853.0700	4.8531	5,444.0100	5.4440	12.177	0	0	0
2014/06/06	R186	05/02/2015	8.76	Call	Bond Future	4,898.5000	4.8985	5,492.5000	5.4925	12.126	0	0	0
2014/06/06	R186	05/02/2015	8.74	Call	Bond Future	4,807.8500	4.8079	5,395.7200	5.3957	12.227	0	0	0
2014/06/06	R186	05/02/2015	8.76	Put	Bond Future	3,174.0400	3.1740	2,772.7900	2.7728	(12.642)	0	0	0
2014/06/06	R186	05/02/2015	8.75	Put	Bond Future	3,207.8500	3.2079	2,803.5400	2.8035	(12.604)	0	0	0
2014/06/06	R186	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	2,110.7100	2.1107	100.000	0	0	9,600
2014/06/06	R186	05/02/2015	8.74	Put	Bond Future	3,241.9400	3.2419	2,834.5600	2.8346	(12.566)	0	0	0
2014/06/06	R197	07/08/2014			Bond Future	284.6950	284.6950	284.7853	284.7853	0.032	0.0000	0.0000	905
2014/06/06	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R197	07/08/2014	270.00	Call	Bond Future	14,695.0400	14.6950	14,785.3400	14.7853	0.614	0	0	0
2014/06/06	R197	07/08/2014	270.01	Call	Bond Future	14,685.0400	14.6850	14,775.3400	14.7753	0.615	0	0	0
2014/06/06	R197	07/08/2014	269.99	Call	Bond Future	14,705.0400	14.7050	14,795.3400	14.7953	0.614	0	0	0
2014/06/06	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R197	06/11/2014			Bond Future	289.0257	289.0257	289.1174	289.1174	0.032	0.0000	0.0000	0
2014/06/06	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R197	06/11/2014	285.00	Call	Bond Future	4,025.7200	4.0257	4,117.3800	4.1174	2.277	0	0	0
2014/06/06	R197	06/11/2014	285.01	Call	Bond Future	4,015.7200	4.0157	4,107.3800	4.1074	2.283	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
2014/06/06	R197	06/11/2014	284.99	Call	Bond Future	4,035.7200	4.0357	4,127.3800	4.1274	2.271	0	0	0
2014/06/06	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R201	07/08/2014	5.31	Put	Bond Future	325.6000	0.3256	299.7800	0.2998	(7.930)	0	0	0
2014/06/06	R201	07/08/2014			Bond Future	6.0145	102.1695	5.9179	102.2042	(1.606)	0.0000	0.0000	0
2014/06/06	R201	07/08/2014	5.30	Put	Bond Future	328.2200	0.3282	302.3100	0.3023	(7.894)	0	0	0
2014/06/06	R201	07/08/2014	5.31	Call	Bond Future	72.0900	0.0721	80.9700	0.0810	12.318	0	0	0
2014/06/06	R201	07/08/2014	5.29	Call	Bond Future	70.1300	0.0701	78.8200	0.0788	12.391	0	0	0
2014/06/06	R201	07/08/2014	5.30	Call	Bond Future	71.1100	0.0711	79.9000	0.0799	12.361	0	0	0
2014/06/06	R201	07/08/2014	5.29	Put	Bond Future	330.8500	0.3309	304.8400	0.3048	(7.862)	0	0	0
2014/06/06	R202	07/08/2014	207.99	Call	Bond Future	20,356.3900	20.3564	19,925.0500	19.9251	(2.119)	0	0	0
2014/06/06	R202	07/08/2014	208.00	Put	Bond Future	61.8100	0.0618	65.9200	0.0659	6.649	0	0	0
2014/06/06	R202	07/08/2014			Bond Future	228.2848	228.2848	227.8493	227.8493	(0.191)	0.0000	0.0000	44,627
2014/06/06	R202	07/08/2014	207.99	Put	Bond Future	61.6300	0.0616	65.7200	0.0657	6.636	0	0	0
2014/06/06	R202	07/08/2014	208.01	Put	Bond Future	62.0000	0.0620	66.1200	0.0661	6.645	0	0	0
2014/06/06	R202	07/08/2014	208.00	Call	Bond Future	20,346.5700	20.3466	19,915.2500	19.9153	(2.120)	0	0	0
2014/06/06	R202	07/08/2014	208.01	Call	Bond Future	20,336.7600	20.3368	19,905.4500	19.9055	(2.121)	0	0	0
2014/06/06	R202	06/11/2014	226.99	Call	Bond Future	4,767.3200	4.7673	4,325.4300	4.3254	(9.269)	0	0	0
2014/06/06	R202	06/11/2014			Bond Future	231.7573	231.7573	231.3154	231.3154	(0.191)	0.0000	0.0000	0
2014/06/06	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R202	06/11/2014	227.00	Call	Bond Future	4,757.3200	4.7573	4,315.4300	4.3154	(9.289)	0	0	0
2014/06/06	R202	06/11/2014	227.01	Call	Bond Future	4,747.3200	4.7473	4,305.4300	4.3054	(9.308)	0	0	0
2014/06/06	R203	07/08/2014	7.30	Call	Bond Future	322.8100	0.3228	428.8900	0.4289	32.861	0	0	0
2014/06/06	R203	07/08/2014	7.31	Call	Bond Future	333.2200	0.3332	441.5400	0.4415	32.507	0	0	0
2014/06/06	R203	07/08/2014			Bond Future	7.4557	105.5094	7.3586	105.7774	(1.303)	0.0000	0.0000	24,701
2014/06/06	R203	07/08/2014	6.84	Put	Bond Future	1,763.4200	1.7634	1,521.7200	1.5217	(13.706)	0	0	0
2014/06/06	R203	07/08/2014	7.29	Put	Bond Future	770.4100	0.7704	606.2400	0.6062	(21.309)	0	0	0
2014/06/06	R203	07/08/2014	7.31	Put	Bond Future	735.6200	0.7356	575.9400	0.5759	(21.707)	0	0	0
2014/06/06	R203	07/08/2014	7.30	Put	Bond Future	752.8900	0.7529	590.9700	0.5910	(21.506)	0	0	0
2014/06/06	R203	07/08/2014	7.29	Call	Bond Future	312.6300	0.3126	416.4600	0.4165	33.212	0	0	0
2014/06/06	R203	07/08/2014	6.84	Call	Bond Future	49.6900	0.0497	75.9900	0.0760	52.928	0	0	46
2014/06/06	R203	06/11/2014	6.86	Call	Bond Future	191.4100	0.1914	243.0300	0.2430	26.968	0	0	0
2014/06/06	R203	06/11/2014			Bond Future	7.5914	102.9383	7.4846	103.2103	(1.407)	0.0000	0.0000	0
2014/06/06	R203	06/11/2014	6.98	Call	Bond Future	254.7900	0.2548	318.7500	0.3188	25.103	0	0	14
2014/06/06	R203	06/11/2014	6.84	Call	Bond Future	182.2200	0.1822	231.9300	0.2319	27.280	0	0	45
2014/06/06	R203	06/11/2014	6.85	Call	Bond Future	186.7700	0.1868	237.4300	0.2374	27.124	0	0	0
2014/06/06	R203	06/11/2014	6.98	Put	Bond Future	1,824.1200	1.8241	1,616.0900	1.6161	(11.404)	0	0	0
2014/06/06	R203	06/11/2014	6.84	Put	Bond Future	2,115.1300	2.1151	1,892.8500	1.8928	(10.509)	0	0	0
2014/06/06	R203	06/11/2014	6.86	Put	Bond Future	2,072.2800	2.0723	1,851.9100	1.8519	(10.634)	0	0	0
2014/06/06	R203	06/11/2014	6.85	Put	Bond Future	2,093.6600	2.0937	1,872.3300	1.8723	(10.571)	0	0	0
2014/06/06	R203	05/02/2015	7.69	Call	Bond Future	989.1600	0.9892	1,126.9100	1.1269	13.926	0	0	55
2014/06/06	R203	05/02/2015			Bond Future	7.7347	104.5505	7.6170	104.8248	(1.521)	0.0000	0.0000	0
2014/06/06	R203	05/02/2015	8.34	Put	Bond Future	511.2300	0.5112	432.8800	0.4329	(15.326)	0	0	0
2014/06/06	R203	05/02/2015	8.35	Call	Bond Future	1,923.8600	1.9239	2,120.5400	2.1205	10.223	0	0	0

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2014/06/06	R203	05/02/2015	8.36	Call	Bond Future	1,940.4200	1.9404	2,137.8600	2.1379	10.175	0	0	0
2014/06/06	R203	05/02/2015	8.34	Call	Bond Future	1,907.3500	1.9074	2,103.2700	2.1033	10.272	0	0	0
2014/06/06	R203	05/02/2015	8.36	Put	Bond Future	498.5900	0.4986	421.7600	0.4218	(15.409)	0	0	0
2014/06/06	R203	05/02/2015	7.69	Put	Bond Future	1,093.2100	1.0932	956.6900	0.9567	(12.488)	0	0	0
2014/06/06	R203	05/02/2015	8.35	Put	Bond Future	504.8800	0.5049	427.2900	0.4273	(15.368)	0	0	0
2014/06/06	R204	07/08/2014			Bond Future	7.6717	102.3183	7.5913	102.6141	(1.047)	0.0000	0.0000	15,311
2014/06/06	R204	07/08/2014	7.44	Put	Bond Future	1,252.0200	1.2520	1,055.9600	1.0560	(15.659)	0	0	0
2014/06/06	R204	07/08/2014	7.46	Put	Bond Future	1,202.7600	1.2028	1,011.0400	1.0110	(15.940)	0	0	0
2014/06/06	R204	07/08/2014	7.45	Put	Bond Future	1,227.2500	1.2272	1,033.3600	1.0334	(15.799)	0	0	0
2014/06/06	R204	07/08/2014	7.46	Call	Bond Future	421.3100	0.4213	525.3800	0.5254	24.702	0	0	0
2014/06/06	R204	07/08/2014	7.78	Call	Bond Future	972.7700	0.9728	1,149.4000	1.1494	18.157	0	0	0
2014/06/06	R204	07/08/2014	7.44	Call	Bond Future	396.3600	0.3964	496.0900	0.4961	25.161	0	0	0
2014/06/06	R204	07/08/2014	7.78	Put	Bond Future	575.7200	0.5757	456.5600	0.4566	(20.698)	0	0	530
2014/06/06	R204	07/08/2014	7.45	Call	Bond Future	408.7000	0.4087	510.6000	0.5106	24.933	0	0	0
2014/06/06	R204	06/11/2014	7.99	Put	Bond Future	871.7100	0.8717	753.7500	0.7538	(13.532)	0	0	1,270
2014/06/06	R204	06/11/2014			Bond Future	7.7833	103.8625	7.6972	104.1625	(1.106)	0.0000	0.0000	0
2014/06/06	R204	06/11/2014	6.99	Put	Bond Future	3,067.0900	3.0671	2,820.0700	2.8201	(8.054)	0	0	0
2014/06/06	R204	06/11/2014	7.01	Put	Bond Future	3,007.9500	3.0080	2,762.9100	2.7629	(8.146)	0	0	0
2014/06/06	R204	06/11/2014	6.99	Call	Bond Future	261.4700	0.2615	314.4600	0.3145	20.266	0	0	0
2014/06/06	R204	06/11/2014	7.00	Put	Bond Future	3,037.4600	3.0375	2,791.4300	2.7914	(8.100)	0	0	0
2014/06/06	R204	06/11/2014	7.99	Call	Bond Future	1,587.4800	1.5875	1,769.5300	1.7695	11.468	0	0	0
2014/06/06	R204	06/11/2014	7.00	Call	Bond Future	267.7900	0.2678	321.7700	0.3218	20.158	0	0	0
2014/06/06	R204	06/11/2014	7.01	Call	Bond Future	274.2300	0.2742	329.2000	0.3292	20.045	0	0	0
2014/06/06	R204	05/02/2015			Bond Future	7.8935	101.4540	7.8014	101.7566	(1.166)	0.0000	0.0000	0
2014/06/06	R204	05/02/2015	8.25	Call	Bond Future	2,180.2000	2.1802	2,371.2800	2.3713	8.764	0	0	0
2014/06/06	R204	05/02/2015	8.26	Call	Bond Future	2,200.6700	2.2007	2,392.6900	2.3927	8.726	0	0	0
2014/06/06	R204	05/02/2015	8.24	Call	Bond Future	2,159.8300	2.1598	2,349.9500	2.3500	8.803	0	0	0
2014/06/06	R204	05/02/2015	8.26	Put	Bond Future	1,006.6800	1.0067	896.0600	0.8961	(10.989)	0	0	0
2014/06/06	R204	05/02/2015	8.25	Put	Bond Future	1,018.5500	1.0186	906.9900	0.9070	(10.953)	0	0	0
2014/06/06	R204	05/02/2015	8.24	Put	Bond Future	1,030.5300	1.0305	918.0100	0.9180	(10.919)	0	0	0
2014/06/06	R207	07/08/2014	7.69	Call	Bond Future	524.0100	0.5240	715.2000	0.7152	36.486	0	0	0
2014/06/06	R207	07/08/2014	7.70	Put	Bond Future	1,473.4700	1.4735	1,151.4600	1.1515	(21.854)	0	0	0
2014/06/06	R207	07/08/2014			Bond Future	7.9178	97.6434	7.7970	98.1603	(1.526)	0.0000	0.0000	30,770
2014/06/06	R207	07/08/2014	7.70	Call	Bond Future	539.0000	0.5390	733.8200	0.7338	36.145	0	0	0
2014/06/06	R207	07/08/2014	7.71	Call	Bond Future	554.2800	0.5543	752.7500	0.7528	35.807	0	0	0
2014/06/06	R207	07/08/2014	7.69	Put	Bond Future	1,501.6400	1.5016	1,176.0000	1.1760	(21.686)	0	0	0
2014/06/06	R207	07/08/2014	7.71	Put	Bond Future	1,445.6100	1.4456	1,127.2500	1.1272	(22.023)	0	0	0
2014/06/06	R207	06/11/2014	7.36	Put	Bond Future	3,225.0400	3.2250	2,830.2800	2.8303	(12.240)	0	0	0
2014/06/06	R207	06/11/2014			Bond Future	8.0200	99.1175	7.8922	99.6420	(1.594)	0.0000	0.0000	0
2014/06/06	R207	06/11/2014	7.35	Put	Bond Future	3,257.6800	3.2577	2,861.0000	2.8610	(12.177)	0	0	0
2014/06/06	R207	06/11/2014	7.36	Call	Bond Future	479.6200	0.4796	609.3900	0.6094	27.057	0	0	0
2014/06/06	R207	06/11/2014	7.34	Call	Bond Future	460.4100	0.4604	586.3500	0.5863	27.354	0	0	0
2014/06/06	R207	06/11/2014	7.35	Call	Bond Future	469.9400	0.4699	597.7900	0.5978	27.206	0	0	0
2014/06/06	R207	06/11/2014	7.34	Put	Bond Future	3,290.4900	3.2905	2,891.9000	2.8919	(12.113)	0	0	0
2014/06/06	R207	05/02/2015	8.49	Put	Bond Future	1,265.3300	1.2653	1,074.9900	1.0750	(15.043)	0	0	0
2014/06/06	R207	05/02/2015			Bond Future	8.1218	97.0283	7.9865	97.5592	(1.666)	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
2014/06/06	R207	05/02/2015	8.51	Put	Bond Future	1,237.3200	1.2373	1,050.1400	1.0501	(15.128)	0	0	0
2014/06/06	R207	05/02/2015	8.50	Call	Bond Future	2,716.7600	2.7168	3,058.9000	3.0589	12.594	0	0	0
2014/06/06	R207	05/02/2015	8.51	Call	Bond Future	2,741.2000	2.7412	3,084.9100	3.0849	12.539	0	0	0
2014/06/06	R207	05/02/2015	8.49	Call	Bond Future	2,692.4300	2.6924	3,032.9800	3.0330	12.648	0	0	0
2014/06/06	R207	05/02/2015	8.50	Put	Bond Future	1,251.2600	1.2513	1,062.5100	1.0625	(15.085)	0	0	0
2014/06/06	R208	07/08/2014	8.28	Call	Bond Future	1,709.3400	1.7093	2,070.8300	2.0708	21.148	0	0	0
2014/06/06	R208	07/08/2014			Bond Future	8.0588	95.8330	7.9493	96.3668	(1.360)	0.0000	0.0000	13,421
2014/06/06	R208	07/08/2014	7.80	Call	Bond Future	566.8000	0.5668	751.7700	0.7518	32.634	0	0	0
2014/06/06	R208	07/08/2014	7.79	Put	Bond Future	1,867.3400	1.8673	1,514.9100	1.5149	(18.873)	0	0	0
2014/06/06	R208	07/08/2014	7.81	Put	Bond Future	1,800.6500	1.8006	1,455.4000	1.4554	(19.174)	0	0	0
2014/06/06	R208	07/08/2014	7.80	Put	Bond Future	1,833.8200	1.8338	1,484.9700	1.4850	(19.023)	0	0	0
2014/06/06	R208	07/08/2014	7.81	Call	Bond Future	582.9600	0.5830	771.5300	0.7715	32.347	0	0	0
2014/06/06	R208	07/08/2014	8.28	Put	Bond Future	643.2800	0.6433	470.9500	0.4709	(26.789)	0	0	630
2014/06/06	R208	07/08/2014	7.79	Call	Bond Future	550.9500	0.5509	732.3400	0.7323	32.923	0	0	0
2014/06/06	R208	06/11/2014	7.46	Call	Bond Future	552.9000	0.5529	682.7100	0.6827	23.478	0	0	0
2014/06/06	R208	06/11/2014			Bond Future	8.1549	93.8811	8.0398	94.4229	(1.411)	0.0000	0.0000	0
2014/06/06	R208	06/11/2014	7.44	Call	Bond Future	531.0700	0.5311	657.0700	0.6571	23.726	0	0	0
2014/06/06	R208	06/11/2014	7.45	Call	Bond Future	541.9100	0.5419	669.8100	0.6698	23.602	0	0	0
2014/06/06	R208	06/11/2014	8.50	Put	Bond Future	1,076.4100	1.0764	893.8300	0.8938	(16.962)	0	0	1,520
2014/06/06	R208	06/11/2014	7.44	Put	Bond Future	3,961.0800	3.9611	3,545.2500	3.5452	(10.498)	0	0	0
2014/06/06	R208	06/11/2014	7.46	Put	Bond Future	3,884.8700	3.8849	3,472.8500	3.4729	(10.606)	0	0	0
2014/06/06	R208	06/11/2014	8.50	Call	Bond Future	2,678.8400	2.6788	3,038.0900	3.0381	13.411	0	0	0
2014/06/06	R208	06/11/2014	7.45	Put	Bond Future	3,922.8900	3.9229	3,508.9600	3.5090	(10.552)	0	0	0
2014/06/06	R208	05/02/2015	8.51	Call	Bond Future	2,832.3100	2.8323	3,165.3300	3.1653	11.758	0	0	0
2014/06/06	R208	05/02/2015			Bond Future	8.2483	95.3515	8.1277	95.8999	(1.462)	0.0000	0.0000	0
2014/06/06	R208	05/02/2015	8.49	Call	Bond Future	2,779.2700	2.7793	3,108.8900	3.1089	11.860	0	0	0
2014/06/06	R208	05/02/2015	8.51	Put	Bond Future	1,655.3900	1.6554	1,439.9600	1.4400	(13.014)	0	0	0
2014/06/06	R208	05/02/2015	8.50	Put	Bond Future	1,673.2900	1.6733	1,456.1600	1.4562	(12.976)	0	0	0
2014/06/06	R208	05/02/2015	8.49	Put	Bond Future	1,691.6400	1.6916	1,472.8100	1.4728	(12.936)	0	0	0
2014/06/06	R208	05/02/2015	8.50	Call	Bond Future	2,805.5800	2.8056	3,136.9000	3.1369	11.809	0	0	0
2014/06/06	R209	07/08/2014	9.04	Put	Bond Future	2,095.7500	2.0957	1,604.0700	1.6041	(23.461)	0	0	0
2014/06/06	R209	07/08/2014			Bond Future	9.0908	75.5915	8.9574	76.5897	(1.468)	0.0000	0.0000	25,211
2014/06/06	R209	07/08/2014	9.06	Put	Bond Future	2,017.3500	2.0174	1,538.0900	1.5381	(23.757)	0	0	0
2014/06/06	R209	07/08/2014	9.05	Put	Bond Future	2,056.2900	2.0563	1,570.8200	1.5708	(23.609)	0	0	0
2014/06/06	R209	07/08/2014	9.05	Call	Bond Future	1,753.0900	1.7531	2,265.8200	2.2658	29.247	0	0	0
2014/06/06	R209	07/08/2014	9.06	Call	Bond Future	1,788.6100	1.7886	2,307.5500	2.3075	29.014	0	0	0
2014/06/06	R209	07/08/2014	9.04	Call	Bond Future	1,717.9700	1.7180	2,224.4900	2.2245	29.484	0	0	0
2014/06/06	R209	06/11/2014	9.50	Call	Bond Future	4,366.4500	4.3664	5,033.5200	5.0335	15.277	0	0	0
2014/06/06	R209	06/11/2014	8.95	Call	Bond Future	2,308.1700	2.3082	2,768.1200	2.7681	19.927	0	0	2,050
2014/06/06	R209	06/11/2014			Bond Future	9.1646	73.5858	9.0274	74.5990	(1.497)	0.0000	0.0000	0
2014/06/06	R209	06/11/2014	9.05	Put	Bond Future	3,476.3900	3.4764	2,962.7300	2.9627	(14.776)	0	0	0
2014/06/06	R209	06/11/2014	9.58	Put	Bond Future	1,777.4200	1.7774	1,457.9900	1.4580	(17.972)	0	0	907
2014/06/06	R209	06/11/2014	10.00	Call	Bond Future	6,700.7000	6.7007	7,513.9300	7.5139	12.136	0	0	0
2014/06/06	R209	06/11/2014	8.99	Put	Bond Future	3,727.2000	3.7272	3,189.8100	3.1898	(14.418)	0	0	0
2014/06/06	R209	06/11/2014	10.05	Call	Bond Future	6,945.8700	6.9459	7,771.3200	7.7713	11.884	0	0	0
2014/06/06	R209	06/11/2014	9.50	Put	Bond Future	1,979.3900	1.9794	1,633.2600	1.6333	(17.487)	0	0	5,500

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2014/06/06	R209	06/11/2014	8.95	Put	Bond Future	3,902.4900	3.9025	3,349.2400	3.3492	(14.177)	0	0	0
2014/06/06	R209	06/11/2014	9.01	Put	Bond Future	3,641.9900	3.6420	3,112.5200	3.1125	(14.538)	0	0	0
2014/06/06	R209	06/11/2014	8.50	Call	Bond Future	1,161.4100	1.1614	1,448.7000	1.4487	24.736	0	0	5,500
2014/06/06	R209	06/11/2014	9.95	Call	Bond Future	6,453.5600	6.4536	7,254.4800	7.2545	12.411	0	0	0
2014/06/06	R209	06/11/2014	9.00	Put	Bond Future	3,684.2300	3.6842	3,150.8000	3.1508	(14.479)	0	0	0
2014/06/06	R209	06/11/2014	10.05	Put	Bond Future	901.2700	0.9013	713.5200	0.7135	(20.832)	0	0	2,050
2014/06/06	R209	06/11/2014	8.99	Call	Bond Future	2,434.0800	2.4341	2,909.8900	2.9099	19.548	0	0	0
2014/06/06	R209	06/11/2014	9.05	Call	Bond Future	2,631.5500	2.6315	3,131.0900	3.1311	18.983	0	0	2,050
2014/06/06	R209	06/11/2014	9.58	Call	Bond Future	4,715.8400	4.7158	5,409.6100	5.4096	14.711	0	0	0
2014/06/06	R209	06/11/2014	10.00	Put	Bond Future	976.0600	0.9761	776.0900	0.7761	(20.487)	0	0	1,640
2014/06/06	R209	06/11/2014	9.00	Call	Bond Future	2,466.1100	2.4661	2,945.8800	2.9459	19.455	0	0	1,640
2014/06/06	R209	06/11/2014	8.50	Put	Bond Future	6,278.0200	6.2780	5,552.1100	5.5521	(11.563)	0	0	0
2014/06/06	R209	06/11/2014	9.01	Call	Bond Future	2,498.7600	2.4988	2,982.4900	2.9825	19.359	0	0	0
2014/06/06	R209	06/11/2014	9.95	Put	Bond Future	1,051.3200	1.0513	839.0400	0.8390	(20.192)	0	0	2,050
2014/06/06	R209	05/02/2015			Bond Future	9.2356	74.7384	9.0946	75.7661	(1.526)	0.0000	0.0000	0
2014/06/06	R209	05/02/2015	9.25	Call	Bond Future	3,938.0700	3.9381	4,496.3900	4.4964	14.178	0	0	0
2014/06/06	R209	05/02/2015	9.26	Call	Bond Future	3,974.2600	3.9743	4,535.5900	4.5356	14.124	0	0	0
2014/06/06	R209	05/02/2015	9.25	Put	Bond Future	3,834.2800	3.8343	3,364.9600	3.3650	(12.240)	0	0	0
2014/06/06	R209	05/02/2015	9.24	Call	Bond Future	3,902.0400	3.9020	4,457.3500	4.4574	14.231	0	0	0
2014/06/06	R209	05/02/2015	9.24	Put	Bond Future	3,870.2500	3.8702	3,397.9200	3.3979	(12.204)	0	0	0
2014/06/06	R209	05/02/2015	9.26	Put	Bond Future	3,798.5800	3.7986	3,332.2700	3.3323	(12.276)	0	0	0
2014/06/06	R210	07/08/2014			Bond Future	170.9962	170.9962	171.0511	171.0511	0.032	0.0000	0.0000	618
2014/06/06	R210	07/08/2014	159.00	Call	Bond Future	11,996.1900	11.9962	12,051.1200	12.0511	0.458	0	0	0
2014/06/06	R210	07/08/2014	159.01	Call	Bond Future	11,986.1900	11.9862	12,041.1200	12.0411	0.458	0	0	0
2014/06/06	R210	07/08/2014	158.99	Call	Bond Future	12,006.1900	12.0062	12,061.1200	12.0611	0.458	0	0	0
2014/06/06	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R210	06/11/2014			Bond Future	171.5580	171.5580	171.6137	171.6137	0.032	0.0000	0.0000	0
2014/06/06	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R210	06/11/2014	169.00	Call	Bond Future	2,557.9600	2.5580	2,613.6900	2.6137	2.179	0	0	0
2014/06/06	R210	06/11/2014	169.01	Call	Bond Future	2,547.9600	2.5480	2,603.6900	2.6037	2.187	0	0	0
2014/06/06	R210	06/11/2014	168.99	Call	Bond Future	2,567.9600	2.5680	2,623.6900	2.6237	2.170	0	0	0
2014/06/06	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R211	07/08/2014			Bond Future	130.2851	130.2851	130.3237	130.3237	0.030	0.0000	0.0000	390
2014/06/06	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R211	07/08/2014	128.00	Call	Bond Future	2,285.1200	2.2851	2,323.7000	2.3237	1.688	0	0	0
2014/06/06	R211	07/08/2014	128.01	Call	Bond Future	2,275.1200	2.2751	2,313.7000	2.3137	1.696	0	0	0
2014/06/06	R211	07/08/2014	127.99	Call	Bond Future	2,295.1200	2.2951	2,333.7000	2.3337	1.681	0	0	0
2014/06/06	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R211	06/11/2014	130.00	Call	Bond Future	2,267.4100	2.2674	2,306.5200	2.3065	1.725	0	0	0
2014/06/06	R211	06/11/2014	130.01	Call	Bond Future	2,257.4100	2.2574	2,296.5200	2.2965	1.733	0	0	0
2014/06/06	R211	06/11/2014			Bond Future	132.2674	132.2674	132.3065	132.3065	0.030	0.0000	0.0000	0
2014/06/06	R211	06/11/2014	129.99	Call	Bond Future	2,277.4100	2.2774	2,316.5200	2.3165	1.717	0	0	0

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2014/06/06	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R212	07/08/2014	128.99	Call	Bond Future	5,586.6900	5.5867	5,629.9700	5.6300	0.775	0	0	0
2014/06/06	R212	07/08/2014			Bond Future	134.5767	134.5767	134.6200	134.6200	0.032	0.0000	0.0000	21,797
2014/06/06	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R212	07/08/2014	129.00	Call	Bond Future	5,576.6900	5.5767	5,619.9700	5.6200	0.776	0	0	0
2014/06/06	R212	07/08/2014	129.01	Call	Bond Future	5,566.6900	5.5667	5,609.9700	5.6100	0.777	0	0	0
2014/06/06	R212	06/11/2014			Bond Future	136.6243	136.6243	136.6681	136.6681	0.032	0.0000	0.0000	0
2014/06/06	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R212	06/11/2014	135.00	Call	Bond Future	1,624.3400	1.6243	1,668.1000	1.6681	2.694	0	0	0
2014/06/06	R212	06/11/2014	135.01	Call	Bond Future	1,614.3400	1.6143	1,658.1000	1.6581	2.711	0	0	0
2014/06/06	R212	06/11/2014	134.99	Call	Bond Future	1,634.3400	1.6343	1,678.1000	1.6781	2.678	0	0	0
2014/06/06	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R213	07/08/2014	8.86	Call	Bond Future	1,607.6900	1.6077	2,127.0300	2.1270	32.303	0	0	0
2014/06/06	R213	07/08/2014			Bond Future	8.9340	86.5784	8.7953	87.6303	(1.553)	0.0000	0.0000	26,057
2014/06/06	R213	07/08/2014	8.84	Call	Bond Future	1,539.5100	1.5395	2,045.3000	2.0453	32.854	0	0	0
2014/06/06	R213	07/08/2014	8.85	Call	Bond Future	1,573.3800	1.5734	2,085.9500	2.0859	32.578	0	0	0
2014/06/06	R213	07/08/2014	8.84	Put	Bond Future	2,250.5500	2.2506	1,704.4400	1.7044	(24.266)	0	0	0
2014/06/06	R213	07/08/2014	8.86	Put	Bond Future	2,166.8000	2.1668	1,634.2400	1.6342	(24.578)	0	0	0
2014/06/06	R213	07/08/2014	8.85	Put	Bond Future	2,208.4100	2.2084	1,669.0800	1.6691	(24.422)	0	0	0
2014/06/06	R213	06/11/2014	8.84	Call	Bond Future	2,399.6500	2.3997	2,899.5800	2.8996	20.833	0	0	0
2014/06/06	R213	06/11/2014	8.85	Put	Bond Future	3,653.7100	3.6537	3,090.1200	3.0901	(15.425)	0	0	0
2014/06/06	R213	06/11/2014			Bond Future	9.0134	84.3439	8.8704	85.4117	(1.586)	0.0000	0.0000	0
2014/06/06	R213	06/11/2014	8.85	Call	Bond Future	2,432.2100	2.4322	2,936.4000	2.9364	20.730	0	0	0
2014/06/06	R213	06/11/2014	8.86	Call	Bond Future	2,465.0200	2.4650	2,973.4700	2.9735	20.627	0	0	0
2014/06/06	R213	06/11/2014	8.84	Put	Bond Future	3,696.7600	3.6968	3,128.9100	3.1289	(15.361)	0	0	0
2014/06/06	R213	06/11/2014	8.86	Put	Bond Future	3,611.0000	3.6110	3,051.6700	3.0517	(15.490)	0	0	0
2014/06/06	R213	05/02/2015	9.26	Put	Bond Future	3,280.1500	3.2801	2,832.8000	2.8328	(13.638)	0	0	0
2014/06/06	R213	05/02/2015			Bond Future	9.0911	85.6647	8.9439	86.7476	(1.620)	0.0000	0.0000	0
2014/06/06	R213	05/02/2015	9.25	Put	Bond Future	3,312.3100	3.3123	2,861.8600	2.8619	(13.599)	0	0	0
2014/06/06	R213	05/02/2015	9.24	Put	Bond Future	3,344.7300	3.3447	2,891.1500	2.8912	(13.561)	0	0	0
2014/06/06	R213	05/02/2015	9.25	Call	Bond Future	4,458.1400	4.4581	5,090.5800	5.0906	14.186	0	0	0
2014/06/06	R213	05/02/2015	9.26	Call	Bond Future	4,497.3300	4.4973	5,132.8700	5.1329	14.131	0	0	0
2014/06/06	R213	05/02/2015	9.24	Call	Bond Future	4,419.1200	4.4191	5,048.4300	5.0484	14.241	0	0	0
2014/06/06	R214	07/08/2014	9.54	Put	Bond Future	966.7400	0.9667	667.6900	0.6677	(30.934)	0	0	0
2014/06/06	R214	07/08/2014			Bond Future	9.2004	76.2507	9.0567	77.3647	(1.561)	0.0000	0.0000	5,228
2014/06/06	R214	07/08/2014	9.56	Put	Bond Future	923.6200	0.9236	635.1100	0.6351	(31.237)	0	0	0
2014/06/06	R214	07/08/2014	9.55	Put	Bond Future	945.0400	0.9450	651.2700	0.6513	(31.085)	0	0	0
2014/06/06	R214	07/08/2014	9.56	Call	Bond Future	3,593.6700	3.5937	4,419.0900	4.4191	22.969	0	0	0
2014/06/06	R214	07/08/2014	9.54	Call	Bond Future	3,492.6200	3.4926	4,307.5000	4.3075	23.331	0	0	0
2014/06/06	R214	07/08/2014	9.55	Call	Bond Future	3,543.0700	3.5431	4,363.2300	4.3632	23.148	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
2014/06/06	R214	06/11/2014	9.64	Call	Bond Future	4,665.8700	4.6659	5,423.3100	5.4233	16.234	0	0	0
2014/06/06	R214	06/11/2014	9.20	Call	Bond Future	2,887.9200	2.8879	3,466.6800	3.4667	20.041	0	0	2,500
2014/06/06	R214	06/11/2014			Bond Future	9.2749	74.1133	9.1271	75.2440	(1.593)	0.0000	0.0000	0
2014/06/06	R214	06/11/2014	9.65	Call	Bond Future	4,710.6000	4.7106	5,471.7200	5.4717	16.158	0	0	0
2014/06/06	R214	06/11/2014	9.20	Put	Bond Future	3,457.3700	3.4574	2,905.4400	2.9054	(15.964)	0	0	0
2014/06/06	R214	06/11/2014	9.66	Call	Bond Future	4,755.5100	4.7555	5,520.2800	5.5203	16.082	0	0	0
2014/06/06	R214	06/11/2014	9.80	Call	Bond Future	5,399.8800	5.3999	6,213.6300	6.2136	15.070	0	0	0
2014/06/06	R214	06/11/2014	9.64	Put	Bond Future	1,992.5100	1.9925	1,619.2600	1.6193	(18.733)	0	0	0
2014/06/06	R214	06/11/2014	9.66	Put	Bond Future	1,940.4800	1.9405	1,574.5600	1.5746	(18.857)	0	0	0
2014/06/06	R214	06/11/2014	9.65	Put	Bond Future	1,966.3500	1.9663	1,596.7800	1.5968	(18.795)	0	0	0
2014/06/06	R214	06/11/2014	9.80	Put	Bond Future	1,606.5600	1.6066	1,289.6200	1.2896	(19.728)	0	0	2,500
2014/06/06	R214	05/02/2015	9.50	Call	Bond Future	4,648.9600	4.6490	5,320.0900	5.3201	14.436	0	0	0
2014/06/06	R214	05/02/2015			Bond Future	9.3479	75.2740	9.1960	76.4210	(1.625)	0.0000	0.0000	0
2014/06/06	R214	05/02/2015	9.51	Call	Bond Future	4,688.2300	4.6882	5,362.5400	5.3625	14.383	0	0	0
2014/06/06	R214	05/02/2015	9.50	Put	Bond Future	3,530.3800	3.5304	3,054.5700	3.0546	(13.478)	0	0	0
2014/06/06	R214	05/02/2015	9.49	Call	Bond Future	4,609.8300	4.6098	5,277.7600	5.2778	14.489	0	0	0
2014/06/06	R214	05/02/2015	9.49	Put	Bond Future	3,563.9200	3.5639	3,084.9100	3.0849	(13.441)	0	0	0
2014/06/06	R214	05/02/2015	9.51	Put	Bond Future	3,497.1000	3.4971	3,024.4700	3.0245	(13.515)	0	0	0
2014/06/06	R248	07/08/2014			Bond Future	9.2569	98.7014	9.1233	100.0276	(1.443)	0.0000	0.0000	14,129
2014/06/06	R248	07/08/2014	9.65	Call	Bond Future	3,719.2700	3.7193	5,045.5400	5.0455	35.659	0	0	0
2014/06/06	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R248	07/08/2014	9.66	Call	Bond Future	3,810.4500	3.8105	5,136.7200	5.1367	34.806	0	0	0
2014/06/06	R248	07/08/2014	9.64	Call	Bond Future	3,627.9300	3.6279	4,954.2000	4.9542	36.557	0	0	0
2014/06/06	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R248	06/11/2014			Bond Future	9.3335	95.7646	9.1959	97.1108	(1.474)	0.0000	0.0000	0
2014/06/06	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R248	06/11/2014	9.72	Call	Bond Future	3,605.4200	3.6054	4,951.5900	4.9516	37.337	0	0	0
2014/06/06	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R248	06/11/2014	9.73	Call	Bond Future	3,695.3900	3.6954	5,041.5600	5.0416	36.428	0	0	0
2014/06/06	R248	06/11/2014	9.74	Call	Bond Future	3,785.2000	3.7852	5,131.3700	5.1314	35.564	0	0	0
2014/06/06	R248	05/02/2015			Bond Future	9.4088	97.2644	9.2672	98.6298	(1.505)	0.0000	0.0000	0
2014/06/06	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	R248	05/02/2015	9.50	Call	Bond Future	860.9300	0.8609	2,226.3100	2.2263	158.594	0	0	0
2014/06/06	R248	05/02/2015	9.51	Call	Bond Future	954.4500	0.9544	2,319.8300	2.3198	143.054	0	0	0
2014/06/06	R248	05/02/2015	9.49	Call	Bond Future	767.2300	0.7672	2,132.6100	2.1326	177.962	0	0	0
2014/06/06	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/06	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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