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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/05/2014 TO 15/05/2014

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
2014/05/15	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	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
2014/05/15	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	2025	07/08/2014	109.01	Call	Bond Future	7,045.6900	7.0457	7,074.3600	7.0744	0.407	0	0	0
2014/05/15	2025	07/08/2014			Bond Future	116.0557	116.0557	116.0844	116.0844	0.025	0.0000	0.0000	0
2014/05/15	2025	07/08/2014	108.99	Call	Bond Future	7,065.6900	7.0657	7,094.3600	7.0944	0.406	0	0	0
2014/05/15	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2025	07/08/2014	109.00	Call	Bond Future	7,055.6900	7.0557	7,084.3600	7.0844	0.406	0	0	0
2014/05/15	2025	06/11/2014	117.01	Call	Bond Future	825.8500	0.8258	855.1700	0.8552	3.550	0	0	0
2014/05/15	2025	06/11/2014			Bond Future	117.8358	117.8358	117.8652	117.8652	0.025	0.0000	0.0000	0
2014/05/15	2025	06/11/2014	116.99	Call	Bond Future	845.8500	0.8458	875.1700	0.8752	3.466	0	0	0
2014/05/15	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2025	06/11/2014	117.00	Call	Bond Future	835.8500	0.8358	865.1700	0.8652	3.508	0	0	0
2014/05/15	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2030	07/08/2014			Bond Future	8.6536	94.7402	8.6888	94.4558	0.406	0.0000	0.0000	4,308
2014/05/15	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2030	07/08/2014	8.99	Call	Bond Future	2,670.9900	2.6710	2,386.5800	2.3866	(10.648)	0	0	0
2014/05/15	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2030	07/08/2014	9.00	Call	Bond Future	2,748.7100	2.7487	2,464.3000	2.4643	(10.347)	0	0	0
2014/05/15	2030	07/08/2014	9.01	Call	Bond Future	2,826.3400	2.8263	2,541.9300	2.5419	(10.063)	0	0	0
2014/05/15	2030	06/11/2014	9.01	Call	Bond Future	2,243.9800	2.2440	1,955.4000	1.9554	(12.860)	0	0	0
2014/05/15	2030	06/11/2014			Bond Future	8.7238	96.1829	8.7601	95.8943	0.416	0.0000	0.0000	0
2014/05/15	2030	06/11/2014	8.99	Call	Bond Future	2,089.6500	2.0897	1,801.0700	1.8011	(13.810)	0	0	0
2014/05/15	2030	06/11/2014	9.00	Call	Bond Future	2,166.8600	2.1669	1,878.2800	1.8783	(13.318)	0	0	0
2014/05/15	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2030	05/02/2015			Bond Future	8.7919	93.6934	8.8295	93.3982	0.428	0.0000	0.0000	0
2014/05/15	2030	05/02/2015	9.25	Call	Bond Future	3,500.8800	3.5009	3,205.7400	3.2057	(8.430)	0	0	0
2014/05/15	2030	05/02/2015	9.24	Call	Bond Future	3,426.4800	3.4265	3,131.3400	3.1313	(8.614)	0	0	0
2014/05/15	2030	05/02/2015	9.26	Call	Bond Future	3,575.1900	3.5752	3,280.0500	3.2800	(8.255)	0	0	0
2014/05/15	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	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
2014/05/15	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2037	07/08/2014			Bond Future	8.8592	96.7952	8.8892	96.5134	0.339	0.0000	0.0000	10,102
2014/05/15	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2037	07/08/2014	9.06	Call	Bond Future	1,860.4800	1.8605	1,578.7300	1.5787	(15.144)	0	0	0
2014/05/15	2037	07/08/2014	9.04	Call	Bond Future	1,677.7400	1.6777	1,395.9900	1.3960	(16.793)	0	0	0
2014/05/15	2037	07/08/2014	9.05	Call	Bond Future	1,769.1800	1.7692	1,487.4300	1.4874	(15.925)	0	0	0
2014/05/15	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2037	06/11/2014	9.69	Call	Bond Future	6,695.6600	6.6957	6,409.8300	6.4098	(4.269)	0	0	0
2014/05/15	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2037	06/11/2014			Bond Future	8.9260	98.2692	8.9569	97.9834	0.346	0.0000	0.0000	0
2014/05/15	2037	06/11/2014	9.70	Call	Bond Future	6,778.2700	6.7783	6,492.4400	6.4924	(4.217)	0	0	0
2014/05/15	2037	06/11/2014	9.71	Call	Bond Future	6,860.7600	6.8608	6,574.9300	6.5749	(4.166)	0	0	0
2014/05/15	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2037	05/02/2015			Bond Future	8.9907	95.5622	9.0227	95.2698	0.356	0.0000	0.0000	0
2014/05/15	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2037	05/02/2015	9.50	Call	Bond Future	4,489.1200	4.4891	4,196.7300	4.1967	(6.513)	0	0	0
2014/05/15	2037	05/02/2015	9.51	Call	Bond Future	4,573.8600	4.5739	4,281.4700	4.2815	(6.393)	0	0	0
2014/05/15	2037	05/02/2015	9.49	Call	Bond Future	4,404.2500	4.4043	4,111.8600	4.1119	(6.639)	0	0	0
2014/05/15	2038	07/08/2014			Bond Future	119.3829	119.3829	119.4133	119.4133	0.025	0.0000	0.0000	334
2014/05/15	2038	07/08/2014	106.00	Call	Bond Future	13,382.8900	13.3829	13,413.3200	13.4133	0.227	0	0	0
2014/05/15	2038	07/08/2014	106.01	Call	Bond Future	13,372.8900	13.3729	13,403.3200	13.4033	0.228	0	0	0
2014/05/15	2038	07/08/2014	105.99	Call	Bond Future	13,392.8900	13.3929	13,423.3200	13.4233	0.227	0	0	0
2014/05/15	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2038	06/11/2014	120.01	Call	Bond Future	1,204.1100	1.2041	1,235.2500	1.2353	2.586	0	0	0
2014/05/15	2038	06/11/2014			Bond Future	121.2141	121.2141	121.2452	121.2452	0.026	0.0000	0.0000	0
2014/05/15	2038	06/11/2014	119.99	Call	Bond Future	1,224.1100	1.2241	1,255.2500	1.2553	2.544	0	0	0
2014/05/15	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2038	06/11/2014	120.00	Call	Bond Future	1,214.1100	1.2141	1,245.2500	1.2453	2.565	0	0	0
2014/05/15	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2046	07/08/2014			Bond Future	118.3620	118.3620	118.3922	118.3922	0.025	0.0000	0.0000	5,218
2014/05/15	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2046	07/08/2014	104.44	Call	Bond Future	13,921.9900	13.9220	13,952.1500	13.9521	0.217	0	0	0
2014/05/15	2046	07/08/2014	104.45	Call	Bond Future	13,911.9900	13.9120	13,942.1500	13.9421	0.217	0	0	0
2014/05/15	2046	07/08/2014	104.43	Call	Bond Future	13,931.9900	13.9320	13,962.1500	13.9621	0.216	0	0	0
2014/05/15	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2046	06/11/2014	104.45	Call	Bond Future	14,381.9100	14.3819	14,412.7200	14.4127	0.214	0	0	0
2014/05/15	2046	06/11/2014			Bond Future	118.8319	118.8319	118.8627	118.8627	0.026	0.0000	0.0000	0
2014/05/15	2046	06/11/2014	104.43	Call	Bond Future	14,401.9100	14.4019	14,432.7200	14.4327	0.214	0	0	0
2014/05/15	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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2014/05/15	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2046	06/11/2014	104.44	Call	Bond Future	14,391.9100	14.3919	14,422.7200	14.4227	0.214	0	0	0
2014/05/15	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2050	07/08/2014			Bond Future	126.1202	126.1202	126.1530	126.1530	0.026	0.0000	0.0000	1,300
2014/05/15	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2050	07/08/2014	112.00	Call	Bond Future	14,120.2100	14.1202	14,152.9900	14.1530	0.232	0	0	0
2014/05/15	2050	07/08/2014	112.01	Call	Bond Future	14,110.2100	14.1102	14,142.9900	14.1430	0.232	0	0	0
2014/05/15	2050	07/08/2014	111.99	Call	Bond Future	14,130.2100	14.1302	14,162.9900	14.1630	0.232	0	0	0
2014/05/15	2050	06/11/2014			Bond Future	128.0546	128.0546	128.0882	128.0882	0.026	0.0000	0.0000	0
2014/05/15	2050	06/11/2014	126.00	Call	Bond Future	2,054.6000	2.0546	2,088.1500	2.0881	1.633	0	0	0
2014/05/15	2050	06/11/2014	126.01	Call	Bond Future	2,044.6000	2.0446	2,078.1500	2.0781	1.641	0	0	0
2014/05/15	2050	06/11/2014	125.99	Call	Bond Future	2,064.6000	2.0646	2,098.1500	2.0981	1.625	0	0	0
2014/05/15	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	AL12	07/08/2014			Index Future	506.4190	506.4190	504.8940	504.8940	(0.301)	0.0000	0.0000	0
2014/05/15	AL12	06/11/2014			Index Future	514.1240	514.1240	512.5760	512.5760	(0.301)	0.0000	0.0000	0
2014/05/15	AL12	05/02/2015			Index Future	522.2300	522.2300	520.6470	520.6470	(0.303)	0.0000	0.0000	0
2014/05/15	AL37	07/08/2014			Index Future	427.3150	427.3150	426.9290	426.9290	(0.090)	0.0000	0.0000	0
2014/05/15	AL37	06/11/2014			Index Future	433.8160	433.8160	433.4250	433.4250	(0.090)	0.0000	0.0000	0
2014/05/15	AL7T	07/08/2014			Index Future	506.5300	506.5300	505.3550	505.3550	(0.232)	0.0000	0.0000	1
2014/05/15	AL7T	06/11/2014			Index Future	514.2360	514.2360	513.0440	513.0440	(0.232)	0.0000	0.0000	0
2014/05/15	ALBI	07/08/2014			Index Future	459.7230	459.7230	458.8340	458.8340	(0.193)	0.0000	0.0000	678
2014/05/15	ALBI	06/11/2014			Index Future	466.7180	466.7180	465.8160	465.8160	(0.193)	0.0000	0.0000	0
2014/05/15	ALBI	05/02/2015			Index Future	474.0760	474.0760	473.1500	473.1500	(0.195)	0.0000	0.0000	0
2014/05/15	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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2014/05/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/05/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/15	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
2014/05/15	EL28	07/08/2014	114.00	Call	Bond Future	7,965.2000	7.9652	7,996.3000	7.9963	0.390	0	0	0
2014/05/15	EL28	07/08/2014			Bond Future	121.9652	121.9652	121.9963	121.9963	0.025	0.0000	0.0000	0
2014/05/15	EL28	07/08/2014	114.01	Call	Bond Future	7,955.2000	7.9552	7,986.3000	7.9863	0.391	0	0	0
2014/05/15	EL28	07/08/2014	113.99	Call	Bond Future	7,975.2000	7.9752	8,006.3000	8.0063	0.390	0	0	0
2014/05/15	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	EL28	06/11/2014			Bond Future	122.3544	122.3544	122.3860	122.3860	0.026	0.0000	0.0000	0
2014/05/15	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	EL28	06/11/2014	122.00	Call	Bond Future	354.3800	0.3544	385.9800	0.3860	8.917	0	0	0
2014/05/15	EL28	06/11/2014	122.01	Call	Bond Future	344.3800	0.3444	375.9800	0.3760	9.176	0	0	0
2014/05/15	EL28	06/11/2014	121.99	Call	Bond Future	364.3800	0.3644	395.9800	0.3960	8.672	0	0	0
2014/05/15	ES33	07/08/2014			Bond Future	9.4394	86.0296	9.4796	85.7246	0.426	0.0000	0.0000	6,220
2014/05/15	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	ES33	07/08/2014	10.14	Call	Bond Future	5,082.9300	5.0829	4,777.8700	4.7779	(6.002)	0	0	0
2014/05/15	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	ES33	07/08/2014	10.15	Call	Bond Future	5,151.9600	5.1520	4,846.9000	4.8469	(5.921)	0	0	0
2014/05/15	ES33	07/08/2014	10.16	Call	Bond Future	5,220.8900	5.2209	4,915.8300	4.9158	(5.843)	0	0	0
2014/05/15	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	ES33	06/11/2014			Bond Future	9.5291	83.5537	9.5705	83.2440	0.435	0.0000	0.0000	0
2014/05/15	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	ES33	06/11/2014	10.29	Call	Bond Future	5,413.2700	5.4133	5,103.6500	5.1037	(5.720)	0	0	0
2014/05/15	ES33	06/11/2014	10.30	Call	Bond Future	5,480.7200	5.4807	5,171.1000	5.1711	(5.649)	0	0	0
2014/05/15	ES33	06/11/2014	10.31	Call	Bond Future	5,548.0700	5.5481	5,238.4500	5.2385	(5.581)	0	0	0
2014/05/15	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	ES33	05/02/2015	10.00	Call	Bond Future	2,745.0600	2.7451	2,428.8100	2.4288	(11.521)	0	0	0
2014/05/15	ES33	05/02/2015			Bond Future	9.6180	84.8721	9.6610	84.5559	0.447	0.0000	0.0000	0
2014/05/15	ES33	05/02/2015	10.01	Call	Bond Future	2,815.0200	2.8150	2,498.7700	2.4988	(11.234)	0	0	0
2014/05/15	ES33	05/02/2015	9.99	Call	Bond Future	2,675.0100	2.6750	2,358.7600	2.3588	(11.822)	0	0	0
2014/05/15	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	GOVI	07/08/2014			GOVI	458.1140	458.1140	457.2880	457.2880	(0.180)	0.0000	0.0000	504
2014/05/15	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	GOVI	07/08/2014	459.99	Put	GOVI	18,760.0000	1.8760	27,020.0000	2.7020	44.030	0	0	0
2014/05/15	GOVI	07/08/2014	460.01	Put	GOVI	18,960.0000	1.8960	27,220.0000	2.7220	43.565	0	0	0
2014/05/15	GOVI	07/08/2014	460.00	Put	GOVI	18,860.0000	1.8860	27,120.0000	2.7120	43.796	0	0	0
2014/05/15	GOVI	06/11/2014	449.01	Call	GOVI	160,740.0000	16.0740	152,360.0000	15.2360	(5.213)	0	0	0
2014/05/15	GOVI	06/11/2014			GOVI	465.0840	465.0840	464.2460	464.2460	(0.180)	0.0000	0.0000	28
2014/05/15	GOVI	06/11/2014	448.99	Call	GOVI	160,940.0000	16.0940	152,560.0000	15.2560	(5.207)	0	0	0
2014/05/15	GOVI	06/11/2014	449.00	Call	GOVI	160,840.0000	16.0840	152,460.0000	15.2460	(5.210)	0	0	0

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2014/05/15	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	GOVI	05/02/2015	459.99	Call	GOVI	124,260.0000	12.4260	115,660.0000	11.5660	(6.921)	0	0	0
2014/05/15	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	GOVI	05/02/2015			GOVI	472.4160	472.4160	471.5560	471.5560	(0.182)	0.0000	0.0000	0
2014/05/15	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	GOVI	05/02/2015	460.00	Call	GOVI	124,160.0000	12.4160	115,560.0000	11.5560	(6.927)	0	0	0
2014/05/15	GOVI	05/02/2015	460.01	Call	GOVI	124,060.0000	12.4060	115,460.0000	11.5460	(6.932)	0	0	0
2014/05/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/05/15	ICAA	07/08/2014			Can-Do Interest Rate	141.0882	141.0882	141.1210	141.1210	0.023	0.0000	0.0000	635
2014/05/15	IGOV	07/08/2014			Index Future	213.3670	213.3670	213.4200	213.4200	0.025	0.0000	0.0000	1,268
2014/05/15	IGOV	06/11/2014			Index Future	216.6390	216.6390	216.6930	216.6930	0.025	0.0000	0.0000	87
2014/05/15	IGOV	05/02/2015			Index Future	220.0800	220.0800	220.1310	220.1310	0.023	0.0000	0.0000	0
2014/05/15	ILBI	07/08/2014			Index Future	578.8320	578.8320	578.9780	578.9780	0.025	0.0000	0.0000	210
2014/05/15	ILBI	06/11/2014			Index Future	587.7220	587.7220	587.8670	587.8670	0.025	0.0000	0.0000	0
2014/05/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/05/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/05/15	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/05/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/05/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/05/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/05/15	JBAF	21/05/2014			Jibar Tradeable Future	5.8100	94.1900	5.8100	94.1900	0.000	0.0000	0.0000	2,000
2014/05/15	JBAF	18/06/2014			Jibar Tradeable Future	5.9000	94.1000	5.9100	94.0900	0.169	0.0000	0.0000	2,000
2014/05/15	JBAF	16/07/2014			Jibar Tradeable Future	5.9500	94.0500	5.9500	94.0500	0.000	0.0000	0.0000	545
2014/05/15	JBAF	20/08/2014			Jibar Tradeable Future	6.1000	93.9000	6.1100	93.8900	0.164	0.0000	0.0000	0
2014/05/15	JBAF	17/09/2014			Jibar Tradeable Future	6.1500	93.8500	6.1600	93.8400	0.163	0.0000	0.0000	1,000
2014/05/15	JBAF	15/10/2014			Jibar Tradeable Future	6.2700	93.7300	6.2900	93.7100	0.319	0.0000	0.0000	0
2014/05/15	JBAF	17/12/2014			Jibar Tradeable Future	6.4700	93.5300	6.5000	93.5000	0.464	0.0000	0.0000	0
2014/05/15	JBAF	18/03/2015			Jibar Tradeable Future	6.7300	93.2700	6.7500	93.2500	0.297	0.0000	0.0000	2,850
2014/05/15	JBAF	17/06/2015			Jibar Tradeable Future	6.8900	93.1100	6.9200	93.0800	0.435	0.0000	0.0000	5,000
2014/05/15	JBAF	16/09/2015			Jibar Tradeable Future	7.0500	92.9500	7.0600	92.9400	0.142	0.0000	0.0000	0
2014/05/15	JBAF	15/12/2015			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2014/05/15	JBAF	16/03/2016			Jibar Tradeable Future	7.3400	92.6600	7.3300	92.6700	(0.136)	0.0000	0.0000	0

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2014/05/15	R023	07/08/2014	8.51	Call	Bond Future	3,901.0200		3.9010	3,702.9600	3.7030	(5.077)	0	0	0
2014/05/15	R023	07/08/2014			Bond Future	7.9535		102.2226	7.9942	101.9758	0.512	0.0000	0.0000	12,377
2014/05/15	R023	07/08/2014	8.49	Call	Bond Future	3,811.3900		3.8114	3,615.1500	3.6151	(5.149)	0	0	0
2014/05/15	R023	07/08/2014	8.50	Call	Bond Future	3,856.1000		3.8561	3,658.9500	3.6589	(5.113)	0	0	0
2014/05/15	R023	07/08/2014	8.49	Put	Bond Future	620.8100		0.6208	671.3200	0.6713	8.136	0	0	0
2014/05/15	R023	07/08/2014	8.51	Put	Bond Future	594.0600		0.5941	642.7500	0.6428	8.196	0	0	0
2014/05/15	R023	07/08/2014	8.50	Put	Bond Future	607.3100		0.6073	656.9100	0.6569	8.167	0	0	0
2014/05/15	R023	06/11/2014			Bond Future	8.0288		99.8573	8.0712	99.6070	0.528	0.0000	0.0000	0
2014/05/15	R023	06/11/2014	8.59	Put	Bond Future	1,246.2300		1.2462	1,315.0700	1.3151	5.524	0	0	0
2014/05/15	R023	06/11/2014	8.61	Put	Bond Future	1,212.5800		1.2126	1,279.9400	1.2799	5.555	0	0	0
2014/05/15	R023	06/11/2014	8.59	Call	Bond Future	4,495.5400		4.4955	4,314.0800	4.3141	(4.036)	0	0	0
2014/05/15	R023	06/11/2014	8.60	Put	Bond Future	1,229.3200		1.2293	1,297.4100	1.2974	5.539	0	0	0
2014/05/15	R023	06/11/2014	8.60	Call	Bond Future	4,535.2800		4.5353	4,353.0700	4.3531	(4.018)	0	0	0
2014/05/15	R023	06/11/2014	8.61	Call	Bond Future	4,575.1500		4.5751	4,392.2100	4.3922	(3.999)	0	0	0
2014/05/15	R023	05/02/2015			Bond Future	8.1016		101.4327	8.1462	101.1764	0.551	0.0000	0.0000	0
2014/05/15	R023	05/02/2015	8.74	Put	Bond Future	1,653.3300		1.6533	1,728.7800	1.7288	4.564	0	0	0
2014/05/15	R023	05/02/2015	8.75	Call	Bond Future	5,279.3500		5.2793	5,097.8700	5.0979	(3.438)	0	0	0
2014/05/15	R023	05/02/2015	8.76	Call	Bond Future	5,317.0800		5.3171	5,134.9900	5.1350	(3.425)	0	0	0
2014/05/15	R023	05/02/2015	8.74	Call	Bond Future	5,241.7200		5.2417	5,060.8600	5.0609	(3.450)	0	0	0
2014/05/15	R023	05/02/2015	8.76	Put	Bond Future	1,618.9900		1.6190	1,693.2100	1.6932	4.584	0	0	0
2014/05/15	R023	05/02/2015	8.75	Put	Bond Future	1,636.0900		1.6361	1,710.9200	1.7109	4.574	0	0	0
2014/05/15	R157	07/08/2014	6.76	Put	Bond Future	189.9800		0.1900	208.7700	0.2088	9.891	0	0	0
2014/05/15	R157	07/08/2014			Bond Future	6.6646		112.5744	6.7061	112.5290	0.623	0.0000	0.0000	8,548
2014/05/15	R157	07/08/2014	6.75	Put	Bond Future	194.5200		0.1945	213.6400	0.2136	9.829	0	0	0
2014/05/15	R157	07/08/2014	6.74	Call	Bond Future	281.5900		0.2816	255.6200	0.2556	(9.223)	0	0	0
2014/05/15	R157	07/08/2014	6.75	Call	Bond Future	287.9000		0.2879	261.6000	0.2616	(9.135)	0	0	0
2014/05/15	R157	07/08/2014	6.76	Call	Bond Future	294.2800		0.2943	267.6500	0.2677	(9.049)	0	0	0
2014/05/15	R157	07/08/2014	6.74	Put	Bond Future	199.1300		0.1991	218.5800	0.2186	9.767	0	0	0
2014/05/15	R157	06/11/2014	6.19	Put	Bond Future	644.2100		0.6442	679.1500	0.6792	5.424	0	0	0
2014/05/15	R157	06/11/2014			Bond Future	6.8292		107.4744	6.8837	107.4285	0.798	0.0000	0.0000	0
2014/05/15	R157	06/11/2014	6.21	Put	Bond Future	631.2300		0.6312	665.8400	0.6658	5.483	0	0	0
2014/05/15	R157	06/11/2014	6.20	Put	Bond Future	637.7000		0.6377	672.4700	0.6725	5.452	0	0	0
2014/05/15	R157	06/11/2014	6.21	Call	Bond Future	106.6800		0.1067	95.3300	0.0953	(10.639)	0	0	0
2014/05/15	R157	06/11/2014	6.19	Call	Bond Future	102.6500		0.1027	91.6300	0.0916	(10.736)	0	0	0
2014/05/15	R157	06/11/2014	6.20	Call	Bond Future	104.6500		0.1046	93.4600	0.0935	(10.693)	0	0	0
2014/05/15	R157	05/02/2015	8.74	Call	Bond Future	1,067.0500		1.0670	1,025.5200	1.0255	(3.892)	0	0	0
2014/05/15	R157	05/02/2015	8.75	Put	Bond Future	78.5800		0.0786	85.9200	0.0859	9.341	0	0	0
2014/05/15	R157	05/02/2015			Bond Future	7.0542		109.1710	7.1371	109.1220	1.174	0.0000	0.0000	0
2014/05/15	R157	05/02/2015	8.74	Put	Bond Future	79.4900		0.0795	86.9000	0.0869	9.322	0	0	0
2014/05/15	R157	05/02/2015	8.76	Put	Bond Future	77.6800		0.0777	84.9600	0.0850	9.372	0	0	0
2014/05/15	R157	05/02/2015	8.75	Call	Bond Future	1,071.9500		1.0719	1,030.3500	1.0303	(3.881)	0	0	0
2014/05/15	R157	05/02/2015	8.76	Call	Bond Future	1,076.8500		1.0769	1,035.1900	1.0352	(3.869)	0	0	0
2014/05/15	R186	07/08/2014	8.31	Call	Bond Future	3,559.0000		3.5590	3,382.4100	3.3824	(4.962)	0	0	0
2014/05/15	R186	07/08/2014	8.70	Put	Bond Future	743.7900		0.7438	786.9300	0.7869	5.800	0	0	1,000
2014/05/15	R186	07/08/2014			Bond Future	8.0919		120.0640	8.1221	119.8019	0.373	0.0000	0.0000	49,290
2014/05/15	R186	07/08/2014	8.29	Call	Bond Future	3,454.3200		3.4543	3,280.3500	3.2804	(5.036)	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
2014/05/15	R186	07/08/2014	8.92	Put	Bond Future	441.8500	0.4419	468.9700	0.4690	6.138	0	0	840
2014/05/15	R186	07/08/2014	8.25	Call	Bond Future	3,249.8900	3.2499	3,081.2600	3.0813	(5.189)	0	0	1,200
2014/05/15	R186	07/08/2014	8.30	Call	Bond Future	3,506.4700	3.5065	3,331.1800	3.3312	(4.999)	0	0	0
2014/05/15	R186	07/08/2014	8.29	Put	Bond Future	1,749.3000	1.7493	1,837.3600	1.8374	5.034	0	0	0
2014/05/15	R186	07/08/2014	9.20	Put	Bond Future	214.8100	0.2148	228.7200	0.2287	6.475	0	0	2,100
2014/05/15	R186	07/08/2014	8.92	Call	Bond Future	7,348.7900	7.3488	7,113.8800	7.1139	(3.197)	0	0	0
2014/05/15	R186	07/08/2014	8.31	Put	Bond Future	1,683.7000	1.6837	1,769.1400	1.7691	5.075	0	0	0
2014/05/15	R186	07/08/2014	8.30	Put	Bond Future	1,716.2700	1.7163	1,803.0100	1.8030	5.054	0	0	0
2014/05/15	R186	07/08/2014	9.20	Call	Bond Future	9,330.0300	9.3300	9,081.9100	9.0819	(2.659)	0	0	0
2014/05/15	R186	07/08/2014	8.70	Call	Bond Future	5,871.6000	5.8716	5,652.7100	5.6527	(3.728)	0	0	0
2014/05/15	R186	07/08/2014	8.25	Put	Bond Future	1,886.4600	1.8865	1,979.8600	1.9799	4.951	0	0	0
2014/05/15	R186	06/11/2014	8.14	Call	Bond Future	3,536.9000	3.5369	3,393.1400	3.3931	(4.065)	0	0	0
2014/05/15	R186	06/11/2014	8.15	Put	Bond Future	3,646.4800	3.6465	3,767.5400	3.7675	3.320	0	0	0
2014/05/15	R186	06/11/2014			Bond Future	8.1579	121.8914	8.1892	121.6256	0.383	0.0000	0.0000	0
2014/05/15	R186	06/11/2014	9.17	Call	Bond Future	9,122.7600	9.1228	8,897.2000	8.8972	(2.472)	0	0	0
2014/05/15	R186	06/11/2014	8.15	Call	Bond Future	3,578.8900	3.5789	3,434.1300	3.4341	(4.045)	0	0	0
2014/05/15	R186	06/11/2014	8.16	Call	Bond Future	3,621.1600	3.6212	3,475.4000	3.4754	(4.025)	0	0	0
2014/05/15	R186	06/11/2014	9.17	Put	Bond Future	920.1000	0.9201	960.3600	0.9604	4.376	0	0	2,010
2014/05/15	R186	06/11/2014	8.14	Put	Bond Future	3,689.8000	3.6898	3,811.8600	3.8119	3.308	0	0	0
2014/05/15	R186	06/11/2014	8.16	Put	Bond Future	3,603.5300	3.6035	3,723.5900	3.7236	3.332	0	0	0
2014/05/15	R186	05/02/2015			Bond Future	8.2199	118.5186	8.2526	118.2461	0.398	0.0000	0.0000	0
2014/05/15	R186	05/02/2015	8.75	Call	Bond Future	6,941.1900	6.9412	6,752.5800	6.7526	(2.717)	0	0	0
2014/05/15	R186	05/02/2015	8.76	Call	Bond Future	6,993.2300	6.9932	6,803.9400	6.8039	(2.707)	0	0	0
2014/05/15	R186	05/02/2015	8.74	Call	Bond Future	6,889.3000	6.8893	6,701.3800	6.7014	(2.728)	0	0	0
2014/05/15	R186	05/02/2015	8.76	Put	Bond Future	2,600.8600	2.6009	2,684.0700	2.6841	3.199	0	0	0
2014/05/15	R186	05/02/2015	8.75	Put	Bond Future	2,628.0600	2.6281	2,711.9500	2.7119	3.192	0	0	0
2014/05/15	R186	05/02/2015	8.74	Put	Bond Future	2,655.4800	2.6555	2,740.0600	2.7401	3.185	0	0	0
2014/05/15	R197	07/08/2014			Bond Future	282.7138	282.7138	282.7845	282.7845	0.025	0.0000	0.0000	1,244
2014/05/15	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R197	07/08/2014	270.00	Call	Bond Future	12,713.7600	12.7138	12,784.4600	12.7845	0.556	0	0	0
2014/05/15	R197	07/08/2014	270.01	Call	Bond Future	12,703.7600	12.7038	12,774.4600	12.7745	0.557	0	0	0
2014/05/15	R197	07/08/2014	269.99	Call	Bond Future	12,723.7600	12.7238	12,794.4600	12.7945	0.556	0	0	0
2014/05/15	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R197	06/11/2014			Bond Future	287.0498	287.0498	287.1222	287.1222	0.025	0.0000	0.0000	0
2014/05/15	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R197	06/11/2014	285.00	Call	Bond Future	2,049.7700	2.0498	2,122.1500	2.1222	3.531	0	0	0
2014/05/15	R197	06/11/2014	285.01	Call	Bond Future	2,039.7700	2.0398	2,112.1500	2.1122	3.548	0	0	0
2014/05/15	R197	06/11/2014	284.99	Call	Bond Future	2,059.7700	2.0598	2,132.1500	2.1322	3.514	0	0	0
2014/05/15	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R201	07/08/2014	5.31	Put	Bond Future	393.0200	0.3930	404.8800	0.4049	3.018	0	0	0
2014/05/15	R201	07/08/2014			Bond Future	6.1853	102.1083	6.2333	102.0911	0.775	0.0000	0.0000	0
2014/05/15	R201	07/08/2014	5.30	Put	Bond Future	395.6900	0.3957	407.5900	0.4076	3.007	0	0	0
2014/05/15	R201	07/08/2014	5.31	Call	Bond Future	78.2300	0.0782	72.8900	0.0729	(6.826)	0	0	0
2014/05/15	R201	07/08/2014	5.29	Call	Bond Future	76.3700	0.0764	71.1100	0.0711	(6.888)	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
2014/05/15	R201	07/08/2014	5.30	Call	Bond Future	77.3000		0.0773	72.0000	0.0720	(6.856)	0	0	0
2014/05/15	R201	07/08/2014	5.29	Put	Bond Future	398.3700		0.3984	410.3100	0.4103	2.997	0	0	0
2014/05/15	R202	07/08/2014	207.99	Call	Bond Future	17,471.3900		17.4714	17,517.6200	17.5176	0.265	0	0	0
2014/05/15	R202	07/08/2014	208.00	Put	Bond Future	295.2100		0.2952	284.0400	0.2840	(3.784)	0	0	0
2014/05/15	R202	07/08/2014			Bond Future	225.1668		225.1668	225.2242	225.2242	0.025	0.0000	0.0000	44,590
2014/05/15	R202	07/08/2014	207.99	Put	Bond Future	294.5700		0.2946	283.4100	0.2834	(3.789)	0	0	0
2014/05/15	R202	07/08/2014	208.01	Put	Bond Future	295.8600		0.2959	284.6700	0.2847	(3.782)	0	0	0
2014/05/15	R202	07/08/2014	208.00	Call	Bond Future	17,462.0300		17.4620	17,508.2500	17.5083	0.265	0	0	0
2014/05/15	R202	07/08/2014	208.01	Call	Bond Future	17,452.6800		17.4527	17,498.8800	17.4989	0.265	0	0	0
2014/05/15	R202	06/11/2014	226.99	Call	Bond Future	1,630.0700		1.6301	1,688.6600	1.6887	3.594	0	0	0
2014/05/15	R202	06/11/2014			Bond Future	228.6201		228.6201	228.6787	228.6787	0.026	0.0000	0.0000	0
2014/05/15	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R202	06/11/2014	227.00	Call	Bond Future	1,620.0700		1.6201	1,678.6600	1.6787	3.617	0	0	0
2014/05/15	R202	06/11/2014	227.01	Call	Bond Future	1,610.0700		1.6101	1,668.6600	1.6687	3.639	0	0	0
2014/05/15	R203	07/08/2014	7.30	Call	Bond Future	750.8600		0.7509	724.8800	0.7249	(3.460)	0	0	0
2014/05/15	R203	07/08/2014			Bond Future	7.2612		106.0469	7.2763	106.0051	0.208	0.0000	0.0000	24,254
2014/05/15	R203	07/08/2014	7.31	Call	Bond Future	765.7800		0.7658	739.5400	0.7395	(3.427)	0	0	0
2014/05/15	R203	07/08/2014	6.84	Put	Bond Future	1,429.0000		1.4290	1,457.4000	1.4574	1.987	0	0	0
2014/05/15	R203	07/08/2014	7.29	Put	Bond Future	656.3700		0.6564	672.4900	0.6725	2.456	0	0	0
2014/05/15	R203	07/08/2014	7.31	Put	Bond Future	630.6700		0.6307	646.2600	0.6463	2.472	0	0	0
2014/05/15	R203	07/08/2014	7.29	Call	Bond Future	736.1000		0.7361	710.3900	0.7104	(3.493)	0	0	0
2014/05/15	R203	07/08/2014	7.30	Put	Bond Future	643.4300		0.6434	659.2800	0.6593	2.463	0	0	0
2014/05/15	R203	07/08/2014	6.84	Call	Bond Future	252.7800		0.2528	239.3500	0.2393	(5.313)	0	0	46
2014/05/15	R203	06/11/2014	6.86	Call	Bond Future	441.7400		0.4417	427.0300	0.4270	(3.330)	0	0	0
2014/05/15	R203	06/11/2014			Bond Future	7.3724		103.4971	7.3889	103.4547	0.224	0.0000	0.0000	0
2014/05/15	R203	06/11/2014	6.98	Call	Bond Future	542.3200		0.5423	525.4800	0.5255	(3.105)	0	0	14
2014/05/15	R203	06/11/2014	6.84	Call	Bond Future	426.4700		0.4265	412.1000	0.4121	(3.370)	0	0	45
2014/05/15	R203	06/11/2014	6.85	Call	Bond Future	434.0600		0.4341	419.5100	0.4195	(3.352)	0	0	0
2014/05/15	R203	06/11/2014	6.98	Put	Bond Future	1,552.9300		1.5529	1,578.4200	1.5784	1.641	0	0	0
2014/05/15	R203	06/11/2014	6.84	Put	Bond Future	1,800.6600		1.8007	1,828.6200	1.8286	1.553	0	0	0
2014/05/15	R203	06/11/2014	6.86	Put	Bond Future	1,763.8900		1.7639	1,791.5100	1.7915	1.566	0	0	0
2014/05/15	R203	06/11/2014	6.85	Put	Bond Future	1,782.2300		1.7822	1,810.0100	1.8100	1.559	0	0	0
2014/05/15	R203	05/02/2015	7.69	Call	Bond Future	1,437.5100		1.4375	1,409.7700	1.4098	(1.930)	0	0	55
2014/05/15	R203	05/02/2015			Bond Future	7.4865		105.1301	7.5058	105.0850	0.257	0.0000	0.0000	0
2014/05/15	R203	05/02/2015	8.34	Put	Bond Future	472.6400		0.4726	482.3200	0.4823	2.048	0	0	0
2014/05/15	R203	05/02/2015	8.35	Call	Bond Future	2,465.7600		2.4658	2,430.2200	2.4302	(1.441)	0	0	0
2014/05/15	R203	05/02/2015	8.36	Call	Bond Future	2,483.2600		2.4833	2,447.6200	2,4476	(1.435)	0	0	0
2014/05/15	R203	05/02/2015	8.34	Call	Bond Future	2,448.3000		2.4483	2,412.8600	2,4129	(1.448)	0	0	0
2014/05/15	R203	05/02/2015	8.36	Put	Bond Future	461.8900		0.4619	471.3700	0.4714	2.052	0	0	0
2014/05/15	R203	05/02/2015	7.69	Put	Bond Future	962.0200		0.9620	979.4000	0.9794	1.807	0	0	0
2014/05/15	R203	05/02/2015	8.35	Put	Bond Future	467.2400		0.4672	476.8200	0.4768	2.050	0	0	0
2014/05/15	R204	07/08/2014			Bond Future	7.4736		103.0495	7.4777	103.0340	0.056	0.0000	0.0000	24,816
2014/05/15	R204	07/08/2014	7.44	Put	Bond Future	1,051.6300		1.0516	1,053.8100	1.0538	0.207	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
2014/05/15	R204	07/08/2014	7.46	Put	Bond Future	1,013.9200	1.0139	1,015.9100	1.0159	0.196	0	0	0
2014/05/15	R204	07/08/2014	7.45	Put	Bond Future	1,032.6600	1.0327	1,034.7500	1.0347	0.202	0	0	0
2014/05/15	R204	07/08/2014	7.46	Call	Bond Future	963.6800	0.9637	950.1700	0.9502	(1.402)	0	0	0
2014/05/15	R204	07/08/2014	7.78	Call	Bond Future	1,661.7000	1.6617	1,645.8800	1.6459	(0.952)	0	0	0
2014/05/15	R204	07/08/2014	7.44	Call	Bond Future	927.1800	0.9272	913.8600	0.9139	(1.437)	0	0	0
2014/05/15	R204	07/08/2014	7.78	Put	Bond Future	533.4400	0.5334	533.1200	0.5331	(0.060)	0	0	530
2014/05/15	R204	07/08/2014	7.45	Call	Bond Future	945.3200	0.9453	931.9100	0.9319	(1.419)	0	0	0
2014/05/15	R204	06/11/2014	7.99	Put	Bond Future	773.2400	0.7732	774.7800	0.7748	0.199	0	0	1,270
2014/05/15	R204	06/11/2014			Bond Future	7.5670	104.6180	7.5715	104.6024	0.059	0.0000	0.0000	0
2014/05/15	R204	06/11/2014	6.99	Put	Bond Future	2,619.1200	2.6191	2,627.1900	2.6272	0.308	0	0	0
2014/05/15	R204	06/11/2014	7.01	Put	Bond Future	2,567.7000	2.5677	2,575.6100	2.5756	0.308	0	0	0
2014/05/15	R204	06/11/2014	7.00	Put	Bond Future	2,593.3500	2.5933	2,601.3300	2.6013	0.308	0	0	0
2014/05/15	R204	06/11/2014	6.99	Call	Bond Future	568.9700	0.5690	561.4500	0.5615	(1.322)	0	0	0
2014/05/15	R204	06/11/2014	7.99	Call	Bond Future	2,244.4800	2.2445	2,230.4300	2.2304	(0.626)	0	0	0
2014/05/15	R204	06/11/2014	7.00	Call	Bond Future	579.1500	0.5791	571.5400	0.5715	(1.314)	0	0	0
2014/05/15	R204	06/11/2014	7.01	Call	Bond Future	589.4500	0.5895	581.7700	0.5818	(1.303)	0	0	0
2014/05/15	R204	05/02/2015			Bond Future	7.6571	102.2334	7.6625	102.2154	0.071	0.0000	0.0000	0
2014/05/15	R204	05/02/2015	8.25	Call	Bond Future	2,853.0400	2.8530	2,837.8900	2.8379	(0.531)	0	0	0
2014/05/15	R204	05/02/2015	8.26	Call	Bond Future	2,875.2800	2.8753	2,860.0800	2.8601	(0.529)	0	0	0
2014/05/15	R204	05/02/2015	8.24	Call	Bond Future	2,830.8800	2.8309	2,815.7700	2.8158	(0.534)	0	0	0
2014/05/15	R204	05/02/2015	8.26	Put	Bond Future	901.8900	0.9019	904.6800	0.9047	0.309	0	0	0
2014/05/15	R204	05/02/2015	8.25	Put	Bond Future	911.9900	0.9120	914.8300	0.9148	0.311	0	0	0
2014/05/15	R204	05/02/2015	8.24	Put	Bond Future	922.1800	0.9222	925.0600	0.9251	0.312	0	0	0
2014/05/15	R207	07/08/2014	7.69	Call	Bond Future	1,332.7700	1.3328	1,255.5000	1.2555	(5.798)	0	0	0
2014/05/15	R207	07/08/2014	7.70	Put	Bond Future	1,057.3700	1.0574	1,111.5200	1.1115	5.121	0	0	0
2014/05/15	R207	07/08/2014			Bond Future	7.6309	98.8766	7.6614	98.7444	0.400	0.0000	0.0000	34,069
2014/05/15	R207	07/08/2014	7.70	Call	Bond Future	1,356.0500	1.3560	1,278.0300	1.2780	(5.753)	0	0	0
2014/05/15	R207	07/08/2014	7.71	Call	Bond Future	1,379.5600	1.3796	1,300.7900	1.3008	(5.710)	0	0	0
2014/05/15	R207	07/08/2014	7.69	Put	Bond Future	1,077.2500	1.0772	1,132.1500	1.1322	5.096	0	0	0
2014/05/15	R207	07/08/2014	7.71	Put	Bond Future	1,037.7400	1.0377	1,091.1400	1.0911	5.146	0	0	0
2014/05/15	R207	06/11/2014	7.36	Put	Bond Future	2,533.4900	2.5335	2,614.0700	2.6141	3.181	0	0	0
2014/05/15	R207	06/11/2014			Bond Future	7.7133	100.3819	7.7455	100.2479	0.418	0.0000	0.0000	0
2014/05/15	R207	06/11/2014	7.35	Put	Bond Future	2,560.3200	2.5603	2,641.4200	2.6414	3.168	0	0	0
2014/05/15	R207	06/11/2014	7.36	Call	Bond Future	1,052.4100	1.0524	998.9900	0.9990	(5.076)	0	0	0
2014/05/15	R207	06/11/2014	7.34	Call	Bond Future	1,021.5700	1.0216	969.2000	0.9692	(5.126)	0	0	0
2014/05/15	R207	06/11/2014	7.35	Call	Bond Future	1,036.9200	1.0369	984.0200	0.9840	(5.102)	0	0	0
2014/05/15	R207	06/11/2014	7.34	Put	Bond Future	2,587.3100	2.5873	2,668.9400	2.6689	3.155	0	0	0
2014/05/15	R207	05/02/2015	8.49	Put	Bond Future	1,027.4200	1.0274	1,065.1900	1.0652	3.676	0	0	0
2014/05/15	R207	05/02/2015			Bond Future	7.7932	98.3242	7.8280	98.1860	0.446	0.0000	0.0000	0
2014/05/15	R207	05/02/2015	8.51	Put	Bond Future	1,005.2700	1.0053	1,042.3900	1.0424	3.693	0	0	0
2014/05/15	R207	05/02/2015	8.50	Call	Bond Future	3,777.6200	3.7776	3,676.8800	3.6769	(2.667)	0	0	0
2014/05/15	R207	05/02/2015	8.51	Call	Bond Future	3,804.9700	3.8050	3,703.9100	3.7039	(2.656)	0	0	0
2014/05/15	R207	05/02/2015	8.49	Call	Bond Future	3,750.3400	3.7503	3,649.9300	3.6499	(2.677)	0	0	0
2014/05/15	R207	05/02/2015	8.50	Put	Bond Future	1,016.3000	1.0163	1,053.7400	1.0537	3.684	0	0	0
2014/05/15	R208	07/08/2014	8.28	Call	Bond Future	2,987.9300	2.9879	2,848.1100	2.8481	(4.679)	0	0	0
2014/05/15	R208	07/08/2014			Bond Future	7.7703	97.2469	7.8059	97.0708	0.459	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
2014/05/15	R208	07/08/2014	7.80	Call	Bond Future	1,476.9200	1.4769	1,378.1700	1.3782	(6.686)	0	0	0
2014/05/15	R208	07/08/2014	7.79	Put	Bond Future	1,353.8400	1.3538	1,432.1600	1.4322	5.785	0	0	0
2014/05/15	R208	07/08/2014	7.81	Put	Bond Future	1,306.5400	1.3065	1,382.8900	1.3829	5.844	0	0	0
2014/05/15	R208	07/08/2014	7.80	Put	Bond Future	1,330.0500	1.3300	1,407.3800	1.4074	5.814	0	0	0
2014/05/15	R208	07/08/2014	7.81	Call	Bond Future	1,502.7400	1.5027	1,403.0100	1.4030	(6.637)	0	0	0
2014/05/15	R208	07/08/2014	8.28	Put	Bond Future	507.9800	0.5080	544.2400	0.5442	7.138	0	0	630
2014/05/15	R208	07/08/2014	7.79	Call	Bond Future	1,451.3400	1.4513	1,353.5800	1.3536	(6.736)	0	0	0
2014/05/15	R208	06/11/2014	7.46	Call	Bond Future	1,147.4300	1.1474	1,079.4700	1.0795	(5.923)	0	0	0
2014/05/15	R208	06/11/2014			Bond Future	7.8494	95.3283	7.8868	95.1497	0.476	0.0000	0.0000	0
2014/05/15	R208	06/11/2014	7.44	Call	Bond Future	1,112.9500	1.1130	1,046.3800	1.0464	(5.981)	0	0	0
2014/05/15	R208	06/11/2014	7.45	Call	Bond Future	1,130.1000	1.1301	1,062.8400	1.0628	(5.952)	0	0	0
2014/05/15	R208	06/11/2014	8.50	Put	Bond Future	813.1000	0.8131	855.8800	0.8559	5.261	0	0	1,520
2014/05/15	R208	06/11/2014	7.44	Put	Bond Future	3,095.7100	3.0957	3,207.7300	3.2077	3.619	0	0	0
2014/05/15	R208	06/11/2014	7.46	Put	Bond Future	3,032.1500	3.0321	3,142.7800	3.1428	3.649	0	0	0
2014/05/15	R208	06/11/2014	8.50	Call	Bond Future	3,862.7800	3.8628	3,726.9700	3.7270	(3.516)	0	0	0
2014/05/15	R208	06/11/2014	7.45	Put	Bond Future	3,063.8300	3.0638	3,175.1600	3.1752	3.634	0	0	0
2014/05/15	R208	05/02/2015	8.51	Call	Bond Future	3,997.1600	3.9972	3,869.3000	3.8693	(3.199)	0	0	0
2014/05/15	R208	05/02/2015			Bond Future	7.9247	96.8325	7.9644	96.6491	0.501	0.0000	0.0000	0
2014/05/15	R208	05/02/2015	8.49	Call	Bond Future	3,936.7200	3.9367	3,809.7900	3.8098	(3.224)	0	0	0
2014/05/15	R208	05/02/2015	8.51	Put	Bond Future	1,339.2100	1.3392	1,394.7500	1.3947	4.147	0	0	0
2014/05/15	R208	05/02/2015	8.50	Put	Bond Future	1,353.4200	1.3534	1,409.4300	1.4094	4.138	0	0	0
2014/05/15	R208	05/02/2015	8.49	Put	Bond Future	1,368.0600	1.3681	1,424.5300	1.4245	4.128	0	0	0
2014/05/15	R208	05/02/2015	8.50	Call	Bond Future	3,966.7400	3.9667	3,839.3500	3.8394	(3.211)	0	0	0
2014/05/15	R209	07/08/2014	9.04	Put	Bond Future	1,497.8000	1.4978	1,594.6600	1.5947	6.467	0	0	0
2014/05/15	R209	07/08/2014			Bond Future	8.7455	78.2193	8.7858	77.9051	0.461	0.0000	0.0000	24,622
2014/05/15	R209	07/08/2014	9.06	Put	Bond Future	1,444.5900	1.4446	1,538.7400	1.5387	6.517	0	0	0
2014/05/15	R209	07/08/2014	9.05	Put	Bond Future	1,471.0100	1.4710	1,566.5000	1.5665	6.491	0	0	0
2014/05/15	R209	07/08/2014	9.05	Call	Bond Future	3,795.5700	3.7956	3,576.8900	3.5769	(5.761)	0	0	0
2014/05/15	R209	07/08/2014	9.06	Call	Bond Future	3,843.6100	3.8436	3,623.5900	3.6236	(5.724)	0	0	0
2014/05/15	R209	07/08/2014	9.04	Call	Bond Future	3,747.7800	3.7478	3,530.4700	3.5305	(5.798)	0	0	0
2014/05/15	R209	06/11/2014	9.50	Call	Bond Future	0.0000	0.0000	6,358.8600	6.3589	100.000	0	0	0
2014/05/15	R209	06/11/2014	8.95	Call	Bond Future	4,091.1300	4.0911	3,901.1200	3.9011	(4.644)	0	0	2,050
2014/05/15	R209	06/11/2014	8.99	Put	Bond Future	2,871.4400	2.8714	2,996.0300	2.9960	4.339	0	0	0
2014/05/15	R209	06/11/2014			Bond Future	8.8082	76.2629	8.8497	75.9441	0.470	0.0000	0.0000	0
2014/05/15	R209	06/11/2014	9.05	Put	Bond Future	2,677.3700	2.6774	2,795.7100	2.7957	4.420	0	0	0
2014/05/15	R209	06/11/2014	9.58	Put	Bond Future	1,384.4600	1.3845	1,455.1400	1.4551	5.105	0	0	907
2014/05/15	R209	06/11/2014	10.00	Call	Bond Future	9,183.1000	9.1831	8,908.0300	8.9080	(2.995)	0	0	0
2014/05/15	R209	06/11/2014	9.50	Put	Bond Future	0.0000	0.0000	1,613.5600	1.6136	100.000	0	0	5,500
2014/05/15	R209	06/11/2014	8.95	Put	Bond Future	3,008.3500	3.0083	3,137.2000	3.1372	4.283	0	0	0
2014/05/15	R209	06/11/2014	9.01	Put	Bond Future	2,805.3500	2.8054	2,927.8400	2.9278	4.366	0	0	0
2014/05/15	R209	06/11/2014	10.05	Call	Bond Future	9,445.8800	9.4459	9,168.1300	9.1681	(2.940)	0	0	0
2014/05/15	R209	06/11/2014	8.50	Call	Bond Future	0.0000	0.0000	2,329.6300	2.3296	100.000	0	0	5,500
2014/05/15	R209	06/11/2014	9.95	Call	Bond Future	8,917.4900	8.9175	8,645.1200	8.6451	(3.054)	0	0	0
2014/05/15	R209	06/11/2014	9.00	Put	Bond Future	2,838.0400	2.8380	2,961.5800	2.9616	4.353	0	0	0
2014/05/15	R209	06/11/2014	8.99	Call	Bond Future	4,255.4200	4.2554	4,061.1500	4.0612	(4.565)	0	0	0
2014/05/15	R209	06/11/2014	10.05	Put	Bond Future	724.1800	0.7242	765.2900	0.7653	5.677	0	0	2,050
2014/05/15	R209	06/11/2014	9.05	Call	Bond Future	4,509.6300	4.5096	4,309.1100	4.3091	(4.446)	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
2014/05/15	R209	06/11/2014	9.58	Call	Bond Future	6,999.9800	7.0000	6,751.8000	6.7518	(3.545)	0	0	0
2014/05/15	R209	06/11/2014	10.00	Put	Bond Future	781.3600	0.7814	825.1500	0.8252	5.604	0	0	1,640
2014/05/15	R209	06/11/2014	9.00	Call	Bond Future	4,297.0200	4.2970	4,101.7000	4.1017	(4.545)	0	0	1,640
2014/05/15	R209	06/11/2014	8.50	Put	Bond Future	0.0000	0.0000	5,088.0000	5.0880	100.000	0	0	0
2014/05/15	R209	06/11/2014	9.01	Call	Bond Future	4,339.2200	4.3392	4,142.8500	4.1429	(4.525)	0	0	0
2014/05/15	R209	06/11/2014	9.95	Put	Bond Future	838.1500	0.8381	884.6400	0.8846	5.547	0	0	2,050
2014/05/15	R209	05/02/2015			Bond Future	8.8679	77.4663	8.9107	77.1409	0.482	0.0000	0.0000	0
2014/05/15	R209	05/02/2015	9.25	Call	Bond Future	5,896.7100	5.8967	5,685.5800	5.6856	(3.580)	0	0	0
2014/05/15	R209	05/02/2015	9.26	Call	Bond Future	5,939.8800	5.9399	5,727.9500	5.7279	(3.568)	0	0	0
2014/05/15	R209	05/02/2015	9.25	Put	Bond Future	3,065.0200	3.0650	3,179.3700	3.1794	3.731	0	0	0
2014/05/15	R209	05/02/2015	9.24	Call	Bond Future	5,853.6600	5.8537	5,643.3400	5.6433	(3.593)	0	0	0
2014/05/15	R209	05/02/2015	9.24	Put	Bond Future	3,093.9700	3.0940	3,209.1300	3.2091	3.722	0	0	0
2014/05/15	R209	05/02/2015	9.26	Put	Bond Future	3,036.3000	3.0363	3,149.8500	3.1499	3.740	0	0	0
2014/05/15	R210	07/08/2014			Bond Future	169.3446	169.3446	169.3871	169.3871	0.025	0.0000	0.0000	618
2014/05/15	R210	07/08/2014	159.00	Call	Bond Future	10,344.6300	10.3446	10,387.1100	10.3871	0.411	0	0	0
2014/05/15	R210	07/08/2014	159.01	Call	Bond Future	10,334.6300	10.3346	10,377.1100	10.3771	0.411	0	0	0
2014/05/15	R210	07/08/2014	158.99	Call	Bond Future	10,354.6300	10.3546	10,397.1100	10.3971	0.410	0	0	0
2014/05/15	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R210	06/11/2014			Bond Future	169.9023	169.9023	169.9454	169.9454	0.025	0.0000	0.0000	0
2014/05/15	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R210	06/11/2014	169.00	Call	Bond Future	902.2600	0.9023	945.4300	0.9454	4.785	0	0	0
2014/05/15	R210	06/11/2014	169.01	Call	Bond Future	892.2600	0.8923	935.4300	0.9354	4.838	0	0	0
2014/05/15	R210	06/11/2014	168.99	Call	Bond Future	912.2600	0.9123	955.4300	0.9554	4.732	0	0	0
2014/05/15	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R211	07/08/2014			Bond Future	128.7729	128.7729	128.8025	128.8025	0.023	0.0000	0.0000	390
2014/05/15	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R211	07/08/2014	128.00	Call	Bond Future	772.9400	0.7729	802.4700	0.8025	3.820	0	0	0
2014/05/15	R211	07/08/2014	128.01	Call	Bond Future	762.9400	0.7629	792.4700	0.7925	3.871	0	0	0
2014/05/15	R211	07/08/2014	127.99	Call	Bond Future	782.9400	0.7829	812.4700	0.8125	3.772	0	0	0
2014/05/15	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R211	06/11/2014	130.00	Call	Bond Future	748.2700	0.7483	778.3900	0.7784	4.025	0	0	0
2014/05/15	R211	06/11/2014	130.01	Call	Bond Future	738.2700	0.7383	768.3900	0.7684	4.080	0	0	0
2014/05/15	R211	06/11/2014			Bond Future	130.7483	130.7483	130.7784	130.7784	0.023	0.0000	0.0000	0
2014/05/15	R211	06/11/2014	129.99	Call	Bond Future	758.2700	0.7583	788.3900	0.7884	3.972	0	0	0
2014/05/15	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R212	07/08/2014	128.99	Call	Bond Future	5,135.3800	5.1354	5,168.4100	5.1684	0.643	0	0	0
2014/05/15	R212	07/08/2014			Bond Future	134.1254	134.1254	134.1584	134.1584	0.025	0.0000	0.0000	21,797
2014/05/15	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	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
2014/05/15	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R212	07/08/2014	129.00	Call	Bond Future	5,125.3800	5.1254	5,158.4100	5.1584	0.644	0	0	0
2014/05/15	R212	07/08/2014	129.01	Call	Bond Future	5,115.3800	5.1154	5,148.4100	5.1484	0.646	0	0	0
2014/05/15	R212	06/11/2014			Bond Future	136.1828	136.1828	136.2166	136.2166	0.025	0.0000	0.0000	0
2014/05/15	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R212	06/11/2014	135.00	Call	Bond Future	1,182.8000	1.1828	1,216.6300	1.2166	2.860	0	0	0
2014/05/15	R212	06/11/2014	135.01	Call	Bond Future	1,172.8000	1.1728	1,206.6300	1.2066	2.885	0	0	0
2014/05/15	R212	06/11/2014	134.99	Call	Bond Future	1,192.8000	1.1928	1,226.6300	1.2266	2.836	0	0	0
2014/05/15	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R213	07/08/2014	8.86	Call	Bond Future	3,353.9300	3.3539	3,147.4500	3.1475	(6.156)	0	0	0
2014/05/15	R213	07/08/2014			Bond Future	8.6405	88.8268	8.6809	88.5127	0.467	0.0000	0.0000	24,405
2014/05/15	R213	07/08/2014	8.84	Call	Bond Future	3,262.0700	3.2621	3,058.5500	3.0586	(6.239)	0	0	0
2014/05/15	R213	07/08/2014	8.85	Call	Bond Future	3,307.8400	3.3078	3,102.8400	3.1028	(6.197)	0	0	0
2014/05/15	R213	07/08/2014	8.84	Put	Bond Future	1,724.6500	1.7247	1,835.2700	1.8353	6.414	0	0	0
2014/05/15	R213	07/08/2014	8.86	Put	Bond Future	1,664.5800	1.6646	1,772.2400	1.7722	6.468	0	0	0
2014/05/15	R213	07/08/2014	8.85	Put	Bond Future	1,694.4100	1.6944	1,803.5500	1.8035	6.441	0	0	0
2014/05/15	R213	06/11/2014	8.84	Call	Bond Future	4,035.8600	4.0359	3,848.0000	3.8480	(4.655)	0	0	0
2014/05/15	R213	06/11/2014	8.85	Put	Bond Future	3,005.2600	3.0053	3,135.1100	3.1351	4.321	0	0	0
2014/05/15	R213	06/11/2014			Bond Future	8.7094	86.6372	8.7510	86.3184	0.477	0.0000	0.0000	0
2014/05/15	R213	06/11/2014	8.85	Call	Bond Future	4,077.0800	4.0771	3,888.1400	3.8881	(4.634)	0	0	0
2014/05/15	R213	06/11/2014	8.86	Call	Bond Future	4,118.5000	4.1185	3,928.4900	3.9285	(4.614)	0	0	0
2014/05/15	R213	06/11/2014	8.84	Put	Bond Future	3,039.6500	3.0396	3,170.5800	3.1706	4.307	0	0	0
2014/05/15	R213	06/11/2014	8.86	Put	Bond Future	2,971.1600	2.9712	3,099.9400	3.0999	4.334	0	0	0
2014/05/15	R213	05/02/2015	9.26	Put	Bond Future	2,806.5700	2.8066	2,914.0900	2.9141	3.831	0	0	0
2014/05/15	R213	05/02/2015			Bond Future	8.7764	88.0041	8.8195	87.6784	0.491	0.0000	0.0000	0
2014/05/15	R213	05/02/2015	9.25	Put	Bond Future	2,833.0000	2.8330	2,941.3000	2.9413	3.823	0	0	0
2014/05/15	R213	05/02/2015	9.24	Put	Bond Future	2,859.9300	2.8599	2,969.0100	2.9690	3.814	0	0	0
2014/05/15	R213	05/02/2015	9.25	Call	Bond Future	6,318.1800	6.3182	6,100.8500	6.1009	(3.440)	0	0	0
2014/05/15	R213	05/02/2015	9.26	Call	Bond Future	6,363.1000	6.3631	6,144.9900	6.1450	(3.428)	0	0	0
2014/05/15	R213	05/02/2015	9.24	Call	Bond Future	6,273.6700	6.2737	6,057.1200	6.0571	(3.452)	0	0	0
2014/05/15	R214	07/08/2014	9.54	Put	Bond Future	723.8800	0.7239	769.1300	0.7691	6.251	0	0	0
2014/05/15	R214	07/08/2014			Bond Future	8.8446	79.0627	8.8798	78.7766	0.398	0.0000	0.0000	5,228
2014/05/15	R214	07/08/2014	9.56	Put	Bond Future	694.9200	0.6949	738.5800	0.7386	6.283	0	0	0
2014/05/15	R214	07/08/2014	9.55	Put	Bond Future	709.2700	0.7093	753.7200	0.7537	6.267	0	0	0
2014/05/15	R214	07/08/2014	9.56	Call	Bond Future	6,176.8800	6.1769	5,934.4600	5.9345	(3.925)	0	0	0
2014/05/15	R214	07/08/2014	9.54	Call	Bond Future	6,061.6700	6.0617	5,820.8400	5.8208	(3.973)	0	0	0
2014/05/15	R214	07/08/2014	9.55	Call	Bond Future	6,119.2100	6.1192	5,877.5800	5.8776	(3.949)	0	0	0
2014/05/15	R214	06/11/2014	9.64	Call	Bond Future	7,120.0200	7.1200	6,896.3900	6.8964	(3.141)	0	0	0
2014/05/15	R214	06/11/2014			Bond Future	8.9077	76.9773	8.9439	76.6871	0.406	0.0000	0.0000	0
2014/05/15	R214	06/11/2014	9.65	Call	Bond Future	7,171.1200	7.1711	6,946.8000	6.9468	(3.128)	0	0	0
2014/05/15	R214	06/11/2014	9.66	Call	Bond Future	7,222.3300	7.2223	6,997.3300	6.9973	(3.115)	0	0	0
2014/05/15	R214	06/11/2014	9.64	Put	Bond Future	1,582.6500	1.5826	1,649.2400	1.6492	4.208	0	0	0
2014/05/15	R214	06/11/2014	9.66	Put	Bond Future	1,543.2900	1.5433	1,608.5100	1.6085	4.226	0	0	0
2014/05/15	R214	06/11/2014	9.65	Put	Bond Future	1,562.8600	1.5629	1,628.7600	1.6288	4.217	0	0	0
2014/05/15	R214	05/02/2015	9.50	Call	Bond Future	6,914.4000	6.9144	6,710.6600	6.7107	(2.947)	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
2014/05/15	R214	05/02/2015			Bond Future	8.9691	78.1918	9.0064	77.8955	0.417	0.0000	0.0000	0
2014/05/15	R214	05/02/2015	9.51	Call	Bond Future	6,960.2500	6.9602	6,755.8400	6.7558	(2.937)	0	0	0
2014/05/15	R214	05/02/2015	9.49	Call	Bond Future	6,868.4000	6.8684	6,665.3300	6.6653	(2.957)	0	0	0
2014/05/15	R214	05/02/2015	9.50	Put	Bond Future	2,878.0000	2.8780	2,970.6500	2.9706	3.219	0	0	0
2014/05/15	R214	05/02/2015	9.49	Put	Bond Future	2,904.6700	2.9047	2,997.9900	2.9980	3.213	0	0	0
2014/05/15	R214	05/02/2015	9.51	Put	Bond Future	2,851.3000	2.8513	2,943.2800	2.9433	3.226	0	0	0
2014/05/15	R248	07/08/2014			Bond Future	8.9165	102.1465	8.9518	101.7798	0.395	0.0000	0.0000	14,129
2014/05/15	R248	07/08/2014	9.65	Call	Bond Future	7,164.4400	7.1644	6,797.7400	6.7977	(5.118)	0	0	0
2014/05/15	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R248	07/08/2014	9.66	Call	Bond Future	7,255.6200	7.2556	6,888.9200	6.8889	(5.054)	0	0	0
2014/05/15	R248	07/08/2014	9.64	Call	Bond Future	7,073.1000	7.0731	6,706.4000	6.7064	(5.184)	0	0	0
2014/05/15	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R248	06/11/2014			Bond Future	8.9819	99.2743	9.0181	98.9021	0.403	0.0000	0.0000	0
2014/05/15	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R248	06/11/2014	9.72	Call	Bond Future	7,115.1600	7.1152	6,742.9500	6.7429	(5.231)	0	0	0
2014/05/15	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R248	06/11/2014	9.73	Call	Bond Future	7,205.1300	7.2051	6,832.9200	6.8329	(5.166)	0	0	0
2014/05/15	R248	06/11/2014	9.74	Call	Bond Future	7,294.9400	7.2949	6,922.7300	6.9227	(5.102)	0	0	0
2014/05/15	R248	05/02/2015			Bond Future	9.0454	100.8406	9.0829	100.4606	0.414	0.0000	0.0000	0
2014/05/15	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	R248	05/02/2015	9.50	Call	Bond Future	4,437.1500	4.4371	4,057.1800	4.0572	(8.563)	0	0	0
2014/05/15	R248	05/02/2015	9.51	Call	Bond Future	4,530.6700	4.5307	4,150.7000	4.1507	(8.387)	0	0	0
2014/05/15	R248	05/02/2015	9.49	Call	Bond Future	4,343.4500	4.3435	3,963.4800	3.9635	(8.748)	0	0	0
2014/05/15	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/15	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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