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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/05/2014 TO 28/05/2014

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
2014/05/28	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	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
2014/05/28	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	2025	07/08/2014	109.01	Call	Bond Future	7,815.9300	7.8159	7,912.3000	7.9123	1.233	0	0	0
2014/05/28	2025	07/08/2014			Bond Future	116.8259	116.8259	116.9223	116.9223	0.082	0.0000	0.0000	0
2014/05/28	2025	07/08/2014	108.99	Call	Bond Future	7,835.9300	7.8359	7,932.3000	7.9323	1.230	0	0	0
2014/05/28	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2025	07/08/2014	109.00	Call	Bond Future	7,825.9300	7.8259	7,922.3000	7.9223	1.231	0	0	0
2014/05/28	2025	06/11/2014	117.01	Call	Bond Future	1,598.7700	1.5988	1,695.0300	1.6950	6.021	0	0	0
2014/05/28	2025	06/11/2014			Bond Future	118.6088	118.6088	118.7050	118.7050	0.081	0.0000	0.0000	0
2014/05/28	2025	06/11/2014	116.99	Call	Bond Future	1,618.7700	1.6188	1,715.0300	1.7150	5.946	0	0	0
2014/05/28	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2025	06/11/2014	117.00	Call	Bond Future	1,608.7700	1.6088	1,705.0300	1.7050	5.983	0	0	0
2014/05/28	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2030	07/08/2014			Bond Future	8.8127	93.4630	8.8764	92.9591	0.722	0.0000	0.0000	4,308
2014/05/28	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2030	07/08/2014	8.99	Call	Bond Future	1,393.8000	1.3938	889.8900	0.8899	(36.154)	0	0	0
2014/05/28	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2030	07/08/2014	9.00	Call	Bond Future	1,471.5200	1.4715	967.6100	0.9676	(34.244)	0	0	0
2014/05/28	2030	07/08/2014	9.01	Call	Bond Future	1,549.1500	1.5491	1,045.2400	1.0452	(32.528)	0	0	0
2014/05/28	2030	06/11/2014	9.01	Call	Bond Future	939.8500	0.9398	427.0800	0.4271	(54.559)	0	0	0
2014/05/28	2030	06/11/2014			Bond Future	8.8889	94.8788	8.9548	94.3660	0.741	0.0000	0.0000	0
2014/05/28	2030	06/11/2014	8.99	Call	Bond Future	785.5200	0.7855	272.7500	0.2727	(65.278)	0	0	0
2014/05/28	2030	06/11/2014	9.00	Call	Bond Future	862.7300	0.8627	349.9600	0.3500	(59.436)	0	0	0
2014/05/28	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2030	05/02/2015			Bond Future	8.9615	92.3750	9.0298	91.8517	0.762	0.0000	0.0000	0
2014/05/28	2030	05/02/2015	9.25	Call	Bond Future	2,182.5200	2.1825	1,659.1600	1.6592	(23.980)	0	0	0
2014/05/28	2030	05/02/2015	9.24	Call	Bond Future	2,108.1200	2.1081	1,584.7600	1.5848	(24.826)	0	0	0
2014/05/28	2030	05/02/2015	9.26	Call	Bond Future	2,256.8300	2.2568	1,733.4700	1.7335	(23.190)	0	0	0
2014/05/28	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	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
2014/05/28	2037	07/08/2014	9.06	Put	Bond Future	137.1500	0.1371	944.2000	0.9442	588.443	0	0	0
2014/05/28	2037	07/08/2014			Bond Future	9.0750	94.7976	9.1643	93.9905	0.984	0.0000	0.0000	10,102
2014/05/28	2037	07/08/2014	9.05	Put	Bond Future	228.4500	0.2284	1,035.5000	1.0355	353.272	0	0	0
2014/05/28	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2037	07/08/2014	9.04	Put	Bond Future	319.8900	0.3199	1,126.9400	1.1269	252.290	0	0	0
2014/05/28	2037	06/11/2014	9.69	Call	Bond Future	4,660.0700	4.6601	3,839.3800	3.8394	(17.611)	0	0	0
2014/05/28	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2037	06/11/2014			Bond Future	9.1490	96.2336	9.2411	95.4129	1.007	0.0000	0.0000	0
2014/05/28	2037	06/11/2014	9.70	Call	Bond Future	4,742.6800	4.7427	3,921.9900	3.9220	(17.304)	0	0	0
2014/05/28	2037	06/11/2014	9.71	Call	Bond Future	4,825.1700	4.8252	4,004.4800	4.0045	(17.009)	0	0	0
2014/05/28	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2037	05/02/2015			Bond Future	9.2197	93.5010	9.3149	92.6648	1.033	0.0000	0.0000	0
2014/05/28	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2037	05/02/2015	9.50	Call	Bond Future	2,427.9600	2.4280	1,591.7200	1.5917	(34.442)	0	0	0
2014/05/28	2037	05/02/2015	9.51	Call	Bond Future	2,512.7000	2.5127	1,676.4600	1.6765	(33.281)	0	0	0
2014/05/28	2037	05/02/2015	9.49	Call	Bond Future	2,343.0900	2.3431	1,506.8500	1.5069	(35.690)	0	0	0
2014/05/28	2038	07/08/2014			Bond Future	121.5197	121.5197	121.3962	121.3962	(0.102)	0.0000	0.0000	334
2014/05/28	2038	07/08/2014	106.00	Call	Bond Future	15,519.7400	15.5197	15,396.2000	15.3962	(0.796)	0	0	0
2014/05/28	2038	07/08/2014	106.01	Call	Bond Future	15,509.7400	15.5097	15,386.2000	15.3862	(0.797)	0	0	0
2014/05/28	2038	07/08/2014	105.99	Call	Bond Future	15,529.7400	15.5297	15,406.2000	15.4062	(0.796)	0	0	0
2014/05/28	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2038	06/11/2014	120.01	Call	Bond Future	3,364.1700	3.3642	3,237.0800	3.2371	(3.778)	0	0	0
2014/05/28	2038	06/11/2014			Bond Future	123.3742	123.3742	123.2471	123.2471	(0.103)	0.0000	0.0000	0
2014/05/28	2038	06/11/2014	119.99	Call	Bond Future	3,384.1700	3.3842	3,257.0800	3.2571	(3.755)	0	0	0
2014/05/28	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2038	06/11/2014	120.00	Call	Bond Future	3,374.1700	3.3742	3,247.0800	3.2471	(3.767)	0	0	0
2014/05/28	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2046	07/08/2014			Bond Future	120.5828	120.5828	120.6849	120.6849	0.085	0.0000	0.0000	5,218
2014/05/28	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2046	07/08/2014	104.44	Call	Bond Future	16,142.7700	16.1428	16,244.8500	16.2448	0.632	0	0	0
2014/05/28	2046	07/08/2014	104.45	Call	Bond Future	16,132.7700	16.1328	16,234.8500	16.2348	0.633	0	0	0
2014/05/28	2046	07/08/2014	104.43	Call	Bond Future	16,152.7700	16.1528	16,254.8500	16.2548	0.632	0	0	0
2014/05/28	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2046	06/11/2014	104.45	Call	Bond Future	16,627.1700	16.6272	16,729.3600	16.7294	0.615	0	0	0
2014/05/28	2046	06/11/2014			Bond Future	121.0772	121.0772	121.1794	121.1794	0.084	0.0000	0.0000	0
2014/05/28	2046	06/11/2014	104.43	Call	Bond Future	16,647.1700	16.6472	16,749.3600	16.7494	0.614	0	0	0
2014/05/28	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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2014/05/28	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2046	06/11/2014	104.44	Call	Bond Future	16,637.1700	16.6372	16,739.3600	16.7394	0.614	0	0	0
2014/05/28	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2050	07/08/2014			Bond Future	126.4851	126.4851	126.5944	126.5944	0.086	0.0000	0.0000	2,720
2014/05/28	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2050	07/08/2014	112.00	Call	Bond Future	14,485.0800	14.4851	14,594.3700	14.5944	0.755	0	0	0
2014/05/28	2050	07/08/2014	112.01	Call	Bond Future	14,475.0800	14.4751	14,584.3700	14.5844	0.755	0	0	0
2014/05/28	2050	07/08/2014	111.99	Call	Bond Future	14,495.0800	14.4951	14,604.3700	14.6044	0.754	0	0	0
2014/05/28	2050	06/11/2014			Bond Future	128.4150	128.4150	128.5244	128.5244	0.085	0.0000	0.0000	0
2014/05/28	2050	06/11/2014	126.00	Call	Bond Future	2,414.9600	2.4150	2,524.4500	2.5244	4.534	0	0	0
2014/05/28	2050	06/11/2014	126.01	Call	Bond Future	2,404.9600	2.4050	2,514.4500	2.5144	4.553	0	0	0
2014/05/28	2050	06/11/2014	125.99	Call	Bond Future	2,424.9600	2.4250	2,534.4500	2.5344	4.515	0	0	0
2014/05/28	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	AL12	07/08/2014			Index Future	498.1910	498.1910	494.5640	494.5640	(0.728)	0.0000	0.0000	0
2014/05/28	AL12	06/11/2014			Index Future	505.7270	505.7270	502.0420	502.0420	(0.729)	0.0000	0.0000	0
2014/05/28	AL12	05/02/2015			Index Future	513.7320	513.7320	509.9790	509.9790	(0.731)	0.0000	0.0000	0
2014/05/28	AL37	07/08/2014			Index Future	425.6970	425.6970	424.7500	424.7500	(0.222)	0.0000	0.0000	0
2014/05/28	AL37	06/11/2014			Index Future	432.1360	432.1360	431.1730	431.1730	(0.223)	0.0000	0.0000	0
2014/05/28	AL7T	07/08/2014			Index Future	502.5270	502.5270	500.4220	500.4220	(0.419)	0.0000	0.0000	1
2014/05/28	AL7T	06/11/2014			Index Future	510.1290	510.1290	507.9890	507.9890	(0.420)	0.0000	0.0000	0
2014/05/28	ALBI	07/08/2014			Index Future	455.3590	455.3590	453.3140	453.3140	(0.449)	0.0000	0.0000	647
2014/05/28	ALBI	06/11/2014			Index Future	462.2470	462.2470	460.1690	460.1690	(0.450)	0.0000	0.0000	0
2014/05/28	ALBI	05/02/2015			Index Future	469.5630	469.5630	467.4430	467.4430	(0.451)	0.0000	0.0000	0
2014/05/28	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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2014/05/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/05/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/28	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/28	EL28	07/08/2014	114.00	Call	Bond Future	9,905.6800	9.9057	9,718.1600	9.7182	(1.893)	0	0	0
2014/05/28	EL28	07/08/2014			Bond Future	123.9057	123.9057	123.7182	123.7182	(0.151)	0.0000	0.0000	0
2014/05/28	EL28	07/08/2014	114.01	Call	Bond Future	9,895.6800	9.8957	9,708.1600	9.7082	(1.895)	0	0	0
2014/05/28	EL28	07/08/2014	113.99	Call	Bond Future	9,915.6800	9.9157	9,728.1600	9.7282	(1.891)	0	0	0
2014/05/28	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	EL28	06/11/2014			Bond Future	124.3148	124.3148	124.1229	124.1229	(0.154)	0.0000	0.0000	0
2014/05/28	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	EL28	06/11/2014	122.00	Call	Bond Future	2,314.7500	2.3147	2,122.9000	2.1229	(8.288)	0	0	0
2014/05/28	EL28	06/11/2014	122.01	Call	Bond Future	2,304.7500	2.3047	2,112.9000	2.1129	(8.324)	0	0	0
2014/05/28	EL28	06/11/2014	121.99	Call	Bond Future	2,324.7500	2.3247	2,132.9000	2.1329	(8.253)	0	0	0
2014/05/28	ES33	07/08/2014			Bond Future	9.6638	84.3469	9.7578	83.6578	0.972	0.0000	0.0000	6,220
2014/05/28	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	ES33	07/08/2014	10.14	Call	Bond Future	3,400.2000	3.4002	2,711.1500	2.7112	(20.265)	0	0	0
2014/05/28	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	ES33	07/08/2014	10.15	Call	Bond Future	3,469.2300	3.4692	2,780.1800	2.7802	(19.862)	0	0	0
2014/05/28	ES33	07/08/2014	10.16	Call	Bond Future	3,538.1600	3.5382	2,849.1100	2.8491	(19.475)	0	0	0
2014/05/28	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	ES33	06/11/2014			Bond Future	9.7616	81.8387	9.8588	81.1382	0.996	0.0000	0.0000	0
2014/05/28	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	ES33	06/11/2014	10.29	Call	Bond Future	3,698.3100	3.6983	2,997.7700	2.9978	(18.942)	0	0	0
2014/05/28	ES33	06/11/2014	10.30	Call	Bond Future	3,765.7600	3.7658	3,065.2200	3.0652	(18.603)	0	0	0
2014/05/28	ES33	06/11/2014	10.31	Call	Bond Future	3,833.1100	3.8331	3,132.5700	3.1326	(18.276)	0	0	0
2014/05/28	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	ES33	05/02/2015	10.00	Call	Bond Future	1,008.6700	1.0087	294.8600	0.2949	(70.767)	0	0	0
2014/05/28	ES33	05/02/2015			Bond Future	9.8573	83.1358	9.9580	82.4219	1.021	0.0000	0.0000	0
2014/05/28	ES33	05/02/2015	10.01	Call	Bond Future	1,078.6300	1.0786	364.8200	0.3648	(66.177)	0	0	0
2014/05/28	ES33	05/02/2015	9.99	Call	Bond Future	938.6200	0.9386	224.8100	0.2248	(76.049)	0	0	0
2014/05/28	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	GOVI	07/08/2014			GOVI	454.2550	454.2550	452.3910	452.3910	(0.410)	0.0000	0.0000	509
2014/05/28	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	GOVI	07/08/2014	459.99	Put	GOVI	57,350.0000	5.7350	75,990.0000	7.5990	32.502	0	0	0
2014/05/28	GOVI	07/08/2014	460.01	Put	GOVI	57,550.0000	5.7550	76,190.0000	7.6190	32.389	0	0	0
2014/05/28	GOVI	07/08/2014	460.00	Put	GOVI	57,450.0000	5.7450	76,090.0000	7.6090	32.446	0	0	0
2014/05/28	GOVI	06/11/2014	449.01	Call	GOVI	121,160.0000	12.1160	102,220.0000	10.2220	(15.632)	0	0	0
2014/05/28	GOVI	06/11/2014			GOVI	461.1260	461.1260	459.2320	459.2320	(0.411)	0.0000	0.0000	28
2014/05/28	GOVI	06/11/2014	448.99	Call	GOVI	121,360.0000	12.1360	102,420.0000	10.2420	(15.606)	0	0	0
2014/05/28	GOVI	06/11/2014	449.00	Call	GOVI	121,260.0000	12.1260	102,320.0000	10.2320	(15.619)	0	0	0

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2014/05/28	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	GOVI	05/02/2015	459.99	Call	GOVI	84,350.0000	8.4350	65,020.0000	6.5020	(22.916)	0	0	0
2014/05/28	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	GOVI	05/02/2015			GOVI	468.4250	468.4250	466.4920	466.4920	(0.413)	0.0000	0.0000	0
2014/05/28	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	GOVI	05/02/2015	460.00	Call	GOVI	84,250.0000	8.4250	64,920.0000	6.4920	(22.944)	0	0	0
2014/05/28	GOVI	05/02/2015	460.01	Call	GOVI	84,150.0000	8.4150	64,820.0000	6.4820	(22.971)	0	0	0
2014/05/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/05/28	ICAA	07/08/2014			Can-Do Interest Rate	141.7040	141.7040	141.8451	141.8451	0.100	0.0000	0.0000	635
2014/05/28	IGOV	07/08/2014			Index Future	215.5720	215.5720	215.3890	215.3890	(0.085)	0.0000	0.0000	1,268
2014/05/28	IGOV	06/11/2014			Index Future	218.8590	218.8590	218.6720	218.6720	(0.085)	0.0000	0.0000	87
2014/05/28	IGOV	05/02/2015			Index Future	222.3490	222.3490	222.1550	222.1550	(0.087)	0.0000	0.0000	0
2014/05/28	ILBI	07/08/2014			Index Future	584.5900	584.5900	584.4230	584.4230	(0.029)	0.0000	0.0000	210
2014/05/28	ILBI	06/11/2014			Index Future	593.4730	593.4730	593.3010	593.3010	(0.029)	0.0000	0.0000	0
2014/05/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/05/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/05/28	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/05/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/05/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/05/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/05/28	JBAF	18/06/2014			Jibar Tradeable Future	5.8300	94.1700	5.8100	94.1900	(0.343)	0.0000	0.0000	2,000
2014/05/28	JBAF	16/07/2014			Jibar Tradeable Future	5.9100	94.0900	5.8600	94.1400	(0.846)	0.0000	0.0000	545
2014/05/28	JBAF	20/08/2014			Jibar Tradeable Future	6.0700	93.9300	6.0600	93.9400	(0.165)	0.0000	0.0000	0
2014/05/28	JBAF	17/09/2014			Jibar Tradeable Future	6.1200	93.8800	6.1300	93.8700	0.163	0.0000	0.0000	1,000
2014/05/28	JBAF	15/10/2014			Jibar Tradeable Future	6.2500	93.7500	6.2600	93.7400	0.160	0.0000	0.0000	0
2014/05/28	JBAF	19/11/2014			Jibar Tradeable Future	6.3000	93.7000	6.3100	93.6900	0.159	0.0000	0.0000	0
2014/05/28	JBAF	17/12/2014			Jibar Tradeable Future	6.4400	93.5600	6.4500	93.5500	0.155	0.0000	0.0000	0
2014/05/28	JBAF	18/03/2015			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	2,850
2014/05/28	JBAF	17/06/2015			Jibar Tradeable Future	6.8600	93.1400	6.9100	93.0900	0.729	0.0000	0.0000	5,000
2014/05/28	JBAF	16/09/2015			Jibar Tradeable Future	7.0100	92.9900	7.0700	92.9300	0.856	0.0000	0.0000	0
2014/05/28	JBAF	15/12/2015			Jibar Tradeable Future	7.1700	92.8300	7.2300	92.7700	0.837	0.0000	0.0000	0
2014/05/28	JBAF	16/03/2016			Jibar Tradeable Future	7.3100	92.6900	7.3800	92.6200	0.958	0.0000	0.0000	0

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2014/05/28	R023	07/08/2014	8.51	Call	Bond Future	3,141.6100		3.1416	2,853.6100	2.8536	(9.167)	0	0	0
2014/05/28	R023	07/08/2014			Bond Future	8.0882		101.4091	8.1523	101.0248	0.793	0.0000	0.0000	11,958
2014/05/28	R023	07/08/2014	8.49	Call	Bond Future	3,056.3800		3.0564	2,771.9900	2.7720	(9.305)	0	0	0
2014/05/28	R023	07/08/2014	8.50	Call	Bond Future	3,098.8700		3.0989	2,812.6700	2.8127	(9.236)	0	0	0
2014/05/28	R023	07/08/2014	8.49	Put	Bond Future	679.3100		0.6793	779.1700	0.7792	14.700	0	0	0
2014/05/28	R023	07/08/2014	8.51	Put	Bond Future	648.1600		0.6482	744.4100	0.7444	14.850	0	0	0
2014/05/28	R023	07/08/2014	8.50	Put	Bond Future	663.5900		0.6636	761.6400	0.7616	14.776	0	0	0
2014/05/28	R023	06/11/2014			Bond Future	8.1705		99.0235	8.2376	98.6321	0.821	0.0000	0.0000	0
2014/05/28	R023	06/11/2014	8.59	Put	Bond Future	1,412.2100		1.4122	1,540.6700	1.5407	9.096	0	0	0
2014/05/28	R023	06/11/2014	8.61	Put	Bond Future	1,374.0300		1.3740	1,499.8600	1.4999	9.158	0	0	0
2014/05/28	R023	06/11/2014	8.59	Call	Bond Future	3,827.7300		3.8277	3,564.7800	3.5648	(6.870)	0	0	0
2014/05/28	R023	06/11/2014	8.60	Put	Bond Future	1,393.0200		1.3930	1,520.1600	1.5202	9.127	0	0	0
2014/05/28	R023	06/11/2014	8.60	Call	Bond Future	3,865.1900		3.8652	3,600.9200	3.6009	(6.837)	0	0	0
2014/05/28	R023	06/11/2014	8.61	Call	Bond Future	3,902.8100		3.9028	3,637.2300	3.6372	(6.805)	0	0	0
2014/05/28	R023	05/02/2015			Bond Future	8.2484		100.5926	8.3189	100.1923	0.855	0.0000	0.0000	0
2014/05/28	R023	05/02/2015	8.74	Put	Bond Future	1,844.9500		1.8450	1,980.9400	1.9809	7.371	0	0	0
2014/05/28	R023	05/02/2015	8.75	Call	Bond Future	4,628.9100		4.6289	4,363.6000	4.3636	(5.732)	0	0	0
2014/05/28	R023	05/02/2015	8.76	Call	Bond Future	4,664.7500		4.6648	4,398.3900	4.3984	(5.710)	0	0	0
2014/05/28	R023	05/02/2015	8.74	Call	Bond Future	4,593.1900		4.5932	4,328.9400	4.3289	(5.753)	0	0	0
2014/05/28	R023	05/02/2015	8.76	Put	Bond Future	1,806.8100		1.8068	1,940.6900	1.9407	7.410	0	0	0
2014/05/28	R023	05/02/2015	8.75	Put	Bond Future	1,825.8000		1.8258	1,960.7300	1.9607	7.390	0	0	0
2014/05/28	R157	07/08/2014	6.76	Put	Bond Future	218.2800		0.2183	232.8300	0.2328	6.666	0	0	0
2014/05/28	R157	07/08/2014			Bond Future	6.7579		112.4724	6.7868	112.4408	0.428	0.0000	0.0000	8,548
2014/05/28	R157	07/08/2014	6.75	Put	Bond Future	223.5800		0.2236	238.3800	0.2384	6.620	0	0	0
2014/05/28	R157	07/08/2014	6.74	Call	Bond Future	209.3800		0.2094	192.8500	0.1929	(7.895)	0	0	0
2014/05/28	R157	07/08/2014	6.75	Call	Bond Future	214.9200		0.2149	198.1400	0.1981	(7.808)	0	0	0
2014/05/28	R157	07/08/2014	6.76	Call	Bond Future	220.5400		0.2205	203.5100	0.2035	(7.722)	0	0	0
2014/05/28	R157	07/08/2014	6.74	Put	Bond Future	228.9600		0.2290	244.0100	0.2440	6.573	0	0	0
2014/05/28	R157	06/11/2014	6.19	Put	Bond Future	725.0400		0.7250	752.1100	0.7521	3.734	0	0	0
2014/05/28	R157	06/11/2014			Bond Future	6.9625		107.3621	7.0024	107.3285	0.572	0.0000	0.0000	0
2014/05/28	R157	06/11/2014	6.21	Put	Bond Future	711.1600		0.7112	738.0100	0.7380	3.776	0	0	0
2014/05/28	R157	06/11/2014	6.20	Put	Bond Future	718.0900		0.7181	745.0500	0.7450	3.754	0	0	0
2014/05/28	R157	06/11/2014	6.21	Call	Bond Future	74.2600		0.0743	67.5600	0.0676	(9.022)	0	0	0
2014/05/28	R157	06/11/2014	6.19	Call	Bond Future	71.1300		0.0711	64.6500	0.0646	(9.110)	0	0	0
2014/05/28	R157	06/11/2014	6.20	Call	Bond Future	72.6900		0.0727	66.1000	0.0661	(9.066)	0	0	0
2014/05/28	R157	05/02/2015	8.74	Call	Bond Future	971.9700		0.9720	941.1800	0.9412	(3.168)	0	0	0
2014/05/28	R157	05/02/2015	8.75	Put	Bond Future	90.0900		0.0901	96.2300	0.0962	6.815	0	0	0
2014/05/28	R157	05/02/2015			Bond Future	7.2349		109.0643	7.2977	109.0273	0.867	0.0000	0.0000	0
2014/05/28	R157	05/02/2015	8.74	Put	Bond Future	91.1200		0.0911	97.3200	0.0973	6.804	0	0	0
2014/05/28	R157	05/02/2015	8.76	Put	Bond Future	89.0600		0.0891	95.1500	0.0952	6.838	0	0	0
2014/05/28	R157	05/02/2015	8.75	Call	Bond Future	976.7500		0.9767	945.9000	0.9459	(3.158)	0	0	0
2014/05/28	R157	05/02/2015	8.76	Call	Bond Future	981.5200		0.9815	950.6200	0.9506	(3.148)	0	0	0
2014/05/28	R186	07/08/2014	8.31	Call	Bond Future	2,628.6900		2.6287	2,249.5200	2.2495	(14.424)	0	0	0
2014/05/28	R186	07/08/2014	8.43	Put	Bond Future	1,497.6100		1.4976	1,749.2700	1.7493	16.804	0	0	105
2014/05/28	R186	07/08/2014	8.70	Put	Bond Future	811.5700		0.8116	970.1300	0.9701	19.537	0	0	1,000
2014/05/28	R186	07/08/2014			Bond Future	8.2264		118.9025	8.3058	118.2242	0.965	0.0000	0.0000	46,257

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
2014/05/28	R186	07/08/2014	7.60	Put	Bond Future	6,038.3400		6.0383	6,603.3000	6.6033	9.356	0	0	0
2014/05/28	R186	07/08/2014	8.00	Call	Bond Future	1,408.1400		1.4081	1,156.4200	1.1564	(17.876)	0	0	105
2014/05/28	R186	07/08/2014	8.92	Put	Bond Future	464.4900		0.4645	565.5600	0.5656	21.759	0	0	840
2014/05/28	R186	07/08/2014	8.29	Call	Bond Future	2,535.5300		2.5355	2,164.5100	2.1645	(14.633)	0	0	0
2014/05/28	R186	07/08/2014	8.25	Call	Bond Future	2,354.5900		2.3546	1,999.9900	2.0000	(15.060)	0	0	1,200
2014/05/28	R186	07/08/2014	8.30	Call	Bond Future	2,581.8800		2.5819	2,206.7800	2.2068	(14.528)	0	0	0
2014/05/28	R186	07/08/2014	8.29	Put	Bond Future	1,991.9300		1.9919	2,299.2300	2.2992	15.427	0	0	0
2014/05/28	R186	07/08/2014	9.20	Put	Bond Future	211.3900		0.2114	263.2800	0.2633	24.547	0	0	2,100
2014/05/28	R186	07/08/2014	7.60	Call	Bond Future	490.3800		0.4904	377.0200	0.3770	(23.117)	0	0	210
2014/05/28	R186	07/08/2014	8.00	Put	Bond Future	3,372.7600		3.3728	3,799.3600	3.7994	12.648	0	0	0
2014/05/28	R186	07/08/2014	8.31	Put	Bond Future	1,914.8100		1.9148	2,213.9600	2.2140	15.623	0	0	0
2014/05/28	R186	07/08/2014	8.92	Call	Bond Future	6,210.0100		6.2100	5,632.7600	5.6328	(9.295)	0	0	0
2014/05/28	R186	07/08/2014	8.30	Put	Bond Future	1,953.1000		1.9531	2,256.3200	2.2563	15.525	0	0	0
2014/05/28	R186	07/08/2014	9.20	Call	Bond Future	8,165.1900		8.1652	7,538.7600	7.5388	(7.672)	0	0	0
2014/05/28	R186	07/08/2014	8.43	Call	Bond Future	3,225.9400		3.2259	2,799.2800	2.7993	(13.226)	0	0	0
2014/05/28	R186	07/08/2014	8.70	Call	Bond Future	4,777.9600		4.7780	4,258.2000	4.2582	(10.878)	0	0	0
2014/05/28	R186	07/08/2014	8.25	Put	Bond Future	2,152.5800		2.1526	2,476.3000	2.4763	15.039	0	0	0
2014/05/28	R186	06/11/2014	8.14	Call	Bond Future	2,814.4400		2.8144	2,502.9500	2.5029	(11.068)	0	0	0
2014/05/28	R186	06/11/2014	8.15	Put	Bond Future	4,108.0700		4.1081	4,484.1000	4.4841	9.153	0	0	0
2014/05/28	R186	06/11/2014			Bond Future	8.2984		120.7027	8.3809	120.0124	0.994	0.0000	0.0000	0
2014/05/28	R186	06/11/2014	9.17	Call	Bond Future	8,050.0600		8.0501	7,497.1200	7.4971	(6.869)	0	0	0
2014/05/28	R186	06/11/2014	8.15	Call	Bond Future	2,851.7600		2.8518	2,537.5500	2.5375	(11.018)	0	0	0
2014/05/28	R186	06/11/2014	8.16	Call	Bond Future	2,889.3700		2.8894	2,572.4500	2.5725	(10.968)	0	0	0
2014/05/28	R186	06/11/2014	9.17	Put	Bond Future	1,036.1200		1.0361	1,173.4200	1.1734	13.251	0	0	2,010
2014/05/28	R186	06/11/2014	8.14	Put	Bond Future	4,156.0600		4.1561	4,534.8100	4.5348	9.113	0	0	0
2014/05/28	R186	06/11/2014	8.16	Put	Bond Future	4,060.4600		4.0605	4,433.7800	4.4338	9.194	0	0	0
2014/05/28	R186	05/02/2015			Bond Future	8.3646		117.3191	8.4505	116.6148	1.027	0.0000	0.0000	0
2014/05/28	R186	05/02/2015	8.75	Call	Bond Future	6,058.5900		6.0586	5,614.5800	5.6146	(7.329)	0	0	0
2014/05/28	R186	05/02/2015	8.76	Call	Bond Future	6,107.6900		6.1077	5,661.7300	5.6617	(7.302)	0	0	0
2014/05/28	R186	05/02/2015	8.74	Call	Bond Future	6,009.6600		6.0097	5,567.6100	5.5676	(7.356)	0	0	0
2014/05/28	R186	05/02/2015	8.76	Put	Bond Future	2,914.7700		2.9148	3,173.1800	3.1732	8.866	0	0	0
2014/05/28	R186	05/02/2015	8.75	Put	Bond Future	2,944.9100		2.9449	3,205.2700	3.2053	8.841	0	0	0
2014/05/28	R186	05/02/2015	8.74	Put	Bond Future	2,975.2900		2.9753	3,237.6100	3.2376	8.817	0	0	0
2014/05/28	R197	07/08/2014			Bond Future	284.2935		284.2935	284.5263	284.5263	0.082	0.0000	0.0000	905
2014/05/28	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R197	07/08/2014	270.00	Call	Bond Future	14,293.5200		14.2935	14,526.3200	14.5263	1.629	0	0	0
2014/05/28	R197	07/08/2014	270.01	Call	Bond Future	14,283.5200		14.2835	14,516.3200	14.5163	1.630	0	0	0
2014/05/28	R197	07/08/2014	269.99	Call	Bond Future	14,303.5200		14.3035	14,536.3200	14.5363	1.628	0	0	0
2014/05/28	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R197	06/11/2014			Bond Future	288.6310		288.6310	288.8637	288.8637	0.081	0.0000	0.0000	0
2014/05/28	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R197	06/11/2014	285.00	Call	Bond Future	3,631.0400		3.6310	3,863.7000	3.8637	6.408	0	0	0
2014/05/28	R197	06/11/2014	285.01	Call	Bond Future	3,621.0400		3.6210	3,853.7000	3.8537	6.425	0	0	0
2014/05/28	R197	06/11/2014	284.99	Call	Bond Future	3,641.0400		3.6410	3,873.7000	3.8737	6.390	0	0	0
2014/05/28	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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2014/05/28	R201	07/08/2014	5.31	Put	Bond Future	363.1200	0.3631	362.0900	0.3621	(0.284)	0	0	0
2014/05/28	R201	07/08/2014			Bond Future	6.1206	102.1315	6.1207	102.1315	0.000	0.0000	0.0000	0
2014/05/28	R201	07/08/2014	5.30	Put	Bond Future	365.7900	0.3658	364.7700	0.3648	(0.279)	0	0	0
2014/05/28	R201	07/08/2014	5.31	Call	Bond Future	71.5300	0.0715	70.5000	0.0705	(1.440)	0	0	0
2014/05/28	R201	07/08/2014	5.29	Call	Bond Future	69.6800	0.0697	68.6600	0.0687	(1.464)	0	0	0
2014/05/28	R201	07/08/2014	5.30	Call	Bond Future	70.6000	0.0706	69.5800	0.0696	(1.445)	0	0	0
2014/05/28	R201	07/08/2014	5.29	Put	Bond Future	368.4800	0.3685	367.4600	0.3675	(0.277)	0	0	0
2014/05/28	R202	07/08/2014	207.99	Call	Bond Future	20,625.5700	20.6256	20,142.1100	20.1421	(2.344)	0	0	0
2014/05/28	R202	07/08/2014	208.00	Put	Bond Future	90.0100	0.0900	97.1600	0.0972	7.944	0	0	0
2014/05/28	R202	07/08/2014			Bond Future	228.5258	228.5258	228.0352	228.0352	(0.215)	0.0000	0.0000	44,590
2014/05/28	R202	07/08/2014	207.99	Put	Bond Future	89.7600	0.0898	96.8900	0.0969	7.943	0	0	0
2014/05/28	R202	07/08/2014	208.01	Put	Bond Future	90.2500	0.0903	97.4200	0.0974	7.945	0	0	0
2014/05/28	R202	07/08/2014	208.00	Call	Bond Future	20,615.8200	20.6158	20,132.3800	20.1324	(2.345)	0	0	0
2014/05/28	R202	07/08/2014	208.01	Call	Bond Future	20,606.0600	20.6061	20,122.6400	20.1226	(2.346)	0	0	0
2014/05/28	R202	06/11/2014	226.99	Call	Bond Future	5,022.4900	5.0225	4,521.5200	4.5215	(9.975)	0	0	0
2014/05/28	R202	06/11/2014			Bond Future	232.0125	232.0125	231.5115	231.5115	(0.216)	0.0000	0.0000	0
2014/05/28	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R202	06/11/2014	227.00	Call	Bond Future	5,012.4900	5.0125	4,511.5200	4.5115	(9.994)	0	0	0
2014/05/28	R202	06/11/2014	227.01	Call	Bond Future	5,002.4900	5.0025	4,501.5200	4.5015	(10.014)	0	0	0
2014/05/28	R203	07/08/2014	7.30	Call	Bond Future	573.9500	0.5740	520.8300	0.5208	(9.255)	0	0	0
2014/05/28	R203	07/08/2014			Bond Future	7.3431	105.8201	7.3815	105.7140	0.523	0.0000	0.0000	24,254
2014/05/28	R203	07/08/2014	7.31	Call	Bond Future	587.3500	0.5873	533.4700	0.5335	(9.173)	0	0	0
2014/05/28	R203	07/08/2014	6.84	Put	Bond Future	1,560.7000	1.5607	1,645.2400	1.6452	5.417	0	0	0
2014/05/28	R203	07/08/2014	7.29	Put	Bond Future	707.8100	0.7078	761.5500	0.7616	7.592	0	0	0
2014/05/28	R203	07/08/2014	7.31	Put	Bond Future	679.0400	0.6790	731.2700	0.7313	7.692	0	0	0
2014/05/28	R203	07/08/2014	7.29	Call	Bond Future	560.7400	0.5607	508.3700	0.5084	(9.339)	0	0	0
2014/05/28	R203	07/08/2014	7.30	Put	Bond Future	693.3200	0.6933	746.3100	0.7463	7.643	0	0	0
2014/05/28	R203	07/08/2014	6.84	Call	Bond Future	157.6800	0.1577	136.1100	0.1361	(13.680)	0	0	46
2014/05/28	R203	06/11/2014	6.86	Call	Bond Future	319.8700	0.3199	291.8300	0.2918	(8.766)	0	0	0
2014/05/28	R203	06/11/2014			Bond Future	7.4657	103.2585	7.5085	103.1494	0.573	0.0000	0.0000	0
2014/05/28	R203	06/11/2014	6.98	Call	Bond Future	404.8100	0.4048	371.5400	0.3715	(8.219)	0	0	14
2014/05/28	R203	06/11/2014	6.84	Call	Bond Future	307.1900	0.3072	279.9800	0.2800	(8.858)	0	0	45
2014/05/28	R203	06/11/2014	6.85	Call	Bond Future	313.4900	0.3135	285.8600	0.2859	(8.814)	0	0	0
2014/05/28	R203	06/11/2014	6.98	Put	Bond Future	1,653.9500	1.6540	1,729.7900	1.7298	4.585	0	0	0
2014/05/28	R203	06/11/2014	6.84	Put	Bond Future	1,919.9100	1.9199	2,001.8100	2.0018	4.266	0	0	0
2014/05/28	R203	06/11/2014	6.86	Put	Bond Future	1,880.5500	1.8806	1,961.6200	1.9616	4.311	0	0	0
2014/05/28	R203	06/11/2014	6.85	Put	Bond Future	1,900.1900	1.9002	1,981.6700	1.9817	4.288	0	0	0
2014/05/28	R203	05/02/2015	7.69	Call	Bond Future	1,264.3500	1.2644	1,201.7900	1.2018	(4.948)	0	0	55
2014/05/28	R203	05/02/2015			Bond Future	7.5870	104.8949	7.6357	104.7813	0.641	0.0000	0.0000	0
2014/05/28	R203	05/02/2015	8.34	Put	Bond Future	499.4300	0.4994	529.0500	0.5291	5.931	0	0	0
2014/05/28	R203	05/02/2015	8.35	Call	Bond Future	2,256.9400	2.2569	2,172.6800	2.1727	(3.733)	0	0	0
2014/05/28	R203	05/02/2015	8.36	Call	Bond Future	2,274.0300	2.2740	2,189.4900	2.1895	(3.718)	0	0	0
2014/05/28	R203	05/02/2015	8.34	Call	Bond Future	2,239.8900	2.2399	2,155.9200	2.1559	(3.749)	0	0	0

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2014/05/28	R203	05/02/2015	8.36	Put	Bond Future	487.8600	0.4879	516.9100	0.5169	5.955	0	0	0
2014/05/28	R203	05/02/2015	7.69	Put	Bond Future	1,024.0600	1.0241	1,075.0900	1.0751	4.983	0	0	0
2014/05/28	R203	05/02/2015	8.35	Put	Bond Future	493.6200	0.4936	522.9500	0.5230	5.942	0	0	0
2014/05/28	R204	07/08/2014			Bond Future	7.5389	102.8075	7.5770	102.6668	0.505	0.0000	0.0000	24,816
2014/05/28	R204	07/08/2014	7.44	Put	Bond Future	1,092.5700	1.0926	1,167.0400	1.1670	6.816	0	0	0
2014/05/28	R204	07/08/2014	7.46	Put	Bond Future	1,051.5500	1.0516	1,124.1500	1.1242	6.904	0	0	0
2014/05/28	R204	07/08/2014	7.45	Put	Bond Future	1,071.9400	1.0719	1,145.4700	1.1455	6.860	0	0	0
2014/05/28	R204	07/08/2014	7.46	Call	Bond Future	759.2700	0.7593	691.2000	0.6912	(8.965)	0	0	0
2014/05/28	R204	07/08/2014	7.78	Call	Bond Future	1,417.5200	1.4175	1,320.8900	1.3209	(6.817)	0	0	0
2014/05/28	R204	07/08/2014	7.44	Call	Bond Future	726.0800	0.7261	659.8800	0.6599	(9.117)	0	0	0
2014/05/28	R204	07/08/2014	7.78	Put	Bond Future	531.3000	0.5313	575.3400	0.5753	8.289	0	0	530
2014/05/28	R204	07/08/2014	7.45	Call	Bond Future	742.5600	0.7426	675.4200	0.6754	(9.042)	0	0	0
2014/05/28	R204	06/11/2014	7.99	Put	Bond Future	785.6900	0.7857	833.4100	0.8334	6.074	0	0	1,270
2014/05/28	R204	06/11/2014			Bond Future	7.6395	104.3639	7.6808	104.2197	0.540	0.0000	0.0000	0
2014/05/28	R204	06/11/2014	6.99	Put	Bond Future	2,743.7700	2.7438	2,851.4800	2.8515	3.926	0	0	0
2014/05/28	R204	06/11/2014	7.01	Put	Bond Future	2,689.5800	2.6896	2,796.2200	2.7962	3.965	0	0	0
2014/05/28	R204	06/11/2014	7.00	Put	Bond Future	2,716.6100	2.7166	2,823.7900	2.8238	3.945	0	0	0
2014/05/28	R204	06/11/2014	6.99	Call	Bond Future	439.5900	0.4396	403.1000	0.4031	(8.301)	0	0	0
2014/05/28	R204	06/11/2014	7.99	Call	Bond Future	2,002.9000	2.0029	1,906.4200	1.9064	(4.817)	0	0	0
2014/05/28	R204	06/11/2014	7.00	Call	Bond Future	448.3800	0.4484	411.3600	0.4114	(8.256)	0	0	0
2014/05/28	R204	06/11/2014	7.01	Call	Bond Future	457.3000	0.4573	419.7400	0.4197	(8.213)	0	0	0
2014/05/28	R204	05/02/2015			Bond Future	7.7330	101.9823	7.7782	101.8331	0.585	0.0000	0.0000	0
2014/05/28	R204	05/02/2015	8.25	Call	Bond Future	2,636.1900	2.6362	2,534.8100	2.5348	(3.846)	0	0	0
2014/05/28	R204	05/02/2015	8.26	Call	Bond Future	2,657.8900	2.6579	2,556.1000	2.5561	(3.830)	0	0	0
2014/05/28	R204	05/02/2015	8.24	Call	Bond Future	2,614.5700	2.6146	2,513.6100	2.5136	(3.861)	0	0	0
2014/05/28	R204	05/02/2015	8.26	Put	Bond Future	935.6100	0.9356	983.0300	0.9830	5.068	0	0	0
2014/05/28	R204	05/02/2015	8.25	Put	Bond Future	946.2500	0.9463	994.0800	0.9941	5.055	0	0	0
2014/05/28	R204	05/02/2015	8.24	Put	Bond Future	956.9800	0.9570	1,005.2300	1.0052	5.042	0	0	0
2014/05/28	R207	07/08/2014	7.69	Call	Bond Future	970.4700	0.9705	839.4600	0.8395	(13.500)	0	0	0
2014/05/28	R207	07/08/2014	7.70	Put	Bond Future	1,202.1200	1.2021	1,344.7900	1.3448	11.868	0	0	0
2014/05/28	R207	07/08/2014			Bond Future	7.7490	98.3667	7.8131	98.0912	0.827	0.0000	0.0000	30,770
2014/05/28	R207	07/08/2014	7.70	Call	Bond Future	990.8700	0.9909	858.1100	0.8581	(13.398)	0	0	0
2014/05/28	R207	07/08/2014	7.71	Call	Bond Future	1,011.5400	1.0115	877.0300	0.8770	(13.298)	0	0	0
2014/05/28	R207	07/08/2014	7.69	Put	Bond Future	1,224.8800	1.2249	1,369.3000	1.3693	11.791	0	0	0
2014/05/28	R207	07/08/2014	7.71	Put	Bond Future	1,179.6500	1.1797	1,320.5700	1.3206	11.946	0	0	0
2014/05/28	R207	06/11/2014	7.36	Put	Bond Future	2,812.6300	2.8126	3,003.7000	3.0037	6.793	0	0	0
2014/05/28	R207	06/11/2014			Bond Future	7.8402	99.8562	7.9084	99.5753	0.870	0.0000	0.0000	0
2014/05/28	R207	06/11/2014	7.35	Put	Bond Future	2,841.7400	2.8417	3,033.8600	3.0339	6.761	0	0	0
2014/05/28	R207	06/11/2014	7.36	Call	Bond Future	805.9100	0.8059	716.0800	0.7161	(11.146)	0	0	0
2014/05/28	R207	06/11/2014	7.34	Call	Bond Future	779.6300	0.7796	691.9000	0.6919	(11.253)	0	0	0
2014/05/28	R207	06/11/2014	7.35	Call	Bond Future	792.7000	0.7927	703.9200	0.7039	(11.200)	0	0	0
2014/05/28	R207	06/11/2014	7.34	Put	Bond Future	2,871.0100	2.8710	3,064.1800	3.0642	6.728	0	0	0
2014/05/28	R207	05/02/2015	8.49	Put	Bond Future	1,135.2700	1.1353	1,227.9800	1.2280	8.166	0	0	0
2014/05/28	R207	05/02/2015			Bond Future	7.9263	97.7969	7.9993	97.5089	0.922	0.0000	0.0000	0
2014/05/28	R207	05/02/2015	8.51	Put	Bond Future	1,110.8100	1.1108	1,201.9900	1.2020	8.208	0	0	0
2014/05/28	R207	05/02/2015	8.50	Call	Bond Future	3,357.0800	3.3571	3,161.0200	3.1610	(5.840)	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
2014/05/28	R207	05/02/2015	8.51	Call	Bond Future	3,383.2900	3.3833	3,186.4600	3.1865	(5.818)	0	0	0
2014/05/28	R207	05/02/2015	8.49	Call	Bond Future	3,330.9700	3.3310	3,135.6700	3.1357	(5.863)	0	0	0
2014/05/28	R207	05/02/2015	8.50	Put	Bond Future	1,122.9800	1.1230	1,214.9300	1.2149	8.188	0	0	0
2014/05/28	R208	07/08/2014	8.28	Call	Bond Future	2,416.9900	2.4170	2,168.3600	2.1684	(10.287)	0	0	0
2014/05/28	R208	07/08/2014			Bond Future	7.8944	96.6353	7.9638	96.2957	0.879	0.0000	0.0000	11,438
2014/05/28	R208	07/08/2014	7.80	Call	Bond Future	1,040.3400	1.0403	886.9600	0.8870	(14.743)	0	0	0
2014/05/28	R208	07/08/2014	7.79	Put	Bond Future	1,532.5700	1.5326	1,720.9200	1.7209	12.290	0	0	0
2014/05/28	R208	07/08/2014	7.81	Put	Bond Future	1,477.8200	1.4778	1,661.9300	1.6619	12.458	0	0	0
2014/05/28	R208	07/08/2014	7.80	Put	Bond Future	1,505.0300	1.5050	1,691.2600	1.6913	12.374	0	0	0
2014/05/28	R208	07/08/2014	7.81	Call	Bond Future	1,062.4600	1.0625	906.9600	0.9070	(14.636)	0	0	0
2014/05/28	R208	07/08/2014	8.28	Put	Bond Future	548.6000	0.5486	639.5800	0.6396	16.584	0	0	630
2014/05/28	R208	07/08/2014	7.79	Call	Bond Future	1,018.5100	1.0185	867.2500	0.8672	(14.851)	0	0	0
2014/05/28	R208	06/11/2014	7.46	Call	Bond Future	871.0700	0.8711	765.6800	0.7657	(12.099)	0	0	0
2014/05/28	R208	06/11/2014			Bond Future	7.9813	94.6999	8.0545	94.3539	0.916	0.0000	0.0000	0
2014/05/28	R208	06/11/2014	7.44	Call	Bond Future	841.9600	0.8420	739.1300	0.7391	(12.213)	0	0	0
2014/05/28	R208	06/11/2014	7.45	Call	Bond Future	856.4300	0.8564	752.3200	0.7523	(12.156)	0	0	0
2014/05/28	R208	06/11/2014	8.50	Put	Bond Future	922.2300	0.9222	1,023.7400	1.0237	11.007	0	0	1,520
2014/05/28	R208	06/11/2014	7.44	Put	Bond Future	3,453.1500	3.4531	3,696.3300	3.6963	7.042	0	0	0
2014/05/28	R208	06/11/2014	7.46	Put	Bond Future	3,384.2200	3.3842	3,624.8400	3.6248	7.110	0	0	0
2014/05/28	R208	06/11/2014	8.50	Call	Bond Future	3,343.4800	3.3435	3,098.9800	3.0990	(7.313)	0	0	0
2014/05/28	R208	06/11/2014	7.45	Put	Bond Future	3,418.5900	3.4186	3,660.4900	3.6605	7.076	0	0	0
2014/05/28	R208	05/02/2015	8.51	Call	Bond Future	3,522.5300	3.5225	3,293.6400	3.2936	(6.498)	0	0	0
2014/05/28	R208	05/02/2015			Bond Future	8.0620	96.2006	8.1394	95.8466	0.960	0.0000	0.0000	0
2014/05/28	R208	05/02/2015	8.49	Call	Bond Future	3,465.4900	3.4655	3,238.5900	3.2386	(6.547)	0	0	0
2014/05/28	R208	05/02/2015	8.51	Put	Bond Future	1,496.4800	1.4965	1,621.5700	1.6216	8.359	0	0	0
2014/05/28	R208	05/02/2015	8.50	Put	Bond Future	1,512.5400	1.5125	1,638.6200	1.6386	8.336	0	0	0
2014/05/28	R208	05/02/2015	8.49	Put	Bond Future	1,528.7300	1.5287	1,655.8100	1.6558	8.313	0	0	0
2014/05/28	R208	05/02/2015	8.50	Call	Bond Future	3,493.9600	3.4940	3,266.0600	3.2661	(6.523)	0	0	0
2014/05/28	R209	07/08/2014	9.04	Put	Bond Future	1,909.3300	1.9093	2,226.7800	2.2268	16.626	0	0	0
2014/05/28	R209	07/08/2014			Bond Future	8.9621	76.5542	9.0567	75.8449	1.055	0.0000	0.0000	25,099
2014/05/28	R209	07/08/2014	9.06	Put	Bond Future	1,841.4100	1.8414	2,151.1900	2.1512	16.823	0	0	0
2014/05/28	R209	07/08/2014	9.05	Put	Bond Future	1,875.1400	1.8751	2,188.7500	2.1888	16.725	0	0	0
2014/05/28	R209	07/08/2014	9.05	Call	Bond Future	2,534.6200	2.5346	2,138.9300	2.1389	(15.611)	0	0	0
2014/05/28	R209	07/08/2014	9.06	Call	Bond Future	2,575.3500	2.5754	2,175.8300	2.1758	(15.513)	0	0	0
2014/05/28	R209	07/08/2014	9.04	Call	Bond Future	2,494.2300	2.4942	2,102.3800	2.1024	(15.710)	0	0	0
2014/05/28	R209	06/11/2014	9.50	Call	Bond Future	5,265.1100	5.2651	4,777.6700	4.7777	(9.258)	0	0	0
2014/05/28	R209	06/11/2014	8.95	Call	Bond Future	3,036.7100	3.0367	2,683.6200	2.6836	(11.627)	0	0	2,050
2014/05/28	R209	06/11/2014			Bond Future	9.0318	74.5665	9.1292	73.8454	1.079	0.0000	0.0000	0
2014/05/28	R209	06/11/2014	9.05	Put	Bond Future	3,261.9100	3.2619	3,603.9500	3.6039	10.486	0	0	0
2014/05/28	R209	06/11/2014	9.58	Put	Bond Future	1,712.6000	1.7126	1,929.0800	1.9291	12.640	0	0	907
2014/05/28	R209	06/11/2014	10.00	Call	Bond Future	7,677.8700	7.6779	7,096.1800	7.0962	(7.576)	0	0	0
2014/05/28	R209	06/11/2014	8.99	Put	Bond Future	3,490.5900	3.4906	3,848.1700	3.8482	10.244	0	0	0
2014/05/28	R209	06/11/2014	9.01	Put	Bond Future	3,412.7900	3.4128	3,765.1800	3.7652	10.326	0	0	0
2014/05/28	R209	06/11/2014	10.05	Call	Bond Future	7,927.5600	7.9276	7,337.9500	7.3379	(7.437)	0	0	0
2014/05/28	R209	06/11/2014	9.50	Put	Bond Future	1,897.3700	1.8974	2,131.0200	2.1310	12.314	0	0	5,500
2014/05/28	R209	06/11/2014	8.95	Put	Bond Future	3,650.3500	3.6504	4,018.3500	4.0183	10.081	0	0	0

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2014/05/28	R209	06/11/2014	9.95	Call	Bond Future	7,425.7100	7.4257	6,852.0100	6.8520	(7.726)	0	0	0
2014/05/28	R209	06/11/2014	9.00	Put	Bond Future	3,451.4300	3.4514	3,806.4100	3.8064	10.285	0	0	0
2014/05/28	R209	06/11/2014	8.50	Call	Bond Future	1,693.1700	1.6932	1,456.6400	1.4566	(13.970)	0	0	5,500
2014/05/28	R209	06/11/2014	10.05	Put	Bond Future	902.2800	0.9023	1,033.7600	1.0338	14.572	0	0	2,050
2014/05/28	R209	06/11/2014	8.99	Call	Bond Future	3,178.1500	3.1781	2,814.6400	2.8146	(11.438)	0	0	0
2014/05/28	R209	06/11/2014	9.05	Call	Bond Future	3,397.7500	3.3977	3,018.7000	3.0187	(11.156)	0	0	2,050
2014/05/28	R209	06/11/2014	9.58	Call	Bond Future	5,631.7000	5.6317	5,127.0900	5.1271	(8.960)	0	0	0
2014/05/28	R209	06/11/2014	10.00	Put	Bond Future	972.5500	0.9725	1,111.9500	1.1119	14.333	0	0	1,640
2014/05/28	R209	06/11/2014	9.00	Call	Bond Future	3,213.9900	3.2140	2,847.8800	2.8479	(11.391)	0	0	1,640
2014/05/28	R209	06/11/2014	9.01	Call	Bond Future	3,250.2400	3.2502	2,881.5400	2.8815	(11.344)	0	0	0
2014/05/28	R209	06/11/2014	9.95	Put	Bond Future	1,042.7900	1.0428	1,190.1800	1.1902	14.134	0	0	2,050
2014/05/28	R209	06/11/2014	8.50	Put	Bond Future	5,829.1000	5.8291	6,313.6600	6.3137	8.313	0	0	0
2014/05/28	R209	05/02/2015			Bond Future	9.0970	75.7484	9.1975	75.0139	1.105	0.0000	0.0000	0
2014/05/28	R209	05/02/2015	9.25	Call	Bond Future	4,760.9400	4.7609	4,344.3300	4.3443	(8.751)	0	0	0
2014/05/28	R209	05/02/2015	9.26	Call	Bond Future	4,799.7600	4.7998	4,381.1600	4.3812	(8.721)	0	0	0
2014/05/28	R209	05/02/2015	9.25	Put	Bond Future	3,647.1900	3.6472	3,965.0800	3.9651	8.716	0	0	0
2014/05/28	R209	05/02/2015	9.24	Call	Bond Future	4,722.2500	4.7223	4,307.6500	4.3076	(8.780)	0	0	0
2014/05/28	R209	05/02/2015	9.24	Put	Bond Future	3,680.5000	3.6805	4,000.4000	4.0004	8.692	0	0	0
2014/05/28	R209	05/02/2015	9.26	Put	Bond Future	3,614.1200	3.6141	3,930.0200	3.9300	8.741	0	0	0
2014/05/28	R210	07/08/2014			Bond Future	172.0156	172.0156	171.7559	171.7559	(0.151)	0.0000	0.0000	618
2014/05/28	R210	07/08/2014	159.00	Call	Bond Future	13,015.5500	13.0156	12,755.8600	12.7559	(1.995)	0	0	0
2014/05/28	R210	07/08/2014	159.01	Call	Bond Future	13,005.5500	13.0056	12,745.8600	12.7459	(1.997)	0	0	0
2014/05/28	R210	07/08/2014	158.99	Call	Bond Future	13,025.5500	13.0256	12,765.8600	12.7659	(1.994)	0	0	0
2014/05/28	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R210	06/11/2014			Bond Future	172.6007	172.6007	172.3347	172.3347	(0.154)	0.0000	0.0000	0
2014/05/28	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R210	06/11/2014	169.00	Call	Bond Future	3,600.6700	3.6007	3,334.6600	3.3347	(7.388)	0	0	0
2014/05/28	R210	06/11/2014	169.01	Call	Bond Future	3,590.6700	3.5907	3,324.6600	3.3247	(7.408)	0	0	0
2014/05/28	R210	06/11/2014	168.99	Call	Bond Future	3,610.6700	3.6107	3,344.6600	3.3447	(7.367)	0	0	0
2014/05/28	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R211	07/08/2014			Bond Future	129.3049	129.3049	129.4381	129.4381	0.103	0.0000	0.0000	390
2014/05/28	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R211	07/08/2014	128.00	Call	Bond Future	1,304.9100	1.3049	1,438.0600	1.4381	10.204	0	0	0
2014/05/28	R211	07/08/2014	128.01	Call	Bond Future	1,294.9100	1.2949	1,428.0600	1.4281	10.283	0	0	0
2014/05/28	R211	07/08/2014	127.99	Call	Bond Future	1,314.9100	1.3149	1,448.0600	1.4481	10.126	0	0	0
2014/05/28	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R211	06/11/2014	130.00	Call	Bond Future	1,278.1600	1.2782	1,411.6100	1.4116	10.441	0	0	0
2014/05/28	R211	06/11/2014	130.01	Call	Bond Future	1,268.1600	1.2682	1,401.6100	1.4016	10.523	0	0	0
2014/05/28	R211	06/11/2014			Bond Future	131.2782	131.2782	131.4116	131.4116	0.102	0.0000	0.0000	0
2014/05/28	R211	06/11/2014	129.99	Call	Bond Future	1,288.1600	1.2882	1,421.6100	1.4216	10.360	0	0	0
2014/05/28	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	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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2014/05/28	R211	06/11/2014	130.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R212	07/08/2014	128.99	Call	Bond Future		5,787.1400	5.7871	5,898.3200	5.8983	1.921	0	0	0
2014/05/28	R212	07/08/2014			Bond Future		134.7771	134.7771	134.8883	134.8883	0.082	0.0000	0.0000	21,797
2014/05/28	R212	07/08/2014	129.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R212	07/08/2014	129.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R212	07/08/2014	128.99	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R212	07/08/2014	129.00	Call	Bond Future		5,777.1400	5.7771	5,888.3200	5.8883	1.924	0	0	0
2014/05/28	R212	07/08/2014	129.01	Call	Bond Future		5,767.1400	5.7671	5,878.3200	5.8783	1.928	0	0	0
2014/05/28	R212	06/11/2014			Bond Future		136.8339	136.8339	136.9450	136.9450	0.081	0.0000	0.0000	0
2014/05/28	R212	06/11/2014	134.99	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R212	06/11/2014	135.00	Call	Bond Future		1,833.8500	1.8338	1,944.9500	1.9450	6.058	0	0	0
2014/05/28	R212	06/11/2014	135.01	Call	Bond Future		1,823.8500	1.8238	1,934.9500	1.9350	6.092	0	0	0
2014/05/28	R212	06/11/2014	134.99	Call	Bond Future		1,843.8500	1.8438	1,954.9500	1.9550	6.025	0	0	0
2014/05/28	R212	06/11/2014	135.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R212	06/11/2014	135.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R213	07/08/2014	8.86	Call	Bond Future		2,338.2200	2.3382	2,051.8600	2.0519	(12.247)	0	0	0
2014/05/28	R213	07/08/2014			Bond Future		8.8159	87.4731	8.8849	86.9491	0.782	0.0000	0.0000	26,107
2014/05/28	R213	07/08/2014	8.84	Call	Bond Future		2,259.4000	2.2594	1,978.9000	1.9789	(12.415)	0	0	0
2014/05/28	R213	07/08/2014	8.85	Call	Bond Future		2,298.6200	2.2986	2,015.1900	2.0152	(12.330)	0	0	0
2014/05/28	R213	07/08/2014	8.84	Put	Bond Future		2,075.7100	2.0757	2,319.2100	2.3192	11.731	0	0	0
2014/05/28	R213	07/08/2014	8.86	Put	Bond Future		2,002.6000	2.0026	2,240.2400	2.2402	11.867	0	0	0
2014/05/28	R213	07/08/2014	8.85	Put	Bond Future		2,038.9200	2.0389	2,279.4900	2.2795	11.799	0	0	0
2014/05/28	R213	06/11/2014	8.84	Call	Bond Future		3,152.5400	3.1525	2,881.9500	2.8819	(8.583)	0	0	0
2014/05/28	R213	06/11/2014	8.85	Put	Bond Future		3,498.2800	3.4983	3,758.8500	3.7588	7.449	0	0	0
2014/05/28	R213	06/11/2014			Bond Future		8.8910	85.2561	8.9623	84.7230	0.801	0.0000	0.0000	0
2014/05/28	R213	06/11/2014	8.85	Call	Bond Future		3,188.9900	3.1890	2,916.4600	2.9165	(8.546)	0	0	0
2014/05/28	R213	06/11/2014	8.86	Call	Bond Future		3,225.6600	3.2257	2,951.2000	2.9512	(8.509)	0	0	0
2014/05/28	R213	06/11/2014	8.84	Put	Bond Future		3,537.4400	3.5374	3,799.9500	3.8000	7.421	0	0	0
2014/05/28	R213	06/11/2014	8.86	Put	Bond Future		3,459.4300	3.4594	3,718.0700	3.7181	7.476	0	0	0
2014/05/28	R213	05/02/2015	9.26	Put	Bond Future		3,222.5200	3.2225	3,434.5400	3.4345	6.579	0	0	0
2014/05/28	R213	05/02/2015			Bond Future		8.9628	86.6070	9.0366	86.0632	0.823	0.0000	0.0000	0
2014/05/28	R213	05/02/2015	9.25	Put	Bond Future		3,252.3000	3.2523	3,465.7400	3.4657	6.563	0	0	0
2014/05/28	R213	05/02/2015	9.24	Put	Bond Future		3,282.5800	3.2826	3,497.4500	3.4975	6.546	0	0	0
2014/05/28	R213	05/02/2015	9.25	Call	Bond Future		5,340.3800	5.3404	5,010.0500	5.0100	(6.186)	0	0	0
2014/05/28	R213	05/02/2015	9.26	Call	Bond Future		5,381.9500	5.3820	5,050.2000	5.0502	(6.164)	0	0	0
2014/05/28	R213	05/02/2015	9.24	Call	Bond Future		5,299.2200	5.2992	4,970.3200	4.9703	(6.207)	0	0	0
2014/05/28	R214	07/08/2014	9.54	Put	Bond Future		991.3100	0.9913	1,176.3800	1.1764	18.669	0	0	0
2014/05/28	R214	07/08/2014			Bond Future		9.0972	77.0485	9.1866	76.3560	0.984	0.0000	0.0000	5,228
2014/05/28	R214	07/08/2014	9.56	Put	Bond Future		951.2300	0.9512	1,130.5200	1.1305	18.848	0	0	0
2014/05/28	R214	07/08/2014	9.55	Put	Bond Future		971.1000	0.9711	1,153.2600	1.1533	18.758	0	0	0
2014/05/28	R214	07/08/2014	9.56	Call	Bond Future		4,419.0600	4.4191	3,905.8500	3.9058	(11.614)	0	0	0
2014/05/28	R214	07/08/2014	9.54	Call	Bond Future		4,314.9700	4.3150	3,807.5400	3.8075	(11.760)	0	0	0
2014/05/28	R214	07/08/2014	9.55	Call	Bond Future		4,366.9100	4.3669	3,856.5700	3.8566	(11.687)	0	0	0
2014/05/28	R214	06/11/2014	9.64	Call	Bond Future		5,524.7400	5.5247	5,048.7200	5.0487	(8.616)	0	0	0
2014/05/28	R214	06/11/2014			Bond Future		9.1682	74.9266	9.2604	74.2226	1.006	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
2014/05/28	R214	06/11/2014	9.65	Call	Bond Future	5,570.8800	5.5709	5,092.7900	5.0928	(8.582)	0	0	0
2014/05/28	R214	06/11/2014	9.66	Call	Bond Future	5,617.1600	5.6172	5,137.0200	5.1370	(8.548)	0	0	0
2014/05/28	R214	06/11/2014	9.64	Put	Bond Future	2,038.1100	2.0381	2,266.1300	2.2661	11.188	0	0	0
2014/05/28	R214	06/11/2014	9.66	Put	Bond Future	1,988.8600	1.9889	2,212.7600	2.2128	11.258	0	0	0
2014/05/28	R214	06/11/2014	9.65	Put	Bond Future	2,013.3600	2.0134	2,239.3100	2.2393	11.223	0	0	0
2014/05/28	R214	05/02/2015	9.50	Call	Bond Future	5,491.7200	5.4917	5,062.6500	5.0626	(7.813)	0	0	0
2014/05/28	R214	05/02/2015			Bond Future	9.2363	76.1139	9.3315	75.3968	1.030	0.0000	0.0000	0
2014/05/28	R214	05/02/2015	9.51	Call	Bond Future	5,532.7400	5.5327	5,101.8500	5.1019	(7.788)	0	0	0
2014/05/28	R214	05/02/2015	9.49	Call	Bond Future	5,450.5800	5.4506	5,023.3400	5.0233	(7.838)	0	0	0
2014/05/28	R214	05/02/2015	9.50	Put	Bond Future	3,533.2700	3.5333	3,821.3100	3.8213	8.152	0	0	0
2014/05/28	R214	05/02/2015	9.49	Put	Bond Future	3,564.8000	3.5648	3,854.6700	3.8547	8.131	0	0	0
2014/05/28	R214	05/02/2015	9.51	Put	Bond Future	3,501.7400	3.5017	3,787.9600	3.7880	8.174	0	0	0
2014/05/28	R248	07/08/2014			Bond Future	9.1691	99.5686	9.2638	98.6335	1.032	0.0000	0.0000	14,129
2014/05/28	R248	07/08/2014	9.65	Call	Bond Future	4,586.5000	4.5865	3,651.4600	3.6515	(20.387)	0	0	0
2014/05/28	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R248	07/08/2014	9.66	Call	Bond Future	4,677.6800	4.6777	3,742.6400	3.7426	(19.989)	0	0	0
2014/05/28	R248	07/08/2014	9.64	Call	Bond Future	4,495.1600	4.4952	3,560.1200	3.5601	(20.801)	0	0	0
2014/05/28	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R248	06/11/2014			Bond Future	9.2427	96.6493	9.3403	95.6989	1.056	0.0000	0.0000	0
2014/05/28	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R248	06/11/2014	9.72	Call	Bond Future	4,490.1600	4.4902	3,539.6700	3.5397	(21.168)	0	0	0
2014/05/28	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R248	06/11/2014	9.73	Call	Bond Future	4,580.1300	4.5801	3,629.6400	3.6296	(20.752)	0	0	0
2014/05/28	R248	06/11/2014	9.74	Call	Bond Future	4,669.9400	4.6699	3,719.4500	3.7194	(20.353)	0	0	0
2014/05/28	R248	05/02/2015			Bond Future	9.3133	98.1809	9.4142	97.2128	1.083	0.0000	0.0000	0
2014/05/28	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R248	05/02/2015	9.50	Call	Bond Future	1,777.4400	1.7774	809.3700	0.8094	(54.464)	0	0	0
2014/05/28	R248	05/02/2015	9.51	Call	Bond Future	1,870.9600	1.8710	902.8900	0.9029	(51.742)	0	0	0
2014/05/28	R248	05/02/2015	9.49	Call	Bond Future	1,683.7400	1.6837	715.6700	0.7157	(57.495)	0	0	0
2014/05/28	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/28	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													375653