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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/06/2014 TO 04/06/2014

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
2014/06/04	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	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
2014/06/04	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	2025	07/08/2014	109.01	Call	Bond Future	8,173.4100	8.1734	8,061.1200	8.0611	(1.374)	0	0	0
2014/06/04	2025	07/08/2014			Bond Future	117.1834	117.1834	117.0711	117.0711	(0.096)	0.0000	0.0000	0
2014/06/04	2025	07/08/2014	108.99	Call	Bond Future	8,193.4100	8.1934	8,081.1200	8.0811	(1.370)	0	0	0
2014/06/04	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2025	07/08/2014	109.00	Call	Bond Future	8,183.4100	8.1834	8,071.1200	8.0711	(1.372)	0	0	0
2014/06/04	2025	06/11/2014	117.01	Call	Bond Future	1,958.6500	1.9587	1,842.3800	1.8424	(5.936)	0	0	0
2014/06/04	2025	06/11/2014			Bond Future	118.9686	118.9686	118.8524	118.8524	(0.098)	0.0000	0.0000	0
2014/06/04	2025	06/11/2014	116.99	Call	Bond Future	1,978.6500	1.9787	1,862.3800	1.8624	(5.876)	0	0	0
2014/06/04	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2025	06/11/2014	117.00	Call	Bond Future	1,968.6500	1.9687	1,852.3800	1.8524	(5.906)	0	0	0
2014/06/04	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2030	07/08/2014			Bond Future	8.9443	92.4258	8.9514	92.3703	0.079	0.0000	0.0000	4,308
2014/06/04	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2030	07/08/2014	8.99	Call	Bond Future	356.5800	0.3566	301.0700	0.3011	(15.567)	0	0	0
2014/06/04	2030	07/08/2014	9.00	Call	Bond Future	434.3000	0.4343	378.7900	0.3788	(12.781)	0	0	0
2014/06/04	2030	07/08/2014	9.01	Call	Bond Future	511.9300	0.5119	456.4200	0.4564	(10.843)	0	0	0
2014/06/04	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2030	06/11/2014			Bond Future	9.0250	93.8235	9.0326	93.7651	0.084	0.0000	0.0000	0
2014/06/04	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2030	06/11/2014	8.99	Put	Bond Future	269.7500	0.2698	328.1100	0.3281	21.635	0	0	0
2014/06/04	2030	06/11/2014	9.01	Put	Bond Future	115.4200	0.1154	173.7800	0.1738	50.563	0	0	0
2014/06/04	2030	06/11/2014	9.00	Put	Bond Future	192.5400	0.1925	250.9000	0.2509	30.311	0	0	0
2014/06/04	2030	05/02/2015			Bond Future	9.1036	91.2905	9.1116	91.2299	0.088	0.0000	0.0000	0
2014/06/04	2030	05/02/2015	9.25	Call	Bond Future	1,097.9700	1.0980	1,037.4000	1.0374	(5.517)	0	0	0
2014/06/04	2030	05/02/2015	9.24	Call	Bond Future	1,023.5700	1.0236	963.0000	0.9630	(5.918)	0	0	0
2014/06/04	2030	05/02/2015	9.26	Call	Bond Future	1,172.2800	1.1723	1,111.7100	1.1117	(5.167)	0	0	0
2014/06/04	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	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
2014/06/04	2037	07/08/2014	9.06	Put	Bond Future	1,277.4900	1.2775	1,341.8200	1.3418	5.036	0	0	0
2014/06/04	2037	07/08/2014			Bond Future	9.2016	93.6572	9.2088	93.5929	0.078	0.0000	0.0000	10,102
2014/06/04	2037	07/08/2014	9.05	Put	Bond Future	1,368.7900	1.3688	1,433.1200	1.4331	4.700	0	0	0
2014/06/04	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2037	07/08/2014	9.04	Put	Bond Future	1,460.2300	1.4602	1,524.5600	1.5246	4.405	0	0	0
2014/06/04	2037	06/11/2014	9.69	Call	Bond Future	3,500.1000	3.5001	3,432.7600	3.4328	(1.924)	0	0	0
2014/06/04	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2037	06/11/2014			Bond Future	9.2796	95.0736	9.2873	95.0063	0.083	0.0000	0.0000	0
2014/06/04	2037	06/11/2014	9.70	Call	Bond Future	3,582.7100	3.5827	3,515.3700	3.5154	(1.880)	0	0	0
2014/06/04	2037	06/11/2014	9.71	Call	Bond Future	3,665.2000	3.6652	3,597.8600	3.5979	(1.837)	0	0	0
2014/06/04	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2037	05/02/2015			Bond Future	9.3557	92.3098	9.3638	92.2401	0.086	0.0000	0.0000	0
2014/06/04	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2037	05/02/2015	9.50	Call	Bond Future	1,236.7700	1.2368	1,167.0500	1.1670	(5.637)	0	0	0
2014/06/04	2037	05/02/2015	9.51	Call	Bond Future	1,321.5100	1.3215	1,251.7900	1.2518	(5.276)	0	0	0
2014/06/04	2037	05/02/2015	9.49	Call	Bond Future	1,151.9000	1.1519	1,082.1800	1.0822	(6.053)	0	0	0
2014/06/04	2038	07/08/2014			Bond Future	121.1024	121.1024	121.2227	121.2227	0.099	0.0000	0.0000	725
2014/06/04	2038	07/08/2014	106.00	Call	Bond Future	15,102.3900	15.1024	15,222.6800	15.2227	0.796	0	0	0
2014/06/04	2038	07/08/2014	106.01	Call	Bond Future	15,092.3900	15.0924	15,212.6800	15.2127	0.797	0	0	0
2014/06/04	2038	07/08/2014	105.99	Call	Bond Future	15,112.3900	15.1124	15,232.6800	15.2327	0.796	0	0	0
2014/06/04	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2038	06/11/2014	120.01	Call	Bond Future	2,937.4300	2.9374	3,057.0100	3.0570	4.071	0	0	0
2014/06/04	2038	06/11/2014			Bond Future	122.9474	122.9474	123.0670	123.0670	0.097	0.0000	0.0000	0
2014/06/04	2038	06/11/2014	119.99	Call	Bond Future	2,957.4300	2.9574	3,077.0100	3.0770	4.043	0	0	0
2014/06/04	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2038	06/11/2014	120.00	Call	Bond Future	2,947.4300	2.9474	3,067.0100	3.0670	4.057	0	0	0
2014/06/04	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2046	07/08/2014			Bond Future	120.8415	120.8415	120.9611	120.9611	0.099	0.0000	0.0000	5,218
2014/06/04	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2046	07/08/2014	104.44	Call	Bond Future	16,401.5400	16.4015	16,521.1400	16.5211	0.729	0	0	0
2014/06/04	2046	07/08/2014	104.45	Call	Bond Future	16,391.5400	16.3915	16,511.1400	16.5111	0.730	0	0	0
2014/06/04	2046	07/08/2014	104.43	Call	Bond Future	16,411.5400	16.4115	16,531.1400	16.5311	0.729	0	0	0
2014/06/04	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2046	06/11/2014	104.45	Call	Bond Future	16,887.0300	16.8870	17,005.7200	17.0057	0.703	0	0	0
2014/06/04	2046	06/11/2014			Bond Future	121.3370	121.3370	121.4557	121.4557	0.098	0.0000	0.0000	0
2014/06/04	2046	06/11/2014	104.43	Call	Bond Future	16,907.0300	16.9070	17,025.7200	17.0257	0.702	0	0	0
2014/06/04	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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2014/06/04	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2046	06/11/2014	104.44	Call	Bond Future	16,897.0300	16.8970	17,015.7200	17.0157	0.702	0	0	0
2014/06/04	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2050	07/08/2014			Bond Future	126.4478	126.4478	126.5754	126.5754	0.101	0.0000	0.0000	2,720
2014/06/04	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2050	07/08/2014	112.00	Call	Bond Future	14,447.8100	14.4478	14,575.3800	14.5754	0.883	0	0	0
2014/06/04	2050	07/08/2014	112.01	Call	Bond Future	14,437.8100	14.4378	14,565.3800	14.5654	0.884	0	0	0
2014/06/04	2050	07/08/2014	111.99	Call	Bond Future	14,457.8100	14.4578	14,585.3800	14.5854	0.882	0	0	0
2014/06/04	2050	06/11/2014			Bond Future	128.3741	128.3741	128.5010	128.5010	0.099	0.0000	0.0000	0
2014/06/04	2050	06/11/2014	126.00	Call	Bond Future	2,374.1300	2.3741	2,501.0500	2.5010	5.346	0	0	0
2014/06/04	2050	06/11/2014	126.01	Call	Bond Future	2,364.1300	2.3641	2,491.0500	2.4910	5.369	0	0	0
2014/06/04	2050	06/11/2014	125.99	Call	Bond Future	2,384.1300	2.3841	2,511.0500	2.5110	5.324	0	0	0
2014/06/04	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	AL12	07/08/2014			Index Future	491.5960	491.5960	490.7900	490.7900	(0.164)	0.0000	0.0000	0
2014/06/04	AL12	06/11/2014			Index Future	499.0200	499.0200	498.1970	498.1970	(0.165)	0.0000	0.0000	0
2014/06/04	AL12	05/02/2015			Index Future	506.8520	506.8520	506.0120	506.0120	(0.166)	0.0000	0.0000	0
2014/06/04	AL37	07/08/2014			Index Future	422.8790	422.8790	422.5340	422.5340	(0.082)	0.0000	0.0000	0
2014/06/04	AL37	06/11/2014			Index Future	429.2650	429.2650	428.9110	428.9110	(0.082)	0.0000	0.0000	0
2014/06/04	AL7T	07/08/2014			Index Future	495.8710	495.8710	495.3590	495.3590	(0.103)	0.0000	0.0000	1
2014/06/04	AL7T	06/11/2014			Index Future	503.3590	503.3590	502.8340	502.8340	(0.104)	0.0000	0.0000	0
2014/06/04	ALBI	07/08/2014			Index Future	450.9560	450.9560	450.4310	450.4310	(0.116)	0.0000	0.0000	647
2014/06/04	ALBI	06/11/2014			Index Future	457.7660	457.7660	457.2280	457.2280	(0.118)	0.0000	0.0000	0
2014/06/04	ALBI	05/02/2015			Index Future	464.9510	464.9510	464.4010	464.4010	(0.118)	0.0000	0.0000	0
2014/06/04	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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2014/06/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/06/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/04	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
2014/06/04	EL28	07/08/2014	114.00	Call	Bond Future	9,007.4900	9.0075	9,129.0300	9.1290	1.349	0	0	0
2014/06/04	EL28	07/08/2014			Bond Future	123.0075	123.0075	123.1290	123.1290	0.099	0.0000	0.0000	0
2014/06/04	EL28	07/08/2014	114.01	Call	Bond Future	8,997.4900	8.9975	9,119.0300	9.1190	1.351	0	0	0
2014/06/04	EL28	07/08/2014	113.99	Call	Bond Future	9,017.4900	9.0175	9,139.0300	9.1390	1.348	0	0	0
2014/06/04	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	EL28	06/11/2014			Bond Future	123.4000	123.4000	123.5210	123.5210	0.098	0.0000	0.0000	0
2014/06/04	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	EL28	06/11/2014	122.00	Call	Bond Future	1,399.9500	1.4000	1,520.9700	1.5210	8.645	0	0	0
2014/06/04	EL28	06/11/2014	122.01	Call	Bond Future	1,389.9500	1.3900	1,510.9700	1.5110	8.707	0	0	0
2014/06/04	EL28	06/11/2014	121.99	Call	Bond Future	1,409.9500	1.4100	1,530.9700	1.5310	8.583	0	0	0
2014/06/04	ES33	07/08/2014			Bond Future	9.8251	83.1700	9.8369	83.0851	0.120	0.0000	0.0000	6,220
2014/06/04	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	ES33	07/08/2014	10.14	Call	Bond Future	2,223.3100	2.2233	2,138.3700	2.1384	(3.820)	0	0	0
2014/06/04	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	ES33	07/08/2014	10.15	Call	Bond Future	2,292.3400	2.2923	2,207.4000	2.2074	(3.705)	0	0	0
2014/06/04	ES33	07/08/2014	10.16	Call	Bond Future	2,361.2700	2.3613	2,276.3300	2.2763	(3.597)	0	0	0
2014/06/04	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	ES33	06/11/2014			Bond Future	9.9284	80.6420	9.9408	80.5542	0.125	0.0000	0.0000	0
2014/06/04	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	ES33	06/11/2014	10.29	Call	Bond Future	2,501.6400	2.5016	2,413.7800	2.4138	(3.512)	0	0	0
2014/06/04	ES33	06/11/2014	10.30	Call	Bond Future	2,569.0900	2.5691	2,481.2300	2.4812	(3.420)	0	0	0
2014/06/04	ES33	06/11/2014	10.31	Call	Bond Future	2,636.4400	2.6364	2,548.5800	2.5486	(3.333)	0	0	0
2014/06/04	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	ES33	05/02/2015	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	ES33	05/02/2015			Bond Future	10.0312	81.9092	10.0442	81.8188	0.129	0.0000	0.0000	0
2014/06/04	ES33	05/02/2015	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	ES33	05/02/2015	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	ES33	05/02/2015	10.00	Put	Bond Future	217.8800	0.2179	308.2800	0.3083	41.491	0	0	0
2014/06/04	ES33	05/02/2015	9.99	Put	Bond Future	287.9300	0.2879	378.3300	0.3783	31.397	0	0	0
2014/06/04	ES33	05/02/2015	10.01	Put	Bond Future	147.9200	0.1479	238.3200	0.2383	61.114	0	0	0
2014/06/04	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	GOVI	07/08/2014			GOVI	449.9490	449.9490	449.4970	449.4970	(0.100)	0.0000	0.0000	512
2014/06/04	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	GOVI	07/08/2014	459.99	Put	GOVI	100,410.0000	10.0410	104,930.0000	10.4930	4.502	0	0	0
2014/06/04	GOVI	07/08/2014	460.01	Put	GOVI	100,610.0000	10.0610	105,130.0000	10.5130	4.493	0	0	0
2014/06/04	GOVI	07/08/2014	460.00	Put	GOVI	100,510.0000	10.0510	105,030.0000	10.5030	4.497	0	0	0
2014/06/04	GOVI	06/11/2014	449.01	Call	GOVI	77,340.0000	7.7340	72,700.0000	7.2700	(5.999)	0	0	0
2014/06/04	GOVI	06/11/2014			GOVI	456.7440	456.7440	456.2800	456.2800	(0.102)	0.0000	0.0000	28
2014/06/04	GOVI	06/11/2014	448.99	Call	GOVI	77,540.0000	7.7540	72,900.0000	7.2900	(5.984)	0	0	0
2014/06/04	GOVI	06/11/2014	449.00	Call	GOVI	77,440.0000	7.7440	72,800.0000	7.2800	(5.992)	0	0	0

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2014/06/04	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	GOVI	05/02/2015	459.99	Call	GOVI	39,220.0000	3.9220	34,470.0000	3.4470	(12.111)	0	0	0
2014/06/04	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	GOVI	05/02/2015			GOVI	463.9120	463.9120	463.4370	463.4370	(0.102)	0.0000	0.0000	0
2014/06/04	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	GOVI	05/02/2015	460.00	Call	GOVI	39,120.0000	3.9120	34,370.0000	3.4370	(12.142)	0	0	0
2014/06/04	GOVI	05/02/2015	460.01	Call	GOVI	39,020.0000	3.9020	34,270.0000	3.4270	(12.173)	0	0	0
2014/06/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/06/04	ICAA	07/08/2014			Can-Do Interest Rate	142.2847	142.2847	142.3792	142.3792	0.066	0.0000	0.0000	635
2014/06/04	IGOV	07/08/2014			Index Future	215.3450	215.3450	215.2770	215.2770	(0.032)	0.0000	0.0000	1,267
2014/06/04	IGOV	06/11/2014			Index Future	218.6230	218.6230	218.5520	218.5520	(0.032)	0.0000	0.0000	87
2014/06/04	IGOV	05/02/2015			Index Future	222.0800	222.0800	222.0060	222.0060	(0.033)	0.0000	0.0000	0
2014/06/04	ILBI	07/08/2014			Index Future	584.0930	584.0930	584.2850	584.2850	0.033	0.0000	0.0000	210
2014/06/04	ILBI	06/11/2014			Index Future	592.9560	592.9560	593.1490	593.1490	0.033	0.0000	0.0000	0
2014/06/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/06/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/06/04	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/06/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/06/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/06/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/06/04	JBAF	18/06/2014			Jibar Tradeable Future	5.8100	94.1900	5.8100	94.1900	0.000	0.0000	0.0000	2,000
2014/06/04	JBAF	16/07/2014			Jibar Tradeable Future	5.8600	94.1400	5.8600	94.1400	0.000	0.0000	0.0000	545
2014/06/04	JBAF	20/08/2014			Jibar Tradeable Future	6.0800	93.9200	6.0700	93.9300	(0.164)	0.0000	0.0000	0
2014/06/04	JBAF	17/09/2014			Jibar Tradeable Future	6.1500	93.8500	6.1300	93.8700	(0.325)	0.0000	0.0000	1,000
2014/06/04	JBAF	15/10/2014			Jibar Tradeable Future	6.3300	93.6700	6.3100	93.6900	(0.316)	0.0000	0.0000	0
2014/06/04	JBAF	19/11/2014			Jibar Tradeable Future	6.4000	93.6000	6.3900	93.6100	(0.156)	0.0000	0.0000	0
2014/06/04	JBAF	17/12/2014			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2014/06/04	JBAF	18/03/2015			Jibar Tradeable Future	6.8200	93.1800	6.8500	93.1500	0.440	0.0000	0.0000	2,850
2014/06/04	JBAF	17/06/2015			Jibar Tradeable Future	7.0500	92.9500	7.1000	92.9000	0.709	0.0000	0.0000	5,000
2014/06/04	JBAF	16/09/2015			Jibar Tradeable Future	7.2300	92.7700	7.2800	92.7200	0.692	0.0000	0.0000	0
2014/06/04	JBAF	15/12/2015			Jibar Tradeable Future	7.3900	92.6100	7.4400	92.5600	0.677	0.0000	0.0000	0
2014/06/04	JBAF	16/03/2016			Jibar Tradeable Future	7.5500	92.4500	7.5900	92.4100	0.530	0.0000	0.0000	0

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2014/06/04	R023	07/08/2014	8.51	Call	Bond Future	2,095.4500		2.0954	1,985.8800	1.9859	(5.229)	0	0	0
2014/06/04	R023	07/08/2014			Bond Future	8.3136		100.0666	8.3309	99.9643	0.209	0.0000	0.0000	12,508
2014/06/04	R023	07/08/2014	8.49	Call	Bond Future	2,023.0200		2.0230	1,913.9400	1.9139	(5.392)	0	0	0
2014/06/04	R023	07/08/2014	8.50	Call	Bond Future	2,059.0700		2.0591	1,949.7400	1.9497	(5.310)	0	0	0
2014/06/04	R023	07/08/2014	8.49	Put	Bond Future	988.4000		0.9884	981.6200	0.9816	(0.686)	0	0	0
2014/06/04	R023	07/08/2014	8.51	Put	Bond Future	944.4500		0.9444	937.1800	0.9372	(0.770)	0	0	0
2014/06/04	R023	07/08/2014	8.50	Put	Bond Future	966.2400		0.9662	959.2100	0.9592	(0.728)	0	0	0
2014/06/04	R023	06/11/2014			Bond Future	8.4060		97.6583	8.4244	97.5525	0.219	0.0000	0.0000	0
2014/06/04	R023	06/11/2014	8.59	Put	Bond Future	1,799.3600		1.7994	1,765.8700	1.7659	(1.861)	0	0	0
2014/06/04	R023	06/11/2014	8.61	Put	Bond Future	1,752.0800		1.7521	1,718.0900	1.7181	(1.940)	0	0	0
2014/06/04	R023	06/11/2014	8.59	Call	Bond Future	2,849.6900		2.8497	2,710.3600	2.7104	(4.889)	0	0	0
2014/06/04	R023	06/11/2014	8.60	Put	Bond Future	1,775.6000		1.7756	1,741.8600	1.7419	(1.900)	0	0	0
2014/06/04	R023	06/11/2014	8.60	Call	Bond Future	2,882.5800		2.8826	2,743.0000	2.7430	(4.842)	0	0	0
2014/06/04	R023	06/11/2014	8.61	Call	Bond Future	2,915.6700		2.9157	2,775.8400	2.7758	(4.796)	0	0	0
2014/06/04	R023	05/02/2015			Bond Future	8.4966		99.1925	8.5161	99.0836	0.229	0.0000	0.0000	0
2014/06/04	R023	05/02/2015	8.74	Put	Bond Future	2,254.7900		2.2548	2,218.0000	2.2180	(1.632)	0	0	0
2014/06/04	R023	05/02/2015	8.75	Call	Bond Future	3,635.0000		3.6350	3,489.1700	3.4892	(4.012)	0	0	0
2014/06/04	R023	05/02/2015	8.76	Call	Bond Future	3,667.2000		3.6672	3,521.1800	3.5212	(3.982)	0	0	0
2014/06/04	R023	05/02/2015	8.74	Call	Bond Future	3,602.9400		3.6029	3,457.3000	3.4573	(4.042)	0	0	0
2014/06/04	R023	05/02/2015	8.76	Put	Bond Future	2,209.3500		2.2094	2,172.1800	2.1722	(1.682)	0	0	0
2014/06/04	R023	05/02/2015	8.75	Put	Bond Future	2,231.9800		2.2320	2,195.0000	2.1950	(1.657)	0	0	0
2014/06/04	R157	07/08/2014	6.76	Put	Bond Future	239.6200		0.2396	256.0200	0.2560	6.844	0	0	0
2014/06/04	R157	07/08/2014			Bond Future	6.8393		112.3835	6.8733	112.3465	0.496	0.0000	0.0000	6,048
2014/06/04	R157	07/08/2014	6.75	Put	Bond Future	245.7300		0.2457	262.6700	0.2627	6.894	0	0	0
2014/06/04	R157	07/08/2014	6.74	Call	Bond Future	143.6900		0.1437	123.9700	0.1240	(13.724)	0	0	0
2014/06/04	R157	07/08/2014	6.75	Call	Bond Future	148.2200		0.1482	128.1400	0.1281	(13.547)	0	0	0
2014/06/04	R157	07/08/2014	6.76	Call	Bond Future	153.0300		0.1530	132.4100	0.1324	(13.474)	0	0	0
2014/06/04	R157	07/08/2014	6.74	Put	Bond Future	252.1200		0.2521	269.4200	0.2694	6.862	0	0	0
2014/06/04	R157	06/11/2014	6.19	Put	Bond Future	798.9400		0.7989	832.7700	0.8328	4.234	0	0	0
2014/06/04	R157	06/11/2014			Bond Future	7.0729		107.2692	7.1203	107.2293	0.670	0.0000	0.0000	0
2014/06/04	R157	06/11/2014	6.21	Put	Bond Future	784.4200		0.7844	818.0200	0.8180	4.283	0	0	0
2014/06/04	R157	06/11/2014	6.20	Put	Bond Future	791.6600		0.7917	825.3800	0.8254	4.259	0	0	0
2014/06/04	R157	06/11/2014	6.21	Call	Bond Future	54.5900		0.0546	48.3600	0.0484	(11.412)	0	0	0
2014/06/04	R157	06/11/2014	6.19	Call	Bond Future	52.1000		0.0521	46.1000	0.0461	(11.516)	0	0	0
2014/06/04	R157	06/11/2014	6.20	Call	Bond Future	53.3300		0.0533	47.2200	0.0472	(11.457)	0	0	0
2014/06/04	R157	05/02/2015	8.74	Call	Bond Future	880.0100		0.8800	846.2900	0.8463	(3.832)	0	0	0
2014/06/04	R157	05/02/2015	8.75	Put	Bond Future	107.0300		0.1070	115.2400	0.1152	7.671	0	0	0
2014/06/04	R157	05/02/2015			Bond Future	7.4200		108.9552	7.4914	108.9132	0.962	0.0000	0.0000	0
2014/06/04	R157	05/02/2015	8.74	Put	Bond Future	108.2300		0.1082	116.5100	0.1165	7.650	0	0	0
2014/06/04	R157	05/02/2015	8.76	Put	Bond Future	105.8500		0.1059	113.9900	0.1140	7.690	0	0	0
2014/06/04	R157	05/02/2015	8.75	Call	Bond Future	884.6200		0.8846	850.8300	0.8508	(3.820)	0	0	0
2014/06/04	R157	05/02/2015	8.76	Call	Bond Future	889.2400		0.8892	855.3800	0.8554	(3.808)	0	0	0
2014/06/04	R186	07/08/2014	8.31	Call	Bond Future	1,562.0900		1.5621	1,471.5700	1.4716	(5.795)	0	0	0
2014/06/04	R186	07/08/2014	8.43	Put	Bond Future	2,076.3700		2.0764	2,041.3100	2.0413	(1.689)	0	0	105
2014/06/04	R186	07/08/2014	8.70	Put	Bond Future	1,147.1000		1.1471	1,109.5300	1.1095	(3.275)	0	0	1,000
2014/06/04	R186	07/08/2014			Bond Future	8.4357		117.1260	8.4429	117.0655	0.085	8.4460	8.4460	46,297



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
2014/06/04	R186	07/08/2014	7.60	Put	Bond Future	7,503.1600		7.5032	7,533.8500	7.5338	0.409	0	0	0
2014/06/04	R186	07/08/2014	8.00	Call	Bond Future	699.2500		0.6992	632.5600	0.6326	(9.537)	0	0	105
2014/06/04	R186	07/08/2014	8.92	Put	Bond Future	659.0700		0.6591	627.7600	0.6278	(4.751)	0	0	840
2014/06/04	R186	07/08/2014	8.29	Call	Bond Future	1,491.5200		1.4915	1,402.2600	1.4023	(5.984)	0	0	0
2014/06/04	R186	07/08/2014	8.25	Call	Bond Future	1,356.7300		1.3567	1,269.8400	1.2698	(6.404)	0	0	1,200
2014/06/04	R186	07/08/2014	8.30	Call	Bond Future	1,526.5500		1.5266	1,436.6500	1.4366	(5.889)	0	0	0
2014/06/04	R186	07/08/2014	8.29	Put	Bond Future	2,724.4700		2.7245	2,695.6500	2.6956	(1.058)	0	0	0
2014/06/04	R186	07/08/2014	9.20	Put	Bond Future	297.6000		0.2976	276.1400	0.2761	(7.211)	0	0	2,100
2014/06/04	R186	07/08/2014	7.60	Call	Bond Future	178.6500		0.1786	148.9000	0.1489	(16.653)	0	0	210
2014/06/04	R186	07/08/2014	8.00	Put	Bond Future	4,440.4200		4.4404	4,434.1700	4.4342	(0.141)	0	0	0
2014/06/04	R186	07/08/2014	8.31	Put	Bond Future	2,624.7600		2.6248	2,594.6800	2.5947	(1.146)	0	0	0
2014/06/04	R186	07/08/2014	8.92	Call	Bond Future	4,628.0400		4.6280	4,536.2900	4.5363	(1.982)	0	0	0
2014/06/04	R186	07/08/2014	8.30	Put	Bond Future	2,674.3200		2.6743	2,644.8600	2.6449	(1.102)	0	0	0
2014/06/04	R186	07/08/2014	9.20	Call	Bond Future	6,474.8500		6.4749	6,392.9500	6.3929	(1.265)	0	0	0
2014/06/04	R186	07/08/2014	8.43	Call	Bond Future	2,028.1500		2.0281	1,932.6500	1.9326	(4.709)	0	0	0
2014/06/04	R186	07/08/2014	8.70	Call	Bond Future	3,336.9400		3.3369	3,238.9300	3.2389	(2.937)	0	0	0
2014/06/04	R186	07/08/2014	8.25	Put	Bond Future	2,931.2700		2.9313	2,904.8200	2.9048	(0.902)	0	0	0
2014/06/04	R186	06/11/2014	8.14	Call	Bond Future	1,878.8700		1.8789	1,797.4500	1.7975	(4.333)	0	0	0
2014/06/04	R186	06/11/2014	8.15	Put	Bond Future	4,971.6200		4.9716	4,953.4800	4.9535	(0.365)	0	0	0
2014/06/04	R186	06/11/2014			Bond Future	8.5158		118.8962	8.5236	118.8324	0.091	0.0000	0.0000	0
2014/06/04	R186	06/11/2014	9.17	Call	Bond Future	6,491.7200		6.4917	6,388.7000	6.3887	(1.587)	0	0	0
2014/06/04	R186	06/11/2014	8.15	Call	Bond Future	1,908.8300		1.9088	1,826.9200	1.8269	(4.291)	0	0	0
2014/06/04	R186	06/11/2014	8.16	Call	Bond Future	1,939.0900		1.9391	1,856.7100	1.8567	(4.248)	0	0	0
2014/06/04	R186	06/11/2014	9.17	Put	Bond Future	1,284.2600		1.2843	1,245.0100	1.2450	(3.056)	0	0	2,010
2014/06/04	R186	06/11/2014	8.14	Put	Bond Future	5,026.9700		5.0270	5,009.3200	5.0093	(0.351)	0	0	0
2014/06/04	R186	06/11/2014	8.16	Put	Bond Future	4,916.6600		4.9167	4,898.0500	4.8981	(0.379)	0	0	0
2014/06/04	R186	05/02/2015			Bond Future	8.5919		115.4682	8.6002	115.4018	0.096	0.0000	0.0000	0
2014/06/04	R186	05/02/2015	8.75	Call	Bond Future	4,705.1900		4.7052	4,603.5600	4.6036	(2.160)	0	0	0
2014/06/04	R186	05/02/2015	8.76	Call	Bond Future	4,749.3400		4.7493	4,647.5900	4.6476	(2.142)	0	0	0
2014/06/04	R186	05/02/2015	8.74	Call	Bond Future	4,661.2500		4.6613	4,559.7500	4.5598	(2.178)	0	0	0
2014/06/04	R186	05/02/2015	8.76	Put	Bond Future	3,407.3500		3.4074	3,371.9900	3.3720	(1.038)	0	0	0
2014/06/04	R186	05/02/2015	8.75	Put	Bond Future	3,442.4400		3.4424	3,407.2000	3.4072	(1.024)	0	0	0
2014/06/04	R186	05/02/2015	8.74	Put	Bond Future	3,477.8100		3.4778	3,442.7000	3.4427	(1.010)	0	0	0
2014/06/04	R197	07/08/2014			Bond Future	284.7741		284.7741	284.6048	284.6048	(0.059)	0.0000	0.0000	905
2014/06/04	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R197	07/08/2014	270.00	Call	Bond Future	14,774.1100		14.7741	14,604.7600	14.6048	(1.146)	0	0	0
2014/06/04	R197	07/08/2014	270.01	Call	Bond Future	14,764.1100		14.7641	14,594.7600	14.5948	(1.147)	0	0	0
2014/06/04	R197	07/08/2014	269.99	Call	Bond Future	14,784.1100		14.7841	14,614.7600	14.6148	(1.145)	0	0	0
2014/06/04	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R197	06/11/2014			Bond Future	289.1119		289.1119	288.9343	288.9343	(0.061)	0.0000	0.0000	0
2014/06/04	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R197	06/11/2014	285.00	Call	Bond Future	4,111.8600		4.1119	3,934.3000	3.9343	(4.318)	0	0	0
2014/06/04	R197	06/11/2014	285.01	Call	Bond Future	4,101.8600		4.1019	3,924.3000	3.9243	(4.329)	0	0	0
2014/06/04	R197	06/11/2014	284.99	Call	Bond Future	4,121.8600		4.1219	3,944.3000	3.9443	(4.308)	0	0	0
2014/06/04	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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2014/06/04	R201	07/08/2014	5.31	Put	Bond Future	343.1900	0.3432	342.4700	0.3425	(0.210)	0	0	0
2014/06/04	R201	07/08/2014			Bond Future	6.0732	102.1485	6.0745	102.1480	0.022	0.0000	0.0000	0
2014/06/04	R201	07/08/2014	5.30	Put	Bond Future	345.8500	0.3459	345.1400	0.3451	(0.205)	0	0	0
2014/06/04	R201	07/08/2014	5.31	Call	Bond Future	68.6300	0.0686	67.4200	0.0674	(1.763)	0	0	0
2014/06/04	R201	07/08/2014	5.29	Call	Bond Future	66.7600	0.0668	65.5600	0.0656	(1.797)	0	0	0
2014/06/04	R201	07/08/2014	5.30	Call	Bond Future	67.6900	0.0677	66.4900	0.0665	(1.773)	0	0	0
2014/06/04	R201	07/08/2014	5.29	Put	Bond Future	348.5300	0.3485	347.8200	0.3478	(0.204)	0	0	0
2014/06/04	R202	07/08/2014	207.99	Call	Bond Future	20,072.2700	20.0723	20,287.6300	20.2876	1.073	0	0	0
2014/06/04	R202	07/08/2014	208.00	Put	Bond Future	74.2600	0.0743	66.5000	0.0665	(10.450)	0	0	0
2014/06/04	R202	07/08/2014			Bond Future	227.9882	227.9882	228.2113	228.2113	0.098	0.0000	0.0000	44,627
2014/06/04	R202	07/08/2014	207.99	Put	Bond Future	74.0500	0.0741	66.3000	0.0663	(10.466)	0	0	0
2014/06/04	R202	07/08/2014	208.01	Put	Bond Future	74.4800	0.0745	66.6900	0.0667	(10.459)	0	0	0
2014/06/04	R202	07/08/2014	208.00	Call	Bond Future	20,062.4800	20.0625	20,277.8300	20.2778	1.073	0	0	0
2014/06/04	R202	07/08/2014	208.01	Call	Bond Future	20,052.7000	20.0527	20,268.0200	20.2680	1.074	0	0	0
2014/06/04	R202	06/11/2014	226.99	Call	Bond Future	4,471.0600	4.4711	4,692.7100	4.6927	4.957	0	0	0
2014/06/04	R202	06/11/2014			Bond Future	231.4611	231.4611	231.6827	231.6827	0.096	0.0000	0.0000	0
2014/06/04	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R202	06/11/2014	227.00	Call	Bond Future	4,461.0600	4.4611	4,682.7100	4.6827	4.969	0	0	0
2014/06/04	R202	06/11/2014	227.01	Call	Bond Future	4,451.0600	4.4511	4,672.7100	4.6727	4.980	0	0	0
2014/06/04	R203	07/08/2014	7.30	Call	Bond Future	332.4600	0.3325	283.7200	0.2837	(14.660)	0	0	0
2014/06/04	R203	07/08/2014			Bond Future	7.4672	105.4777	7.4998	105.3882	0.436	0.0000	0.0000	24,701
2014/06/04	R203	07/08/2014	7.31	Call	Bond Future	342.9300	0.3429	293.1700	0.2932	(14.510)	0	0	0
2014/06/04	R203	07/08/2014	6.84	Put	Bond Future	1,801.4500	1.8015	1,876.4200	1.8764	4.162	0	0	0
2014/06/04	R203	07/08/2014	7.29	Put	Bond Future	811.6800	0.8117	853.5400	0.8535	5.157	0	0	0
2014/06/04	R203	07/08/2014	7.31	Put	Bond Future	777.0300	0.7770	816.8600	0.8169	5.126	0	0	0
2014/06/04	R203	07/08/2014	7.29	Call	Bond Future	322.2000	0.3222	274.4700	0.2745	(14.814)	0	0	0
2014/06/04	R203	07/08/2014	7.30	Put	Bond Future	794.2400	0.7942	835.0900	0.8351	5.143	0	0	0
2014/06/04	R203	07/08/2014	6.84	Call	Bond Future	56.0200	0.0560	41.4000	0.0414	(26.098)	0	0	46
2014/06/04	R203	06/11/2014	6.86	Call	Bond Future	192.9500	0.1930	172.0200	0.1720	(10.847)	0	0	0
2014/06/04	R203	06/11/2014			Bond Future	7.6032	102.9084	7.6399	102.8153	0.482	0.0000	0.0000	0
2014/06/04	R203	06/11/2014	6.98	Call	Bond Future	256.0100	0.2560	230.3900	0.2304	(10.007)	0	0	14
2014/06/04	R203	06/11/2014	6.84	Call	Bond Future	183.7900	0.1838	163.6000	0.1636	(10.985)	0	0	45
2014/06/04	R203	06/11/2014	6.85	Call	Bond Future	188.3300	0.1883	167.7700	0.1678	(10.917)	0	0	0
2014/06/04	R203	06/11/2014	6.98	Put	Bond Future	1,855.3300	1.8553	1,922.8000	1.9228	3.637	0	0	0
2014/06/04	R203	06/11/2014	6.84	Put	Bond Future	2,146.6900	2.1467	2,219.5900	2.2196	3.396	0	0	0
2014/06/04	R203	06/11/2014	6.86	Put	Bond Future	2,103.8100	2.1038	2,175.9700	2.1760	3.430	0	0	0
2014/06/04	R203	06/11/2014	6.85	Put	Bond Future	2,125.2100	2.1252	2,197.7400	2.1977	3.413	0	0	0
2014/06/04	R203	05/02/2015	7.69	Call	Bond Future	997.1600	0.9972	933.0600	0.9331	(6.428)	0	0	55
2014/06/04	R203	05/02/2015			Bond Future	7.7456	104.5252	7.7869	104.4292	0.533	0.0000	0.0000	0
2014/06/04	R203	05/02/2015	8.34	Put	Bond Future	537.5800	0.5376	550.0800	0.5501	2.325	0	0	0
2014/06/04	R203	05/02/2015	8.35	Call	Bond Future	1,924.7200	1.9247	1,841.0400	1.8410	(4.348)	0	0	0
2014/06/04	R203	05/02/2015	8.36	Call	Bond Future	1,941.1300	1.9411	1,857.2400	1.8572	(4.322)	0	0	0
2014/06/04	R203	05/02/2015	8.34	Call	Bond Future	1,908.3700	1.9084	1,824.8900	1.8249	(4.374)	0	0	0

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2014/06/04	R203	05/02/2015	8.36	Put	Bond Future	524.6300	0.5246	536.7200	0.5367	2.304	0	0	0
2014/06/04	R203	05/02/2015	7.69	Put	Bond Future	1,126.5400	1.1265	1,158.4200	1.1584	2.830	0	0	0
2014/06/04	R203	05/02/2015	8.35	Put	Bond Future	531.0700	0.5311	543.3700	0.5434	2.316	0	0	0
2014/06/04	R204	07/08/2014	7.44	Put	Bond Future	1,285.6100	1.2856	1,339.5900	1.3396	4.199	0	0	0
2014/06/04	R204	07/08/2014			Bond Future	7.6773	102.2976	7.7045	102.1979	0.354	0.0000	0.0000	15,311
2014/06/04	R204	07/08/2014	7.46	Put	Bond Future	1,236.3900	1.2364	1,288.7200	1.2887	4.232	0	0	0
2014/06/04	R204	07/08/2014	7.45	Put	Bond Future	1,260.8700	1.2609	1,314.0200	1.3140	4.215	0	0	0
2014/06/04	R204	07/08/2014	7.46	Call	Bond Future	434.2100	0.4342	386.8300	0.3868	(10.912)	0	0	0
2014/06/04	R204	07/08/2014	7.78	Call	Bond Future	980.7900	0.9808	909.5500	0.9095	(7.264)	0	0	0
2014/06/04	R204	07/08/2014	7.44	Call	Bond Future	409.2200	0.4092	363.4900	0.3635	(11.175)	0	0	0
2014/06/04	R204	07/08/2014	7.78	Put	Bond Future	604.4700	0.6045	632.9400	0.6329	4.710	0	0	530
2014/06/04	R204	07/08/2014	7.45	Call	Bond Future	421.5900	0.4216	375.0300	0.3750	(11.044)	0	0	0
2014/06/04	R204	06/11/2014	7.99	Put	Bond Future	894.6700	0.8947	925.3300	0.9253	3.427	0	0	1,270
2014/06/04	R204	06/11/2014			Bond Future	7.7887	103.8437	7.8184	103.7403	0.382	0.0000	0.0000	0
2014/06/04	R204	06/11/2014	6.99	Put	Bond Future	3,092.6200	3.0926	3,171.2100	3.1712	2.541	0	0	0
2014/06/04	R204	06/11/2014	7.01	Put	Bond Future	3,033.6000	3.0336	3,111.3500	3.1113	2.563	0	0	0
2014/06/04	R204	06/11/2014	6.99	Call	Bond Future	268.1900	0.2682	243.4400	0.2434	(9.229)	0	0	0
2014/06/04	R204	06/11/2014	7.00	Put	Bond Future	3,063.0500	3.0631	3,141.2200	3.1412	2.552	0	0	0
2014/06/04	R204	06/11/2014	7.99	Call	Bond Future	1,591.6300	1.5916	1,518.9500	1.5190	(4.566)	0	0	0
2014/06/04	R204	06/11/2014	7.00	Call	Bond Future	274.5700	0.2746	249.4000	0.2494	(9.167)	0	0	0
2014/06/04	R204	06/11/2014	7.01	Call	Bond Future	281.0700	0.2811	255.4800	0.2555	(9.104)	0	0	0
2014/06/04	R204	05/02/2015			Bond Future	7.8977	101.4400	7.9302	101.3336	0.411	0.0000	0.0000	0
2014/06/04	R204	05/02/2015	8.25	Call	Bond Future	2,183.7500	2.1838	2,108.5100	2.1085	(3.445)	0	0	0
2014/06/04	R204	05/02/2015	8.26	Call	Bond Future	2,204.1400	2.2041	2,128.5900	2.1286	(3.428)	0	0	0
2014/06/04	R204	05/02/2015	8.24	Call	Bond Future	2,163.4500	2.1634	2,088.5300	2.0885	(3.463)	0	0	0
2014/06/04	R204	05/02/2015	8.26	Put	Bond Future	1,024.1300	1.0241	1,055.0100	1.0550	3.015	0	0	0
2014/06/04	R204	05/02/2015	8.25	Put	Bond Future	1,036.0800	1.0361	1,067.2700	1.0673	3.010	0	0	0
2014/06/04	R204	05/02/2015	8.24	Put	Bond Future	1,048.1300	1.0481	1,079.6400	1.0796	3.006	0	0	0
2014/06/04	R207	07/08/2014	7.69	Call	Bond Future	532.7800	0.5328	470.5900	0.4706	(11.673)	0	0	0
2014/06/04	R207	07/08/2014	7.70	Put	Bond Future	1,593.5100	1.5935	1,601.6400	1.6016	0.510	0	0	0
2014/06/04	R207	07/08/2014			Bond Future	7.9440	97.5318	7.9607	97.4607	0.210	0.0000	0.0000	30,770
2014/06/04	R207	07/08/2014	7.70	Call	Bond Future	547.3800	0.5474	484.4100	0.4844	(11.504)	0	0	0
2014/06/04	R207	07/08/2014	7.71	Call	Bond Future	562.2500	0.5623	498.5000	0.4985	(11.338)	0	0	0
2014/06/04	R207	07/08/2014	7.69	Put	Bond Future	1,622.0700	1.6221	1,630.9800	1.6310	0.549	0	0	0
2014/06/04	R207	07/08/2014	7.71	Put	Bond Future	1,565.2400	1.5652	1,572.5900	1.5726	0.470	0	0	0
2014/06/04	R207	06/11/2014	7.36	Put	Bond Future	3,366.0600	3.3661	3,372.3800	3.3724	0.188	0	0	0
2014/06/04	R207	06/11/2014			Bond Future	8.0473	99.0063	8.0654	98.9320	0.226	0.0000	0.0000	0
2014/06/04	R207	06/11/2014	7.35	Put	Bond Future	3,398.4200	3.3984	3,405.6300	3.4056	0.212	0	0	0
2014/06/04	R207	06/11/2014	7.36	Call	Bond Future	509.3700	0.5094	441.4400	0.4414	(13.336)	0	0	0
2014/06/04	R207	06/11/2014	7.34	Call	Bond Future	489.6000	0.4896	423.4500	0.4234	(13.511)	0	0	0
2014/06/04	R207	06/11/2014	7.35	Call	Bond Future	499.4100	0.4994	432.3700	0.4324	(13.424)	0	0	0
2014/06/04	R207	06/11/2014	7.34	Put	Bond Future	3,430.9500	3.4310	3,439.0500	3.4390	0.236	0	0	0
2014/06/04	R207	05/02/2015	8.49	Put	Bond Future	1,362.1400	1.3621	1,339.2700	1.3393	(1.679)	0	0	0
2014/06/04	R207	05/02/2015			Bond Future	8.1495	96.9203	8.1691	96.8435	0.241	0.0000	0.0000	0
2014/06/04	R207	05/02/2015	8.51	Put	Bond Future	1,333.2200	1.3332	1,310.1300	1.3101	(1.732)	0	0	0
2014/06/04	R207	05/02/2015	8.50	Call	Bond Future	2,705.0500	2.7050	2,605.2800	2.6053	(3.688)	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
2014/06/04	R207	05/02/2015	8.51	Call	Bond Future	2,729.0300	2.7290	2,629.1500	2.6292	(3.660)	0	0	0
2014/06/04	R207	05/02/2015	8.49	Call	Bond Future	2,681.1700	2.6812	2,581.5100	2.5815	(3.717)	0	0	0
2014/06/04	R207	05/02/2015	8.50	Put	Bond Future	1,347.6200	1.3476	1,324.6400	1.3246	(1.705)	0	0	0
2014/06/04	R208	07/08/2014	8.28	Call	Bond Future	1,613.4100	1.6134	1,569.5900	1.5696	(2.716)	0	0	0
2014/06/04	R208	07/08/2014			Bond Future	8.0997	95.6351	8.1065	95.6021	0.084	0.0000	0.0000	13,421
2014/06/04	R208	07/08/2014	7.80	Call	Bond Future	533.8400	0.5338	502.4800	0.5025	(5.874)	0	0	0
2014/06/04	R208	07/08/2014	7.79	Put	Bond Future	2,033.2900	2.0333	2,035.3400	2.0353	0.101	0	0	0
2014/06/04	R208	07/08/2014	7.81	Put	Bond Future	1,964.5900	1.9646	1,965.8300	1.9658	0.063	0	0	0
2014/06/04	R208	07/08/2014	7.80	Put	Bond Future	1,998.7700	1.9988	2,000.4200	2.0004	0.083	0	0	0
2014/06/04	R208	07/08/2014	7.81	Call	Bond Future	548.9900	0.5490	517.2200	0.5172	(5.787)	0	0	0
2014/06/04	R208	07/08/2014	8.28	Put	Bond Future	745.2600	0.7453	734.4500	0.7344	(1.451)	0	0	630
2014/06/04	R208	07/08/2014	7.79	Call	Bond Future	518.9900	0.5190	488.0300	0.4880	(5.965)	0	0	0
2014/06/04	R208	06/11/2014	7.46	Call	Bond Future	533.1500	0.5331	505.3200	0.5053	(5.220)	0	0	0
2014/06/04	R208	06/11/2014			Bond Future	8.1973	93.6821	8.2049	93.6467	0.092	0.0000	0.0000	0
2014/06/04	R208	06/11/2014	7.44	Call	Bond Future	512.2200	0.5122	484.9900	0.4850	(5.316)	0	0	0
2014/06/04	R208	06/11/2014	7.45	Call	Bond Future	522.6000	0.5226	495.0700	0.4951	(5.268)	0	0	0
2014/06/04	R208	06/11/2014	8.50	Put	Bond Future	1,179.2300	1.1792	1,166.0900	1.1661	(1.114)	0	0	1,520
2014/06/04	R208	06/11/2014	7.44	Put	Bond Future	4,141.1700	4.1412	4,149.3700	4.1494	0.198	0	0	0
2014/06/04	R208	06/11/2014	7.46	Put	Bond Future	4,064.0600	4.0641	4,071.6600	4.0717	0.187	0	0	0
2014/06/04	R208	06/11/2014	8.50	Call	Bond Future	2,582.7200	2.5827	2,534.1500	2.5341	(1.881)	0	0	0
2014/06/04	R208	06/11/2014	7.45	Put	Bond Future	4,102.5200	4.1025	4,110.4200	4.1104	0.193	0	0	0
2014/06/04	R208	05/02/2015	8.51	Call	Bond Future	2,746.2200	2.7462	2,698.7800	2.6988	(1.727)	0	0	0
2014/06/04	R208	05/02/2015			Bond Future	8.2919	95.1541	8.3001	95.1168	0.099	0.0000	0.0000	0
2014/06/04	R208	05/02/2015	8.49	Call	Bond Future	2,694.5100	2.6945	2,647.2300	2.6472	(1.755)	0	0	0
2014/06/04	R208	05/02/2015	8.51	Put	Bond Future	1,766.6900	1.7667	1,756.5400	1.7565	(0.575)	0	0	0
2014/06/04	R208	05/02/2015	8.50	Put	Bond Future	1,785.2500	1.7853	1,775.1800	1.7752	(0.564)	0	0	0
2014/06/04	R208	05/02/2015	8.49	Put	Bond Future	1,804.2700	1.8043	1,794.2800	1.7943	(0.554)	0	0	0
2014/06/04	R208	05/02/2015	8.50	Call	Bond Future	2,720.1500	2.7201	2,672.7900	2.6728	(1.741)	0	0	0
2014/06/04	R209	07/08/2014	9.04	Put	Bond Future	2,297.8600	2.2979	2,294.6400	2.2946	(0.140)	0	0	0
2014/06/04	R209	07/08/2014			Bond Future	9.1250	75.3395	9.1376	75.2465	0.139	0.0000	0.0000	25,211
2014/06/04	R209	07/08/2014	9.06	Put	Bond Future	2,216.2600	2.2163	2,211.9900	2.2120	(0.193)	0	0	0
2014/06/04	R209	07/08/2014	9.05	Put	Bond Future	2,256.8000	2.2568	2,253.0500	2.2531	(0.166)	0	0	0
2014/06/04	R209	07/08/2014	9.05	Call	Bond Future	1,701.5800	1.7016	1,604.8400	1.6048	(5.685)	0	0	0
2014/06/04	R209	07/08/2014	9.06	Call	Bond Future	1,735.5000	1.7355	1,638.2400	1.6382	(5.604)	0	0	0
2014/06/04	R209	07/08/2014	9.04	Call	Bond Future	1,668.0600	1.6681	1,571.8500	1.5719	(5.768)	0	0	0
2014/06/04	R209	06/11/2014	9.50	Call	Bond Future	4,266.6600	4.2667	4,153.6100	4.1536	(2.650)	0	0	0
2014/06/04	R209	06/11/2014	8.95	Call	Bond Future	2,264.7000	2.2647	2,167.7600	2.1678	(4.280)	0	0	2,050
2014/06/04	R209	06/11/2014			Bond Future	9.1995	73.3315	9.2127	73.2357	0.144	0.0000	0.0000	0
2014/06/04	R209	06/11/2014	9.05	Put	Bond Future	3,677.9100	3.6779	3,672.7100	3.6727	(0.141)	0	0	0
2014/06/04	R209	06/11/2014	9.58	Put	Bond Future	1,924.0000	1.9240	1,905.0300	1.9050	(0.986)	0	0	907
2014/06/04	R209	06/11/2014	10.00	Call	Bond Future	6,551.1500	6.5512	6,433.3800	6.4334	(1.798)	0	0	0
2014/06/04	R209	06/11/2014	8.99	Put	Bond Future	3,934.5400	3.9345	3,931.6100	3.9316	(0.074)	0	0	0
2014/06/04	R209	06/11/2014	9.01	Put	Bond Future	3,847.3500	3.8474	3,843.7100	3.8437	(0.095)	0	0	0
2014/06/04	R209	06/11/2014	10.05	Call	Bond Future	6,791.3800	6.7914	6,673.8400	6.6738	(1.731)	0	0	0
2014/06/04	R209	06/11/2014	9.50	Put	Bond Future	2,133.9100	2.1339	2,116.7300	2.1167	(0.805)	0	0	5,500
2014/06/04	R209	06/11/2014	8.95	Put	Bond Future	4,113.3300	4.1133	4,112.2600	4.1123	(0.026)	0	0	0

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2014/06/04	R209	06/11/2014	9.95	Call	Bond Future	6,308.8600	6.3089	6,190.9500	6.1910	(1.869)	0	0	0
2014/06/04	R209	06/11/2014	9.00	Put	Bond Future	3,890.6800	3.8907	3,887.2900	3.8873	(0.087)	0	0	0
2014/06/04	R209	06/11/2014	8.50	Call	Bond Future	1,148.8900	1.1489	1,077.5600	1.0776	(6.209)	0	0	5,500
2014/06/04	R209	06/11/2014	10.05	Put	Bond Future	1,001.0900	1.0011	979.4200	0.9794	(2.165)	0	0	2,050
2014/06/04	R209	06/11/2014	8.99	Call	Bond Future	2,387.1100	2.3871	2,288.3100	2.2883	(4.139)	0	0	0
2014/06/04	R209	06/11/2014	9.05	Call	Bond Future	2,578.7600	2.5788	2,477.6900	2.4777	(3.919)	0	0	2,050
2014/06/04	R209	06/11/2014	9.58	Call	Bond Future	4,608.1100	4.6081	4,493.2700	4.4933	(2.492)	0	0	0
2014/06/04	R209	06/11/2014	10.00	Put	Bond Future	1,080.8200	1.0808	1,058.9200	1.0589	(2.026)	0	0	1,640
2014/06/04	R209	06/11/2014	9.00	Call	Bond Future	2,418.2500	2.4182	2,318.9900	2.3190	(4.105)	0	0	1,640
2014/06/04	R209	06/11/2014	9.01	Call	Bond Future	2,449.8100	2.4498	2,350.3000	2.3503	(4.062)	0	0	0
2014/06/04	R209	06/11/2014	9.95	Put	Bond Future	1,160.9300	1.1609	1,138.8900	1.1389	(1.898)	0	0	2,050
2014/06/04	R209	06/11/2014	8.50	Put	Bond Future	6,519.8100	6.5198	6,544.3500	6.5443	0.376	0	0	0
2014/06/04	R209	05/02/2015			Bond Future	9.2710	74.4839	9.2847	74.3854	0.148	0.0000	0.0000	0
2014/06/04	R209	05/02/2015	9.25	Call	Bond Future	3,832.4000	3.8324	3,761.3300	3.7613	(1.854)	0	0	0
2014/06/04	R209	05/02/2015	9.26	Call	Bond Future	3,867.5900	3.8676	3,796.4800	3.7965	(1.839)	0	0	0
2014/06/04	R209	05/02/2015	9.25	Put	Bond Future	3,983.1700	3.9832	4,010.5400	4.0105	0.687	0	0	0
2014/06/04	R209	05/02/2015	9.24	Call	Bond Future	3,797.3600	3.7974	3,726.3400	3.7263	(1.870)	0	0	0
2014/06/04	R209	05/02/2015	9.24	Put	Bond Future	4,020.1300	4.0201	4,047.5500	4.0475	0.682	0	0	0
2014/06/04	R209	05/02/2015	9.26	Put	Bond Future	3,946.4700	3.9465	3,973.8000	3.9738	0.693	0	0	0
2014/06/04	R210	07/08/2014			Bond Future	170.7745	170.7745	170.9411	170.9411	0.098	0.0000	0.0000	618
2014/06/04	R210	07/08/2014	159.00	Call	Bond Future	11,774.5100	11.7745	11,941.0800	11.9411	1.415	0	0	0
2014/06/04	R210	07/08/2014	159.01	Call	Bond Future	11,764.5100	11.7645	11,931.0800	11.9311	1.416	0	0	0
2014/06/04	R210	07/08/2014	158.99	Call	Bond Future	11,784.5100	11.7845	11,951.0800	11.9511	1.413	0	0	0
2014/06/04	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R210	06/11/2014			Bond Future	171.3366	171.3366	171.5021	171.5021	0.097	0.0000	0.0000	0
2014/06/04	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R210	06/11/2014	169.00	Call	Bond Future	2,336.5900	2.3366	2,502.0500	2.5021	7.081	0	0	0
2014/06/04	R210	06/11/2014	169.01	Call	Bond Future	2,326.5900	2.3266	2,492.0500	2.4921	7.112	0	0	0
2014/06/04	R210	06/11/2014	168.99	Call	Bond Future	2,346.5900	2.3466	2,512.0500	2.5121	7.051	0	0	0
2014/06/04	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R211	07/08/2014			Bond Future	129.8943	129.8943	130.0118	130.0118	0.090	0.0000	0.0000	390
2014/06/04	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R211	07/08/2014	128.00	Call	Bond Future	1,894.3300	1.8943	2,011.8100	2.0118	6.202	0	0	0
2014/06/04	R211	07/08/2014	128.01	Call	Bond Future	1,884.3300	1.8843	2,001.8100	2.0018	6.235	0	0	0
2014/06/04	R211	07/08/2014	127.99	Call	Bond Future	1,904.3300	1.9043	2,021.8100	2.0218	6.169	0	0	0
2014/06/04	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R211	06/11/2014	130.00	Call	Bond Future	1,873.3800	1.8734	1,990.0100	1.9900	6.226	0	0	0
2014/06/04	R211	06/11/2014	130.01	Call	Bond Future	1,863.3800	1.8634	1,980.0100	1.9800	6.259	0	0	0
2014/06/04	R211	06/11/2014			Bond Future	131.8734	131.8734	131.9900	131.9900	0.088	0.0000	0.0000	0
2014/06/04	R211	06/11/2014	129.99	Call	Bond Future	1,883.3800	1.8834	2,000.0100	2.0000	6.193	0	0	0
2014/06/04	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	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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2014/06/04	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R212	07/08/2014	128.99	Call	Bond Future	5,693.6700	5.6937	5,637.0700	5.6371	(0.994)	0	0	0
2014/06/04	R212	07/08/2014			Bond Future	134.6837	134.6837	134.6271	134.6271	(0.042)	0.0000	0.0000	21,797
2014/06/04	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R212	07/08/2014	129.00	Call	Bond Future	5,683.6700	5.6837	5,627.0700	5.6271	(0.996)	0	0	0
2014/06/04	R212	07/08/2014	129.01	Call	Bond Future	5,673.6700	5.6737	5,617.0700	5.6171	(0.998)	0	0	0
2014/06/04	R212	06/11/2014			Bond Future	136.7357	136.7357	136.6755	136.6755	(0.044)	0.0000	0.0000	0
2014/06/04	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R212	06/11/2014	135.00	Call	Bond Future	1,735.6900	1.7357	1,675.5000	1.6755	(3.468)	0	0	0
2014/06/04	R212	06/11/2014	135.01	Call	Bond Future	1,725.6900	1.7257	1,665.5000	1.6655	(3.488)	0	0	0
2014/06/04	R212	06/11/2014	134.99	Call	Bond Future	1,745.6900	1.7457	1,685.5000	1.6855	(3.448)	0	0	0
2014/06/04	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R213	07/08/2014	8.86	Call	Bond Future	1,620.8600	1.6209	1,498.1100	1.4981	(7.573)	0	0	0
2014/06/04	R213	07/08/2014			Bond Future	8.9633	86.3590	8.9707	86.3036	0.083	0.0000	0.0000	26,107
2014/06/04	R213	07/08/2014	8.84	Call	Bond Future	1,555.2300	1.5552	1,433.3700	1.4334	(7.835)	0	0	0
2014/06/04	R213	07/08/2014	8.85	Call	Bond Future	1,587.8400	1.5878	1,465.5200	1.4655	(7.704)	0	0	0
2014/06/04	R213	07/08/2014	8.84	Put	Bond Future	2,485.7100	2.4857	2,419.2100	2.4192	(2.675)	0	0	0
2014/06/04	R213	07/08/2014	8.86	Put	Bond Future	2,399.4100	2.3994	2,332.0200	2.3320	(2.809)	0	0	0
2014/06/04	R213	07/08/2014	8.85	Put	Bond Future	2,442.3100	2.4423	2,375.3500	2.3753	(2.742)	0	0	0
2014/06/04	R213	06/11/2014	8.84	Call	Bond Future	2,413.9800	2.4140	2,285.9400	2.2859	(5.304)	0	0	0
2014/06/04	R213	06/11/2014	8.85	Put	Bond Future	3,888.2800	3.8883	3,817.8400	3.8178	(1.812)	0	0	0
2014/06/04	R213	06/11/2014			Bond Future	9.0433	84.1229	9.0512	84.0650	0.087	0.0000	0.0000	0
2014/06/04	R213	06/11/2014	8.85	Call	Bond Future	2,445.8300	2.4458	2,317.4100	2.3174	(5.251)	0	0	0
2014/06/04	R213	06/11/2014	8.86	Call	Bond Future	2,477.9300	2.4779	2,349.1400	2.3491	(5.197)	0	0	0
2014/06/04	R213	06/11/2014	8.84	Put	Bond Future	3,932.0400	3.9320	3,861.9800	3.8620	(1.782)	0	0	0
2014/06/04	R213	06/11/2014	8.86	Put	Bond Future	3,844.8600	3.8449	3,774.0500	3.7740	(1.842)	0	0	0
2014/06/04	R213	05/02/2015	9.26	Put	Bond Future	3,496.0600	3.4961	3,409.3400	3.4093	(2.481)	0	0	0
2014/06/04	R213	05/02/2015			Bond Future	9.1214	85.4445	9.1297	85.3845	0.091	0.0000	0.0000	0
2014/06/04	R213	05/02/2015	9.25	Put	Bond Future	3,529.0000	3.5290	3,442.3300	3.4423	(2.456)	0	0	0
2014/06/04	R213	05/02/2015	9.24	Put	Bond Future	3,561.9100	3.5619	3,475.5700	3.4756	(2.424)	0	0	0
2014/06/04	R213	05/02/2015	9.25	Call	Bond Future	4,454.6700	4.4547	4,307.9400	4.3079	(3.294)	0	0	0
2014/06/04	R213	05/02/2015	9.26	Call	Bond Future	4,493.0800	4.4931	4,346.3000	4.3463	(3.267)	0	0	0
2014/06/04	R213	05/02/2015	9.24	Call	Bond Future	4,416.1400	4.4161	4,269.7400	4.2697	(3.315)	0	0	0
2014/06/04	R214	07/08/2014	9.54	Put	Bond Future	1,081.4300	1.0814	1,102.6000	1.1026	1.958	0	0	0
2014/06/04	R214	07/08/2014			Bond Future	9.2141	76.1461	9.2523	75.8552	0.415	0.0000	0.0000	5,228
2014/06/04	R214	07/08/2014	9.56	Put	Bond Future	1,035.7300	1.0357	1,055.2900	1.0553	1.889	0	0	0
2014/06/04	R214	07/08/2014	9.55	Put	Bond Future	1,058.3800	1.0584	1,078.7900	1.0788	1.928	0	0	0
2014/06/04	R214	07/08/2014	9.56	Call	Bond Future	3,601.1400	3.6011	3,329.8000	3.3298	(7.535)	0	0	0
2014/06/04	R214	07/08/2014	9.54	Call	Bond Future	3,502.6700	3.5027	3,232.9400	3.2329	(7.701)	0	0	0
2014/06/04	R214	07/08/2014	9.55	Call	Bond Future	3,551.7700	3.5518	3,281.2800	3.2813	(7.616)	0	0	0
2014/06/04	R214	06/11/2014	9.64	Call	Bond Future	4,720.8200	4.7208	4,417.2500	4.4173	(6.430)	0	0	0
2014/06/04	R214	06/11/2014	9.20	Call	Bond Future	0.0000	0.0000	2,704.3000	2.7043	100.000	0	0	2,500

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
2014/06/04	R214	06/11/2014			Bond Future	9.2888		74.0087	9.3283	73.7118	0.426	0.0000	0.0000	0
2014/06/04	R214	06/11/2014	9.65	Call	Bond Future	4,764.8000		4.7648	4,460.6100	4.4606	(6.384)	0	0	0
2014/06/04	R214	06/11/2014	9.20	Put	Bond Future	0.0000		0.0000	3,675.3100	3.6753	100.000	0	0	0
2014/06/04	R214	06/11/2014	9.66	Call	Bond Future	4,808.9500		4.8089	4,504.1500	4.5042	(6.338)	0	0	0
2014/06/04	R214	06/11/2014	9.80	Call	Bond Future	0.0000		0.0000	5,130.0000	5.1300	100.000	0	0	0
2014/06/04	R214	06/11/2014	9.64	Put	Bond Future	2,152.1100		2.1521	2,145.4500	2.1454	(0.309)	0	0	0
2014/06/04	R214	06/11/2014	9.66	Put	Bond Future	2,098.5700		2.0986	2,090.6800	2.0907	(0.376)	0	0	0
2014/06/04	R214	06/11/2014	9.65	Put	Bond Future	2,125.2000		2.1252	2,117.9200	2.1179	(0.343)	0	0	0
2014/06/04	R214	06/11/2014	9.80	Put	Bond Future	0.0000		0.0000	1,738.2400	1.7382	100.000	0	0	2,500
2014/06/04	R214	05/02/2015	9.50	Call	Bond Future	4,728.7100		4.7287	4,429.1700	4.4292	(6.334)	0	0	0
2014/06/04	R214	05/02/2015			Bond Future	9.3617		75.1715	9.4026	74.8689	0.436	0.0000	0.0000	0
2014/06/04	R214	05/02/2015	9.51	Call	Bond Future	4,767.5300		4.7675	4,467.2900	4.4673	(6.298)	0	0	0
2014/06/04	R214	05/02/2015	9.50	Put	Bond Future	3,712.7000		3.7127	3,715.7400	3.7157	0.082	0	0	0
2014/06/04	R214	05/02/2015	9.49	Call	Bond Future	4,690.0200		4.6900	4,391.1900	4.3912	(6.372)	0	0	0
2014/06/04	R214	05/02/2015	9.49	Put	Bond Future	3,746.6800		3.7467	3,750.4300	3.7504	0.100	0	0	0
2014/06/04	R214	05/02/2015	9.51	Put	Bond Future	3,678.9700		3.6790	3,681.3100	3.6813	0.064	0	0	0
2014/06/04	R248	07/08/2014			Bond Future	9.2502		98.7668	9.2986	98.2936	0.523	0.0000	0.0000	14,129
2014/06/04	R248	07/08/2014	9.65	Call	Bond Future	3,784.7200		3.7847	3,311.5400	3.3115	(12.502)	0	0	0
2014/06/04	R248	07/08/2014	9.64	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R248	07/08/2014	9.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R248	07/08/2014	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R248	07/08/2014	9.66	Call	Bond Future	3,875.9000		3.8759	3,402.7200	3.4027	(12.208)	0	0	0
2014/06/04	R248	07/08/2014	9.64	Call	Bond Future	3,693.3800		3.6934	3,220.2000	3.2202	(12.812)	0	0	0
2014/06/04	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R248	06/11/2014			Bond Future	9.3264		95.8330	9.3765	95.3507	0.537	0.0000	0.0000	0
2014/06/04	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R248	06/11/2014	9.72	Call	Bond Future	3,673.8600		3.6739	3,191.5500	3.1915	(13.128)	0	0	0
2014/06/04	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R248	06/11/2014	9.73	Call	Bond Future	3,763.8300		3.7638	3,281.5200	3.2815	(12.814)	0	0	0
2014/06/04	R248	06/11/2014	9.74	Call	Bond Future	3,853.6400		3.8536	3,371.3300	3.3713	(12.516)	0	0	0
2014/06/04	R248	05/02/2015			Bond Future	9.4010		97.3387	9.4528	96.8475	0.551	0.0000	0.0000	0
2014/06/04	R248	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R248	05/02/2015	9.50	Call	Bond Future	935.2200		0.9352	444.0200	0.4440	(52.522)	0	0	0
2014/06/04	R248	05/02/2015	9.51	Call	Bond Future	1,028.7400		1.0287	537.5400	0.5375	(47.748)	0	0	0
2014/06/04	R248	05/02/2015	9.49	Call	Bond Future	841.5200		0.8415	350.3200	0.3503	(58.371)	0	0	0
2014/06/04	R248	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/04	R248	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

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