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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/06/2014 TO 20/06/2014

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
2014/06/20	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	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
2014/06/20	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	2025	07/08/2014	109.01	Call	Bond Future	7,950.2800	7.9503	7,987.6900	7.9877	0.471	0	0	0
2014/06/20	2025	07/08/2014			Bond Future	116.9603	116.9603	116.9977	116.9977	0.032	0.0000	0.0000	0
2014/06/20	2025	07/08/2014	108.99	Call	Bond Future	7,970.2800	7.9703	8,007.6900	8.0077	0.469	0	0	0
2014/06/20	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2025	07/08/2014	109.00	Call	Bond Future	7,960.2800	7.9603	7,997.6900	7.9977	0.470	0	0	0
2014/06/20	2025	06/11/2014	117.01	Call	Bond Future	1,719.9000	1.7199	1,757.6600	1.7577	2.195	0	0	0
2014/06/20	2025	06/11/2014			Bond Future	118.7299	118.7299	118.7677	118.7677	0.032	0.0000	0.0000	0
2014/06/20	2025	06/11/2014	116.99	Call	Bond Future	1,739.9000	1.7399	1,777.6600	1.7777	2.170	0	0	0
2014/06/20	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2025	06/11/2014	117.00	Call	Bond Future	1,729.9000	1.7299	1,767.6600	1.7677	2.183	0	0	0
2014/06/20	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2030	07/08/2014			Bond Future	8.8850	92.8914	8.9094	92.6992	0.275	0.0000	0.0000	4,308
2014/06/20	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2030	07/08/2014	8.99	Call	Bond Future	822.1900	0.8222	630.0300	0.6300	(23.372)	0	0	0
2014/06/20	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2030	07/08/2014	9.00	Call	Bond Future	899.9100	0.8999	707.7500	0.7078	(21.353)	0	0	0
2014/06/20	2030	07/08/2014	9.01	Call	Bond Future	977.5400	0.9775	785.3800	0.7854	(19.658)	0	0	0
2014/06/20	2030	06/11/2014	9.01	Call	Bond Future	347.0600	0.3471	151.8600	0.1519	(56.244)	0	0	0
2014/06/20	2030	06/11/2014			Bond Future	8.9651	94.2860	8.9903	94.0908	0.281	0.0000	0.0000	0
2014/06/20	2030	06/11/2014	8.99	Call	Bond Future	192.7300	0.1927	0.0000	0.0000	(100.000)	0	0	0
2014/06/20	2030	06/11/2014	9.00	Call	Bond Future	269.9400	0.2699	74.7400	0.0747	(72.312)	0	0	0
2014/06/20	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	2.4700	0.0025	100.000	0	0	0
2014/06/20	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2030	05/02/2015			Bond Future	9.0441	91.7419	9.0702	91.5435	0.288	0.0000	0.0000	0
2014/06/20	2030	05/02/2015	9.25	Call	Bond Future	1,549.4200	1.5494	1,351.0200	1.3510	(12.805)	0	0	0
2014/06/20	2030	05/02/2015	9.24	Call	Bond Future	1,475.0200	1.4750	1,276.6200	1.2766	(13.451)	0	0	0
2014/06/20	2030	05/02/2015	9.26	Call	Bond Future	1,623.7300	1.6237	1,425.3300	1.4253	(12.219)	0	0	0
2014/06/20	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	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
2014/06/20	2037	07/08/2014	9.06	Put	Bond Future	246.2700	0.2463	514.0300	0.5140	108.726	0	0	0
2014/06/20	2037	07/08/2014			Bond Future	9.0871	94.6884	9.1166	94.4207	0.325	0.0000	0.0000	10,102
2014/06/20	2037	07/08/2014	9.05	Put	Bond Future	337.5700	0.3376	605.3300	0.6053	79.320	0	0	0
2014/06/20	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2037	07/08/2014	9.04	Put	Bond Future	429.0100	0.4290	696.7700	0.6968	62.413	0	0	0
2014/06/20	2037	06/11/2014	9.69	Call	Bond Future	4,536.5600	4.5366	4,264.5500	4.2645	(5.996)	0	0	0
2014/06/20	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2037	06/11/2014			Bond Future	9.1628	96.1101	9.1933	95.8381	0.332	0.0000	0.0000	0
2014/06/20	2037	06/11/2014	9.70	Call	Bond Future	4,619.1700	4.6192	4,347.1600	4.3472	(5.889)	0	0	0
2014/06/20	2037	06/11/2014	9.71	Call	Bond Future	4,701.6600	4.7017	4,429.6500	4.4296	(5.785)	0	0	0
2014/06/20	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2037	05/02/2015			Bond Future	9.2375	93.3439	9.2689	93.0675	0.340	0.0000	0.0000	0
2014/06/20	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2037	05/02/2015	9.50	Call	Bond Future	2,270.8800	2.2709	1,994.4200	1.9944	(12.174)	0	0	0
2014/06/20	2037	05/02/2015	9.51	Call	Bond Future	2,355.6200	2.3556	2,079.1600	2.0792	(11.736)	0	0	0
2014/06/20	2037	05/02/2015	9.49	Call	Bond Future	2,186.0100	2.1860	1,909.5500	1.9096	(12.647)	0	0	0
2014/06/20	2038	07/08/2014			Bond Future	121.8202	121.8202	121.8601	121.8601	0.033	0.0000	0.0000	725
2014/06/20	2038	07/08/2014	106.00	Call	Bond Future	15,820.2100	15.8202	15,860.1200	15.8601	0.252	0	0	0
2014/06/20	2038	07/08/2014	106.01	Call	Bond Future	15,810.2100	15.8102	15,850.1200	15.8501	0.252	0	0	0
2014/06/20	2038	07/08/2014	105.99	Call	Bond Future	15,830.2100	15.8302	15,870.1200	15.8701	0.252	0	0	0
2014/06/20	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2038	06/11/2014	120.01	Call	Bond Future	3,653.3800	3.6534	3,693.5800	3.6936	1.100	0	0	0
2014/06/20	2038	06/11/2014			Bond Future	123.6634	123.6634	123.7036	123.7036	0.033	0.0000	0.0000	0
2014/06/20	2038	06/11/2014	119.99	Call	Bond Future	3,673.3800	3.6734	3,713.5800	3.7136	1.094	0	0	0
2014/06/20	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2038	06/11/2014	120.00	Call	Bond Future	3,663.3800	3.6634	3,703.5800	3.7036	1.097	0	0	0
2014/06/20	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2046	07/08/2014			Bond Future	121.8286	121.8286	121.8681	121.8681	0.032	0.0000	0.0000	5,218
2014/06/20	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2046	07/08/2014	104.44	Call	Bond Future	17,388.6100	17.3886	17,428.0600	17.4281	0.227	0	0	0
2014/06/20	2046	07/08/2014	104.45	Call	Bond Future	17,378.6100	17.3786	17,418.0600	17.4181	0.227	0	0	0
2014/06/20	2046	07/08/2014	104.43	Call	Bond Future	17,398.6100	17.3986	17,438.0600	17.4381	0.227	0	0	0
2014/06/20	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2046	06/11/2014	104.45	Call	Bond Future	17,876.3700	17.8764	17,916.2300	17.9162	0.223	0	0	0
2014/06/20	2046	06/11/2014			Bond Future	122.3264	122.3264	122.3662	122.3662	0.033	0.0000	0.0000	0
2014/06/20	2046	06/11/2014	104.43	Call	Bond Future	17,896.3700	17.8964	17,936.2300	17.9362	0.223	0	0	0
2014/06/20	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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2014/06/20	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2046	06/11/2014	104.44	Call	Bond Future	17,886.3700	17.8864	17,926.2300	17.9262	0.223	0	0	0
2014/06/20	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2050	07/08/2014			Bond Future	127.2123	127.2123	127.2539	127.2539	0.033	0.0000	0.0000	2,720
2014/06/20	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2050	07/08/2014	112.00	Call	Bond Future	15,212.2700	15.2123	15,253.8600	15.2539	0.273	0	0	0
2014/06/20	2050	07/08/2014	112.01	Call	Bond Future	15,202.2700	15.2023	15,243.8600	15.2439	0.274	0	0	0
2014/06/20	2050	07/08/2014	111.99	Call	Bond Future	15,222.2700	15.2223	15,263.8600	15.2639	0.273	0	0	0
2014/06/20	2050	06/11/2014			Bond Future	129.1368	129.1368	129.1786	129.1786	0.032	0.0000	0.0000	0
2014/06/20	2050	06/11/2014	126.00	Call	Bond Future	3,136.8100	3.1368	3,178.5800	3.1786	1.332	0	0	0
2014/06/20	2050	06/11/2014	126.01	Call	Bond Future	3,126.8100	3.1268	3,168.5800	3.1686	1.336	0	0	0
2014/06/20	2050	06/11/2014	125.99	Call	Bond Future	3,146.8100	3.1468	3,188.5800	3.1886	1.327	0	0	0
2014/06/20	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	AL12	07/08/2014			Index Future	495.4340	495.4340	494.2840	494.2840	(0.232)	0.0000	0.0000	0
2014/06/20	AL12	06/11/2014			Index Future	502.8680	502.8680	501.7000	501.7000	(0.232)	0.0000	0.0000	0
2014/06/20	AL12	05/02/2015			Index Future	510.6670	510.6670	509.4790	509.4790	(0.233)	0.0000	0.0000	0
2014/06/20	AL37	07/08/2014			Index Future	424.5590	424.5590	423.9860	423.9860	(0.135)	0.0000	0.0000	0
2014/06/20	AL37	06/11/2014			Index Future	430.9300	430.9300	430.3470	430.3470	(0.135)	0.0000	0.0000	0
2014/06/20	AL7T	07/08/2014			Index Future	499.3610	499.3610	498.3520	498.3520	(0.202)	0.0000	0.0000	1
2014/06/20	AL7T	06/11/2014			Index Future	506.8540	506.8540	505.8290	505.8290	(0.202)	0.0000	0.0000	0
2014/06/20	ALBI	07/08/2014			Index Future	453.5170	453.5170	452.7210	452.7210	(0.176)	0.0000	0.0000	646
2014/06/20	ALBI	06/11/2014			Index Future	460.3220	460.3220	459.5130	459.5130	(0.176)	0.0000	0.0000	0
2014/06/20	ALBI	05/02/2015			Index Future	467.4610	467.4610	466.6380	466.6380	(0.176)	0.0000	0.0000	0
2014/06/20	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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2014/06/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/06/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/20	EL28	07/08/2014	114.00	Call	Bond Future	10,023.7000		10.0237	9,918.9000	9.9189	(1.046)	0	0	0
2014/06/20	EL28	07/08/2014			Bond Future	124.0237		124.0237	123.9189	123.9189	(0.084)	0.0000	0.0000	0
2014/06/20	EL28	07/08/2014	114.01	Call	Bond Future	10,013.7000		10.0137	9,908.9000	9.9089	(1.047)	0	0	0
2014/06/20	EL28	07/08/2014	113.99	Call	Bond Future	10,033.7000		10.0337	9,928.9000	9.9289	(1.044)	0	0	0
2014/06/20	EL28	07/08/2014	114.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	EL28	07/08/2014	113.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	EL28	07/08/2014	114.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	EL28	06/11/2014	122.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	EL28	06/11/2014			Bond Future	124.4187		124.4187	124.3120	124.3120	(0.086)	0.0000	0.0000	0
2014/06/20	EL28	06/11/2014	122.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	EL28	06/11/2014	121.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	EL28	06/11/2014	122.00	Call	Bond Future	2,418.7100		2.4187	2,312.0400	2.3120	(4.410)	0	0	0
2014/06/20	EL28	06/11/2014	122.01	Call	Bond Future	2,408.7100		2.4087	2,302.0400	2.3020	(4.429)	0	0	0
2014/06/20	EL28	06/11/2014	121.99	Call	Bond Future	2,428.7100		2.4287	2,322.0400	2.3220	(4.392)	0	0	0
2014/06/20	ES33	07/08/2014			Bond Future	9.7174		83.9534	9.7416	83.7758	0.250	0.0000	0.0000	6,220
2014/06/20	ES33	07/08/2014	10.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	ES33	07/08/2014	10.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	ES33	07/08/2014	10.14	Call	Bond Future	3,006.6900		3.0067	2,829.0600	2.8291	(5.908)	0	0	0
2014/06/20	ES33	07/08/2014	10.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	ES33	07/08/2014	10.15	Call	Bond Future	3,075.7200		3.0757	2,898.0900	2.8981	(5.775)	0	0	0
2014/06/20	ES33	07/08/2014	10.16	Call	Bond Future	3,144.6500		3.1446	2,967.0200	2.9670	(5.649)	0	0	0
2014/06/20	ES33	06/11/2014	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	ES33	06/11/2014			Bond Future	9.8184		81.4285	9.8435	81.2481	0.256	0.0000	0.0000	0
2014/06/20	ES33	06/11/2014	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	ES33	06/11/2014	10.29	Call	Bond Future	3,288.1500		3.2881	3,107.6600	3.1077	(5.489)	0	0	0
2014/06/20	ES33	06/11/2014	10.30	Call	Bond Future	3,355.6000		3.3556	3,175.1100	3.1751	(5.379)	0	0	0
2014/06/20	ES33	06/11/2014	10.31	Call	Bond Future	3,422.9500		3.4230	3,242.4600	3.2425	(5.273)	0	0	0
2014/06/20	ES33	06/11/2014	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	ES33	05/02/2015	10.00	Call	Bond Future	565.0100		0.5650	381.6000	0.3816	(32.461)	0	0	0
2014/06/20	ES33	05/02/2015			Bond Future	9.9197		82.6921	9.9457	82.5087	0.262	0.0000	0.0000	0
2014/06/20	ES33	05/02/2015	10.01	Call	Bond Future	634.9700		0.6350	451.5600	0.4516	(28.885)	0	0	0
2014/06/20	ES33	05/02/2015	9.99	Call	Bond Future	494.9600		0.4950	311.5500	0.3116	(37.056)	0	0	0
2014/06/20	ES33	05/02/2015	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	ES33	05/02/2015	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	GOVI	07/08/2014	459.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	GOVI	07/08/2014			GOVI	452.4150		452.4150	451.6640	451.6640	(0.166)	0.0000	0.0000	521
2014/06/20	GOVI	07/08/2014	460.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	GOVI	07/08/2014	460.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	GOVI	07/08/2014	459.99	Put	GOVI	75,750.0000		7.5750	83,260.0000	8.3260	9.914	0	0	0
2014/06/20	GOVI	07/08/2014	460.01	Put	GOVI	75,950.0000		7.5950	83,460.0000	8.3460	9.888	0	0	0
2014/06/20	GOVI	07/08/2014	460.00	Put	GOVI	75,850.0000		7.5850	83,360.0000	8.3360	9.901	0	0	0
2014/06/20	GOVI	06/11/2014	449.01	Call	GOVI	101,930.0000		10.1930	94,300.0000	9.4300	(7.486)	0	0	0
2014/06/20	GOVI	06/11/2014			GOVI	459.2030		459.2030	458.4400	458.4400	(0.166)	0.0000	0.0000	28
2014/06/20	GOVI	06/11/2014	448.99	Call	GOVI	102,130.0000		10.2130	94,500.0000	9.4500	(7.471)	0	0	0
2014/06/20	GOVI	06/11/2014	449.00	Call	GOVI	102,030.0000		10.2030	94,400.0000	9.4400	(7.478)	0	0	0

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2014/06/20	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	GOVI	05/02/2015	459.99	Call	GOVI	63,350.0000	6.3350	55,590.0000	5.5590	(12.249)	0	0	0
2014/06/20	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	GOVI	05/02/2015			GOVI	466.3250	466.3250	465.5490	465.5490	(0.166)	0.0000	0.0000	0
2014/06/20	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	GOVI	05/02/2015	460.00	Call	GOVI	63,250.0000	6.3250	55,490.0000	5.5490	(12.269)	0	0	0
2014/06/20	GOVI	05/02/2015	460.01	Call	GOVI	63,150.0000	6.3150	55,390.0000	5.5390	(12.288)	0	0	0
2014/06/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/06/20	ICAA	07/08/2014			Can-Do Interest Rate	143.2562	143.2562	143.2989	143.2989	0.030	0.0000	0.0000	635
2014/06/20	IGOV	07/08/2014			Index Future	216.3440	216.3440	216.3780	216.3780	0.016	0.0000	0.0000	1,267
2014/06/20	IGOV	06/11/2014			Index Future	219.6170	219.6170	219.6510	219.6510	0.015	0.0000	0.0000	87
2014/06/20	IGOV	05/02/2015			Index Future	223.0490	223.0490	223.0830	223.0830	0.015	0.0000	0.0000	0
2014/06/20	ILBI	07/08/2014			Index Future	587.1240	587.1240	587.2160	587.2160	0.016	0.0000	0.0000	210
2014/06/20	ILBI	06/11/2014			Index Future	596.0040	596.0040	596.0960	596.0960	0.015	0.0000	0.0000	0
2014/06/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/06/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/06/20	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/06/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/06/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/06/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/06/20	JBAF	16/07/2014			Jibar Tradeable Future	5.8000	94.2000	5.8000	94.2000	0.000	0.0000	0.0000	545
2014/06/20	JBAF	20/08/2014			Jibar Tradeable Future	6.0800	93.9200	6.1000	93.9000	0.329	0.0000	0.0000	0
2014/06/20	JBAF	17/09/2014			Jibar Tradeable Future	6.1500	93.8500	6.1600	93.8400	0.163	0.0000	0.0000	33,000
2014/06/20	JBAF	15/10/2014			Jibar Tradeable Future	6.2900	93.7100	6.2900	93.7100	0.000	0.0000	0.0000	0
2014/06/20	JBAF	19/11/2014			Jibar Tradeable Future	6.3600	93.6400	6.3500	93.6500	(0.157)	0.0000	0.0000	0
2014/06/20	JBAF	17/12/2014			Jibar Tradeable Future	6.4700	93.5300	6.4900	93.5100	0.309	0.0000	0.0000	0
2014/06/20	JBAF	18/03/2015			Jibar Tradeable Future	6.7400	93.2600	6.7700	93.2300	0.445	0.0000	0.0000	2,850
2014/06/20	JBAF	17/06/2015			Jibar Tradeable Future	7.0300	92.9700	7.0400	92.9600	0.142	0.0000	0.0000	5,000
2014/06/20	JBAF	16/09/2015			Jibar Tradeable Future	7.1800	92.8200	7.2000	92.8000	0.279	0.0000	0.0000	0
2014/06/20	JBAF	15/12/2015			Jibar Tradeable Future	7.3400	92.6600	7.3600	92.6400	0.272	0.0000	0.0000	0
2014/06/20	JBAF	16/03/2016			Jibar Tradeable Future	7.4800	92.5200	7.5000	92.5000	0.267	0.0000	0.0000	0
2014/06/20	JBAF	15/06/2016			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0

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2014/06/20	R023	07/08/2014	8.51	Call	Bond Future	2,366.3600		2.3664	2,204.3000	2.2043	(6.848)	0	0	0
2014/06/20	R023	07/08/2014			Bond Future	8.1868		100.8183	8.2216	100.6114	0.425	0.0000	0.0000	12,508
2014/06/20	R023	07/08/2014	8.49	Call	Bond Future	2,280.3300		2.2803	2,120.7300	2.1207	(6.999)	0	0	0
2014/06/20	R023	07/08/2014	8.50	Call	Bond Future	2,323.1800		2.3232	2,162.3300	2.1623	(6.924)	0	0	0
2014/06/20	R023	07/08/2014	8.49	Put	Bond Future	493.9800		0.4940	541.3500	0.5413	9.589	0	0	0
2014/06/20	R023	07/08/2014	8.51	Put	Bond Future	463.6300		0.4636	508.5400	0.5085	9.687	0	0	0
2014/06/20	R023	07/08/2014	8.50	Put	Bond Future	478.6200		0.4786	524.7400	0.5247	9.636	0	0	0
2014/06/20	R023	06/11/2014			Bond Future	8.2757		98.4109	8.3119	98.2007	0.438	0.0000	0.0000	0
2014/06/20	R023	06/11/2014	8.59	Put	Bond Future	1,313.2800		1.3133	1,382.4600	1.3825	5.268	0	0	0
2014/06/20	R023	06/11/2014	8.61	Put	Bond Future	1,273.0000		1.2730	1,340.5300	1.3405	5.305	0	0	0
2014/06/20	R023	06/11/2014	8.59	Call	Bond Future	3,116.2200		3.1162	2,975.1200	2.9751	(4.528)	0	0	0
2014/06/20	R023	06/11/2014	8.60	Put	Bond Future	1,293.0200		1.2930	1,361.3700	1.3614	5.286	0	0	0
2014/06/20	R023	06/11/2014	8.60	Call	Bond Future	3,152.6100		3.1526	3,010.6800	3.0107	(4.502)	0	0	0
2014/06/20	R023	06/11/2014	8.61	Call	Bond Future	3,189.2000		3.1892	3,046.4500	3.0464	(4.476)	0	0	0
2014/06/20	R023	05/02/2015			Bond Future	8.3639		99.9377	8.4018	99.7240	0.453	0.0000	0.0000	0
2014/06/20	R023	05/02/2015	8.74	Put	Bond Future	1,859.6600		1.8597	1,933.8700	1.9339	3.991	0	0	0
2014/06/20	R023	05/02/2015	8.75	Call	Bond Future	3,987.5200		3.9875	3,847.3900	3.8474	(3.514)	0	0	0
2014/06/20	R023	05/02/2015	8.76	Call	Bond Future	4,022.1100		4.0221	3,881.3500	3.8813	(3.500)	0	0	0
2014/06/20	R023	05/02/2015	8.74	Call	Bond Future	3,953.0800		3.9531	3,813.5600	3.8136	(3.529)	0	0	0
2014/06/20	R023	05/02/2015	8.76	Put	Bond Future	1,818.9900		1.8190	1,891.9600	1.8920	4.012	0	0	0
2014/06/20	R023	05/02/2015	8.75	Put	Bond Future	1,839.2300		1.8392	1,912.8300	1.9128	4.002	0	0	0
2014/06/20	R157	07/08/2014	6.76	Put	Bond Future	157.4900		0.1575	173.2500	0.1732	10.007	0	0	0
2014/06/20	R157	07/08/2014			Bond Future	6.7468		112.4845	6.7787	112.4497	0.472	0.0000	0.0000	6,048
2014/06/20	R157	07/08/2014	6.75	Put	Bond Future	162.7000		0.1627	178.8300	0.1788	9.914	0	0	0
2014/06/20	R157	07/08/2014	6.74	Call	Bond Future	160.7200		0.1607	142.4700	0.1425	(11.355)	0	0	0
2014/06/20	R157	07/08/2014	6.75	Call	Bond Future	166.1500		0.1661	147.5300	0.1475	(11.207)	0	0	0
2014/06/20	R157	07/08/2014	6.76	Call	Bond Future	171.8600		0.1719	152.8700	0.1529	(11.050)	0	0	0
2014/06/20	R157	07/08/2014	6.74	Put	Bond Future	168.1900		0.1682	184.6900	0.1847	9.810	0	0	0
2014/06/20	R157	06/11/2014	6.19	Put	Bond Future	713.3600		0.7134	742.7000	0.7427	4.113	0	0	0
2014/06/20	R157	06/11/2014			Bond Future	6.9650		107.3600	7.0072	107.3245	0.605	0.0000	0.0000	0
2014/06/20	R157	06/11/2014	6.21	Put	Bond Future	699.1500		0.6992	728.2700	0.7283	4.165	0	0	0
2014/06/20	R157	06/11/2014	6.20	Put	Bond Future	706.2400		0.7062	735.4700	0.7355	4.139	0	0	0
2014/06/20	R157	06/11/2014	6.21	Call	Bond Future	60.1200		0.0601	53.7700	0.0538	(10.562)	0	0	0
2014/06/20	R157	06/11/2014	6.19	Call	Bond Future	57.3200		0.0573	51.1900	0.0512	(10.694)	0	0	0
2014/06/20	R157	06/11/2014	6.20	Call	Bond Future	58.7100		0.0587	52.4700	0.0525	(10.629)	0	0	0
2014/06/20	R157	05/02/2015	8.74	Call	Bond Future	929.1900		0.9292	898.9300	0.8989	(3.257)	0	0	0
2014/06/20	R157	05/02/2015	8.75	Put	Bond Future	85.3300		0.0853	91.3000	0.0913	6.996	0	0	0
2014/06/20	R157	05/02/2015			Bond Future	7.2994		109.0262	7.3610	108.9900	0.843	0.0000	0.0000	0
2014/06/20	R157	05/02/2015	8.74	Put	Bond Future	86.3600		0.0864	92.3800	0.0924	6.971	0	0	0
2014/06/20	R157	05/02/2015	8.76	Put	Bond Future	84.3200		0.0843	90.2200	0.0902	6.997	0	0	0
2014/06/20	R157	05/02/2015	8.75	Call	Bond Future	933.9700		0.9340	903.6600	0.9037	(3.245)	0	0	0
2014/06/20	R157	05/02/2015	8.76	Call	Bond Future	938.7600		0.9388	908.3800	0.9084	(3.236)	0	0	0
2014/06/20	R186	07/08/2014	8.31	Call	Bond Future	1,511.8000		1.5118	1,378.1200	1.3781	(8.842)	0	0	0
2014/06/20	R186	07/08/2014	8.43	Put	Bond Future	1,333.0300		1.3330	1,425.9400	1.4259	6.970	0	0	105
2014/06/20	R186	07/08/2014	8.70	Put	Bond Future	594.4200		0.5944	641.9300	0.6419	7.993	0	0	1,000
2014/06/20	R186	07/08/2014			Bond Future	8.3464		117.8796	8.3761	117.6287	0.355	0.0000	0.0000	48,317

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
2014/06/20	R186	07/08/2014	7.60	Put	Bond Future	6,671.6400		6.6716	6,904.3800	6.9044	3.488	0	0	0
2014/06/20	R186	07/08/2014	8.00	Call	Bond Future	576.0300		0.5760	505.2300	0.5052	(12.291)	0	0	105
2014/06/20	R186	07/08/2014	8.92	Put	Bond Future	274.8200		0.2748	298.4900	0.2985	8.613	0	0	840
2014/06/20	R186	07/08/2014	8.29	Call	Bond Future	1,432.8900		1.4329	1,303.4000	1.3034	(9.037)	0	0	0
2014/06/20	R186	07/08/2014	8.25	Call	Bond Future	1,283.2600		1.2833	1,162.1600	1.1622	(9.437)	0	0	1,200
2014/06/20	R186	07/08/2014	8.30	Call	Bond Future	1,472.0200		1.4720	1,340.4300	1.3404	(8.939)	0	0	0
2014/06/20	R186	07/08/2014	8.29	Put	Bond Future	1,912.1900		1.9122	2,033.6600	2.0337	6.352	0	0	0
2014/06/20	R186	07/08/2014	9.20	Put	Bond Future	88.8500		0.0888	96.9100	0.0969	9.071	0	0	2,100
2014/06/20	R186	07/08/2014	7.60	Call	Bond Future	100.7800		0.1008	82.5600	0.0826	(18.079)	0	0	210
2014/06/20	R186	07/08/2014	8.00	Put	Bond Future	3,563.5500		3.5636	3,743.7100	3.7437	5.056	0	0	0
2014/06/20	R186	07/08/2014	8.31	Put	Bond Future	1,820.8200		1.8208	1,938.1000	1.9381	6.441	0	0	0
2014/06/20	R186	07/08/2014	8.92	Call	Bond Future	4,997.4400		4.9974	4,770.1500	4.7701	(4.548)	0	0	0
2014/06/20	R186	07/08/2014	8.30	Put	Bond Future	1,866.1400		1.8661	1,985.5100	1.9855	6.397	0	0	0
2014/06/20	R186	07/08/2014	9.20	Call	Bond Future	7,019.7500		7.0198	6,776.8500	6.7768	(3.460)	0	0	0
2014/06/20	R186	07/08/2014	8.43	Call	Bond Future	2,038.4600		2.0385	1,880.4100	1.8804	(7.753)	0	0	0
2014/06/20	R186	07/08/2014	8.70	Call	Bond Future	3,537.9100		3.5379	3,334.4600	3.3345	(5.751)	0	0	0
2014/06/20	R186	07/08/2014	8.25	Put	Bond Future	2,104.1500		2.1041	2,234.0100	2.2340	6.172	0	0	0
2014/06/20	R186	06/11/2014	8.14	Call	Bond Future	1,984.4300		1.9844	1,876.8700	1.8769	(5.420)	0	0	0
2014/06/20	R186	06/11/2014	8.15	Put	Bond Future	4,327.3700		4.3274	4,473.6400	4.4736	3.380	0	0	0
2014/06/20	R186	06/11/2014			Bond Future	8.4247		119.6485	8.4555	119.3935	0.365	0.0000	0.0000	103
2014/06/20	R186	06/11/2014	9.17	Call	Bond Future	6,914.4700		6.9145	6,705.6300	6.7056	(3.020)	0	0	0
2014/06/20	R186	06/11/2014	8.15	Call	Bond Future	2,016.8400		2.0168	1,908.1500	1.9081	(5.389)	0	0	0
2014/06/20	R186	06/11/2014	8.16	Call	Bond Future	2,049.5800		2.0496	1,939.7500	1.9397	(5.359)	0	0	0
2014/06/20	R186	06/11/2014	9.17	Put	Bond Future	954.7500		0.9547	1,000.8700	1.0009	4.831	0	0	2,010
2014/06/20	R186	06/11/2014	8.14	Put	Bond Future	4,380.2700		4.3803	4,527.6700	4.5277	3.365	0	0	0
2014/06/20	R186	06/11/2014	8.16	Put	Bond Future	4,274.8900		4.2749	4,420.0200	4.4200	3.395	0	0	0
2014/06/20	R186	05/02/2015	9.00	Call	Bond Future	6,289.7000		6.2897	6,109.3000	6.1093	(2.868)	0	0	0
2014/06/20	R186	05/02/2015			Bond Future	8.5003		116.2093	8.5322	115.9502	0.376	0.0000	0.0000	0
2014/06/20	R186	05/02/2015	8.75	Call	Bond Future	5,073.1200		5.0731	4,911.4100	4.9114	(3.188)	0	0	0
2014/06/20	R186	05/02/2015	8.76	Call	Bond Future	5,119.5900		5.1196	4,957.0900	4.9571	(3.174)	0	0	0
2014/06/20	R186	05/02/2015	8.74	Call	Bond Future	5,027.2200		5.0272	4,866.2900	4.8663	(3.201)	0	0	0
2014/06/20	R186	05/02/2015	8.76	Put	Bond Future	3,036.4700		3.0365	3,133.0900	3.1331	3.182	0	0	0
2014/06/20	R186	05/02/2015	8.75	Put	Bond Future	3,069.2400		3.0692	3,166.6500	3.1667	3.174	0	0	0
2014/06/20	R186	05/02/2015	9.00	Put	Bond Future	2,327.9900		2.3280	2,406.7100	2.4067	3.381	0	0	9,600
2014/06/20	R186	05/02/2015	8.74	Put	Bond Future	3,102.6500		3.1026	3,200.8400	3.2008	3.165	0	0	0
2014/06/20	R197	07/08/2014			Bond Future	286.1854		286.1854	286.2758	286.2758	0.032	0.0000	0.0000	905
2014/06/20	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R197	07/08/2014	270.00	Call	Bond Future	16,185.4000		16.1854	16,275.8400	16.2758	0.559	0	0	0
2014/06/20	R197	07/08/2014	270.01	Call	Bond Future	16,175.4000		16.1754	16,265.8400	16.2658	0.559	0	0	0
2014/06/20	R197	07/08/2014	269.99	Call	Bond Future	16,195.4000		16.1954	16,285.8400	16.2858	0.558	0	0	0
2014/06/20	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R197	06/11/2014			Bond Future	290.5149		290.5149	290.6060	290.6060	0.031	0.0000	0.0000	0
2014/06/20	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R197	06/11/2014	285.00	Call	Bond Future	5,514.8900		5.5149	5,606.0500	5.6061	1.653	0	0	0
2014/06/20	R197	06/11/2014	285.01	Call	Bond Future	5,504.8900		5.5049	5,596.0500	5.5961	1.656	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
2014/06/20	R197	06/11/2014	284.99	Call	Bond Future	5,524.8900	5.5249	5,616.0500	5.6161	1.650	0	0	0
2014/06/20	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R201	07/08/2014	5.31	Put	Bond Future	288.6200	0.2886	299.8700	0.2999	3.898	0	0	0
2014/06/20	R201	07/08/2014			Bond Future	5.9367	102.1975	5.9841	102.1805	0.799	0.0000	0.0000	0
2014/06/20	R201	07/08/2014	5.30	Put	Bond Future	291.2400	0.2912	302.5500	0.3025	3.883	0	0	0
2014/06/20	R201	07/08/2014	5.31	Call	Bond Future	63.0500	0.0630	57.2700	0.0573	(9.167)	0	0	0
2014/06/20	R201	07/08/2014	5.29	Call	Bond Future	61.1000	0.0611	55.4400	0.0554	(9.264)	0	0	0
2014/06/20	R201	07/08/2014	5.30	Call	Bond Future	62.0700	0.0621	56.3500	0.0563	(9.215)	0	0	0
2014/06/20	R201	07/08/2014	5.29	Put	Bond Future	293.8800	0.2939	305.2500	0.3052	3.869	0	0	0
2014/06/20	R202	07/08/2014	207.99	Call	Bond Future	21,347.0500	21.3470	21,418.6900	21.4187	0.336	0	0	0
2014/06/20	R202	07/08/2014	208.00	Put	Bond Future	17.0400	0.0170	15.1600	0.0152	(11.033)	0	0	0
2014/06/20	R202	07/08/2014			Bond Future	229.3201	229.3201	229.3936	229.3936	0.032	0.0000	0.0000	44,627
2014/06/20	R202	07/08/2014	207.99	Put	Bond Future	16.9700	0.0170	15.1000	0.0151	(11.019)	0	0	0
2014/06/20	R202	07/08/2014	208.01	Put	Bond Future	17.1000	0.0171	15.2200	0.0152	(10.994)	0	0	0
2014/06/20	R202	07/08/2014	208.00	Call	Bond Future	21,337.1200	21.3371	21,408.7500	21.4088	0.336	0	0	0
2014/06/20	R202	07/08/2014	208.01	Call	Bond Future	21,327.1800	21.3272	21,398.8100	21.3988	0.336	0	0	0
2014/06/20	R202	06/11/2014	226.99	Call	Bond Future	5,799.1500	5.7991	5,873.5200	5.8735	1.282	0	0	0
2014/06/20	R202	06/11/2014			Bond Future	232.7892	232.7892	232.8635	232.8635	0.032	0.0000	0.0000	0
2014/06/20	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R202	06/11/2014	227.00	Call	Bond Future	5,789.1500	5.7891	5,863.5200	5.8635	1.285	0	0	0
2014/06/20	R202	06/11/2014	227.01	Call	Bond Future	5,779.1500	5.7791	5,853.5200	5.8535	1.287	0	0	0
2014/06/20	R203	07/08/2014	7.30	Call	Bond Future	419.1700	0.4192	364.0000	0.3640	(13.162)	0	0	0
2014/06/20	R203	07/08/2014			Bond Future	7.3344	105.8442	7.3750	105.7322	0.553	0.0000	0.0000	24,601
2014/06/20	R203	07/08/2014	7.31	Call	Bond Future	432.3400	0.4323	376.0900	0.3761	(13.011)	0	0	0
2014/06/20	R203	07/08/2014	6.84	Put	Bond Future	1,443.2000	1.4432	1,541.2800	1.5413	6.796	0	0	0
2014/06/20	R203	07/08/2014	7.29	Put	Bond Future	529.2700	0.5293	587.2100	0.5872	10.947	0	0	0
2014/06/20	R203	07/08/2014	7.31	Put	Bond Future	499.9700	0.5000	555.7500	0.5558	11.157	0	0	0
2014/06/20	R203	07/08/2014	7.29	Call	Bond Future	406.2600	0.4063	352.1700	0.3522	(13.314)	0	0	0
2014/06/20	R203	07/08/2014	7.30	Put	Bond Future	514.4800	0.5145	571.3400	0.5713	11.052	0	0	0
2014/06/20	R203	07/08/2014	6.84	Call	Bond Future	64.2400	0.0642	50.2900	0.0503	(21.715)	0	0	46
2014/06/20	R203	06/11/2014	6.86	Call	Bond Future	239.6800	0.2397	213.9300	0.2139	(10.743)	0	0	0
2014/06/20	R203	06/11/2014			Bond Future	7.4615	103.2693	7.5062	103.1554	0.599	0.0000	0.0000	200
2014/06/20	R203	06/11/2014	6.98	Call	Bond Future	316.2700	0.3163	284.6400	0.2846	(10.001)	0	0	14
2014/06/20	R203	06/11/2014	6.84	Call	Bond Future	228.4800	0.2285	203.6500	0.2036	(10.867)	0	0	45
2014/06/20	R203	06/11/2014	6.85	Call	Bond Future	234.0300	0.2340	208.7500	0.2088	(10.802)	0	0	0
2014/06/20	R203	06/11/2014	6.98	Put	Bond Future	1,554.6400	1.5546	1,636.9300	1.6369	5.293	0	0	0
2014/06/20	R203	06/11/2014	6.84	Put	Bond Future	1,830.4300	1.8304	1,919.5200	1.9195	4.867	0	0	0
2014/06/20	R203	06/11/2014	6.86	Put	Bond Future	1,789.5900	1.7896	1,877.7600	1.8778	4.927	0	0	0
2014/06/20	R203	06/11/2014	6.85	Put	Bond Future	1,809.9600	1.8100	1,898.6000	1.8986	4.897	0	0	0
2014/06/20	R203	05/02/2015	7.69	Call	Bond Future	1,136.2500	1.1363	1,072.6600	1.0727	(5.596)	0	0	55
2014/06/20	R203	05/02/2015			Bond Future	7.5969	104.8717	7.6466	104.7558	0.654	0.0000	0.0000	0
2014/06/20	R203	05/02/2015	8.34	Put	Bond Future	408.0900	0.4081	436.3500	0.4363	6.925	0	0	0
2014/06/20	R203	05/02/2015	8.35	Call	Bond Future	2,142.7900	2.1428	2,054.8700	2.0549	(4.103)	0	0	0

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2014/06/20	R203	05/02/2015	8.36	Call	Bond Future	2,160.2900	2.1603	2,072.0600	2.0721	(4.084)	0	0	0
2014/06/20	R203	05/02/2015	8.34	Call	Bond Future	2,125.3500	2.1253	2,037.7200	2.0377	(4.123)	0	0	0
2014/06/20	R203	05/02/2015	8.36	Put	Bond Future	397.3200	0.3973	424.9800	0.4250	6.962	0	0	0
2014/06/20	R203	05/02/2015	7.69	Put	Bond Future	919.1600	0.9192	971.4600	0.9715	5.690	0	0	0
2014/06/20	R203	05/02/2015	8.35	Put	Bond Future	402.6700	0.4027	430.6400	0.4306	6.946	0	0	0
2014/06/20	R204	07/08/2014			Bond Future	7.5849	102.6377	7.6303	102.4706	0.598	0.0000	0.0000	14,498
2014/06/20	R204	07/08/2014	7.44	Put	Bond Future	962.5100	0.9625	1,063.8200	1.0638	10.526	0	0	0
2014/06/20	R204	07/08/2014	7.46	Put	Bond Future	916.9600	0.9170	1,015.3200	1.0153	10.727	0	0	0
2014/06/20	R204	07/08/2014	7.45	Put	Bond Future	939.5700	0.9396	1,039.4100	1.0394	10.626	0	0	0
2014/06/20	R204	07/08/2014	7.46	Call	Bond Future	454.9400	0.4549	386.1600	0.3862	(15.118)	0	0	0
2014/06/20	R204	07/08/2014	7.78	Call	Bond Future	1,084.9500	1.0850	969.7300	0.9697	(10.620)	0	0	0
2014/06/20	R204	07/08/2014	7.44	Call	Bond Future	426.2800	0.4263	360.4500	0.3605	(15.443)	0	0	0
2014/06/20	R204	07/08/2014	7.78	Put	Bond Future	368.4700	0.3685	420.3900	0.4204	14.091	0	0	530
2014/06/20	R204	07/08/2014	7.45	Call	Bond Future	440.4500	0.4405	373.1500	0.3731	(15.280)	0	0	0
2014/06/20	R204	06/11/2014	7.99	Put	Bond Future	704.3000	0.7043	762.5000	0.7625	8.264	0	0	1,270
2014/06/20	R204	06/11/2014			Bond Future	7.6928	104.1778	7.7415	104.0080	0.633	0.0000	0.0000	200
2014/06/20	R204	06/11/2014	6.99	Put	Bond Future	2,776.8300	2.7768	2,913.1800	2.9132	4.910	0	0	0
2014/06/20	R204	06/11/2014	7.01	Put	Bond Future	2,719.0700	2.7191	2,854.1600	2.8542	4.968	0	0	0
2014/06/20	R204	06/11/2014	6.99	Call	Bond Future	286.5800	0.2866	253.0900	0.2531	(11.686)	0	0	0
2014/06/20	R204	06/11/2014	7.00	Put	Bond Future	2,747.8900	2.7479	2,883.6100	2.8836	4.939	0	0	0
2014/06/20	R204	06/11/2014	7.99	Call	Bond Future	1,735.4400	1.7354	1,623.8000	1.6238	(6.433)	0	0	0
2014/06/20	R204	06/11/2014	7.00	Call	Bond Future	293.5900	0.2936	259.4700	0.2595	(11.622)	0	0	0
2014/06/20	R204	06/11/2014	7.01	Call	Bond Future	300.7200	0.3007	265.9700	0.2660	(11.556)	0	0	0
2014/06/20	R204	05/02/2015			Bond Future	7.8005	101.7595	7.8530	101.5868	0.673	0.0000	0.0000	0
2014/06/20	R204	05/02/2015	8.25	Call	Bond Future	2,337.8100	2.3378	2,222.3600	2.2224	(4.938)	0	0	0
2014/06/20	R204	05/02/2015	8.26	Call	Bond Future	2,359.3400	2.3593	2,243.3500	2.2434	(4.916)	0	0	0
2014/06/20	R204	05/02/2015	8.24	Call	Bond Future	2,316.3800	2.3164	2,201.4700	2.2015	(4.961)	0	0	0
2014/06/20	R204	05/02/2015	8.26	Put	Bond Future	859.8800	0.8599	916.5600	0.9166	6.592	0	0	0
2014/06/20	R204	05/02/2015	8.25	Put	Bond Future	870.6900	0.8707	927.9100	0.9279	6.572	0	0	0
2014/06/20	R204	05/02/2015	8.24	Put	Bond Future	881.6100	0.8816	939.3700	0.9394	6.552	0	0	0
2014/06/20	R207	07/08/2014	7.69	Call	Bond Future	539.1100	0.5391	484.2900	0.4843	(10.169)	0	0	0
2014/06/20	R207	07/08/2014	7.70	Put	Bond Future	1,145.9100	1.1459	1,216.7900	1.2168	6.185	0	0	0
2014/06/20	R207	07/08/2014			Bond Future	7.8373	97.9877	7.8669	97.8610	0.378	0.0000	0.0000	32,970
2014/06/20	R207	07/08/2014	7.70	Call	Bond Future	555.7200	0.5557	499.8300	0.4998	(10.057)	0	0	0
2014/06/20	R207	07/08/2014	7.71	Call	Bond Future	572.6800	0.5727	515.7100	0.5157	(9.948)	0	0	0
2014/06/20	R207	07/08/2014	7.69	Put	Bond Future	1,172.4600	1.1725	1,244.4100	1.2444	6.137	0	0	0
2014/06/20	R207	07/08/2014	7.71	Put	Bond Future	1,119.7300	1.1197	1,189.5300	1.1895	6.234	0	0	0
2014/06/20	R207	06/11/2014	7.36	Put	Bond Future	2,923.7700	2.9238	3,016.9000	3.0169	3.185	0	0	0
2014/06/20	R207	06/11/2014			Bond Future	7.9368	99.4585	7.9682	99.3296	0.396	0.0000	0.0000	100
2014/06/20	R207	06/11/2014	7.35	Put	Bond Future	2,955.5300	2.9555	3,049.1800	3.0492	3.169	0	0	0
2014/06/20	R207	06/11/2014	7.36	Call	Bond Future	519.3000	0.5193	483.5400	0.4835	(6.886)	0	0	0
2014/06/20	R207	06/11/2014	7.34	Call	Bond Future	498.3300	0.4983	463.6200	0.4636	(6.965)	0	0	0
2014/06/20	R207	06/11/2014	7.35	Call	Bond Future	508.7400	0.5087	473.5000	0.4735	(6.927)	0	0	0
2014/06/20	R207	06/11/2014	7.34	Put	Bond Future	2,987.4600	2.9875	3,081.6400	3.0816	3.153	0	0	0
2014/06/20	R207	05/02/2015	8.49	Put	Bond Future	1,114.6700	1.1147	1,156.6700	1.1567	3.768	0	0	0
2014/06/20	R207	05/02/2015			Bond Future	8.0371	97.3604	8.0705	97.2293	0.416	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
2014/06/20	R207	05/02/2015	8.51	Put	Bond Future	1,088.7900	1.0888	1,130.0300	1.1300	3.788	0	0	0
2014/06/20	R207	05/02/2015	8.50	Call	Bond Future	2,899.1900	2.8992	2,809.7400	2.8097	(3.085)	0	0	0
2014/06/20	R207	05/02/2015	8.51	Call	Bond Future	2,924.6900	2.9247	2,834.8600	2.8349	(3.071)	0	0	0
2014/06/20	R207	05/02/2015	8.49	Call	Bond Future	2,873.7900	2.8738	2,784.7200	2.7847	(3.099)	0	0	0
2014/06/20	R207	05/02/2015	8.50	Put	Bond Future	1,101.6700	1.1017	1,143.2900	1.1433	3.778	0	0	0
2014/06/20	R207	07/05/2015			Bond Future	8.1104	99.0326	8.1461	98.8987	0.440	0.0000	0.0000	0
2014/06/20	R207	07/05/2015	8.25	Call	Bond Future	2,491.2200	2.4912	2,414.9800	2.4150	(3.060)	0	0	0
2014/06/20	R207	07/05/2015	7.73	Call	Bond Future	1,550.1300	1.5501	1,492.9500	1.4929	(3.689)	0	0	66
2014/06/20	R207	07/05/2015	8.24	Put	Bond Future	1,985.9400	1.9859	2,043.9300	2.0439	2.920	0	0	0
2014/06/20	R207	07/05/2015	8.26	Put	Bond Future	1,952.4500	1.9525	2,009.7300	2.0097	2.934	0	0	0
2014/06/20	R207	07/05/2015	7.73	Put	Bond Future	2,990.7400	2.9907	3,067.4300	3.0674	2.564	0	0	0
2014/06/20	R207	07/05/2015	8.25	Put	Bond Future	1,968.9600	1.9690	2,026.5900	2.0266	2.927	0	0	0
2014/06/20	R207	07/05/2015	8.26	Call	Bond Future	2,511.9900	2.5120	2,435.4000	2.4354	(3.049)	0	0	0
2014/06/20	R207	07/05/2015	8.24	Call	Bond Future	2,470.9100	2.4709	2,395.0300	2.3950	(3.071)	0	0	0
2014/06/20	R208	07/08/2014	8.28	Call	Bond Future	1,755.9300	1.7559	1,644.9600	1.6450	(6.320)	0	0	0
2014/06/20	R208	07/08/2014			Bond Future	8.0018	96.1104	8.0315	95.9660	0.371	0.0000	0.0000	16,437
2014/06/20	R208	07/08/2014	7.80	Call	Bond Future	515.9100	0.5159	460.0700	0.4601	(10.824)	0	0	0
2014/06/20	R208	07/08/2014	7.79	Put	Bond Future	1,538.5400	1.5385	1,628.2700	1.6283	5.832	0	0	0
2014/06/20	R208	07/08/2014	7.81	Put	Bond Future	1,473.0200	1.4730	1,560.3500	1.5603	5.929	0	0	0
2014/06/20	R208	07/08/2014	7.80	Put	Bond Future	1,505.5800	1.5056	1,594.1100	1.5941	5.880	0	0	0
2014/06/20	R208	07/08/2014	7.81	Call	Bond Future	532.6800	0.5327	475.6400	0.4756	(10.708)	0	0	0
2014/06/20	R208	07/08/2014	8.28	Put	Bond Future	412.5200	0.4125	445.9200	0.4459	8.097	0	0	630
2014/06/20	R208	07/08/2014	7.79	Call	Bond Future	499.5000	0.4995	444.8600	0.4449	(10.939)	0	0	0
2014/06/20	R208	06/11/2014	7.46	Call	Bond Future	543.1800	0.5432	505.2400	0.5052	(6.985)	0	0	0
2014/06/20	R208	06/11/2014			Bond Future	8.0967	94.1546	8.1279	94.0078	0.385	0.0000	0.0000	100
2014/06/20	R208	06/11/2014	7.44	Call	Bond Future	520.7300	0.5207	483.9400	0.4839	(7.065)	0	0	0
2014/06/20	R208	06/11/2014	7.45	Call	Bond Future	531.8700	0.5319	494.5000	0.4945	(7.026)	0	0	0
2014/06/20	R208	06/11/2014	8.50	Put	Bond Future	888.2700	0.8883	930.4200	0.9304	4.745	0	0	1,520
2014/06/20	R208	06/11/2014	7.44	Put	Bond Future	3,677.2200	3.6772	3,787.1800	3.7872	2.990	0	0	0
2014/06/20	R208	06/11/2014	7.46	Put	Bond Future	3,601.6300	3.6016	3,710.4400	3.7104	3.021	0	0	0
2014/06/20	R208	06/11/2014	8.50	Call	Bond Future	2,764.2200	2.7642	2,659.6200	2.6596	(3.784)	0	0	0
2014/06/20	R208	06/11/2014	7.45	Put	Bond Future	3,639.3300	3.6393	3,748.7100	3.7487	3.005	0	0	0
2014/06/20	R208	05/02/2015	8.51	Call	Bond Future	2,956.5200	2.9565	2,860.8700	2.8609	(3.235)	0	0	0
2014/06/20	R208	05/02/2015			Bond Future	8.1901	95.6155	8.2230	95.4663	0.401	0.0000	0.0000	0
2014/06/20	R208	05/02/2015	8.49	Call	Bond Future	2,902.0300	2.9020	2,807.3000	2.8073	(3.264)	0	0	0
2014/06/20	R208	05/02/2015	8.51	Put	Bond Future	1,515.5100	1.5155	1,569.0700	1.5691	3.534	0	0	0
2014/06/20	R208	05/02/2015	8.50	Put	Bond Future	1,532.8300	1.5328	1,586.8500	1.5869	3.524	0	0	0
2014/06/20	R208	05/02/2015	8.49	Put	Bond Future	1,550.3100	1.5503	1,604.7900	1.6048	3.514	0	0	0
2014/06/20	R208	05/02/2015	8.50	Call	Bond Future	2,929.2100	2.9292	2,834.0200	2.8340	(3.250)	0	0	0
2014/06/20	R209	07/08/2014	9.04	Put	Bond Future	1,476.1400	1.4761	1,547.8000	1.5478	4.855	0	0	0
2014/06/20	R209	07/08/2014			Bond Future	9.0126	76.1741	9.0372	75.9905	0.272	0.0000	0.0000	25,573
2014/06/20	R209	07/08/2014	9.06	Put	Bond Future	1,405.3900	1.4054	1,474.3000	1.4743	4.903	0	0	0
2014/06/20	R209	07/08/2014	9.05	Put	Bond Future	1,440.4600	1.4405	1,510.7400	1.5107	4.879	0	0	0
2014/06/20	R209	07/08/2014	9.05	Call	Bond Future	1,719.9000	1.7199	1,606.5900	1.6066	(6.588)	0	0	0
2014/06/20	R209	07/08/2014	9.06	Call	Bond Future	1,759.2900	1.7593	1,644.6100	1.6446	(6.519)	0	0	0
2014/06/20	R209	07/08/2014	9.04	Call	Bond Future	1,681.0000	1.6810	1,569.0700	1.5691	(6.659)	0	0	0

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2014/06/20	R209	06/11/2014	9.50	Call	Bond Future	4,618.9900	4.6190	4,484.0000	4.4840	(2.923)	0	0	0
2014/06/20	R209	06/11/2014	8.95	Call	Bond Future	2,439.6500	2.4397	2,343.7100	2.3437	(3.933)	0	0	2,050
2014/06/20	R209	06/11/2014			Bond Future	9.0850	74.1709	9.1103	73.9844	0.278	0.0000	0.0000	100
2014/06/20	R209	06/11/2014	8.99	Put	Bond Future	3,282.2400	3.2822	3,369.6500	3.3696	2.663	0	0	0
2014/06/20	R209	06/11/2014	10.00	Call	Bond Future	7,070.8800	7.0709	6,911.0000	6.9110	(2.261)	0	0	0
2014/06/20	R209	06/11/2014	9.05	Put	Bond Future	3,043.2200	3.0432	3,126.0100	3.1260	2.720	0	0	0
2014/06/20	R209	06/11/2014	9.58	Put	Bond Future	1,464.6700	1.4647	1,511.3900	1.5114	3.190	0	0	907
2014/06/20	R209	06/11/2014	9.01	Put	Bond Future	3,201.0400	3.2010	3,286.9000	3.2869	2.682	0	0	0
2014/06/20	R209	06/11/2014	9.50	Put	Bond Future	1,646.8700	1.6469	1,698.3300	1.6983	3.125	0	0	5,500
2014/06/20	R209	06/11/2014	10.05	Call	Bond Future	7,330.8500	7.3309	7,169.1000	7.1691	(2.206)	0	0	0
2014/06/20	R209	06/11/2014	8.95	Put	Bond Future	3,448.9100	3.4489	3,539.4200	3.5394	2.624	0	0	0
2014/06/20	R209	06/11/2014	9.00	Put	Bond Future	3,241.4600	3.2415	3,328.0900	3.3281	2.673	0	0	0
2014/06/20	R209	06/11/2014	9.95	Call	Bond Future	6,812.8900	6.8129	6,655.0000	6.6550	(2.318)	0	0	0
2014/06/20	R209	06/11/2014	8.50	Call	Bond Future	1,213.4800	1.2135	1,152.5100	1.1525	(5.024)	0	0	5,500
2014/06/20	R209	06/11/2014	8.75	Put	Bond Future	4,373.0900	4.3731	4,479.3200	4.4793	2.429	0	0	0
2014/06/20	R209	06/11/2014	8.99	Call	Bond Future	2,574.1800	2.5742	2,475.1400	2.4751	(3.847)	0	0	0
2014/06/20	R209	06/11/2014	9.25	Call	Bond Future	3,543.5700	3.5436	3,425.1400	3.4251	(3.342)	0	0	0
2014/06/20	R209	06/11/2014	10.05	Put	Bond Future	701.1900	0.7012	725.8900	0.7259	3.523	0	0	2,050
2014/06/20	R209	06/11/2014	10.00	Put	Bond Future	761.1800	0.7612	787.7500	0.7878	3.491	0	0	1,640
2014/06/20	R209	06/11/2014	9.05	Call	Bond Future	2,783.4400	2.7834	2,679.7800	2.6798	(3.724)	0	0	2,050
2014/06/20	R209	06/11/2014	9.58	Call	Bond Future	4,988.1500	4.9881	4,848.4200	4.8484	(2.801)	0	0	0
2014/06/20	R209	06/11/2014	9.00	Call	Bond Future	2,608.4000	2.6084	2,508.5800	2.5086	(3.827)	0	0	1,640
2014/06/20	R209	06/11/2014	9.25	Put	Bond Future	2,339.0400	2.3390	2,407.0600	2.4071	2.908	0	0	2,200
2014/06/20	R209	06/11/2014	8.75	Call	Bond Future	1,829.1600	1.8292	1,748.9400	1.7489	(4.386)	0	0	2,200
2014/06/20	R209	06/11/2014	9.01	Call	Bond Future	2,642.8700	2.6429	2,542.2800	2.5423	(3.806)	0	0	0
2014/06/20	R209	06/11/2014	9.95	Put	Bond Future	825.5900	0.8256	854.1500	0.8542	3.459	0	0	2,050
2014/06/20	R209	06/11/2014	8.50	Put	Bond Future	5,745.0300	5.7450	5,870.5100	5.8705	2.184	0	0	0
2014/06/20	R209	05/02/2015			Bond Future	9.1552	75.3219	9.1812	75.1323	0.284	0.0000	0.0000	0
2014/06/20	R209	05/02/2015	9.25	Call	Bond Future	4,253.0000	4.2530	4,140.3400	4.1403	(2.649)	0	0	0
2014/06/20	R209	05/02/2015	9.26	Call	Bond Future	4,290.8500	4.2908	4,177.6400	4.1776	(2.638)	0	0	0
2014/06/20	R209	05/02/2015	9.24	Call	Bond Future	4,215.5400	4.2155	4,103.4300	4.1034	(2.659)	0	0	0
2014/06/20	R209	05/02/2015	9.25	Put	Bond Future	3,565.7900	3.5658	3,642.6400	3.6426	2.155	0	0	0
2014/06/20	R209	05/02/2015	9.24	Put	Bond Future	3,600.3300	3.6003	3,677.7300	3.6777	2.150	0	0	0
2014/06/20	R209	05/02/2015	9.26	Put	Bond Future	3,531.7500	3.5318	3,608.0500	3.6081	2.160	0	0	0
2014/06/20	R210	07/08/2014			Bond Future	172.1693	172.1693	172.0242	172.0242	(0.084)	0.0000	0.0000	618
2014/06/20	R210	07/08/2014	159.00	Call	Bond Future	13,169.2800	13.1693	13,024.2400	13.0242	(1.101)	0	0	0
2014/06/20	R210	07/08/2014	159.01	Call	Bond Future	13,159.2800	13.1593	13,014.2400	13.0142	(1.102)	0	0	0
2014/06/20	R210	07/08/2014	158.99	Call	Bond Future	13,179.2800	13.1793	13,034.2400	13.0342	(1.101)	0	0	0
2014/06/20	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R210	06/11/2014			Bond Future	172.7344	172.7344	172.5869	172.5869	(0.085)	0.0000	0.0000	0
2014/06/20	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R210	06/11/2014	169.00	Call	Bond Future	3,734.3500	3.7344	3,586.9400	3.5869	(3.947)	0	0	0
2014/06/20	R210	06/11/2014	169.01	Call	Bond Future	3,724.3500	3.7244	3,576.9400	3.5769	(3.958)	0	0	0

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2014/06/20	R210	06/11/2014	168.99	Call	Bond Future	3,744.3500	3.7444	3,596.9400	3.5969	(3.937)	0	0	0
2014/06/20	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R211	07/08/2014			Bond Future	130.8275	130.8275	130.8661	130.8661	0.029	0.0000	0.0000	390
2014/06/20	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R211	07/08/2014	128.00	Call	Bond Future	2,827.5500	2.8275	2,866.1300	2.8661	1.364	0	0	0
2014/06/20	R211	07/08/2014	128.01	Call	Bond Future	2,817.5500	2.8175	2,856.1300	2.8561	1.369	0	0	0
2014/06/20	R211	07/08/2014	127.99	Call	Bond Future	2,837.5500	2.8375	2,876.1300	2.8761	1.360	0	0	0
2014/06/20	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R211	06/11/2014	130.00	Call	Bond Future	2,807.0200	2.8070	2,845.9500	2.8460	1.387	0	0	0
2014/06/20	R211	06/11/2014	130.01	Call	Bond Future	2,797.0200	2.7970	2,835.9500	2.8360	1.392	0	0	0
2014/06/20	R211	06/11/2014			Bond Future	132.8070	132.8070	132.8459	132.8459	0.029	0.0000	0.0000	0
2014/06/20	R211	06/11/2014	129.99	Call	Bond Future	2,817.0200	2.8170	2,855.9500	2.8560	1.382	0	0	0
2014/06/20	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R212	07/08/2014	128.99	Call	Bond Future	5,914.4100	5.9144	5,957.6200	5.9576	0.731	0	0	0
2014/06/20	R212	07/08/2014			Bond Future	134.9044	134.9044	134.9476	134.9476	0.032	0.0000	0.0000	21,547
2014/06/20	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R212	07/08/2014	129.00	Call	Bond Future	5,904.4100	5.9044	5,947.6200	5.9476	0.732	0	0	0
2014/06/20	R212	07/08/2014	129.01	Call	Bond Future	5,894.4100	5.8944	5,937.6200	5.9376	0.733	0	0	0
2014/06/20	R212	06/11/2014			Bond Future	136.9456	136.9456	136.9892	136.9892	0.032	0.0000	0.0000	0
2014/06/20	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R212	06/11/2014	135.00	Call	Bond Future	1,945.5700	1.9456	1,989.1900	1.9892	2.242	0	0	0
2014/06/20	R212	06/11/2014	135.01	Call	Bond Future	1,935.5700	1.9356	1,979.1900	1.9792	2.254	0	0	0
2014/06/20	R212	06/11/2014	134.99	Call	Bond Future	1,955.5700	1.9556	1,999.1900	1.9992	2.231	0	0	0
2014/06/20	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R213	07/08/2014	8.86	Call	Bond Future	1,484.1700	1.4842	1,397.2900	1.3973	(5.854)	0	0	0
2014/06/20	R213	07/08/2014			Bond Future	8.8856	86.9438	8.9050	86.7970	0.219	0.0000	0.0000	24,257
2014/06/20	R213	07/08/2014	8.84	Call	Bond Future	1,412.4300	1.4124	1,327.8600	1.3279	(5.988)	0	0	0
2014/06/20	R213	07/08/2014	8.85	Call	Bond Future	1,448.0300	1.4480	1,362.3100	1.3623	(5.920)	0	0	0
2014/06/20	R213	07/08/2014	8.84	Put	Bond Future	1,758.1100	1.7581	1,820.2800	1.8203	3.536	0	0	0
2014/06/20	R213	07/08/2014	8.86	Put	Bond Future	1,677.9200	1.6779	1,737.7800	1.7378	3.568	0	0	0
2014/06/20	R213	07/08/2014	8.85	Put	Bond Future	1,717.7000	1.7177	1,778.7200	1.7787	3.552	0	0	0
2014/06/20	R213	06/11/2014	8.84	Call	Bond Future	2,471.3600	2.4714	2,392.1700	2.3922	(3.204)	0	0	0
2014/06/20	R213	06/11/2014	8.85	Put	Bond Future	3,363.1200	3.3631	3,432.3900	3.4324	2.060	0	0	0
2014/06/20	R213	06/11/2014			Bond Future	8.9644	84.7075	8.9844	84.5584	0.224	0.0000	0.0000	0
2014/06/20	R213	06/11/2014	8.85	Call	Bond Future	2,505.2400	2.5052	2,425.4200	2.4254	(3.186)	0	0	0
2014/06/20	R213	06/11/2014	8.86	Call	Bond Future	2,539.3900	2.5394	2,458.9400	2.4589	(3.168)	0	0	0
2014/06/20	R213	06/11/2014	8.84	Put	Bond Future	3,404.8500	3.4049	3,474.7500	3.4748	2.053	0	0	0
2014/06/20	R213	06/11/2014	8.86	Put	Bond Future	3,321.7500	3.3218	3,390.3900	3.3904	2.066	0	0	0
2014/06/20	R213	05/02/2015	9.26	Put	Bond Future	3,123.5000	3.1235	3,178.3100	3.1783	1.755	0	0	0
2014/06/20	R213	05/02/2015			Bond Future	9.0423	86.0218	9.0630	85.8702	0.229	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
2014/06/20	R213	05/02/2015	9.25	Put	Bond Future	3,154.6700	3.1547	3,209.9100	3.2099	1.751	0	0	0
2014/06/20	R213	05/02/2015	9.24	Put	Bond Future	3,186.3600	3.1864	3,242.0300	3.2420	1.747	0	0	0
2014/06/20	R213	05/02/2015	9.25	Call	Bond Future	4,657.5500	4.6575	4,561.2500	4.5613	(2.068)	0	0	0
2014/06/20	R213	05/02/2015	9.26	Call	Bond Future	4,697.7300	4.6977	4,601.0000	4.6010	(2.059)	0	0	0
2014/06/20	R213	05/02/2015	9.24	Call	Bond Future	4,617.8000	4.6178	4,521.9300	4.5219	(2.076)	0	0	0
2014/06/20	R214	07/08/2014	9.54	Put	Bond Future	515.0000	0.5150	551.9500	0.5520	7.175	0	0	0
2014/06/20	R214	07/08/2014			Bond Future	9.1070	76.9717	9.1366	76.7416	0.325	0.0000	0.0000	6,154
2014/06/20	R214	07/08/2014	9.56	Put	Bond Future	484.5400	0.4845	519.5100	0.5195	7.217	0	0	0
2014/06/20	R214	07/08/2014	9.55	Put	Bond Future	499.5700	0.4996	535.5300	0.5355	7.198	0	0	0
2014/06/20	R214	07/08/2014	9.56	Call	Bond Future	3,875.5400	3.8755	3,680.4500	3.6805	(5.034)	0	0	0
2014/06/20	R214	07/08/2014	9.54	Call	Bond Future	3,761.8300	3.7618	3,568.7200	3.5687	(5.133)	0	0	0
2014/06/20	R214	07/08/2014	9.55	Call	Bond Future	3,818.5500	3.8186	3,624.4500	3.6244	(5.083)	0	0	0
2014/06/20	R214	06/11/2014	9.20	Call	Bond Future	3,134.3400	3.1343	3,001.3300	3.0013	(4.244)	0	0	2,500
2014/06/20	R214	06/11/2014	9.64	Call	Bond Future	5,038.8100	5.0388	4,868.6800	4.8687	(3.376)	0	0	0
2014/06/20	R214	06/11/2014			Bond Future	9.1797	74.8388	9.2102	74.6051	0.332	0.0000	0.0000	0
2014/06/20	R214	06/11/2014	9.20	Put	Bond Future	2,978.3200	2.9783	3,079.0200	3.0790	3.381	0	0	0
2014/06/20	R214	06/11/2014	9.65	Call	Bond Future	5,086.3600	5.0864	4,915.5000	4.9155	(3.359)	0	0	0
2014/06/20	R214	06/11/2014	9.66	Call	Bond Future	5,134.0800	5.1341	4,962.4900	4.9625	(3.342)	0	0	0
2014/06/20	R214	06/11/2014	9.80	Call	Bond Future	5,817.0200	5.8170	5,635.7900	5.6358	(3.116)	0	0	0
2014/06/20	R214	06/11/2014	9.64	Put	Bond Future	1,639.9800	1.6400	1,703.5600	1.7036	3.877	0	0	0
2014/06/20	R214	06/11/2014	9.66	Put	Bond Future	1,593.5800	1.5936	1,655.7000	1.6557	3.898	0	0	0
2014/06/20	R214	06/11/2014	9.80	Put	Bond Future	1,298.2300	1.2982	1,350.7100	1.3507	4.042	0	0	2,500
2014/06/20	R214	06/11/2014	9.65	Put	Bond Future	1,616.6400	1.6166	1,679.4900	1.6795	3.888	0	0	0
2014/06/20	R214	05/02/2015	9.50	Call	Bond Future	5,031.6700	5.0317	4,882.0200	4.8820	(2.974)	0	0	0
2014/06/20	R214	05/02/2015			Bond Future	9.2513	75.9999	9.2828	75.7625	0.340	0.0000	0.0000	0
2014/06/20	R214	05/02/2015	9.51	Call	Bond Future	5,072.9900	5.0730	4,922.6800	4.9227	(2.963)	0	0	0
2014/06/20	R214	05/02/2015	9.50	Put	Bond Future	3,187.1800	3.1872	3,274.9600	3.2750	2.754	0	0	0
2014/06/20	R214	05/02/2015	9.49	Call	Bond Future	4,990.7300	4.9907	4,841.7300	4.8417	(2.986)	0	0	0
2014/06/20	R214	05/02/2015	9.49	Put	Bond Future	3,218.9100	3.2189	3,307.3400	3.3073	2.747	0	0	0
2014/06/20	R214	05/02/2015	9.51	Put	Bond Future	3,155.9500	3.1560	3,243.0700	3.2431	2.761	0	0	0
2014/06/20	R248	07/08/2014			Bond Future	9.1936	99.3254	9.2232	99.0324	0.322	0.0000	0.0000	14,129
2014/06/20	R248	07/08/2014	9.65	Call	Bond Future	4,343.3600	4.3434	4,050.2800	4.0503	(6.748)	0	0	0
2014/06/20	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R248	07/08/2014	9.66	Call	Bond Future	4,434.5400	4.4345	4,141.4600	4.1415	(6.609)	0	0	0
2014/06/20	R248	07/08/2014	9.64	Call	Bond Future	4,252.0200	4.2520	3,958.9400	3.9589	(6.893)	0	0	0
2014/06/20	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R248	06/11/2014			Bond Future	9.2692	96.3898	9.2997	96.0921	0.329	0.0000	0.0000	0
2014/06/20	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R248	06/11/2014	9.72	Call	Bond Future	4,230.5700	4.2306	3,932.9600	3.9330	(7.035)	0	0	0
2014/06/20	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R248	06/11/2014	9.73	Call	Bond Future	4,320.5400	4.3205	4,022.9300	4.0229	(6.888)	0	0	0
2014/06/20	R248	06/11/2014	9.74	Call	Bond Future	4,410.3500	4.4104	4,112.7400	4.1127	(6.748)	0	0	0
2014/06/20	R248	05/02/2015			Bond Future	9.3439	97.8854	9.3754	97.5828	0.337	0.0000	0.0000	0
2014/06/20	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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2014/06/20	R248	05/02/2015	9.50	Call	Bond Future	1,481.9100	1.4819	1,179.4000	1.1794	(20.414)	0	0	0
2014/06/20	R248	05/02/2015	9.51	Call	Bond Future	1,575.4300	1.5754	1,272.9200	1.2729	(19.202)	0	0	0
2014/06/20	R248	05/02/2015	9.49	Call	Bond Future	1,388.2100	1.3882	1,085.7000	1.0857	(21.791)	0	0	0
2014/06/20	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/20	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **422598**