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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/05/2014 TO 21/05/2014

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
2014/05/21	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	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
2014/05/21	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	2025	07/08/2014	109.01	Call	Bond Future	7,496.5000	7.4965	7,471.2300	7.4712	(0.337)	0	0	0
2014/05/21	2025	07/08/2014			Bond Future	116.5065	116.5065	116.4812	116.4812	(0.022)	0.0000	0.0000	0
2014/05/21	2025	07/08/2014	108.99	Call	Bond Future	7,516.5000	7.5165	7,491.2300	7.4912	(0.336)	0	0	0
2014/05/21	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2025	07/08/2014	109.00	Call	Bond Future	7,506.5000	7.5065	7,481.2300	7.4812	(0.337)	0	0	0
2014/05/21	2025	06/11/2014	117.01	Call	Bond Future	1,282.6800	1.2827	1,255.9600	1.2560	(2.083)	0	0	0
2014/05/21	2025	06/11/2014			Bond Future	118.2927	118.2927	118.2660	118.2660	(0.023)	0.0000	0.0000	0
2014/05/21	2025	06/11/2014	116.99	Call	Bond Future	1,302.6800	1.3027	1,275.9600	1.2760	(2.051)	0	0	0
2014/05/21	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2025	06/11/2014	117.00	Call	Bond Future	1,292.6800	1.2927	1,265.9600	1.2660	(2.067)	0	0	0
2014/05/21	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2030	07/08/2014			Bond Future	8.8148	93.4462	8.7810	93.7154	(0.384)	0.0000	0.0000	4,308
2014/05/21	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2030	07/08/2014	8.99	Call	Bond Future	1,376.9500	1.3769	1,646.1400	1.6461	19.550	0	0	0
2014/05/21	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2030	07/08/2014	9.00	Call	Bond Future	1,454.6700	1.4547	1,723.8600	1.7239	18.505	0	0	0
2014/05/21	2030	07/08/2014	9.01	Call	Bond Future	1,532.3000	1.5323	1,801.4900	1.8015	17.568	0	0	0
2014/05/21	2030	06/11/2014	9.01	Call	Bond Future	929.5300	0.9295	1,201.9800	1.2020	29.311	0	0	0
2014/05/21	2030	06/11/2014			Bond Future	8.8903	94.8684	8.8555	95.1409	(0.391)	0.0000	0.0000	0
2014/05/21	2030	06/11/2014	8.99	Call	Bond Future	775.2000	0.7752	1,047.6500	1.0477	35.146	0	0	0
2014/05/21	2030	06/11/2014	9.00	Call	Bond Future	852.4100	0.8524	1,124.8600	1.1249	31.962	0	0	0
2014/05/21	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2030	05/02/2015			Bond Future	8.9652	92.3460	8.9296	92.6204	(0.397)	0.0000	0.0000	0
2014/05/21	2030	05/02/2015	9.25	Call	Bond Future	2,153.5100	2.1535	2,427.9100	2.4279	12.742	0	0	0
2014/05/21	2030	05/02/2015	9.24	Call	Bond Future	2,079.1100	2.0791	2,353.5100	2.3535	13.198	0	0	0
2014/05/21	2030	05/02/2015	9.26	Call	Bond Future	2,227.8200	2.2278	2,502.2200	2.5022	12.317	0	0	0
2014/05/21	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	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
2014/05/21	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2037	07/08/2014			Bond Future	9.0512	95.0150	9.0073	95.4175	(0.485)	0.0000	0.0000	10,102
2014/05/21	2037	07/08/2014	9.05	Put	Bond Future	10.9700	0.0110	0.0000	0.0000	(100.000)	0	0	0
2014/05/21	2037	07/08/2014	9.06	Call	Bond Future	80.3300	0.0803	482.8300	0.4828	501.058	0	0	0
2014/05/21	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	300.0900	0.3001	100.000	0	0	0
2014/05/21	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	391.5300	0.3915	100.000	0	0	0
2014/05/21	2037	07/08/2014	9.04	Put	Bond Future	102.4100	0.1024	0.0000	0.0000	(100.000)	0	0	0
2014/05/21	2037	06/11/2014	9.69	Call	Bond Future	4,887.7800	4.8878	5,295.4200	5.2954	8.340	0	0	0
2014/05/21	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2037	06/11/2014			Bond Future	9.1237	96.4613	9.0786	96.8690	(0.494)	0.0000	0.0000	0
2014/05/21	2037	06/11/2014	9.70	Call	Bond Future	4,970.3900	4.9704	5,378.0300	5.3780	8.201	0	0	0
2014/05/21	2037	06/11/2014	9.71	Call	Bond Future	5,052.8800	5.0529	5,460.5200	5.4605	8.067	0	0	0
2014/05/21	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2037	05/02/2015			Bond Future	9.1957	93.7133	9.1495	94.1251	(0.503)	0.0000	0.0000	0
2014/05/21	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2037	05/02/2015	9.50	Call	Bond Future	2,640.3100	2.6403	3,052.0300	3.0520	15.594	0	0	0
2014/05/21	2037	05/02/2015	9.51	Call	Bond Future	2,725.0500	2.7250	3,136.7700	3.1368	15.109	0	0	0
2014/05/21	2037	05/02/2015	9.49	Call	Bond Future	2,555.4400	2.5554	2,967.1600	2.9672	16.112	0	0	0
2014/05/21	2038	07/08/2014			Bond Future	120.0611	120.0611	120.1541	120.1541	0.077	0.0000	0.0000	334
2014/05/21	2038	07/08/2014	106.00	Call	Bond Future	14,061.0900	14.0611	14,154.1300	14.1541	0.662	0	0	0
2014/05/21	2038	07/08/2014	106.01	Call	Bond Future	14,051.0900	14.0511	14,144.1300	14.1441	0.662	0	0	0
2014/05/21	2038	07/08/2014	105.99	Call	Bond Future	14,071.0900	14.0711	14,164.1300	14.1641	0.661	0	0	0
2014/05/21	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2038	06/11/2014	120.01	Call	Bond Future	1,891.7200	1.8917	1,985.1200	1.9851	4.937	0	0	0
2014/05/21	2038	06/11/2014			Bond Future	121.9017	121.9017	121.9951	121.9951	0.077	0.0000	0.0000	0
2014/05/21	2038	06/11/2014	119.99	Call	Bond Future	1,911.7200	1.9117	2,005.1200	2.0051	4.886	0	0	0
2014/05/21	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2038	06/11/2014	120.00	Call	Bond Future	1,901.7200	1.9017	1,995.1200	1.9951	4.911	0	0	0
2014/05/21	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2046	07/08/2014			Bond Future	118.2160	118.2160	118.3080	118.3080	0.078	0.0000	0.0000	5,218
2014/05/21	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2046	07/08/2014	104.44	Call	Bond Future	13,776.0200	13.7760	13,867.9800	13.8680	0.668	0	0	0
2014/05/21	2046	07/08/2014	104.45	Call	Bond Future	13,766.0200	13.7660	13,857.9800	13.8580	0.668	0	0	0
2014/05/21	2046	07/08/2014	104.43	Call	Bond Future	13,786.0200	13.7860	13,877.9800	13.8780	0.667	0	0	0
2014/05/21	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2046	06/11/2014	104.45	Call	Bond Future	14,232.7800	14.2328	14,325.0700	14.3251	0.648	0	0	0
2014/05/21	2046	06/11/2014			Bond Future	118.6828	118.6828	118.7751	118.7751	0.078	0.0000	0.0000	0
2014/05/21	2046	06/11/2014	104.43	Call	Bond Future	14,252.7800	14.2528	14,345.0700	14.3451	0.648	0	0	0
2014/05/21	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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2014/05/21	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2046	06/11/2014	104.44	Call	Bond Future	14,242.7800	14.2428	14,335.0700	14.3351	0.648	0	0	0
2014/05/21	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2050	07/08/2014			Bond Future	126.2495	126.2495	126.3490	126.3490	0.079	0.0000	0.0000	2,150
2014/05/21	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2050	07/08/2014	112.00	Call	Bond Future	14,249.5200	14.2495	14,348.9500	14.3489	0.698	0	0	0
2014/05/21	2050	07/08/2014	112.01	Call	Bond Future	14,239.5200	14.2395	14,338.9500	14.3389	0.698	0	0	0
2014/05/21	2050	07/08/2014	111.99	Call	Bond Future	14,259.5200	14.2595	14,358.9500	14.3589	0.697	0	0	0
2014/05/21	2050	06/11/2014			Bond Future	128.1851	128.1851	128.2847	128.2847	0.078	0.0000	0.0000	0
2014/05/21	2050	06/11/2014	126.00	Call	Bond Future	2,185.1500	2.1851	2,284.7300	2.2847	4.557	0	0	0
2014/05/21	2050	06/11/2014	126.01	Call	Bond Future	2,175.1500	2.1751	2,274.7300	2.2747	4.578	0	0	0
2014/05/21	2050	06/11/2014	125.99	Call	Bond Future	2,195.1500	2.1951	2,294.7300	2.2947	4.536	0	0	0
2014/05/21	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	AL12	07/08/2014			Index Future	498.4430	498.4430	500.0360	500.0360	0.320	0.0000	0.0000	0
2014/05/21	AL12	06/11/2014			Index Future	506.0180	506.0180	507.6350	507.6350	0.320	0.0000	0.0000	0
2014/05/21	AL12	05/02/2015			Index Future	513.9290	513.9290	515.5620	515.5620	0.318	0.0000	0.0000	0
2014/05/21	AL37	07/08/2014			Index Future	425.1720	425.1720	425.7900	425.7900	0.145	0.0000	0.0000	0
2014/05/21	AL37	06/11/2014			Index Future	431.6340	431.6340	432.2610	432.2610	0.145	0.0000	0.0000	0
2014/05/21	AL7T	07/08/2014			Index Future	501.7000	501.7000	502.8340	502.8340	0.226	0.0000	0.0000	1
2014/05/21	AL7T	06/11/2014			Index Future	509.3240	509.3240	510.4750	510.4750	0.226	0.0000	0.0000	0
2014/05/21	ALBI	07/08/2014			Index Future	455.1300	455.1300	456.1370	456.1370	0.221	0.0000	0.0000	682
2014/05/21	ALBI	06/11/2014			Index Future	462.0470	462.0470	463.0690	463.0690	0.221	0.0000	0.0000	0
2014/05/21	ALBI	05/02/2015			Index Future	469.2710	469.2710	470.3000	470.3000	0.219	0.0000	0.0000	0
2014/05/21	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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2014/05/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/05/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/21	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
2014/05/21	EL28	07/08/2014	114.00	Call	Bond Future	8,664.7400	8.6647	9,048.9200	9.0489	4.434	0	0	0
2014/05/21	EL28	07/08/2014			Bond Future	122.6647	122.6647	123.0489	123.0489	0.313	0.0000	0.0000	0
2014/05/21	EL28	07/08/2014	114.01	Call	Bond Future	8,654.7400	8.6547	9,038.9200	9.0389	4.439	0	0	0
2014/05/21	EL28	07/08/2014	113.99	Call	Bond Future	8,674.7400	8.6747	9,058.9200	9.0589	4.429	0	0	0
2014/05/21	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	EL28	06/11/2014			Bond Future	123.0637	123.0637	123.4526	123.4526	0.316	0.0000	0.0000	0
2014/05/21	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	EL28	06/11/2014	122.00	Call	Bond Future	1,063.7100	1.0637	1,452.6100	1.4526	36.561	0	0	0
2014/05/21	EL28	06/11/2014	122.01	Call	Bond Future	1,053.7100	1.0537	1,442.6100	1.4426	36.908	0	0	0
2014/05/21	EL28	06/11/2014	121.99	Call	Bond Future	1,073.7100	1.0737	1,462.6100	1.4626	36.220	0	0	0
2014/05/21	ES33	07/08/2014			Bond Future	9.6463	84.4762	9.6019	84.8062	(0.461)	0.0000	0.0000	6,220
2014/05/21	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	ES33	07/08/2014	10.14	Call	Bond Future	3,529.5000	3.5295	3,859.5200	3.8595	9.350	0	0	0
2014/05/21	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	ES33	07/08/2014	10.15	Call	Bond Future	3,598.5300	3.5985	3,928.5500	3.9286	9.171	0	0	0
2014/05/21	ES33	07/08/2014	10.16	Call	Bond Future	3,667.4600	3.6675	3,997.4800	3.9975	8.999	0	0	0
2014/05/21	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	ES33	06/11/2014			Bond Future	9.7427	81.9760	9.6970	82.3103	(0.470)	0.0000	0.0000	0
2014/05/21	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	ES33	06/11/2014	10.29	Call	Bond Future	3,835.5700	3.8356	4,169.8800	4.1699	8.716	0	0	0
2014/05/21	ES33	06/11/2014	10.30	Call	Bond Future	3,903.0200	3.9030	4,237.3300	4.2373	8.565	0	0	0
2014/05/21	ES33	06/11/2014	10.31	Call	Bond Future	3,970.3700	3.9704	4,304.6800	4.3047	8.420	0	0	0
2014/05/21	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	ES33	05/02/2015	10.00	Call	Bond Future	1,131.8800	1.1319	1,469.3200	1.4693	29.812	0	0	0
2014/05/21	ES33	05/02/2015			Bond Future	9.8401	83.2590	9.7931	83.5964	(0.478)	0.0000	0.0000	0
2014/05/21	ES33	05/02/2015	10.01	Call	Bond Future	1,201.8400	1.2018	1,539.2800	1.5393	28.077	0	0	0
2014/05/21	ES33	05/02/2015	9.99	Call	Bond Future	1,061.8300	1.0618	1,399.2700	1.3993	31.779	0	0	0
2014/05/21	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	GOVI	07/08/2014			GOVI	453.8760	453.8760	454.8270	454.8270	0.210	0.0000	0.0000	507
2014/05/21	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	GOVI	07/08/2014	459.99	Put	GOVI	61,140.0000	6.1140	51,630.0000	5.1630	(15.554)	0	0	0
2014/05/21	GOVI	07/08/2014	460.01	Put	GOVI	61,340.0000	6.1340	51,830.0000	5.1830	(15.504)	0	0	0
2014/05/21	GOVI	07/08/2014	460.00	Put	GOVI	61,240.0000	6.1240	51,730.0000	5.1730	(15.529)	0	0	0
2014/05/21	GOVI	06/11/2014	449.01	Call	GOVI	117,640.0000	11.7640	127,290.0000	12.7290	8.203	0	0	0
2014/05/21	GOVI	06/11/2014			GOVI	460.7740	460.7740	461.7390	461.7390	0.209	0.0000	0.0000	28
2014/05/21	GOVI	06/11/2014	448.99	Call	GOVI	117,840.0000	11.7840	127,490.0000	12.7490	8.189	0	0	0
2014/05/21	GOVI	06/11/2014	449.00	Call	GOVI	117,740.0000	11.7740	127,390.0000	12.7390	8.196	0	0	0

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2014/05/21	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	GOVI	05/02/2015	459.99	Call	GOVI	79,870.0000	7.9870	89,590.0000	8.9590	12.170	0	0	0
2014/05/21	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	GOVI	05/02/2015			GOVI	467.9770	467.9770	468.9490	468.9490	0.208	0.0000	0.0000	0
2014/05/21	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	GOVI	05/02/2015	460.00	Call	GOVI	79,770.0000	7.9770	89,490.0000	8.9490	12.185	0	0	0
2014/05/21	GOVI	05/02/2015	460.01	Call	GOVI	79,670.0000	7.9670	89,390.0000	8.9390	12.200	0	0	0
2014/05/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/05/21	ICAA	07/08/2014			Can-Do Interest Rate	141.2357	141.2357	141.3181	141.3181	0.058	0.0000	0.0000	635
2014/05/21	IGOV	07/08/2014			Index Future	214.6050	214.6050	214.6740	214.6740	0.032	0.0000	0.0000	1,268
2014/05/21	IGOV	06/11/2014			Index Future	217.8920	217.8920	217.9620	217.9620	0.032	0.0000	0.0000	87
2014/05/21	IGOV	05/02/2015			Index Future	221.3250	221.3250	221.3910	221.3910	0.030	0.0000	0.0000	0
2014/05/21	ILBI	07/08/2014			Index Future	581.8980	581.8980	582.3820	582.3820	0.083	0.0000	0.0000	210
2014/05/21	ILBI	06/11/2014			Index Future	590.8190	590.8190	591.3080	591.3080	0.083	0.0000	0.0000	0
2014/05/21	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/05/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/05/21	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/05/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/05/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/05/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/05/21	JBAF	21/05/2014			Jibar Tradeable Future	5.8000	94.2000	5.7900	94.2100	(0.172)	0.0000	0.0000	0
2014/05/21	JBAF	18/06/2014			Jibar Tradeable Future	5.9500	94.0500	5.9000	94.1000	(0.840)	0.0000	0.0000	2,000
2014/05/21	JBAF	16/07/2014			Jibar Tradeable Future	6.0000	94.0000	5.9600	94.0400	(0.667)	0.0000	0.0000	545
2014/05/21	JBAF	20/08/2014			Jibar Tradeable Future	6.1500	93.8500	6.1300	93.8700	(0.325)	0.0000	0.0000	0
2014/05/21	JBAF	17/09/2014			Jibar Tradeable Future	6.2000	93.8000	6.1900	93.8100	(0.161)	0.0000	0.0000	1,000
2014/05/21	JBAF	15/10/2014			Jibar Tradeable Future	6.3600	93.6400	6.3400	93.6600	(0.314)	0.0000	0.0000	0
2014/05/21	JBAF	17/12/2014			Jibar Tradeable Future	6.5600	93.4400	6.5500	93.4500	(0.152)	0.0000	0.0000	0
2014/05/21	JBAF	18/03/2015			Jibar Tradeable Future	6.8100	93.1900	6.7700	93.2300	(0.587)	0.0000	0.0000	2,850
2014/05/21	JBAF	17/06/2015			Jibar Tradeable Future	6.9800	93.0200	6.9200	93.0800	(0.860)	0.0000	0.0000	5,000
2014/05/21	JBAF	16/09/2015			Jibar Tradeable Future	7.1400	92.8600	7.0800	92.9200	(0.840)	0.0000	0.0000	0
2014/05/21	JBAF	15/12/2015			Jibar Tradeable Future	7.2900	92.7100	7.2400	92.7600	(0.686)	0.0000	0.0000	0
2014/05/21	JBAF	16/03/2016			Jibar Tradeable Future	7.4400	92.5600	7.3900	92.6100	(0.672)	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
2014/05/21	R023	07/08/2014	8.51	Call	Bond Future	3,138.2100	3.1382	3,267.9300	3.2679	4.134	0	0	0
2014/05/21	R023	07/08/2014			Bond Future	8.1110	101.2717	8.0718	101.5073	(0.483)	0.0000	0.0000	12,377
2014/05/21	R023	07/08/2014	8.49	Call	Bond Future	3,055.8200	3.0558	3,182.7000	3.1827	4.152	0	0	0
2014/05/21	R023	07/08/2014	8.50	Call	Bond Future	3,096.9000	3.0969	3,225.2000	3.2252	4.143	0	0	0
2014/05/21	R023	07/08/2014	8.49	Put	Bond Future	816.0500	0.8161	707.3900	0.7074	(13.315)	0	0	0
2014/05/21	R023	07/08/2014	8.51	Put	Bond Future	782.0600	0.7821	676.2400	0.6762	(13.531)	0	0	0
2014/05/21	R023	07/08/2014	8.50	Put	Bond Future	798.9200	0.7989	691.6800	0.6917	(13.423)	0	0	0
2014/05/21	R023	06/11/2014			Bond Future	8.1932	98.8913	8.1524	99.1296	(0.497)	0.0000	0.0000	0
2014/05/21	R023	06/11/2014	8.59	Put	Bond Future	1,515.0900	1.5151	1,417.8500	1.4178	(6.418)	0	0	0
2014/05/21	R023	06/11/2014	8.61	Put	Bond Future	1,475.6200	1.4756	1,380.0800	1.3801	(6.475)	0	0	0
2014/05/21	R023	06/11/2014	8.59	Call	Bond Future	3,798.3800	3.7984	3,939.4100	3.9394	3.713	0	0	0
2014/05/21	R023	06/11/2014	8.60	Put	Bond Future	1,495.2600	1.4953	1,398.8700	1.3989	(6.446)	0	0	0
2014/05/21	R023	06/11/2014	8.60	Call	Bond Future	3,835.2000	3.8352	3,977.0800	3.9771	3.699	0	0	0
2014/05/21	R023	06/11/2014	8.61	Call	Bond Future	3,872.1700	3.8722	4,014.9000	4.0149	3.686	0	0	0
2014/05/21	R023	05/02/2015			Bond Future	8.2755	100.4387	8.2334	100.6782	(0.509)	0.0000	0.0000	0
2014/05/21	R023	05/02/2015	8.74	Put	Bond Future	1,950.1100	1.9501	1,848.7500	1.8488	(5.198)	0	0	0
2014/05/21	R023	05/02/2015	8.75	Call	Bond Future	4,579.6500	4.5796	4,718.5200	4.7185	3.032	0	0	0
2014/05/21	R023	05/02/2015	8.76	Call	Bond Future	4,614.9600	4.6150	4,754.5100	4.7545	3.024	0	0	0
2014/05/21	R023	05/02/2015	8.74	Call	Bond Future	4,544.4600	4.5445	4,682.6600	4.6827	3.041	0	0	0
2014/05/21	R023	05/02/2015	8.76	Put	Bond Future	1,910.9100	1.9109	1,810.9000	1.8109	(5.234)	0	0	0
2014/05/21	R023	05/02/2015	8.75	Put	Bond Future	1,930.4300	1.9304	1,829.7400	1.8297	(5.216)	0	0	0
2014/05/21	R157	07/08/2014	6.76	Put	Bond Future	308.6400	0.3086	279.5700	0.2796	(9.419)	0	0	0
2014/05/21	R157	07/08/2014			Bond Future	6.8917	112.3264	6.8481	112.3739	(0.633)	0.0000	0.0000	8,548
2014/05/21	R157	07/08/2014	6.75	Put	Bond Future	315.0300	0.3150	285.6000	0.2856	(9.342)	0	0	0
2014/05/21	R157	07/08/2014	6.74	Call	Bond Future	155.9600	0.1560	173.7200	0.1737	11.388	0	0	0
2014/05/21	R157	07/08/2014	6.75	Call	Bond Future	160.4200	0.1604	178.5200	0.1785	11.283	0	0	0
2014/05/21	R157	07/08/2014	6.76	Call	Bond Future	164.9500	0.1650	183.4100	0.1834	11.191	0	0	0
2014/05/21	R157	07/08/2014	6.74	Put	Bond Future	321.4900	0.3215	291.7200	0.2917	(9.260)	0	0	0
2014/05/21	R157	06/11/2014	6.19	Put	Bond Future	846.4400	0.8464	805.6700	0.8057	(4.817)	0	0	0
2014/05/21	R157	06/11/2014			Bond Future	7.1292	107.2218	7.0730	107.2691	(0.788)	0.0000	0.0000	0
2014/05/21	R157	06/11/2014	6.21	Put	Bond Future	831.8400	0.8318	791.3100	0.7913	(4.872)	0	0	0
2014/05/21	R157	06/11/2014	6.20	Put	Bond Future	839.1200	0.8391	798.4700	0.7985	(4.844)	0	0	0
2014/05/21	R157	06/11/2014	6.21	Call	Bond Future	54.7000	0.0547	61.4200	0.0614	12.285	0	0	0
2014/05/21	R157	06/11/2014	6.19	Call	Bond Future	52.2900	0.0523	58.7700	0.0588	12.392	0	0	0
2014/05/21	R157	06/11/2014	6.20	Call	Bond Future	53.4800	0.0535	60.0800	0.0601	12.341	0	0	0
2014/05/21	R157	05/02/2015	8.74	Call	Bond Future	844.7100	0.8447	879.5200	0.8795	4.121	0	0	0
2014/05/21	R157	05/02/2015	8.75	Put	Bond Future	126.4100	0.1264	115.9700	0.1160	(8.259)	0	0	0
2014/05/21	R157	05/02/2015			Bond Future	7.5132	108.9004	7.4361	108.9457	(1.025)	0.0000	0.0000	0
2014/05/21	R157	05/02/2015	8.74	Put	Bond Future	127.7400	0.1277	117.2200	0.1172	(8.235)	0	0	0
2014/05/21	R157	05/02/2015	8.76	Put	Bond Future	125.0900	0.1251	114.7400	0.1147	(8.274)	0	0	0
2014/05/21	R157	05/02/2015	8.75	Call	Bond Future	849.1900	0.8492	884.0800	0.8841	4.109	0	0	0
2014/05/21	R157	05/02/2015	8.76	Call	Bond Future	853.6700	0.8537	888.6500	0.8886	4.098	0	0	0
2014/05/21	R186	07/08/2014	8.31	Call	Bond Future	2,605.3100	2.6053	2,725.0300	2.7250	4.595	0	0	0
2014/05/21	R186	07/08/2014	8.70	Put	Bond Future	1,017.8400	1.0178	882.4400	0.8824	(13.303)	0	0	1,000
2014/05/21	R186	07/08/2014			Bond Future	8.2643	118.5783	8.2254	118.9115	(0.471)	8.2200	8.2200	49,530
2014/05/21	R186	07/08/2014	8.29	Call	Bond Future	2,516.2800	2.5163	2,632.0400	2.6320	4.600	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
2014/05/21	R186	07/08/2014	8.92	Put	Bond Future	615.6100		0.6156	519.7700	0.5198	(15.568)	0	0	840
2014/05/21	R186	07/08/2014	8.25	Call	Bond Future	2,343.6700		2.3437	2,451.2000	2.4512	4.588	0	0	1,200
2014/05/21	R186	07/08/2014	8.30	Call	Bond Future	2,560.5700		2.5606	2,678.3200	2.6783	4.599	0	0	0
2014/05/21	R186	07/08/2014	8.29	Put	Bond Future	2,296.8800		2.2969	2,079.4300	2.0794	(9.467)	0	0	0
2014/05/21	R186	07/08/2014	9.20	Put	Bond Future	304.5400		0.3045	247.0900	0.2471	(18.865)	0	0	2,100
2014/05/21	R186	07/08/2014	8.92	Call	Bond Future	6,036.9300		6.0369	6,274.3000	6.2743	3.932	0	0	0
2014/05/21	R186	07/08/2014	8.31	Put	Bond Future	2,215.6300		2.2156	2,002.1400	2.0021	(9.636)	0	0	0
2014/05/21	R186	07/08/2014	8.30	Put	Bond Future	2,255.9900		2.2560	2,040.5300	2.0405	(9.551)	0	0	0
2014/05/21	R186	07/08/2014	9.20	Call	Bond Future	7,934.1400		7.9341	8,209.9000	8.2099	3.476	0	0	0
2014/05/21	R186	07/08/2014	8.70	Call	Bond Future	4,660.0300		4.6600	4,857.8400	4.8578	4.245	0	0	0
2014/05/21	R186	07/08/2014	8.25	Put	Bond Future	2,465.8600		2.4659	2,240.1800	2.2402	(9.152)	0	0	0
2014/05/21	R186	06/11/2014	8.14	Call	Bond Future	2,759.7700		2.7598	2,884.0700	2.8841	4.504	0	0	0
2014/05/21	R186	06/11/2014	8.15	Put	Bond Future	4,372.7700		4.3728	4,161.1300	4.1611	(4.840)	0	0	0
2014/05/21	R186	06/11/2014			Bond Future	8.3367		120.3822	8.2964	120.7194	(0.482)	0.0000	0.0000	0
2014/05/21	R186	06/11/2014	9.17	Call	Bond Future	7,862.3000		7.8623	8,109.4100	8.1094	3.143	0	0	0
2014/05/21	R186	06/11/2014	8.15	Call	Bond Future	2,795.9800		2.7960	2,921.5400	2.9215	4.491	0	0	0
2014/05/21	R186	06/11/2014	8.16	Call	Bond Future	2,832.4800		2.8325	2,959.3000	2.9593	4.477	0	0	0
2014/05/21	R186	06/11/2014	9.17	Put	Bond Future	1,168.8400		1.1688	1,078.7500	1.0788	(7.708)	0	0	2,010
2014/05/21	R186	06/11/2014	8.14	Put	Bond Future	4,421.8700		4.4219	4,208.9700	4.2090	(4.815)	0	0	0
2014/05/21	R186	06/11/2014	8.16	Put	Bond Future	4,324.0500		4.3240	4,113.6700	4.1137	(4.865)	0	0	0
2014/05/21	R186	05/02/2015			Bond Future	8.4070		116.9703	8.3657	117.3098	(0.492)	0.0000	0.0000	0
2014/05/21	R186	05/02/2015	8.75	Call	Bond Future	5,897.8500		5.8978	6,101.4400	6.1014	3.452	0	0	0
2014/05/21	R186	05/02/2015	8.76	Call	Bond Future	5,945.8800		5.9459	6,150.4200	6.1504	3.440	0	0	0
2014/05/21	R186	05/02/2015	8.74	Call	Bond Future	5,849.9900		5.8500	6,052.6400	6.0526	3.464	0	0	0
2014/05/21	R186	05/02/2015	8.76	Put	Bond Future	3,101.7500		3.1018	2,966.8000	2.9668	(4.351)	0	0	0
2014/05/21	R186	05/02/2015	8.75	Put	Bond Future	3,132.9600		3.1330	2,997.0600	2.9971	(4.338)	0	0	0
2014/05/21	R186	05/02/2015	8.74	Put	Bond Future	3,164.4100		3.1644	3,027.5700	3.0276	(4.324)	0	0	0
2014/05/21	R197	07/08/2014			Bond Future	283.2151		283.2151	283.2093	283.2093	(0.002)	0.0000	0.0000	1,244
2014/05/21	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R197	07/08/2014	270.00	Call	Bond Future	13,215.1300		13.2151	13,209.3400	13.2093	(0.044)	0	0	0
2014/05/21	R197	07/08/2014	270.01	Call	Bond Future	13,205.1300		13.2051	13,199.3400	13.1993	(0.044)	0	0	0
2014/05/21	R197	07/08/2014	269.99	Call	Bond Future	13,225.1300		13.2251	13,219.3400	13.2193	(0.044)	0	0	0
2014/05/21	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R197	06/11/2014			Bond Future	287.5567		287.5567	287.5483	287.5483	(0.003)	0.0000	0.0000	0
2014/05/21	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R197	06/11/2014	285.00	Call	Bond Future	2,556.7200		2.5567	2,548.2800	2.5483	(0.330)	0	0	0
2014/05/21	R197	06/11/2014	285.01	Call	Bond Future	2,546.7200		2.5467	2,538.2800	2.5383	(0.331)	0	0	0
2014/05/21	R197	06/11/2014	284.99	Call	Bond Future	2,566.7200		2.5667	2,558.2800	2.5583	(0.329)	0	0	0
2014/05/21	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R201	07/08/2014	5.31	Put	Bond Future	435.5300		0.4355	414.2200	0.4142	(4.893)	0	0	0
2014/05/21	R201	07/08/2014			Bond Future	6.3611		102.0453	6.2879	102.0715	(1.151)	0.0000	0.0000	0
2014/05/21	R201	07/08/2014	5.30	Put	Bond Future	438.3700		0.4384	417.0000	0.4170	(4.875)	0	0	0
2014/05/21	R201	07/08/2014	5.31	Call	Bond Future	57.7500		0.0578	62.6700	0.0627	8.519	0	0	0
2014/05/21	R201	07/08/2014	5.29	Call	Bond Future	56.2300		0.0562	61.0400	0.0610	8.554	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
2014/05/21	R201	07/08/2014	5.30	Call	Bond Future	56.9900		0.0570	61.8500	0.0618	8.528	0	0	0
2014/05/21	R201	07/08/2014	5.29	Put	Bond Future	441.2200		0.4412	419.8000	0.4198	(4.855)	0	0	0
2014/05/21	R202	07/08/2014	207.99	Call	Bond Future	20,575.0800		20.5751	20,741.5600	20.7416	0.809	0	0	0
2014/05/21	R202	07/08/2014	208.00	Put	Bond Future	121.8100		0.1218	112.6700	0.1127	(7.503)	0	0	0
2014/05/21	R202	07/08/2014			Bond Future	228.4436		228.4436	228.6192	228.6192	0.077	0.0000	0.0000	44,590
2014/05/21	R202	07/08/2014	207.99	Put	Bond Future	121.5100		0.1215	112.3800	0.1124	(7.514)	0	0	0
2014/05/21	R202	07/08/2014	208.01	Put	Bond Future	122.1200		0.1221	112.9600	0.1130	(7.501)	0	0	0
2014/05/21	R202	07/08/2014	208.00	Call	Bond Future	20,565.3800		20.5654	20,731.8500	20.7318	0.809	0	0	0
2014/05/21	R202	07/08/2014	208.01	Call	Bond Future	20,555.6900		20.5557	20,722.1400	20.7221	0.810	0	0	0
2014/05/21	R202	06/11/2014	226.99	Call	Bond Future	4,955.4800		4.9555	5,131.7600	5.1318	3.557	0	0	0
2014/05/21	R202	06/11/2014			Bond Future	231.9455		231.9455	232.1218	232.1218	0.076	0.0000	0.0000	0
2014/05/21	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R202	06/11/2014	227.00	Call	Bond Future	4,945.4800		4.9455	5,121.7600	5.1218	3.564	0	0	0
2014/05/21	R202	06/11/2014	227.01	Call	Bond Future	4,935.4800		4.9355	5,111.7600	5.1118	3.572	0	0	0
2014/05/21	R203	07/08/2014	7.30	Call	Bond Future	570.0900		0.5701	612.0800	0.6121	7.366	0	0	0
2014/05/21	R203	07/08/2014			Bond Future	7.3759		105.7296	7.3338	105.8461	(0.571)	0.0000	0.0000	24,254
2014/05/21	R203	07/08/2014	7.31	Call	Bond Future	582.9400		0.5829	625.6900	0.6257	7.334	0	0	0
2014/05/21	R203	07/08/2014	6.84	Put	Bond Future	1,659.4100		1.6594	1,557.1800	1.5572	(6.161)	0	0	0
2014/05/21	R203	07/08/2014	7.29	Put	Bond Future	795.0100		0.7950	719.7500	0.7197	(9.467)	0	0	0
2014/05/21	R203	07/08/2014	7.31	Put	Bond Future	765.1700		0.7652	691.4100	0.6914	(9.640)	0	0	0
2014/05/21	R203	07/08/2014	7.29	Call	Bond Future	557.4000		0.5574	598.6500	0.5987	7.400	0	0	0
2014/05/21	R203	07/08/2014	7.30	Put	Bond Future	780.0000		0.7800	705.4800	0.7055	(9.554)	0	0	0
2014/05/21	R203	07/08/2014	6.84	Call	Bond Future	165.8500		0.1659	180.1300	0.1801	8.610	0	0	46
2014/05/21	R203	06/11/2014	6.86	Call	Bond Future	340.5700		0.3406	340.9500	0.3409	0.112	0	0	0
2014/05/21	R203	06/11/2014			Bond Future	7.4988		103.1741	7.4528	103.2914	(0.613)	0.0000	0.0000	0
2014/05/21	R203	06/11/2014	6.98	Call	Bond Future	425.4300		0.4254	428.6100	0.4286	0.747	0	0	14
2014/05/21	R203	06/11/2014	6.84	Call	Bond Future	327.8300		0.3278	327.8200	0.3278	(0.003)	0	0	45
2014/05/21	R203	06/11/2014	6.85	Call	Bond Future	334.1600		0.3342	334.3400	0.3343	0.054	0	0	0
2014/05/21	R203	06/11/2014	6.98	Put	Bond Future	1,759.0000		1.7590	1,644.8700	1.6449	(6.488)	0	0	0
2014/05/21	R203	06/11/2014	6.84	Put	Bond Future	2,024.9800		2.0250	1,907.6600	1.9077	(5.794)	0	0	0
2014/05/21	R203	06/11/2014	6.86	Put	Bond Future	1,985.6800		1.9857	1,868.7500	1.8688	(5.889)	0	0	0
2014/05/21	R203	06/11/2014	6.85	Put	Bond Future	2,005.2900		2.0053	1,888.1600	1.8882	(5.841)	0	0	0
2014/05/21	R203	05/02/2015	7.69	Call	Bond Future	1,237.5900		1.2376	1,283.3200	1.2833	3.695	0	0	55
2014/05/21	R203	05/02/2015			Bond Future	7.6325		104.7887	7.5825	104.9053	(0.654)	0.0000	0.0000	0
2014/05/21	R203	05/02/2015	8.34	Put	Bond Future	553.5100		0.5535	508.1100	0.5081	(8.202)	0	0	0
2014/05/21	R203	05/02/2015	8.35	Call	Bond Future	2,204.4500		2.2044	2,276.0400	2.2760	3.248	0	0	0
2014/05/21	R203	05/02/2015	8.36	Call	Bond Future	2,221.1700		2.2212	2,293.1100	2,2931	3.239	0	0	0
2014/05/21	R203	05/02/2015	8.34	Call	Bond Future	2,187.7700		2.1878	2,259.0200	2,2590	3.257	0	0	0
2014/05/21	R203	05/02/2015	8.36	Put	Bond Future	541.2000		0.5412	496.4900	0.4965	(8.261)	0	0	0
2014/05/21	R203	05/02/2015	7.69	Put	Bond Future	1,103.5000		1.1035	1,032.5800	1.0326	(6.427)	0	0	0
2014/05/21	R203	05/02/2015	8.35	Put	Bond Future	547.3300		0.5473	502.2700	0.5023	(8.233)	0	0	0
2014/05/21	R204	07/08/2014			Bond Future	7.5754		102.6728	7.5291	102.8440	(0.612)	0.0000	0.0000	24,816
2014/05/21	R204	07/08/2014	7.44	Put	Bond Future	1,222.4600		1.2225	1,108.5100	1.1085	(9.321)	0	0	0

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2014/05/21	R204	07/08/2014	7.46	Put	Bond Future	1,180.0400		1.1800	1,068.1400	1.0681	(9.483)	0	0	0
2014/05/21	R204	07/08/2014	7.45	Put	Bond Future	1,201.1300		1.2011	1,088.2000	1.0882	(9.402)	0	0	0
2014/05/21	R204	07/08/2014	7.46	Call	Bond Future	753.0300		0.7530	812.3500	0.8123	7.878	0	0	0
2014/05/21	R204	07/08/2014	7.78	Call	Bond Future	1,382.2900		1.3823	1,475.7500	1.4757	6.761	0	0	0
2014/05/21	R204	07/08/2014	7.44	Call	Bond Future	721.2400		0.7212	778.5100	0.7785	7.940	0	0	0
2014/05/21	R204	07/08/2014	7.78	Put	Bond Future	630.8000		0.6308	553.0400	0.5530	(12.327)	0	0	530
2014/05/21	R204	07/08/2014	7.45	Call	Bond Future	737.0200		0.7370	795.3100	0.7953	7.909	0	0	0
2014/05/21	R204	06/11/2014	7.99	Put	Bond Future	884.8200		0.8848	792.7300	0.7927	(10.408)	0	0	1,270
2014/05/21	R204	06/11/2014			Bond Future	7.6765		104.2346	7.6271	104.4075	(0.644)	0.0000	0.0000	0
2014/05/21	R204	06/11/2014	6.99	Put	Bond Future	2,885.0700		2.8851	2,728.9400	2.7289	(5.412)	0	0	0
2014/05/21	R204	06/11/2014	7.01	Put	Bond Future	2,830.6700		2.8307	2,675.3600	2.6754	(5.487)	0	0	0
2014/05/21	R204	06/11/2014	6.99	Call	Bond Future	451.5700		0.4516	468.3000	0.4683	3.705	0	0	0
2014/05/21	R204	06/11/2014	7.00	Put	Bond Future	2,857.8100		2.8578	2,702.0800	2.7021	(5.449)	0	0	0
2014/05/21	R204	06/11/2014	7.99	Call	Bond Future	1,972.7100		1.9727	2,053.4800	2.0535	4.094	0	0	0
2014/05/21	R204	06/11/2014	7.00	Call	Bond Future	460.2600		0.4603	477.3900	0.4774	3.722	0	0	0
2014/05/21	R204	06/11/2014	7.01	Call	Bond Future	469.0700		0.4691	486.6200	0.4866	3.741	0	0	0
2014/05/21	R204	05/02/2015			Bond Future	7.7789		101.8308	7.7264	102.0038	(0.674)	0.0000	0.0000	0
2014/05/21	R204	05/02/2015	8.25	Call	Bond Future	2,567.0700		2.5671	2,668.4200	2.6684	3.948	0	0	0
2014/05/21	R204	05/02/2015	8.26	Call	Bond Future	2,588.2600		2.5883	2,690.1200	2.6901	3.935	0	0	0
2014/05/21	R204	05/02/2015	8.24	Call	Bond Future	2,545.9700		2.5460	2,646.7900	2.6468	3.960	0	0	0
2014/05/21	R204	05/02/2015	8.26	Put	Bond Future	1,017.5000		1.0175	946.3100	0.9463	(6.997)	0	0	0
2014/05/21	R204	05/02/2015	8.25	Put	Bond Future	1,028.6500		1.0286	956.9500	0.9569	(6.970)	0	0	0
2014/05/21	R204	05/02/2015	8.24	Put	Bond Future	1,039.9000		1.0399	967.6700	0.9677	(6.946)	0	0	0
2014/05/21	R207	07/08/2014	7.69	Call	Bond Future	981.8600		0.9819	1,035.5900	1.0356	5.472	0	0	0
2014/05/21	R207	07/08/2014	7.70	Put	Bond Future	1,320.5500		1.3206	1,223.8800	1.2239	(7.320)	0	0	0
2014/05/21	R207	07/08/2014			Bond Future	7.7741		98.2589	7.7389	98.4104	(0.453)	0.0000	0.0000	34,069
2014/05/21	R207	07/08/2014	7.70	Call	Bond Future	1,001.5300		1.0015	1,056.3300	1.0563	5.472	0	0	0
2014/05/21	R207	07/08/2014	7.71	Call	Bond Future	1,021.4400		1.0214	1,077.3200	1.0773	5.471	0	0	0
2014/05/21	R207	07/08/2014	7.69	Put	Bond Future	1,344.0400		1.3440	1,246.3000	1.2463	(7.272)	0	0	0
2014/05/21	R207	07/08/2014	7.71	Put	Bond Future	1,297.3200		1.2973	1,201.7300	1.2017	(7.368)	0	0	0
2014/05/21	R207	06/11/2014	7.36	Put	Bond Future	2,920.1700		2.9202	2,804.4200	2.8044	(3.964)	0	0	0
2014/05/21	R207	06/11/2014			Bond Future	7.8650		99.7540	7.8279	99.9069	(0.471)	0.0000	0.0000	0
2014/05/21	R207	06/11/2014	7.35	Put	Bond Future	2,949.4400		2.9494	2,833.2000	2.8332	(3.941)	0	0	0
2014/05/21	R207	06/11/2014	7.36	Call	Bond Future	811.2000		0.8112	848.3600	0.8484	4.581	0	0	0
2014/05/21	R207	06/11/2014	7.34	Call	Bond Future	785.2600		0.7853	821.4200	0.8214	4.605	0	0	0
2014/05/21	R207	06/11/2014	7.35	Call	Bond Future	798.1500		0.7981	834.8200	0.8348	4.594	0	0	0
2014/05/21	R207	06/11/2014	7.34	Put	Bond Future	2,978.8900		2.9789	2,862.1400	2.8621	(3.919)	0	0	0
2014/05/21	R207	05/02/2015	8.49	Put	Bond Future	1,210.7500		1.2108	1,147.6200	1.1476	(5.214)	0	0	0
2014/05/21	R207	05/02/2015			Bond Future	7.9575		97.6736	7.9188	97.8265	(0.487)	0.0000	0.0000	0
2014/05/21	R207	05/02/2015	8.51	Put	Bond Future	1,185.4300		1.1854	1,123.1900	1.1232	(5.250)	0	0	0
2014/05/21	R207	05/02/2015	8.50	Call	Bond Future	3,308.8100		3.3088	3,399.0000	3.3990	2.726	0	0	0
2014/05/21	R207	05/02/2015	8.51	Call	Bond Future	3,334.5900		3.3346	3,425.2200	3.4252	2.718	0	0	0
2014/05/21	R207	05/02/2015	8.49	Call	Bond Future	3,283.1300		3.2831	3,372.8700	3.3729	2.733	0	0	0
2014/05/21	R207	05/02/2015	8.50	Put	Bond Future	1,198.0300		1.1980	1,135.3500	1.1353	(5.232)	0	0	0
2014/05/21	R208	07/08/2014	8.28	Call	Bond Future	2,376.0700		2.3761	2,480.8500	2.4809	4.410	0	0	0
2014/05/21	R208	07/08/2014			Bond Future	7.9285		96.4684	7.8888	96.6630	(0.501)	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
2014/05/21	R208	07/08/2014	7.80	Call	Bond Future	1,054.1500	1.0542	1,103.7000	1.1037	4.700	0	0	0
2014/05/21	R208	07/08/2014	7.79	Put	Bond Future	1,714.0500	1.7141	1,568.0200	1.5680	(8.520)	0	0	0
2014/05/21	R208	07/08/2014	7.81	Put	Bond Future	1,657.7600	1.6578	1,513.8400	1.5138	(8.682)	0	0	0
2014/05/21	R208	07/08/2014	7.80	Put	Bond Future	1,685.7500	1.6857	1,540.7700	1.5408	(8.600)	0	0	0
2014/05/21	R208	07/08/2014	7.81	Call	Bond Future	1,075.4900	1.0755	1,126.1000	1.1261	4.706	0	0	0
2014/05/21	R208	07/08/2014	8.28	Put	Bond Future	674.5900	0.6746	584.8400	0.5848	(13.304)	0	0	630
2014/05/21	R208	07/08/2014	7.79	Call	Bond Future	1,033.0800	1.0331	1,081.5800	1.0816	4.695	0	0	0
2014/05/21	R208	06/11/2014	7.46	Call	Bond Future	858.5900	0.8586	911.0600	0.9111	6.111	0	0	0
2014/05/21	R208	06/11/2014			Bond Future	8.0157	94.5373	7.9742	94.7339	(0.517)	0.0000	0.0000	0
2014/05/21	R208	06/11/2014	7.44	Call	Bond Future	830.2200	0.8302	881.3600	0.8814	6.160	0	0	0
2014/05/21	R208	06/11/2014	7.45	Call	Bond Future	844.3200	0.8443	896.1200	0.8961	6.135	0	0	0
2014/05/21	R208	06/11/2014	8.50	Put	Bond Future	1,009.5000	1.0095	942.4500	0.9425	(6.642)	0	0	1,520
2014/05/21	R208	06/11/2014	7.44	Put	Bond Future	3,603.9900	3.6040	3,458.5400	3.4585	(4.036)	0	0	0
2014/05/21	R208	06/11/2014	7.46	Put	Bond Future	3,534.3200	3.5343	3,390.2000	3.3902	(4.078)	0	0	0
2014/05/21	R208	06/11/2014	8.50	Call	Bond Future	3,268.1700	3.2682	3,397.7100	3.3977	3.964	0	0	0
2014/05/21	R208	06/11/2014	7.45	Put	Bond Future	3,569.0600	3.5691	3,424.2700	3.4243	(4.057)	0	0	0
2014/05/21	R208	05/02/2015	8.51	Call	Bond Future	3,436.2300	3.4362	3,557.5100	3.5575	3.529	0	0	0
2014/05/21	R208	05/02/2015			Bond Future	8.1021	96.0167	8.0590	96.2141	(0.532)	0.0000	0.0000	0
2014/05/21	R208	05/02/2015	8.49	Call	Bond Future	3,380.0500	3.3800	3,500.5300	3.5005	3.564	0	0	0
2014/05/21	R208	05/02/2015	8.51	Put	Bond Future	1,594.0500	1.5941	1,517.9800	1.5180	(4.772)	0	0	0
2014/05/21	R208	05/02/2015	8.50	Put	Bond Future	1,610.3800	1.6104	1,534.0700	1.5341	(4.739)	0	0	0
2014/05/21	R208	05/02/2015	8.49	Put	Bond Future	1,627.1600	1.6272	1,550.2900	1.5503	(4.724)	0	0	0
2014/05/21	R208	05/02/2015	8.50	Call	Bond Future	3,407.9300	3.4079	3,528.9700	3.5290	3.552	0	0	0
2014/05/21	R209	07/08/2014	9.04	Put	Bond Future	2,035.1500	2.0351	1,825.8900	1.8259	(10.282)	0	0	0
2014/05/21	R209	07/08/2014			Bond Future	8.9528	76.6242	8.9094	76.9542	(0.486)	0.0000	0.0000	24,622
2014/05/21	R209	07/08/2014	9.06	Put	Bond Future	1,967.3800	1.9674	1,761.7700	1.7618	(10.451)	0	0	0
2014/05/21	R209	07/08/2014	9.05	Put	Bond Future	2,001.0500	2.0010	1,793.6200	1.7936	(10.366)	0	0	0
2014/05/21	R209	07/08/2014	9.05	Call	Bond Future	2,730.5400	2.7305	2,853.1600	2.8532	4.491	0	0	0
2014/05/21	R209	07/08/2014	9.06	Call	Bond Future	2,771.3300	2.7713	2,895.7700	2.8958	4.490	0	0	0
2014/05/21	R209	07/08/2014	9.04	Call	Bond Future	2,690.0600	2.6901	2,810.8500	2.8108	4.490	0	0	0
2014/05/21	R209	06/11/2014	9.50	Call	Bond Future	5,400.0200	5.4000	5,601.9500	5.6020	3.739	0	0	0
2014/05/21	R209	06/11/2014	8.95	Call	Bond Future	3,163.9300	3.1639	3,304.2200	3.3042	4.434	0	0	2,050
2014/05/21	R209	06/11/2014			Bond Future	9.0215	74.6430	8.9769	74.9774	(0.494)	0.0000	0.0000	0
2014/05/21	R209	06/11/2014	9.05	Put	Bond Future	3,315.3100	3.3153	3,133.0100	3.1330	(5.499)	0	0	0
2014/05/21	R209	06/11/2014	9.58	Put	Bond Future	1,770.3100	1.7703	1,646.3700	1.6464	(7.001)	0	0	907
2014/05/21	R209	06/11/2014	10.00	Call	Bond Future	7,804.1000	7.8041	8,054.2500	8.0542	3.205	0	0	0
2014/05/21	R209	06/11/2014	8.99	Put	Bond Future	3,542.0600	3.5421	3,353.0900	3.3531	(5.335)	0	0	0
2014/05/21	R209	06/11/2014	9.01	Put	Bond Future	3,465.0000	3.4650	3,278.1800	3.2782	(5.392)	0	0	0
2014/05/21	R209	06/11/2014	10.05	Call	Bond Future	8,052.3800	8.0524	8,306.7900	8.3068	3.159	0	0	0
2014/05/21	R209	06/11/2014	9.50	Put	Bond Future	1,955.7800	1.9558	1,823.3300	1.8233	(6.772)	0	0	5,500
2014/05/21	R209	06/11/2014	8.95	Put	Bond Future	3,701.0700	3.7011	3,506.9800	3.5070	(5.244)	0	0	0
2014/05/21	R209	06/11/2014	9.95	Call	Bond Future	7,553.1800	7.5532	7,799.0700	7.7991	3.255	0	0	0
2014/05/21	R209	06/11/2014	9.00	Put	Bond Future	3,503.1600	3.5032	3,315.3700	3.3154	(5.361)	0	0	0
2014/05/21	R209	06/11/2014	8.50	Call	Bond Future	1,801.1300	1.8011	1,889.1000	1.8891	4.884	0	0	5,500
2014/05/21	R209	06/11/2014	10.05	Put	Bond Future	950.6000	0.9506	870.6300	0.8706	(8.413)	0	0	2,050
2014/05/21	R209	06/11/2014	8.99	Call	Bond Future	3,306.1200	3.3061	3,451.5300	3.4515	4.398	0	0	0
2014/05/21	R209	06/11/2014	9.05	Call	Bond Future	3,527.6500	3.5276	3,679.7300	3.6797	4.311	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
2014/05/21	R209	06/11/2014	9.58	Call	Bond Future	5,765.9100	5.7659	5,976.3500	5.9763	3.650	0	0	0
2014/05/21	R209	06/11/2014	10.00	Put	Bond Future	1,022.2800	1.0223	938.0500	0.9381	(8.239)	0	0	1,640
2014/05/21	R209	06/11/2014	9.00	Call	Bond Future	3,342.2200	3.3422	3,488.8100	3.4888	4.386	0	0	1,640
2014/05/21	R209	06/11/2014	9.01	Call	Bond Future	3,378.9500	3.3789	3,526.5100	3.5265	4.367	0	0	0
2014/05/21	R209	06/11/2014	9.95	Put	Bond Future	1,093.7600	1.0938	1,005.2700	1.0053	(8.090)	0	0	2,050
2014/05/21	R209	06/11/2014	8.50	Put	Bond Future	5,860.5600	5.8606	5,614.1500	5.6141	(4.205)	0	0	0
2014/05/21	R209	05/02/2015			Bond Future	9.0885	75.8113	9.0429	76.1491	(0.502)	0.0000	0.0000	0
2014/05/21	R209	05/02/2015	9.25	Call	Bond Future	4,853.6300	4.8536	5,040.8500	5.0408	3.857	0	0	0
2014/05/21	R209	05/02/2015	9.26	Call	Bond Future	4,892.5800	4.8926	5,080.7000	5.0807	3.845	0	0	0
2014/05/21	R209	05/02/2015	9.25	Put	Bond Future	3,677.0000	3.6770	3,526.4400	3.5264	(4.095)	0	0	0
2014/05/21	R209	05/02/2015	9.24	Call	Bond Future	4,814.8200	4.8148	5,001.1300	5.0011	3.870	0	0	0
2014/05/21	R209	05/02/2015	9.24	Put	Bond Future	3,710.1900	3.7102	3,558.7200	3.5587	(4.083)	0	0	0
2014/05/21	R209	05/02/2015	9.26	Put	Bond Future	3,644.0600	3.6441	3,494.4000	3.4944	(4.107)	0	0	0
2014/05/21	R210	07/08/2014			Bond Future	170.3075	170.3075	170.8360	170.8360	0.310	0.0000	0.0000	618
2014/05/21	R210	07/08/2014	159.00	Call	Bond Future	11,307.5200	11.3075	11,836.0100	11.8360	4.674	0	0	0
2014/05/21	R210	07/08/2014	159.01	Call	Bond Future	11,297.5200	11.2975	11,826.0100	11.8260	4.678	0	0	0
2014/05/21	R210	07/08/2014	158.99	Call	Bond Future	11,317.5200	11.3175	11,846.0100	11.8460	4.670	0	0	0
2014/05/21	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R210	06/11/2014			Bond Future	170.8787	170.8787	171.4137	171.4137	0.313	0.0000	0.0000	0
2014/05/21	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R210	06/11/2014	169.00	Call	Bond Future	1,878.7200	1.8787	2,413.6500	2.4137	28.473	0	0	0
2014/05/21	R210	06/11/2014	169.01	Call	Bond Future	1,868.7200	1.8687	2,403.6500	2.4037	28.625	0	0	0
2014/05/21	R210	06/11/2014	168.99	Call	Bond Future	1,888.7200	1.8887	2,423.6500	2.4237	28.322	0	0	0
2014/05/21	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R211	07/08/2014			Bond Future	128.8896	128.8896	128.9797	128.9797	0.070	0.0000	0.0000	390
2014/05/21	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R211	07/08/2014	128.00	Call	Bond Future	889.6200	0.8896	979.6800	0.9797	10.123	0	0	0
2014/05/21	R211	07/08/2014	128.01	Call	Bond Future	879.6200	0.8796	969.6800	0.9697	10.239	0	0	0
2014/05/21	R211	07/08/2014	127.99	Call	Bond Future	899.6200	0.8996	989.6800	0.9897	10.011	0	0	0
2014/05/21	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R211	06/11/2014	130.00	Call	Bond Future	865.7600	0.8658	956.0400	0.9560	10.428	0	0	0
2014/05/21	R211	06/11/2014	130.01	Call	Bond Future	855.7600	0.8558	946.0400	0.9460	10.550	0	0	0
2014/05/21	R211	06/11/2014			Bond Future	130.8658	130.8658	130.9560	130.9560	0.069	0.0000	0.0000	0
2014/05/21	R211	06/11/2014	129.99	Call	Bond Future	875.7600	0.8758	966.0400	0.9660	10.309	0	0	0
2014/05/21	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R212	07/08/2014	128.99	Call	Bond Future	5,266.2100	5.2662	5,367.0800	5.3671	1.915	0	0	0
2014/05/21	R212	07/08/2014			Bond Future	134.2562	134.2562	134.3571	134.3571	0.075	0.0000	0.0000	21,797
2014/05/21	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	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
2014/05/21	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R212	07/08/2014	129.00	Call	Bond Future	5,256.2100	5.2562	5,357.0800	5.3571	1.919	0	0	0
2014/05/21	R212	07/08/2014	129.01	Call	Bond Future	5,246.2100	5.2462	5,347.0800	5.3471	1.923	0	0	0
2014/05/21	R212	06/11/2014			Bond Future	136.3147	136.3147	136.4158	136.4158	0.074	0.0000	0.0000	0
2014/05/21	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R212	06/11/2014	135.00	Call	Bond Future	1,314.7200	1.3147	1,415.8200	1.4158	7.690	0	0	0
2014/05/21	R212	06/11/2014	135.01	Call	Bond Future	1,304.7200	1.3047	1,405.8200	1.4058	7.749	0	0	0
2014/05/21	R212	06/11/2014	134.99	Call	Bond Future	1,324.7200	1.3247	1,425.8200	1.4258	7.632	0	0	0
2014/05/21	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R213	07/08/2014	8.86	Call	Bond Future	2,519.5000	2.5195	2,626.0100	2.6260	4.227	0	0	0
2014/05/21	R213	07/08/2014			Bond Future	8.8070	87.5411	8.7684	87.8364	(0.438)	0.0000	0.0000	24,188
2014/05/21	R213	07/08/2014	8.84	Call	Bond Future	2,440.1800	2.4402	2,543.4300	2.5434	4.231	0	0	0
2014/05/21	R213	07/08/2014	8.85	Call	Bond Future	2,479.6600	2.4797	2,584.5400	2.5845	4.230	0	0	0
2014/05/21	R213	07/08/2014	8.84	Put	Bond Future	2,188.5400	2.1885	1,996.4600	1.9965	(8.777)	0	0	0
2014/05/21	R213	07/08/2014	8.86	Put	Bond Future	2,115.9300	2.1159	1,927.1100	1.9271	(8.924)	0	0	0
2014/05/21	R213	07/08/2014	8.85	Put	Bond Future	2,152.0100	2.1520	1,961.5600	1.9616	(8.850)	0	0	0
2014/05/21	R213	06/11/2014	8.84	Call	Bond Future	3,276.1200	3.2761	3,404.4500	3.4044	3.917	0	0	0
2014/05/21	R213	06/11/2014	8.85	Put	Bond Future	3,547.0100	3.5470	3,377.3700	3.3774	(4.783)	0	0	0
2014/05/21	R213	06/11/2014			Bond Future	8.8811	85.3312	8.8414	85.6302	(0.446)	0.0000	0.0000	0
2014/05/21	R213	06/11/2014	8.85	Call	Bond Future	3,312.8500	3.3129	3,442.2400	3.4422	3.906	0	0	0
2014/05/21	R213	06/11/2014	8.86	Call	Bond Future	3,349.8100	3.3498	3,480.2500	3.4802	3.894	0	0	0
2014/05/21	R213	06/11/2014	8.84	Put	Bond Future	3,585.8900	3.5859	3,415.1900	3.4152	(4.760)	0	0	0
2014/05/21	R213	06/11/2014	8.86	Put	Bond Future	3,508.4500	3.5085	3,339.8600	3.3399	(4.805)	0	0	0
2014/05/21	R213	05/02/2015	9.26	Put	Bond Future	3,255.4600	3.2555	3,130.3300	3.1303	(3.844)	0	0	0
2014/05/21	R213	05/02/2015			Bond Future	8.9548	86.6665	8.9142	86.9681	(0.453)	0.0000	0.0000	0
2014/05/21	R213	05/02/2015	9.25	Put	Bond Future	3,285.1600	3.2852	3,159.2500	3.1593	(3.833)	0	0	0
2014/05/21	R213	05/02/2015	9.24	Put	Bond Future	3,315.3600	3.3154	3,188.6600	3.1887	(3.822)	0	0	0
2014/05/21	R213	05/02/2015	9.25	Call	Bond Future	5,432.7300	5.4327	5,608.4700	5.6085	3.235	0	0	0
2014/05/21	R213	05/02/2015	9.26	Call	Bond Future	5,474.3800	5.4744	5,650.9000	5.6509	3.224	0	0	0
2014/05/21	R213	05/02/2015	9.24	Call	Bond Future	5,391.4900	5.3915	5,566.4400	5.5664	3.245	0	0	0
2014/05/21	R214	07/08/2014	9.54	Put	Bond Future	1,025.2200	1.0252	901.6400	0.9016	(12.054)	0	0	0
2014/05/21	R214	07/08/2014			Bond Future	9.0520	77.4021	9.0137	77.7044	(0.423)	0.0000	0.0000	5,228
2014/05/21	R214	07/08/2014	9.56	Put	Bond Future	986.0400	0.9860	865.5200	0.8655	(12.223)	0	0	0
2014/05/21	R214	07/08/2014	9.55	Put	Bond Future	1,005.4700	1.0055	883.4200	0.8834	(12.139)	0	0	0
2014/05/21	R214	07/08/2014	9.56	Call	Bond Future	4,807.4200	4.8074	4,989.1900	4.9892	3.781	0	0	0
2014/05/21	R214	07/08/2014	9.54	Call	Bond Future	4,702.4300	4.7024	4,881.1400	4.8811	3.800	0	0	0
2014/05/21	R214	07/08/2014	9.55	Call	Bond Future	4,754.8300	4.7548	4,935.0700	4.9351	3.791	0	0	0
2014/05/21	R214	06/11/2014	9.64	Call	Bond Future	5,856.2300	5.8562	6,044.4000	6.0444	3.213	0	0	0
2014/05/21	R214	06/11/2014			Bond Future	9.1211	75.2910	9.0817	75.5972	(0.431)	0.0000	0.0000	0
2014/05/21	R214	06/11/2014	9.65	Call	Bond Future	5,903.1200	5.9031	6,092.2300	6.0922	3.204	0	0	0
2014/05/21	R214	06/11/2014	9.66	Call	Bond Future	5,950.1300	5.9501	6,140.1900	6.1402	3.194	0	0	0
2014/05/21	R214	06/11/2014	9.64	Put	Bond Future	2,005.1900	2.0052	1,887.2300	1.8872	(5.883)	0	0	0
2014/05/21	R214	06/11/2014	9.66	Put	Bond Future	1,957.4200	1.9574	1,841.3500	1.8413	(5.930)	0	0	0
2014/05/21	R214	06/11/2014	9.65	Put	Bond Future	1,981.1900	1.9812	1,864.1700	1.8642	(5.907)	0	0	0
2014/05/21	R214	05/02/2015	9.50	Call	Bond Future	5,766.1400	5.7661	5,947.8600	5.9479	3.152	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
2014/05/21	R214	05/02/2015			Bond Future	9.1897	76.4692	9.1495	76.7783	(0.438)	0.0000	0.0000	0
2014/05/21	R214	05/02/2015	9.51	Call	Bond Future	5,807.9700	5.8080	5,990.4600	5.9905	3.142	0	0	0
2014/05/21	R214	05/02/2015	9.49	Call	Bond Future	5,724.1800	5.7242	5,905.1200	5.9051	3.161	0	0	0
2014/05/21	R214	05/02/2015	9.50	Put	Bond Future	3,452.4000	3.4524	3,325.0300	3.3250	(3.689)	0	0	0
2014/05/21	R214	05/02/2015	9.49	Put	Bond Future	3,483.1100	3.4831	3,354.9600	3.3550	(3.679)	0	0	0
2014/05/21	R214	05/02/2015	9.51	Put	Bond Future	3,421.6800	3.4217	3,295.0800	3.2951	(3.700)	0	0	0
2014/05/21	R248	07/08/2014			Bond Future	9.1087	100.1743	9.0754	100.5110	(0.366)	0.0000	0.0000	14,129
2014/05/21	R248	07/08/2014	9.65	Call	Bond Future	5,192.2000	5.1922	5,528.9000	5.5289	6.485	0	0	0
2014/05/21	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R248	07/08/2014	9.66	Call	Bond Future	5,283.3800	5.2834	5,620.0800	5.6201	6.373	0	0	0
2014/05/21	R248	07/08/2014	9.64	Call	Bond Future	5,100.8600	5.1009	5,437.5600	5.4376	6.601	0	0	0
2014/05/21	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R248	06/11/2014			Bond Future	9.1797	97.2713	9.1455	97.6122	(0.372)	0.0000	0.0000	0
2014/05/21	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R248	06/11/2014	9.72	Call	Bond Future	5,112.1600	5.1122	5,453.0300	5.4530	6.668	0	0	0
2014/05/21	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R248	06/11/2014	9.73	Call	Bond Future	5,202.1300	5.2021	5,543.0000	5.5430	6.553	0	0	0
2014/05/21	R248	06/11/2014	9.74	Call	Bond Future	5,291.9400	5.2919	5,632.8100	5.6328	6.441	0	0	0
2014/05/21	R248	05/02/2015			Bond Future	9.2504	98.7934	9.2155	99.1373	(0.378)	0.0000	0.0000	0
2014/05/21	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	R248	05/02/2015	9.50	Call	Bond Future	2,389.9700	2.3900	2,733.8900	2.7339	14.390	0	0	0
2014/05/21	R248	05/02/2015	9.51	Call	Bond Future	2,483.4900	2.4835	2,827.4100	2.8274	13.848	0	0	0
2014/05/21	R248	05/02/2015	9.49	Call	Bond Future	2,296.2700	2.2963	2,640.1900	2.6402	14.977	0	0	0
2014/05/21	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/21	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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