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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/06/2014 TO 17/06/2014

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
2014/06/17	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	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
2014/06/17	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	2025	07/08/2014	109.01	Call	Bond Future	7,762.2000	7.7622	7,799.1100	7.7991	0.476	0	0	0
2014/06/17	2025	07/08/2014			Bond Future	116.7722	116.7722	116.8091	116.8091	0.032	0.0000	0.0000	0
2014/06/17	2025	07/08/2014	108.99	Call	Bond Future	7,782.2000	7.7822	7,819.1100	7.8191	0.474	0	0	0
2014/06/17	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2025	07/08/2014	109.00	Call	Bond Future	7,772.2000	7.7722	7,809.1100	7.8091	0.475	0	0	0
2014/06/17	2025	06/11/2014	117.01	Call	Bond Future	1,533.4100	1.5334	1,570.0000	1.5700	2.386	0	0	0
2014/06/17	2025	06/11/2014			Bond Future	118.5434	118.5434	118.5800	118.5800	0.031	0.0000	0.0000	0
2014/06/17	2025	06/11/2014	116.99	Call	Bond Future	1,553.4100	1.5534	1,590.0000	1.5900	2.355	0	0	0
2014/06/17	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2025	06/11/2014	117.00	Call	Bond Future	1,543.4100	1.5434	1,580.0000	1.5800	2.371	0	0	0
2014/06/17	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	166.8300	0.1668	100.000	0	0	0
2014/06/17	2030	07/08/2014			Bond Future	8.9666	92.2515	9.0115	91.9024	0.501	0.0000	0.0000	4,308
2014/06/17	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	11.4800	0.0115	100.000	0	0	0
2014/06/17	2030	07/08/2014	8.99	Call	Bond Future	182.2500	0.1823	0.0000	0.0000	(100.000)	0	0	0
2014/06/17	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	89.1100	0.0891	100.000	0	0	0
2014/06/17	2030	07/08/2014	9.00	Call	Bond Future	259.9700	0.2600	0.0000	0.0000	(100.000)	0	0	0
2014/06/17	2030	07/08/2014	9.01	Call	Bond Future	337.6000	0.3376	0.0000	0.0000	(100.000)	0	0	0
2014/06/17	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2030	06/11/2014			Bond Future	9.0489	93.6400	9.0953	93.2850	0.513	0.0000	0.0000	0
2014/06/17	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2030	06/11/2014	8.99	Put	Bond Future	453.2000	0.4532	808.2100	0.8082	78.334	0	0	0
2014/06/17	2030	06/11/2014	9.01	Put	Bond Future	298.8700	0.2989	653.8800	0.6539	118.784	0	0	0
2014/06/17	2030	06/11/2014	9.00	Put	Bond Future	375.9900	0.3760	731.0000	0.7310	94.420	0	0	0
2014/06/17	2030	05/02/2015			Bond Future	9.1304	91.0882	9.1784	90.7268	0.526	0.0000	0.0000	0
2014/06/17	2030	05/02/2015	9.25	Call	Bond Future	895.6800	0.8957	534.3400	0.5343	(40.343)	0	0	0
2014/06/17	2030	05/02/2015	9.24	Call	Bond Future	821.2800	0.8213	459.9400	0.4599	(43.997)	0	0	0
2014/06/17	2030	05/02/2015	9.26	Call	Bond Future	969.9900	0.9700	608.6500	0.6087	(37.252)	0	0	0
2014/06/17	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	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
2014/06/17	2037	07/08/2014	9.06	Put	Bond Future	796.8700	0.7969	1,335.9300	1.3359	67.647	0	0	0
2014/06/17	2037	07/08/2014			Bond Future	9.1479	94.1378	9.2081	93.5988	0.658	0.0000	0.0000	10,102
2014/06/17	2037	07/08/2014	9.05	Put	Bond Future	888.1700	0.8882	1,427.2300	1.4272	60.693	0	0	0
2014/06/17	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2037	07/08/2014	9.04	Put	Bond Future	979.6100	0.9796	1,518.6700	1.5187	55.028	0	0	0
2014/06/17	2037	06/11/2014	9.69	Call	Bond Future	3,981.3800	3.9814	3,433.4600	3.4335	(13.762)	0	0	0
2014/06/17	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2037	06/11/2014			Bond Future	9.2251	95.5549	9.2872	95.0070	0.673	0.0000	0.0000	0
2014/06/17	2037	06/11/2014	9.70	Call	Bond Future	4,063.9900	4.0640	3,516.0700	3.5161	(13.482)	0	0	0
2014/06/17	2037	06/11/2014	9.71	Call	Bond Future	4,146.4800	4.1465	3,598.5600	3.5986	(13.214)	0	0	0
2014/06/17	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2037	05/02/2015			Bond Future	9.3014	92.7823	9.3655	92.2251	0.689	0.0000	0.0000	0
2014/06/17	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2037	05/02/2015	9.50	Call	Bond Future	1,709.3000	1.7093	1,152.0700	1.1521	(32.600)	0	0	0
2014/06/17	2037	05/02/2015	9.51	Call	Bond Future	1,794.0400	1.7940	1,236.8100	1.2368	(31.060)	0	0	0
2014/06/17	2037	05/02/2015	9.49	Call	Bond Future	1,624.4300	1.6244	1,067.2000	1.0672	(34.303)	0	0	0
2014/06/17	2038	07/08/2014			Bond Future	121.6207	121.6207	121.6598	121.6598	0.032	0.0000	0.0000	725
2014/06/17	2038	07/08/2014	106.00	Call	Bond Future	15,620.6500	15.6207	15,659.8100	15.6598	0.251	0	0	0
2014/06/17	2038	07/08/2014	106.01	Call	Bond Future	15,610.6500	15.6107	15,649.8100	15.6498	0.251	0	0	0
2014/06/17	2038	07/08/2014	105.99	Call	Bond Future	15,630.6500	15.6307	15,669.8100	15.6698	0.251	0	0	0
2014/06/17	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2038	06/11/2014	120.01	Call	Bond Future	3,455.3300	3.4553	3,494.1000	3.4941	1.122	0	0	0
2014/06/17	2038	06/11/2014			Bond Future	123.4653	123.4653	123.5041	123.5041	0.031	0.0000	0.0000	0
2014/06/17	2038	06/11/2014	119.99	Call	Bond Future	3,475.3300	3.4753	3,514.1000	3.5141	1.116	0	0	0
2014/06/17	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2038	06/11/2014	120.00	Call	Bond Future	3,465.3300	3.4653	3,504.1000	3.5041	1.119	0	0	0
2014/06/17	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2046	07/08/2014			Bond Future	121.6297	121.6297	121.6688	121.6688	0.032	0.0000	0.0000	5,218
2014/06/17	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2046	07/08/2014	104.44	Call	Bond Future	17,189.7400	17.1897	17,228.8300	17.2288	0.227	0	0	0
2014/06/17	2046	07/08/2014	104.45	Call	Bond Future	17,179.7400	17.1797	17,218.8300	17.2188	0.228	0	0	0
2014/06/17	2046	07/08/2014	104.43	Call	Bond Future	17,199.7400	17.1997	17,238.8300	17.2388	0.227	0	0	0
2014/06/17	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2046	06/11/2014	104.45	Call	Bond Future	17,678.9500	17.6789	17,717.6400	17.7176	0.219	0	0	0
2014/06/17	2046	06/11/2014			Bond Future	122.1290	122.1290	122.1676	122.1676	0.032	0.0000	0.0000	0
2014/06/17	2046	06/11/2014	104.43	Call	Bond Future	17,698.9500	17.6989	17,737.6400	17.7376	0.219	0	0	0
2014/06/17	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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2014/06/17	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2046	06/11/2014	104.44	Call	Bond Future	17,688.9500	17.6889	17,727.6400	17.7276	0.219	0	0	0
2014/06/17	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2050	07/08/2014			Bond Future	126.9974	126.9974	127.0439	127.0439	0.037	0.0000	0.0000	2,720
2014/06/17	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2050	07/08/2014	112.00	Call	Bond Future	14,997.4400	14.9974	15,043.9300	15.0439	0.310	0	0	0
2014/06/17	2050	07/08/2014	112.01	Call	Bond Future	14,987.4400	14.9874	15,033.9300	15.0339	0.310	0	0	0
2014/06/17	2050	07/08/2014	111.99	Call	Bond Future	15,007.4400	15.0074	15,053.9300	15.0539	0.310	0	0	0
2014/06/17	2050	06/11/2014			Bond Future	128.9235	128.9235	128.9696	128.9696	0.036	0.0000	0.0000	0
2014/06/17	2050	06/11/2014	126.00	Call	Bond Future	2,923.5000	2.9235	2,969.5700	2.9696	1.576	0	0	0
2014/06/17	2050	06/11/2014	126.01	Call	Bond Future	2,913.5000	2.9135	2,959.5700	2.9596	1.581	0	0	0
2014/06/17	2050	06/11/2014	125.99	Call	Bond Future	2,933.5000	2.9335	2,979.5700	2.9796	1.570	0	0	0
2014/06/17	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	AL12	07/08/2014			Index Future	491.7020	491.7020	490.0980	490.0980	(0.326)	0.0000	0.0000	0
2014/06/17	AL12	06/11/2014			Index Future	499.1010	499.1010	497.4620	497.4620	(0.328)	0.0000	0.0000	0
2014/06/17	AL12	05/02/2015			Index Future	506.8540	506.8540	505.1820	505.1820	(0.330)	0.0000	0.0000	0
2014/06/17	AL37	07/08/2014			Index Future	422.9200	422.9200	422.8480	422.8480	(0.017)	0.0000	0.0000	0
2014/06/17	AL37	06/11/2014			Index Future	429.2840	429.2840	429.2020	429.2020	(0.019)	0.0000	0.0000	0
2014/06/17	AL7T	07/08/2014			Index Future	495.8300	495.8300	495.5710	495.5710	(0.052)	0.0000	0.0000	1
2014/06/17	AL7T	06/11/2014			Index Future	503.2910	503.2910	503.0170	503.0170	(0.054)	0.0000	0.0000	0
2014/06/17	ALBI	07/08/2014			Index Future	451.0110	451.0110	450.2970	450.2970	(0.158)	0.0000	0.0000	646
2014/06/17	ALBI	06/11/2014			Index Future	457.7980	457.7980	457.0630	457.0630	(0.161)	0.0000	0.0000	0
2014/06/17	ALBI	05/02/2015			Index Future	464.9100	464.9100	464.1560	464.1560	(0.162)	0.0000	0.0000	0
2014/06/17	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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2014/06/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/06/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/17	EL28	07/08/2014	114.00	Call	Bond Future	9,821.3700	9.8214	9,861.1800	9.8612	0.405	0	0	0
2014/06/17	EL28	07/08/2014			Bond Future	123.8214	123.8214	123.8612	123.8612	0.032	0.0000	0.0000	0
2014/06/17	EL28	07/08/2014	114.01	Call	Bond Future	9,811.3700	9.8114	9,851.1800	9.8512	0.406	0	0	0
2014/06/17	EL28	07/08/2014	113.99	Call	Bond Future	9,831.3700	9.8314	9,871.1800	9.8712	0.405	0	0	0
2014/06/17	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	EL28	06/11/2014			Bond Future	124.2180	124.2180	124.2574	124.2574	0.032	0.0000	0.0000	0
2014/06/17	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	EL28	06/11/2014	122.00	Call	Bond Future	2,218.0000	2.2180	2,257.4000	2.2574	1.776	0	0	0
2014/06/17	EL28	06/11/2014	122.01	Call	Bond Future	2,208.0000	2.2080	2,247.4000	2.2474	1.784	0	0	0
2014/06/17	EL28	06/11/2014	121.99	Call	Bond Future	2,228.0000	2.2280	2,267.4000	2.2674	1.768	0	0	0
2014/06/17	ES33	07/08/2014			Bond Future	9.7945	83.3911	9.8393	83.0679	0.457	0.0000	0.0000	6,220
2014/06/17	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	ES33	07/08/2014	10.14	Call	Bond Future	2,444.4400	2.4444	2,121.2300	2.1212	(13.222)	0	0	0
2014/06/17	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	ES33	07/08/2014	10.15	Call	Bond Future	2,513.4700	2.5135	2,190.2600	2.1903	(12.859)	0	0	0
2014/06/17	ES33	07/08/2014	10.16	Call	Bond Future	2,582.4000	2.5824	2,259.1900	2.2592	(12.516)	0	0	0
2014/06/17	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	ES33	06/11/2014			Bond Future	9.8976	80.8609	9.9439	80.5322	0.468	0.0000	0.0000	0
2014/06/17	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	ES33	06/11/2014	10.29	Call	Bond Future	2,720.5400	2.7205	2,391.8300	2.3918	(12.083)	0	0	0
2014/06/17	ES33	06/11/2014	10.30	Call	Bond Future	2,787.9900	2.7880	2,459.2800	2.4593	(11.790)	0	0	0
2014/06/17	ES33	06/11/2014	10.31	Call	Bond Future	2,855.3400	2.8553	2,526.6300	2.5266	(11.512)	0	0	0
2014/06/17	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	ES33	05/02/2015	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	ES33	05/02/2015			Bond Future	10.0014	82.1176	10.0493	81.7831	0.479	0.0000	0.0000	0
2014/06/17	ES33	05/02/2015	10.01	Call	Bond Future	60.4400	0.0604	0.0000	0.0000	(100.000)	0	0	0
2014/06/17	ES33	05/02/2015	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	ES33	05/02/2015	10.00	Put	Bond Future	9.5200	0.0095	343.9700	0.3440	3513.130	0	0	0
2014/06/17	ES33	05/02/2015	9.99	Put	Bond Future	79.5700	0.0796	414.0200	0.4140	420.322	0	0	0
2014/06/17	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	274.0100	0.2740	100.000	0	0	0
2014/06/17	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	GOVI	07/08/2014			GOVI	450.0050	450.0050	449.4160	449.4160	(0.131)	0.0000	0.0000	522
2014/06/17	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	GOVI	07/08/2014	459.99	Put	GOVI	99,850.0000	9.9850	105,740.0000	10.5740	5.899	0	0	0
2014/06/17	GOVI	07/08/2014	460.01	Put	GOVI	100,050.0000	10.0050	105,940.0000	10.5940	5.887	0	0	0
2014/06/17	GOVI	07/08/2014	460.00	Put	GOVI	99,950.0000	9.9950	105,840.0000	10.5840	5.893	0	0	0
2014/06/17	GOVI	06/11/2014	449.01	Call	GOVI	77,670.0000	7.7670	71,590.0000	7.1590	(7.828)	0	0	0
2014/06/17	GOVI	06/11/2014			GOVI	456.7770	456.7770	456.1690	456.1690	(0.133)	0.0000	0.0000	28
2014/06/17	GOVI	06/11/2014	448.99	Call	GOVI	77,870.0000	7.7870	71,790.0000	7.1790	(7.808)	0	0	0
2014/06/17	GOVI	06/11/2014	449.00	Call	GOVI	77,770.0000	7.7770	71,690.0000	7.1690	(7.818)	0	0	0

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2014/06/17	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	GOVI	05/02/2015	459.99	Call	GOVI	38,820.0000	3.8820	32,580.0000	3.2580	(16.074)	0	0	0
2014/06/17	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	GOVI	05/02/2015			GOVI	463.8720	463.8720	463.2480	463.2480	(0.135)	0.0000	0.0000	0
2014/06/17	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	GOVI	05/02/2015	460.00	Call	GOVI	38,720.0000	3.8720	32,480.0000	3.2480	(16.116)	0	0	0
2014/06/17	GOVI	05/02/2015	460.01	Call	GOVI	38,620.0000	3.8620	32,380.0000	3.2380	(16.157)	0	0	0
2014/06/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/06/17	ICAA	07/08/2014			Can-Do Interest Rate	143.0235	143.0235	143.0834	143.0834	0.042	0.0000	0.0000	635
2014/06/17	IGOV	07/08/2014			Index Future	215.8850	215.8850	216.2050	216.2050	0.148	0.0000	0.0000	1,267
2014/06/17	IGOV	06/11/2014			Index Future	219.1600	219.1600	219.4800	219.4800	0.146	0.0000	0.0000	87
2014/06/17	IGOV	05/02/2015			Index Future	222.5910	222.5910	222.9120	222.9120	0.144	0.0000	0.0000	0
2014/06/17	ILBI	07/08/2014			Index Future	586.1800	586.1800	586.3850	586.3850	0.035	0.0000	0.0000	210
2014/06/17	ILBI	06/11/2014			Index Future	595.0560	595.0560	595.2580	595.2580	0.034	0.0000	0.0000	0
2014/06/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/06/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/06/17	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/06/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/06/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/06/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/06/17	JBAF	18/06/2014			Jibar Tradeable Future	5.8000	94.2000	5.8000	94.2000	0.000	0.0000	0.0000	2,000
2014/06/17	JBAF	16/07/2014			Jibar Tradeable Future	5.8700	94.1300	5.8600	94.1400	(0.170)	0.0000	0.0000	545
2014/06/17	JBAF	20/08/2014			Jibar Tradeable Future	6.0300	93.9700	6.0300	93.9700	0.000	0.0000	0.0000	0
2014/06/17	JBAF	17/09/2014			Jibar Tradeable Future	6.1000	93.9000	6.0900	93.9100	(0.164)	0.0000	0.0000	1,000
2014/06/17	JBAF	15/10/2014			Jibar Tradeable Future	6.2700	93.7300	6.2700	93.7300	0.000	0.0000	0.0000	0
2014/06/17	JBAF	19/11/2014			Jibar Tradeable Future	6.4100	93.5900	6.4300	93.5700	0.312	0.0000	0.0000	0
2014/06/17	JBAF	17/12/2014			Jibar Tradeable Future	6.5400	93.4600	6.5100	93.4900	(0.459)	0.0000	0.0000	0
2014/06/17	JBAF	18/03/2015			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	2,850
2014/06/17	JBAF	17/06/2015			Jibar Tradeable Future	7.0800	92.9200	7.0500	92.9500	(0.424)	0.0000	0.0000	5,000
2014/06/17	JBAF	16/09/2015			Jibar Tradeable Future	7.2600	92.7400	7.2300	92.7700	(0.413)	0.0000	0.0000	0
2014/06/17	JBAF	15/12/2015			Jibar Tradeable Future	7.4200	92.5800	7.3900	92.6100	(0.404)	0.0000	0.0000	0
2014/06/17	JBAF	16/03/2016			Jibar Tradeable Future	7.5800	92.4200	7.5400	92.4600	(0.528)	0.0000	0.0000	0

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2014/06/17	R023	07/08/2014	8.51	Call	Bond Future	1,947.0900		1.9471	1,868.1200	1.8681	(4.056)	0	0	0
2014/06/17	R023	07/08/2014			Bond Future	8.3048		100.1182	8.3141	100.0636	0.111	0.0000	0.0000	12,508
2014/06/17	R023	07/08/2014	8.49	Call	Bond Future	1,871.6200		1.8716	1,792.8500	1.7928	(4.209)	0	0	0
2014/06/17	R023	07/08/2014	8.50	Call	Bond Future	1,909.1700		1.9092	1,830.2900	1.8303	(4.132)	0	0	0
2014/06/17	R023	07/08/2014	8.49	Put	Bond Future	785.3800		0.7854	761.2400	0.7612	(3.074)	0	0	0
2014/06/17	R023	07/08/2014	8.51	Put	Bond Future	744.4700		0.7445	720.1300	0.7201	(3.269)	0	0	0
2014/06/17	R023	07/08/2014	8.50	Put	Bond Future	764.7200		0.7647	740.4700	0.7405	(3.171)	0	0	0
2014/06/17	R023	06/11/2014			Bond Future	8.3980		97.7040	8.4078	97.6478	0.116	0.0000	0.0000	0
2014/06/17	R023	06/11/2014	8.59	Put	Bond Future	1,641.5600		1.6416	1,635.6000	1.6356	(0.363)	0	0	0
2014/06/17	R023	06/11/2014	8.61	Put	Bond Future	1,595.2300		1.5952	1,588.9200	1.5889	(0.396)	0	0	0
2014/06/17	R023	06/11/2014	8.59	Call	Bond Future	2,737.5300		2.7375	2,675.4100	2.6754	(2.269)	0	0	0
2014/06/17	R023	06/11/2014	8.60	Put	Bond Future	1,618.2700		1.6183	1,612.1400	1.6121	(0.379)	0	0	0
2014/06/17	R023	06/11/2014	8.60	Call	Bond Future	2,770.8900		2.7709	2,708.6000	2.7086	(2.248)	0	0	0
2014/06/17	R023	06/11/2014	8.61	Call	Bond Future	2,804.4600		2.8045	2,741.9900	2.7420	(2.228)	0	0	0
2014/06/17	R023	05/02/2015			Bond Future	8.4913		99.2222	8.5016	99.1643	0.122	0.0000	0.0000	0
2014/06/17	R023	05/02/2015	8.74	Put	Bond Future	2,166.1900		2.1662	2,166.6000	2.1666	0.019	0	0	0
2014/06/17	R023	05/02/2015	8.75	Call	Bond Future	3,576.2900		3.5763	3,518.7000	3.5187	(1.610)	0	0	0
2014/06/17	R023	05/02/2015	8.76	Call	Bond Future	3,608.6900		3.6087	3,550.9600	3.5510	(1.600)	0	0	0
2014/06/17	R023	05/02/2015	8.74	Call	Bond Future	3,544.0300		3.5440	3,486.5900	3.4866	(1.621)	0	0	0
2014/06/17	R023	05/02/2015	8.76	Put	Bond Future	2,121.1500		2.1212	2,121.2700	2.1213	0.006	0	0	0
2014/06/17	R023	05/02/2015	8.75	Put	Bond Future	2,143.5800		2.1436	2,143.8400	2.1438	0.012	0	0	0
2014/06/17	R157	07/08/2014	6.76	Put	Bond Future	213.2400		0.2132	223.8600	0.2239	4.980	0	0	0
2014/06/17	R157	07/08/2014			Bond Future	6.8272		112.3968	6.8539	112.3676	0.392	0.0000	0.0000	6,048
2014/06/17	R157	07/08/2014	6.75	Put	Bond Future	219.4900		0.2195	230.4300	0.2304	4.984	0	0	0
2014/06/17	R157	07/08/2014	6.74	Call	Bond Future	130.6700		0.1307	112.7800	0.1128	(13.691)	0	0	0
2014/06/17	R157	07/08/2014	6.75	Call	Bond Future	135.2300		0.1352	117.0100	0.1170	(13.473)	0	0	0
2014/06/17	R157	07/08/2014	6.76	Call	Bond Future	139.9000		0.1399	121.3600	0.1214	(13.252)	0	0	0
2014/06/17	R157	07/08/2014	6.74	Put	Bond Future	225.8500		0.2259	237.1200	0.2371	4.990	0	0	0
2014/06/17	R157	06/11/2014	6.19	Put	Bond Future	788.6800		0.7887	813.0800	0.8131	3.094	0	0	0
2014/06/17	R157	06/11/2014			Bond Future	7.0658		107.2751	7.1020	107.2447	0.512	0.0000	0.0000	0
2014/06/17	R157	06/11/2014	6.21	Put	Bond Future	774.0500		0.7741	798.2400	0.7982	3.125	0	0	0
2014/06/17	R157	06/11/2014	6.20	Put	Bond Future	781.3500		0.7814	805.6400	0.8056	3.109	0	0	0
2014/06/17	R157	06/11/2014	6.21	Call	Bond Future	50.2000		0.0502	43.9500	0.0439	(12.450)	0	0	0
2014/06/17	R157	06/11/2014	6.19	Call	Bond Future	47.8200		0.0478	41.7800	0.0418	(12.631)	0	0	0
2014/06/17	R157	06/11/2014	6.20	Call	Bond Future	49.0000		0.0490	42.8500	0.0429	(12.551)	0	0	0
2014/06/17	R157	05/02/2015	8.74	Call	Bond Future	864.5700		0.8646	837.1300	0.8371	(3.174)	0	0	0
2014/06/17	R157	05/02/2015	8.75	Put	Bond Future	104.1500		0.1041	108.4500	0.1085	4.129	0	0	0
2014/06/17	R157	05/02/2015			Bond Future	7.4413		108.9426	7.4954	108.9108	0.726	0.0000	0.0000	0
2014/06/17	R157	05/02/2015	8.74	Put	Bond Future	105.3400		0.1053	109.6900	0.1097	4.129	0	0	0
2014/06/17	R157	05/02/2015	8.76	Put	Bond Future	102.9700		0.1030	107.2300	0.1072	4.137	0	0	0
2014/06/17	R157	05/02/2015	8.75	Call	Bond Future	869.1900		0.8692	841.7000	0.8417	(3.163)	0	0	0
2014/06/17	R157	05/02/2015	8.76	Call	Bond Future	873.8100		0.8738	846.2800	0.8463	(3.151)	0	0	0
2014/06/17	R186	07/08/2014	8.31	Call	Bond Future	1,223.7800		1.2238	1,081.4500	1.0814	(11.630)	0	0	0
2014/06/17	R186	07/08/2014	8.43	Put	Bond Future	1,862.3500		1.8624	1,904.4300	1.9044	2.260	0	0	105
2014/06/17	R186	07/08/2014	8.70	Put	Bond Future	932.3400		0.9323	939.2200	0.9392	0.738	0	0	1,000
2014/06/17	R186	07/08/2014			Bond Future	8.4532		116.9792	8.4779	116.7730	0.291	0.0000	0.0000	48,362

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
2014/06/17	R186	07/08/2014	7.60	Put	Bond Future	7,553.2000		7.5532	7,736.6600	7.7367	2.429	0	0	0
2014/06/17	R186	07/08/2014	8.00	Call	Bond Future	458.7100		0.4587	378.3700	0.3784	(17.514)	0	0	105
2014/06/17	R186	07/08/2014	8.92	Put	Bond Future	482.9300		0.4829	476.7300	0.4767	(1.284)	0	0	840
2014/06/17	R186	07/08/2014	8.29	Call	Bond Future	1,158.0800		1.1581	1,019.6400	1.0196	(11.954)	0	0	0
2014/06/17	R186	07/08/2014	8.25	Call	Bond Future	1,034.1300		1.0341	903.5700	0.9036	(12.625)	0	0	1,200
2014/06/17	R186	07/08/2014	8.30	Call	Bond Future	1,190.6300		1.1906	1,050.2400	1.0502	(11.791)	0	0	0
2014/06/17	R186	07/08/2014	8.29	Put	Bond Future	2,537.8600		2.5379	2,605.5500	2.6056	2.667	0	0	0
2014/06/17	R186	07/08/2014	9.20	Put	Bond Future	184.3600		0.1844	175.3900	0.1754	(4.865)	0	0	2,100
2014/06/17	R186	07/08/2014	7.60	Call	Bond Future	81.8600		0.0819	59.1900	0.0592	(27.694)	0	0	210
2014/06/17	R186	07/08/2014	8.00	Put	Bond Future	4,346.7100		4.3467	4,472.5000	4.4725	2.894	0	0	0
2014/06/17	R186	07/08/2014	8.31	Put	Bond Future	2,433.2800		2.4333	2,497.0800	2.4971	2.622	0	0	0
2014/06/17	R186	07/08/2014	8.92	Call	Bond Future	4,305.0700		4.3051	4,092.7400	4.0927	(4.932)	0	0	0
2014/06/17	R186	07/08/2014	8.30	Put	Bond Future	2,485.2300		2.4852	2,550.9700	2.5510	2.645	0	0	0
2014/06/17	R186	07/08/2014	9.20	Call	Bond Future	6,214.7800		6.2148	5,999.6800	5.9997	(3.461)	0	0	0
2014/06/17	R186	07/08/2014	8.43	Call	Bond Future	1,667.3000		1.6673	1,503.2500	1.5032	(9.839)	0	0	0
2014/06/17	R186	07/08/2014	8.70	Call	Bond Future	2,975.3500		2.9754	2,776.1000	2.7761	(6.697)	0	0	0
2014/06/17	R186	07/08/2014	8.25	Put	Bond Future	2,755.5000		2.7555	2,831.0700	2.8311	2.743	0	0	0
2014/06/17	R186	06/11/2014	8.14	Call	Bond Future	1,693.7500		1.6938	1,584.2800	1.5843	(6.463)	0	0	0
2014/06/17	R186	06/11/2014	8.15	Put	Bond Future	4,942.6700		4.9427	5,042.1800	5.0422	2.013	0	0	0
2014/06/17	R186	06/11/2014			Bond Future	8.5350		118.7388	8.5606	118.5288	0.300	0.0000	0.0000	103
2014/06/17	R186	06/11/2014	9.17	Call	Bond Future	6,247.2400		6.2472	6,054.9800	6.0550	(3.078)	0	0	0
2014/06/17	R186	06/11/2014	8.15	Call	Bond Future	1,722.5100		1.7225	1,611.9900	1.6120	(6.416)	0	0	0
2014/06/17	R186	06/11/2014	8.16	Call	Bond Future	1,751.5800		1.7516	1,640.0100	1.6400	(6.370)	0	0	0
2014/06/17	R186	06/11/2014	9.17	Put	Bond Future	1,197.1500		1.1972	1,214.9200	1.2149	1.484	0	0	2,010
2014/06/17	R186	06/11/2014	8.14	Put	Bond Future	4,999.2200		4.9992	5,099.7800	5.0998	2.012	0	0	0
2014/06/17	R186	06/11/2014	8.16	Put	Bond Future	4,886.5200		4.8865	4,984.9800	4.9850	2.015	0	0	0
2014/06/17	R186	05/02/2015	9.00	Call	Bond Future	5,754.8600		5.7549	5,586.7500	5.5867	(2.921)	0	0	0
2014/06/17	R186	05/02/2015			Bond Future	8.6143		115.2884	8.6410	115.0741	0.310	0.0000	0.0000	0
2014/06/17	R186	05/02/2015	8.75	Call	Bond Future	4,609.7200		4.6097	4,456.5200	4.4565	(3.323)	0	0	0
2014/06/17	R186	05/02/2015	8.76	Call	Bond Future	4,653.2700		4.6533	4,499.4200	4.4994	(3.306)	0	0	0
2014/06/17	R186	05/02/2015	8.74	Call	Bond Future	4,566.3800		4.5664	4,413.8200	4.4138	(3.341)	0	0	0
2014/06/17	R186	05/02/2015	8.76	Put	Bond Future	3,491.0900		3.4911	3,551.5200	3.5515	1.731	0	0	0
2014/06/17	R186	05/02/2015	8.75	Put	Bond Future	3,526.7800		3.5268	3,587.8600	3.5879	1.732	0	0	0
2014/06/17	R186	05/02/2015	9.00	Put	Bond Future	2,714.0900		2.7141	2,760.2600	2.7603	1.701	0	0	9,600
2014/06/17	R186	05/02/2015	8.74	Put	Bond Future	3,562.7500		3.5627	3,624.4700	3.6245	1.732	0	0	0
2014/06/17	R197	07/08/2014			Bond Future	285.5099		285.5099	285.8203	285.8203	0.109	0.0000	0.0000	905
2014/06/17	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R197	07/08/2014	270.00	Call	Bond Future	15,509.9200		15.5099	15,820.2900	15.8203	2.001	0	0	0
2014/06/17	R197	07/08/2014	270.01	Call	Bond Future	15,499.9200		15.4999	15,810.2900	15.8103	2.002	0	0	0
2014/06/17	R197	07/08/2014	269.99	Call	Bond Future	15,519.9200		15.5199	15,830.2900	15.8303	2.000	0	0	0
2014/06/17	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R197	06/11/2014			Bond Future	289.8398		289.8398	290.1529	290.1529	0.108	0.0000	0.0000	0
2014/06/17	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R197	06/11/2014	285.00	Call	Bond Future	4,839.8100		4.8398	5,152.9200	5.1529	6.469	0	0	0
2014/06/17	R197	06/11/2014	285.01	Call	Bond Future	4,829.8100		4.8298	5,142.9200	5.1429	6.483	0	0	0

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2014/06/17	R197	06/11/2014	284.99	Call	Bond Future	4,849.8100	4.8498	5,162.9200	5.1629	6.456	0	0	0
2014/06/17	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R201	07/08/2014	5.31	Put	Bond Future	333.7700	0.3338	325.2600	0.3253	(2.550)	0	0	0
2014/06/17	R201	07/08/2014			Bond Future	6.0793	102.1463	6.0648	102.1515	(0.238)	0.0000	0.0000	0
2014/06/17	R201	07/08/2014	5.30	Put	Bond Future	336.5000	0.3365	328.0000	0.3280	(2.526)	0	0	0
2014/06/17	R201	07/08/2014	5.31	Call	Bond Future	57.0200	0.0570	53.6900	0.0537	(5.840)	0	0	0
2014/06/17	R201	07/08/2014	5.29	Call	Bond Future	55.2900	0.0553	51.9900	0.0520	(5.969)	0	0	0
2014/06/17	R201	07/08/2014	5.30	Call	Bond Future	56.1500	0.0562	52.8300	0.0528	(5.913)	0	0	0
2014/06/17	R201	07/08/2014	5.29	Put	Bond Future	339.2500	0.3392	330.7700	0.3308	(2.500)	0	0	0
2014/06/17	R202	07/08/2014	207.99	Call	Bond Future	20,990.4700	20.9905	21,054.5100	21.0545	0.305	0	0	0
2014/06/17	R202	07/08/2014	208.00	Put	Bond Future	31.0300	0.0310	22.3400	0.0223	(28.005)	0	0	0
2014/06/17	R202	07/08/2014			Bond Future	228.9496	228.9496	229.0222	229.0222	0.032	0.0000	0.0000	44,627
2014/06/17	R202	07/08/2014	207.99	Put	Bond Future	30.9200	0.0309	22.2600	0.0223	(28.008)	0	0	0
2014/06/17	R202	07/08/2014	208.01	Put	Bond Future	31.1300	0.0311	22.4300	0.0224	(27.947)	0	0	0
2014/06/17	R202	07/08/2014	208.00	Call	Bond Future	20,980.5800	20.9806	21,044.5900	21.0446	0.305	0	0	0
2014/06/17	R202	07/08/2014	208.01	Call	Bond Future	20,970.6800	20.9707	21,034.6800	21.0347	0.305	0	0	0
2014/06/17	R202	06/11/2014	226.99	Call	Bond Future	5,431.4100	5.4314	5,503.6200	5.5036	1.329	0	0	0
2014/06/17	R202	06/11/2014			Bond Future	232.4214	232.4214	232.4936	232.4936	0.031	0.0000	0.0000	0
2014/06/17	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R202	06/11/2014	227.00	Call	Bond Future	5,421.4100	5.4214	5,493.6200	5.4936	1.332	0	0	0
2014/06/17	R202	06/11/2014	227.01	Call	Bond Future	5,411.4100	5.4114	5,483.6200	5.4836	1.334	0	0	0
2014/06/17	R203	07/08/2014	7.30	Call	Bond Future	337.8700	0.3379	310.8100	0.3108	(8.009)	0	0	0
2014/06/17	R203	07/08/2014			Bond Future	7.4157	105.6197	7.4249	105.5943	0.124	0.0000	0.0000	24,601
2014/06/17	R203	07/08/2014	7.31	Call	Bond Future	349.0300	0.3490	321.6300	0.3216	(7.850)	0	0	0
2014/06/17	R203	07/08/2014	6.84	Put	Bond Future	1,651.7700	1.6518	1,668.3400	1.6683	1.003	0	0	0
2014/06/17	R203	07/08/2014	7.29	Put	Bond Future	674.4600	0.6745	673.1200	0.6731	(0.199)	0	0	0
2014/06/17	R203	07/08/2014	7.31	Put	Bond Future	641.1700	0.6412	639.1400	0.6391	(0.317)	0	0	0
2014/06/17	R203	07/08/2014	7.29	Call	Bond Future	326.9400	0.3269	300.2300	0.3002	(8.170)	0	0	0
2014/06/17	R203	07/08/2014	7.30	Put	Bond Future	657.6900	0.6577	656.0000	0.6560	(0.257)	0	0	0
2014/06/17	R203	07/08/2014	6.84	Call	Bond Future	48.3000	0.0483	39.5000	0.0395	(18.219)	0	0	46
2014/06/17	R203	06/11/2014	6.86	Call	Bond Future	208.4300	0.2084	196.0300	0.1960	(5.949)	0	0	0
2014/06/17	R203	06/11/2014			Bond Future	7.5493	103.0454	7.5598	103.0189	0.138	0.0000	0.0000	200
2014/06/17	R203	06/11/2014	6.98	Call	Bond Future	276.9600	0.2770	262.2700	0.2623	(5.304)	0	0	14
2014/06/17	R203	06/11/2014	6.84	Call	Bond Future	198.2300	0.1982	186.2100	0.1862	(6.064)	0	0	45
2014/06/17	R203	06/11/2014	6.85	Call	Bond Future	203.2800	0.2033	191.0700	0.1911	(6.006)	0	0	0
2014/06/17	R203	06/11/2014	6.98	Put	Bond Future	1,739.2400	1.7392	1,751.1000	1.7511	0.682	0	0	0
2014/06/17	R203	06/11/2014	6.84	Put	Bond Future	2,024.0900	2.0241	2,038.6200	2.0386	0.718	0	0	0
2014/06/17	R203	06/11/2014	6.86	Put	Bond Future	1,982.2500	1.9822	1,996.4000	1.9964	0.714	0	0	0
2014/06/17	R203	06/11/2014	6.85	Put	Bond Future	2,003.1200	2.0031	2,017.4600	2.0175	0.716	0	0	0
2014/06/17	R203	05/02/2015	7.69	Call	Bond Future	1,036.5900	1.0366	1,013.8200	1.0138	(2.197)	0	0	55
2014/06/17	R203	05/02/2015			Bond Future	7.6934	104.6467	7.7053	104.6189	0.155	0.0000	0.0000	0
2014/06/17	R203	05/02/2015	8.34	Put	Bond Future	482.5600	0.4826	482.7400	0.4827	0.037	0	0	0
2014/06/17	R203	05/02/2015	8.35	Call	Bond Future	1,991.6300	1.9916	1,963.9600	1.9640	(1.389)	0	0	0

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2014/06/17	R203	05/02/2015	8.36	Call	Bond Future	2,008.4600	2.0085	1,980.7300	1.9807	(1.381)	0	0	0
2014/06/17	R203	05/02/2015	8.34	Call	Bond Future	1,974.8600	1.9749	1,947.2300	1.9472	(1.399)	0	0	0
2014/06/17	R203	05/02/2015	8.36	Put	Bond Future	470.4500	0.4705	470.5300	0.4705	0.017	0	0	0
2014/06/17	R203	05/02/2015	7.69	Put	Bond Future	1,044.4600	1.0445	1,049.5000	1.0495	0.483	0	0	0
2014/06/17	R203	05/02/2015	8.35	Put	Bond Future	476.4700	0.4765	476.6100	0.4766	0.029	0	0	0
2014/06/17	R204	07/08/2014			Bond Future	7.6539	102.3837	7.6683	102.3308	0.188	0.0000	0.0000	15,498
2014/06/17	R204	07/08/2014	7.44	Put	Bond Future	1,163.8300	1.1638	1,176.6200	1.1766	1.099	0	0	0
2014/06/17	R204	07/08/2014	7.46	Put	Bond Future	1,114.7300	1.1147	1,126.2200	1.1262	1.031	0	0	0
2014/06/17	R204	07/08/2014	7.45	Put	Bond Future	1,139.1300	1.1391	1,151.2700	1.1513	1.066	0	0	0
2014/06/17	R204	07/08/2014	7.46	Call	Bond Future	398.6300	0.3986	357.3000	0.3573	(10.368)	0	0	0
2014/06/17	R204	07/08/2014	7.78	Call	Bond Future	960.2600	0.9603	903.1300	0.9031	(5.949)	0	0	0
2014/06/17	R204	07/08/2014	7.44	Call	Bond Future	373.5200	0.3735	333.4900	0.3335	(10.717)	0	0	0
2014/06/17	R204	07/08/2014	7.78	Put	Bond Future	497.8600	0.4979	493.5500	0.4935	(0.866)	0	0	530
2014/06/17	R204	07/08/2014	7.45	Call	Bond Future	385.9300	0.3859	345.2500	0.3452	(10.541)	0	0	0
2014/06/17	R204	06/11/2014	7.99	Put	Bond Future	832.1200	0.8321	837.8000	0.8378	0.683	0	0	1,270
2014/06/17	R204	06/11/2014			Bond Future	7.7656	103.9239	7.7813	103.8694	0.201	0.0000	0.0000	200
2014/06/17	R204	06/11/2014	6.99	Put	Bond Future	3,007.0200	3.0070	3,042.2700	3.0423	1.172	0	0	0
2014/06/17	R204	06/11/2014	7.01	Put	Bond Future	2,948.0500	2.9481	2,982.6900	2.9827	1.175	0	0	0
2014/06/17	R204	06/11/2014	6.99	Call	Bond Future	262.7700	0.2628	243.6100	0.2436	(7.292)	0	0	0
2014/06/17	R204	06/11/2014	7.00	Put	Bond Future	2,977.4800	2.9775	3,012.4200	3.0124	1.173	0	0	0
2014/06/17	R204	06/11/2014	7.99	Call	Bond Future	1,609.2600	1.6093	1,560.5300	1.5605	(3.028)	0	0	0
2014/06/17	R204	06/11/2014	7.00	Call	Bond Future	269.1800	0.2692	249.7100	0.2497	(7.233)	0	0	0
2014/06/17	R204	06/11/2014	7.01	Call	Bond Future	275.7000	0.2757	255.9300	0.2559	(7.171)	0	0	0
2014/06/17	R204	05/02/2015			Bond Future	7.8783	101.5039	7.8953	101.4478	0.217	0.0000	0.0000	0
2014/06/17	R204	05/02/2015	8.25	Call	Bond Future	2,190.7100	2.1907	2,143.1900	2.1432	(2.169)	0	0	0
2014/06/17	R204	05/02/2015	8.26	Call	Bond Future	2,211.3800	2.2114	2,163.7100	2.1637	(2.156)	0	0	0
2014/06/17	R204	05/02/2015	8.24	Call	Bond Future	2,170.1300	2.1701	2,122.7600	2.1228	(2.183)	0	0	0
2014/06/17	R204	05/02/2015	8.26	Put	Bond Future	967.5000	0.9675	975.9200	0.9759	0.870	0	0	0
2014/06/17	R204	05/02/2015	8.25	Put	Bond Future	979.1700	0.9792	987.7400	0.9877	0.875	0	0	0
2014/06/17	R204	05/02/2015	8.24	Put	Bond Future	990.9400	0.9909	999.6600	0.9997	0.880	0	0	0
2014/06/17	R207	07/08/2014	7.69	Call	Bond Future	410.9800	0.4110	378.4300	0.3784	(7.920)	0	0	0
2014/06/17	R207	07/08/2014	7.70	Put	Bond Future	1,506.2400	1.5062	1,489.9500	1.4900	(1.082)	0	0	0
2014/06/17	R207	07/08/2014			Bond Future	7.9525	97.4959	7.9564	97.4792	0.049	0.0000	0.0000	30,770
2014/06/17	R207	07/08/2014	7.70	Call	Bond Future	424.2100	0.4242	391.2400	0.3912	(7.772)	0	0	0
2014/06/17	R207	07/08/2014	7.71	Call	Bond Future	437.7300	0.4377	404.3500	0.4044	(7.626)	0	0	0
2014/06/17	R207	07/08/2014	7.69	Put	Bond Future	1,536.1700	1.5362	1,520.3000	1.5203	(1.033)	0	0	0
2014/06/17	R207	07/08/2014	7.71	Put	Bond Future	1,476.6200	1.4766	1,459.9200	1.4599	(1.131)	0	0	0
2014/06/17	R207	06/11/2014	7.36	Put	Bond Future	3,331.5100	3.3315	3,331.1100	3.3311	(0.012)	0	0	0
2014/06/17	R207	06/11/2014			Bond Future	8.0578	98.9630	8.0622	98.9453	0.054	0.0000	0.0000	100
2014/06/17	R207	06/11/2014	7.35	Put	Bond Future	3,364.8300	3.3648	3,364.6300	3.3646	(0.006)	0	0	0
2014/06/17	R207	06/11/2014	7.36	Call	Bond Future	431.5800	0.4316	413.5100	0.4135	(4.187)	0	0	0
2014/06/17	R207	06/11/2014	7.34	Call	Bond Future	413.7200	0.4137	396.0500	0.3960	(4.271)	0	0	0
2014/06/17	R207	06/11/2014	7.35	Call	Bond Future	422.5800	0.4226	404.7100	0.4047	(4.229)	0	0	0
2014/06/17	R207	06/11/2014	7.34	Put	Bond Future	3,398.3100	3.3983	3,398.3100	3.3983	0.000	0	0	0
2014/06/17	R207	05/02/2015	8.49	Put	Bond Future	1,311.2300	1.3112	1,303.1200	1.3031	(0.619)	0	0	0
2014/06/17	R207	05/02/2015			Bond Future	8.1650	96.8595	8.1698	96.8408	0.059	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
2014/06/17	R207	05/02/2015	8.51	Put	Bond Future	1,282.2500	1.2822	1,274.0800	1.2741	(0.637)	0	0	0
2014/06/17	R207	05/02/2015	8.50	Call	Bond Future	2,593.3600	2.5934	2,566.5200	2.5665	(1.035)	0	0	0
2014/06/17	R207	05/02/2015	8.51	Call	Bond Future	2,617.3100	2.6173	2,590.4400	2.5904	(1.027)	0	0	0
2014/06/17	R207	05/02/2015	8.49	Call	Bond Future	2,569.5100	2.5695	2,542.7000	2.5427	(1.043)	0	0	0
2014/06/17	R207	05/02/2015	8.50	Put	Bond Future	1,296.6800	1.2967	1,288.5400	1.2885	(0.628)	0	0	0
2014/06/17	R208	07/08/2014	8.28	Call	Bond Future	1,447.1600	1.4472	1,383.8900	1.3839	(4.372)	0	0	0
2014/06/17	R208	07/08/2014			Bond Future	8.1156	95.5582	8.1248	95.5137	0.113	0.0000	0.0000	13,421
2014/06/17	R208	07/08/2014	7.80	Call	Bond Future	406.1300	0.4061	364.4100	0.3644	(10.273)	0	0	0
2014/06/17	R208	07/08/2014	7.79	Put	Bond Future	1,984.2400	1.9842	1,987.7000	1.9877	0.174	0	0	0
2014/06/17	R208	07/08/2014	7.81	Put	Bond Future	1,912.0400	1.9120	1,914.1200	1.9141	0.109	0	0	0
2014/06/17	R208	07/08/2014	7.80	Put	Bond Future	1,947.9600	1.9480	1,950.7300	1.9507	0.142	0	0	0
2014/06/17	R208	07/08/2014	7.81	Call	Bond Future	419.5400	0.4195	377.1300	0.3771	(10.109)	0	0	0
2014/06/17	R208	07/08/2014	8.28	Put	Bond Future	655.9100	0.6559	637.1300	0.6371	(2.863)	0	0	630
2014/06/17	R208	07/08/2014	7.79	Call	Bond Future	393.0400	0.3930	352.0100	0.3520	(10.439)	0	0	0
2014/06/17	R208	06/11/2014	7.46	Call	Bond Future	457.4800	0.4575	432.4800	0.4325	(5.465)	0	0	0
2014/06/17	R208	06/11/2014			Bond Future	8.2154	93.5977	8.2252	93.5518	0.119	0.0000	0.0000	100
2014/06/17	R208	06/11/2014	7.44	Call	Bond Future	438.2100	0.4382	413.8500	0.4138	(5.559)	0	0	0
2014/06/17	R208	06/11/2014	7.45	Call	Bond Future	447.7700	0.4478	423.0800	0.4231	(5.514)	0	0	0
2014/06/17	R208	06/11/2014	8.50	Put	Bond Future	1,127.9000	1.1279	1,122.4600	1.1225	(0.482)	0	0	1,520
2014/06/17	R208	06/11/2014	7.44	Put	Bond Future	4,151.6000	4.1516	4,173.0900	4.1731	0.518	0	0	0
2014/06/17	R208	06/11/2014	7.46	Put	Bond Future	4,072.8300	4.0728	4,093.6800	4.0937	0.512	0	0	0
2014/06/17	R208	06/11/2014	8.50	Call	Bond Future	2,446.9500	2.4469	2,395.6600	2.3957	(2.096)	0	0	0
2014/06/17	R208	06/11/2014	7.45	Put	Bond Future	4,112.1300	4.1121	4,133.2900	4.1333	0.515	0	0	0
2014/06/17	R208	05/02/2015	8.51	Call	Bond Future	2,639.2500	2.6393	2,593.9100	2.5939	(1.718)	0	0	0
2014/06/17	R208	05/02/2015			Bond Future	8.3144	95.0522	8.3249	95.0049	0.126	0.0000	0.0000	0
2014/06/17	R208	05/02/2015	8.49	Call	Bond Future	2,588.3800	2.5884	2,543.3100	2.5433	(1.741)	0	0	0
2014/06/17	R208	05/02/2015	8.51	Put	Bond Future	1,761.5500	1.7616	1,763.5500	1.7635	0.114	0	0	0
2014/06/17	R208	05/02/2015	8.50	Put	Bond Future	1,780.6800	1.7807	1,782.8100	1.7828	0.120	0	0	0
2014/06/17	R208	05/02/2015	8.49	Put	Bond Future	1,799.9700	1.8000	1,802.2400	1.8022	0.126	0	0	0
2014/06/17	R208	05/02/2015	8.50	Call	Bond Future	2,613.7500	2.6138	2,568.5400	2.5685	(1.730)	0	0	0
2014/06/17	R209	07/08/2014	9.04	Put	Bond Future	1,880.3200	1.8803	1,996.9500	1.9969	6.203	0	0	0
2014/06/17	R209	07/08/2014			Bond Future	9.0881	75.6115	9.1331	75.2798	0.494	0.0000	0.0000	25,602
2014/06/17	R209	07/08/2014	9.06	Put	Bond Future	1,801.8200	1.8018	1,913.4900	1.9135	6.198	0	0	0
2014/06/17	R209	07/08/2014	9.05	Put	Bond Future	1,840.7800	1.8408	1,954.9200	1.9549	6.201	0	0	0
2014/06/17	R209	07/08/2014	9.05	Call	Bond Future	1,557.5800	1.5576	1,340.0100	1.3400	(13.968)	0	0	0
2014/06/17	R209	07/08/2014	9.06	Call	Bond Future	1,593.0800	1.5931	1,373.0400	1.3730	(13.812)	0	0	0
2014/06/17	R209	07/08/2014	9.04	Call	Bond Future	1,522.5400	1.5225	1,307.4600	1.3075	(14.126)	0	0	0
2014/06/17	R209	06/11/2014	9.50	Call	Bond Future	4,287.8500	4.2879	4,033.7600	4.0338	(5.926)	0	0	0
2014/06/17	R209	06/11/2014	8.95	Call	Bond Future	2,231.8000	2.2318	2,048.8600	2.0489	(8.197)	0	0	2,050
2014/06/17	R209	06/11/2014			Bond Future	9.1623	73.6026	9.2087	73.2654	0.505	0.0000	0.0000	100
2014/06/17	R209	06/11/2014	8.99	Put	Bond Future	3,633.7900	3.6338	3,782.2800	3.7823	4.086	0	0	0
2014/06/17	R209	06/11/2014	10.00	Call	Bond Future	6,644.6000	6.6446	6,347.1000	6.3471	(4.477)	0	0	0
2014/06/17	R209	06/11/2014	9.05	Put	Bond Future	3,380.8700	3.3809	3,520.8500	3.5208	4.140	0	0	0
2014/06/17	R209	06/11/2014	9.58	Put	Bond Future	1,684.9800	1.6850	1,759.6300	1.7596	4.430	0	0	907
2014/06/17	R209	06/11/2014	9.01	Put	Bond Future	3,548.1000	3.5481	3,693.7300	3.6937	4.104	0	0	0
2014/06/17	R209	06/11/2014	9.50	Put	Bond Future	1,884.0600	1.8841	1,967.1500	1.9672	4.410	0	0	5,500

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2014/06/17	R209	06/11/2014	10.05	Call	Bond Future	6,896.3500	6.8963	6,595.6900	6.5957	(4.360)	0	0	0
2014/06/17	R209	06/11/2014	8.95	Put	Bond Future	3,809.3900	3.8094	3,963.6300	3.9636	4.049	0	0	0
2014/06/17	R209	06/11/2014	9.00	Put	Bond Future	3,590.7700	3.5908	3,737.8200	3.7378	4.095	0	0	0
2014/06/17	R209	06/11/2014	9.95	Call	Bond Future	6,394.8900	6.3949	6,100.7500	6.1008	(4.600)	0	0	0
2014/06/17	R209	06/11/2014	8.50	Call	Bond Future	1,097.1000	1.0971	979.6900	0.9797	(10.702)	0	0	5,500
2014/06/17	R209	06/11/2014	8.75	Put	Bond Future	4,776.6900	4.7767	4,960.2200	4.9602	3.842	0	0	0
2014/06/17	R209	06/11/2014	8.99	Call	Bond Future	2,357.4000	2.3574	2,168.7100	2.1687	(8.004)	0	0	0
2014/06/17	R209	06/11/2014	9.25	Call	Bond Future	3,265.9700	3.2660	3,041.7600	3.0418	(6.865)	0	0	0
2014/06/17	R209	06/11/2014	10.05	Put	Bond Future	835.0200	0.8350	871.5400	0.8715	4.374	0	0	2,050
2014/06/17	R209	06/11/2014	10.00	Put	Bond Future	903.2300	0.9032	942.9100	0.9429	4.393	0	0	1,640
2014/06/17	R209	06/11/2014	9.05	Call	Bond Future	2,552.7600	2.5528	2,355.5600	2.3556	(7.725)	0	0	2,050
2014/06/17	R209	06/11/2014	9.58	Call	Bond Future	4,640.1300	4.6401	4,377.6000	4.3776	(5.658)	0	0	0
2014/06/17	R209	06/11/2014	9.00	Call	Bond Future	2,389.3800	2.3894	2,199.2500	2.1993	(7.957)	0	0	1,640
2014/06/17	R209	06/11/2014	9.25	Put	Bond Future	2,629.7700	2.6298	2,742.7400	2.7427	4.296	0	0	2,200
2014/06/17	R209	06/11/2014	8.75	Call	Bond Future	1,664.4300	1.6644	1,510.7800	1.5108	(9.231)	0	0	2,200
2014/06/17	R209	06/11/2014	9.01	Call	Bond Future	2,421.6000	2.4216	2,230.0500	2.2300	(7.910)	0	0	0
2014/06/17	R209	06/11/2014	9.95	Put	Bond Future	975.9200	0.9759	1,018.9600	1.0190	4.410	0	0	2,050
2014/06/17	R209	06/11/2014	8.50	Put	Bond Future	6,196.9800	6.1970	6,416.7500	6.4167	3.546	0	0	0
2014/06/17	R209	05/02/2015			Bond Future	9.2345	74.7465	9.2822	74.4034	0.517	0.0000	0.0000	0
2014/06/17	R209	05/02/2015	9.25	Call	Bond Future	3,971.9100	3.9719	3,759.1400	3.7591	(5.357)	0	0	0
2014/06/17	R209	05/02/2015	9.26	Call	Bond Future	4,008.0800	4.0081	3,794.3000	3.7943	(5.334)	0	0	0
2014/06/17	R209	05/02/2015	9.24	Call	Bond Future	3,936.1400	3.9361	3,724.3800	3.7244	(5.380)	0	0	0
2014/06/17	R209	05/02/2015	9.25	Put	Bond Future	3,860.0400	3.8600	3,990.3800	3.9904	3.377	0	0	0
2014/06/17	R209	05/02/2015	9.24	Put	Bond Future	3,896.2700	3.8963	4,027.6200	4.0276	3.371	0	0	0
2014/06/17	R209	05/02/2015	9.26	Put	Bond Future	3,824.3200	3.8243	3,953.6500	3.9537	3.382	0	0	0
2014/06/17	R210	07/08/2014			Bond Future	171.8922	171.8922	171.9466	171.9466	0.032	0.0000	0.0000	618
2014/06/17	R210	07/08/2014	159.00	Call	Bond Future	12,892.1600	12.8922	12,946.6300	12.9466	0.423	0	0	0
2014/06/17	R210	07/08/2014	159.01	Call	Bond Future	12,882.1600	12.8822	12,936.6300	12.9366	0.423	0	0	0
2014/06/17	R210	07/08/2014	158.99	Call	Bond Future	12,902.1600	12.9022	12,956.6300	12.9566	0.422	0	0	0
2014/06/17	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R210	06/11/2014			Bond Future	172.4597	172.4597	172.5136	172.5136	0.031	0.0000	0.0000	0
2014/06/17	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R210	06/11/2014	169.00	Call	Bond Future	3,459.6700	3.4597	3,513.5900	3.5136	1.559	0	0	0
2014/06/17	R210	06/11/2014	169.01	Call	Bond Future	3,449.6700	3.4497	3,503.5900	3.5036	1.563	0	0	0
2014/06/17	R210	06/11/2014	168.99	Call	Bond Future	3,469.6700	3.4697	3,523.5900	3.5236	1.554	0	0	0
2014/06/17	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R211	07/08/2014			Bond Future	130.6334	130.6334	130.6715	130.6715	0.029	0.0000	0.0000	390
2014/06/17	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R211	07/08/2014	128.00	Call	Bond Future	2,633.3600	2.6334	2,671.4600	2.6715	1.447	0	0	0
2014/06/17	R211	07/08/2014	128.01	Call	Bond Future	2,623.3600	2.6234	2,661.4600	2.6615	1.452	0	0	0
2014/06/17	R211	07/08/2014	127.99	Call	Bond Future	2,643.3600	2.6434	2,681.4600	2.6815	1.441	0	0	0
2014/06/17	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/17	R211	06/11/2014	130.00	Call	Bond Future	2,614.8400	2.6148	2,652.5300	2.6525	1.441	0	0	0
2014/06/17	R211	06/11/2014	130.01	Call	Bond Future	2,604.8400	2.6048	2,642.5300	2.6425	1.447	0	0	0
2014/06/17	R211	06/11/2014			Bond Future	132.6148	132.6148	132.6525	132.6525	0.028	0.0000	0.0000	0
2014/06/17	R211	06/11/2014	129.99	Call	Bond Future	2,624.8400	2.6248	2,662.5300	2.6625	1.436	0	0	0
2014/06/17	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R212	07/08/2014	128.99	Call	Bond Future	5,696.6800	5.6967	5,739.4500	5.7395	0.751	0	0	0
2014/06/17	R212	07/08/2014			Bond Future	134.6867	134.6867	134.7294	134.7294	0.032	0.0000	0.0000	21,797
2014/06/17	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R212	07/08/2014	129.00	Call	Bond Future	5,686.6800	5.6867	5,729.4500	5.7295	0.752	0	0	0
2014/06/17	R212	07/08/2014	129.01	Call	Bond Future	5,676.6800	5.6767	5,719.4500	5.7195	0.753	0	0	0
2014/06/17	R212	06/11/2014			Bond Future	136.7297	136.7297	136.7721	136.7721	0.031	0.0000	0.0000	0
2014/06/17	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R212	06/11/2014	135.00	Call	Bond Future	1,729.7200	1.7297	1,772.0900	1.7721	2.450	0	0	0
2014/06/17	R212	06/11/2014	135.01	Call	Bond Future	1,719.7200	1.7197	1,762.0900	1.7621	2.464	0	0	0
2014/06/17	R212	06/11/2014	134.99	Call	Bond Future	1,739.7200	1.7397	1,782.0900	1.7821	2.435	0	0	0
2014/06/17	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R213	07/08/2014	8.86	Call	Bond Future	1,287.8300	1.2878	1,089.5400	1.0895	(15.397)	0	0	0
2014/06/17	R213	07/08/2014			Bond Future	8.9717	86.2965	9.0166	85.9614	0.501	0.0000	0.0000	24,257
2014/06/17	R213	07/08/2014	8.84	Call	Bond Future	1,225.1100	1.2251	1,032.1900	1.0322	(15.747)	0	0	0
2014/06/17	R213	07/08/2014	8.85	Call	Bond Future	1,256.2200	1.2562	1,060.6100	1.0606	(15.571)	0	0	0
2014/06/17	R213	07/08/2014	8.84	Put	Bond Future	2,218.0600	2.2181	2,360.1800	2.3602	6.407	0	0	0
2014/06/17	R213	07/08/2014	8.86	Put	Bond Future	2,128.8500	2.1288	2,265.6000	2.2656	6.424	0	0	0
2014/06/17	R213	07/08/2014	8.85	Put	Bond Future	2,173.1600	2.1732	2,312.5900	2.3126	6.416	0	0	0
2014/06/17	R213	06/11/2014	8.84	Call	Bond Future	2,221.6600	2.2217	2,038.4100	2.0384	(8.248)	0	0	0
2014/06/17	R213	06/11/2014	8.85	Put	Bond Future	3,764.5700	3.7646	3,920.5600	3.9206	4.144	0	0	0
2014/06/17	R213	06/11/2014			Bond Future	9.0527	84.0538	9.0991	83.7131	0.513	0.0000	0.0000	0
2014/06/17	R213	06/11/2014	8.85	Call	Bond Future	2,252.9500	2.2529	2,068.2300	2.0682	(8.199)	0	0	0
2014/06/17	R213	06/11/2014	8.86	Call	Bond Future	2,284.5100	2.2845	2,098.3200	2.0983	(8.150)	0	0	0
2014/06/17	R213	06/11/2014	8.84	Put	Bond Future	3,808.8900	3.8089	3,966.3500	3.9663	4.134	0	0	0
2014/06/17	R213	06/11/2014	8.86	Put	Bond Future	3,720.6100	3.7206	3,875.1300	3.8751	4.153	0	0	0
2014/06/17	R213	05/02/2015	9.26	Put	Bond Future	3,471.3900	3.4714	3,593.3900	3.5934	3.514	0	0	0
2014/06/17	R213	05/02/2015			Bond Future	9.1331	85.3599	9.1811	85.0132	0.525	0.0000	0.0000	0
2014/06/17	R213	05/02/2015	9.25	Put	Bond Future	3,504.5400	3.5045	3,627.5300	3.6275	3.509	0	0	0
2014/06/17	R213	05/02/2015	9.24	Put	Bond Future	3,537.6600	3.5377	3,661.6500	3.6617	3.505	0	0	0
2014/06/17	R213	05/02/2015	9.25	Call	Bond Future	4,345.5100	4.3455	4,121.8200	4.1218	(5.148)	0	0	0
2014/06/17	R213	05/02/2015	9.26	Call	Bond Future	4,383.7100	4.3837	4,159.0300	4.1590	(5.125)	0	0	0
2014/06/17	R213	05/02/2015	9.24	Call	Bond Future	4,307.1900	4.3072	4,084.5000	4.0845	(5.170)	0	0	0
2014/06/17	R214	07/08/2014	9.54	Put	Bond Future	740.5100	0.7405	790.1800	0.7902	6.708	0	0	0
2014/06/17	R214	07/08/2014			Bond Future	9.1825	76.3881	9.2325	76.0053	0.545	0.0000	0.0000	6,154
2014/06/17	R214	07/08/2014	9.56	Put	Bond Future	702.0200	0.7020	748.5600	0.7486	6.629	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
2014/06/17	R214	07/08/2014	9.55	Put	Bond Future	721.0600	0.7211	769.1500	0.7692	6.669	0	0	0
2014/06/17	R214	07/08/2014	9.56	Call	Bond Future	3,509.3800	3.5094	3,173.1500	3.1731	(9.581)	0	0	0
2014/06/17	R214	07/08/2014	9.54	Call	Bond Future	3,403.7000	3.4037	3,070.6000	3.0706	(9.786)	0	0	0
2014/06/17	R214	07/08/2014	9.55	Call	Bond Future	3,456.4000	3.4564	3,121.7200	3.1217	(9.683)	0	0	0
2014/06/17	R214	06/11/2014	9.20	Call	Bond Future	2,887.1600	2.8872	2,654.6900	2.6547	(8.052)	0	0	2,500
2014/06/17	R214	06/11/2014	9.64	Call	Bond Future	4,691.0200	4.6910	4,396.8600	4.3969	(6.271)	0	0	0
2014/06/17	R214	06/11/2014			Bond Future	9.2569	74.2492	9.3085	73.8601	0.557	0.0000	0.0000	0
2014/06/17	R214	06/11/2014	9.20	Put	Bond Future	3,320.7100	3.3207	3,477.3800	3.4774	4.718	0	0	0
2014/06/17	R214	06/11/2014	9.65	Call	Bond Future	4,736.4200	4.7364	4,441.0500	4.4411	(6.236)	0	0	0
2014/06/17	R214	06/11/2014	9.66	Call	Bond Future	4,781.9900	4.7820	4,485.4300	4.4854	(6.202)	0	0	0
2014/06/17	R214	06/11/2014	9.80	Call	Bond Future	5,435.8000	5.4358	5,123.6100	5.1236	(5.743)	0	0	0
2014/06/17	R214	06/11/2014	9.64	Put	Bond Future	1,881.7600	1.8818	1,976.7400	1.9767	5.047	0	0	0
2014/06/17	R214	06/11/2014	9.66	Put	Bond Future	1,831.0600	1.8311	1,923.6400	1.9236	5.056	0	0	0
2014/06/17	R214	06/11/2014	9.80	Put	Bond Future	1,506.5800	1.5066	1,583.5300	1.5835	5.108	0	0	2,500
2014/06/17	R214	06/11/2014	9.65	Put	Bond Future	1,856.2700	1.8563	1,950.0400	1.9500	5.052	0	0	0
2014/06/17	R214	05/02/2015	9.50	Call	Bond Future	4,761.2300	4.7612	4,501.9600	4.5020	(5.445)	0	0	0
2014/06/17	R214	05/02/2015			Bond Future	9.3307	75.4030	9.3838	75.0072	0.570	0.0000	0.0000	0
2014/06/17	R214	05/02/2015	9.51	Call	Bond Future	4,800.7800	4.8008	4,540.4400	4.5404	(5.423)	0	0	0
2014/06/17	R214	05/02/2015	9.50	Put	Bond Future	3,513.6800	3.5137	3,650.1700	3.6502	3.885	0	0	0
2014/06/17	R214	05/02/2015	9.49	Call	Bond Future	4,721.8200	4.7218	4,463.6400	4.4636	(5.468)	0	0	0
2014/06/17	R214	05/02/2015	9.49	Put	Bond Future	3,546.9400	3.5469	3,684.5200	3.6845	3.879	0	0	0
2014/06/17	R214	05/02/2015	9.51	Put	Bond Future	3,480.6800	3.4807	3,616.1000	3.6161	3.891	0	0	0
2014/06/17	R248	07/08/2014			Bond Future	9.2693	98.5797	9.3295	97.9936	0.650	0.0000	0.0000	14,129
2014/06/17	R248	07/08/2014	9.65	Call	Bond Future	3,597.6200	3.5976	3,011.5100	3.0115	(16.292)	0	0	0
2014/06/17	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R248	07/08/2014	9.66	Call	Bond Future	3,688.8000	3.6888	3,102.6900	3.1027	(15.889)	0	0	0
2014/06/17	R248	07/08/2014	9.64	Call	Bond Future	3,506.2800	3.5063	2,920.1700	2.9202	(16.716)	0	0	0
2014/06/17	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R248	06/11/2014			Bond Future	9.3468	95.6365	9.4089	95.0409	0.665	0.0000	0.0000	0
2014/06/17	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R248	06/11/2014	9.72	Call	Bond Future	3,477.2800	3.4773	2,881.7300	2.8817	(17.127)	0	0	0
2014/06/17	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R248	06/11/2014	9.73	Call	Bond Future	3,567.2500	3.5673	2,971.7000	2.9717	(16.695)	0	0	0
2014/06/17	R248	06/11/2014	9.74	Call	Bond Future	3,657.0600	3.6571	3,061.5100	3.0615	(16.285)	0	0	0
2014/06/17	R248	05/02/2015			Bond Future	9.4237	97.1226	9.4879	96.5169	0.681	0.0000	0.0000	0
2014/06/17	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R248	05/02/2015	9.50	Call	Bond Future	719.1200	0.7191	113.4900	0.1135	(84.218)	0	0	0
2014/06/17	R248	05/02/2015	9.51	Call	Bond Future	812.6400	0.8126	207.0100	0.2070	(74.526)	0	0	0
2014/06/17	R248	05/02/2015	9.49	Call	Bond Future	625.4200	0.6254	19.7900	0.0198	(96.836)	0	0	0
2014/06/17	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/17	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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