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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/06/2014 TO 03/06/2014

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
2014/06/03	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/03	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	2025	07/08/2014	109.01	Call	Bond Future	8,136.2400	8.1362	8,173.4100	8.1734	0.457	0	0	0
2014/06/03	2025	07/08/2014			Bond Future	117.1462	117.1462	117.1834	117.1834	0.032	0.0000	0.0000	0
2014/06/03	2025	07/08/2014	108.99	Call	Bond Future	8,156.2400	8.1562	8,193.4100	8.1934	0.456	0	0	0
2014/06/03	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2025	07/08/2014	109.00	Call	Bond Future	8,146.2400	8.1462	8,183.4100	8.1834	0.456	0	0	0
2014/06/03	2025	06/11/2014	117.01	Call	Bond Future	1,920.9400	1.9209	1,958.6500	1.9587	1.963	0	0	0
2014/06/03	2025	06/11/2014			Bond Future	118.9309	118.9309	118.9686	118.9686	0.032	0.0000	0.0000	0
2014/06/03	2025	06/11/2014	116.99	Call	Bond Future	1,940.9400	1.9409	1,978.6500	1.9787	1.943	0	0	0
2014/06/03	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2025	06/11/2014	117.00	Call	Bond Future	1,930.9400	1.9309	1,968.6500	1.9687	1.953	0	0	0
2014/06/03	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2030	07/08/2014			Bond Future	8.9760	92.1780	8.9443	92.4258	(0.354)	0.0000	0.0000	4,308
2014/06/03	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2030	07/08/2014	8.99	Call	Bond Future	108.7500	0.1088	356.5800	0.3566	227.890	0	0	0
2014/06/03	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2030	07/08/2014	9.00	Call	Bond Future	186.4700	0.1865	434.3000	0.4343	132.906	0	0	0
2014/06/03	2030	07/08/2014	9.01	Call	Bond Future	264.1000	0.2641	511.9300	0.5119	93.839	0	0	0
2014/06/03	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2030	06/11/2014			Bond Future	9.0578	93.5719	9.0250	93.8235	(0.362)	0.0000	0.0000	0
2014/06/03	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2030	06/11/2014	8.99	Put	Bond Future	521.3600	0.5214	269.7500	0.2698	(48.260)	0	0	0
2014/06/03	2030	06/11/2014	9.01	Put	Bond Future	367.0300	0.3670	115.4200	0.1154	(68.553)	0	0	0
2014/06/03	2030	06/11/2014	9.00	Put	Bond Future	444.1500	0.4441	192.5400	0.1925	(56.650)	0	0	0
2014/06/03	2030	05/02/2015			Bond Future	9.1372	91.0368	9.1036	91.2905	(0.368)	0.0000	0.0000	0
2014/06/03	2030	05/02/2015	9.25	Call	Bond Future	844.2700	0.8443	1,097.9700	1.0980	30.050	0	0	0
2014/06/03	2030	05/02/2015	9.24	Call	Bond Future	769.8700	0.7699	1,023.5700	1.0236	32.954	0	0	0
2014/06/03	2030	05/02/2015	9.26	Call	Bond Future	918.5800	0.9186	1,172.2800	1.1723	27.619	0	0	0
2014/06/03	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/03	2037	07/08/2014	9.06	Put	Bond Future	1,786.4800	1.7865	1,277.4900	1.2775	(28.491)	0	0	0
2014/06/03	2037	07/08/2014			Bond Future	9.2588	93.1482	9.2016	93.6572	(0.619)	0.0000	0.0000	10,102
2014/06/03	2037	07/08/2014	9.05	Put	Bond Future	1,877.7800	1.8778	1,368.7900	1.3688	(27.106)	0	0	0
2014/06/03	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2037	07/08/2014	9.04	Put	Bond Future	1,969.2200	1.9692	1,460.2300	1.4602	(25.847)	0	0	0
2014/06/03	2037	06/11/2014	9.69	Call	Bond Future	2,983.3700	2.9834	3,500.1000	3.5001	17.320	0	0	0
2014/06/03	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2037	06/11/2014			Bond Future	9.3386	94.5569	9.2796	95.0736	(0.632)	0.0000	0.0000	0
2014/06/03	2037	06/11/2014	9.70	Call	Bond Future	3,065.9800	3.0660	3,582.7100	3.5827	16.854	0	0	0
2014/06/03	2037	06/11/2014	9.71	Call	Bond Future	3,148.4700	3.1485	3,665.2000	3.6652	16.412	0	0	0
2014/06/03	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2037	05/02/2015			Bond Future	9.4164	91.7868	9.3557	92.3098	(0.644)	0.0000	0.0000	0
2014/06/03	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2037	05/02/2015	9.50	Call	Bond Future	713.7900	0.7138	1,236.7700	1.2368	73.268	0	0	0
2014/06/03	2037	05/02/2015	9.51	Call	Bond Future	798.5300	0.7985	1,321.5100	1.3215	65.493	0	0	0
2014/06/03	2037	05/02/2015	9.49	Call	Bond Future	628.9200	0.6289	1,151.9000	1.1519	83.155	0	0	0
2014/06/03	2038	07/08/2014			Bond Future	121.0630	121.0630	121.1024	121.1024	0.033	0.0000	0.0000	725
2014/06/03	2038	07/08/2014	106.00	Call	Bond Future	15,062.9500	15.0630	15,102.3900	15.1024	0.262	0	0	0
2014/06/03	2038	07/08/2014	106.01	Call	Bond Future	15,052.9500	15.0530	15,092.3900	15.0924	0.262	0	0	0
2014/06/03	2038	07/08/2014	105.99	Call	Bond Future	15,072.9500	15.0730	15,112.3900	15.1124	0.262	0	0	0
2014/06/03	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2038	06/11/2014	120.01	Call	Bond Future	2,897.5300	2.8975	2,937.4300	2.9374	1.377	0	0	0
2014/06/03	2038	06/11/2014			Bond Future	122.9075	122.9075	122.9474	122.9474	0.032	0.0000	0.0000	0
2014/06/03	2038	06/11/2014	119.99	Call	Bond Future	2,917.5300	2.9175	2,957.4300	2.9574	1.368	0	0	0
2014/06/03	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2038	06/11/2014	120.00	Call	Bond Future	2,907.5300	2.9075	2,947.4300	2.9474	1.372	0	0	0
2014/06/03	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2046	07/08/2014			Bond Future	120.8021	120.8021	120.8415	120.8415	0.033	0.0000	0.0000	5,218
2014/06/03	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2046	07/08/2014	104.44	Call	Bond Future	16,362.1100	16.3621	16,401.5400	16.4015	0.241	0	0	0
2014/06/03	2046	07/08/2014	104.45	Call	Bond Future	16,352.1100	16.3521	16,391.5400	16.3915	0.241	0	0	0
2014/06/03	2046	07/08/2014	104.43	Call	Bond Future	16,372.1100	16.3721	16,411.5400	16.4115	0.241	0	0	0
2014/06/03	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2046	06/11/2014	104.45	Call	Bond Future	16,847.0400	16.8470	16,887.0300	16.8870	0.237	0	0	0
2014/06/03	2046	06/11/2014			Bond Future	121.2970	121.2970	121.3370	121.3370	0.033	0.0000	0.0000	0
2014/06/03	2046	06/11/2014	104.43	Call	Bond Future	16,867.0400	16.8670	16,907.0300	16.9070	0.237	0	0	0
2014/06/03	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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2014/06/03	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2046	06/11/2014	104.44	Call	Bond Future	16,857.0400	16.8570	16,897.0300	16.8970	0.237	0	0	0
2014/06/03	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2050	07/08/2014			Bond Future	126.4057	126.4057	126.4478	126.4478	0.033	0.0000	0.0000	2,720
2014/06/03	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2050	07/08/2014	112.00	Call	Bond Future	14,405.6700	14.4057	14,447.8100	14.4478	0.293	0	0	0
2014/06/03	2050	07/08/2014	112.01	Call	Bond Future	14,395.6700	14.3957	14,437.8100	14.4378	0.293	0	0	0
2014/06/03	2050	07/08/2014	111.99	Call	Bond Future	14,415.6700	14.4157	14,457.8100	14.4578	0.292	0	0	0
2014/06/03	2050	06/11/2014			Bond Future	128.3315	128.3315	128.3741	128.3741	0.033	0.0000	0.0000	0
2014/06/03	2050	06/11/2014	126.00	Call	Bond Future	2,331.4500	2.3315	2,374.1300	2.3741	1.831	0	0	0
2014/06/03	2050	06/11/2014	126.01	Call	Bond Future	2,321.4500	2.3215	2,364.1300	2.3641	1.839	0	0	0
2014/06/03	2050	06/11/2014	125.99	Call	Bond Future	2,341.4500	2.3415	2,384.1300	2.3841	1.823	0	0	0
2014/06/03	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	AL12	07/08/2014			Index Future	490.0130	490.0130	491.5960	491.5960	0.323	0.0000	0.0000	0
2014/06/03	AL12	06/11/2014			Index Future	497.4130	497.4130	499.0200	499.0200	0.323	0.0000	0.0000	0
2014/06/03	AL12	05/02/2015			Index Future	505.2300	505.2300	506.8520	506.8520	0.321	0.0000	0.0000	0
2014/06/03	AL37	07/08/2014			Index Future	423.0280	423.0280	422.8790	422.8790	(0.035)	0.0000	0.0000	0
2014/06/03	AL37	06/11/2014			Index Future	429.4160	429.4160	429.2650	429.2650	(0.035)	0.0000	0.0000	0
2014/06/03	AL7T	07/08/2014			Index Future	495.9570	495.9570	495.8710	495.8710	(0.017)	0.0000	0.0000	1
2014/06/03	AL7T	06/11/2014			Index Future	503.4460	503.4460	503.3590	503.3590	(0.017)	0.0000	0.0000	0
2014/06/03	ALBI	07/08/2014			Index Future	450.3860	450.3860	450.9560	450.9560	0.127	0.0000	0.0000	647
2014/06/03	ALBI	06/11/2014			Index Future	457.1870	457.1870	457.7660	457.7660	0.127	0.0000	0.0000	0
2014/06/03	ALBI	05/02/2015			Index Future	464.3720	464.3720	464.9510	464.9510	0.125	0.0000	0.0000	0
2014/06/03	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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2014/06/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/06/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/03	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
2014/06/03	EL28	07/08/2014	114.00	Call	Bond Future	8,967.3700	8.9674	9,007.4900	9.0075	0.447	0	0	0
2014/06/03	EL28	07/08/2014			Bond Future	122.9674	122.9674	123.0075	123.0075	0.033	0.0000	0.0000	0
2014/06/03	EL28	07/08/2014	114.01	Call	Bond Future	8,957.3700	8.9574	8,997.4900	8.9975	0.448	0	0	0
2014/06/03	EL28	07/08/2014	113.99	Call	Bond Future	8,977.3700	8.9774	9,017.4900	9.0175	0.447	0	0	0
2014/06/03	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	EL28	06/11/2014			Bond Future	123.3592	123.3592	123.4000	123.4000	0.033	0.0000	0.0000	0
2014/06/03	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	EL28	06/11/2014	122.00	Call	Bond Future	1,359.1600	1.3592	1,399.9500	1.4000	3.001	0	0	0
2014/06/03	EL28	06/11/2014	122.01	Call	Bond Future	1,349.1600	1.3492	1,389.9500	1.3900	3.023	0	0	0
2014/06/03	EL28	06/11/2014	121.99	Call	Bond Future	1,369.1600	1.3692	1,409.9500	1.4100	2.979	0	0	0
2014/06/03	ES33	07/08/2014			Bond Future	9.8724	82.8301	9.8251	83.1700	(0.479)	0.0000	0.0000	6,220
2014/06/03	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	ES33	07/08/2014	10.14	Call	Bond Future	1,883.4000	1.8834	2,223.3100	2.2233	18.048	0	0	0
2014/06/03	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	ES33	07/08/2014	10.15	Call	Bond Future	1,952.4300	1.9524	2,292.3400	2.2923	17.410	0	0	0
2014/06/03	ES33	07/08/2014	10.16	Call	Bond Future	2,021.3600	2.0214	2,361.2700	2.3613	16.816	0	0	0
2014/06/03	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	ES33	06/11/2014			Bond Future	9.9773	80.2970	9.9284	80.6420	(0.489)	0.0000	0.0000	0
2014/06/03	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	ES33	06/11/2014	10.29	Call	Bond Future	2,156.5700	2.1566	2,501.6400	2.5016	16.001	0	0	0
2014/06/03	ES33	06/11/2014	10.30	Call	Bond Future	2,224.0200	2.2240	2,569.0900	2.5691	15.516	0	0	0
2014/06/03	ES33	06/11/2014	10.31	Call	Bond Future	2,291.3700	2.2914	2,636.4400	2.6364	15.060	0	0	0
2014/06/03	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	ES33	05/02/2015	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	ES33	05/02/2015			Bond Future	10.0814	81.5603	10.0312	81.9092	(0.498)	0.0000	0.0000	0
2014/06/03	ES33	05/02/2015	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	ES33	05/02/2015	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	ES33	05/02/2015	10.00	Put	Bond Future	566.7600	0.5668	217.8800	0.2179	(61.557)	0	0	0
2014/06/03	ES33	05/02/2015	9.99	Put	Bond Future	636.8100	0.6368	287.9300	0.2879	(54.786)	0	0	0
2014/06/03	ES33	05/02/2015	10.01	Put	Bond Future	496.8000	0.4968	147.9200	0.1479	(70.225)	0	0	0
2014/06/03	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	GOVI	07/08/2014			GOVI	449.6050	449.6050	449.9490	449.9490	0.077	0.0000	0.0000	512
2014/06/03	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	GOVI	07/08/2014	459.99	Put	GOVI	103,850.0000	10.3850	100,410.0000	10.0410	(3.312)	0	0	0
2014/06/03	GOVI	07/08/2014	460.01	Put	GOVI	104,050.0000	10.4050	100,610.0000	10.0610	(3.306)	0	0	0
2014/06/03	GOVI	07/08/2014	460.00	Put	GOVI	103,950.0000	10.3950	100,510.0000	10.0510	(3.309)	0	0	0
2014/06/03	GOVI	06/11/2014	449.01	Call	GOVI	73,840.0000	7.3840	77,340.0000	7.7340	4.740	0	0	0
2014/06/03	GOVI	06/11/2014			GOVI	456.3940	456.3940	456.7440	456.7440	0.077	0.0000	0.0000	28
2014/06/03	GOVI	06/11/2014	448.99	Call	GOVI	74,040.0000	7.4040	77,540.0000	7.7540	4.727	0	0	0
2014/06/03	GOVI	06/11/2014	449.00	Call	GOVI	73,940.0000	7.3940	77,440.0000	7.7440	4.734	0	0	0

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2014/06/03	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	GOVI	05/02/2015	459.99	Call	GOVI	35,760.0000	3.5760	39,220.0000	3.9220	9.676	0	0	0
2014/06/03	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	GOVI	05/02/2015			GOVI	463.5660	463.5660	463.9120	463.9120	0.075	0.0000	0.0000	0
2014/06/03	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	GOVI	05/02/2015	460.00	Call	GOVI	35,660.0000	3.5660	39,120.0000	3.9120	9.703	0	0	0
2014/06/03	GOVI	05/02/2015	460.01	Call	GOVI	35,560.0000	3.5560	39,020.0000	3.9020	9.730	0	0	0
2014/06/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/06/03	ICAA	07/08/2014			Can-Do Interest Rate	142.0876	142.0876	142.2847	142.2847	0.139	0.0000	0.0000	635
2014/06/03	IGOV	07/08/2014			Index Future	215.2550	215.2550	215.3450	215.3450	0.042	0.0000	0.0000	1,268
2014/06/03	IGOV	06/11/2014			Index Future	218.5320	218.5320	218.6230	218.6230	0.042	0.0000	0.0000	87
2014/06/03	IGOV	05/02/2015			Index Future	221.9920	221.9920	222.0800	222.0800	0.040	0.0000	0.0000	0
2014/06/03	ILBI	07/08/2014			Index Future	583.4710	583.4710	584.0930	584.0930	0.107	0.0000	0.0000	210
2014/06/03	ILBI	06/11/2014			Index Future	592.3260	592.3260	592.9560	592.9560	0.106	0.0000	0.0000	0
2014/06/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/06/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/06/03	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/06/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/06/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/06/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/06/03	JBAF	18/06/2014			Jibar Tradeable Future	5.8100	94.1900	5.8100	94.1900	0.000	0.0000	0.0000	2,000
2014/06/03	JBAF	16/07/2014			Jibar Tradeable Future	5.8600	94.1400	5.8600	94.1400	0.000	0.0000	0.0000	545
2014/06/03	JBAF	20/08/2014			Jibar Tradeable Future	6.0700	93.9300	6.0800	93.9200	0.165	0.0000	0.0000	0
2014/06/03	JBAF	17/09/2014			Jibar Tradeable Future	6.1400	93.8600	6.1500	93.8500	0.163	0.0000	0.0000	1,000
2014/06/03	JBAF	15/10/2014			Jibar Tradeable Future	6.3000	93.7000	6.3300	93.6700	0.476	0.0000	0.0000	0
2014/06/03	JBAF	19/11/2014			Jibar Tradeable Future	6.3700	93.6300	6.4000	93.6000	0.471	0.0000	0.0000	0
2014/06/03	JBAF	17/12/2014			Jibar Tradeable Future	6.5000	93.5000	6.5600	93.4400	0.923	0.0000	0.0000	0
2014/06/03	JBAF	18/03/2015			Jibar Tradeable Future	6.7700	93.2300	6.8200	93.1800	0.739	0.0000	0.0000	2,850
2014/06/03	JBAF	17/06/2015			Jibar Tradeable Future	6.9900	93.0100	7.0500	92.9500	0.858	0.0000	0.0000	5,000
2014/06/03	JBAF	16/09/2015			Jibar Tradeable Future	7.1600	92.8400	7.2300	92.7700	0.978	0.0000	0.0000	0
2014/06/03	JBAF	15/12/2015			Jibar Tradeable Future	7.3400	92.6600	7.3900	92.6100	0.681	0.0000	0.0000	0
2014/06/03	JBAF	16/03/2016			Jibar Tradeable Future	7.4800	92.5200	7.5500	92.4500	0.936	0.0000	0.0000	0

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2014/06/03	R023	07/08/2014	8.51	Call	Bond Future	2,121.3800	2.1214	2,095.4500	2.0954	(1.222)	0	0	0
2014/06/03	R023	07/08/2014	8.49	Call	Bond Future	2,048.7500	2.0488	2,023.0200	2.0230	(1.256)	0	0	0
2014/06/03	R023	07/08/2014			Bond Future	8.3094	100.0909	8.3136	100.0666	0.050	0.0000	0.0000	12,508
2014/06/03	R023	07/08/2014	8.50	Call	Bond Future	2,084.9000	2.0849	2,059.0700	2.0591	(1.239)	0	0	0
2014/06/03	R023	07/08/2014	8.49	Put	Bond Future	989.8000	0.9898	988.4000	0.9884	(0.141)	0	0	0
2014/06/03	R023	07/08/2014	8.51	Put	Bond Future	946.0500	0.9461	944.4500	0.9444	(0.169)	0	0	0
2014/06/03	R023	07/08/2014	8.50	Put	Bond Future	967.7400	0.9677	966.2400	0.9662	(0.155)	0	0	0
2014/06/03	R023	06/11/2014			Bond Future	8.4017	97.6830	8.4060	97.6583	0.051	0.0000	0.0000	0
2014/06/03	R023	06/11/2014	8.59	Put	Bond Future	1,796.3200	1.7963	1,799.3600	1.7994	0.169	0	0	0
2014/06/03	R023	06/11/2014	8.61	Put	Bond Future	1,749.2000	1.7492	1,752.0800	1.7521	0.165	0	0	0
2014/06/03	R023	06/11/2014	8.59	Call	Bond Future	2,871.3100	2.8713	2,849.6900	2.8497	(0.753)	0	0	0
2014/06/03	R023	06/11/2014	8.60	Put	Bond Future	1,772.6400	1.7726	1,775.6000	1.7756	0.167	0	0	0
2014/06/03	R023	06/11/2014	8.60	Call	Bond Future	2,904.2800	2.9043	2,882.5800	2.8826	(0.747)	0	0	0
2014/06/03	R023	06/11/2014	8.61	Call	Bond Future	2,937.4500	2.9375	2,915.6700	2.9157	(0.741)	0	0	0
2014/06/03	R023	05/02/2015			Bond Future	8.4918	99.2195	8.4966	99.1925	0.057	0.0000	0.0000	0
2014/06/03	R023	05/02/2015	8.74	Put	Bond Future	2,249.3900	2.2494	2,254.7900	2.2548	0.240	0	0	0
2014/06/03	R023	05/02/2015	8.75	Call	Bond Future	3,656.7300	3.6567	3,635.0000	3.6350	(0.594)	0	0	0
2014/06/03	R023	05/02/2015	8.76	Call	Bond Future	3,689.0000	3.6890	3,667.2000	3.6672	(0.591)	0	0	0
2014/06/03	R023	05/02/2015	8.74	Call	Bond Future	3,624.6000	3.6246	3,602.9400	3.6029	(0.598)	0	0	0
2014/06/03	R023	05/02/2015	8.76	Put	Bond Future	2,204.0900	2.2041	2,209.3500	2.2094	0.239	0	0	0
2014/06/03	R023	05/02/2015	8.75	Put	Bond Future	2,226.6500	2.2266	2,231.9800	2.2320	0.239	0	0	0
2014/06/03	R157	07/08/2014	6.76	Put	Bond Future	231.4300	0.2314	239.6200	0.2396	3.539	0	0	0
2014/06/03	R157	07/08/2014			Bond Future	6.8236	112.4007	6.8393	112.3835	0.230	0.0000	0.0000	6,048
2014/06/03	R157	07/08/2014	6.75	Put	Bond Future	237.3800	0.2374	245.7300	0.2457	3.518	0	0	0
2014/06/03	R157	07/08/2014	6.74	Call	Bond Future	152.3300	0.1523	143.6900	0.1437	(5.672)	0	0	0
2014/06/03	R157	07/08/2014	6.75	Call	Bond Future	157.0200	0.1570	148.2200	0.1482	(5.604)	0	0	0
2014/06/03	R157	07/08/2014	6.76	Call	Bond Future	161.9900	0.1620	153.0300	0.1530	(5.531)	0	0	0
2014/06/03	R157	07/08/2014	6.74	Put	Bond Future	243.6100	0.2436	252.1200	0.2521	3.493	0	0	0
2014/06/03	R157	06/11/2014	6.19	Put	Bond Future	784.6300	0.7846	798.9400	0.7989	1.824	0	0	0
2014/06/03	R157	06/11/2014			Bond Future	7.0522	107.2866	7.0729	107.2692	0.294	0.0000	0.0000	0
2014/06/03	R157	06/11/2014	6.21	Put	Bond Future	770.2200	0.7702	784.4200	0.7844	1.844	0	0	0
2014/06/03	R157	06/11/2014	6.20	Put	Bond Future	777.4100	0.7774	791.6600	0.7917	1.833	0	0	0
2014/06/03	R157	06/11/2014	6.21	Call	Bond Future	57.8000	0.0578	54.5900	0.0546	(5.554)	0	0	0
2014/06/03	R157	06/11/2014	6.19	Call	Bond Future	55.2000	0.0552	52.1000	0.0521	(5.616)	0	0	0
2014/06/03	R157	06/11/2014	6.20	Call	Bond Future	56.4900	0.0565	53.3300	0.0533	(5.594)	0	0	0
2014/06/03	R157	05/02/2015	8.74	Call	Bond Future	896.3800	0.8964	880.0100	0.8800	(1.826)	0	0	0
2014/06/03	R157	05/02/2015	8.75	Put	Bond Future	103.6100	0.1036	107.0300	0.1070	3.301	0	0	0
2014/06/03	R157	05/02/2015			Bond Future	7.3863	108.9750	7.4200	108.9552	0.456	0.0000	0.0000	0
2014/06/03	R157	05/02/2015	8.74	Put	Bond Future	104.7700	0.1048	108.2300	0.1082	3.302	0	0	0
2014/06/03	R157	05/02/2015	8.76	Put	Bond Future	102.4600	0.1025	105.8500	0.1059	3.309	0	0	0
2014/06/03	R157	05/02/2015	8.75	Call	Bond Future	901.0300	0.9010	884.6200	0.8846	(1.821)	0	0	0
2014/06/03	R157	05/02/2015	8.76	Call	Bond Future	905.6800	0.9057	889.2400	0.8892	(1.815)	0	0	0
2014/06/03	R186	07/08/2014	8.31	Call	Bond Future	1,573.9500	1.5740	1,562.0900	1.5621	(0.754)	0	0	0
2014/06/03	R186	07/08/2014	8.43	Put	Bond Future	2,096.1700	2.0962	2,076.3700	2.0764	(0.945)	0	0	105
2014/06/03	R186	07/08/2014	8.70	Put	Bond Future	1,164.2400	1.1642	1,147.1000	1.1471	(1.472)	0	0	1,000
2014/06/03	R186	07/08/2014			Bond Future	8.4367	117.1177	8.4357	117.1260	(0.012)	0.0000	0.0000	46,077

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
2014/06/03	R186	07/08/2014	7.60	Put	Bond Future	7,516.4600	7.5165	7,503.1600	7.5032	(0.177)	0	0	0
2014/06/03	R186	07/08/2014	8.00	Call	Bond Future	709.3300	0.7093	699.2500	0.6992	(1.421)	0	0	105
2014/06/03	R186	07/08/2014	8.92	Put	Bond Future	672.6700	0.6727	659.0700	0.6591	(2.022)	0	0	840
2014/06/03	R186	07/08/2014	8.29	Call	Bond Future	1,503.3700	1.5034	1,491.5200	1.4915	(0.788)	0	0	0
2014/06/03	R186	07/08/2014	8.25	Call	Bond Future	1,368.5100	1.3685	1,356.7300	1.3567	(0.861)	0	0	1,200
2014/06/03	R186	07/08/2014	8.30	Call	Bond Future	1,538.4000	1.5384	1,526.5500	1.5266	(0.770)	0	0	0
2014/06/03	R186	07/08/2014	8.29	Put	Bond Future	2,744.5500	2.7445	2,724.4700	2.7245	(0.732)	0	0	0
2014/06/03	R186	07/08/2014	9.20	Put	Bond Future	306.4000	0.3064	297.6000	0.2976	(2.872)	0	0	2,100
2014/06/03	R186	07/08/2014	7.60	Call	Bond Future	183.7200	0.1837	178.6500	0.1786	(2.760)	0	0	210
2014/06/03	R186	07/08/2014	8.00	Put	Bond Future	4,458.7300	4.4587	4,440.4200	4.4404	(0.411)	0	0	0
2014/06/03	R186	07/08/2014	8.31	Put	Bond Future	2,644.8500	2.6449	2,624.7600	2.6248	(0.760)	0	0	0
2014/06/03	R186	07/08/2014	8.92	Call	Bond Future	4,633.4100	4.6334	4,628.0400	4.6280	(0.116)	0	0	0
2014/06/03	R186	07/08/2014	8.30	Put	Bond Future	2,694.4000	2.6944	2,674.3200	2.6743	(0.745)	0	0	0
2014/06/03	R186	07/08/2014	9.20	Call	Bond Future	6,475.4200	6.4754	6,474.8500	6.4749	(0.009)	0	0	0
2014/06/03	R186	07/08/2014	8.43	Call	Bond Future	2,039.7200	2.0397	2,028.1500	2.0281	(0.567)	0	0	0
2014/06/03	R186	07/08/2014	8.70	Call	Bond Future	3,345.8500	3.3458	3,336.9400	3.3369	(0.266)	0	0	0
2014/06/03	R186	07/08/2014	8.25	Put	Bond Future	2,951.2800	2.9513	2,931.2700	2.9313	(0.678)	0	0	0
2014/06/03	R186	06/11/2014	8.14	Call	Bond Future	1,885.3900	1.8854	1,878.8700	1.8789	(0.346)	0	0	0
2014/06/03	R186	06/11/2014	8.15	Put	Bond Future	4,986.4500	4.9864	4,971.6200	4.9716	(0.297)	0	0	0
2014/06/03	R186	06/11/2014			Bond Future	8.5168	118.8879	8.5158	118.8962	(0.012)	0.0000	0.0000	0
2014/06/03	R186	06/11/2014	9.17	Call	Bond Future	6,493.9600	6.4940	6,491.7200	6.4917	(0.034)	0	0	0
2014/06/03	R186	06/11/2014	8.15	Call	Bond Future	1,915.3600	1.9154	1,908.8300	1.9088	(0.341)	0	0	0
2014/06/03	R186	06/11/2014	8.16	Call	Bond Future	1,945.6300	1.9456	1,939.0900	1.9391	(0.336)	0	0	0
2014/06/03	R186	06/11/2014	9.17	Put	Bond Future	1,294.8000	1.2948	1,284.2600	1.2843	(0.814)	0	0	2,010
2014/06/03	R186	06/11/2014	8.14	Put	Bond Future	5,041.7900	5.0418	5,026.9700	5.0270	(0.294)	0	0	0
2014/06/03	R186	06/11/2014	8.16	Put	Bond Future	4,931.5000	4.9315	4,916.6600	4.9167	(0.301)	0	0	0
2014/06/03	R186	05/02/2015			Bond Future	8.5927	115.4621	8.5919	115.4682	(0.009)	0.0000	0.0000	0
2014/06/03	R186	05/02/2015	8.75	Call	Bond Future	4,709.8300	4.7098	4,705.1900	4.7052	(0.099)	0	0	0
2014/06/03	R186	05/02/2015	8.76	Call	Bond Future	4,753.9500	4.7539	4,749.3400	4.7493	(0.097)	0	0	0
2014/06/03	R186	05/02/2015	8.74	Call	Bond Future	4,665.9100	4.6659	4,661.2500	4.6613	(0.100)	0	0	0
2014/06/03	R186	05/02/2015	8.76	Put	Bond Future	3,418.0800	3.4181	3,407.3500	3.4074	(0.314)	0	0	0
2014/06/03	R186	05/02/2015	8.75	Put	Bond Future	3,453.2000	3.4532	3,442.4400	3.4424	(0.312)	0	0	0
2014/06/03	R186	05/02/2015	8.74	Put	Bond Future	3,488.5900	3.4886	3,477.8100	3.4778	(0.309)	0	0	0
2014/06/03	R197	07/08/2014			Bond Future	284.6837	284.6837	284.7741	284.7741	0.032	0.0000	0.0000	905
2014/06/03	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R197	07/08/2014	270.00	Call	Bond Future	14,683.7400	14.6837	14,774.1100	14.7741	0.615	0	0	0
2014/06/03	R197	07/08/2014	270.01	Call	Bond Future	14,673.7400	14.6737	14,764.1100	14.7641	0.616	0	0	0
2014/06/03	R197	07/08/2014	269.99	Call	Bond Future	14,693.7400	14.6937	14,784.1100	14.7841	0.615	0	0	0
2014/06/03	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R197	06/11/2014			Bond Future	289.0202	289.0202	289.1119	289.1119	0.032	0.0000	0.0000	0
2014/06/03	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R197	06/11/2014	285.00	Call	Bond Future	4,020.2000	4.0202	4,111.8600	4.1119	2.280	0	0	0
2014/06/03	R197	06/11/2014	285.01	Call	Bond Future	4,010.2000	4.0102	4,101.8600	4.1019	2.286	0	0	0
2014/06/03	R197	06/11/2014	284.99	Call	Bond Future	4,030.2000	4.0302	4,121.8600	4.1219	2.274	0	0	0
2014/06/03	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/06/03	R201	07/08/2014	5.31	Put	Bond Future	362.7100	0.3627	343.1900	0.3432	(5.382)	0	0	0
2014/06/03	R201	07/08/2014			Bond Future	6.1422	102.1237	6.0732	102.1485	(1.124)	0.0000	0.0000	0
2014/06/03	R201	07/08/2014	5.30	Put	Bond Future	365.4300	0.3654	345.8500	0.3459	(5.358)	0	0	0
2014/06/03	R201	07/08/2014	5.31	Call	Bond Future	63.3800	0.0634	68.6300	0.0686	8.283	0	0	0
2014/06/03	R201	07/08/2014	5.29	Call	Bond Future	61.6300	0.0616	66.7600	0.0668	8.324	0	0	0
2014/06/03	R201	07/08/2014	5.30	Call	Bond Future	62.5000	0.0625	67.6900	0.0677	8.304	0	0	0
2014/06/03	R201	07/08/2014	5.29	Put	Bond Future	368.1700	0.3682	348.5300	0.3485	(5.334)	0	0	0
2014/06/03	R202	07/08/2014	207.99	Call	Bond Future	20,003.6800	20.0037	20,072.2700	20.0723	0.343	0	0	0
2014/06/03	R202	07/08/2014	208.00	Put	Bond Future	79.5500	0.0796	74.2600	0.0743	(6.650)	0	0	0
2014/06/03	R202	07/08/2014			Bond Future	227.9144	227.9144	227.9882	227.9882	0.032	0.0000	0.0000	44,627
2014/06/03	R202	07/08/2014	207.99	Put	Bond Future	79.3200	0.0793	74.0500	0.0741	(6.644)	0	0	0
2014/06/03	R202	07/08/2014	208.01	Put	Bond Future	79.7800	0.0798	74.4800	0.0745	(6.643)	0	0	0
2014/06/03	R202	07/08/2014	208.00	Call	Bond Future	19,993.9100	19.9939	20,062.4800	20.0625	0.343	0	0	0
2014/06/03	R202	07/08/2014	208.01	Call	Bond Future	19,984.1400	19.9841	20,052.7000	20.0527	0.343	0	0	0
2014/06/03	R202	06/11/2014	226.99	Call	Bond Future	4,396.2300	4.3962	4,471.0600	4.4711	1.702	0	0	0
2014/06/03	R202	06/11/2014			Bond Future	231.3862	231.3862	231.4611	231.4611	0.032	0.0000	0.0000	0
2014/06/03	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R202	06/11/2014	227.00	Call	Bond Future	4,386.2300	4.3862	4,461.0600	4.4611	1.706	0	0	0
2014/06/03	R202	06/11/2014	227.01	Call	Bond Future	4,376.2300	4.3762	4,451.0600	4.4511	1.710	0	0	0
2014/06/03	R203	07/08/2014	7.30	Call	Bond Future	368.3300	0.3683	332.4600	0.3325	(9.739)	0	0	0
2014/06/03	R203	07/08/2014			Bond Future	7.4366	105.5621	7.4672	105.4777	0.412	0.0000	0.0000	24,701
2014/06/03	R203	07/08/2014	7.31	Call	Bond Future	379.4900	0.3795	342.9300	0.3429	(9.634)	0	0	0
2014/06/03	R203	07/08/2014	6.84	Put	Bond Future	1,727.2200	1.7272	1,801.4500	1.8015	4.298	0	0	0
2014/06/03	R203	07/08/2014	7.29	Put	Bond Future	762.5200	0.7625	811.6800	0.8117	6.447	0	0	0
2014/06/03	R203	07/08/2014	7.31	Put	Bond Future	729.2600	0.7293	777.0300	0.7770	6.550	0	0	0
2014/06/03	R203	07/08/2014	7.29	Call	Bond Future	357.3700	0.3574	322.2000	0.3222	(9.841)	0	0	0
2014/06/03	R203	07/08/2014	7.30	Put	Bond Future	745.7800	0.7458	794.2400	0.7942	6.498	0	0	0
2014/06/03	R203	07/08/2014	6.84	Call	Bond Future	66.1200	0.0661	56.0200	0.0560	(15.275)	0	0	46
2014/06/03	R203	06/11/2014	6.86	Call	Bond Future	210.4000	0.2104	192.9500	0.1930	(8.294)	0	0	0
2014/06/03	R203	06/11/2014			Bond Future	7.5696	102.9940	7.6032	102.9084	0.445	0.0000	0.0000	0
2014/06/03	R203	06/11/2014	6.98	Call	Bond Future	277.4700	0.2775	256.0100	0.2560	(7.734)	0	0	14
2014/06/03	R203	06/11/2014	6.84	Call	Bond Future	200.6200	0.2006	183.7900	0.1838	(8.389)	0	0	45
2014/06/03	R203	06/11/2014	6.85	Call	Bond Future	205.4600	0.2055	188.3300	0.1883	(8.337)	0	0	0
2014/06/03	R203	06/11/2014	6.98	Put	Bond Future	1,791.1800	1.7912	1,855.3300	1.8553	3.581	0	0	0
2014/06/03	R203	06/11/2014	6.84	Put	Bond Future	2,077.9100	2.0779	2,146.6900	2.1467	3.310	0	0	0
2014/06/03	R203	06/11/2014	6.86	Put	Bond Future	2,035.6500	2.0356	2,103.8100	2.1038	3.348	0	0	0
2014/06/03	R203	06/11/2014	6.85	Put	Bond Future	2,056.7300	2.0567	2,125.2100	2.1252	3.330	0	0	0
2014/06/03	R203	05/02/2015	7.69	Call	Bond Future	1,043.1200	1.0431	997.1600	0.9972	(4.406)	0	0	55
2014/06/03	R203	05/02/2015			Bond Future	7.7073	104.6142	7.7456	104.5252	0.496	0.0000	0.0000	0
2014/06/03	R203	05/02/2015	8.34	Put	Bond Future	513.0200	0.5130	537.5800	0.5376	4.787	0	0	0
2014/06/03	R203	05/02/2015	8.35	Call	Bond Future	1,989.4000	1.9894	1,924.7200	1.9247	(3.251)	0	0	0
2014/06/03	R203	05/02/2015	8.36	Call	Bond Future	2,006.0400	2.0060	1,941.1300	1.9411	(3.236)	0	0	0
2014/06/03	R203	05/02/2015	8.34	Call	Bond Future	1,972.8000	1.9728	1,908.3700	1.9084	(3.266)	0	0	0

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2014/06/03	R203	05/02/2015	8.36	Put	Bond Future	500.5500	0.5005	524.6300	0.5246	4.811	0	0	0
2014/06/03	R203	05/02/2015	7.69	Put	Bond Future	1,083.5100	1.0835	1,126.5400	1.1265	3.971	0	0	0
2014/06/03	R203	05/02/2015	8.35	Put	Bond Future	506.7600	0.5068	531.0700	0.5311	4.797	0	0	0
2014/06/03	R204	07/08/2014			Bond Future	7.6629	102.3507	7.6773	102.2976	0.188	0.0000	0.0000	15,311
2014/06/03	R204	07/08/2014	7.44	Put	Bond Future	1,255.6100	1.2556	1,285.6100	1.2856	2.389	0	0	0
2014/06/03	R204	07/08/2014	7.46	Put	Bond Future	1,207.2300	1.2072	1,236.3900	1.2364	2.415	0	0	0
2014/06/03	R204	07/08/2014	7.45	Put	Bond Future	1,231.2800	1.2313	1,260.8700	1.2609	2.403	0	0	0
2014/06/03	R204	07/08/2014	7.46	Call	Bond Future	458.1200	0.4581	434.2100	0.4342	(5.219)	0	0	0
2014/06/03	R204	07/08/2014	7.78	Call	Bond Future	1,017.6900	1.0177	980.7900	0.9808	(3.626)	0	0	0
2014/06/03	R204	07/08/2014	7.44	Call	Bond Future	432.2900	0.4323	409.2200	0.4092	(5.337)	0	0	0
2014/06/03	R204	07/08/2014	7.78	Put	Bond Future	588.3000	0.5883	604.4700	0.6045	2.749	0	0	530
2014/06/03	R204	07/08/2014	7.45	Call	Bond Future	445.0700	0.4451	421.5900	0.4216	(5.276)	0	0	0
2014/06/03	R204	06/11/2014	7.99	Put	Bond Future	876.8900	0.8769	894.6700	0.8947	2.028	0	0	1,270
2014/06/03	R204	06/11/2014			Bond Future	7.7732	103.8975	7.7887	103.8437	0.199	0.0000	0.0000	0
2014/06/03	R204	06/11/2014	6.99	Put	Bond Future	3,050.6800	3.0507	3,092.6200	3.0926	1.375	0	0	0
2014/06/03	R204	06/11/2014	7.01	Put	Bond Future	2,992.0700	2.9921	3,033.6000	3.0336	1.388	0	0	0
2014/06/03	R204	06/11/2014	7.00	Put	Bond Future	3,021.3100	3.0213	3,063.0500	3.0631	1.382	0	0	0
2014/06/03	R204	06/11/2014	6.99	Call	Bond Future	280.0900	0.2801	268.1900	0.2682	(4.249)	0	0	0
2014/06/03	R204	06/11/2014	7.99	Call	Bond Future	1,627.6900	1.6277	1,591.6300	1.5916	(2.215)	0	0	0
2014/06/03	R204	06/11/2014	7.00	Call	Bond Future	286.6700	0.2867	274.5700	0.2746	(4.221)	0	0	0
2014/06/03	R204	06/11/2014	7.01	Call	Bond Future	293.3800	0.2934	281.0700	0.2811	(4.196)	0	0	0
2014/06/03	R204	05/02/2015			Bond Future	7.8804	101.4967	7.8977	101.4400	0.219	0.0000	0.0000	0
2014/06/03	R204	05/02/2015	8.25	Call	Bond Future	2,222.2600	2.2223	2,183.7500	2.1838	(1.733)	0	0	0
2014/06/03	R204	05/02/2015	8.26	Call	Bond Future	2,242.8300	2.2428	2,204.1400	2.2041	(1.725)	0	0	0
2014/06/03	R204	05/02/2015	8.24	Call	Bond Future	2,201.8000	2.2018	2,163.4500	2.1634	(1.742)	0	0	0
2014/06/03	R204	05/02/2015	8.26	Put	Bond Future	1,006.1100	1.0061	1,024.1300	1.0241	1.791	0	0	0
2014/06/03	R204	05/02/2015	8.25	Put	Bond Future	1,017.8800	1.0179	1,036.0800	1.0361	1.788	0	0	0
2014/06/03	R204	05/02/2015	8.24	Put	Bond Future	1,029.7700	1.0298	1,048.1300	1.0481	1.783	0	0	0
2014/06/03	R207	07/08/2014	7.69	Call	Bond Future	537.7700	0.5378	532.7800	0.5328	(0.928)	0	0	0
2014/06/03	R207	07/08/2014	7.70	Put	Bond Future	1,604.0200	1.6040	1,593.5100	1.5935	(0.655)	0	0	0
2014/06/03	R207	07/08/2014			Bond Future	7.9453	97.5263	7.9440	97.5318	(0.016)	0.0000	0.0000	30,770
2014/06/03	R207	07/08/2014	7.70	Call	Bond Future	552.3900	0.5524	547.3800	0.5474	(0.907)	0	0	0
2014/06/03	R207	07/08/2014	7.71	Call	Bond Future	567.2800	0.5673	562.2500	0.5623	(0.887)	0	0	0
2014/06/03	R207	07/08/2014	7.69	Put	Bond Future	1,632.5600	1.6326	1,622.0700	1.6221	(0.643)	0	0	0
2014/06/03	R207	07/08/2014	7.71	Put	Bond Future	1,575.7700	1.5758	1,565.2400	1.5652	(0.668)	0	0	0
2014/06/03	R207	06/11/2014	7.36	Put	Bond Future	3,374.0600	3.3741	3,366.0600	3.3661	(0.237)	0	0	0
2014/06/03	R207	06/11/2014	7.35	Put	Bond Future	3,406.4200	3.4064	3,398.4200	3.3984	(0.235)	0	0	0
2014/06/03	R207	06/11/2014			Bond Future	8.0486	99.0007	8.0473	99.0063	(0.017)	0.0000	0.0000	0
2014/06/03	R207	06/11/2014	7.36	Call	Bond Future	511.7700	0.5118	509.3700	0.5094	(0.469)	0	0	0
2014/06/03	R207	06/11/2014	7.34	Call	Bond Future	491.9800	0.4920	489.6000	0.4896	(0.484)	0	0	0
2014/06/03	R207	06/11/2014	7.35	Call	Bond Future	501.8100	0.5018	499.4100	0.4994	(0.478)	0	0	0
2014/06/03	R207	06/11/2014	7.34	Put	Bond Future	3,438.9300	3.4389	3,430.9500	3.4310	(0.232)	0	0	0
2014/06/03	R207	05/02/2015	8.49	Put	Bond Future	1,367.3900	1.3674	1,362.1400	1.3621	(0.384)	0	0	0
2014/06/03	R207	05/02/2015			Bond Future	8.1504	96.9165	8.1495	96.9203	(0.012)	0.0000	0.0000	0
2014/06/03	R207	05/02/2015	8.51	Put	Bond Future	1,338.4200	1.3384	1,333.2200	1.3332	(0.389)	0	0	0
2014/06/03	R207	05/02/2015	8.50	Call	Bond Future	2,706.5300	2.7065	2,705.0500	2.7050	(0.055)	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
2014/06/03	R207	05/02/2015	8.51	Call	Bond Future	2,730.4800	2.7305	2,729.0300	2.7290	(0.053)	0	0	0
2014/06/03	R207	05/02/2015	8.49	Call	Bond Future	2,682.6700	2.6827	2,681.1700	2.6812	(0.056)	0	0	0
2014/06/03	R207	05/02/2015	8.50	Put	Bond Future	1,352.8500	1.3528	1,347.6200	1.3476	(0.387)	0	0	0
2014/06/03	R208	07/08/2014	8.28	Call	Bond Future	1,633.9700	1.6340	1,613.4100	1.6134	(1.258)	0	0	0
2014/06/03	R208	07/08/2014			Bond Future	8.0956	95.6548	8.0997	95.6351	0.050	0.0000	0.0000	13,421
2014/06/03	R208	07/08/2014	7.80	Call	Bond Future	547.3700	0.5474	533.8400	0.5338	(2.472)	0	0	0
2014/06/03	R208	07/08/2014	7.79	Put	Bond Future	2,026.9600	2.0270	2,033.2900	2.0333	0.312	0	0	0
2014/06/03	R208	07/08/2014	7.81	Put	Bond Future	1,958.6500	1.9587	1,964.5900	1.9646	0.303	0	0	0
2014/06/03	R208	07/08/2014	7.80	Put	Bond Future	1,992.6400	1.9926	1,998.7700	1.9988	0.308	0	0	0
2014/06/03	R208	07/08/2014	7.81	Call	Bond Future	562.7100	0.5627	548.9900	0.5490	(2.438)	0	0	0
2014/06/03	R208	07/08/2014	8.28	Put	Bond Future	746.1600	0.7462	745.2600	0.7453	(0.121)	0	0	630
2014/06/03	R208	07/08/2014	7.79	Call	Bond Future	532.3200	0.5323	518.9900	0.5190	(2.504)	0	0	0
2014/06/03	R208	06/11/2014	7.46	Call	Bond Future	541.6600	0.5417	533.1500	0.5331	(1.571)	0	0	0
2014/06/03	R208	06/11/2014			Bond Future	8.1931	93.7021	8.1973	93.6821	0.052	0.0000	0.0000	0
2014/06/03	R208	06/11/2014	7.44	Call	Bond Future	520.5300	0.5205	512.2200	0.5122	(1.596)	0	0	0
2014/06/03	R208	06/11/2014	7.45	Call	Bond Future	531.0200	0.5310	522.6000	0.5226	(1.586)	0	0	0
2014/06/03	R208	06/11/2014	8.50	Put	Bond Future	1,177.3400	1.1773	1,179.2300	1.1792	0.161	0	0	1,520
2014/06/03	R208	06/11/2014	7.44	Put	Bond Future	4,129.5000	4.1295	4,141.1700	4.1412	0.283	0	0	0
2014/06/03	R208	06/11/2014	7.46	Put	Bond Future	4,052.5900	4.0526	4,064.0600	4.0641	0.283	0	0	0
2014/06/03	R208	06/11/2014	8.50	Call	Bond Future	2,600.8100	2.6008	2,582.7200	2.5827	(0.696)	0	0	0
2014/06/03	R208	06/11/2014	7.45	Put	Bond Future	4,090.9600	4.0910	4,102.5200	4.1025	0.283	0	0	0
2014/06/03	R208	05/02/2015	8.51	Call	Bond Future	2,763.5300	2.7635	2,746.2200	2.7462	(0.626)	0	0	0
2014/06/03	R208	05/02/2015			Bond Future	8.2870	95.1762	8.2919	95.1541	0.059	0.0000	0.0000	0
2014/06/03	R208	05/02/2015	8.49	Call	Bond Future	2,711.7000	2.7117	2,694.5100	2.6945	(0.634)	0	0	0
2014/06/03	R208	05/02/2015	8.51	Put	Bond Future	1,761.8500	1.7619	1,766.6900	1.7667	0.275	0	0	0
2014/06/03	R208	05/02/2015	8.50	Put	Bond Future	1,780.3500	1.7803	1,785.2500	1.7853	0.275	0	0	0
2014/06/03	R208	05/02/2015	8.49	Put	Bond Future	1,799.3100	1.7993	1,804.2700	1.8043	0.276	0	0	0
2014/06/03	R208	05/02/2015	8.50	Call	Bond Future	2,737.4000	2.7374	2,720.1500	2.7201	(0.630)	0	0	0
2014/06/03	R209	07/08/2014	9.04	Put	Bond Future	2,502.2400	2.5022	2,297.8600	2.2979	(8.168)	0	0	0
2014/06/03	R209	07/08/2014			Bond Future	9.1718	74.9958	9.1250	75.3395	(0.511)	0.0000	0.0000	25,211
2014/06/03	R209	07/08/2014	9.06	Put	Bond Future	2,416.5900	2.4166	2,216.2600	2.2163	(8.290)	0	0	0
2014/06/03	R209	07/08/2014	9.05	Put	Bond Future	2,459.1600	2.4592	2,256.8000	2.2568	(8.229)	0	0	0
2014/06/03	R209	07/08/2014	9.05	Call	Bond Future	1,560.2600	1.5603	1,701.5800	1.7016	9.057	0	0	0
2014/06/03	R209	07/08/2014	9.06	Call	Bond Future	1,592.1500	1.5922	1,735.5000	1.7355	9.004	0	0	0
2014/06/03	R209	07/08/2014	9.04	Call	Bond Future	1,528.7600	1.5288	1,668.0600	1.6681	9.112	0	0	0
2014/06/03	R209	06/11/2014	9.50	Call	Bond Future	4,059.7400	4.0597	4,266.6600	4.2667	5.097	0	0	0
2014/06/03	R209	06/11/2014	8.95	Call	Bond Future	2,128.5100	2.1285	2,264.7000	2.2647	6.398	0	0	2,050
2014/06/03	R209	06/11/2014			Bond Future	9.2477	72.9827	9.1995	73.3315	(0.521)	0.0000	0.0000	0
2014/06/03	R209	06/11/2014	9.05	Put	Bond Future	3,877.5600	3.8776	3,677.9100	3.6779	(5.149)	0	0	0
2014/06/03	R209	06/11/2014	9.58	Put	Bond Future	2,056.3400	2.0563	1,924.0000	1.9240	(6.436)	0	0	907
2014/06/03	R209	06/11/2014	10.00	Call	Bond Future	6,289.9500	6.2900	6,551.1500	6.5512	4.153	0	0	0
2014/06/03	R209	06/11/2014	8.99	Put	Bond Future	4,142.0300	4.1420	3,934.5400	3.9345	(5.009)	0	0	0
2014/06/03	R209	06/11/2014	9.01	Put	Bond Future	4,052.2300	4.0522	3,847.3500	3.8474	(5.056)	0	0	0
2014/06/03	R209	06/11/2014	10.05	Call	Bond Future	6,525.4300	6.5254	6,791.3800	6.7914	4.076	0	0	0
2014/06/03	R209	06/11/2014	9.50	Put	Bond Future	2,275.8600	2.2759	2,133.9100	2.1339	(6.237)	0	0	5,500
2014/06/03	R209	06/11/2014	8.95	Put	Bond Future	4,326.0100	4.3260	4,113.3300	4.1133	(4.916)	0	0	0

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2014/06/03	R209	06/11/2014	9.95	Call	Bond Future	6,052.4200		6.0524	6,308.8600	6.3089	4.237	0	0	0
2014/06/03	R209	06/11/2014	9.00	Put	Bond Future	4,096.8600		4.0969	3,890.6800	3.8907	(5.033)	0	0	0
2014/06/03	R209	06/11/2014	8.50	Call	Bond Future	1,067.2600		1.0673	1,148.8900	1.1489	7.649	0	0	5,500
2014/06/03	R209	06/11/2014	10.05	Put	Bond Future	1,084.0100		1.0840	1,001.0900	1.0011	(7.649)	0	0	2,050
2014/06/03	R209	06/11/2014	8.99	Call	Bond Future	2,245.7300		2.2457	2,387.1100	2.3871	6.296	0	0	0
2014/06/03	R209	06/11/2014	9.05	Call	Bond Future	2,429.5400		2.4295	2,578.7600	2.5788	6.142	0	0	2,050
2014/06/03	R209	06/11/2014	9.58	Call	Bond Future	4,391.5800		4.3916	4,608.1100	4.6081	4.931	0	0	0
2014/06/03	R209	06/11/2014	10.00	Put	Bond Future	1,168.4900		1.1685	1,080.8200	1.0808	(7.503)	0	0	1,640
2014/06/03	R209	06/11/2014	9.00	Call	Bond Future	2,275.5600		2.2756	2,418.2500	2.4182	6.271	0	0	1,640
2014/06/03	R209	06/11/2014	9.01	Call	Bond Future	2,305.8200		2.3058	2,449.8100	2.4498	6.245	0	0	0
2014/06/03	R209	06/11/2014	9.95	Put	Bond Future	1,253.3600		1.2534	1,160.9300	1.1609	(7.375)	0	0	2,050
2014/06/03	R209	06/11/2014	8.50	Put	Bond Future	6,787.0500		6.7871	6,519.8100	6.5198	(3.937)	0	0	0
2014/06/03	R209	05/02/2015			Bond Future	9.3204		74.1310	9.2710	74.4839	(0.530)	0.0000	0.0000	0
2014/06/03	R209	05/02/2015	9.25	Call	Bond Future	3,659.2400		3.6592	3,832.4000	3.8324	4.732	0	0	0
2014/06/03	R209	05/02/2015	9.26	Call	Bond Future	3,693.4000		3.6934	3,867.5900	3.8676	4.716	0	0	0
2014/06/03	R209	05/02/2015	9.25	Put	Bond Future	4,162.9400		4.1629	3,983.1700	3.9832	(4.318)	0	0	0
2014/06/03	R209	05/02/2015	9.24	Call	Bond Future	3,625.2400		3.6252	3,797.3600	3.7974	4.748	0	0	0
2014/06/03	R209	05/02/2015	9.24	Put	Bond Future	4,200.9400		4.2009	4,020.1300	4.0201	(4.304)	0	0	0
2014/06/03	R209	05/02/2015	9.26	Put	Bond Future	4,125.2100		4.1252	3,946.4700	3.9465	(4.333)	0	0	0
2014/06/03	R210	07/08/2014			Bond Future	170.7195		170.7195	170.7745	170.7745	0.032	0.0000	0.0000	618
2014/06/03	R210	07/08/2014	159.00	Call	Bond Future	11,719.4700		11.7195	11,774.5100	11.7745	0.470	0	0	0
2014/06/03	R210	07/08/2014	159.01	Call	Bond Future	11,709.4700		11.7095	11,764.5100	11.7645	0.470	0	0	0
2014/06/03	R210	07/08/2014	158.99	Call	Bond Future	11,729.4700		11.7295	11,784.5100	11.7845	0.469	0	0	0
2014/06/03	R210	07/08/2014	159.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R210	07/08/2014	159.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R210	07/08/2014	158.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R210	06/11/2014			Bond Future	171.2806		171.2806	171.3366	171.3366	0.033	0.0000	0.0000	0
2014/06/03	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R210	06/11/2014	169.00	Call	Bond Future	2,280.5600		2.2806	2,336.5900	2.3366	2.457	0	0	0
2014/06/03	R210	06/11/2014	169.01	Call	Bond Future	2,270.5600		2.2706	2,326.5900	2.3266	2.468	0	0	0
2014/06/03	R210	06/11/2014	168.99	Call	Bond Future	2,290.5600		2.2906	2,346.5900	2.3466	2.446	0	0	0
2014/06/03	R211	07/08/2014	127.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R211	07/08/2014			Bond Future	129.6880		129.6880	129.8943	129.8943	0.159	0.0000	0.0000	390
2014/06/03	R211	07/08/2014	128.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R211	07/08/2014	128.00	Call	Bond Future	1,687.9500		1.6879	1,894.3300	1.8943	12.227	0	0	0
2014/06/03	R211	07/08/2014	128.01	Call	Bond Future	1,677.9500		1.6779	1,884.3300	1.8843	12.300	0	0	0
2014/06/03	R211	07/08/2014	127.99	Call	Bond Future	1,697.9500		1.6979	1,904.3300	1.9043	12.155	0	0	0
2014/06/03	R211	07/08/2014	128.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R211	06/11/2014	130.00	Call	Bond Future	1,663.8400		1.6638	1,873.3800	1.8734	12.594	0	0	0
2014/06/03	R211	06/11/2014	130.01	Call	Bond Future	1,653.8400		1.6538	1,863.3800	1.8634	12.670	0	0	0
2014/06/03	R211	06/11/2014			Bond Future	131.6638		131.6638	131.8734	131.8734	0.159	0.0000	0.0000	0
2014/06/03	R211	06/11/2014	129.99	Call	Bond Future	1,673.8400		1.6738	1,883.3800	1.8834	12.519	0	0	0
2014/06/03	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2014/06/03	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R212	07/08/2014	128.99	Call	Bond Future	5,650.7200	5.6507	5,693.6700	5.6937	0.760	0	0	0
2014/06/03	R212	07/08/2014			Bond Future	134.6407	134.6407	134.6837	134.6837	0.032	0.0000	0.0000	21,797
2014/06/03	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R212	07/08/2014	129.00	Call	Bond Future	5,640.7200	5.6407	5,683.6700	5.6837	0.761	0	0	0
2014/06/03	R212	07/08/2014	129.01	Call	Bond Future	5,630.7200	5.6307	5,673.6700	5.6737	0.763	0	0	0
2014/06/03	R212	06/11/2014			Bond Future	136.6921	136.6921	136.7357	136.7357	0.032	0.0000	0.0000	0
2014/06/03	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R212	06/11/2014	135.00	Call	Bond Future	1,692.0900	1.6921	1,735.6900	1.7357	2.577	0	0	0
2014/06/03	R212	06/11/2014	135.01	Call	Bond Future	1,682.0900	1.6821	1,725.6900	1.7257	2.592	0	0	0
2014/06/03	R212	06/11/2014	134.99	Call	Bond Future	1,702.0900	1.7021	1,745.6900	1.7457	2.562	0	0	0
2014/06/03	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R213	07/08/2014	8.86	Call	Bond Future	1,565.0900	1.5651	1,620.8600	1.6209	3.563	0	0	0
2014/06/03	R213	07/08/2014			Bond Future	8.9847	86.1993	8.9633	86.3590	(0.238)	0.0000	0.0000	26,107
2014/06/03	R213	07/08/2014	8.84	Call	Bond Future	1,501.2900	1.5013	1,555.2300	1.5552	3.593	0	0	0
2014/06/03	R213	07/08/2014	8.85	Call	Bond Future	1,532.9800	1.5330	1,587.8400	1.5878	3.579	0	0	0
2014/06/03	R213	07/08/2014	8.84	Put	Bond Future	2,591.4300	2.5914	2,485.7100	2.4857	(4.080)	0	0	0
2014/06/03	R213	07/08/2014	8.86	Put	Bond Future	2,503.3000	2.5033	2,399.4100	2.3994	(4.150)	0	0	0
2014/06/03	R213	07/08/2014	8.85	Put	Bond Future	2,547.1100	2.5471	2,442.3100	2.4423	(4.114)	0	0	0
2014/06/03	R213	06/11/2014	8.84	Call	Bond Future	2,352.8700	2.3529	2,413.9800	2.4140	2.597	0	0	0
2014/06/03	R213	06/11/2014	8.85	Put	Bond Future	3,988.7100	3.9887	3,888.2800	3.8883	(2.518)	0	0	0
2014/06/03	R213	06/11/2014			Bond Future	9.0653	83.9608	9.0433	84.1229	(0.243)	0.0000	0.0000	0
2014/06/03	R213	06/11/2014	8.85	Call	Bond Future	2,384.1200	2.3841	2,445.8300	2.4458	2.588	0	0	0
2014/06/03	R213	06/11/2014	8.86	Call	Bond Future	2,415.6200	2.4156	2,477.9300	2.4779	2.579	0	0	0
2014/06/03	R213	06/11/2014	8.84	Put	Bond Future	4,033.0700	4.0331	3,932.0400	3.9320	(2.505)	0	0	0
2014/06/03	R213	06/11/2014	8.86	Put	Bond Future	3,944.6900	3.9447	3,844.8600	3.8449	(2.531)	0	0	0
2014/06/03	R213	05/02/2015	9.26	Put	Bond Future	3,575.8300	3.5758	3,496.0600	3.4961	(2.231)	0	0	0
2014/06/03	R213	05/02/2015			Bond Future	9.1439	85.2815	9.1214	85.4445	(0.246)	0.0000	0.0000	0
2014/06/03	R213	05/02/2015	9.25	Put	Bond Future	3,609.2300	3.6092	3,529.0000	3.5290	(2.223)	0	0	0
2014/06/03	R213	05/02/2015	9.24	Put	Bond Future	3,642.6100	3.6426	3,561.9100	3.5619	(2.215)	0	0	0
2014/06/03	R213	05/02/2015	9.25	Call	Bond Future	4,371.8500	4.3719	4,454.6700	4.4547	1.894	0	0	0
2014/06/03	R213	05/02/2015	9.26	Call	Bond Future	4,409.8000	4.4098	4,493.0800	4.4931	1.889	0	0	0
2014/06/03	R213	05/02/2015	9.24	Call	Bond Future	4,333.7900	4.3338	4,416.1400	4.4161	1.900	0	0	0
2014/06/03	R214	07/08/2014	9.54	Put	Bond Future	1,275.9200	1.2759	1,081.4300	1.0814	(15.243)	0	0	0
2014/06/03	R214	07/08/2014			Bond Future	9.2865	75.5964	9.2141	76.1461	(0.780)	0.0000	0.0000	5,428
2014/06/03	R214	07/08/2014	9.56	Put	Bond Future	1,224.5600	1.2246	1,035.7300	1.0357	(15.420)	0	0	0
2014/06/03	R214	07/08/2014	9.55	Put	Bond Future	1,250.0300	1.2500	1,058.3800	1.0584	(15.332)	0	0	0
2014/06/03	R214	07/08/2014	9.56	Call	Bond Future	3,240.2700	3.2403	3,601.1400	3.6011	11.137	0	0	0
2014/06/03	R214	07/08/2014	9.54	Call	Bond Future	3,147.4600	3.1475	3,502.6700	3.5027	11.286	0	0	0
2014/06/03	R214	07/08/2014	9.55	Call	Bond Future	3,193.7200	3.1937	3,551.7700	3.5518	11.211	0	0	0
2014/06/03	R214	06/11/2014	9.64	Call	Bond Future	4,378.6200	4.3786	4,720.8200	4.7208	7.815	0	0	0
2014/06/03	R214	06/11/2014			Bond Future	9.3633	73.4507	9.2888	74.0087	(0.796)	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
2014/06/03	R214	06/11/2014	9.65	Call	Bond Future	4,420.7500	4.4207	4,764.8000	4.7648	7.783	0	0	0
2014/06/03	R214	06/11/2014	9.66	Call	Bond Future	4,463.0600	4.4631	4,808.9500	4.8089	7.750	0	0	0
2014/06/03	R214	06/11/2014	9.64	Put	Bond Future	2,367.9300	2.3679	2,152.1100	2.1521	(9.114)	0	0	0
2014/06/03	R214	06/11/2014	9.66	Put	Bond Future	2,310.7000	2.3107	2,098.5700	2.0986	(9.180)	0	0	0
2014/06/03	R214	06/11/2014	9.65	Put	Bond Future	2,339.1700	2.3392	2,125.2000	2.1252	(9.147)	0	0	0
2014/06/03	R214	05/02/2015	9.50	Call	Bond Future	4,422.9600	4.4230	4,728.7100	4.7287	6.913	0	0	0
2014/06/03	R214	05/02/2015			Bond Future	9.4383	74.6061	9.3617	75.1715	(0.811)	0.0000	0.0000	0
2014/06/03	R214	05/02/2015	9.51	Call	Bond Future	4,460.2300	4.4602	4,767.5300	4.7675	6.890	0	0	0
2014/06/03	R214	05/02/2015	9.49	Call	Bond Future	4,385.8200	4.3858	4,690.0200	4.6900	6.936	0	0	0
2014/06/03	R214	05/02/2015	9.50	Put	Bond Future	3,972.3000	3.9723	3,712.7000	3.7127	(6.535)	0	0	0
2014/06/03	R214	05/02/2015	9.49	Put	Bond Future	4,007.8300	4.0078	3,746.6800	3.7467	(6.516)	0	0	0
2014/06/03	R214	05/02/2015	9.51	Put	Bond Future	3,937.0200	3.9370	3,678.9700	3.6790	(6.554)	0	0	0
2014/06/03	R248	07/08/2014			Bond Future	9.3534	97.7633	9.2502	98.7668	(1.103)	0.0000	0.0000	14,129
2014/06/03	R248	07/08/2014	9.65	Call	Bond Future	2,781.2600	2.7813	3,784.7200	3.7847	36.079	0	0	0
2014/06/03	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R248	07/08/2014	9.66	Call	Bond Future	2,872.4400	2.8724	3,875.9000	3.8759	34.934	0	0	0
2014/06/03	R248	07/08/2014	9.64	Call	Bond Future	2,689.9200	2.6899	3,693.3800	3.6934	37.304	0	0	0
2014/06/03	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R248	06/11/2014			Bond Future	9.4327	94.8143	9.3264	95.8330	(1.127)	0.0000	0.0000	0
2014/06/03	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R248	06/11/2014	9.72	Call	Bond Future	2,655.1700	2.6552	3,673.8600	3.6739	38.366	0	0	0
2014/06/03	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/03	R248	06/11/2014	9.73	Call	Bond Future	2,745.1400	2.7451	3,763.8300	3.7638	37.109	0	0	0
2014/06/03	R248	06/11/2014	9.74	Call	Bond Future	2,834.9500	2.8350	3,853.6400	3.8536	35.933	0	0	0
2014/06/03	R248	05/02/2015			Bond Future	9.5104	96.3059	9.4010	97.3387	(1.151)	0.0000	0.0000	0
2014/06/03	R248	05/02/2015	9.49	Put	Bond Future	191.2400	0.1912	0.0000	0.0000	(100.000)	0	0	0
2014/06/03	R248	05/02/2015	9.50	Call	Bond Future	0.0000	0.0000	935.2200	0.9352	100.000	0	0	0
2014/06/03	R248	05/02/2015	9.51	Call	Bond Future	0.0000	0.0000	1,028.7400	1.0287	100.000	0	0	0
2014/06/03	R248	05/02/2015	9.49	Call	Bond Future	0.0000	0.0000	841.5200	0.8415	100.000	0	0	0
2014/06/03	R248	05/02/2015	9.51	Put	Bond Future	4.0200	0.0040	0.0000	0.0000	(100.000)	0	0	0
2014/06/03	R248	05/02/2015	9.50	Put	Bond Future	97.5400	0.0975	0.0000	0.0000	(100.000)	0	0	0
Total													367191