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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/06/2014 TO 09/06/2014

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
2014/06/09	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	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
2014/06/09	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	2025	07/08/2014	109.01	Call	Bond Future	7,462.2600	7.4623	7,498.6200	7.4986	0.487	0	0	0
2014/06/09	2025	07/08/2014			Bond Future	116.4723	116.4723	116.5086	116.5086	0.031	0.0000	0.0000	0
2014/06/09	2025	07/08/2014	108.99	Call	Bond Future	7,482.2600	7.4823	7,518.6200	7.5186	0.486	0	0	0
2014/06/09	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2025	07/08/2014	109.00	Call	Bond Future	7,472.2600	7.4723	7,508.6200	7.5086	0.487	0	0	0
2014/06/09	2025	06/11/2014	117.01	Call	Bond Future	1,234.2400	1.2342	1,270.9500	1.2709	2.974	0	0	0
2014/06/09	2025	06/11/2014			Bond Future	118.2442	118.2442	118.2809	118.2809	0.031	0.0000	0.0000	0
2014/06/09	2025	06/11/2014	116.99	Call	Bond Future	1,254.2400	1.2542	1,290.9500	1.2909	2.927	0	0	0
2014/06/09	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2025	06/11/2014	117.00	Call	Bond Future	1,244.2400	1.2442	1,280.9500	1.2809	2.950	0	0	0
2014/06/09	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2030	07/08/2014			Bond Future	8.7807	93.7184	8.7747	93.7660	(0.068)	0.0000	0.0000	4,308
2014/06/09	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2030	07/08/2014	8.99	Call	Bond Future	1,649.1800	1.6492	1,696.7500	1.6968	2.884	0	0	0
2014/06/09	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2030	07/08/2014	9.00	Call	Bond Future	1,726.9000	1.7269	1,774.4700	1.7745	2.755	0	0	0
2014/06/09	2030	07/08/2014	9.01	Call	Bond Future	1,804.5300	1.8045	1,852.1000	1.8521	2.636	0	0	0
2014/06/09	2030	06/11/2014	9.01	Call	Bond Future	1,194.6000	1.1946	1,242.7400	1.2427	4.030	0	0	0
2014/06/09	2030	06/11/2014			Bond Future	8.8564	95.1335	8.8503	95.1817	(0.069)	0.0000	0.0000	0
2014/06/09	2030	06/11/2014	8.99	Call	Bond Future	1,040.2700	1.0403	1,088.4100	1.0884	4.628	0	0	0
2014/06/09	2030	06/11/2014	9.00	Call	Bond Future	1,117.4800	1.1175	1,165.6200	1.1656	4.308	0	0	0
2014/06/09	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2030	05/02/2015			Bond Future	8.9304	92.6145	8.9250	92.6563	(0.061)	0.0000	0.0000	0
2014/06/09	2030	05/02/2015	9.25	Call	Bond Future	2,422.0400	2.4220	2,463.8400	2.4638	1.726	0	0	0
2014/06/09	2030	05/02/2015	9.24	Call	Bond Future	2,347.6400	2.3476	2,389.4400	2.3894	1.781	0	0	0
2014/06/09	2030	05/02/2015	9.26	Call	Bond Future	2,496.3500	2.4963	2,538.1500	2.5381	1.674	0	0	0
2014/06/09	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	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
2014/06/09	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2037	07/08/2014			Bond Future	9.0128	95.3673	8.9864	95.6098	(0.292)	0.0000	0.0000	10,102
2014/06/09	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2037	07/08/2014	9.06	Call	Bond Future	432.5400	0.4325	675.0900	0.6751	56.076	0	0	0
2014/06/09	2037	07/08/2014	9.04	Call	Bond Future	249.8000	0.2498	492.3500	0.4923	97.098	0	0	0
2014/06/09	2037	07/08/2014	9.05	Call	Bond Future	341.2400	0.3412	583.7900	0.5838	71.079	0	0	0
2014/06/09	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2037	06/11/2014	9.69	Call	Bond Future	5,233.7800	5.2338	5,479.8200	5.4798	4.701	0	0	0
2014/06/09	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2037	06/11/2014			Bond Future	9.0854	96.8073	9.0583	97.0533	(0.298)	0.0000	0.0000	0
2014/06/09	2037	06/11/2014	9.70	Call	Bond Future	5,316.3900	5.3164	5,562.4300	5.5624	4.628	0	0	0
2014/06/09	2037	06/11/2014	9.71	Call	Bond Future	5,398.8800	5.3989	5,644.9200	5.6449	4.557	0	0	0
2014/06/09	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2037	05/02/2015			Bond Future	9.1563	94.0641	9.1292	94.3068	(0.296)	0.0000	0.0000	0
2014/06/09	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2037	05/02/2015	9.50	Call	Bond Future	2,991.0800	2.9911	3,233.7200	3.2337	8.112	0	0	0
2014/06/09	2037	05/02/2015	9.51	Call	Bond Future	3,075.8200	3.0758	3,318.4600	3.3185	7.889	0	0	0
2014/06/09	2037	05/02/2015	9.49	Call	Bond Future	2,906.2100	2.9062	3,148.8500	3.1488	8.349	0	0	0
2014/06/09	2038	07/08/2014			Bond Future	121.3021	121.3021	121.6795	121.6795	0.311	0.0000	0.0000	725
2014/06/09	2038	07/08/2014	106.00	Call	Bond Future	15,302.0600	15.3021	15,679.5100	15.6795	2.467	0	0	0
2014/06/09	2038	07/08/2014	106.01	Call	Bond Future	15,292.0600	15.2921	15,669.5100	15.6695	2.468	0	0	0
2014/06/09	2038	07/08/2014	105.99	Call	Bond Future	15,312.0600	15.3121	15,689.5100	15.6895	2.465	0	0	0
2014/06/09	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2038	06/11/2014	120.01	Call	Bond Future	3,137.4000	3.1374	3,520.3300	3.5203	12.205	0	0	0
2014/06/09	2038	06/11/2014			Bond Future	123.1474	123.1474	123.5303	123.5303	0.311	0.0000	0.0000	0
2014/06/09	2038	06/11/2014	119.99	Call	Bond Future	3,157.4000	3.1574	3,540.3300	3.5403	12.128	0	0	0
2014/06/09	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2038	06/11/2014	120.00	Call	Bond Future	3,147.4000	3.1474	3,530.3300	3.5303	12.167	0	0	0
2014/06/09	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2046	07/08/2014			Bond Future	121.0399	121.0399	121.0785	121.0785	0.032	0.0000	0.0000	5,218
2014/06/09	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2046	07/08/2014	104.44	Call	Bond Future	16,599.8700	16.5999	16,638.4600	16.6385	0.232	0	0	0
2014/06/09	2046	07/08/2014	104.45	Call	Bond Future	16,589.8700	16.5899	16,628.4600	16.6285	0.233	0	0	0
2014/06/09	2046	07/08/2014	104.43	Call	Bond Future	16,609.8700	16.6099	16,648.4600	16.6485	0.232	0	0	0
2014/06/09	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2046	06/11/2014	104.45	Call	Bond Future	17,085.8200	17.0858	17,124.5500	17.1245	0.227	0	0	0
2014/06/09	2046	06/11/2014			Bond Future	121.5358	121.5358	121.5745	121.5745	0.032	0.0000	0.0000	0
2014/06/09	2046	06/11/2014	104.43	Call	Bond Future	17,105.8200	17.1058	17,144.5500	17.1445	0.226	0	0	0
2014/06/09	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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2014/06/09	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2046	06/11/2014	104.44	Call	Bond Future	17,095.8200	17.0958	17,134.5500	17.1345	0.227	0	0	0
2014/06/09	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2050	07/08/2014			Bond Future	125.8784	125.8784	125.9194	125.9194	0.033	0.0000	0.0000	2,720
2014/06/09	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2050	07/08/2014	112.00	Call	Bond Future	13,878.4100	13.8784	13,919.4400	13.9194	0.296	0	0	0
2014/06/09	2050	07/08/2014	112.01	Call	Bond Future	13,868.4100	13.8684	13,909.4400	13.9094	0.296	0	0	0
2014/06/09	2050	07/08/2014	111.99	Call	Bond Future	13,888.4100	13.8884	13,929.4400	13.9294	0.295	0	0	0
2014/06/09	2050	06/11/2014			Bond Future	127.7934	127.7934	127.8346	127.8346	0.032	0.0000	0.0000	0
2014/06/09	2050	06/11/2014	126.00	Call	Bond Future	1,793.3900	1.7934	1,834.6000	1.8346	2.298	0	0	0
2014/06/09	2050	06/11/2014	126.01	Call	Bond Future	1,783.3900	1.7834	1,824.6000	1.8246	2.311	0	0	0
2014/06/09	2050	06/11/2014	125.99	Call	Bond Future	1,803.3900	1.8034	1,844.6000	1.8446	2.285	0	0	0
2014/06/09	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	AL12	07/08/2014			Index Future	498.2130	498.2130	499.0400	499.0400	0.166	0.0000	0.0000	0
2014/06/09	AL12	06/11/2014			Index Future	505.7310	505.7310	506.5640	506.5640	0.165	0.0000	0.0000	0
2014/06/09	AL12	05/02/2015			Index Future	513.6370	513.6370	514.4440	514.4440	0.157	0.0000	0.0000	0
2014/06/09	AL37	07/08/2014			Index Future	424.9070	424.9070	425.6220	425.6220	0.168	0.0000	0.0000	0
2014/06/09	AL37	06/11/2014			Index Future	431.3180	431.3180	432.0390	432.0390	0.167	0.0000	0.0000	0
2014/06/09	AL7T	07/08/2014			Index Future	500.3740	500.3740	500.9750	500.9750	0.120	0.0000	0.0000	1
2014/06/09	AL7T	06/11/2014			Index Future	507.9240	507.9240	508.5280	508.5280	0.119	0.0000	0.0000	0
2014/06/09	ALBI	07/08/2014			Index Future	454.8880	454.8880	455.5820	455.5820	0.153	0.0000	0.0000	646
2014/06/09	ALBI	06/11/2014			Index Future	461.7510	461.7510	462.4500	462.4500	0.151	0.0000	0.0000	0
2014/06/09	ALBI	05/02/2015			Index Future	468.9700	468.9700	469.6430	469.6430	0.144	0.0000	0.0000	0
2014/06/09	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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2014/06/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/06/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/09	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
2014/06/09	EL28	07/08/2014	114.00	Call	Bond Future	9,209.4200	9.2094	9,248.5700	9.2486	0.425	0	0	0
2014/06/09	EL28	07/08/2014			Bond Future	123.2094	123.2094	123.2486	123.2486	0.032	0.0000	0.0000	0
2014/06/09	EL28	07/08/2014	114.01	Call	Bond Future	9,199.4200	9.1994	9,238.5700	9.2386	0.426	0	0	0
2014/06/09	EL28	07/08/2014	113.99	Call	Bond Future	9,219.4200	9.2194	9,258.5700	9.2586	0.425	0	0	0
2014/06/09	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	EL28	06/11/2014			Bond Future	123.6024	123.6024	123.6417	123.6417	0.032	0.0000	0.0000	0
2014/06/09	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	EL28	06/11/2014	122.00	Call	Bond Future	1,602.3900	1.6024	1,641.7100	1.6417	2.454	0	0	0
2014/06/09	EL28	06/11/2014	122.01	Call	Bond Future	1,592.3900	1.5924	1,631.7100	1.6317	2.469	0	0	0
2014/06/09	EL28	06/11/2014	121.99	Call	Bond Future	1,612.3900	1.6124	1,651.7100	1.6517	2.439	0	0	0
2014/06/09	ES33	07/08/2014			Bond Future	9.6557	84.4072	9.6291	84.6038	(0.275)	0.0000	0.0000	6,220
2014/06/09	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	ES33	07/08/2014	10.14	Call	Bond Future	3,460.5300	3.4605	3,657.1300	3.6571	5.681	0	0	0
2014/06/09	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	ES33	07/08/2014	10.15	Call	Bond Future	3,529.5600	3.5296	3,726.1600	3.7262	5.570	0	0	0
2014/06/09	ES33	07/08/2014	10.16	Call	Bond Future	3,598.4900	3.5985	3,795.0900	3.7951	5.463	0	0	0
2014/06/09	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	ES33	06/11/2014			Bond Future	9.7537	81.8962	9.7263	82.0955	(0.281)	0.0000	0.0000	0
2014/06/09	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	ES33	06/11/2014	10.29	Call	Bond Future	3,755.8200	3.7558	3,955.1100	3.9551	5.306	0	0	0
2014/06/09	ES33	06/11/2014	10.30	Call	Bond Future	3,823.2700	3.8233	4,022.5600	4.0226	5.213	0	0	0
2014/06/09	ES33	06/11/2014	10.31	Call	Bond Future	3,890.6200	3.8906	4,089.9100	4.0899	5.122	0	0	0
2014/06/09	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	ES33	05/02/2015	10.00	Call	Bond Future	1,050.2300	1.0502	1,246.5600	1.2466	18.694	0	0	0
2014/06/09	ES33	05/02/2015			Bond Future	9.8515	83.1773	9.8241	83.3736	(0.278)	0.0000	0.0000	0
2014/06/09	ES33	05/02/2015	10.01	Call	Bond Future	1,120.1900	1.1202	1,316.5200	1.3165	17.526	0	0	0
2014/06/09	ES33	05/02/2015	9.99	Call	Bond Future	980.1800	0.9802	1,176.5100	1.1765	20.030	0	0	0
2014/06/09	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	GOVI	07/08/2014			GOVI	453.6410	453.6410	454.3280	454.3280	0.151	0.0000	0.0000	518
2014/06/09	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	GOVI	07/08/2014	459.99	Put	GOVI	63,490.0000	6.3490	56,620.0000	5.6620	(10.821)	0	0	0
2014/06/09	GOVI	07/08/2014	460.01	Put	GOVI	63,690.0000	6.3690	56,820.0000	5.6820	(10.787)	0	0	0
2014/06/09	GOVI	07/08/2014	460.00	Put	GOVI	63,590.0000	6.3590	56,720.0000	5.6720	(10.804)	0	0	0
2014/06/09	GOVI	06/11/2014	449.01	Call	GOVI	114,760.0000	11.4760	121,680.0000	12.1680	6.030	0	0	0
2014/06/09	GOVI	06/11/2014			GOVI	460.4860	460.4860	461.1780	461.1780	0.150	0.0000	0.0000	28
2014/06/09	GOVI	06/11/2014	448.99	Call	GOVI	114,960.0000	11.4960	121,880.0000	12.1880	6.019	0	0	0
2014/06/09	GOVI	06/11/2014	449.00	Call	GOVI	114,860.0000	11.4860	121,780.0000	12.1780	6.025	0	0	0

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2014/06/09	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	GOVI	05/02/2015	459.99	Call	GOVI	76,940.0000	7.6940	83,610.0000	8.3610	8.669	0	0	0
2014/06/09	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	GOVI	05/02/2015			GOVI	467.6840	467.6840	468.3510	468.3510	0.143	0.0000	0.0000	0
2014/06/09	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	GOVI	05/02/2015	460.00	Call	GOVI	76,840.0000	7.6840	83,510.0000	8.3510	8.680	0	0	0
2014/06/09	GOVI	05/02/2015	460.01	Call	GOVI	76,740.0000	7.6740	83,410.0000	8.3410	8.692	0	0	0
2014/06/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/06/09	ICAA	07/08/2014			Can-Do Interest Rate	142.6806	142.6806	142.7222	142.7222	0.029	0.0000	0.0000	635
2014/06/09	IGOV	07/08/2014			Index Future	215.1780	215.1780	215.4230	215.4230	0.114	0.0000	0.0000	1,267
2014/06/09	IGOV	06/11/2014			Index Future	218.4510	218.4510	218.6970	218.6970	0.113	0.0000	0.0000	87
2014/06/09	IGOV	05/02/2015			Index Future	221.8920	221.8920	222.1250	222.1250	0.105	0.0000	0.0000	0
2014/06/09	ILBI	07/08/2014			Index Future	583.9940	583.9940	584.2860	584.2860	0.050	0.0000	0.0000	210
2014/06/09	ILBI	06/11/2014			Index Future	592.8500	592.8500	593.1410	593.1410	0.049	0.0000	0.0000	0
2014/06/09	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/06/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/06/09	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/06/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/06/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/06/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/06/09	JBAF	18/06/2014			Jibar Tradeable Future	5.8100	94.1900	5.8100	94.1900	0.000	0.0000	0.0000	2,000
2014/06/09	JBAF	16/07/2014			Jibar Tradeable Future	5.8600	94.1400	5.8600	94.1400	0.000	0.0000	0.0000	545
2014/06/09	JBAF	20/08/2014			Jibar Tradeable Future	6.0200	93.9800	6.0000	94.0000	(0.332)	0.0000	0.0000	0
2014/06/09	JBAF	17/09/2014			Jibar Tradeable Future	6.0800	93.9200	6.0600	93.9400	(0.329)	0.0000	0.0000	1,000
2014/06/09	JBAF	15/10/2014			Jibar Tradeable Future	6.2300	93.7700	6.2100	93.7900	(0.321)	0.0000	0.0000	0
2014/06/09	JBAF	19/11/2014			Jibar Tradeable Future	6.3200	93.6800	6.3000	93.7000	(0.316)	0.0000	0.0000	0
2014/06/09	JBAF	17/12/2014			Jibar Tradeable Future	6.4600	93.5400	6.4300	93.5700	(0.464)	0.0000	0.0000	0
2014/06/09	JBAF	18/03/2015			Jibar Tradeable Future	6.7300	93.2700	6.6900	93.3100	(0.594)	0.0000	0.0000	2,850
2014/06/09	JBAF	17/06/2015			Jibar Tradeable Future	6.9700	93.0300	6.9300	93.0700	(0.574)	0.0000	0.0000	5,000
2014/06/09	JBAF	16/09/2015			Jibar Tradeable Future	7.1400	92.8600	7.1000	92.9000	(0.560)	0.0000	0.0000	0
2014/06/09	JBAF	15/12/2015			Jibar Tradeable Future	7.2900	92.7100	7.2400	92.7600	(0.686)	0.0000	0.0000	0
2014/06/09	JBAF	16/03/2016			Jibar Tradeable Future	7.4400	92.5600	7.4000	92.6000	(0.538)	0.0000	0.0000	0

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2014/06/09	R023	07/08/2014	8.51	Call	Bond Future	2,635.3000		2.6353	2,678.4900	2.6785	1.639	0	0	0
2014/06/09	R023	07/08/2014			Bond Future	8.1642		100.9535	8.1479	101.0507	(0.199)	0.0000	0.0000	12,508
2014/06/09	R023	07/08/2014	8.49	Call	Bond Future	2,551.2800		2.5513	2,592.8400	2.5928	1.629	0	0	0
2014/06/09	R023	07/08/2014	8.50	Call	Bond Future	2,593.1400		2.5931	2,635.5200	2.6355	1.634	0	0	0
2014/06/09	R023	07/08/2014	8.49	Put	Bond Future	629.7600		0.6298	574.1300	0.5741	(8.834)	0	0	0
2014/06/09	R023	07/08/2014	8.51	Put	Bond Future	597.4000		0.5974	543.4000	0.5434	(9.039)	0	0	0
2014/06/09	R023	07/08/2014	8.50	Put	Bond Future	613.4100		0.6134	558.6000	0.5586	(8.935)	0	0	0
2014/06/09	R023	06/11/2014			Bond Future	8.2506		98.5565	8.2337	98.6549	(0.205)	0.0000	0.0000	0
2014/06/09	R023	06/11/2014	8.59	Put	Bond Future	1,364.5200		1.3645	1,309.9900	1.3100	(3.996)	0	0	0
2014/06/09	R023	06/11/2014	8.61	Put	Bond Future	1,324.6200		1.3246	1,270.9800	1.2710	(4.049)	0	0	0
2014/06/09	R023	06/11/2014	8.59	Call	Bond Future	3,313.0000		3.3130	3,356.8600	3.3569	1.324	0	0	0
2014/06/09	R023	06/11/2014	8.60	Put	Bond Future	1,344.4500		1.3444	1,290.3700	1.2904	(4.022)	0	0	0
2014/06/09	R023	06/11/2014	8.60	Call	Bond Future	3,349.5800		3.3496	3,393.8900	3.3939	1.323	0	0	0
2014/06/09	R023	06/11/2014	8.61	Call	Bond Future	3,386.3600		3.3864	3,431.1100	3.4311	1.321	0	0	0
2014/06/09	R023	05/02/2015			Bond Future	8.3356		100.0980	8.3192	100.1906	(0.196)	0.0000	0.0000	0
2014/06/09	R023	05/02/2015	8.74	Put	Bond Future	1,813.3400		1.8133	1,763.8800	1.7639	(2.728)	0	0	0
2014/06/09	R023	05/02/2015	8.75	Call	Bond Future	4,101.9200		4.1019	4,145.3500	4.1454	1.059	0	0	0
2014/06/09	R023	05/02/2015	8.76	Call	Bond Future	4,136.9700		4.1370	4,180.7100	4.1807	1.057	0	0	0
2014/06/09	R023	05/02/2015	8.74	Call	Bond Future	4,067.0000		4.0670	4,110.1300	4.1101	1.060	0	0	0
2014/06/09	R023	05/02/2015	8.76	Put	Bond Future	1,773.6100		1.7736	1,724.7600	1.7248	(2.754)	0	0	0
2014/06/09	R023	05/02/2015	8.75	Put	Bond Future	1,793.3900		1.7934	1,744.2300	1.7442	(2.741)	0	0	0
2014/06/09	R157	07/08/2014	6.76	Put	Bond Future	174.4000		0.1744	148.8200	0.1488	(14.667)	0	0	0
2014/06/09	R157	07/08/2014			Bond Future	6.7403		112.4916	6.6985	112.5374	(0.621)	0.0000	0.0000	6,048
2014/06/09	R157	07/08/2014	6.75	Put	Bond Future	179.7200		0.1797	153.6900	0.1537	(14.484)	0	0	0
2014/06/09	R157	07/08/2014	6.74	Call	Bond Future	184.7900		0.1848	204.0800	0.2041	10.439	0	0	0
2014/06/09	R157	07/08/2014	6.75	Call	Bond Future	190.2900		0.1903	210.0200	0.2100	10.368	0	0	0
2014/06/09	R157	07/08/2014	6.76	Call	Bond Future	195.8900		0.1959	216.0700	0.2161	10.302	0	0	0
2014/06/09	R157	07/08/2014	6.74	Put	Bond Future	185.1400		0.1851	158.6700	0.1587	(14.297)	0	0	0
2014/06/09	R157	06/11/2014	6.19	Put	Bond Future	707.3400		0.7073	668.0000	0.6680	(5.562)	0	0	0
2014/06/09	R157	06/11/2014			Bond Future	6.9454		107.3765	6.8906	107.4227	(0.789)	0.0000	0.0000	0
2014/06/09	R157	06/11/2014	6.21	Put	Bond Future	693.4300		0.6934	654.3500	0.6544	(5.636)	0	0	0
2014/06/09	R157	06/11/2014	6.20	Put	Bond Future	700.3700		0.7004	661.1500	0.6611	(5.600)	0	0	0
2014/06/09	R157	06/11/2014	6.21	Call	Bond Future	70.9500		0.0709	78.0600	0.0781	10.021	0	0	0
2014/06/09	R157	06/11/2014	6.19	Call	Bond Future	67.8500		0.0679	74.7000	0.0747	10.096	0	0	0
2014/06/09	R157	06/11/2014	6.20	Call	Bond Future	69.3900		0.0694	76.3600	0.0764	10.045	0	0	0
2014/06/09	R157	05/02/2015	8.74	Call	Bond Future	960.8300		0.9608	991.7300	0.9917	3.216	0	0	0
2014/06/09	R157	05/02/2015	8.75	Put	Bond Future	86.5300		0.0865	78.6500	0.0787	(9.107)	0	0	0
2014/06/09	R157	05/02/2015			Bond Future	7.2478		109.0567	7.1819	109.0955	(0.909)	0.0000	0.0000	0
2014/06/09	R157	05/02/2015	8.74	Put	Bond Future	87.5500		0.0876	79.6000	0.0796	(9.081)	0	0	0
2014/06/09	R157	05/02/2015	8.76	Put	Bond Future	85.5300		0.0855	77.7200	0.0777	(9.131)	0	0	0
2014/06/09	R157	05/02/2015	8.75	Call	Bond Future	965.6200		0.9656	996.5900	0.9966	3.207	0	0	0
2014/06/09	R157	05/02/2015	8.76	Call	Bond Future	970.4200		0.9704	1,001.4600	1.0015	3.199	0	0	0
2014/06/09	R186	07/08/2014	8.31	Call	Bond Future	2,108.7000		2.1087	2,158.5400	2.1585	2.364	0	0	0
2014/06/09	R186	07/08/2014	8.43	Put	Bond Future	1,385.3500		1.3853	1,270.1700	1.2702	(8.314)	0	0	105
2014/06/09	R186	07/08/2014	8.70	Put	Bond Future	691.3700		0.6914	614.1000	0.6141	(11.176)	0	0	1,000
2014/06/09	R186	07/08/2014			Bond Future	8.2766		118.4731	8.2554	118.6546	(0.257)	0.0000	0.0000	48,297



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
2014/06/09	R186	07/08/2014	7.60	Put	Bond Future	6,243.0600	6.2431	6,059.7400	6.0597	(2.936)	0	0	0
2014/06/09	R186	07/08/2014	8.00	Call	Bond Future	990.8000	0.9908	1,006.8500	1.0069	1.620	0	0	105
2014/06/09	R186	07/08/2014	8.92	Put	Bond Future	363.1100	0.3631	312.7600	0.3128	(13.866)	0	0	840
2014/06/09	R186	07/08/2014	8.29	Call	Bond Future	2,020.2800	2.0203	2,067.5000	2.0675	2.337	0	0	0
2014/06/09	R186	07/08/2014	8.25	Call	Bond Future	1,849.7800	1.8498	1,891.9400	1.8919	2.279	0	0	1,200
2014/06/09	R186	07/08/2014	8.30	Call	Bond Future	2,064.2100	2.0642	2,112.7400	2.1127	2.351	0	0	0
2014/06/09	R186	07/08/2014	8.29	Put	Bond Future	1,906.0900	1.9061	1,771.8500	1.7719	(7.043)	0	0	0
2014/06/09	R186	07/08/2014	9.20	Put	Bond Future	144.5200	0.1445	118.9500	0.1189	(17.693)	0	0	2,100
2014/06/09	R186	07/08/2014	7.60	Call	Bond Future	265.6900	0.2657	263.8300	0.2638	(0.700)	0	0	210
2014/06/09	R186	07/08/2014	8.00	Put	Bond Future	3,384.8300	3.3848	3,219.4200	3.2194	(4.887)	0	0	0
2014/06/09	R186	07/08/2014	8.31	Put	Bond Future	1,824.2300	1.8242	1,692.6100	1.6926	(7.215)	0	0	0
2014/06/09	R186	07/08/2014	8.92	Call	Bond Future	5,679.2200	5.6792	5,810.3300	5.8103	2.309	0	0	0
2014/06/09	R186	07/08/2014	8.30	Put	Bond Future	1,864.8400	1.8648	1,731.9100	1.7319	(7.128)	0	0	0
2014/06/09	R186	07/08/2014	9.20	Call	Bond Future	7,668.9100	7.6689	7,824.8000	7.8248	2.033	0	0	0
2014/06/09	R186	07/08/2014	8.43	Call	Bond Future	2,684.2700	2.6843	2,750.5500	2.7506	2.469	0	0	0
2014/06/09	R186	07/08/2014	8.70	Call	Bond Future	4,228.3500	4.2283	4,332.5400	4.3325	2.464	0	0	0
2014/06/09	R186	07/08/2014	8.25	Put	Bond Future	2,077.1800	2.0772	1,937.8800	1.9379	(6.706)	0	0	0
2014/06/09	R186	06/11/2014	8.14	Call	Bond Future	2,332.6900	2.3327	2,381.0000	2.3810	2.071	0	0	0
2014/06/09	R186	06/11/2014	8.15	Put	Bond Future	4,066.2500	4.0663	3,931.3900	3.9314	(3.317)	0	0	0
2014/06/09	R186	06/11/2014			Bond Future	8.3512	120.2608	8.3292	120.4447	(0.263)	0.0000	0.0000	0
2014/06/09	R186	06/11/2014	9.17	Call	Bond Future	7,485.7100	7.4857	7,612.5500	7.6125	1.694	0	0	0
2014/06/09	R186	06/11/2014	8.15	Call	Bond Future	2,368.0300	2.3680	2,417.0600	2.4171	2.070	0	0	0
2014/06/09	R186	06/11/2014	8.16	Call	Bond Future	2,403.7000	2.4037	2,453.4500	2.4534	2.070	0	0	0
2014/06/09	R186	06/11/2014	9.17	Put	Bond Future	913.6800	0.9137	856.6300	0.8566	(6.244)	0	0	2,010
2014/06/09	R186	06/11/2014	8.14	Put	Bond Future	4,116.2200	4.1162	3,980.6400	3.9806	(3.294)	0	0	0
2014/06/09	R186	06/11/2014	8.16	Put	Bond Future	4,016.7000	4.0167	3,882.5600	3.8826	(3.340)	0	0	0
2014/06/09	R186	05/02/2015	9.00	Call	Bond Future	6,709.0100	6.7090	6,810.8500	6.8109	1.518	0	0	0
2014/06/09	R186	05/02/2015			Bond Future	8.4222	116.8459	8.4005	117.0240	(0.258)	0.0000	0.0000	0
2014/06/09	R186	05/02/2015	8.75	Call	Bond Future	5,444.0100	5.4440	5,531.5200	5.5315	1.607	0	0	0
2014/06/09	R186	05/02/2015	8.76	Call	Bond Future	5,492.5000	5.4925	5,580.5900	5.5806	1.604	0	0	0
2014/06/09	R186	05/02/2015	8.74	Call	Bond Future	5,395.7200	5.3957	5,482.6400	5.4826	1.611	0	0	0
2014/06/09	R186	05/02/2015	8.76	Put	Bond Future	2,772.7900	2.7728	2,682.8300	2.6828	(3.244)	0	0	0
2014/06/09	R186	05/02/2015	8.75	Put	Bond Future	2,803.5400	2.8035	2,713.0000	2.7130	(3.229)	0	0	0
2014/06/09	R186	05/02/2015	9.00	Put	Bond Future	2,110.7100	2.1107	2,034.5000	2.0345	(3.611)	0	0	9,600
2014/06/09	R186	05/02/2015	8.74	Put	Bond Future	2,834.5600	2.8346	2,743.4300	2.7434	(3.215)	0	0	0
2014/06/09	R197	07/08/2014			Bond Future	284.7853	284.7853	284.8733	284.8733	0.031	0.0000	0.0000	905
2014/06/09	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R197	07/08/2014	270.00	Call	Bond Future	14,785.3400	14.7853	14,873.3100	14.8733	0.595	0	0	0
2014/06/09	R197	07/08/2014	270.01	Call	Bond Future	14,775.3400	14.7753	14,863.3100	14.8633	0.595	0	0	0
2014/06/09	R197	07/08/2014	269.99	Call	Bond Future	14,795.3400	14.7953	14,883.3100	14.8833	0.595	0	0	0
2014/06/09	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R197	06/11/2014			Bond Future	289.1174	289.1174	289.2059	289.2059	0.031	0.0000	0.0000	0
2014/06/09	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R197	06/11/2014	285.00	Call	Bond Future	4,117.3800	4.1174	4,205.8900	4.2059	2.150	0	0	0
2014/06/09	R197	06/11/2014	285.01	Call	Bond Future	4,107.3800	4.1074	4,195.8900	4.1959	2.155	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/09	R197	06/11/2014	284.99	Call	Bond Future	4,127.3800		4.1274	4,215.8900	4.2159	2.144	0	0	0
2014/06/09	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R201	07/08/2014	5.31	Put	Bond Future	299.7800		0.2998	287.6000	0.2876	(4.063)	0	0	0
2014/06/09	R201	07/08/2014			Bond Future	5.9179		102.2042	5.8836	102.2166	(0.580)	0.0000	0.0000	0
2014/06/09	R201	07/08/2014	5.30	Put	Bond Future	302.3100		0.3023	290.1000	0.2901	(4.039)	0	0	0
2014/06/09	R201	07/08/2014	5.31	Call	Bond Future	80.9700		0.0810	81.1200	0.0811	0.185	0	0	0
2014/06/09	R201	07/08/2014	5.29	Call	Bond Future	78.8200		0.0788	78.9300	0.0789	0.140	0	0	0
2014/06/09	R201	07/08/2014	5.30	Call	Bond Future	79.9000		0.0799	80.0200	0.0800	0.150	0	0	0
2014/06/09	R201	07/08/2014	5.29	Put	Bond Future	304.8400		0.3048	292.6200	0.2926	(4.009)	0	0	0
2014/06/09	R202	07/08/2014	207.99	Call	Bond Future	19,925.0500		19.9251	19,985.3200	19.9853	0.302	0	0	0
2014/06/09	R202	07/08/2014	208.00	Put	Bond Future	65.9200		0.0659	54.5500	0.0546	(17.248)	0	0	0
2014/06/09	R202	07/08/2014			Bond Future	227.8493		227.8493	227.9209	227.9209	0.031	0.0000	0.0000	44,627
2014/06/09	R202	07/08/2014	207.99	Put	Bond Future	65.7200		0.0657	54.3800	0.0544	(17.255)	0	0	0
2014/06/09	R202	07/08/2014	208.01	Put	Bond Future	66.1200		0.0661	54.7300	0.0547	(17.226)	0	0	0
2014/06/09	R202	07/08/2014	208.00	Call	Bond Future	19,915.2500		19.9153	19,975.4900	19.9755	0.302	0	0	0
2014/06/09	R202	07/08/2014	208.01	Call	Bond Future	19,905.4500		19.9055	19,965.6700	19.9657	0.303	0	0	0
2014/06/09	R202	06/11/2014	226.99	Call	Bond Future	4,325.4300		4.3254	4,397.5600	4.3976	1.668	0	0	0
2014/06/09	R202	06/11/2014			Bond Future	231.3154		231.3154	231.3876	231.3876	0.031	0.0000	0.0000	0
2014/06/09	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R202	06/11/2014	227.00	Call	Bond Future	4,315.4300		4.3154	4,387.5600	4.3876	1.671	0	0	0
2014/06/09	R202	06/11/2014	227.01	Call	Bond Future	4,305.4300		4.3054	4,377.5600	4.3776	1.675	0	0	0
2014/06/09	R203	07/08/2014	7.30	Call	Bond Future	428.8900		0.4289	480.3500	0.4803	11.998	0	0	0
2014/06/09	R203	07/08/2014			Bond Future	7.3586		105.7774	7.3098	105.9125	(0.664)	0.0000	0.0000	24,701
2014/06/09	R203	07/08/2014	7.31	Call	Bond Future	441.5400		0.4415	494.1800	0.4942	11.922	0	0	0
2014/06/09	R203	07/08/2014	6.84	Put	Bond Future	1,521.7200		1.5217	1,398.0800	1.3981	(8.125)	0	0	0
2014/06/09	R203	07/08/2014	7.29	Put	Bond Future	606.2400		0.6062	521.4500	0.5215	(13.986)	0	0	0
2014/06/09	R203	07/08/2014	7.31	Put	Bond Future	575.9400		0.5759	493.4900	0.4935	(14.316)	0	0	0
2014/06/09	R203	07/08/2014	7.29	Call	Bond Future	416.4600		0.4165	466.7600	0.4668	12.078	0	0	0
2014/06/09	R203	07/08/2014	7.30	Put	Bond Future	590.9700		0.5910	507.3400	0.5073	(14.151)	0	0	0
2014/06/09	R203	07/08/2014	6.84	Call	Bond Future	75.9900		0.0760	87.4400	0.0874	15.068	0	0	46
2014/06/09	R203	06/11/2014	6.86	Call	Bond Future	243.0300		0.2430	267.8200	0.2678	10.200	0	0	0
2014/06/09	R203	06/11/2014			Bond Future	7.4846		103.2103	7.4310	103.3472	(0.716)	0.0000	0.0000	0
2014/06/09	R203	06/11/2014	6.98	Call	Bond Future	318.7500		0.3188	349.6700	0.3497	9.700	0	0	14
2014/06/09	R203	06/11/2014	6.84	Call	Bond Future	231.9300		0.2319	255.7800	0.2558	10.283	0	0	45
2014/06/09	R203	06/11/2014	6.85	Call	Bond Future	237.4300		0.2374	261.7500	0.2618	10.243	0	0	0
2014/06/09	R203	06/11/2014	6.98	Put	Bond Future	1,616.0900		1.6161	1,510.1200	1.5101	(6.557)	0	0	0
2014/06/09	R203	06/11/2014	6.84	Put	Bond Future	1,892.8500		1.8928	1,779.8100	1.7798	(5.972)	0	0	0
2014/06/09	R203	06/11/2014	6.86	Put	Bond Future	1,851.9100		1.8519	1,739.8100	1.7398	(6.053)	0	0	0
2014/06/09	R203	06/11/2014	6.85	Put	Bond Future	1,872.3300		1.8723	1,759.7600	1.7598	(6.012)	0	0	0
2014/06/09	R203	05/02/2015	7.69	Call	Bond Future	1,126.9100		1.1269	1,191.5800	1.1916	5.739	0	0	55
2014/06/09	R203	05/02/2015			Bond Future	7.6170		104.8248	7.5608	104.9561	(0.738)	0.0000	0.0000	0
2014/06/09	R203	05/02/2015	8.34	Put	Bond Future	432.8800		0.4329	394.2900	0.3943	(8.915)	0	0	0
2014/06/09	R203	05/02/2015	8.35	Call	Bond Future	2,120.5400		2.1205	2,213.6400	2.2136	4.390	0	0	0

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2014/06/09	R203	05/02/2015	8.36	Call	Bond Future	2,137.8600	2.1379	2,231.3300	2.2313	4.372	0	0	0
2014/06/09	R203	05/02/2015	8.34	Call	Bond Future	2,103.2700	2.1033	2,196.0000	2.1960	4.409	0	0	0
2014/06/09	R203	05/02/2015	8.36	Put	Bond Future	421.7600	0.4218	383.9100	0.3839	(8.974)	0	0	0
2014/06/09	R203	05/02/2015	7.69	Put	Bond Future	956.6900	0.9567	890.0400	0.8900	(6.967)	0	0	0
2014/06/09	R203	05/02/2015	8.35	Put	Bond Future	427.2900	0.4273	389.0700	0.3891	(8.945)	0	0	0
2014/06/09	R204	07/08/2014			Bond Future	7.5913	102.6141	7.5380	102.8108	(0.702)	0.0000	0.0000	15,311
2014/06/09	R204	07/08/2014	7.44	Put	Bond Future	1,055.9600	1.0560	921.1800	0.9212	(12.764)	0	0	0
2014/06/09	R204	07/08/2014	7.46	Put	Bond Future	1,011.0400	1.0110	879.1900	0.8792	(13.041)	0	0	0
2014/06/09	R204	07/08/2014	7.45	Put	Bond Future	1,033.3600	1.0334	900.0300	0.9000	(12.903)	0	0	0
2014/06/09	R204	07/08/2014	7.46	Call	Bond Future	525.3800	0.5254	590.2700	0.5903	12.351	0	0	0
2014/06/09	R204	07/08/2014	7.78	Call	Bond Future	1,149.4000	1.1494	1,263.9000	1.2639	9.962	0	0	0
2014/06/09	R204	07/08/2014	7.44	Call	Bond Future	496.0900	0.4961	558.0500	0.5580	12.490	0	0	0
2014/06/09	R204	07/08/2014	7.78	Put	Bond Future	456.5600	0.4566	374.3200	0.3743	(18.013)	0	0	530
2014/06/09	R204	07/08/2014	7.45	Call	Bond Future	510.6000	0.5106	574.0100	0.5740	12.419	0	0	0
2014/06/09	R204	06/11/2014	7.99	Put	Bond Future	753.7500	0.7538	673.2400	0.6732	(10.681)	0	0	1,270
2014/06/09	R204	06/11/2014			Bond Future	7.6972	104.1625	7.6401	104.3619	(0.741)	0.0000	0.0000	0
2014/06/09	R204	06/11/2014	6.99	Put	Bond Future	2,820.0700	2.8201	2,653.8600	2.6539	(5.894)	0	0	0
2014/06/09	R204	06/11/2014	7.01	Put	Bond Future	2,762.9100	2.7629	2,597.9900	2.5980	(5.969)	0	0	0
2014/06/09	R204	06/11/2014	6.99	Call	Bond Future	314.4600	0.3145	347.6900	0.3477	10.567	0	0	0
2014/06/09	R204	06/11/2014	7.00	Put	Bond Future	2,791.4300	2.7914	2,625.8500	2.6258	(5.932)	0	0	0
2014/06/09	R204	06/11/2014	7.99	Call	Bond Future	1,769.5300	1.7695	1,888.4600	1.8885	6.721	0	0	0
2014/06/09	R204	06/11/2014	7.00	Call	Bond Future	321.7700	0.3218	355.6300	0.3556	10.523	0	0	0
2014/06/09	R204	06/11/2014	7.01	Call	Bond Future	329.2000	0.3292	363.7200	0.3637	10.486	0	0	0
2014/06/09	R204	05/02/2015			Bond Future	7.8014	101.7566	7.7423	101.9516	(0.758)	0.0000	0.0000	0
2014/06/09	R204	05/02/2015	8.25	Call	Bond Future	2,371.2800	2.3713	2,492.3500	2.4924	5.106	0	0	0
2014/06/09	R204	05/02/2015	8.26	Call	Bond Future	2,392.6900	2.3927	2,514.3900	2.5144	5.086	0	0	0
2014/06/09	R204	05/02/2015	8.24	Call	Bond Future	2,349.9500	2.3500	2,470.4100	2.4704	5.126	0	0	0
2014/06/09	R204	05/02/2015	8.26	Put	Bond Future	896.0600	0.8961	822.7900	0.8228	(8.177)	0	0	0
2014/06/09	R204	05/02/2015	8.25	Put	Bond Future	906.9900	0.9070	833.0900	0.8331	(8.148)	0	0	0
2014/06/09	R204	05/02/2015	8.24	Put	Bond Future	918.0100	0.9180	843.5000	0.8435	(8.116)	0	0	0
2014/06/09	R207	07/08/2014	7.69	Call	Bond Future	715.2000	0.7152	763.2500	0.7633	6.718	0	0	0
2014/06/09	R207	07/08/2014	7.70	Put	Bond Future	1,151.4600	1.1515	1,040.0700	1.0401	(9.674)	0	0	0
2014/06/09	R207	07/08/2014			Bond Future	7.7970	98.1603	7.7597	98.3208	(0.479)	0.0000	0.0000	30,845
2014/06/09	R207	07/08/2014	7.70	Call	Bond Future	733.8200	0.7338	783.0000	0.7830	6.702	0	0	0
2014/06/09	R207	07/08/2014	7.71	Call	Bond Future	752.7500	0.7528	803.0600	0.8031	6.683	0	0	0
2014/06/09	R207	07/08/2014	7.69	Put	Bond Future	1,176.0000	1.1760	1,063.4800	1.0635	(9.568)	0	0	0
2014/06/09	R207	07/08/2014	7.71	Put	Bond Future	1,127.2500	1.1272	1,016.9900	1.0170	(9.781)	0	0	0
2014/06/09	R207	06/11/2014	7.36	Put	Bond Future	2,830.2800	2.8303	2,701.7200	2.7017	(4.542)	0	0	0
2014/06/09	R207	06/11/2014			Bond Future	7.8922	99.6420	7.8527	99.8048	(0.500)	0.0000	0.0000	0
2014/06/09	R207	06/11/2014	7.35	Put	Bond Future	2,861.0000	2.8610	2,731.8800	2.7319	(4.513)	0	0	0
2014/06/09	R207	06/11/2014	7.36	Call	Bond Future	609.3900	0.6094	643.5900	0.6436	5.612	0	0	0
2014/06/09	R207	06/11/2014	7.34	Call	Bond Future	586.3500	0.5863	619.4400	0.6194	5.643	0	0	0
2014/06/09	R207	06/11/2014	7.35	Call	Bond Future	597.7900	0.5978	631.4300	0.6314	5.627	0	0	0
2014/06/09	R207	06/11/2014	7.34	Put	Bond Future	2,891.9000	2.8919	2,762.2300	2.7622	(4.484)	0	0	0
2014/06/09	R207	05/02/2015	8.49	Put	Bond Future	1,074.9900	1.0750	1,013.0400	1.0130	(5.763)	0	0	0
2014/06/09	R207	05/02/2015			Bond Future	7.9865	97.5592	7.9465	97.7172	(0.502)	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
2014/06/09	R207	05/02/2015	8.51	Put	Bond Future	1,050.1400	1.0501	989.1600	0.9892	(5.807)	0	0	0
2014/06/09	R207	05/02/2015	8.50	Call	Bond Future	3,058.9000	3.0589	3,155.3700	3.1554	3.154	0	0	0
2014/06/09	R207	05/02/2015	8.51	Call	Bond Future	3,084.9100	3.0849	3,181.8700	3.1819	3.143	0	0	0
2014/06/09	R207	05/02/2015	8.49	Call	Bond Future	3,032.9800	3.0330	3,128.9700	3.1290	3.165	0	0	0
2014/06/09	R207	05/02/2015	8.50	Put	Bond Future	1,062.5100	1.0625	1,001.0400	1.0010	(5.785)	0	0	0
2014/06/09	R208	07/08/2014	8.28	Call	Bond Future	2,070.8300	2.0708	2,163.8500	2.1638	4.492	0	0	0
2014/06/09	R208	07/08/2014			Bond Future	7.9493	96.3668	7.9174	96.5227	(0.401)	0.0000	0.0000	13,421
2014/06/09	R208	07/08/2014	7.80	Call	Bond Future	751.7700	0.7518	789.8100	0.7898	5.060	0	0	0
2014/06/09	R208	07/08/2014	7.79	Put	Bond Future	1,514.9100	1.5149	1,396.0500	1.3960	(7.846)	0	0	0
2014/06/09	R208	07/08/2014	7.81	Put	Bond Future	1,455.4000	1.4554	1,338.5400	1.3385	(8.029)	0	0	0
2014/06/09	R208	07/08/2014	7.80	Put	Bond Future	1,484.9700	1.4850	1,367.1000	1.3671	(7.938)	0	0	0
2014/06/09	R208	07/08/2014	7.81	Call	Bond Future	771.5300	0.7715	810.5800	0.8106	5.061	0	0	0
2014/06/09	R208	07/08/2014	8.28	Put	Bond Future	470.9500	0.4709	408.0600	0.4081	(13.354)	0	0	630
2014/06/09	R208	07/08/2014	7.79	Call	Bond Future	732.3400	0.7323	769.3900	0.7694	5.059	0	0	0
2014/06/09	R208	06/11/2014	7.46	Call	Bond Future	682.7100	0.6827	711.7900	0.7118	4.259	0	0	0
2014/06/09	R208	06/11/2014			Bond Future	8.0398	94.4229	8.0064	94.5809	(0.415)	0.0000	0.0000	0
2014/06/09	R208	06/11/2014	7.44	Call	Bond Future	657.0700	0.6571	685.1600	0.6852	4.275	0	0	0
2014/06/09	R208	06/11/2014	7.45	Call	Bond Future	669.8100	0.6698	698.3800	0.6984	4.265	0	0	0
2014/06/09	R208	06/11/2014	8.50	Put	Bond Future	893.8300	0.8938	831.3900	0.8314	(6.986)	0	0	1,520
2014/06/09	R208	06/11/2014	7.44	Put	Bond Future	3,545.2500	3.5452	3,415.3200	3.4153	(3.665)	0	0	0
2014/06/09	R208	06/11/2014	7.46	Put	Bond Future	3,472.8500	3.4729	3,343.9100	3.3439	(3.713)	0	0	0
2014/06/09	R208	06/11/2014	8.50	Call	Bond Future	3,038.0900	3.0381	3,133.6700	3.1337	3.146	0	0	0
2014/06/09	R208	06/11/2014	7.45	Put	Bond Future	3,508.9600	3.5090	3,379.5100	3.3795	(3.689)	0	0	0
2014/06/09	R208	05/02/2015	8.51	Call	Bond Future	3,165.3300	3.1653	3,250.6600	3.2507	2.696	0	0	0
2014/06/09	R208	05/02/2015			Bond Future	8.1277	95.8999	8.0941	96.0534	(0.413)	0.0000	0.0000	0
2014/06/09	R208	05/02/2015	8.49	Call	Bond Future	3,108.8900	3.1089	3,193.2300	3.1932	2.713	0	0	0
2014/06/09	R208	05/02/2015	8.51	Put	Bond Future	1,439.9600	1.4400	1,371.8000	1.3718	(4.733)	0	0	0
2014/06/09	R208	05/02/2015	8.50	Put	Bond Future	1,456.1600	1.4562	1,387.5100	1.3875	(4.714)	0	0	0
2014/06/09	R208	05/02/2015	8.49	Put	Bond Future	1,472.8100	1.4728	1,403.6600	1.4037	(4.695)	0	0	0
2014/06/09	R208	05/02/2015	8.50	Call	Bond Future	3,136.9000	3.1369	3,221.7400	3.2217	2.705	0	0	0
2014/06/09	R209	07/08/2014	9.04	Put	Bond Future	1,604.0700	1.6041	1,473.3000	1.4733	(8.152)	0	0	0
2014/06/09	R209	07/08/2014			Bond Future	8.9574	76.5897	8.9312	76.7883	(0.293)	0.0000	0.0000	25,271
2014/06/09	R209	07/08/2014	9.06	Put	Bond Future	1,538.0900	1.5381	1,410.0400	1.4100	(8.325)	0	0	0
2014/06/09	R209	07/08/2014	9.05	Put	Bond Future	1,570.8200	1.5708	1,441.4100	1.4414	(8.238)	0	0	0
2014/06/09	R209	07/08/2014	9.05	Call	Bond Future	2,265.8200	2.2658	2,335.0000	2.3350	3.053	0	0	0
2014/06/09	R209	07/08/2014	9.06	Call	Bond Future	2,307.5500	2.3075	2,378.0900	2.3781	3.057	0	0	0
2014/06/09	R209	07/08/2014	9.04	Call	Bond Future	2,224.4900	2.2245	2,292.3100	2.2923	3.049	0	0	0
2014/06/09	R209	06/11/2014	9.50	Call	Bond Future	5,033.5200	5.0335	5,146.8900	5.1469	2.252	0	0	0
2014/06/09	R209	06/11/2014	8.95	Call	Bond Future	2,768.1200	2.7681	2,837.8500	2.8379	2.519	0	0	2,050
2014/06/09	R209	06/11/2014			Bond Future	9.0274	74.5990	9.0005	74.8004	(0.298)	0.0000	0.0000	0
2014/06/09	R209	06/11/2014	9.05	Put	Bond Future	2,962.7300	2.9627	2,838.9700	2.8390	(4.177)	0	0	0
2014/06/09	R209	06/11/2014	9.58	Put	Bond Future	1,457.9900	1.4580	1,376.0000	1.3760	(5.623)	0	0	907
2014/06/09	R209	06/11/2014	10.00	Call	Bond Future	7,513.9300	7.5139	7,661.5800	7.6616	1.965	0	0	0
2014/06/09	R209	06/11/2014	8.99	Put	Bond Future	3,189.8100	3.1898	3,061.3000	3.0613	(4.029)	0	0	0
2014/06/09	R209	06/11/2014	9.01	Put	Bond Future	3,112.5200	3.1125	2,985.6000	2.9856	(4.078)	0	0	0
2014/06/09	R209	06/11/2014	10.05	Call	Bond Future	7,771.3200	7.7713	7,922.0300	7.9220	1.939	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
2014/06/09	R209	06/11/2014	9.50	Put	Bond Future	1,633.2600	1.6333	1,545.2400	1.5452	(5.389)	0	0	5,500
2014/06/09	R209	06/11/2014	8.95	Put	Bond Future	3,349.2400	3.3492	3,217.5800	3.2176	(3.931)	0	0	0
2014/06/09	R209	06/11/2014	9.95	Call	Bond Future	7,254.4800	7.2545	7,399.1200	7.3991	1.994	0	0	0
2014/06/09	R209	06/11/2014	9.00	Put	Bond Future	3,150.8000	3.1508	3,023.0800	3.0231	(4.054)	0	0	0
2014/06/09	R209	06/11/2014	8.50	Call	Bond Future	1,448.7000	1.4487	1,486.4500	1.4865	2.606	0	0	5,500
2014/06/09	R209	06/11/2014	10.05	Put	Bond Future	713.5200	0.7135	662.8400	0.6628	(7.103)	0	0	2,050
2014/06/09	R209	06/11/2014	8.99	Call	Bond Future	2,909.8900	2.9099	2,982.7700	2.9828	2.505	0	0	0
2014/06/09	R209	06/11/2014	9.05	Call	Bond Future	3,131.0900	3.1311	3,208.7200	3.2087	2.479	0	0	2,050
2014/06/09	R209	06/11/2014	9.58	Call	Bond Future	5,409.6100	5.4096	5,529.0100	5.5290	2.207	0	0	0
2014/06/09	R209	06/11/2014	10.00	Put	Bond Future	776.0900	0.7761	722.3500	0.7223	(6.924)	0	0	1,640
2014/06/09	R209	06/11/2014	9.00	Call	Bond Future	2,945.8800	2.9459	3,019.5500	3.0195	2.501	0	0	1,640
2014/06/09	R209	06/11/2014	9.01	Call	Bond Future	2,982.4900	2.9825	3,056.9600	3.0570	2.497	0	0	0
2014/06/09	R209	06/11/2014	9.95	Put	Bond Future	839.0400	0.8390	782.2900	0.7823	(6.764)	0	0	2,050
2014/06/09	R209	06/11/2014	8.50	Put	Bond Future	5,552.1100	5.5521	5,388.4700	5.3885	(2.947)	0	0	0
2014/06/09	R209	05/02/2015			Bond Future	9.0946	75.7661	9.0677	75.9650	(0.296)	0.0000	0.0000	0
2014/06/09	R209	05/02/2015	9.25	Call	Bond Future	4,496.3900	4.4964	4,587.0600	4.5871	2.017	0	0	0
2014/06/09	R209	05/02/2015	9.26	Call	Bond Future	4,535.5900	4.5356	4,626.8500	4.6269	2.012	0	0	0
2014/06/09	R209	05/02/2015	9.25	Put	Bond Future	3,364.9600	3.3650	3,256.6800	3.2567	(3.218)	0	0	0
2014/06/09	R209	05/02/2015	9.24	Call	Bond Future	4,457.3500	4.4574	4,547.4100	4.5474	2.020	0	0	0
2014/06/09	R209	05/02/2015	9.24	Put	Bond Future	3,397.9200	3.3979	3,289.0300	3.2890	(3.205)	0	0	0
2014/06/09	R209	05/02/2015	9.26	Put	Bond Future	3,332.2700	3.3323	3,224.5800	3.2246	(3.232)	0	0	0
2014/06/09	R210	07/08/2014			Bond Future	171.0511	171.0511	171.1047	171.1047	0.031	0.0000	0.0000	618
2014/06/09	R210	07/08/2014	159.00	Call	Bond Future	12,051.1200	12.0511	12,104.7000	12.1047	0.445	0	0	0
2014/06/09	R210	07/08/2014	159.01	Call	Bond Future	12,041.1200	12.0411	12,094.7000	12.0947	0.445	0	0	0
2014/06/09	R210	07/08/2014	158.99	Call	Bond Future	12,061.1200	12.0611	12,114.7000	12.1147	0.444	0	0	0
2014/06/09	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R210	06/11/2014			Bond Future	171.6137	171.6137	171.6677	171.6677	0.031	0.0000	0.0000	0
2014/06/09	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R210	06/11/2014	169.00	Call	Bond Future	2,613.6900	2.6137	2,667.6900	2.6677	2.066	0	0	0
2014/06/09	R210	06/11/2014	169.01	Call	Bond Future	2,603.6900	2.6037	2,657.6900	2.6577	2.074	0	0	0
2014/06/09	R210	06/11/2014	168.99	Call	Bond Future	2,623.6900	2.6237	2,677.6900	2.6777	2.058	0	0	0
2014/06/09	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R211	07/08/2014			Bond Future	130.3237	130.3237	130.3612	130.3612	0.029	0.0000	0.0000	390
2014/06/09	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R211	07/08/2014	128.00	Call	Bond Future	2,323.7000	2.3237	2,361.1900	2.3612	1.613	0	0	0
2014/06/09	R211	07/08/2014	128.01	Call	Bond Future	2,313.7000	2.3137	2,351.1900	2.3512	1.620	0	0	0
2014/06/09	R211	07/08/2014	127.99	Call	Bond Future	2,333.7000	2.3337	2,371.1900	2.3712	1.606	0	0	0
2014/06/09	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R211	06/11/2014	130.00	Call	Bond Future	2,306.5200	2.3065	2,344.2400	2.3442	1.635	0	0	0
2014/06/09	R211	06/11/2014	130.01	Call	Bond Future	2,296.5200	2.2965	2,334.2400	2.3342	1.642	0	0	0
2014/06/09	R211	06/11/2014			Bond Future	132.3065	132.3065	132.3442	132.3442	0.029	0.0000	0.0000	0
2014/06/09	R211	06/11/2014	129.99	Call	Bond Future	2,316.5200	2.3165	2,354.2400	2.3542	1.628	0	0	0

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2014/06/09	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R212	07/08/2014	128.99	Call	Bond Future	5,629.9700	5.6300	5,671.9800	5.6720	0.746	0	0	0
2014/06/09	R212	07/08/2014			Bond Future	134.6200	134.6200	134.6620	134.6620	0.031	0.0000	0.0000	21,797
2014/06/09	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R212	07/08/2014	129.00	Call	Bond Future	5,619.9700	5.6200	5,661.9800	5.6620	0.748	0	0	0
2014/06/09	R212	07/08/2014	129.01	Call	Bond Future	5,609.9700	5.6100	5,651.9800	5.6520	0.749	0	0	0
2014/06/09	R212	06/11/2014			Bond Future	136.6681	136.6681	136.7105	136.7105	0.031	0.0000	0.0000	0
2014/06/09	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R212	06/11/2014	135.00	Call	Bond Future	1,668.1000	1.6681	1,710.5400	1.7105	2.544	0	0	0
2014/06/09	R212	06/11/2014	135.01	Call	Bond Future	1,658.1000	1.6581	1,700.5400	1.7005	2.560	0	0	0
2014/06/09	R212	06/11/2014	134.99	Call	Bond Future	1,678.1000	1.6781	1,720.5400	1.7205	2.529	0	0	0
2014/06/09	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R213	07/08/2014	8.86	Call	Bond Future	2,127.0300	2.1270	2,150.2400	2.1502	1.091	0	0	0
2014/06/09	R213	07/08/2014			Bond Future	8.7953	87.6303	8.7792	87.7534	(0.183)	0.0000	0.0000	26,057
2014/06/09	R213	07/08/2014	8.84	Call	Bond Future	2,045.3000	2.0453	2,066.7700	2.0668	1.050	0	0	0
2014/06/09	R213	07/08/2014	8.85	Call	Bond Future	2,085.9500	2.0859	2,108.2800	2.1083	1.070	0	0	0
2014/06/09	R213	07/08/2014	8.84	Put	Bond Future	1,704.4400	1.7044	1,602.8200	1.6028	(5.962)	0	0	0
2014/06/09	R213	07/08/2014	8.86	Put	Bond Future	1,634.2400	1.6342	1,534.3600	1.5344	(6.112)	0	0	0
2014/06/09	R213	07/08/2014	8.85	Put	Bond Future	1,669.0800	1.6691	1,568.3200	1.5683	(6.037)	0	0	0
2014/06/09	R213	06/11/2014	8.84	Call	Bond Future	2,899.5800	2.8996	2,933.3500	2.9333	1.165	0	0	0
2014/06/09	R213	06/11/2014	8.85	Put	Bond Future	3,090.1200	3.0901	2,999.6800	2.9997	(2.927)	0	0	0
2014/06/09	R213	06/11/2014			Bond Future	8.8704	85.4117	8.8538	85.5364	(0.186)	0.0000	0.0000	0
2014/06/09	R213	06/11/2014	8.85	Call	Bond Future	2,936.4000	2.9364	2,970.6700	2.9707	1.167	0	0	0
2014/06/09	R213	06/11/2014	8.86	Call	Bond Future	2,973.4700	2.9735	3,008.2400	3.0082	1.169	0	0	0
2014/06/09	R213	06/11/2014	8.84	Put	Bond Future	3,128.9100	3.1289	3,037.9700	3.0380	(2.906)	0	0	0
2014/06/09	R213	06/11/2014	8.86	Put	Bond Future	3,051.6700	3.0517	2,961.7300	2.9617	(2.947)	0	0	0
2014/06/09	R213	05/02/2015	9.26	Put	Bond Future	2,832.8000	2.8328	2,763.6700	2.7637	(2.440)	0	0	0
2014/06/09	R213	05/02/2015			Bond Future	8.9439	86.7476	8.9277	86.8679	(0.181)	0.0000	0.0000	0
2014/06/09	R213	05/02/2015	9.25	Put	Bond Future	2,861.8600	2.8619	2,792.3400	2.7923	(2.429)	0	0	0
2014/06/09	R213	05/02/2015	9.24	Put	Bond Future	2,891.1500	2.8912	2,821.2600	2.8213	(2.417)	0	0	0
2014/06/09	R213	05/02/2015	9.25	Call	Bond Future	5,090.5800	5.0906	5,141.3600	5.1414	0.998	0	0	0
2014/06/09	R213	05/02/2015	9.26	Call	Bond Future	5,132.8700	5.1329	5,184.0400	5.1840	0.997	0	0	0
2014/06/09	R213	05/02/2015	9.24	Call	Bond Future	5,048.4300	5.0484	5,098.8400	5.0988	0.999	0	0	0
2014/06/09	R214	07/08/2014	9.54	Put	Bond Future	667.6900	0.6677	621.1400	0.6211	(6.972)	0	0	0
2014/06/09	R214	07/08/2014			Bond Future	9.0567	77.3647	9.0509	77.4104	(0.064)	0.0000	0.0000	5,228
2014/06/09	R214	07/08/2014	9.56	Put	Bond Future	635.1100	0.6351	589.7600	0.5898	(7.140)	0	0	0
2014/06/09	R214	07/08/2014	9.55	Put	Bond Future	651.2700	0.6513	605.3300	0.6053	(7.054)	0	0	0
2014/06/09	R214	07/08/2014	9.56	Call	Bond Future	4,419.0900	4.4191	4,419.4700	4.4195	0.009	0	0	0
2014/06/09	R214	07/08/2014	9.54	Call	Bond Future	4,307.5000	4.3075	4,306.6800	4.3067	(0.019)	0	0	0
2014/06/09	R214	07/08/2014	9.55	Call	Bond Future	4,363.2300	4.3632	4,363.0200	4.3630	(0.005)	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
2014/06/09	R214	06/11/2014	9.64	Call	Bond Future	5,423.3100	5.4233	5,428.1900	5.4282	0.090	0	0	0
2014/06/09	R214	06/11/2014	9.20	Call	Bond Future	3,466.6800	3.4667	3,460.9100	3.4609	(0.166)	0	0	2,500
2014/06/09	R214	06/11/2014			Bond Future	9.1271	75.2440	9.1212	75.2902	(0.065)	0.0000	0.0000	0
2014/06/09	R214	06/11/2014	9.65	Call	Bond Future	5,471.7200	5.4717	5,476.8700	5.4769	0.094	0	0	0
2014/06/09	R214	06/11/2014	9.20	Put	Bond Future	2,905.4400	2.9054	2,853.4500	2.8535	(1.789)	0	0	0
2014/06/09	R214	06/11/2014	9.66	Call	Bond Future	5,520.2800	5.5203	5,525.7000	5.5257	0.098	0	0	0
2014/06/09	R214	06/11/2014	9.80	Call	Bond Future	6,213.6300	6.2136	6,222.8500	6.2228	0.148	0	0	0
2014/06/09	R214	06/11/2014	9.64	Put	Bond Future	1,619.2600	1.6193	1,577.9200	1.5779	(2.553)	0	0	0
2014/06/09	R214	06/11/2014	9.66	Put	Bond Future	1,574.5600	1.5746	1,533.7600	1.5338	(2.591)	0	0	0
2014/06/09	R214	06/11/2014	9.65	Put	Bond Future	1,596.7800	1.5968	1,555.7100	1.5557	(2.572)	0	0	0
2014/06/09	R214	06/11/2014	9.80	Put	Bond Future	1,289.6200	1.2896	1,252.6200	1.2526	(2.869)	0	0	2,500
2014/06/09	R214	05/02/2015	9.50	Call	Bond Future	5,320.0900	5.3201	5,320.9400	5.3209	0.016	0	0	0
2014/06/09	R214	05/02/2015			Bond Future	9.1960	76.4210	9.1906	76.4623	(0.059)	0.0000	0.0000	0
2014/06/09	R214	05/02/2015	9.51	Call	Bond Future	5,362.5400	5.3625	5,363.5500	5.3636	0.019	0	0	0
2014/06/09	R214	05/02/2015	9.50	Put	Bond Future	3,054.5700	3.0546	3,014.0900	3.0141	(1.325)	0	0	0
2014/06/09	R214	05/02/2015	9.49	Call	Bond Future	5,277.7600	5.2778	5,278.4700	5.2785	0.013	0	0	0
2014/06/09	R214	05/02/2015	9.49	Put	Bond Future	3,084.9100	3.0849	3,044.2900	3.0443	(1.317)	0	0	0
2014/06/09	R214	05/02/2015	9.51	Put	Bond Future	3,024.4700	3.0245	2,984.1500	2.9842	(1.333)	0	0	0
2014/06/09	R248	07/08/2014			Bond Future	9.1233	100.0276	9.1174	100.0865	(0.064)	0.0000	0.0000	14,129
2014/06/09	R248	07/08/2014	9.65	Call	Bond Future	5,045.5400	5.0455	5,104.3800	5.1044	1.166	0	0	0
2014/06/09	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R248	07/08/2014	9.66	Call	Bond Future	5,136.7200	5.1367	5,195.5600	5.1956	1.145	0	0	0
2014/06/09	R248	07/08/2014	9.64	Call	Bond Future	4,954.2000	4.9542	5,013.0400	5.0130	1.188	0	0	0
2014/06/09	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R248	06/11/2014			Bond Future	9.1959	97.1108	9.1899	97.1703	(0.065)	0.0000	0.0000	0
2014/06/09	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R248	06/11/2014	9.72	Call	Bond Future	4,951.5900	4.9516	5,011.0800	5.0111	1.201	0	0	0
2014/06/09	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R248	06/11/2014	9.73	Call	Bond Future	5,041.5600	5.0416	5,101.0500	5.1011	1.180	0	0	0
2014/06/09	R248	06/11/2014	9.74	Call	Bond Future	5,131.3700	5.1314	5,190.8600	5.1909	1.159	0	0	0
2014/06/09	R248	05/02/2015			Bond Future	9.2672	98.6298	9.2617	98.6829	(0.059)	0.0000	0.0000	0
2014/06/09	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R248	05/02/2015	9.50	Call	Bond Future	2,226.3100	2.2263	2,279.4700	2.2795	2.388	0	0	0
2014/06/09	R248	05/02/2015	9.51	Call	Bond Future	2,319.8300	2.3198	2,372.9900	2.3730	2.292	0	0	0
2014/06/09	R248	05/02/2015	9.49	Call	Bond Future	2,132.6100	2.1326	2,185.7700	2.1858	2.493	0	0	0
2014/06/09	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/09	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**383900**