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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/05/2014 TO 16/05/2014

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
2014/05/16	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/16	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	2025	07/08/2014	109.01	Call	Bond Future	7,074.3600	7.0744	7,440.4800	7.4405	5.175	0	0	0
2014/05/16	2025	07/08/2014			Bond Future	116.0844	116.0844	116.4505	116.4505	0.315	0.0000	0.0000	0
2014/05/16	2025	07/08/2014	108.99	Call	Bond Future	7,094.3600	7.0944	7,460.4800	7.4605	5.161	0	0	0
2014/05/16	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2025	07/08/2014	109.00	Call	Bond Future	7,084.3600	7.0844	7,450.4800	7.4505	5.168	0	0	0
2014/05/16	2025	06/11/2014	117.01	Call	Bond Future	855.1700	0.8552	1,225.5500	1.2256	43.311	0	0	0
2014/05/16	2025	06/11/2014			Bond Future	117.8652	117.8652	118.2356	118.2356	0.314	0.0000	0.0000	0
2014/05/16	2025	06/11/2014	116.99	Call	Bond Future	875.1700	0.8752	1,245.5500	1.2456	42.321	0	0	0
2014/05/16	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2025	06/11/2014	117.00	Call	Bond Future	865.1700	0.8652	1,235.5500	1.2356	42.810	0	0	0
2014/05/16	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2030	07/08/2014			Bond Future	8.6888	94.4558	8.7548	93.9250	0.760	0.0000	0.0000	4,308
2014/05/16	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2030	07/08/2014	8.99	Call	Bond Future	2,386.5800	2.3866	1,855.7600	1.8558	(22.242)	0	0	0
2014/05/16	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2030	07/08/2014	9.00	Call	Bond Future	2,464.3000	2.4643	1,933.4800	1.9335	(21.540)	0	0	0
2014/05/16	2030	07/08/2014	9.01	Call	Bond Future	2,541.9300	2.5419	2,011.1100	2.0111	(20.883)	0	0	0
2014/05/16	2030	06/11/2014	9.01	Call	Bond Future	1,955.4000	1.9554	1,415.5100	1.4155	(27.610)	0	0	0
2014/05/16	2030	06/11/2014			Bond Future	8.7601	95.8943	8.8283	95.3544	0.779	0.0000	0.0000	0
2014/05/16	2030	06/11/2014	8.99	Call	Bond Future	1,801.0700	1.8011	1,261.1800	1.2612	(29.976)	0	0	0
2014/05/16	2030	06/11/2014	9.00	Call	Bond Future	1,878.2800	1.8783	1,338.3900	1.3384	(28.744)	0	0	0
2014/05/16	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2030	05/02/2015			Bond Future	8.8295	93.3982	8.9003	92.8474	0.802	0.0000	0.0000	0
2014/05/16	2030	05/02/2015	9.25	Call	Bond Future	3,205.7400	3.2057	2,654.8600	2.6549	(17.184)	0	0	0
2014/05/16	2030	05/02/2015	9.24	Call	Bond Future	3,131.3400	3.1313	2,580.4600	2.5805	(17.592)	0	0	0
2014/05/16	2030	05/02/2015	9.26	Call	Bond Future	3,280.0500	3.2800	2,729.1700	2.7292	(16.795)	0	0	0
2014/05/16	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	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
2014/05/16	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2037	07/08/2014			Bond Future	8.8892	96.5134	8.9501	95.9462	0.684	0.0000	0.0000	10,102
2014/05/16	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2037	07/08/2014	9.06	Call	Bond Future	1,578.7300	1.5787	1,011.5300	1.0115	(35.928)	0	0	0
2014/05/16	2037	07/08/2014	9.04	Call	Bond Future	1,395.9900	1.3960	828.7900	0.8288	(40.631)	0	0	0
2014/05/16	2037	07/08/2014	9.05	Call	Bond Future	1,487.4300	1.4874	920.2300	0.9202	(38.133)	0	0	0
2014/05/16	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2037	06/11/2014	9.69	Call	Bond Future	6,409.8300	6.4098	5,832.9500	5.8329	(9.000)	0	0	0
2014/05/16	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2037	06/11/2014			Bond Future	8.9569	97.9834	9.0196	97.4065	0.700	0.0000	0.0000	0
2014/05/16	2037	06/11/2014	9.70	Call	Bond Future	6,492.4400	6.4924	5,915.5600	5.9156	(8.885)	0	0	0
2014/05/16	2037	06/11/2014	9.71	Call	Bond Future	6,574.9300	6.5749	5,998.0500	5.9980	(8.774)	0	0	0
2014/05/16	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2037	05/02/2015			Bond Future	9.0227	95.2698	9.0876	94.6813	0.719	0.0000	0.0000	0
2014/05/16	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2037	05/02/2015	9.50	Call	Bond Future	4,196.7300	4.1967	3,608.2600	3.6083	(14.022)	0	0	0
2014/05/16	2037	05/02/2015	9.51	Call	Bond Future	4,281.4700	4.2815	3,693.0000	3.6930	(13.745)	0	0	0
2014/05/16	2037	05/02/2015	9.49	Call	Bond Future	4,111.8600	4.1119	3,523.3900	3.5234	(14.312)	0	0	0
2014/05/16	2038	07/08/2014			Bond Future	119.4133	119.4133	120.1131	120.1131	0.586	0.0000	0.0000	334
2014/05/16	2038	07/08/2014	106.00	Call	Bond Future	13,413.3200	13.4133	14,113.1100	14.1131	5.217	0	0	0
2014/05/16	2038	07/08/2014	106.01	Call	Bond Future	13,403.3200	13.4033	14,103.1100	14.1031	5.221	0	0	0
2014/05/16	2038	07/08/2014	105.99	Call	Bond Future	13,423.3200	13.4233	14,123.1100	14.1231	5.213	0	0	0
2014/05/16	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2038	06/11/2014	120.01	Call	Bond Future	1,235.2500	1.2353	1,944.2600	1.9443	57.398	0	0	0
2014/05/16	2038	06/11/2014			Bond Future	121.2452	121.2452	121.9543	121.9543	0.585	0.0000	0.0000	0
2014/05/16	2038	06/11/2014	119.99	Call	Bond Future	1,255.2500	1.2553	1,964.2600	1.9643	56.484	0	0	0
2014/05/16	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2038	06/11/2014	120.00	Call	Bond Future	1,245.2500	1.2453	1,954.2600	1.9543	56.937	0	0	0
2014/05/16	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2046	07/08/2014			Bond Future	118.3922	118.3922	118.1569	118.1569	(0.199)	0.0000	0.0000	5,218
2014/05/16	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2046	07/08/2014	104.44	Call	Bond Future	13,952.1500	13.9521	13,716.8600	13.7169	(1.686)	0	0	0
2014/05/16	2046	07/08/2014	104.45	Call	Bond Future	13,942.1500	13.9421	13,706.8600	13.7069	(1.688)	0	0	0
2014/05/16	2046	07/08/2014	104.43	Call	Bond Future	13,962.1500	13.9621	13,726.8600	13.7269	(1.685)	0	0	0
2014/05/16	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2046	06/11/2014	104.45	Call	Bond Future	14,412.7200	14.4127	14,172.3500	14.1723	(1.668)	0	0	0
2014/05/16	2046	06/11/2014			Bond Future	118.8627	118.8627	118.6224	118.6224	(0.202)	0.0000	0.0000	0
2014/05/16	2046	06/11/2014	104.43	Call	Bond Future	14,432.7200	14.4327	14,192.3500	14.1923	(1.665)	0	0	0
2014/05/16	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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2014/05/16	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2046	06/11/2014	104.44	Call	Bond Future	14,422.7200	14.4227	14,182.3500	14.1823	(1.667)	0	0	0
2014/05/16	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2050	07/08/2014			Bond Future	126.1530	126.1530	126.1858	126.1858	0.026	0.0000	0.0000	2,150
2014/05/16	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2050	07/08/2014	112.00	Call	Bond Future	14,152.9900	14.1530	14,185.7700	14.1858	0.232	0	0	0
2014/05/16	2050	07/08/2014	112.01	Call	Bond Future	14,142.9900	14.1430	14,175.7700	14.1758	0.232	0	0	0
2014/05/16	2050	07/08/2014	111.99	Call	Bond Future	14,162.9900	14.1630	14,195.7700	14.1958	0.231	0	0	0
2014/05/16	2050	06/11/2014			Bond Future	128.0882	128.0882	128.1199	128.1199	0.025	0.0000	0.0000	0
2014/05/16	2050	06/11/2014	126.00	Call	Bond Future	2,088.1500	2.0881	2,119.8500	2.1199	1.518	0	0	0
2014/05/16	2050	06/11/2014	126.01	Call	Bond Future	2,078.1500	2.0781	2,109.8500	2.1099	1.525	0	0	0
2014/05/16	2050	06/11/2014	125.99	Call	Bond Future	2,098.1500	2.0981	2,129.8500	2.1299	1.511	0	0	0
2014/05/16	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	AL12	07/08/2014			Index Future	504.8940	504.8940	502.1890	502.1890	(0.536)	0.0000	0.0000	0
2014/05/16	AL12	06/11/2014			Index Future	512.5760	512.5760	509.8250	509.8250	(0.537)	0.0000	0.0000	0
2014/05/16	AL12	05/02/2015			Index Future	520.6470	520.6470	517.8390	517.8390	(0.539)	0.0000	0.0000	0
2014/05/16	AL37	07/08/2014			Index Future	426.9290	426.9290	425.8220	425.8220	(0.259)	0.0000	0.0000	0
2014/05/16	AL37	06/11/2014			Index Future	433.4250	433.4250	432.2970	432.2970	(0.260)	0.0000	0.0000	0
2014/05/16	AL7T	07/08/2014			Index Future	505.3550	505.3550	503.3590	503.3590	(0.395)	0.0000	0.0000	1
2014/05/16	AL7T	06/11/2014			Index Future	513.0440	513.0440	511.0120	511.0120	(0.396)	0.0000	0.0000	0
2014/05/16	ALBI	07/08/2014			Index Future	458.8340	458.8340	457.0900	457.0900	(0.380)	0.0000	0.0000	676
2014/05/16	ALBI	06/11/2014			Index Future	465.8160	465.8160	464.0400	464.0400	(0.381)	0.0000	0.0000	0
2014/05/16	ALBI	05/02/2015			Index Future	473.1500	473.1500	471.3340	471.3340	(0.384)	0.0000	0.0000	0
2014/05/16	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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2014/05/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/05/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/16	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
2014/05/16	EL28	07/08/2014	114.00	Call	Bond Future	7,996.3000	7.9963	8,027.2600	8.0273	0.387	0	0	0
2014/05/16	EL28	07/08/2014			Bond Future	121.9963	121.9963	122.0273	122.0273	0.025	0.0000	0.0000	0
2014/05/16	EL28	07/08/2014	114.01	Call	Bond Future	7,986.3000	7.9863	8,017.2600	8.0173	0.388	0	0	0
2014/05/16	EL28	07/08/2014	113.99	Call	Bond Future	8,006.3000	8.0063	8,037.2600	8.0373	0.387	0	0	0
2014/05/16	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	EL28	06/11/2014			Bond Future	122.3860	122.3860	122.4163	122.4163	0.025	0.0000	0.0000	0
2014/05/16	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	EL28	06/11/2014	122.00	Call	Bond Future	385.9800	0.3860	416.3200	0.4163	7.861	0	0	0
2014/05/16	EL28	06/11/2014	122.01	Call	Bond Future	375.9800	0.3760	406.3200	0.4063	8.070	0	0	0
2014/05/16	EL28	06/11/2014	121.99	Call	Bond Future	395.9800	0.3960	426.3200	0.4263	7.662	0	0	0
2014/05/16	ES33	07/08/2014			Bond Future	9.4796	85.7246	9.5454	85.2280	0.695	0.0000	0.0000	6,220
2014/05/16	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	ES33	07/08/2014	10.14	Call	Bond Future	4,777.8700	4.7779	4,281.2600	4.2813	(10.394)	0	0	0
2014/05/16	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	ES33	07/08/2014	10.15	Call	Bond Future	4,846.9000	4.8469	4,350.2900	4.3503	(10.246)	0	0	0
2014/05/16	ES33	07/08/2014	10.16	Call	Bond Future	4,915.8300	4.9158	4,419.2200	4.4192	(10.102)	0	0	0
2014/05/16	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	ES33	06/11/2014			Bond Future	9.5705	83.2440	9.6386	82.7390	0.711	0.0000	0.0000	0
2014/05/16	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	ES33	06/11/2014	10.29	Call	Bond Future	5,103.6500	5.1037	4,598.6500	4.5987	(9.895)	0	0	0
2014/05/16	ES33	06/11/2014	10.30	Call	Bond Future	5,171.1000	5.1711	4,666.1000	4.6661	(9.766)	0	0	0
2014/05/16	ES33	06/11/2014	10.31	Call	Bond Future	5,238.4500	5.2385	4,733.4500	4.7335	(9.640)	0	0	0
2014/05/16	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	ES33	05/02/2015	10.00	Call	Bond Future	2,428.8100	2.4288	1,913.7000	1.9137	(21.208)	0	0	0
2014/05/16	ES33	05/02/2015			Bond Future	9.6610	84.5559	9.7316	84.0408	0.731	0.0000	0.0000	0
2014/05/16	ES33	05/02/2015	10.01	Call	Bond Future	2,498.7700	2.4988	1,983.6600	1.9837	(20.615)	0	0	0
2014/05/16	ES33	05/02/2015	9.99	Call	Bond Future	2,358.7600	2.3588	1,843.6500	1.8437	(21.838)	0	0	0
2014/05/16	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	GOVI	07/08/2014			GOVI	457.2880	457.2880	455.6350	455.6350	(0.361)	0.0000	0.0000	504
2014/05/16	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	GOVI	07/08/2014	459.99	Put	GOVI	27,020.0000	2.7020	43,550.0000	4.3550	61.177	0	0	0
2014/05/16	GOVI	07/08/2014	460.01	Put	GOVI	27,220.0000	2.7220	43,750.0000	4.3750	60.727	0	0	0
2014/05/16	GOVI	07/08/2014	460.00	Put	GOVI	27,120.0000	2.7120	43,650.0000	4.3650	60.951	0	0	0
2014/05/16	GOVI	06/11/2014	449.01	Call	GOVI	152,360.0000	15.2360	135,530.0000	13.5530	(11.046)	0	0	0
2014/05/16	GOVI	06/11/2014			GOVI	464.2460	464.2460	462.5630	462.5630	(0.363)	0.0000	0.0000	28
2014/05/16	GOVI	06/11/2014	448.99	Call	GOVI	152,560.0000	15.2560	135,730.0000	13.5730	(11.032)	0	0	0
2014/05/16	GOVI	06/11/2014	449.00	Call	GOVI	152,460.0000	15.2460	135,630.0000	13.5630	(11.039)	0	0	0

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2014/05/16	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	GOVI	05/02/2015	459.99	Call	GOVI	115,660.0000	11.5660	98,440.0000	9.8440	(14.888)	0	0	0
2014/05/16	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	GOVI	05/02/2015			GOVI	471.5560	471.5560	469.8340	469.8340	(0.365)	0.0000	0.0000	0
2014/05/16	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	GOVI	05/02/2015	460.00	Call	GOVI	115,560.0000	11.5560	98,340.0000	9.8340	(14.901)	0	0	0
2014/05/16	GOVI	05/02/2015	460.01	Call	GOVI	115,460.0000	11.5460	98,240.0000	9.8240	(14.914)	0	0	0
2014/05/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/05/16	ICAA	07/08/2014			Can-Do Interest Rate	141.1210	141.1210	141.1539	141.1539	0.023	0.0000	0.0000	635
2014/05/16	IGOV	07/08/2014			Index Future	213.4200	213.4200	213.5630	213.5630	0.067	0.0000	0.0000	1,268
2014/05/16	IGOV	06/11/2014			Index Future	216.6930	216.6930	216.8360	216.8360	0.066	0.0000	0.0000	87
2014/05/16	IGOV	05/02/2015			Index Future	220.1310	220.1310	220.2700	220.2700	0.063	0.0000	0.0000	0
2014/05/16	ILBI	07/08/2014			Index Future	578.9780	578.9780	579.3810	579.3810	0.070	0.0000	0.0000	210
2014/05/16	ILBI	06/11/2014			Index Future	587.8670	587.8670	588.2740	588.2740	0.069	0.0000	0.0000	0
2014/05/16	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/05/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/05/16	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/05/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/05/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/05/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/05/16	JBAF	21/05/2014			Jibar Tradeable Future	5.8100	94.1900	5.8200	94.1800	0.172	0.0000	0.0000	2,000
2014/05/16	JBAF	18/06/2014			Jibar Tradeable Future	5.9100	94.0900	5.9200	94.0800	0.169	0.0000	0.0000	2,000
2014/05/16	JBAF	16/07/2014			Jibar Tradeable Future	5.9500	94.0500	5.9500	94.0500	0.000	0.0000	0.0000	545
2014/05/16	JBAF	20/08/2014			Jibar Tradeable Future	6.1100	93.8900	6.1000	93.9000	(0.164)	0.0000	0.0000	0
2014/05/16	JBAF	17/09/2014			Jibar Tradeable Future	6.1600	93.8400	6.1700	93.8300	0.162	0.0000	0.0000	1,000
2014/05/16	JBAF	15/10/2014			Jibar Tradeable Future	6.2900	93.7100	6.3200	93.6800	0.477	0.0000	0.0000	0
2014/05/16	JBAF	17/12/2014			Jibar Tradeable Future	6.5000	93.5000	6.5200	93.4800	0.308	0.0000	0.0000	0
2014/05/16	JBAF	18/03/2015			Jibar Tradeable Future	6.7500	93.2500	6.7800	93.2200	0.444	0.0000	0.0000	2,850
2014/05/16	JBAF	17/06/2015			Jibar Tradeable Future	6.9200	93.0800	6.9500	93.0500	0.434	0.0000	0.0000	5,000
2014/05/16	JBAF	16/09/2015			Jibar Tradeable Future	7.0600	92.9400	7.1100	92.8900	0.708	0.0000	0.0000	0
2014/05/16	JBAF	15/12/2015			Jibar Tradeable Future	7.2000	92.8000	7.2500	92.7500	0.694	0.0000	0.0000	0
2014/05/16	JBAF	16/03/2016			Jibar Tradeable Future	7.3300	92.6700	7.4000	92.6000	0.955	0.0000	0.0000	0

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2014/05/16	R023	07/08/2014	8.51	Call	Bond Future	3,702.9600		3.7030	3,393.4700	3.3935	(8.358)	0	0	0
2014/05/16	R023	07/08/2014			Bond Future	7.9942		101.9758	8.0608	101.5737	0.833	0.0000	0.0000	12,377
2014/05/16	R023	07/08/2014	8.49	Call	Bond Future	3,615.1500		3.6151	3,308.9100	3.3089	(8.471)	0	0	0
2014/05/16	R023	07/08/2014	8.50	Call	Bond Future	3,658.9500		3.6589	3,351.0800	3.3511	(8.414)	0	0	0
2014/05/16	R023	07/08/2014	8.49	Put	Bond Future	671.3200		0.6713	767.1500	0.7672	14.275	0	0	0
2014/05/16	R023	07/08/2014	8.51	Put	Bond Future	642.7500		0.6428	735.3300	0.7353	14.404	0	0	0
2014/05/16	R023	07/08/2014	8.50	Put	Bond Future	656.9100		0.6569	751.1100	0.7511	14.340	0	0	0
2014/05/16	R023	06/11/2014			Bond Future	8.0712		99.6070	8.1408	99.1977	0.862	0.0000	0.0000	0
2014/05/16	R023	06/11/2014	8.59	Put	Bond Future	1,315.0700		1.3151	1,438.7400	1.4387	9.404	0	0	0
2014/05/16	R023	06/11/2014	8.61	Put	Bond Future	1,279.9400		1.2799	1,401.0900	1.4011	9.465	0	0	0
2014/05/16	R023	06/11/2014	8.59	Call	Bond Future	4,314.0800		4.3141	4,028.4600	4.0285	(6.621)	0	0	0
2014/05/16	R023	06/11/2014	8.60	Put	Bond Future	1,297.4100		1.2974	1,419.8200	1.4198	9.435	0	0	0
2014/05/16	R023	06/11/2014	8.60	Call	Bond Future	4,353.0700		4.3531	4,066.1900	4.0662	(6.590)	0	0	0
2014/05/16	R023	06/11/2014	8.61	Call	Bond Future	4,392.2100		4.3922	4,104.0700	4.1041	(6.560)	0	0	0
2014/05/16	R023	05/02/2015			Bond Future	8.1462		101.1764	8.2194	100.7580	0.898	0.0000	0.0000	0
2014/05/16	R023	05/02/2015	8.74	Put	Bond Future	1,728.7800		1.7288	1,861.4700	1.8615	7.675	0	0	0
2014/05/16	R023	05/02/2015	8.75	Call	Bond Future	5,097.8700		5.0979	4,811.1200	4.8111	(5.625)	0	0	0
2014/05/16	R023	05/02/2015	8.76	Call	Bond Future	5,134.9900		5.1350	4,847.2000	4.8472	(5.604)	0	0	0
2014/05/16	R023	05/02/2015	8.74	Call	Bond Future	5,060.8600		5.0609	4,775.1500	4.7751	(5.645)	0	0	0
2014/05/16	R023	05/02/2015	8.76	Put	Bond Future	1,693.2100		1.6932	1,823.8200	1.8238	7.714	0	0	0
2014/05/16	R023	05/02/2015	8.75	Put	Bond Future	1,710.9200		1.7109	1,842.5700	1.8426	7.695	0	0	0
2014/05/16	R157	07/08/2014	6.76	Put	Bond Future	208.7700		0.2088	252.4800	0.2525	20.937	0	0	0
2014/05/16	R157	07/08/2014			Bond Future	6.7061		112.5290	6.7903	112.4370	1.256	0.0000	0.0000	8,548
2014/05/16	R157	07/08/2014	6.75	Put	Bond Future	213.6400		0.2136	258.0200	0.2580	20.773	0	0	0
2014/05/16	R157	07/08/2014	6.74	Call	Bond Future	255.6200		0.2556	208.6700	0.2087	(18.367)	0	0	0
2014/05/16	R157	07/08/2014	6.75	Call	Bond Future	261.6000		0.2616	213.9600	0.2140	(18.211)	0	0	0
2014/05/16	R157	07/08/2014	6.76	Call	Bond Future	267.6500		0.2677	219.3400	0.2193	(18.050)	0	0	0
2014/05/16	R157	07/08/2014	6.74	Put	Bond Future	218.5800		0.2186	263.6500	0.2636	20.619	0	0	0
2014/05/16	R157	06/11/2014	6.19	Put	Bond Future	679.1500		0.6792	754.4100	0.7544	11.081	0	0	0
2014/05/16	R157	06/11/2014			Bond Future	6.8837		107.4285	6.9960	107.3339	1.631	0.0000	0.0000	0
2014/05/16	R157	06/11/2014	6.21	Put	Bond Future	665.8400		0.6658	740.4900	0.7405	11.211	0	0	0
2014/05/16	R157	06/11/2014	6.20	Put	Bond Future	672.4700		0.6725	747.4400	0.7474	11.148	0	0	0
2014/05/16	R157	06/11/2014	6.21	Call	Bond Future	95.3300		0.0953	75.3800	0.0754	(20.927)	0	0	0
2014/05/16	R157	06/11/2014	6.19	Call	Bond Future	91.6300		0.0916	72.2900	0.0723	(21.107)	0	0	0
2014/05/16	R157	06/11/2014	6.20	Call	Bond Future	93.4600		0.0935	73.8300	0.0738	(21.004)	0	0	0
2014/05/16	R157	05/02/2015	8.74	Call	Bond Future	1,025.5200		1.0255	943.8300	0.9438	(7.966)	0	0	0
2014/05/16	R157	05/02/2015	8.75	Put	Bond Future	85.9200		0.0859	103.0300	0.1030	19.914	0	0	0
2014/05/16	R157	05/02/2015			Bond Future	7.1371		109.1220	7.3048	109.0231	2.350	0.0000	0.0000	0
2014/05/16	R157	05/02/2015	8.74	Put	Bond Future	86.9000		0.0869	104.1600	0.1042	19.862	0	0	0
2014/05/16	R157	05/02/2015	8.76	Put	Bond Future	84.9600		0.0850	101.9100	0.1019	19.951	0	0	0
2014/05/16	R157	05/02/2015	8.75	Call	Bond Future	1,030.3500		1.0303	948.5100	0.9485	(7.943)	0	0	0
2014/05/16	R157	05/02/2015	8.76	Call	Bond Future	1,035.1900		1.0352	953.1900	0.9532	(7.921)	0	0	0
2014/05/16	R186	07/08/2014	8.31	Call	Bond Future	3,382.4100		3.3824	3,052.9800	3.0530	(9.740)	0	0	0
2014/05/16	R186	07/08/2014	8.70	Put	Bond Future	786.9300		0.7869	893.2800	0.8933	13.515	0	0	1,000
2014/05/16	R186	07/08/2014			Bond Future	8.1221		119.8019	8.1833	119.2735	0.753	0.0000	0.0000	49,290
2014/05/16	R186	07/08/2014	8.29	Call	Bond Future	3,280.3500		3.2804	2,956.4600	2.9565	(9.874)	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
2014/05/16	R186	07/08/2014	8.92	Put	Bond Future	468.9700	0.4690	538.1800	0.5382	14.758	0	0	840
2014/05/16	R186	07/08/2014	8.25	Call	Bond Future	3,081.2600	3.0813	2,768.6200	2.7686	(10.146)	0	0	1,200
2014/05/16	R186	07/08/2014	8.30	Call	Bond Future	3,331.1800	3.3312	3,004.5100	3.0045	(9.806)	0	0	0
2014/05/16	R186	07/08/2014	8.29	Put	Bond Future	1,837.3600	1.8374	2,041.9200	2.0419	11.133	0	0	0
2014/05/16	R186	07/08/2014	9.20	Put	Bond Future	228.7200	0.2287	265.9000	0.2659	16.256	0	0	2,100
2014/05/16	R186	07/08/2014	8.92	Call	Bond Future	7,113.8800	7.1139	6,654.6400	6.6546	(6.456)	0	0	0
2014/05/16	R186	07/08/2014	8.31	Put	Bond Future	1,769.1400	1.7691	1,968.1600	1.9682	11.250	0	0	0
2014/05/16	R186	07/08/2014	8.30	Put	Bond Future	1,803.0100	1.8030	2,004.7900	2.0048	11.191	0	0	0
2014/05/16	R186	07/08/2014	9.20	Call	Bond Future	9,081.9100	9.0819	8,590.6400	8.5906	(5.409)	0	0	0
2014/05/16	R186	07/08/2014	8.70	Call	Bond Future	5,652.7100	5.6527	5,230.6100	5.2306	(7.467)	0	0	0
2014/05/16	R186	07/08/2014	8.25	Put	Bond Future	1,979.8600	1.9799	2,195.6700	2.1957	10.900	0	0	0
2014/05/16	R186	06/11/2014	8.14	Call	Bond Future	3,393.1400	3.3931	3,122.4600	3.1225	(7.977)	0	0	0
2014/05/16	R186	06/11/2014	8.15	Put	Bond Future	3,767.5400	3.7675	4,032.5800	4.0326	7.035	0	0	0
2014/05/16	R186	06/11/2014			Bond Future	8.1892	121.6256	8.2527	121.0878	0.776	0.0000	0.0000	0
2014/05/16	R186	06/11/2014	9.17	Call	Bond Future	8,897.2000	8.8972	8,453.5500	8.4536	(4.986)	0	0	0
2014/05/16	R186	06/11/2014	8.15	Call	Bond Future	3,434.1300	3.4341	3,161.4000	3.1614	(7.942)	0	0	0
2014/05/16	R186	06/11/2014	8.16	Call	Bond Future	3,475.4000	3.4754	3,200.6300	3.2006	(7.906)	0	0	0
2014/05/16	R186	06/11/2014	9.17	Put	Bond Future	960.3600	0.9604	1,054.4800	1.0545	9.800	0	0	2,010
2014/05/16	R186	06/11/2014	8.14	Put	Bond Future	3,811.8600	3.8119	4,078.9500	4.0789	7.007	0	0	0
2014/05/16	R186	06/11/2014	8.16	Put	Bond Future	3,723.5900	3.7236	3,986.5900	3.9866	7.063	0	0	0
2014/05/16	R186	05/02/2015			Bond Future	8.2526	118.2461	8.3188	117.6967	0.803	0.0000	0.0000	0
2014/05/16	R186	05/02/2015	8.75	Call	Bond Future	6,752.5800	6.7526	6,387.3200	6.3873	(5.409)	0	0	0
2014/05/16	R186	05/02/2015	8.76	Call	Bond Future	6,803.9400	6.8039	6,437.2600	6.4373	(5.389)	0	0	0
2014/05/16	R186	05/02/2015	8.74	Call	Bond Future	6,701.3800	6.7014	6,337.5500	6.3375	(5.429)	0	0	0
2014/05/16	R186	05/02/2015	8.76	Put	Bond Future	2,684.0700	2.6841	2,866.8100	2.8668	6.808	0	0	0
2014/05/16	R186	05/02/2015	8.75	Put	Bond Future	2,711.9500	2.7119	2,896.1100	2.8961	6.791	0	0	0
2014/05/16	R186	05/02/2015	8.74	Put	Bond Future	2,740.0600	2.7401	2,925.6500	2.9256	6.773	0	0	0
2014/05/16	R197	07/08/2014			Bond Future	282.7845	282.7845	282.8554	282.8554	0.025	0.0000	0.0000	1,244
2014/05/16	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R197	07/08/2014	270.00	Call	Bond Future	12,784.4600	12.7845	12,855.4000	12.8554	0.555	0	0	0
2014/05/16	R197	07/08/2014	270.01	Call	Bond Future	12,774.4600	12.7745	12,845.4000	12.8454	0.555	0	0	0
2014/05/16	R197	07/08/2014	269.99	Call	Bond Future	12,794.4600	12.7945	12,865.4000	12.8654	0.554	0	0	0
2014/05/16	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R197	06/11/2014			Bond Future	287.1222	287.1222	287.1910	287.1910	0.024	0.0000	0.0000	0
2014/05/16	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R197	06/11/2014	285.00	Call	Bond Future	2,122.1500	2.1222	2,190.9800	2.1910	3.243	0	0	0
2014/05/16	R197	06/11/2014	285.01	Call	Bond Future	2,112.1500	2.1122	2,180.9800	2.1810	3.259	0	0	0
2014/05/16	R197	06/11/2014	284.99	Call	Bond Future	2,132.1500	2.1322	2,200.9800	2.2010	3.228	0	0	0
2014/05/16	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R201	07/08/2014	5.31	Put	Bond Future	404.8800	0.4049	434.7600	0.4348	7.380	0	0	0
2014/05/16	R201	07/08/2014			Bond Future	6.2333	102.0911	6.3459	102.0507	1.806	0.0000	0.0000	0
2014/05/16	R201	07/08/2014	5.30	Put	Bond Future	407.5900	0.4076	437.5700	0.4376	7.355	0	0	0
2014/05/16	R201	07/08/2014	5.31	Call	Bond Future	72.8900	0.0729	62.4500	0.0625	(14.323)	0	0	0
2014/05/16	R201	07/08/2014	5.29	Call	Bond Future	71.1100	0.0711	60.8700	0.0609	(14.400)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/16	R201	07/08/2014	5.30	Call	Bond Future	72.0000		0.0720	61.6600	0.0617	(14.361)	0	0	0
2014/05/16	R201	07/08/2014	5.29	Put	Bond Future	410.3100		0.4103	440.3900	0.4404	7.331	0	0	0
2014/05/16	R202	07/08/2014	207.99	Call	Bond Future	17,517.6200		17.5176	17,564.0900	17.5641	0.265	0	0	0
2014/05/16	R202	07/08/2014	208.00	Put	Bond Future	284.0400		0.2840	273.0800	0.2731	(3.859)	0	0	0
2014/05/16	R202	07/08/2014			Bond Future	225.2242		225.2242	225.2816	225.2816	0.025	0.0000	0.0000	44,590
2014/05/16	R202	07/08/2014	207.99	Put	Bond Future	283.4100		0.2834	272.4700	0.2725	(3.860)	0	0	0
2014/05/16	R202	07/08/2014	208.01	Put	Bond Future	284.6700		0.2847	273.6900	0.2737	(3.857)	0	0	0
2014/05/16	R202	07/08/2014	208.00	Call	Bond Future	17,508.2500		17.5083	17,554.7000	17.5547	0.265	0	0	0
2014/05/16	R202	07/08/2014	208.01	Call	Bond Future	17,498.8800		17.4989	17,545.3100	17.5453	0.265	0	0	0
2014/05/16	R202	06/11/2014	226.99	Call	Bond Future	1,688.6600		1.6887	1,744.6400	1.7446	3.315	0	0	0
2014/05/16	R202	06/11/2014			Bond Future	228.6787		228.6787	228.7346	228.7346	0.024	0.0000	0.0000	0
2014/05/16	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R202	06/11/2014	227.00	Call	Bond Future	1,678.6600		1.6787	1,734.6400	1.7346	3.335	0	0	0
2014/05/16	R202	06/11/2014	227.01	Call	Bond Future	1,668.6600		1.6687	1,724.6400	1.7246	3.355	0	0	0
2014/05/16	R203	07/08/2014	7.30	Call	Bond Future	724.8800		0.7249	625.6200	0.6256	(13.693)	0	0	0
2014/05/16	R203	07/08/2014			Bond Future	7.2763		106.0051	7.3456	105.8134	0.952	0.0000	0.0000	24,254
2014/05/16	R203	07/08/2014	7.31	Call	Bond Future	739.5400		0.7395	639.0500	0.6391	(13.588)	0	0	0
2014/05/16	R203	07/08/2014	6.84	Put	Bond Future	1,457.4000		1.4574	1,603.3700	1.6034	10.016	0	0	0
2014/05/16	R203	07/08/2014	7.29	Put	Bond Future	672.4900		0.6725	766.1700	0.7662	13.930	0	0	0
2014/05/16	R203	07/08/2014	7.31	Put	Bond Future	646.2600		0.6463	737.4900	0.7375	14.117	0	0	0
2014/05/16	R203	07/08/2014	7.29	Call	Bond Future	710.3900		0.7104	612.3500	0.6123	(13.801)	0	0	0
2014/05/16	R203	07/08/2014	7.30	Put	Bond Future	659.2800		0.6593	751.7400	0.7517	14.024	0	0	0
2014/05/16	R203	07/08/2014	6.84	Call	Bond Future	239.3500		0.2393	193.6000	0.1936	(19.114)	0	0	46
2014/05/16	R203	06/11/2014	6.86	Call	Bond Future	427.0300		0.4270	370.9300	0.3709	(13.137)	0	0	0
2014/05/16	R203	06/11/2014			Bond Future	7.3889		103.4547	7.4655	103.2590	1.037	0.0000	0.0000	0
2014/05/16	R203	06/11/2014	6.98	Call	Bond Future	525.4800		0.5255	460.3100	0.4603	(12.402)	0	0	14
2014/05/16	R203	06/11/2014	6.84	Call	Bond Future	412.1000		0.4121	357.4500	0.3574	(13.261)	0	0	45
2014/05/16	R203	06/11/2014	6.85	Call	Bond Future	419.5100		0.4195	364.1400	0.3641	(13.199)	0	0	0
2014/05/16	R203	06/11/2014	6.98	Put	Bond Future	1,578.4200		1.5784	1,709.0100	1.7090	8.273	0	0	0
2014/05/16	R203	06/11/2014	6.84	Put	Bond Future	1,828.6200		1.8286	1,969.7300	1.9697	7.717	0	0	0
2014/05/16	R203	06/11/2014	6.86	Put	Bond Future	1,791.5100		1.7915	1,931.1700	1.9312	7.796	0	0	0
2014/05/16	R203	06/11/2014	6.85	Put	Bond Future	1,810.0100		1.8100	1,950.4000	1.9504	7.756	0	0	0
2014/05/16	R203	05/02/2015	7.69	Call	Bond Future	1,409.7700		1.4098	1,296.7100	1.2967	(8.020)	0	0	55
2014/05/16	R203	05/02/2015			Bond Future	7.5058		105.0850	7.5919	104.8834	1.148	0.0000	0.0000	0
2014/05/16	R203	05/02/2015	8.34	Put	Bond Future	482.3200		0.4823	534.4800	0.5345	10.814	0	0	0
2014/05/16	R203	05/02/2015	8.35	Call	Bond Future	2,430.2200		2.4302	2,280.3400	2.2803	(6.167)	0	0	0
2014/05/16	R203	05/02/2015	8.36	Call	Bond Future	2,447.6200		2.4476	2,297.2700	2.2973	(6.143)	0	0	0
2014/05/16	R203	05/02/2015	8.34	Call	Bond Future	2,412.8600		2.4129	2,263.4500	2.2634	(6.192)	0	0	0
2014/05/16	R203	05/02/2015	8.36	Put	Bond Future	471.3700		0.4714	522.5900	0.5226	10.866	0	0	0
2014/05/16	R203	05/02/2015	7.69	Put	Bond Future	979.4000		0.9794	1,067.9100	1.0679	9.037	0	0	0
2014/05/16	R203	05/02/2015	8.35	Put	Bond Future	476.8200		0.4768	528.5100	0.5285	10.841	0	0	0
2014/05/16	R204	07/08/2014			Bond Future	7.4777		103.0340	7.5457	102.7826	0.909	0.0000	0.0000	24,816
2014/05/16	R204	07/08/2014	7.44	Put	Bond Future	1,053.8100		1.0538	1,183.3500	1.1833	12.293	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
2014/05/16	R204	07/08/2014	7.46	Put	Bond Future	1,015.9100	1.0159	1,142.4000	1.1424	12.451	0	0	0
2014/05/16	R204	07/08/2014	7.45	Put	Bond Future	1,034.7500	1.0347	1,162.7600	1.1628	12.371	0	0	0
2014/05/16	R204	07/08/2014	7.46	Call	Bond Future	950.1700	0.9502	825.2500	0.8253	(13.147)	0	0	0
2014/05/16	R204	07/08/2014	7.78	Call	Bond Future	1,645.8800	1.6459	1,474.6800	1.4747	(10.402)	0	0	0
2014/05/16	R204	07/08/2014	7.44	Call	Bond Future	913.8600	0.9139	791.9900	0.7920	(13.336)	0	0	0
2014/05/16	R204	07/08/2014	7.78	Put	Bond Future	533.1200	0.5331	613.3300	0.6133	15.045	0	0	530
2014/05/16	R204	07/08/2014	7.45	Call	Bond Future	931.9100	0.9319	808.5100	0.8085	(13.242)	0	0	0
2014/05/16	R204	06/11/2014	7.99	Put	Bond Future	774.7800	0.7748	859.4000	0.8594	10.922	0	0	1,270
2014/05/16	R204	06/11/2014			Bond Future	7.5715	104.6024	7.6447	104.3460	0.966	0.0000	0.0000	0
2014/05/16	R204	06/11/2014	6.99	Put	Bond Future	2,627.1900	2.6272	2,812.9200	2.8129	7.070	0	0	0
2014/05/16	R204	06/11/2014	7.01	Put	Bond Future	2,575.6100	2.5756	2,759.4800	2.7595	7.139	0	0	0
2014/05/16	R204	06/11/2014	7.00	Put	Bond Future	2,601.3300	2.6013	2,786.1400	2.7861	7.104	0	0	0
2014/05/16	R204	06/11/2014	6.99	Call	Bond Future	561.4500	0.5615	490.8300	0.4908	(12.578)	0	0	0
2014/05/16	R204	06/11/2014	7.99	Call	Bond Future	2,230.4300	2.2304	2,058.7000	2.0587	(7.699)	0	0	0
2014/05/16	R204	06/11/2014	7.00	Call	Bond Future	571.5400	0.5715	500.0000	0.5000	(12.517)	0	0	0
2014/05/16	R204	06/11/2014	7.01	Call	Bond Future	581.7700	0.5818	509.2900	0.5093	(12.459)	0	0	0
2014/05/16	R204	05/02/2015			Bond Future	7.6625	102.2154	7.7421	101.9523	1.038	0.0000	0.0000	0
2014/05/16	R204	05/02/2015	8.25	Call	Bond Future	2,837.8900	2.8379	2,658.6200	2.6586	(6.317)	0	0	0
2014/05/16	R204	05/02/2015	8.26	Call	Bond Future	2,860.0800	2.8601	2,680.1100	2.6801	(6.292)	0	0	0
2014/05/16	R204	05/02/2015	8.24	Call	Bond Future	2,815.7700	2.8158	2,637.2000	2.6372	(6.342)	0	0	0
2014/05/16	R204	05/02/2015	8.26	Put	Bond Future	904.6800	0.9047	987.8200	0.9878	9.190	0	0	0
2014/05/16	R204	05/02/2015	8.25	Put	Bond Future	914.8300	0.9148	998.6700	0.9987	9.165	0	0	0
2014/05/16	R204	05/02/2015	8.24	Put	Bond Future	925.0600	0.9251	1,009.6000	1.0096	9.139	0	0	0
2014/05/16	R207	07/08/2014	7.69	Call	Bond Future	1,255.5000	1.2555	1,102.2000	1.1022	(12.210)	0	0	0
2014/05/16	R207	07/08/2014	7.70	Put	Bond Future	1,111.5200	1.1115	1,247.1400	1.2471	12.201	0	0	0
2014/05/16	R207	07/08/2014			Bond Future	7.6614	98.7444	7.7288	98.4538	0.879	0.0000	0.0000	34,069
2014/05/16	R207	07/08/2014	7.70	Call	Bond Future	1,278.0300	1.2780	1,123.0500	1.1231	(12.126)	0	0	0
2014/05/16	R207	07/08/2014	7.71	Call	Bond Future	1,300.7900	1.3008	1,144.1400	1.1441	(12.043)	0	0	0
2014/05/16	R207	07/08/2014	7.69	Put	Bond Future	1,132.1500	1.1322	1,269.4500	1.2694	12.127	0	0	0
2014/05/16	R207	07/08/2014	7.71	Put	Bond Future	1,091.1400	1.0911	1,225.0900	1.2251	12.276	0	0	0
2014/05/16	R207	06/11/2014	7.36	Put	Bond Future	2,614.0700	2.6141	2,803.4700	2.8035	7.245	0	0	0
2014/05/16	R207	06/11/2014			Bond Future	7.7455	100.2479	7.8171	99.9517	0.923	0.0000	0.0000	0
2014/05/16	R207	06/11/2014	7.35	Put	Bond Future	2,641.4200	2.6414	2,831.9400	2.8319	7.213	0	0	0
2014/05/16	R207	06/11/2014	7.36	Call	Bond Future	998.9900	0.9990	892.2700	0.8923	(10.683)	0	0	0
2014/05/16	R207	06/11/2014	7.34	Call	Bond Future	969.2000	0.9692	864.7100	0.8647	(10.781)	0	0	0
2014/05/16	R207	06/11/2014	7.35	Call	Bond Future	984.0200	0.9840	878.4200	0.8784	(10.731)	0	0	0
2014/05/16	R207	06/11/2014	7.34	Put	Bond Future	2,668.9400	2.6689	2,860.5700	2.8606	7.180	0	0	0
2014/05/16	R207	05/02/2015	8.49	Put	Bond Future	1,065.1900	1.0652	1,156.5300	1.1565	8.575	0	0	0
2014/05/16	R207	05/02/2015			Bond Future	7.8280	98.1860	7.9046	97.8826	0.978	0.0000	0.0000	0
2014/05/16	R207	05/02/2015	8.51	Put	Bond Future	1,042.3900	1.0424	1,132.2200	1.1322	8.618	0	0	0
2014/05/16	R207	05/02/2015	8.50	Call	Bond Future	3,676.8800	3.6769	3,464.0900	3.4641	(5.787)	0	0	0
2014/05/16	R207	05/02/2015	8.51	Call	Bond Future	3,703.9100	3.7039	3,490.3700	3.4904	(5.765)	0	0	0
2014/05/16	R207	05/02/2015	8.49	Call	Bond Future	3,649.9300	3.6499	3,437.9000	3.4379	(5.809)	0	0	0
2014/05/16	R207	05/02/2015	8.50	Put	Bond Future	1,053.7400	1.0537	1,144.3200	1.1443	8.596	0	0	0
2014/05/16	R208	07/08/2014	8.28	Call	Bond Future	2,848.1100	2.8481	2,599.0400	2.5990	(8.745)	0	0	0
2014/05/16	R208	07/08/2014			Bond Future	7.8059	97.0708	7.8728	96.7413	0.857	0.0000	0.0000	11,985

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
2014/05/16	R208	07/08/2014	7.80	Call	Bond Future	1,378.1700	1.3782	1,210.1000	1.2101	(12.195)	0	0	0
2014/05/16	R208	07/08/2014	7.79	Put	Bond Future	1,432.1600	1.4322	1,595.4600	1.5955	11.402	0	0	0
2014/05/16	R208	07/08/2014	7.81	Put	Bond Future	1,382.8900	1.3829	1,542.4500	1.5425	11.538	0	0	0
2014/05/16	R208	07/08/2014	7.80	Put	Bond Future	1,407.3800	1.4074	1,568.8000	1.5688	11.470	0	0	0
2014/05/16	R208	07/08/2014	7.81	Call	Bond Future	1,403.0100	1.4030	1,233.0800	1.2331	(12.112)	0	0	0
2014/05/16	R208	07/08/2014	8.28	Put	Bond Future	544.2400	0.5442	624.6600	0.6247	14.777	0	0	630
2014/05/16	R208	07/08/2014	7.79	Call	Bond Future	1,353.5800	1.3536	1,187.3900	1.1874	(12.278)	0	0	0
2014/05/16	R208	06/11/2014	7.46	Call	Bond Future	1,079.4700	1.0795	963.1300	0.9631	(10.778)	0	0	0
2014/05/16	R208	06/11/2014			Bond Future	7.8868	95.1497	7.9573	94.8142	0.894	0.0000	0.0000	0
2014/05/16	R208	06/11/2014	7.44	Call	Bond Future	1,046.3800	1.0464	932.5600	0.9326	(10.878)	0	0	0
2014/05/16	R208	06/11/2014	7.45	Call	Bond Future	1,062.8400	1.0628	947.7600	0.9478	(10.828)	0	0	0
2014/05/16	R208	06/11/2014	8.50	Put	Bond Future	855.8800	0.8559	945.8200	0.9458	10.508	0	0	1,520
2014/05/16	R208	06/11/2014	7.44	Put	Bond Future	3,207.7300	3.2077	3,429.4500	3.4294	6.912	0	0	0
2014/05/16	R208	06/11/2014	7.46	Put	Bond Future	3,142.7800	3.1428	3,361.9800	3.3620	6.975	0	0	0
2014/05/16	R208	06/11/2014	8.50	Call	Bond Future	3,726.9700	3.7270	3,481.3700	3.4814	(6.590)	0	0	0
2014/05/16	R208	06/11/2014	7.45	Put	Bond Future	3,175.1600	3.1752	3,395.6200	3.3956	6.943	0	0	0
2014/05/16	R208	05/02/2015	8.51	Call	Bond Future	3,869.3000	3.8693	3,638.7600	3.6388	(5.958)	0	0	0
2014/05/16	R208	05/02/2015			Bond Future	7.9644	96.6491	8.0390	96.3057	0.937	0.0000	0.0000	0
2014/05/16	R208	05/02/2015	8.49	Call	Bond Future	3,809.7900	3.8098	3,581.0700	3.5811	(6.003)	0	0	0
2014/05/16	R208	05/02/2015	8.51	Put	Bond Future	1,394.7500	1.3947	1,507.5500	1.5075	8.087	0	0	0
2014/05/16	R208	05/02/2015	8.50	Put	Bond Future	1,409.4300	1.4094	1,523.1300	1.5231	8.067	0	0	0
2014/05/16	R208	05/02/2015	8.49	Put	Bond Future	1,424.5300	1.4245	1,539.1500	1.5391	8.046	0	0	0
2014/05/16	R208	05/02/2015	8.50	Call	Bond Future	3,839.3500	3.8394	3,609.7100	3.6097	(5.981)	0	0	0
2014/05/16	R209	07/08/2014	9.04	Put	Bond Future	1,594.6600	1.5947	1,772.3600	1.7724	11.143	0	0	0
2014/05/16	R209	07/08/2014			Bond Future	8.7858	77.9051	8.8517	77.3955	0.750	0.0000	0.0000	24,622
2014/05/16	R209	07/08/2014	9.06	Put	Bond Future	1,538.7400	1.5387	1,711.8100	1.7118	11.248	0	0	0
2014/05/16	R209	07/08/2014	9.05	Put	Bond Future	1,566.5000	1.5665	1,741.8900	1.7419	11.196	0	0	0
2014/05/16	R209	07/08/2014	9.05	Call	Bond Future	3,576.8900	3.5769	3,242.7300	3.2427	(9.342)	0	0	0
2014/05/16	R209	07/08/2014	9.06	Call	Bond Future	3,623.5900	3.6236	3,287.1100	3.2871	(9.286)	0	0	0
2014/05/16	R209	07/08/2014	9.04	Call	Bond Future	3,530.4700	3.5305	3,198.6200	3.1986	(9.400)	0	0	0
2014/05/16	R209	06/11/2014	9.50	Call	Bond Future	6,358.8600	6.3589	5,978.5800	5.9786	(5.980)	0	0	0
2014/05/16	R209	06/11/2014	8.95	Call	Bond Future	3,901.1200	3.9011	3,608.2000	3.6082	(7.509)	0	0	2,050
2014/05/16	R209	06/11/2014			Bond Future	8.8497	75.9441	8.9175	75.4259	0.767	0.0000	0.0000	0
2014/05/16	R209	06/11/2014	9.05	Put	Bond Future	2,795.7100	2.7957	3,003.5300	3.0035	7.434	0	0	0
2014/05/16	R209	06/11/2014	9.58	Put	Bond Future	1,455.1400	1.4551	1,582.3400	1.5823	8.741	0	0	907
2014/05/16	R209	06/11/2014	10.00	Call	Bond Future	8,908.0300	8.9080	8,470.2000	8.4702	(4.915)	0	0	0
2014/05/16	R209	06/11/2014	8.99	Put	Bond Future	2,996.0300	2.9960	3,214.2600	3.2143	7.284	0	0	0
2014/05/16	R209	06/11/2014	9.01	Put	Bond Future	2,927.8400	2.9278	3,142.5700	3.1426	7.334	0	0	0
2014/05/16	R209	06/11/2014	10.05	Call	Bond Future	9,168.1300	9.1681	8,725.5600	8.7256	(4.827)	0	0	0
2014/05/16	R209	06/11/2014	9.50	Put	Bond Future	1,613.5600	1.6136	1,751.4600	1.7515	8.546	0	0	5,500
2014/05/16	R209	06/11/2014	8.95	Put	Bond Future	3,137.2000	3.1372	3,362.4600	3.3625	7.180	0	0	0
2014/05/16	R209	06/11/2014	9.95	Call	Bond Future	8,645.1200	8.6451	8,212.0600	8.2121	(5.009)	0	0	0
2014/05/16	R209	06/11/2014	9.00	Put	Bond Future	2,961.5800	2.9616	3,178.0500	3.1781	7.309	0	0	0
2014/05/16	R209	06/11/2014	8.50	Call	Bond Future	2,329.6300	2.3296	2,118.8900	2.1189	(9.046)	0	0	5,500
2014/05/16	R209	06/11/2014	10.05	Put	Bond Future	765.2900	0.7653	840.9000	0.8409	9.880	0	0	2,050
2014/05/16	R209	06/11/2014	8.99	Call	Bond Future	4,061.1500	4.0612	3,761.2000	3.7612	(7.386)	0	0	0
2014/05/16	R209	06/11/2014	9.05	Call	Bond Future	4,309.1100	4.3091	3,998.7500	3.9988	(7.202)	0	0	2,050

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
2014/05/16	R209	06/11/2014	9.58	Call	Bond Future	6,751.8000	6.7518	6,360.8200	6.3608	(5.791)	0	0	0
2014/05/16	R209	06/11/2014	10.00	Put	Bond Future	825.1500	0.8252	905.5000	0.9055	9.738	0	0	1,640
2014/05/16	R209	06/11/2014	9.00	Call	Bond Future	4,101.7000	4.1017	3,799.9900	3.8000	(7.356)	0	0	1,640
2014/05/16	R209	06/11/2014	9.01	Call	Bond Future	4,142.8500	4.1429	3,839.4000	3.8394	(7.325)	0	0	0
2014/05/16	R209	06/11/2014	9.95	Put	Bond Future	884.6400	0.8846	969.7600	0.9698	9.622	0	0	2,050
2014/05/16	R209	06/11/2014	8.50	Put	Bond Future	5,088.0000	5.0880	5,395.4400	5.3954	6.042	0	0	0
2014/05/16	R209	05/02/2015			Bond Future	8.9107	77.1409	8.9808	76.6126	0.786	0.0000	0.0000	0
2014/05/16	R209	05/02/2015	9.25	Call	Bond Future	5,685.5800	5.6856	5,355.5400	5.3555	(5.805)	0	0	0
2014/05/16	R209	05/02/2015	9.26	Call	Bond Future	5,727.9500	5.7279	5,396.5600	5.3966	(5.785)	0	0	0
2014/05/16	R209	05/02/2015	9.25	Put	Bond Future	3,179.3700	3.1794	3,377.5600	3.3776	6.234	0	0	0
2014/05/16	R209	05/02/2015	9.24	Call	Bond Future	5,643.3400	5.6433	5,314.6500	5.3147	(5.824)	0	0	0
2014/05/16	R209	05/02/2015	9.24	Put	Bond Future	3,209.1300	3.2091	3,408.6700	3.4087	6.218	0	0	0
2014/05/16	R209	05/02/2015	9.26	Put	Bond Future	3,149.8500	3.1499	3,346.6900	3.3467	6.249	0	0	0
2014/05/16	R210	07/08/2014			Bond Future	169.3871	169.3871	169.4294	169.4294	0.025	0.0000	0.0000	618
2014/05/16	R210	07/08/2014	159.00	Call	Bond Future	10,387.1100	10.3871	10,429.4200	10.4294	0.407	0	0	0
2014/05/16	R210	07/08/2014	159.01	Call	Bond Future	10,377.1100	10.3771	10,419.4200	10.4194	0.408	0	0	0
2014/05/16	R210	07/08/2014	158.99	Call	Bond Future	10,397.1100	10.3971	10,439.4200	10.4394	0.407	0	0	0
2014/05/16	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R210	06/11/2014			Bond Future	169.9454	169.9454	169.9867	169.9867	0.024	0.0000	0.0000	0
2014/05/16	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R210	06/11/2014	169.00	Call	Bond Future	945.4300	0.9454	986.6800	0.9867	4.363	0	0	0
2014/05/16	R210	06/11/2014	169.01	Call	Bond Future	935.4300	0.9354	976.6800	0.9767	4.410	0	0	0
2014/05/16	R210	06/11/2014	168.99	Call	Bond Future	955.4300	0.9554	996.6800	0.9967	4.317	0	0	0
2014/05/16	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R211	07/08/2014			Bond Future	128.8025	128.8025	128.8320	128.8320	0.023	0.0000	0.0000	390
2014/05/16	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R211	07/08/2014	128.00	Call	Bond Future	802.4700	0.8025	832.0000	0.8320	3.680	0	0	0
2014/05/16	R211	07/08/2014	128.01	Call	Bond Future	792.4700	0.7925	822.0000	0.8220	3.726	0	0	0
2014/05/16	R211	07/08/2014	127.99	Call	Bond Future	812.4700	0.8125	842.0000	0.8420	3.635	0	0	0
2014/05/16	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R211	06/11/2014	130.00	Call	Bond Future	778.3900	0.7784	807.0100	0.8070	3.677	0	0	0
2014/05/16	R211	06/11/2014	130.01	Call	Bond Future	768.3900	0.7684	797.0100	0.7970	3.725	0	0	0
2014/05/16	R211	06/11/2014			Bond Future	130.7784	130.7784	130.8070	130.8070	0.022	0.0000	0.0000	0
2014/05/16	R211	06/11/2014	129.99	Call	Bond Future	788.3900	0.7884	817.0100	0.8170	3.630	0	0	0
2014/05/16	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R212	07/08/2014	128.99	Call	Bond Future	5,168.4100	5.1684	5,201.5500	5.2015	0.641	0	0	0
2014/05/16	R212	07/08/2014			Bond Future	134.1584	134.1584	134.1916	134.1916	0.025	0.0000	0.0000	21,797
2014/05/16	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/16	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R212	07/08/2014	129.00	Call	Bond Future	5,158.4100	5.1584	5,191.5500	5.1915	0.642	0	0	0
2014/05/16	R212	07/08/2014	129.01	Call	Bond Future	5,148.4100	5.1484	5,181.5500	5.1815	0.644	0	0	0
2014/05/16	R212	06/11/2014			Bond Future	136.2166	136.2166	136.2488	136.2488	0.024	0.0000	0.0000	0
2014/05/16	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R212	06/11/2014	135.00	Call	Bond Future	1,216.6300	1.2166	1,248.7900	1.2488	2.643	0	0	0
2014/05/16	R212	06/11/2014	135.01	Call	Bond Future	1,206.6300	1.2066	1,238.7900	1.2388	2.665	0	0	0
2014/05/16	R212	06/11/2014	134.99	Call	Bond Future	1,226.6300	1.2266	1,258.7900	1.2588	2.622	0	0	0
2014/05/16	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R213	07/08/2014	8.86	Call	Bond Future	3,147.4500	3.1475	2,833.5100	2.8335	(9.974)	0	0	0
2014/05/16	R213	07/08/2014			Bond Future	8.6809	88.5127	8.7469	88.0023	0.760	0.0000	0.0000	24,405
2014/05/16	R213	07/08/2014	8.84	Call	Bond Future	3,058.5500	3.0586	2,749.6100	2.7496	(10.101)	0	0	0
2014/05/16	R213	07/08/2014	8.85	Call	Bond Future	3,102.8400	3.1028	2,791.3900	2.7914	(10.038)	0	0	0
2014/05/16	R213	07/08/2014	8.84	Put	Bond Future	1,835.2700	1.8353	2,036.7900	2.0368	10.980	0	0	0
2014/05/16	R213	07/08/2014	8.86	Put	Bond Future	1,772.2400	1.7722	1,968.7600	1.9688	11.089	0	0	0
2014/05/16	R213	07/08/2014	8.85	Put	Bond Future	1,803.5500	1.8035	2,002.5600	2.0026	11.034	0	0	0
2014/05/16	R213	06/11/2014	8.84	Call	Bond Future	3,848.0000	3.8480	3,558.0600	3.5581	(7.535)	0	0	0
2014/05/16	R213	06/11/2014	8.85	Put	Bond Future	3,135.1100	3.1351	3,362.5400	3.3625	7.254	0	0	0
2014/05/16	R213	06/11/2014			Bond Future	8.7510	86.3184	8.8191	85.7993	0.779	0.0000	0.0000	0
2014/05/16	R213	06/11/2014	8.85	Call	Bond Future	3,888.1400	3.8881	3,596.4200	3.5964	(7.503)	0	0	0
2014/05/16	R213	06/11/2014	8.86	Call	Bond Future	3,928.4900	3.9285	3,635.0000	3.6350	(7.471)	0	0	0
2014/05/16	R213	06/11/2014	8.84	Put	Bond Future	3,170.5800	3.1706	3,399.7900	3.3998	7.229	0	0	0
2014/05/16	R213	06/11/2014	8.86	Put	Bond Future	3,099.9400	3.0999	3,325.6000	3.3256	7.279	0	0	0
2014/05/16	R213	05/02/2015	9.26	Put	Bond Future	2,914.0900	2.9141	3,101.3000	3.1013	6.424	0	0	0
2014/05/16	R213	05/02/2015			Bond Future	8.8195	87.6784	8.8900	87.1488	0.800	0.0000	0.0000	0
2014/05/16	R213	05/02/2015	9.25	Put	Bond Future	2,941.3000	2.9413	3,129.8200	3.1298	6.409	0	0	0
2014/05/16	R213	05/02/2015	9.24	Put	Bond Future	2,969.0100	2.9690	3,158.8400	3.1588	6.394	0	0	0
2014/05/16	R213	05/02/2015	9.25	Call	Bond Future	6,100.8500	6.1009	5,759.7800	5.7598	(5.591)	0	0	0
2014/05/16	R213	05/02/2015	9.26	Call	Bond Future	6,144.9900	6.1450	5,802.6100	5.8026	(5.572)	0	0	0
2014/05/16	R213	05/02/2015	9.24	Call	Bond Future	6,057.1200	6.0571	5,717.3600	5.7174	(5.609)	0	0	0
2014/05/16	R214	07/08/2014	9.54	Put	Bond Future	769.1300	0.7691	861.4400	0.8614	12.002	0	0	0
2014/05/16	R214	07/08/2014			Bond Future	8.8798	78.7766	8.9406	78.2865	0.685	0.0000	0.0000	5,228
2014/05/16	R214	07/08/2014	9.56	Put	Bond Future	738.5800	0.7386	827.8600	0.8279	12.088	0	0	0
2014/05/16	R214	07/08/2014	9.55	Put	Bond Future	753.7200	0.7537	844.5100	0.8445	12.046	0	0	0
2014/05/16	R214	07/08/2014	9.56	Call	Bond Future	5,934.4600	5.9345	5,533.6300	5.5336	(6.754)	0	0	0
2014/05/16	R214	07/08/2014	9.54	Call	Bond Future	5,820.8400	5.8208	5,423.0400	5.4230	(6.834)	0	0	0
2014/05/16	R214	07/08/2014	9.55	Call	Bond Future	5,877.5800	5.8776	5,478.2600	5.4783	(6.794)	0	0	0
2014/05/16	R214	06/11/2014	9.64	Call	Bond Future	6,896.3900	6.8964	6,524.9700	6.5250	(5.386)	0	0	0
2014/05/16	R214	06/11/2014			Bond Future	8.9439	76.6871	9.0065	76.1887	0.700	0.0000	0.0000	0
2014/05/16	R214	06/11/2014	9.65	Call	Bond Future	6,946.8000	6.9468	6,574.1400	6.5741	(5.364)	0	0	0
2014/05/16	R214	06/11/2014	9.66	Call	Bond Future	6,997.3300	6.9973	6,623.4300	6.6234	(5.343)	0	0	0
2014/05/16	R214	06/11/2014	9.64	Put	Bond Future	1,649.2400	1.6492	1,776.2900	1.7763	7.704	0	0	0
2014/05/16	R214	06/11/2014	9.66	Put	Bond Future	1,608.5100	1.6085	1,733.0800	1.7331	7.744	0	0	0
2014/05/16	R214	06/11/2014	9.65	Put	Bond Future	1,628.7600	1.6288	1,754.5700	1.7546	7.724	0	0	0
2014/05/16	R214	05/02/2015	9.50	Call	Bond Future	6,710.6600	6.7107	6,373.2900	6.3733	(5.027)	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
2014/05/16	R214	05/02/2015			Bond Future	9.0064	77.8955	9.0711	77.3871	0.718	0.0000	0.0000	0
2014/05/16	R214	05/02/2015	9.51	Call	Bond Future	6,755.8400	6.7558	6,417.2900	6.4173	(5.011)	0	0	0
2014/05/16	R214	05/02/2015	9.49	Call	Bond Future	6,665.3300	6.6653	6,329.1400	6.3291	(5.044)	0	0	0
2014/05/16	R214	05/02/2015	9.50	Put	Bond Future	2,970.6500	2.9706	3,141.5900	3.1416	5.754	0	0	0
2014/05/16	R214	05/02/2015	9.49	Put	Bond Future	2,997.9900	2.9980	3,170.1100	3.1701	5.741	0	0	0
2014/05/16	R214	05/02/2015	9.51	Put	Bond Future	2,943.2800	2.9433	3,113.0400	3.1130	5.768	0	0	0
2014/05/16	R248	07/08/2014			Bond Future	8.9518	101.7798	9.0126	101.1517	0.680	0.0000	0.0000	14,129
2014/05/16	R248	07/08/2014	9.65	Call	Bond Future	6,797.7400	6.7977	6,169.6000	6.1696	(9.240)	0	0	0
2014/05/16	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R248	07/08/2014	9.66	Call	Bond Future	6,888.9200	6.8889	6,260.7800	6.2608	(9.118)	0	0	0
2014/05/16	R248	07/08/2014	9.64	Call	Bond Future	6,706.4000	6.7064	6,078.2600	6.0783	(9.366)	0	0	0
2014/05/16	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R248	06/11/2014			Bond Future	9.0181	98.9021	9.0808	98.2633	0.696	0.0000	0.0000	0
2014/05/16	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R248	06/11/2014	9.72	Call	Bond Future	6,742.9500	6.7429	6,104.1400	6.1041	(9.474)	0	0	0
2014/05/16	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R248	06/11/2014	9.73	Call	Bond Future	6,832.9200	6.8329	6,194.1100	6.1941	(9.349)	0	0	0
2014/05/16	R248	06/11/2014	9.74	Call	Bond Future	6,922.7300	6.9227	6,283.9200	6.2839	(9.228)	0	0	0
2014/05/16	R248	05/02/2015			Bond Future	9.0829	100.4606	9.1478	99.8091	0.714	0.0000	0.0000	0
2014/05/16	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	R248	05/02/2015	9.50	Call	Bond Future	4,057.1800	4.0572	3,405.6500	3.4056	(16.059)	0	0	0
2014/05/16	R248	05/02/2015	9.51	Call	Bond Future	4,150.7000	4.1507	3,499.1700	3.4992	(15.697)	0	0	0
2014/05/16	R248	05/02/2015	9.49	Call	Bond Future	3,963.4800	3.9635	3,311.9500	3.3119	(16.438)	0	0	0
2014/05/16	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/16	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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