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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/06/2014 TO 19/06/2014

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
2014/06/19	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	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
2014/06/19	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	2025	07/08/2014	109.01	Call	Bond Future	7,912.5500	7.9125	7,950.2800	7.9503	0.477	0	0	0
2014/06/19	2025	07/08/2014			Bond Future	116.9225	116.9225	116.9603	116.9603	0.032	0.0000	0.0000	0
2014/06/19	2025	07/08/2014	108.99	Call	Bond Future	7,932.5500	7.9325	7,970.2800	7.9703	0.476	0	0	0
2014/06/19	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2025	07/08/2014	109.00	Call	Bond Future	7,922.5500	7.9225	7,960.2800	7.9603	0.476	0	0	0
2014/06/19	2025	06/11/2014	117.01	Call	Bond Future	1,683.2500	1.6832	1,719.9000	1.7199	2.177	0	0	0
2014/06/19	2025	06/11/2014			Bond Future	118.6933	118.6933	118.7299	118.7299	0.031	0.0000	0.0000	0
2014/06/19	2025	06/11/2014	116.99	Call	Bond Future	1,703.2500	1.7032	1,739.9000	1.7399	2.152	0	0	0
2014/06/19	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2025	06/11/2014	117.00	Call	Bond Future	1,693.2500	1.6932	1,729.9000	1.7299	2.164	0	0	0
2014/06/19	2030	07/08/2014	8.99	Put	Bond Future	22.7000	0.0227	0.0000	0.0000	(100.000)	0	0	0
2014/06/19	2030	07/08/2014			Bond Future	8.9929	92.0465	8.8850	92.8914	(1.200)	0.0000	0.0000	4,308
2014/06/19	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	822.1900	0.8222	100.000	0	0	0
2014/06/19	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2030	07/08/2014	9.00	Call	Bond Future	55.0200	0.0550	899.9100	0.8999	1535.605	0	0	0
2014/06/19	2030	07/08/2014	9.01	Call	Bond Future	132.6500	0.1327	977.5400	0.9775	636.932	0	0	0
2014/06/19	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	347.0600	0.3471	100.000	0	0	0
2014/06/19	2030	06/11/2014			Bond Future	9.0763	93.4298	8.9651	94.2860	(1.225)	0.0000	0.0000	0
2014/06/19	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	192.7300	0.1927	100.000	0	0	0
2014/06/19	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	269.9400	0.2699	100.000	0	0	0
2014/06/19	2030	06/11/2014	8.99	Put	Bond Future	663.4200	0.6634	0.0000	0.0000	(100.000)	0	0	0
2014/06/19	2030	06/11/2014	9.01	Put	Bond Future	509.0900	0.5091	0.0000	0.0000	(100.000)	0	0	0
2014/06/19	2030	06/11/2014	9.00	Put	Bond Future	586.2100	0.5862	0.0000	0.0000	(100.000)	0	0	0
2014/06/19	2030	05/02/2015			Bond Future	9.1591	90.8718	9.0441	91.7419	(1.255)	0.0000	0.0000	0
2014/06/19	2030	05/02/2015	9.25	Call	Bond Future	679.3000	0.6793	1,549.4200	1.5494	128.091	0	0	0
2014/06/19	2030	05/02/2015	9.24	Call	Bond Future	604.9000	0.6049	1,475.0200	1.4750	143.845	0	0	0
2014/06/19	2030	05/02/2015	9.26	Call	Bond Future	753.6100	0.7536	1,623.7300	1.6237	115.460	0	0	0
2014/06/19	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	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
2014/06/19	2037	07/08/2014	9.06	Put	Bond Future	1,172.0600	1.1721	246.2700	0.2463	(78.988)	0	0	0
2014/06/19	2037	07/08/2014			Bond Future	9.1898	93.7626	9.0871	94.6884	(1.118)	0.0000	0.0000	10,102
2014/06/19	2037	07/08/2014	9.05	Put	Bond Future	1,263.3600	1.2634	337.5700	0.3376	(73.280)	0	0	0
2014/06/19	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2037	07/08/2014	9.04	Put	Bond Future	1,354.8000	1.3548	429.0100	0.4290	(68.334)	0	0	0
2014/06/19	2037	06/11/2014	9.69	Call	Bond Future	3,598.2600	3.5983	4,536.5600	4.5366	26.076	0	0	0
2014/06/19	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2037	06/11/2014			Bond Future	9.2684	95.1718	9.1628	96.1101	(1.140)	0.0000	0.0000	0
2014/06/19	2037	06/11/2014	9.70	Call	Bond Future	3,680.8700	3.6809	4,619.1700	4.6192	25.491	0	0	0
2014/06/19	2037	06/11/2014	9.71	Call	Bond Future	3,763.3600	3.7634	4,701.6600	4.7017	24.933	0	0	0
2014/06/19	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2037	05/02/2015			Bond Future	9.3464	92.3904	9.2375	93.3439	(1.166)	0.0000	0.0000	0
2014/06/19	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2037	05/02/2015	9.50	Call	Bond Future	1,317.3400	1.3173	2,270.8800	2.2709	72.384	0	0	0
2014/06/19	2037	05/02/2015	9.51	Call	Bond Future	1,402.0800	1.4021	2,355.6200	2.3556	68.009	0	0	0
2014/06/19	2037	05/02/2015	9.49	Call	Bond Future	1,232.4700	1.2325	2,186.0100	2.1860	77.368	0	0	0
2014/06/19	2038	07/08/2014			Bond Future	121.7801	121.7801	121.8202	121.8202	0.033	0.0000	0.0000	725
2014/06/19	2038	07/08/2014	106.00	Call	Bond Future	15,780.0800	15.7801	15,820.2100	15.8202	0.254	0	0	0
2014/06/19	2038	07/08/2014	106.01	Call	Bond Future	15,770.0800	15.7701	15,810.2100	15.8102	0.254	0	0	0
2014/06/19	2038	07/08/2014	105.99	Call	Bond Future	15,790.0800	15.7901	15,830.2100	15.8302	0.254	0	0	0
2014/06/19	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2038	06/11/2014	120.01	Call	Bond Future	3,614.5500	3.6145	3,653.3800	3.6534	1.074	0	0	0
2014/06/19	2038	06/11/2014			Bond Future	123.6245	123.6245	123.6634	123.6634	0.031	0.0000	0.0000	0
2014/06/19	2038	06/11/2014	119.99	Call	Bond Future	3,634.5500	3.6345	3,673.3800	3.6734	1.068	0	0	0
2014/06/19	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2038	06/11/2014	120.00	Call	Bond Future	3,624.5500	3.6245	3,663.3800	3.6634	1.071	0	0	0
2014/06/19	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2046	07/08/2014			Bond Future	121.7886	121.7886	121.8286	121.8286	0.033	0.0000	0.0000	5,218
2014/06/19	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2046	07/08/2014	104.44	Call	Bond Future	17,348.6400	17.3486	17,388.6100	17.3886	0.230	0	0	0
2014/06/19	2046	07/08/2014	104.45	Call	Bond Future	17,338.6400	17.3386	17,378.6100	17.3786	0.231	0	0	0
2014/06/19	2046	07/08/2014	104.43	Call	Bond Future	17,358.6400	17.3586	17,398.6100	17.3986	0.230	0	0	0
2014/06/19	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2046	06/11/2014	104.45	Call	Bond Future	17,837.6200	17.8376	17,876.3700	17.8764	0.217	0	0	0
2014/06/19	2046	06/11/2014			Bond Future	122.2876	122.2876	122.3264	122.3264	0.032	0.0000	0.0000	0
2014/06/19	2046	06/11/2014	104.43	Call	Bond Future	17,857.6200	17.8576	17,896.3700	17.8964	0.217	0	0	0
2014/06/19	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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2014/06/19	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2046	06/11/2014	104.44	Call	Bond Future	17,847.6200	17.8476	17,886.3700	17.8864	0.217	0	0	0
2014/06/19	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2050	07/08/2014			Bond Future	127.1701	127.1701	127.2123	127.2123	0.033	0.0000	0.0000	2,720
2014/06/19	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2050	07/08/2014	112.00	Call	Bond Future	15,170.0800	15.1701	15,212.2700	15.2123	0.278	0	0	0
2014/06/19	2050	07/08/2014	112.01	Call	Bond Future	15,160.0800	15.1601	15,202.2700	15.2023	0.278	0	0	0
2014/06/19	2050	07/08/2014	111.99	Call	Bond Future	15,180.0800	15.1801	15,222.2700	15.2223	0.278	0	0	0
2014/06/19	2050	06/11/2014			Bond Future	129.0957	129.0957	129.1368	129.1368	0.032	0.0000	0.0000	0
2014/06/19	2050	06/11/2014	126.00	Call	Bond Future	3,095.6800	3.0957	3,136.8100	3.1368	1.329	0	0	0
2014/06/19	2050	06/11/2014	126.01	Call	Bond Future	3,085.6800	3.0857	3,126.8100	3.1268	1.333	0	0	0
2014/06/19	2050	06/11/2014	125.99	Call	Bond Future	3,105.6800	3.1057	3,146.8100	3.1468	1.324	0	0	0
2014/06/19	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	AL12	07/08/2014			Index Future	490.8340	490.8340	495.4340	495.4340	0.937	0.0000	0.0000	0
2014/06/19	AL12	06/11/2014			Index Future	498.2070	498.2070	502.8680	502.8680	0.936	0.0000	0.0000	0
2014/06/19	AL12	05/02/2015			Index Future	505.9300	505.9300	510.6670	510.6670	0.936	0.0000	0.0000	0
2014/06/19	AL37	07/08/2014			Index Future	422.8150	422.8150	424.5590	424.5590	0.412	0.0000	0.0000	0
2014/06/19	AL37	06/11/2014			Index Future	429.1660	429.1660	430.9300	430.9300	0.411	0.0000	0.0000	0
2014/06/19	AL7T	07/08/2014			Index Future	495.8810	495.8810	499.3610	499.3610	0.702	0.0000	0.0000	1
2014/06/19	AL7T	06/11/2014			Index Future	503.3290	503.3290	506.8540	506.8540	0.700	0.0000	0.0000	0
2014/06/19	ALBI	07/08/2014			Index Future	450.6060	450.6060	453.5170	453.5170	0.646	0.0000	0.0000	646
2014/06/19	ALBI	06/11/2014			Index Future	457.3740	457.3740	460.3220	460.3220	0.645	0.0000	0.0000	0
2014/06/19	ALBI	05/02/2015			Index Future	464.4640	464.4640	467.4610	467.4610	0.645	0.0000	0.0000	0
2014/06/19	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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2014/06/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/06/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/19	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
2014/06/19	EL28	07/08/2014	114.00	Call	Bond Future	9,983.1100	9.9831	10,023.7000	10.0237	0.407	0	0	0
2014/06/19	EL28	07/08/2014			Bond Future	123.9831	123.9831	124.0237	124.0237	0.033	0.0000	0.0000	0
2014/06/19	EL28	07/08/2014	114.01	Call	Bond Future	9,973.1100	9.9731	10,013.7000	10.0137	0.407	0	0	0
2014/06/19	EL28	07/08/2014	113.99	Call	Bond Future	9,993.1100	9.9931	10,033.7000	10.0337	0.406	0	0	0
2014/06/19	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	EL28	06/11/2014			Bond Future	124.3792	124.3792	124.4187	124.4187	0.032	0.0000	0.0000	0
2014/06/19	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	EL28	06/11/2014	122.00	Call	Bond Future	2,379.2500	2.3793	2,418.7100	2.4187	1.659	0	0	0
2014/06/19	EL28	06/11/2014	122.01	Call	Bond Future	2,369.2500	2.3693	2,408.7100	2.4087	1.666	0	0	0
2014/06/19	EL28	06/11/2014	121.99	Call	Bond Future	2,389.2500	2.3893	2,428.7100	2.4287	1.652	0	0	0
2014/06/19	ES33	07/08/2014			Bond Future	9.8152	83.2412	9.7174	83.9534	(0.997)	0.0000	0.0000	6,220
2014/06/19	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	ES33	07/08/2014	10.14	Call	Bond Future	2,294.5100	2.2945	3,006.6900	3.0067	31.038	0	0	0
2014/06/19	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	ES33	07/08/2014	10.15	Call	Bond Future	2,363.5400	2.3635	3,075.7200	3.0757	30.132	0	0	0
2014/06/19	ES33	07/08/2014	10.16	Call	Bond Future	2,432.4700	2.4325	3,144.6500	3.1446	29.278	0	0	0
2014/06/19	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	ES33	06/11/2014			Bond Future	9.9193	80.7068	9.8184	81.4285	(1.018)	0.0000	0.0000	0
2014/06/19	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	ES33	06/11/2014	10.29	Call	Bond Future	2,566.4400	2.5664	3,288.1500	3.2881	28.121	0	0	0
2014/06/19	ES33	06/11/2014	10.30	Call	Bond Future	2,633.8900	2.6339	3,355.6000	3.3556	27.401	0	0	0
2014/06/19	ES33	06/11/2014	10.31	Call	Bond Future	2,701.2400	2.7012	3,422.9500	3.4230	26.718	0	0	0
2014/06/19	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	ES33	05/02/2015	10.00	Call	Bond Future	0.0000	0.0000	565.0100	0.5650	100.000	0	0	0
2014/06/19	ES33	05/02/2015			Bond Future	10.0241	81.9586	9.9197	82.6921	(1.041)	0.0000	0.0000	0
2014/06/19	ES33	05/02/2015	10.01	Call	Bond Future	0.0000	0.0000	634.9700	0.6350	100.000	0	0	0
2014/06/19	ES33	05/02/2015	9.99	Call	Bond Future	0.0000	0.0000	494.9600	0.4950	100.000	0	0	0
2014/06/19	ES33	05/02/2015	10.00	Put	Bond Future	168.4300	0.1684	0.0000	0.0000	(100.000)	0	0	0
2014/06/19	ES33	05/02/2015	9.99	Put	Bond Future	238.4800	0.2385	0.0000	0.0000	(100.000)	0	0	0
2014/06/19	ES33	05/02/2015	10.01	Put	Bond Future	98.4700	0.0985	0.0000	0.0000	(100.000)	0	0	0
2014/06/19	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	GOVI	07/08/2014			GOVI	449.6430	449.6430	452.4150	452.4150	0.616	0.0000	0.0000	521
2014/06/19	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	GOVI	07/08/2014	459.99	Put	GOVI	103,470.0000	10.3470	75,750.0000	7.5750	(26.790)	0	0	0
2014/06/19	GOVI	07/08/2014	460.01	Put	GOVI	103,670.0000	10.3670	75,950.0000	7.5950	(26.739)	0	0	0
2014/06/19	GOVI	07/08/2014	460.00	Put	GOVI	103,570.0000	10.3570	75,850.0000	7.5850	(26.765)	0	0	0
2014/06/19	GOVI	06/11/2014	449.01	Call	GOVI	73,870.0000	7.3870	101,930.0000	10.1930	37.986	0	0	0
2014/06/19	GOVI	06/11/2014			GOVI	456.3970	456.3970	459.2030	459.2030	0.615	0.0000	0.0000	28
2014/06/19	GOVI	06/11/2014	448.99	Call	GOVI	74,070.0000	7.4070	102,130.0000	10.2130	37.883	0	0	0
2014/06/19	GOVI	06/11/2014	449.00	Call	GOVI	73,970.0000	7.3970	102,030.0000	10.2030	37.934	0	0	0

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2014/06/19	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	GOVI	05/02/2015	459.99	Call	GOVI	34,820.0000	3.4820	63,350.0000	6.3350	81.936	0	0	0
2014/06/19	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	GOVI	05/02/2015			GOVI	463.4720	463.4720	466.3250	466.3250	0.616	0.0000	0.0000	0
2014/06/19	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	GOVI	05/02/2015	460.00	Call	GOVI	34,720.0000	3.4720	63,250.0000	6.3250	82.172	0	0	0
2014/06/19	GOVI	05/02/2015	460.01	Call	GOVI	34,620.0000	3.4620	63,150.0000	6.3150	82.409	0	0	0
2014/06/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/06/19	ICAA	07/08/2014			Can-Do Interest Rate	143.2130	143.2130	143.2562	143.2562	0.030	0.0000	0.0000	635
2014/06/19	IGOV	07/08/2014			Index Future	216.2740	216.2740	216.3440	216.3440	0.032	0.0000	0.0000	1,267
2014/06/19	IGOV	06/11/2014			Index Future	219.5490	219.5490	219.6170	219.6170	0.031	0.0000	0.0000	87
2014/06/19	IGOV	05/02/2015			Index Future	222.9790	222.9790	223.0490	223.0490	0.031	0.0000	0.0000	0
2014/06/19	ILBI	07/08/2014			Index Future	586.9400	586.9400	587.1240	587.1240	0.031	0.0000	0.0000	210
2014/06/19	ILBI	06/11/2014			Index Future	595.8190	595.8190	596.0040	596.0040	0.031	0.0000	0.0000	0
2014/06/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/06/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/06/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/06/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/06/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/06/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/06/19	JBAF	16/07/2014			Jibar Tradeable Future	5.8600	94.1400	5.8000	94.2000	(1.024)	0.0000	0.0000	545
2014/06/19	JBAF	20/08/2014			Jibar Tradeable Future	6.0400	93.9600	6.0800	93.9200	0.662	0.0000	0.0000	0
2014/06/19	JBAF	17/09/2014			Jibar Tradeable Future	6.1000	93.9000	6.1500	93.8500	0.820	0.0000	0.0000	33,000
2014/06/19	JBAF	15/10/2014			Jibar Tradeable Future	6.2600	93.7400	6.2900	93.7100	0.479	0.0000	0.0000	0
2014/06/19	JBAF	19/11/2014			Jibar Tradeable Future	6.4200	93.5800	6.3600	93.6400	(0.935)	0.0000	0.0000	0
2014/06/19	JBAF	17/12/2014			Jibar Tradeable Future	6.5000	93.5000	6.4700	93.5300	(0.462)	0.0000	0.0000	0
2014/06/19	JBAF	18/03/2015			Jibar Tradeable Future	6.7900	93.2100	6.7400	93.2600	(0.736)	0.0000	0.0000	2,850
2014/06/19	JBAF	17/06/2015			Jibar Tradeable Future	7.1000	92.9000	7.0300	92.9700	(0.986)	0.0000	0.0000	5,000
2014/06/19	JBAF	16/09/2015			Jibar Tradeable Future	7.2500	92.7500	7.1800	92.8200	(0.966)	0.0000	0.0000	0
2014/06/19	JBAF	15/12/2015			Jibar Tradeable Future	7.4200	92.5800	7.3400	92.6600	(1.078)	0.0000	0.0000	0
2014/06/19	JBAF	16/03/2016			Jibar Tradeable Future	7.5600	92.4400	7.4800	92.5200	(1.058)	0.0000	0.0000	0
2014/06/19	JBAF	15/06/2016			Jibar Tradeable Future	7.7000	7.7000	7.6200	92.3800	(1.039)	0.0000	0.0000	0

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2014/06/19	R023	07/08/2014	8.51	Call	Bond Future	1,900.5800		1.9006	2,366.3600	2.3664	24.507	0	0	0
2014/06/19	R023	07/08/2014			Bond Future	8.3005		100.1439	8.1868	100.8183	(1.369)	0.0000	0.0000	12,508
2014/06/19	R023	07/08/2014	8.49	Call	Bond Future	1,823.8600		1.8239	2,280.3300	2.2803	25.028	0	0	0
2014/06/19	R023	07/08/2014	8.50	Call	Bond Future	1,862.0200		1.8620	2,323.1800	2.3232	24.767	0	0	0
2014/06/19	R023	07/08/2014	8.49	Put	Bond Future	711.9200		0.7119	493.9800	0.4940	(30.613)	0	0	0
2014/06/19	R023	07/08/2014	8.51	Put	Bond Future	672.2600		0.6723	463.6300	0.4636	(31.034)	0	0	0
2014/06/19	R023	07/08/2014	8.50	Put	Bond Future	691.8700		0.6919	478.6200	0.4786	(30.822)	0	0	0
2014/06/19	R023	06/11/2014			Bond Future	8.3939		97.7278	8.2757	98.4109	(1.408)	0.0000	0.0000	0
2014/06/19	R023	06/11/2014	8.59	Put	Bond Future	1,580.0500		1.5800	1,313.2800	1.3133	(16.884)	0	0	0
2014/06/19	R023	06/11/2014	8.61	Put	Bond Future	1,534.1600		1.5342	1,273.0000	1.2730	(17.023)	0	0	0
2014/06/19	R023	06/11/2014	8.59	Call	Bond Future	2,699.8900		2.6999	3,116.2200	3.1162	15.420	0	0	0
2014/06/19	R023	06/11/2014	8.60	Put	Bond Future	1,556.9800		1.5570	1,293.0200	1.2930	(16.953)	0	0	0
2014/06/19	R023	06/11/2014	8.60	Call	Bond Future	2,733.4700		2.7335	3,152.6100	3.1526	15.334	0	0	0
2014/06/19	R023	06/11/2014	8.61	Call	Bond Future	2,767.2600		2.7673	3,189.2000	3.1892	15.248	0	0	0
2014/06/19	R023	05/02/2015			Bond Future	8.4875		99.2434	8.3639	99.9377	(1.456)	0.0000	0.0000	0
2014/06/19	R023	05/02/2015	8.74	Put	Bond Future	2,134.5800		2.1346	1,859.6600	1.8597	(12.879)	0	0	0
2014/06/19	R023	05/02/2015	8.75	Call	Bond Future	3,565.9600		3.5660	3,987.5200	3.9875	11.822	0	0	0
2014/06/19	R023	05/02/2015	8.76	Call	Bond Future	3,598.4600		3.5985	4,022.1100	4.0221	11.773	0	0	0
2014/06/19	R023	05/02/2015	8.74	Call	Bond Future	3,533.6100		3.5336	3,953.0800	3.9531	11.871	0	0	0
2014/06/19	R023	05/02/2015	8.76	Put	Bond Future	2,089.7300		2.0897	1,818.9900	1.8190	(12.956)	0	0	0
2014/06/19	R023	05/02/2015	8.75	Put	Bond Future	2,112.0600		2.1121	1,839.2300	1.8392	(12.918)	0	0	0
2014/06/19	R157	07/08/2014	6.76	Put	Bond Future	228.3100		0.2283	157.4900	0.1575	(31.019)	0	0	0
2014/06/19	R157	07/08/2014			Bond Future	6.8629		112.3578	6.7468	112.4845	(1.691)	0.0000	0.0000	6,048
2014/06/19	R157	07/08/2014	6.75	Put	Bond Future	234.8400		0.2348	162.7000	0.1627	(30.719)	0	0	0
2014/06/19	R157	07/08/2014	6.74	Call	Bond Future	107.4800		0.1075	160.7200	0.1607	49.535	0	0	0
2014/06/19	R157	07/08/2014	6.75	Call	Bond Future	111.6100		0.1116	166.1500	0.1661	48.867	0	0	0
2014/06/19	R157	07/08/2014	6.76	Call	Bond Future	116.0000		0.1160	171.8600	0.1719	48.155	0	0	0
2014/06/19	R157	07/08/2014	6.74	Put	Bond Future	241.6300		0.2416	168.1900	0.1682	(30.394)	0	0	0
2014/06/19	R157	06/11/2014	6.19	Put	Bond Future	822.8400		0.8228	713.3600	0.7134	(13.305)	0	0	0
2014/06/19	R157	06/11/2014			Bond Future	7.1159		107.2330	6.9650	107.3600	(2.120)	0.0000	0.0000	0
2014/06/19	R157	06/11/2014	6.21	Put	Bond Future	807.9200		0.8079	699.1500	0.6992	(13.463)	0	0	0
2014/06/19	R157	06/11/2014	6.20	Put	Bond Future	815.3700		0.8154	706.2400	0.7062	(13.384)	0	0	0
2014/06/19	R157	06/11/2014	6.21	Call	Bond Future	41.9400		0.0419	60.1200	0.0601	43.348	0	0	0
2014/06/19	R157	06/11/2014	6.19	Call	Bond Future	39.8500		0.0398	57.3200	0.0573	43.839	0	0	0
2014/06/19	R157	06/11/2014	6.20	Call	Bond Future	40.8900		0.0409	58.7100	0.0587	43.580	0	0	0
2014/06/19	R157	05/02/2015	8.74	Call	Bond Future	825.2600		0.8253	929.1900	0.9292	12.594	0	0	0
2014/06/19	R157	05/02/2015	8.75	Put	Bond Future	110.9100		0.1109	85.3300	0.0853	(23.064)	0	0	0
2014/06/19	R157	05/02/2015			Bond Future	7.5198		108.8965	7.2994	109.0262	(2.930)	0.0000	0.0000	0
2014/06/19	R157	05/02/2015	8.74	Put	Bond Future	112.1700		0.1122	86.3600	0.0864	(23.010)	0	0	0
2014/06/19	R157	05/02/2015	8.76	Put	Bond Future	109.6700		0.1097	84.3200	0.0843	(23.115)	0	0	0
2014/06/19	R157	05/02/2015	8.75	Call	Bond Future	829.8100		0.8298	933.9700	0.9340	12.552	0	0	0
2014/06/19	R157	05/02/2015	8.76	Call	Bond Future	834.3700		0.8344	938.7600	0.9388	12.511	0	0	0
2014/06/19	R186	07/08/2014	8.31	Call	Bond Future	1,083.1700		1.0832	1,511.8000	1.5118	39.572	0	0	0
2014/06/19	R186	07/08/2014	8.43	Put	Bond Future	1,843.2600		1.8433	1,333.0300	1.3330	(27.681)	0	0	105
2014/06/19	R186	07/08/2014	8.70	Put	Bond Future	895.5000		0.8955	594.4200	0.5944	(33.621)	0	0	1,000
2014/06/19	R186	07/08/2014			Bond Future	8.4697		116.8411	8.3464	117.8796	(1.456)	0.0000	0.0000	48,317

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
2014/06/19	R186	07/08/2014	7.60	Put	Bond Future	7,665.8900	7.6659	6,671.6400	6.6716	(12.970)	0	0	0
2014/06/19	R186	07/08/2014	8.00	Call	Bond Future	374.0900	0.3741	576.0300	0.5760	53.982	0	0	105
2014/06/19	R186	07/08/2014	8.92	Put	Bond Future	446.5700	0.4466	274.8200	0.2748	(38.460)	0	0	840
2014/06/19	R186	07/08/2014	8.29	Call	Bond Future	1,020.6400	1.0206	1,432.8900	1.4329	40.391	0	0	0
2014/06/19	R186	07/08/2014	8.25	Call	Bond Future	903.3000	0.9033	1,283.2600	1.2833	42.064	0	0	1,200
2014/06/19	R186	07/08/2014	8.30	Call	Bond Future	1,051.5900	1.0516	1,472.0200	1.4720	39.980	0	0	0
2014/06/19	R186	07/08/2014	8.29	Put	Bond Future	2,538.4500	2.5384	1,912.1900	1.9122	(24.671)	0	0	0
2014/06/19	R186	07/08/2014	9.20	Put	Bond Future	159.8600	0.1599	88.8500	0.0888	(44.420)	0	0	2,100
2014/06/19	R186	07/08/2014	7.60	Call	Bond Future	56.5200	0.0565	100.7800	0.1008	78.309	0	0	210
2014/06/19	R186	07/08/2014	8.00	Put	Bond Future	4,400.1200	4.4001	3,563.5500	3.5636	(19.012)	0	0	0
2014/06/19	R186	07/08/2014	8.31	Put	Bond Future	2,430.7000	2.4307	1,820.8200	1.8208	(25.091)	0	0	0
2014/06/19	R186	07/08/2014	8.92	Call	Bond Future	4,130.6800	4.1307	4,997.4400	4.9974	20.983	0	0	0
2014/06/19	R186	07/08/2014	8.30	Put	Bond Future	2,484.2200	2.4842	1,866.1400	1.8661	(24.880)	0	0	0
2014/06/19	R186	07/08/2014	9.20	Call	Bond Future	6,052.2500	6.0523	7,019.7500	7.0198	15.986	0	0	0
2014/06/19	R186	07/08/2014	8.43	Call	Bond Future	1,510.1800	1.5102	2,038.4600	2.0385	34.981	0	0	0
2014/06/19	R186	07/08/2014	8.70	Call	Bond Future	2,800.4800	2.8005	3,537.9100	3.5379	26.332	0	0	0
2014/06/19	R186	07/08/2014	8.25	Put	Bond Future	2,762.7000	2.7627	2,104.1500	2.1041	(23.837)	0	0	0
2014/06/19	R186	06/11/2014	8.14	Call	Bond Future	1,613.2800	1.6133	1,984.4300	1.9844	23.006	0	0	0
2014/06/19	R186	06/11/2014	8.15	Put	Bond Future	5,004.2600	5.0043	4,327.3700	4.3274	(13.526)	0	0	0
2014/06/19	R186	06/11/2014			Bond Future	8.5524	118.5960	8.4247	119.6485	(1.493)	0.0000	0.0000	103
2014/06/19	R186	06/11/2014	9.17	Call	Bond Future	6,111.3600	6.1114	6,914.4700	6.9145	13.141	0	0	0
2014/06/19	R186	06/11/2014	8.15	Call	Bond Future	1,641.2900	1.6413	2,016.8400	2.0168	22.881	0	0	0
2014/06/19	R186	06/11/2014	8.16	Call	Bond Future	1,669.6100	1.6696	2,049.5800	2.0496	22.758	0	0	0
2014/06/19	R186	06/11/2014	9.17	Put	Bond Future	1,204.0800	1.2041	954.7500	0.9547	(20.707)	0	0	2,010
2014/06/19	R186	06/11/2014	8.14	Put	Bond Future	5,061.5600	5.0616	4,380.2700	4.3803	(13.460)	0	0	0
2014/06/19	R186	06/11/2014	8.16	Put	Bond Future	4,947.3600	4.9474	4,274.8900	4.2749	(13.593)	0	0	0
2014/06/19	R186	05/02/2015	9.00	Call	Bond Future	5,602.4100	5.6024	6,289.7000	6.2897	12.268	0	0	0
2014/06/19	R186	05/02/2015			Bond Future	8.6328	115.1397	8.5003	116.2093	(1.535)	0.0000	0.0000	0
2014/06/19	R186	05/02/2015	8.75	Call	Bond Future	4,466.1100	4.4661	5,073.1200	5.0731	13.591	0	0	0
2014/06/19	R186	05/02/2015	8.76	Call	Bond Future	4,509.2500	4.5093	5,119.5900	5.1196	13.535	0	0	0
2014/06/19	R186	05/02/2015	8.74	Call	Bond Future	4,423.5500	4.4236	5,027.2200	5.0272	13.647	0	0	0
2014/06/19	R186	05/02/2015	8.76	Put	Bond Future	3,495.7100	3.4957	3,036.4700	3.0365	(13.137)	0	0	0
2014/06/19	R186	05/02/2015	8.75	Put	Bond Future	3,531.8100	3.5318	3,069.2400	3.0692	(13.097)	0	0	0
2014/06/19	R186	05/02/2015	9.00	Put	Bond Future	2,710.2800	2.7103	2,327.9900	2.3280	(14.105)	0	0	9,600
2014/06/19	R186	05/02/2015	8.74	Put	Bond Future	3,568.5600	3.5686	3,102.6500	3.1026	(13.056)	0	0	0
2014/06/19	R197	07/08/2014			Bond Future	286.0943	286.0943	286.1854	286.1854	0.032	0.0000	0.0000	905
2014/06/19	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R197	07/08/2014	270.00	Call	Bond Future	16,094.3400	16.0943	16,185.4000	16.1854	0.566	0	0	0
2014/06/19	R197	07/08/2014	270.01	Call	Bond Future	16,084.3400	16.0843	16,175.4000	16.1754	0.566	0	0	0
2014/06/19	R197	07/08/2014	269.99	Call	Bond Future	16,104.3400	16.1043	16,195.4000	16.1954	0.565	0	0	0
2014/06/19	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R197	06/11/2014			Bond Future	290.4265	290.4265	290.5149	290.5149	0.030	0.0000	0.0000	0
2014/06/19	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R197	06/11/2014	285.00	Call	Bond Future	5,426.5300	5.4265	5,514.8900	5.5149	1.628	0	0	0
2014/06/19	R197	06/11/2014	285.01	Call	Bond Future	5,416.5300	5.4165	5,504.8900	5.5049	1.631	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
2014/06/19	R197	06/11/2014	284.99	Call	Bond Future	5,436.5300	5.4365	5,524.8900	5.5249	1.625	0	0	0
2014/06/19	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R201	07/08/2014	5.31	Put	Bond Future	328.6800	0.3287	288.6200	0.2886	(12.188)	0	0	0
2014/06/19	R201	07/08/2014			Bond Future	6.0816	102.1455	5.9367	102.1975	(2.382)	0.0000	0.0000	0
2014/06/19	R201	07/08/2014	5.30	Put	Bond Future	331.4600	0.3315	291.2400	0.2912	(12.134)	0	0	0
2014/06/19	R201	07/08/2014	5.31	Call	Bond Future	51.1100	0.0511	63.0500	0.0630	23.361	0	0	0
2014/06/19	R201	07/08/2014	5.29	Call	Bond Future	49.4700	0.0495	61.1000	0.0611	23.509	0	0	0
2014/06/19	R201	07/08/2014	5.30	Call	Bond Future	50.2900	0.0503	62.0700	0.0621	23.424	0	0	0
2014/06/19	R201	07/08/2014	5.29	Put	Bond Future	334.2500	0.3342	293.8800	0.2939	(12.078)	0	0	0
2014/06/19	R202	07/08/2014	207.99	Call	Bond Future	21,274.5800	21.2746	21,347.0500	21.3470	0.341	0	0	0
2014/06/19	R202	07/08/2014	208.00	Put	Bond Future	19.0700	0.0191	17.0400	0.0170	(10.645)	0	0	0
2014/06/19	R202	07/08/2014			Bond Future	229.2456	229.2456	229.3201	229.3201	0.032	0.0000	0.0000	44,627
2014/06/19	R202	07/08/2014	207.99	Put	Bond Future	19.0000	0.0190	16.9700	0.0170	(10.684)	0	0	0
2014/06/19	R202	07/08/2014	208.01	Put	Bond Future	19.1500	0.0192	17.1000	0.0171	(10.705)	0	0	0
2014/06/19	R202	07/08/2014	208.00	Call	Bond Future	21,264.6500	21.2647	21,337.1200	21.3371	0.341	0	0	0
2014/06/19	R202	07/08/2014	208.01	Call	Bond Future	21,254.7300	21.2547	21,327.1800	21.3272	0.341	0	0	0
2014/06/19	R202	06/11/2014	226.99	Call	Bond Future	5,727.1600	5.7272	5,799.1500	5.7991	1.257	0	0	0
2014/06/19	R202	06/11/2014			Bond Future	232.7172	232.7172	232.7892	232.7892	0.031	0.0000	0.0000	0
2014/06/19	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R202	06/11/2014	227.00	Call	Bond Future	5,717.1600	5.7172	5,789.1500	5.7891	1.259	0	0	0
2014/06/19	R202	06/11/2014	227.01	Call	Bond Future	5,707.1600	5.7072	5,779.1500	5.7791	1.261	0	0	0
2014/06/19	R203	07/08/2014	7.30	Call	Bond Future	310.9400	0.3109	419.1700	0.4192	34.807	0	0	0
2014/06/19	R203	07/08/2014			Bond Future	7.4305	105.5788	7.3344	105.8442	(1.293)	0.0000	0.0000	24,601
2014/06/19	R203	07/08/2014	7.31	Call	Bond Future	321.6600	0.3217	432.3400	0.4323	34.409	0	0	0
2014/06/19	R203	07/08/2014	6.84	Put	Bond Future	1,685.0200	1.6850	1,443.2000	1.4432	(14.351)	0	0	0
2014/06/19	R203	07/08/2014	7.29	Put	Bond Future	688.8800	0.6889	529.2700	0.5293	(23.169)	0	0	0
2014/06/19	R203	07/08/2014	7.31	Put	Bond Future	654.7000	0.6547	499.9700	0.5000	(23.634)	0	0	0
2014/06/19	R203	07/08/2014	7.29	Call	Bond Future	300.4600	0.3005	406.2600	0.4063	35.213	0	0	0
2014/06/19	R203	07/08/2014	7.30	Put	Bond Future	671.6600	0.6717	514.4800	0.5145	(23.402)	0	0	0
2014/06/19	R203	07/08/2014	6.84	Call	Bond Future	40.6500	0.0407	64.2400	0.0642	58.032	0	0	46
2014/06/19	R203	06/11/2014	6.86	Call	Bond Future	188.4900	0.1885	239.6800	0.2397	27.158	0	0	0
2014/06/19	R203	06/11/2014			Bond Future	7.5666	103.0015	7.4615	103.2693	(1.389)	0.0000	0.0000	200
2014/06/19	R203	06/11/2014	6.98	Call	Bond Future	252.5300	0.2525	316.2700	0.3163	25.241	0	0	14
2014/06/19	R203	06/11/2014	6.84	Call	Bond Future	179.2300	0.1792	228.4800	0.2285	27.479	0	0	45
2014/06/19	R203	06/11/2014	6.85	Call	Bond Future	183.8200	0.1838	234.0300	0.2340	27.315	0	0	0
2014/06/19	R203	06/11/2014	6.98	Put	Bond Future	1,758.7600	1.7588	1,554.6400	1.5546	(11.606)	0	0	0
2014/06/19	R203	06/11/2014	6.84	Put	Bond Future	2,049.0400	2.0490	1,830.4300	1.8304	(10.669)	0	0	0
2014/06/19	R203	06/11/2014	6.86	Put	Bond Future	2,006.2600	2.0063	1,789.5900	1.7896	(10.800)	0	0	0
2014/06/19	R203	06/11/2014	6.85	Put	Bond Future	2,027.6100	2.0276	1,809.9600	1.8100	(10.734)	0	0	0
2014/06/19	R203	05/02/2015	7.69	Call	Bond Future	997.3200	0.9973	1,136.2500	1.1363	13.930	0	0	55
2014/06/19	R203	05/02/2015			Bond Future	7.7139	104.5989	7.5969	104.8717	(1.516)	0.0000	0.0000	0
2014/06/19	R203	05/02/2015	8.34	Put	Bond Future	483.6900	0.4837	408.0900	0.4081	(15.630)	0	0	0
2014/06/19	R203	05/02/2015	8.35	Call	Bond Future	1,944.8600	1.9449	2,142.7900	2.1428	10.177	0	0	0

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2014/06/19	R203	05/02/2015	8.36	Call	Bond Future	1,961.6100	1.9616	2,160.2900	2.1603	10.128	0	0	0
2014/06/19	R203	05/02/2015	8.34	Call	Bond Future	1,928.1800	1.9282	2,125.3500	2.1253	10.226	0	0	0
2014/06/19	R203	05/02/2015	8.36	Put	Bond Future	471.4100	0.4714	397.3200	0.3973	(15.717)	0	0	0
2014/06/19	R203	05/02/2015	7.69	Put	Bond Future	1,053.0000	1.0530	919.1600	0.9192	(12.710)	0	0	0
2014/06/19	R203	05/02/2015	8.35	Put	Bond Future	477.5100	0.4775	402.6700	0.4027	(15.673)	0	0	0
2014/06/19	R204	07/08/2014			Bond Future	7.6848	102.2702	7.5849	102.6377	(1.300)	0.0000	0.0000	14,498
2014/06/19	R204	07/08/2014	7.44	Put	Bond Future	1,212.8000	1.2128	962.5100	0.9625	(20.637)	0	0	0
2014/06/19	R204	07/08/2014	7.46	Put	Bond Future	1,161.3000	1.1613	916.9600	0.9170	(21.040)	0	0	0
2014/06/19	R204	07/08/2014	7.45	Put	Bond Future	1,186.9000	1.1869	939.5700	0.9396	(20.838)	0	0	0
2014/06/19	R204	07/08/2014	7.46	Call	Bond Future	331.6900	0.3317	454.9400	0.4549	37.158	0	0	0
2014/06/19	R204	07/08/2014	7.78	Call	Bond Future	860.6900	0.8607	1,084.9500	1.0850	26.056	0	0	0
2014/06/19	R204	07/08/2014	7.44	Call	Bond Future	308.9800	0.3090	426.2800	0.4263	37.964	0	0	0
2014/06/19	R204	07/08/2014	7.78	Put	Bond Future	511.8000	0.5118	368.4700	0.3685	(28.005)	0	0	530
2014/06/19	R204	07/08/2014	7.45	Call	Bond Future	320.1900	0.3202	440.4500	0.4405	37.559	0	0	0
2014/06/19	R204	06/11/2014	7.99	Put	Bond Future	849.1200	0.8491	704.3000	0.7043	(17.055)	0	0	1,270
2014/06/19	R204	06/11/2014			Bond Future	7.7995	103.8063	7.6928	104.1778	(1.368)	0.0000	0.0000	200
2014/06/19	R204	06/11/2014	6.99	Put	Bond Future	3,086.5200	3.0865	2,776.8300	2.7768	(10.034)	0	0	0
2014/06/19	R204	06/11/2014	7.01	Put	Bond Future	3,026.3000	3.0263	2,719.0700	2.7191	(10.152)	0	0	0
2014/06/19	R204	06/11/2014	6.99	Call	Bond Future	224.6900	0.2247	286.5800	0.2866	27.545	0	0	0
2014/06/19	R204	06/11/2014	7.00	Put	Bond Future	3,056.3500	3.0563	2,747.8900	2.7479	(10.092)	0	0	0
2014/06/19	R204	06/11/2014	7.99	Call	Bond Future	1,508.6800	1.5087	1,735.4400	1.7354	15.030	0	0	0
2014/06/19	R204	06/11/2014	7.00	Call	Bond Future	230.4700	0.2305	293.5900	0.2936	27.388	0	0	0
2014/06/19	R204	06/11/2014	7.01	Call	Bond Future	236.3700	0.2364	300.7200	0.3007	27.224	0	0	0
2014/06/19	R204	05/02/2015			Bond Future	7.9156	101.3813	7.8005	101.7595	(1.454)	0.0000	0.0000	0
2014/06/19	R204	05/02/2015	8.25	Call	Bond Future	2,098.5900	2.0986	2,337.8100	2.3378	11.399	0	0	0
2014/06/19	R204	05/02/2015	8.26	Call	Bond Future	2,118.9000	2.1189	2,359.3400	2.3593	11.347	0	0	0
2014/06/19	R204	05/02/2015	8.24	Call	Bond Future	2,078.3800	2.0784	2,316.3800	2.3164	11.451	0	0	0
2014/06/19	R204	05/02/2015	8.26	Put	Bond Future	997.5600	0.9976	859.8800	0.8599	(13.802)	0	0	0
2014/06/19	R204	05/02/2015	8.25	Put	Bond Future	1,009.5900	1.0096	870.6900	0.8707	(13.758)	0	0	0
2014/06/19	R204	05/02/2015	8.24	Put	Bond Future	1,021.7300	1.0217	881.6100	0.8816	(13.714)	0	0	0
2014/06/19	R207	07/08/2014	7.69	Call	Bond Future	387.1100	0.3871	539.1100	0.5391	39.265	0	0	0
2014/06/19	R207	07/08/2014	7.70	Put	Bond Future	1,458.6500	1.4587	1,145.9100	1.1459	(21.440)	0	0	0
2014/06/19	R207	07/08/2014			Bond Future	7.9469	97.5194	7.8373	97.9877	(1.380)	0.0000	0.0000	32,970
2014/06/19	R207	07/08/2014	7.70	Call	Bond Future	400.1700	0.4002	555.7200	0.5557	38.871	0	0	0
2014/06/19	R207	07/08/2014	7.71	Call	Bond Future	413.5400	0.4135	572.6800	0.5727	38.482	0	0	0
2014/06/19	R207	07/08/2014	7.69	Put	Bond Future	1,488.7500	1.4888	1,172.4600	1.1725	(21.245)	0	0	0
2014/06/19	R207	07/08/2014	7.71	Put	Bond Future	1,428.8800	1.4289	1,119.7300	1.1197	(21.636)	0	0	0
2014/06/19	R207	06/11/2014	7.36	Put	Bond Future	3,291.2300	3.2912	2,923.7700	2.9238	(11.165)	0	0	0
2014/06/19	R207	06/11/2014			Bond Future	8.0525	98.9846	7.9368	99.4585	(1.437)	0.0000	0.0000	100
2014/06/19	R207	06/11/2014	7.35	Put	Bond Future	3,324.7000	3.3247	2,955.5300	2.9555	(11.104)	0	0	0
2014/06/19	R207	06/11/2014	7.36	Call	Bond Future	412.9000	0.4129	519.3000	0.5193	25.769	0	0	0
2014/06/19	R207	06/11/2014	7.34	Call	Bond Future	395.3400	0.3953	498.3300	0.4983	26.051	0	0	0
2014/06/19	R207	06/11/2014	7.35	Call	Bond Future	404.0500	0.4041	508.7400	0.5087	25.910	0	0	0
2014/06/19	R207	06/11/2014	7.34	Put	Bond Future	3,358.3300	3.3583	2,987.4600	2.9875	(11.043)	0	0	0
2014/06/19	R207	05/02/2015	8.49	Put	Bond Future	1,293.6600	1.2937	1,114.6700	1.1147	(13.836)	0	0	0
2014/06/19	R207	05/02/2015			Bond Future	8.1602	96.8784	8.0371	97.3604	(1.508)	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
2014/06/19	R207	05/02/2015	8.51	Put	Bond Future	1,264.8300	1.2648	1,088.7900	1.0888	(13.918)	0	0	0
2014/06/19	R207	05/02/2015	8.50	Call	Bond Future	2,594.7900	2.5948	2,899.1900	2.8992	11.731	0	0	0
2014/06/19	R207	05/02/2015	8.51	Call	Bond Future	2,618.8200	2.6188	2,924.6900	2.9247	11.680	0	0	0
2014/06/19	R207	05/02/2015	8.49	Call	Bond Future	2,570.8700	2.5709	2,873.7900	2.8738	11.783	0	0	0
2014/06/19	R207	05/02/2015	8.50	Put	Bond Future	1,279.1800	1.2792	1,101.6700	1.1017	(13.877)	0	0	0
2014/06/19	R207	07/05/2015			Bond Future	8.2500	8.2500	8.1104	99.0326	(1.692)	0.0000	0.0000	0
2014/06/19	R207	07/05/2015	8.25	Call	Bond Future	0.0000	0.0000	2,491.2200	2.4912	100.000	0	0	0
2014/06/19	R207	07/05/2015	7.73	Call	Bond Future	0.0000	0.0000	1,550.1300	1.5501	100.000	0	0	66
2014/06/19	R207	07/05/2015	8.24	Put	Bond Future	0.0000	0.0000	1,985.9400	1.9859	100.000	0	0	0
2014/06/19	R207	07/05/2015	8.26	Put	Bond Future	0.0000	0.0000	1,952.4500	1.9525	100.000	0	0	0
2014/06/19	R207	07/05/2015	7.73	Put	Bond Future	0.0000	0.0000	2,990.7400	2.9907	100.000	0	0	0
2014/06/19	R207	07/05/2015	8.25	Put	Bond Future	0.0000	0.0000	1,968.9600	1.9690	100.000	0	0	0
2014/06/19	R207	07/05/2015	8.26	Call	Bond Future	0.0000	0.0000	2,511.9900	2.5120	100.000	0	0	0
2014/06/19	R207	07/05/2015	8.24	Call	Bond Future	0.0000	0.0000	2,470.9100	2.4709	100.000	0	0	0
2014/06/19	R208	07/08/2014	8.28	Call	Bond Future	1,388.3600	1.3884	1,755.9300	1.7559	26.475	0	0	0
2014/06/19	R208	07/08/2014			Bond Future	8.1159	95.5565	8.0018	96.1104	(1.406)	0.0000	0.0000	16,437
2014/06/19	R208	07/08/2014	7.80	Call	Bond Future	358.7500	0.3588	515.9100	0.5159	43.808	0	0	0
2014/06/19	R208	07/08/2014	7.79	Put	Bond Future	1,939.2300	1.9392	1,538.5400	1.5385	(20.662)	0	0	0
2014/06/19	R208	07/08/2014	7.81	Put	Bond Future	1,865.7700	1.8658	1,473.0200	1.4730	(21.050)	0	0	0
2014/06/19	R208	07/08/2014	7.80	Put	Bond Future	1,902.3200	1.9023	1,505.5800	1.5056	(20.856)	0	0	0
2014/06/19	R208	07/08/2014	7.81	Call	Bond Future	371.5300	0.3715	532.6800	0.5327	43.375	0	0	0
2014/06/19	R208	07/08/2014	8.28	Put	Bond Future	598.8500	0.5988	412.5200	0.4125	(31.115)	0	0	630
2014/06/19	R208	07/08/2014	7.79	Call	Bond Future	346.2900	0.3463	499.5000	0.4995	44.243	0	0	0
2014/06/19	R208	06/11/2014	7.46	Call	Bond Future	427.0500	0.4270	543.1800	0.5432	27.194	0	0	0
2014/06/19	R208	06/11/2014			Bond Future	8.2162	93.5937	8.0967	94.1546	(1.455)	0.0000	0.0000	100
2014/06/19	R208	06/11/2014	7.44	Call	Bond Future	408.4300	0.4084	520.7300	0.5207	27.496	0	0	0
2014/06/19	R208	06/11/2014	7.45	Call	Bond Future	417.6700	0.4177	531.8700	0.5319	27.342	0	0	0
2014/06/19	R208	06/11/2014	8.50	Put	Bond Future	1,085.9300	1.0859	888.2700	0.8883	(18.202)	0	0	1,520
2014/06/19	R208	06/11/2014	7.44	Put	Bond Future	4,125.7900	4.1258	3,677.2200	3.6772	(10.872)	0	0	0
2014/06/19	R208	06/11/2014	7.46	Put	Bond Future	4,046.3700	4.0464	3,601.6300	3.6016	(10.991)	0	0	0
2014/06/19	R208	06/11/2014	8.50	Call	Bond Future	2,401.0100	2.4010	2,764.2200	2.7642	15.127	0	0	0
2014/06/19	R208	06/11/2014	7.45	Put	Bond Future	4,086.0000	4.0860	3,639.3300	3.6393	(10.932)	0	0	0
2014/06/19	R208	05/02/2015	8.51	Call	Bond Future	2,621.4200	2.6214	2,956.5200	2.9565	12.783	0	0	0
2014/06/19	R208	05/02/2015			Bond Future	8.3160	95.0453	8.1901	95.6155	(1.513)	0.0000	0.0000	0
2014/06/19	R208	05/02/2015	8.49	Call	Bond Future	2,570.5800	2.5706	2,902.0300	2.9020	12.894	0	0	0
2014/06/19	R208	05/02/2015	8.51	Put	Bond Future	1,750.6700	1.7507	1,515.5100	1.5155	(13.433)	0	0	0
2014/06/19	R208	05/02/2015	8.50	Put	Bond Future	1,769.8200	1.7698	1,532.8300	1.5328	(13.391)	0	0	0
2014/06/19	R208	05/02/2015	8.49	Put	Bond Future	1,789.1200	1.7891	1,550.3100	1.5503	(13.348)	0	0	0
2014/06/19	R208	05/02/2015	8.50	Call	Bond Future	2,595.9400	2.5959	2,929.2100	2.9292	12.838	0	0	0
2014/06/19	R209	07/08/2014	9.04	Put	Bond Future	1,858.1800	1.8582	1,476.1400	1.4761	(20.560)	0	0	0
2014/06/19	R209	07/08/2014			Bond Future	9.1100	75.4497	9.0126	76.1741	(1.069)	0.0000	0.0000	25,573
2014/06/19	R209	07/08/2014	9.06	Put	Bond Future	1,776.5800	1.7766	1,405.3900	1.4054	(20.894)	0	0	0
2014/06/19	R209	07/08/2014	9.05	Put	Bond Future	1,817.0700	1.8171	1,440.4600	1.4405	(20.726)	0	0	0
2014/06/19	R209	07/08/2014	9.05	Call	Bond Future	1,372.0800	1.3721	1,719.9000	1.7199	25.350	0	0	0
2014/06/19	R209	07/08/2014	9.06	Call	Bond Future	1,406.0500	1.4060	1,759.2900	1.7593	25.123	0	0	0
2014/06/19	R209	07/08/2014	9.04	Call	Bond Future	1,338.6100	1.3386	1,681.0000	1.6810	25.578	0	0	0

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2014/06/19	R209	06/11/2014	9.50	Call	Bond Future	4,144.9500	4.1450	4,618.9900	4.6190	11.437	0	0	0
2014/06/19	R209	06/11/2014	8.95	Call	Bond Future	2,123.3800	2.1234	2,439.6500	2.4397	14.895	0	0	2,050
2014/06/19	R209	06/11/2014			Bond Future	9.1851	73.4367	9.0850	74.1709	(1.089)	0.0000	0.0000	100
2014/06/19	R209	06/11/2014	8.99	Put	Bond Future	3,688.2600	3.6883	3,282.2400	3.2822	(11.008)	0	0	0
2014/06/19	R209	06/11/2014	10.00	Call	Bond Future	6,484.3200	6.4843	7,070.8800	7.0709	9.046	0	0	0
2014/06/19	R209	06/11/2014	9.05	Put	Bond Future	3,431.3600	3.4314	3,043.2200	3.0432	(11.312)	0	0	0
2014/06/19	R209	06/11/2014	9.58	Put	Bond Future	1,704.2700	1.7043	1,464.6700	1.4647	(14.059)	0	0	907
2014/06/19	R209	06/11/2014	9.01	Put	Bond Future	3,601.1000	3.6011	3,201.0400	3.2010	(11.109)	0	0	0
2014/06/19	R209	06/11/2014	9.50	Put	Bond Future	1,907.0300	1.9070	1,646.8700	1.6469	(13.642)	0	0	5,500
2014/06/19	R209	06/11/2014	10.05	Call	Bond Future	6,735.2500	6.7352	7,330.8500	7.3309	8.843	0	0	0
2014/06/19	R209	06/11/2014	8.95	Put	Bond Future	3,866.8400	3.8668	3,448.9100	3.4489	(10.808)	0	0	0
2014/06/19	R209	06/11/2014	9.00	Put	Bond Future	3,644.5000	3.6445	3,241.4600	3.2415	(11.059)	0	0	0
2014/06/19	R209	06/11/2014	9.95	Call	Bond Future	6,235.7900	6.2358	6,812.8900	6.8129	9.255	0	0	0
2014/06/19	R209	06/11/2014	8.50	Call	Bond Future	1,024.4500	1.0244	1,213.4800	1.2135	18.452	0	0	5,500
2014/06/19	R209	06/11/2014	8.75	Put	Bond Future	4,849.7100	4.8497	4,373.0900	4.3731	(9.828)	0	0	0
2014/06/19	R209	06/11/2014	8.99	Call	Bond Future	2,246.0000	2.2460	2,574.1800	2.5742	14.612	0	0	0
2014/06/19	R209	06/11/2014	9.25	Call	Bond Future	3,138.7100	3.1387	3,543.5700	3.5436	12.899	0	0	0
2014/06/19	R209	06/11/2014	10.05	Put	Bond Future	839.7900	0.8398	701.1900	0.7012	(16.504)	0	0	2,050
2014/06/19	R209	06/11/2014	10.00	Put	Bond Future	908.8200	0.9088	761.1800	0.7612	(16.245)	0	0	1,640
2014/06/19	R209	06/11/2014	9.05	Call	Bond Future	2,437.3800	2.4374	2,783.4400	2.7834	14.198	0	0	2,050
2014/06/19	R209	06/11/2014	9.58	Call	Bond Future	4,493.5500	4.4936	4,988.1500	4.9881	11.007	0	0	0
2014/06/19	R209	06/11/2014	9.00	Call	Bond Future	2,277.2400	2.2772	2,608.4000	2.6084	14.542	0	0	1,640
2014/06/19	R209	06/11/2014	9.25	Put	Bond Future	2,668.3800	2.6684	2,339.0400	2.3390	(12.342)	0	0	2,200
2014/06/19	R209	06/11/2014	8.75	Call	Bond Future	1,571.5800	1.5716	1,829.1600	1.8292	16.390	0	0	2,200
2014/06/19	R209	06/11/2014	9.01	Call	Bond Future	2,308.7300	2.3087	2,642.8700	2.6429	14.473	0	0	0
2014/06/19	R209	06/11/2014	9.95	Put	Bond Future	982.6900	0.9827	825.5900	0.8256	(15.987)	0	0	2,050
2014/06/19	R209	06/11/2014	8.50	Put	Bond Future	6,290.2000	6.2902	5,745.0300	5.7450	(8.667)	0	0	0
2014/06/19	R209	05/02/2015			Bond Future	9.2582	74.5758	9.1552	75.3219	(1.113)	0.0000	0.0000	0
2014/06/19	R209	05/02/2015	9.25	Call	Bond Future	3,859.4000	3.8594	4,253.0000	4.2530	10.198	0	0	0
2014/06/19	R209	05/02/2015	9.26	Call	Bond Future	3,895.0600	3.8951	4,290.8500	4.2908	10.161	0	0	0
2014/06/19	R209	05/02/2015	9.24	Call	Bond Future	3,824.1300	3.8241	4,215.5400	4.2155	10.235	0	0	0
2014/06/19	R209	05/02/2015	9.25	Put	Bond Future	3,918.2900	3.9183	3,565.7900	3.5658	(8.996)	0	0	0
2014/06/19	R209	05/02/2015	9.24	Put	Bond Future	3,955.0200	3.9550	3,600.3300	3.6003	(8.968)	0	0	0
2014/06/19	R209	05/02/2015	9.26	Put	Bond Future	3,882.0600	3.8821	3,531.7500	3.5318	(9.024)	0	0	0
2014/06/19	R210	07/08/2014			Bond Future	172.1135	172.1135	172.1693	172.1693	0.032	0.0000	0.0000	618
2014/06/19	R210	07/08/2014	159.00	Call	Bond Future	13,113.5400	13.1135	13,169.2800	13.1693	0.425	0	0	0
2014/06/19	R210	07/08/2014	159.01	Call	Bond Future	13,103.5400	13.1035	13,159.2800	13.1593	0.425	0	0	0
2014/06/19	R210	07/08/2014	158.99	Call	Bond Future	13,123.5400	13.1235	13,179.2800	13.1793	0.425	0	0	0
2014/06/19	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R210	06/11/2014			Bond Future	172.6806	172.6806	172.7344	172.7344	0.031	0.0000	0.0000	0
2014/06/19	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R210	06/11/2014	169.00	Call	Bond Future	3,680.5500	3.6806	3,734.3500	3.7344	1.462	0	0	0
2014/06/19	R210	06/11/2014	169.01	Call	Bond Future	3,670.5500	3.6706	3,724.3500	3.7244	1.466	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
2014/06/19	R210	06/11/2014	168.99	Call	Bond Future	3,690.5500	3.6906	3,744.3500	3.7444	1.458	0	0	0
2014/06/19	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R211	07/08/2014			Bond Future	130.7885	130.7885	130.8275	130.8275	0.030	0.0000	0.0000	390
2014/06/19	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R211	07/08/2014	128.00	Call	Bond Future	2,788.5500	2.7886	2,827.5500	2.8275	1.399	0	0	0
2014/06/19	R211	07/08/2014	128.01	Call	Bond Future	2,778.5500	2.7786	2,817.5500	2.8175	1.404	0	0	0
2014/06/19	R211	07/08/2014	127.99	Call	Bond Future	2,798.5500	2.7986	2,837.5500	2.8375	1.394	0	0	0
2014/06/19	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R211	06/11/2014	130.00	Call	Bond Future	2,769.3700	2.7694	2,807.0200	2.8070	1.360	0	0	0
2014/06/19	R211	06/11/2014	130.01	Call	Bond Future	2,759.3700	2.7594	2,797.0200	2.7970	1.364	0	0	0
2014/06/19	R211	06/11/2014			Bond Future	132.7694	132.7694	132.8070	132.8070	0.028	0.0000	0.0000	0
2014/06/19	R211	06/11/2014	129.99	Call	Bond Future	2,779.3700	2.7794	2,817.0200	2.8170	1.355	0	0	0
2014/06/19	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R212	07/08/2014	128.99	Call	Bond Future	5,870.6700	5.8707	5,914.4100	5.9144	0.745	0	0	0
2014/06/19	R212	07/08/2014			Bond Future	134.8607	134.8607	134.9044	134.9044	0.032	0.0000	0.0000	21,547
2014/06/19	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R212	07/08/2014	129.00	Call	Bond Future	5,860.6700	5.8607	5,904.4100	5.9044	0.746	0	0	0
2014/06/19	R212	07/08/2014	129.01	Call	Bond Future	5,850.6700	5.8507	5,894.4100	5.8944	0.748	0	0	0
2014/06/19	R212	06/11/2014			Bond Future	136.9031	136.9031	136.9456	136.9456	0.031	0.0000	0.0000	0
2014/06/19	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R212	06/11/2014	135.00	Call	Bond Future	1,903.1400	1.9031	1,945.5700	1.9456	2.229	0	0	0
2014/06/19	R212	06/11/2014	135.01	Call	Bond Future	1,893.1400	1.8931	1,935.5700	1.9356	2.241	0	0	0
2014/06/19	R212	06/11/2014	134.99	Call	Bond Future	1,913.1400	1.9131	1,955.5700	1.9556	2.218	0	0	0
2014/06/19	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R213	07/08/2014	8.86	Call	Bond Future	1,121.0700	1.1211	1,484.1700	1.4842	32.389	0	0	0
2014/06/19	R213	07/08/2014			Bond Future	8.9984	86.0969	8.8856	86.9438	(1.254)	0.0000	0.0000	24,257
2014/06/19	R213	07/08/2014	8.84	Call	Bond Future	1,061.9900	1.0620	1,412.4300	1.4124	32.998	0	0	0
2014/06/19	R213	07/08/2014	8.85	Call	Bond Future	1,091.2700	1.0913	1,448.0300	1.4480	32.692	0	0	0
2014/06/19	R213	07/08/2014	8.84	Put	Bond Future	2,254.5300	2.2545	1,758.1100	1.7581	(22.019)	0	0	0
2014/06/19	R213	07/08/2014	8.86	Put	Bond Future	2,161.6800	2.1617	1,677.9200	1.6779	(22.379)	0	0	0
2014/06/19	R213	07/08/2014	8.85	Put	Bond Future	2,207.8000	2.2078	1,717.7000	1.7177	(22.199)	0	0	0
2014/06/19	R213	06/11/2014	8.84	Call	Bond Future	2,101.4100	2.1014	2,471.3600	2.4714	17.605	0	0	0
2014/06/19	R213	06/11/2014	8.85	Put	Bond Future	3,847.9100	3.8479	3,363.1200	3.3631	(12.599)	0	0	0
2014/06/19	R213	06/11/2014			Bond Future	9.0805	83.8493	8.9644	84.7075	(1.279)	0.0000	0.0000	0
2014/06/19	R213	06/11/2014	8.85	Call	Bond Future	2,131.7900	2.1318	2,505.2400	2.5052	17.518	0	0	0
2014/06/19	R213	06/11/2014	8.86	Call	Bond Future	2,162.4500	2.1625	2,539.3900	2.5394	17.431	0	0	0
2014/06/19	R213	06/11/2014	8.84	Put	Bond Future	3,893.1400	3.8931	3,404.8500	3.4049	(12.542)	0	0	0
2014/06/19	R213	06/11/2014	8.86	Put	Bond Future	3,803.0500	3.8031	3,321.7500	3.3218	(12.656)	0	0	0
2014/06/19	R213	05/02/2015	9.26	Put	Bond Future	3,507.4600	3.5075	3,123.5000	3.1235	(10.947)	0	0	0
2014/06/19	R213	05/02/2015			Bond Future	9.1622	85.1495	9.0423	86.0218	(1.309)	0.0000	0.0000	0

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2014/06/19	R213	05/02/2015	9.25	Put	Bond Future	3,541.1800	3.5412	3,154.6700	3.1547	(10.915)	0	0	0
2014/06/19	R213	05/02/2015	9.24	Put	Bond Future	3,575.4200	3.5754	3,186.3600	3.1864	(10.882)	0	0	0
2014/06/19	R213	05/02/2015	9.25	Call	Bond Future	4,171.8200	4.1718	4,657.5500	4.6575	11.643	0	0	0
2014/06/19	R213	05/02/2015	9.26	Call	Bond Future	4,209.4500	4.2094	4,697.7300	4.6977	11.600	0	0	0
2014/06/19	R213	05/02/2015	9.24	Call	Bond Future	4,134.6200	4.1346	4,617.8000	4.6178	11.686	0	0	0
2014/06/19	R214	07/08/2014	9.54	Put	Bond Future	706.2700	0.7063	515.0000	0.5150	(27.082)	0	0	0
2014/06/19	R214	07/08/2014			Bond Future	9.2044	76.2200	9.1070	76.9717	(1.058)	0.0000	0.0000	6,154
2014/06/19	R214	07/08/2014	9.56	Put	Bond Future	667.5700	0.6676	484.5400	0.4845	(27.417)	0	0	0
2014/06/19	R214	07/08/2014	9.55	Put	Bond Future	686.7000	0.6867	499.5700	0.4996	(27.251)	0	0	0
2014/06/19	R214	07/08/2014	9.56	Call	Bond Future	3,306.8400	3.3068	3,875.5400	3.8755	17.198	0	0	0
2014/06/19	R214	07/08/2014	9.54	Call	Bond Future	3,201.3700	3.2014	3,761.8300	3.7618	17.507	0	0	0
2014/06/19	R214	07/08/2014	9.55	Call	Bond Future	3,253.9500	3.2539	3,818.5500	3.8186	17.351	0	0	0
2014/06/19	R214	06/11/2014	9.20	Call	Bond Future	2,757.5100	2.7575	3,134.3400	3.1343	13.666	0	0	2,500
2014/06/19	R214	06/11/2014	9.64	Call	Bond Future	4,536.0400	4.5360	5,038.8100	5.0388	11.084	0	0	0
2014/06/19	R214	06/11/2014			Bond Future	9.2797	74.0768	9.1797	74.8388	(1.078)	0.0000	0.0000	0
2014/06/19	R214	06/11/2014	9.20	Put	Bond Future	3,363.5000	3.3635	2,978.3200	2.9783	(11.452)	0	0	0
2014/06/19	R214	06/11/2014	9.65	Call	Bond Future	4,580.9800	4.5810	5,086.3600	5.0864	11.032	0	0	0
2014/06/19	R214	06/11/2014	9.66	Call	Bond Future	4,626.1100	4.6261	5,134.0800	5.1341	10.980	0	0	0
2014/06/19	R214	06/11/2014	9.80	Call	Bond Future	5,274.3500	5.2743	5,817.0200	5.8170	10.289	0	0	0
2014/06/19	R214	06/11/2014	9.64	Put	Bond Future	1,899.2200	1.8992	1,639.9800	1.6400	(13.650)	0	0	0
2014/06/19	R214	06/11/2014	9.66	Put	Bond Future	1,847.6200	1.8476	1,593.5800	1.5936	(13.750)	0	0	0
2014/06/19	R214	06/11/2014	9.80	Put	Bond Future	1,517.5700	1.5176	1,298.2300	1.2982	(14.453)	0	0	2,500
2014/06/19	R214	06/11/2014	9.65	Put	Bond Future	1,873.2700	1.8733	1,616.6400	1.6166	(13.700)	0	0	0
2014/06/19	R214	05/02/2015	9.50	Call	Bond Future	4,588.2800	4.5883	5,031.6700	5.0317	9.664	0	0	0
2014/06/19	R214	05/02/2015			Bond Future	9.3544	75.2256	9.2513	75.9999	(1.102)	0.0000	0.0000	0
2014/06/19	R214	05/02/2015	9.51	Call	Bond Future	4,627.4200	4.6274	5,072.9900	5.0730	9.629	0	0	0
2014/06/19	R214	05/02/2015	9.50	Put	Bond Future	3,518.1200	3.5181	3,187.1800	3.1872	(9.407)	0	0	0
2014/06/19	R214	05/02/2015	9.49	Call	Bond Future	4,549.5300	4.5495	4,990.7300	4.9907	9.698	0	0	0
2014/06/19	R214	05/02/2015	9.49	Put	Bond Future	3,552.0400	3.5520	3,218.9100	3.2189	(9.379)	0	0	0
2014/06/19	R214	05/02/2015	9.51	Put	Bond Future	3,484.7100	3.4847	3,155.9500	3.1560	(9.434)	0	0	0
2014/06/19	R248	07/08/2014			Bond Future	9.2911	98.3667	9.1936	99.3254	(1.049)	0.0000	0.0000	14,129
2014/06/19	R248	07/08/2014	9.65	Call	Bond Future	3,384.5700	3.3846	4,343.3600	4.3434	28.328	0	0	0
2014/06/19	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R248	07/08/2014	9.66	Call	Bond Future	3,475.7500	3.4757	4,434.5400	4.4345	27.585	0	0	0
2014/06/19	R248	07/08/2014	9.64	Call	Bond Future	3,293.2300	3.2932	4,252.0200	4.2520	29.114	0	0	0
2014/06/19	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R248	06/11/2014			Bond Future	9.3695	95.4181	9.2692	96.3898	(1.071)	0.0000	0.0000	0
2014/06/19	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R248	06/11/2014	9.72	Call	Bond Future	3,258.8800	3.2589	4,230.5700	4.2306	29.817	0	0	0
2014/06/19	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R248	06/11/2014	9.73	Call	Bond Future	3,348.8500	3.3488	4,320.5400	4.3205	29.016	0	0	0
2014/06/19	R248	06/11/2014	9.74	Call	Bond Future	3,438.6600	3.4387	4,410.3500	4.4104	28.258	0	0	0
2014/06/19	R248	05/02/2015			Bond Future	9.4474	96.8978	9.3439	97.8854	(1.096)	0.0000	0.0000	0
2014/06/19	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/06/19	R248	05/02/2015	9.50	Call	Bond Future	494.3700	0.4944	1,481.9100	1.4819	199.757	0	0	0
2014/06/19	R248	05/02/2015	9.51	Call	Bond Future	587.8900	0.5879	1,575.4300	1.5754	167.980	0	0	0
2014/06/19	R248	05/02/2015	9.49	Call	Bond Future	400.6700	0.4007	1,388.2100	1.3882	246.472	0	0	0
2014/06/19	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/19	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **422598**