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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/05/2014 TO 19/05/2014

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
2014/05/19	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/19	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	2025	07/08/2014	109.01	Call	Bond Future	7,440.4800	7.4405	7,467.8200	7.4678	0.367	0	0	0
2014/05/19	2025	07/08/2014			Bond Future	116.4505	116.4505	116.4778	116.4778	0.023	0.0000	0.0000	0
2014/05/19	2025	07/08/2014	108.99	Call	Bond Future	7,460.4800	7.4605	7,487.8200	7.4878	0.366	0	0	0
2014/05/19	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2025	07/08/2014	109.00	Call	Bond Future	7,450.4800	7.4505	7,477.8200	7.4778	0.367	0	0	0
2014/05/19	2025	06/11/2014	117.01	Call	Bond Future	1,225.5500	1.2256	1,253.4600	1.2535	2.277	0	0	0
2014/05/19	2025	06/11/2014			Bond Future	118.2356	118.2356	118.2635	118.2635	0.024	0.0000	0.0000	0
2014/05/19	2025	06/11/2014	116.99	Call	Bond Future	1,245.5500	1.2456	1,273.4600	1.2735	2.241	0	0	0
2014/05/19	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2025	06/11/2014	117.00	Call	Bond Future	1,235.5500	1.2356	1,263.4600	1.2635	2.259	0	0	0
2014/05/19	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2030	07/08/2014			Bond Future	8.7548	93.9250	8.7025	94.3446	(0.597)	0.0000	0.0000	4,308
2014/05/19	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2030	07/08/2014	8.99	Call	Bond Future	1,855.7600	1.8558	2,275.4000	2.2754	22.613	0	0	0
2014/05/19	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2030	07/08/2014	9.00	Call	Bond Future	1,933.4800	1.9335	2,353.1200	2.3531	21.704	0	0	0
2014/05/19	2030	07/08/2014	9.01	Call	Bond Future	2,011.1100	2.0111	2,430.7500	2.4307	20.866	0	0	0
2014/05/19	2030	06/11/2014	9.01	Call	Bond Future	1,415.5100	1.4155	1,841.5900	1.8416	30.101	0	0	0
2014/05/19	2030	06/11/2014			Bond Future	8.8283	95.3544	8.7744	95.7805	(0.611)	0.0000	0.0000	0
2014/05/19	2030	06/11/2014	8.99	Call	Bond Future	1,261.1800	1.2612	1,687.2600	1.6873	33.784	0	0	0
2014/05/19	2030	06/11/2014	9.00	Call	Bond Future	1,338.3900	1.3384	1,764.4700	1.7645	31.835	0	0	0
2014/05/19	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2030	05/02/2015			Bond Future	8.9003	92.8474	8.8454	93.2742	(0.617)	0.0000	0.0000	0
2014/05/19	2030	05/02/2015	9.25	Call	Bond Future	2,654.8600	2.6549	3,081.7300	3.0817	16.079	0	0	0
2014/05/19	2030	05/02/2015	9.24	Call	Bond Future	2,580.4600	2.5805	3,007.3300	3.0073	16.542	0	0	0
2014/05/19	2030	05/02/2015	9.26	Call	Bond Future	2,729.1700	2.7292	3,156.0400	3.1560	15.641	0	0	0
2014/05/19	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	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
2014/05/19	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2037	07/08/2014			Bond Future	8.9501	95.9462	8.9031	96.3839	(0.525)	0.0000	0.0000	10,102
2014/05/19	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2037	07/08/2014	9.06	Call	Bond Future	1,011.5300	1.0115	1,449.2300	1.4492	43.271	0	0	0
2014/05/19	2037	07/08/2014	9.04	Call	Bond Future	828.7900	0.8288	1,266.4900	1.2665	52.812	0	0	0
2014/05/19	2037	07/08/2014	9.05	Call	Bond Future	920.2300	0.9202	1,357.9300	1.3579	47.564	0	0	0
2014/05/19	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2037	06/11/2014	9.69	Call	Bond Future	5,832.9500	5.8329	6,277.3700	6.2774	7.619	0	0	0
2014/05/19	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2037	06/11/2014			Bond Future	9.0196	97.4065	8.9712	97.8509	(0.536)	0.0000	0.0000	0
2014/05/19	2037	06/11/2014	9.70	Call	Bond Future	5,915.5600	5.9156	6,359.9800	6.3600	7.513	0	0	0
2014/05/19	2037	06/11/2014	9.71	Call	Bond Future	5,998.0500	5.9980	6,442.4700	6.4425	7.409	0	0	0
2014/05/19	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2037	05/02/2015			Bond Future	9.0876	94.6813	9.0385	95.1267	(0.541)	0.0000	0.0000	0
2014/05/19	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2037	05/02/2015	9.50	Call	Bond Future	3,608.2600	3.6083	4,053.6200	4.0536	12.343	0	0	0
2014/05/19	2037	05/02/2015	9.51	Call	Bond Future	3,693.0000	3.6930	4,138.3600	4.1384	12.060	0	0	0
2014/05/19	2037	05/02/2015	9.49	Call	Bond Future	3,523.3900	3.5234	3,968.7500	3.9688	12.640	0	0	0
2014/05/19	2038	07/08/2014			Bond Future	120.1131	120.1131	120.1422	120.1422	0.024	0.0000	0.0000	334
2014/05/19	2038	07/08/2014	106.00	Call	Bond Future	14,113.1100	14.1131	14,142.2200	14.1422	0.206	0	0	0
2014/05/19	2038	07/08/2014	106.01	Call	Bond Future	14,103.1100	14.1031	14,132.2200	14.1322	0.206	0	0	0
2014/05/19	2038	07/08/2014	105.99	Call	Bond Future	14,123.1100	14.1231	14,152.2200	14.1522	0.206	0	0	0
2014/05/19	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2038	06/11/2014	120.01	Call	Bond Future	1,944.2600	1.9443	1,974.0700	1.9741	1.533	0	0	0
2014/05/19	2038	06/11/2014			Bond Future	121.9543	121.9543	121.9841	121.9841	0.024	0.0000	0.0000	0
2014/05/19	2038	06/11/2014	119.99	Call	Bond Future	1,964.2600	1.9643	1,994.0700	1.9941	1.518	0	0	0
2014/05/19	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2038	06/11/2014	120.00	Call	Bond Future	1,954.2600	1.9543	1,984.0700	1.9841	1.525	0	0	0
2014/05/19	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2046	07/08/2014			Bond Future	118.1569	118.1569	118.1857	118.1857	0.024	0.0000	0.0000	5,218
2014/05/19	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2046	07/08/2014	104.44	Call	Bond Future	13,716.8600	13.7169	13,745.6500	13.7457	0.210	0	0	0
2014/05/19	2046	07/08/2014	104.45	Call	Bond Future	13,706.8600	13.7069	13,735.6500	13.7357	0.210	0	0	0
2014/05/19	2046	07/08/2014	104.43	Call	Bond Future	13,726.8600	13.7269	13,755.6500	13.7557	0.210	0	0	0
2014/05/19	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2046	06/11/2014	104.45	Call	Bond Future	14,172.3500	14.1723	14,201.7700	14.2018	0.208	0	0	0
2014/05/19	2046	06/11/2014			Bond Future	118.6224	118.6224	118.6518	118.6518	0.025	0.0000	0.0000	0
2014/05/19	2046	06/11/2014	104.43	Call	Bond Future	14,192.3500	14.1923	14,221.7700	14.2218	0.207	0	0	0
2014/05/19	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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2014/05/19	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2046	06/11/2014	104.44	Call	Bond Future	14,182.3500	14.1823	14,211.7700	14.2118	0.207	0	0	0
2014/05/19	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2050	07/08/2014			Bond Future	126.1858	126.1858	126.2170	126.2170	0.025	0.0000	0.0000	2,150
2014/05/19	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2050	07/08/2014	112.00	Call	Bond Future	14,185.7700	14.1858	14,217.0300	14.2170	0.220	0	0	0
2014/05/19	2050	07/08/2014	112.01	Call	Bond Future	14,175.7700	14.1758	14,207.0300	14.2070	0.221	0	0	0
2014/05/19	2050	07/08/2014	111.99	Call	Bond Future	14,195.7700	14.1958	14,227.0300	14.2270	0.220	0	0	0
2014/05/19	2050	06/11/2014			Bond Future	128.1199	128.1199	128.1516	128.1516	0.025	0.0000	0.0000	0
2014/05/19	2050	06/11/2014	126.00	Call	Bond Future	2,119.8500	2.1199	2,151.5600	2.1516	1.496	0	0	0
2014/05/19	2050	06/11/2014	126.01	Call	Bond Future	2,109.8500	2.1099	2,141.5600	2.1416	1.503	0	0	0
2014/05/19	2050	06/11/2014	125.99	Call	Bond Future	2,129.8500	2.1299	2,161.5600	2.1616	1.489	0	0	0
2014/05/19	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	AL12	07/08/2014			Index Future	502.1890	502.1890	504.3250	504.3250	0.425	0.0000	0.0000	0
2014/05/19	AL12	06/11/2014			Index Future	509.8250	509.8250	511.9890	511.9890	0.424	0.0000	0.0000	0
2014/05/19	AL12	05/02/2015			Index Future	517.8390	517.8390	520.0030	520.0030	0.418	0.0000	0.0000	0
2014/05/19	AL37	07/08/2014			Index Future	425.8220	425.8220	426.9030	426.9030	0.254	0.0000	0.0000	0
2014/05/19	AL37	06/11/2014			Index Future	432.2970	432.2970	433.3900	433.3900	0.253	0.0000	0.0000	0
2014/05/19	AL7T	07/08/2014			Index Future	503.3590	503.3590	505.0020	505.0020	0.326	0.0000	0.0000	1
2014/05/19	AL7T	06/11/2014			Index Future	511.0120	511.0120	512.6760	512.6760	0.326	0.0000	0.0000	0
2014/05/19	ALBI	07/08/2014			Index Future	457.0900	457.0900	458.5450	458.5450	0.318	0.0000	0.0000	682
2014/05/19	ALBI	06/11/2014			Index Future	464.0400	464.0400	465.5130	465.5130	0.317	0.0000	0.0000	0
2014/05/19	ALBI	05/02/2015			Index Future	471.3340	471.3340	472.8000	472.8000	0.311	0.0000	0.0000	0
2014/05/19	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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2014/05/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/05/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/19	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
2014/05/19	EL28	07/08/2014	114.00	Call	Bond Future	8,027.2600	8.0273	8,633.5900	8.6336	7.553	0	0	0
2014/05/19	EL28	07/08/2014			Bond Future	122.0273	122.0273	122.6336	122.6336	0.497	0.0000	0.0000	0
2014/05/19	EL28	07/08/2014	114.01	Call	Bond Future	8,017.2600	8.0173	8,623.5900	8.6236	7.563	0	0	0
2014/05/19	EL28	07/08/2014	113.99	Call	Bond Future	8,037.2600	8.0373	8,643.5900	8.6436	7.544	0	0	0
2014/05/19	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	EL28	06/11/2014			Bond Future	122.4163	122.4163	123.0320	123.0320	0.503	0.0000	0.0000	0
2014/05/19	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	EL28	06/11/2014	122.00	Call	Bond Future	416.3200	0.4163	1,032.0500	1.0320	147.898	0	0	0
2014/05/19	EL28	06/11/2014	122.01	Call	Bond Future	406.3200	0.4063	1,022.0500	1.0220	151.538	0	0	0
2014/05/19	EL28	06/11/2014	121.99	Call	Bond Future	426.3200	0.4263	1,042.0500	1.0420	144.429	0	0	0
2014/05/19	ES33	07/08/2014			Bond Future	9.5454	85.2280	9.4982	85.5834	(0.495)	0.0000	0.0000	6,220
2014/05/19	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	ES33	07/08/2014	10.14	Call	Bond Future	4,281.2600	4.2813	4,636.6700	4.6367	8.302	0	0	0
2014/05/19	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	ES33	07/08/2014	10.15	Call	Bond Future	4,350.2900	4.3503	4,705.7000	4.7057	8.170	0	0	0
2014/05/19	ES33	07/08/2014	10.16	Call	Bond Future	4,419.2200	4.4192	4,774.6300	4.7746	8.042	0	0	0
2014/05/19	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	ES33	06/11/2014			Bond Future	9.6386	82.7390	9.5899	83.0999	(0.505)	0.0000	0.0000	0
2014/05/19	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	ES33	06/11/2014	10.29	Call	Bond Future	4,598.6500	4.5987	4,959.5000	4.9595	7.847	0	0	0
2014/05/19	ES33	06/11/2014	10.30	Call	Bond Future	4,666.1000	4.6661	5,026.9500	5.0269	7.733	0	0	0
2014/05/19	ES33	06/11/2014	10.31	Call	Bond Future	4,733.4500	4.7335	5,094.3000	5.0943	7.623	0	0	0
2014/05/19	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	ES33	05/02/2015	10.00	Call	Bond Future	1,913.7000	1.9137	2,275.0500	2.2750	18.882	0	0	0
2014/05/19	ES33	05/02/2015			Bond Future	9.7316	84.0408	9.6820	84.4021	(0.510)	0.0000	0.0000	0
2014/05/19	ES33	05/02/2015	10.01	Call	Bond Future	1,983.6600	1.9837	2,345.0100	2.3450	18.216	0	0	0
2014/05/19	ES33	05/02/2015	9.99	Call	Bond Future	1,843.6500	1.8437	2,205.0000	2.2050	19.600	0	0	0
2014/05/19	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	GOVI	07/08/2014			GOVI	455.6350	455.6350	457.0360	457.0360	0.307	0.0000	0.0000	507
2014/05/19	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	GOVI	07/08/2014	459.99	Put	GOVI	43,550.0000	4.3550	29,540.0000	2.9540	(32.170)	0	0	0
2014/05/19	GOVI	07/08/2014	460.01	Put	GOVI	43,750.0000	4.3750	29,740.0000	2.9740	(32.023)	0	0	0
2014/05/19	GOVI	07/08/2014	460.00	Put	GOVI	43,650.0000	4.3650	29,640.0000	2.9640	(32.096)	0	0	0
2014/05/19	GOVI	06/11/2014	449.01	Call	GOVI	135,530.0000	13.5530	149,710.0000	14.9710	10.463	0	0	0
2014/05/19	GOVI	06/11/2014			GOVI	462.5630	462.5630	463.9810	463.9810	0.307	0.0000	0.0000	28
2014/05/19	GOVI	06/11/2014	448.99	Call	GOVI	135,730.0000	13.5730	149,910.0000	14.9910	10.447	0	0	0
2014/05/19	GOVI	06/11/2014	449.00	Call	GOVI	135,630.0000	13.5630	149,810.0000	14.9810	10.455	0	0	0

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2014/05/19	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	GOVI	05/02/2015	459.99	Call	GOVI	98,440.0000	9.8440	112,550.0000	11.2550	14.334	0	0	0
2014/05/19	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	GOVI	05/02/2015			GOVI	469.8340	469.8340	471.2450	471.2450	0.300	0.0000	0.0000	0
2014/05/19	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	GOVI	05/02/2015	460.00	Call	GOVI	98,340.0000	9.8340	112,450.0000	11.2450	14.348	0	0	0
2014/05/19	GOVI	05/02/2015	460.01	Call	GOVI	98,240.0000	9.8240	112,350.0000	11.2350	14.363	0	0	0
2014/05/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/05/19	ICAA	07/08/2014			Can-Do Interest Rate	141.1539	141.1539	141.2028	141.2028	0.035	0.0000	0.0000	635
2014/05/19	IGOV	07/08/2014			Index Future	213.5630	213.5630	214.5640	214.5640	0.469	0.0000	0.0000	1,268
2014/05/19	IGOV	06/11/2014			Index Future	216.8360	216.8360	217.8510	217.8510	0.468	0.0000	0.0000	87
2014/05/19	IGOV	05/02/2015			Index Future	220.2700	220.2700	221.2860	221.2860	0.461	0.0000	0.0000	0
2014/05/19	ILBI	07/08/2014			Index Future	579.3810	579.3810	581.7860	581.7860	0.415	0.0000	0.0000	210
2014/05/19	ILBI	06/11/2014			Index Future	588.2740	588.2740	590.7080	590.7080	0.414	0.0000	0.0000	0
2014/05/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/05/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/05/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/05/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/05/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/05/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/05/19	JBAF	21/05/2014			Jibar Tradeable Future	5.8200	94.1800	5.7900	94.2100	(0.515)	0.0000	0.0000	2,000
2014/05/19	JBAF	18/06/2014			Jibar Tradeable Future	5.9200	94.0800	5.8900	94.1100	(0.507)	0.0000	0.0000	2,000
2014/05/19	JBAF	16/07/2014			Jibar Tradeable Future	5.9500	94.0500	5.9200	94.0800	(0.504)	0.0000	0.0000	545
2014/05/19	JBAF	20/08/2014			Jibar Tradeable Future	6.1000	93.9000	6.0700	93.9300	(0.492)	0.0000	0.0000	0
2014/05/19	JBAF	17/09/2014			Jibar Tradeable Future	6.1700	93.8300	6.1400	93.8600	(0.486)	0.0000	0.0000	1,000
2014/05/19	JBAF	15/10/2014			Jibar Tradeable Future	6.3200	93.6800	6.2900	93.7100	(0.475)	0.0000	0.0000	0
2014/05/19	JBAF	17/12/2014			Jibar Tradeable Future	6.5200	93.4800	6.4900	93.5100	(0.460)	0.0000	0.0000	0
2014/05/19	JBAF	18/03/2015			Jibar Tradeable Future	6.7800	93.2200	6.7500	93.2500	(0.442)	0.0000	0.0000	2,850
2014/05/19	JBAF	17/06/2015			Jibar Tradeable Future	6.9500	93.0500	6.9200	93.0800	(0.432)	0.0000	0.0000	5,000
2014/05/19	JBAF	16/09/2015			Jibar Tradeable Future	7.1100	92.8900	7.0800	92.9200	(0.422)	0.0000	0.0000	0
2014/05/19	JBAF	15/12/2015			Jibar Tradeable Future	7.2500	92.7500	7.2200	92.7800	(0.414)	0.0000	0.0000	0
2014/05/19	JBAF	16/03/2016			Jibar Tradeable Future	7.4000	92.6000	7.3700	92.6300	(0.405)	0.0000	0.0000	0

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2014/05/19	R023	07/08/2014	8.51	Call	Bond Future	3,393.4700	3.3935	3,604.8500	3.6049	6.229	0	0	0
2014/05/19	R023	07/08/2014			Bond Future	8.0608	101.5737	8.0082	101.8911	(0.652)	0.0000	0.0000	12,377
2014/05/19	R023	07/08/2014	8.49	Call	Bond Future	3,308.9100	3.3089	3,517.1500	3.5171	6.293	0	0	0
2014/05/19	R023	07/08/2014	8.50	Call	Bond Future	3,351.0800	3.3511	3,560.8900	3.5609	6.261	0	0	0
2014/05/19	R023	07/08/2014	8.49	Put	Bond Future	767.1500	0.7672	658.0700	0.6581	(14.219)	0	0	0
2014/05/19	R023	07/08/2014	8.51	Put	Bond Future	735.3300	0.7353	629.3900	0.6294	(14.407)	0	0	0
2014/05/19	R023	07/08/2014	8.50	Put	Bond Future	751.1100	0.7511	643.6000	0.6436	(14.313)	0	0	0
2014/05/19	R023	06/11/2014			Bond Future	8.1408	99.1977	8.0860	99.5199	(0.674)	0.0000	0.0000	0
2014/05/19	R023	06/11/2014	8.59	Put	Bond Future	1,438.7400	1.4387	1,315.8100	1.3158	(8.544)	0	0	0
2014/05/19	R023	06/11/2014	8.61	Put	Bond Future	1,401.0900	1.4011	1,280.3600	1.2804	(8.617)	0	0	0
2014/05/19	R023	06/11/2014	8.59	Call	Bond Future	4,028.4600	4.0285	4,227.7300	4.2277	4.947	0	0	0
2014/05/19	R023	06/11/2014	8.60	Put	Bond Future	1,419.8200	1.4198	1,297.9900	1.2980	(8.581)	0	0	0
2014/05/19	R023	06/11/2014	8.60	Call	Bond Future	4,066.1900	4.0662	4,266.5600	4.2666	4.928	0	0	0
2014/05/19	R023	06/11/2014	8.61	Call	Bond Future	4,104.0700	4.1041	4,305.5400	4.3055	4.909	0	0	0
2014/05/19	R023	05/02/2015			Bond Future	8.2194	100.7580	8.1632	101.0791	(0.683)	0.0000	0.0000	0
2014/05/19	R023	05/02/2015	8.74	Put	Bond Future	1,861.4700	1.8615	1,738.6400	1.7386	(6.599)	0	0	0
2014/05/19	R023	05/02/2015	8.75	Call	Bond Future	4,811.1200	4.8111	5,010.2700	5.0103	4.139	0	0	0
2014/05/19	R023	05/02/2015	8.76	Call	Bond Future	4,847.2000	4.8472	5,047.2100	5.0472	4.126	0	0	0
2014/05/19	R023	05/02/2015	8.74	Call	Bond Future	4,775.1500	4.7751	4,973.4400	4.9734	4.153	0	0	0
2014/05/19	R023	05/02/2015	8.76	Put	Bond Future	1,823.8200	1.8238	1,702.7100	1.7027	(6.640)	0	0	0
2014/05/19	R023	05/02/2015	8.75	Put	Bond Future	1,842.5700	1.8426	1,720.6000	1.7206	(6.620)	0	0	0
2014/05/19	R157	07/08/2014	6.76	Put	Bond Future	252.4800	0.2525	230.8100	0.2308	(8.583)	0	0	0
2014/05/19	R157	07/08/2014			Bond Future	6.7903	112.4370	6.7591	112.4710	(0.459)	0.0000	0.0000	8,548
2014/05/19	R157	07/08/2014	6.75	Put	Bond Future	258.0200	0.2580	236.1100	0.2361	(8.492)	0	0	0
2014/05/19	R157	07/08/2014	6.74	Call	Bond Future	208.6700	0.2087	220.5800	0.2206	5.708	0	0	0
2014/05/19	R157	07/08/2014	6.75	Call	Bond Future	213.9600	0.2140	226.1200	0.2261	5.683	0	0	0
2014/05/19	R157	07/08/2014	6.76	Call	Bond Future	219.3400	0.2193	231.7400	0.2317	5.653	0	0	0
2014/05/19	R157	07/08/2014	6.74	Put	Bond Future	263.6500	0.2636	241.4900	0.2415	(8.405)	0	0	0
2014/05/19	R157	06/11/2014	6.19	Put	Bond Future	754.4100	0.7544	724.4500	0.7244	(3.971)	0	0	0
2014/05/19	R157	06/11/2014			Bond Future	6.9960	107.3339	6.9548	107.3685	(0.589)	0.0000	0.0000	0
2014/05/19	R157	06/11/2014	6.21	Put	Bond Future	740.4900	0.7405	710.7100	0.7107	(4.022)	0	0	0
2014/05/19	R157	06/11/2014	6.20	Put	Bond Future	747.4400	0.7474	717.5600	0.7176	(3.998)	0	0	0
2014/05/19	R157	06/11/2014	6.21	Call	Bond Future	75.3800	0.0754	80.2800	0.0803	6.500	0	0	0
2014/05/19	R157	06/11/2014	6.19	Call	Bond Future	72.2900	0.0723	77.0100	0.0770	6.529	0	0	0
2014/05/19	R157	06/11/2014	6.20	Call	Bond Future	73.8300	0.0738	78.6300	0.0786	6.501	0	0	0
2014/05/19	R157	05/02/2015	8.74	Call	Bond Future	943.8300	0.9438	965.4800	0.9655	2.294	0	0	0
2014/05/19	R157	05/02/2015	8.75	Put	Bond Future	103.0300	0.1030	96.2400	0.0962	(6.590)	0	0	0
2014/05/19	R157	05/02/2015			Bond Future	7.3048	109.0231	7.2564	109.0516	(0.662)	0.0000	0.0000	0
2014/05/19	R157	05/02/2015	8.74	Put	Bond Future	104.1600	0.1042	97.3100	0.0973	(6.576)	0	0	0
2014/05/19	R157	05/02/2015	8.76	Put	Bond Future	101.9100	0.1019	95.1700	0.0952	(6.614)	0	0	0
2014/05/19	R157	05/02/2015	8.75	Call	Bond Future	948.5100	0.9485	970.2200	0.9702	2.289	0	0	0
2014/05/19	R157	05/02/2015	8.76	Call	Bond Future	953.1900	0.9532	974.9500	0.9750	2.283	0	0	0
2014/05/19	R186	07/08/2014	8.31	Call	Bond Future	3,052.9800	3.0530	3,250.4400	3.2504	6.468	0	0	0
2014/05/19	R186	07/08/2014	8.70	Put	Bond Future	893.2800	0.8933	767.8900	0.7679	(14.037)	0	0	1,000
2014/05/19	R186	07/08/2014			Bond Future	8.1833	119.2735	8.1361	119.6808	(0.576)	0.0000	0.0000	49,540
2014/05/19	R186	07/08/2014	8.29	Call	Bond Future	2,956.4600	2.9565	3,149.2900	3.1493	6.522	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
2014/05/19	R186	07/08/2014	8.92	Put	Bond Future	538.1800		0.5382	451.3200	0.4513	(16.140)	0	0	840
2014/05/19	R186	07/08/2014	8.25	Call	Bond Future	2,768.6200		2.7686	2,952.2000	2.9522	6.631	0	0	1,200
2014/05/19	R186	07/08/2014	8.30	Call	Bond Future	3,004.5100		3.0045	3,199.6600	3.1997	6.495	0	0	0
2014/05/19	R186	07/08/2014	8.29	Put	Bond Future	2,041.9200		2.0419	1,827.4000	1.8274	(10.506)	0	0	0
2014/05/19	R186	07/08/2014	9.20	Put	Bond Future	265.9000		0.2659	215.4700	0.2155	(18.966)	0	0	2,100
2014/05/19	R186	07/08/2014	8.92	Call	Bond Future	6,654.6400		6.6546	6,975.1300	6.9751	4.816	0	0	0
2014/05/19	R186	07/08/2014	8.31	Put	Bond Future	1,968.1600		1.9682	1,758.2700	1.7583	(10.664)	0	0	0
2014/05/19	R186	07/08/2014	8.30	Put	Bond Future	2,004.7900		2.0048	1,792.5900	1.7926	(10.585)	0	0	0
2014/05/19	R186	07/08/2014	9.20	Call	Bond Future	8,590.6400		8.5906	8,947.5600	8.9476	4.155	0	0	0
2014/05/19	R186	07/08/2014	8.70	Call	Bond Future	5,230.6100		5.2306	5,512.5700	5.5126	5.391	0	0	0
2014/05/19	R186	07/08/2014	8.25	Put	Bond Future	2,195.6700		2.1957	1,971.9000	1.9719	(10.191)	0	0	0
2014/05/19	R186	06/11/2014	8.14	Call	Bond Future	3,122.4600		3.1225	3,290.5700	3.2906	5.384	0	0	0
2014/05/19	R186	06/11/2014	8.15	Put	Bond Future	4,032.5800		4.0326	3,788.7200	3.7887	(6.047)	0	0	0
2014/05/19	R186	06/11/2014			Bond Future	8.2527		121.0878	8.2038	121.5013	(0.592)	0.0000	0.0000	0
2014/05/19	R186	06/11/2014	9.17	Call	Bond Future	8,453.5500		8.4536	8,767.0000	8.7670	3.708	0	0	0
2014/05/19	R186	06/11/2014	8.15	Call	Bond Future	3,161.4000		3.1614	3,331.0700	3.3311	5.367	0	0	0
2014/05/19	R186	06/11/2014	8.16	Call	Bond Future	3,200.6300		3.2006	3,371.8600	3.3719	5.350	0	0	0
2014/05/19	R186	06/11/2014	9.17	Put	Bond Future	1,054.4800		1.0545	954.4000	0.9544	(9.491)	0	0	2,010
2014/05/19	R186	06/11/2014	8.14	Put	Bond Future	4,078.9500		4.0789	3,833.5300	3.8335	(6.017)	0	0	0
2014/05/19	R186	06/11/2014	8.16	Put	Bond Future	3,986.5900		3.9866	3,744.2900	3.7443	(6.078)	0	0	0
2014/05/19	R186	05/02/2015			Bond Future	8.3188		117.6967	8.2690	118.1093	(0.599)	0.0000	0.0000	0
2014/05/19	R186	05/02/2015	8.75	Call	Bond Future	6,387.3200		6.3873	6,631.2600	6.6313	3.819	0	0	0
2014/05/19	R186	05/02/2015	8.76	Call	Bond Future	6,437.2600		6.4373	6,682.3400	6.6823	3.807	0	0	0
2014/05/19	R186	05/02/2015	8.74	Call	Bond Future	6,337.5500		6.3375	6,580.3500	6.5803	3.831	0	0	0
2014/05/19	R186	05/02/2015	8.76	Put	Bond Future	2,866.8100		2.8668	2,699.1900	2.6992	(5.847)	0	0	0
2014/05/19	R186	05/02/2015	8.75	Put	Bond Future	2,896.1100		2.8961	2,727.3500	2.7274	(5.827)	0	0	0
2014/05/19	R186	05/02/2015	8.74	Put	Bond Future	2,925.6500		2.9256	2,755.7500	2.7557	(5.807)	0	0	0
2014/05/19	R197	07/08/2014			Bond Future	282.8554		282.8554	283.1443	283.1443	0.102	0.0000	0.0000	1,244
2014/05/19	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R197	07/08/2014	270.00	Call	Bond Future	12,855.4000		12.8554	13,144.3000	13.1443	2.247	0	0	0
2014/05/19	R197	07/08/2014	270.01	Call	Bond Future	12,845.4000		12.8454	13,134.3000	13.1343	2.249	0	0	0
2014/05/19	R197	07/08/2014	269.99	Call	Bond Future	12,865.4000		12.8654	13,154.3000	13.1543	2.246	0	0	0
2014/05/19	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R197	06/11/2014			Bond Future	287.1910		287.1910	287.4846	287.4846	0.102	0.0000	0.0000	0
2014/05/19	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R197	06/11/2014	285.00	Call	Bond Future	2,190.9800		2.1910	2,484.6200	2.4846	13.402	0	0	0
2014/05/19	R197	06/11/2014	285.01	Call	Bond Future	2,180.9800		2.1810	2,474.6200	2.4746	13.464	0	0	0
2014/05/19	R197	06/11/2014	284.99	Call	Bond Future	2,200.9800		2.2010	2,494.6200	2.4946	13.341	0	0	0
2014/05/19	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R201	07/08/2014	5.31	Put	Bond Future	434.7600		0.4348	421.2100	0.4212	(3.117)	0	0	0
2014/05/19	R201	07/08/2014			Bond Future	6.3459		102.0507	6.3066	102.0648	(0.619)	0.0000	0.0000	0
2014/05/19	R201	07/08/2014	5.30	Put	Bond Future	437.5700		0.4376	424.0000	0.4240	(3.101)	0	0	0
2014/05/19	R201	07/08/2014	5.31	Call	Bond Future	62.4500		0.0625	62.9600	0.0630	0.817	0	0	0
2014/05/19	R201	07/08/2014	5.29	Call	Bond Future	60.8700		0.0609	61.3400	0.0613	0.772	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
2014/05/19	R201	07/08/2014	5.30	Call	Bond Future	61.6600		0.0617	62.1500	0.0621	0.795	0	0	0
2014/05/19	R201	07/08/2014	5.29	Put	Bond Future	440.3900		0.4404	426.8000	0.4268	(3.086)	0	0	0
2014/05/19	R202	07/08/2014	207.99	Call	Bond Future	17,564.0900		17.5641	20,523.5800	20.5236	16.850	0	0	0
2014/05/19	R202	07/08/2014	208.00	Put	Bond Future	273.0800		0.2731	128.0500	0.1280	(53.109)	0	0	0
2014/05/19	R202	07/08/2014			Bond Future	225.2816		225.2816	228.3858	228.3858	1.378	0.0000	0.0000	44,590
2014/05/19	R202	07/08/2014	207.99	Put	Bond Future	272.4700		0.2725	127.7300	0.1277	(53.121)	0	0	0
2014/05/19	R202	07/08/2014	208.01	Put	Bond Future	273.6900		0.2737	128.3700	0.1284	(53.097)	0	0	0
2014/05/19	R202	07/08/2014	208.00	Call	Bond Future	17,554.7000		17.5547	20,513.9000	20.5139	16.857	0	0	0
2014/05/19	R202	07/08/2014	208.01	Call	Bond Future	17,545.3100		17.5453	20,504.2200	20.5042	16.864	0	0	0
2014/05/19	R202	06/11/2014	226.99	Call	Bond Future	1,744.6400		1.7446	4,896.5400	4.8965	180.662	0	0	0
2014/05/19	R202	06/11/2014			Bond Future	228.7346		228.7346	231.8865	231.8865	1.378	0.0000	0.0000	0
2014/05/19	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R202	06/11/2014	227.00	Call	Bond Future	1,734.6400		1.7346	4,886.5400	4.8865	181.703	0	0	0
2014/05/19	R202	06/11/2014	227.01	Call	Bond Future	1,724.6400		1.7246	4,876.5400	4.8765	182.757	0	0	0
2014/05/19	R203	07/08/2014	7.30	Call	Bond Future	625.6200		0.6256	703.3200	0.7033	12.420	0	0	0
2014/05/19	R203	07/08/2014			Bond Future	7.3456		105.8134	7.2797	105.9956	(0.896)	0.0000	0.0000	24,254
2014/05/19	R203	07/08/2014	7.31	Call	Bond Future	639.0500		0.6391	717.9200	0.7179	12.342	0	0	0
2014/05/19	R203	07/08/2014	6.84	Put	Bond Future	1,603.3700		1.6034	1,451.9800	1.4520	(9.442)	0	0	0
2014/05/19	R203	07/08/2014	7.29	Put	Bond Future	766.1700		0.7662	660.4700	0.6605	(13.796)	0	0	0
2014/05/19	R203	07/08/2014	7.31	Put	Bond Future	737.4900		0.7375	634.1200	0.6341	(14.016)	0	0	0
2014/05/19	R203	07/08/2014	7.29	Call	Bond Future	612.3500		0.6123	688.8900	0.6889	12.499	0	0	0
2014/05/19	R203	07/08/2014	7.30	Put	Bond Future	751.7400		0.7517	647.2000	0.6472	(13.906)	0	0	0
2014/05/19	R203	07/08/2014	6.84	Call	Bond Future	193.6000		0.1936	224.4500	0.2245	15.935	0	0	46
2014/05/19	R203	06/11/2014	6.86	Call	Bond Future	370.9300		0.3709	414.6200	0.4146	11.779	0	0	0
2014/05/19	R203	06/11/2014			Bond Future	7.4655		103.2590	7.3931	103.4441	(0.970)	0.0000	0.0000	0
2014/05/19	R203	06/11/2014	6.98	Call	Bond Future	460.3100		0.4603	511.9000	0.5119	11.208	0	0	14
2014/05/19	R203	06/11/2014	6.84	Call	Bond Future	357.4500		0.3574	399.8900	0.3999	11.873	0	0	45
2014/05/19	R203	06/11/2014	6.85	Call	Bond Future	364.1400		0.3641	407.2100	0.4072	11.828	0	0	0
2014/05/19	R203	06/11/2014	6.98	Put	Bond Future	1,709.0100		1.7090	1,575.4800	1.5755	(7.813)	0	0	0
2014/05/19	R203	06/11/2014	6.84	Put	Bond Future	1,969.7300		1.9697	1,827.0500	1.8271	(7.244)	0	0	0
2014/05/19	R203	06/11/2014	6.86	Put	Bond Future	1,931.1700		1.9312	1,789.7400	1.7897	(7.324)	0	0	0
2014/05/19	R203	06/11/2014	6.85	Put	Bond Future	1,950.4000		1.9504	1,808.3500	1.8084	(7.283)	0	0	0
2014/05/19	R203	05/02/2015	7.69	Call	Bond Future	1,296.7100		1.2967	1,389.7000	1.3897	7.171	0	0	55
2014/05/19	R203	05/02/2015			Bond Future	7.5919		104.8834	7.5143	105.0650	(1.023)	0.0000	0.0000	0
2014/05/19	R203	05/02/2015	8.34	Put	Bond Future	534.4800		0.5345	480.0000	0.4800	(10.193)	0	0	0
2014/05/19	R203	05/02/2015	8.35	Call	Bond Future	2,280.3400		2.2803	2,407.9100	2.4079	5.594	0	0	0
2014/05/19	R203	05/02/2015	8.36	Call	Bond Future	2,297.2700		2.2973	2,425.3000	2.4253	5.573	0	0	0
2014/05/19	R203	05/02/2015	8.34	Call	Bond Future	2,263.4500		2.2634	2,390.5600	2.3906	5.616	0	0	0
2014/05/19	R203	05/02/2015	8.36	Put	Bond Future	522.5900		0.5226	469.0300	0.4690	(10.249)	0	0	0
2014/05/19	R203	05/02/2015	7.69	Put	Bond Future	1,067.9100		1.0679	979.3100	0.9793	(8.297)	0	0	0
2014/05/19	R203	05/02/2015	8.35	Put	Bond Future	528.5100		0.5285	474.4900	0.4745	(10.221)	0	0	0
2014/05/19	R204	07/08/2014			Bond Future	7.5457		102.7826	7.4704	103.0611	(0.997)	0.0000	0.0000	24,816
2014/05/19	R204	07/08/2014	7.44	Put	Bond Future	1,183.3500		1.1833	1,016.2300	1.0162	(14.123)	0	0	0

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2014/05/19	R204	07/08/2014	7.46	Put	Bond Future	1,142.4000	1.1424	978.6200	0.9786	(14.336)	0	0	0
2014/05/19	R204	07/08/2014	7.45	Put	Bond Future	1,162.7600	1.1628	997.3000	0.9973	(14.230)	0	0	0
2014/05/19	R204	07/08/2014	7.46	Call	Bond Future	825.2500	0.8253	939.9100	0.9399	13.894	0	0	0
2014/05/19	R204	07/08/2014	7.78	Call	Bond Future	1,474.6800	1.4747	1,642.7700	1.6428	11.398	0	0	0
2014/05/19	R204	07/08/2014	7.44	Call	Bond Future	791.9900	0.7920	903.3100	0.9033	14.056	0	0	0
2014/05/19	R204	07/08/2014	7.78	Put	Bond Future	613.3300	0.6133	502.9800	0.5030	(17.992)	0	0	530
2014/05/19	R204	07/08/2014	7.45	Call	Bond Future	808.5100	0.8085	921.4900	0.9215	13.974	0	0	0
2014/05/19	R204	06/11/2014	7.99	Put	Bond Future	859.4000	0.8594	751.6000	0.7516	(12.544)	0	0	1,270
2014/05/19	R204	06/11/2014			Bond Future	7.6447	104.3460	7.5640	104.6287	(1.055)	0.0000	0.0000	0
2014/05/19	R204	06/11/2014	6.99	Put	Bond Future	2,812.9200	2.8129	2,595.2200	2.5952	(7.739)	0	0	0
2014/05/19	R204	06/11/2014	7.01	Put	Bond Future	2,759.4800	2.7595	2,543.6600	2.5437	(7.821)	0	0	0
2014/05/19	R204	06/11/2014	7.00	Put	Bond Future	2,786.1400	2.7861	2,569.3800	2.5694	(7.780)	0	0	0
2014/05/19	R204	06/11/2014	6.99	Call	Bond Future	490.8300	0.4908	555.8400	0.5558	13.245	0	0	0
2014/05/19	R204	06/11/2014	7.99	Call	Bond Future	2,058.7000	2.0587	2,233.6100	2.2336	8.496	0	0	0
2014/05/19	R204	06/11/2014	7.00	Call	Bond Future	500.0000	0.5000	565.9500	0.5659	13.190	0	0	0
2014/05/19	R204	06/11/2014	7.01	Call	Bond Future	509.2900	0.5093	576.1800	0.5762	13.134	0	0	0
2014/05/19	R204	05/02/2015			Bond Future	7.7421	101.9523	7.6571	102.2331	(1.097)	0.0000	0.0000	0
2014/05/19	R204	05/02/2015	8.25	Call	Bond Future	2,658.6200	2.6586	2,838.3300	2.8383	6.760	0	0	0
2014/05/19	R204	05/02/2015	8.26	Call	Bond Future	2,680.1100	2.6801	2,860.6100	2.8606	6.735	0	0	0
2014/05/19	R204	05/02/2015	8.24	Call	Bond Future	2,637.2000	2.6372	2,816.1300	2.8161	6.785	0	0	0
2014/05/19	R204	05/02/2015	8.26	Put	Bond Future	987.8200	0.9878	887.5200	0.8875	(10.154)	0	0	0
2014/05/19	R204	05/02/2015	8.25	Put	Bond Future	998.6700	0.9987	897.5800	0.8976	(10.122)	0	0	0
2014/05/19	R204	05/02/2015	8.24	Put	Bond Future	1,009.6000	1.0096	907.7300	0.9077	(10.090)	0	0	0
2014/05/19	R207	07/08/2014	7.69	Call	Bond Future	1,102.2000	1.1022	1,207.4200	1.2074	9.546	0	0	0
2014/05/19	R207	07/08/2014	7.70	Put	Bond Future	1,247.1400	1.2471	1,100.4600	1.1005	(11.761)	0	0	0
2014/05/19	R207	07/08/2014			Bond Future	7.7288	98.4538	7.6701	98.7072	(0.760)	0.0000	0.0000	34,069
2014/05/19	R207	07/08/2014	7.70	Call	Bond Future	1,123.0500	1.1231	1,229.7500	1.2297	9.501	0	0	0
2014/05/19	R207	07/08/2014	7.71	Call	Bond Future	1,144.1400	1.1441	1,252.3200	1.2523	9.455	0	0	0
2014/05/19	R207	07/08/2014	7.69	Put	Bond Future	1,269.4500	1.2694	1,121.2900	1.1213	(11.671)	0	0	0
2014/05/19	R207	07/08/2014	7.71	Put	Bond Future	1,225.0900	1.2251	1,079.8900	1.0799	(11.852)	0	0	0
2014/05/19	R207	06/11/2014	7.36	Put	Bond Future	2,803.4700	2.8035	2,621.1100	2.6211	(6.505)	0	0	0
2014/05/19	R207	06/11/2014			Bond Future	7.8171	99.9517	7.7549	100.2091	(0.795)	0.0000	0.0000	0
2014/05/19	R207	06/11/2014	7.35	Put	Bond Future	2,831.9400	2.8319	2,648.6800	2.6487	(6.471)	0	0	0
2014/05/19	R207	06/11/2014	7.36	Call	Bond Future	892.2700	0.8923	967.2200	0.9672	8.400	0	0	0
2014/05/19	R207	06/11/2014	7.34	Call	Bond Future	864.7100	0.8647	937.8700	0.9379	8.461	0	0	0
2014/05/19	R207	06/11/2014	7.35	Call	Bond Future	878.4200	0.8784	952.4700	0.9525	8.430	0	0	0
2014/05/19	R207	06/11/2014	7.34	Put	Bond Future	2,860.5700	2.8606	2,676.4200	2.6764	(6.438)	0	0	0
2014/05/19	R207	05/02/2015	8.49	Put	Bond Future	1,156.5300	1.1565	1,065.7000	1.0657	(7.854)	0	0	0
2014/05/19	R207	05/02/2015			Bond Future	7.9046	97.8826	7.8401	98.1378	(0.815)	0.0000	0.0000	0
2014/05/19	R207	05/02/2015	8.51	Put	Bond Future	1,132.2200	1.1322	1,042.7400	1.0427	(7.903)	0	0	0
2014/05/19	R207	05/02/2015	8.50	Call	Bond Future	3,464.0900	3.4641	3,629.1000	3.6291	4.763	0	0	0
2014/05/19	R207	05/02/2015	8.51	Call	Bond Future	3,490.3700	3.4904	3,656.0500	3.6561	4.747	0	0	0
2014/05/19	R207	05/02/2015	8.49	Call	Bond Future	3,437.9000	3.4379	3,602.2300	3.6022	4.780	0	0	0
2014/05/19	R207	05/02/2015	8.50	Put	Bond Future	1,144.3200	1.1443	1,054.1700	1.0542	(7.878)	0	0	0
2014/05/19	R208	07/08/2014	8.28	Call	Bond Future	2,599.0400	2.5990	2,788.2800	2.7883	7.281	0	0	0
2014/05/19	R208	07/08/2014			Bond Future	7.8728	96.7413	7.8147	97.0275	(0.738)	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
2014/05/19	R208	07/08/2014	7.80	Call	Bond Future	1,210.1000	1.2101	1,322.8900	1.3229	9.321	0	0	0
2014/05/19	R208	07/08/2014	7.79	Put	Bond Future	1,595.4600	1.5955	1,420.4900	1.4205	(10.967)	0	0	0
2014/05/19	R208	07/08/2014	7.81	Put	Bond Future	1,542.4500	1.5425	1,370.7100	1.3707	(11.134)	0	0	0
2014/05/19	R208	07/08/2014	7.80	Put	Bond Future	1,568.8000	1.5688	1,395.4500	1.3954	(11.050)	0	0	0
2014/05/19	R208	07/08/2014	7.81	Call	Bond Future	1,233.0800	1.2331	1,347.4800	1.3475	9.278	0	0	0
2014/05/19	R208	07/08/2014	8.28	Put	Bond Future	624.6600	0.6247	527.7600	0.5278	(15.512)	0	0	630
2014/05/19	R208	07/08/2014	7.79	Call	Bond Future	1,187.3900	1.1874	1,298.5600	1.2986	9.363	0	0	0
2014/05/19	R208	06/11/2014	7.46	Call	Bond Future	963.1300	0.9631	1,043.8000	1.0438	8.376	0	0	0
2014/05/19	R208	06/11/2014			Bond Future	7.9573	94.8142	7.8962	95.1048	(0.767)	0.0000	0.0000	0
2014/05/19	R208	06/11/2014	7.44	Call	Bond Future	932.5600	0.9326	1,011.2300	1.0112	8.436	0	0	0
2014/05/19	R208	06/11/2014	7.45	Call	Bond Future	947.7600	0.9478	1,027.4300	1.0274	8.406	0	0	0
2014/05/19	R208	06/11/2014	8.50	Put	Bond Future	945.8200	0.9458	849.0000	0.8490	(10.237)	0	0	1,520
2014/05/19	R208	06/11/2014	7.44	Put	Bond Future	3,429.4500	3.4294	3,217.5100	3.2175	(6.180)	0	0	0
2014/05/19	R208	06/11/2014	7.46	Put	Bond Future	3,361.9800	3.3620	3,152.0400	3.1520	(6.245)	0	0	0
2014/05/19	R208	06/11/2014	8.50	Call	Bond Future	3,481.3700	3.4814	3,675.1600	3.6752	5.566	0	0	0
2014/05/19	R208	06/11/2014	7.45	Put	Bond Future	3,395.6200	3.3956	3,184.6800	3.1847	(6.212)	0	0	0
2014/05/19	R208	05/02/2015	8.51	Call	Bond Future	3,638.7600	3.6388	3,816.2200	3.8162	4.877	0	0	0
2014/05/19	R208	05/02/2015			Bond Future	8.0390	96.3057	7.9761	96.5950	(0.783)	0.0000	0.0000	0
2014/05/19	R208	05/02/2015	8.49	Call	Bond Future	3,581.0700	3.5811	3,756.9200	3.7569	4.911	0	0	0
2014/05/19	R208	05/02/2015	8.51	Put	Bond Future	1,507.5500	1.5075	1,395.7700	1.3958	(7.415)	0	0	0
2014/05/19	R208	05/02/2015	8.50	Put	Bond Future	1,523.1300	1.5231	1,410.5500	1.4106	(7.391)	0	0	0
2014/05/19	R208	05/02/2015	8.49	Put	Bond Future	1,539.1500	1.5391	1,425.7600	1.4258	(7.367)	0	0	0
2014/05/19	R208	05/02/2015	8.50	Call	Bond Future	3,609.7100	3.6097	3,786.3700	3.7864	4.894	0	0	0
2014/05/19	R209	07/08/2014	9.04	Put	Bond Future	1,772.3600	1.7724	1,592.6800	1.5927	(10.138)	0	0	0
2014/05/19	R209	07/08/2014			Bond Future	8.8517	77.3955	8.8049	77.7566	(0.529)	0.0000	0.0000	24,622
2014/05/19	R209	07/08/2014	9.06	Put	Bond Future	1,711.8100	1.7118	1,535.8400	1.5358	(10.280)	0	0	0
2014/05/19	R209	07/08/2014	9.05	Put	Bond Future	1,741.8900	1.7419	1,564.0600	1.5641	(10.209)	0	0	0
2014/05/19	R209	07/08/2014	9.05	Call	Bond Future	3,242.7300	3.2427	3,425.9700	3.4260	5.651	0	0	0
2014/05/19	R209	07/08/2014	9.06	Call	Bond Future	3,287.1100	3.2871	3,472.2100	3.4722	5.631	0	0	0
2014/05/19	R209	07/08/2014	9.04	Call	Bond Future	3,198.6200	3.1986	3,380.0100	3.3800	5.671	0	0	0
2014/05/19	R209	06/11/2014	9.50	Call	Bond Future	5,978.5800	5.9786	6,214.4400	6.2144	3.945	0	0	0
2014/05/19	R209	06/11/2014	8.95	Call	Bond Future	3,608.2000	3.6082	3,777.0100	3.7770	4.679	0	0	2,050
2014/05/19	R209	06/11/2014			Bond Future	8.9175	75.4259	8.8694	75.7925	(0.539)	0.0000	0.0000	0
2014/05/19	R209	06/11/2014	9.05	Put	Bond Future	3,003.5300	3.0035	2,818.4900	2.8185	(6.161)	0	0	0
2014/05/19	R209	06/11/2014	9.58	Put	Bond Future	1,582.3400	1.5823	1,460.3600	1.4604	(7.709)	0	0	907
2014/05/19	R209	06/11/2014	10.00	Call	Bond Future	8,470.2000	8.4702	8,755.1300	8.7551	3.364	0	0	0
2014/05/19	R209	06/11/2014	8.99	Put	Bond Future	3,214.2600	3.2143	3,021.5700	3.0216	(5.995)	0	0	0
2014/05/19	R209	06/11/2014	9.01	Put	Bond Future	3,142.5700	3.1426	2,952.4400	2.9524	(6.050)	0	0	0
2014/05/19	R209	06/11/2014	10.05	Call	Bond Future	8,725.5600	8.7256	9,014.8000	9.0148	3.315	0	0	0
2014/05/19	R209	06/11/2014	9.50	Put	Bond Future	1,751.4600	1.7515	1,620.6900	1.6207	(7.466)	0	0	5,500
2014/05/19	R209	06/11/2014	8.95	Put	Bond Future	3,362.4600	3.3625	3,164.6400	3.1646	(5.883)	0	0	0
2014/05/19	R209	06/11/2014	9.95	Call	Bond Future	8,212.0600	8.2121	8,492.7400	8.4927	3.418	0	0	0
2014/05/19	R209	06/11/2014	9.00	Put	Bond Future	3,178.0500	3.1781	2,986.6400	2.9866	(6.023)	0	0	0
2014/05/19	R209	06/11/2014	8.50	Call	Bond Future	2,118.8900	2.1189	2,231.0800	2.2311	5.295	0	0	5,500
2014/05/19	R209	06/11/2014	10.05	Put	Bond Future	840.9000	0.8409	763.5100	0.7635	(9.203)	0	0	2,050
2014/05/19	R209	06/11/2014	8.99	Call	Bond Future	3,761.2000	3.7612	3,935.1400	3.9351	4.625	0	0	0
2014/05/19	R209	06/11/2014	9.05	Call	Bond Future	3,998.7500	3.9988	4,180.3400	4.1803	4.541	0	0	2,050

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2014/05/19	R209	06/11/2014	9.58	Call	Bond Future	6,360.8200	6.3608	6,605.4700	6.6055	3.846	0	0	0
2014/05/19	R209	06/11/2014	10.00	Put	Bond Future	905.5000	0.9055	823.8000	0.8238	(9.023)	0	0	1,640
2014/05/19	R209	06/11/2014	9.00	Call	Bond Future	3,799.9900	3.8000	3,975.2100	3.9752	4.611	0	0	1,640
2014/05/19	R209	06/11/2014	9.01	Call	Bond Future	3,839.4000	3.8394	4,015.9000	4.0159	4.597	0	0	0
2014/05/19	R209	06/11/2014	9.95	Put	Bond Future	969.7600	0.9698	883.8100	0.8838	(8.863)	0	0	2,050
2014/05/19	R209	06/11/2014	8.50	Put	Bond Future	5,395.4400	5.3954	5,141.0000	5.1410	(4.716)	0	0	0
2014/05/19	R209	05/02/2015			Bond Future	8.9808	76.6126	8.9319	76.9803	(0.544)	0.0000	0.0000	0
2014/05/19	R209	05/02/2015	9.25	Call	Bond Future	5,355.5400	5.3555	5,554.9100	5.5549	3.723	0	0	0
2014/05/19	R209	05/02/2015	9.26	Call	Bond Future	5,396.5600	5.3966	5,596.9100	5.5969	3.713	0	0	0
2014/05/19	R209	05/02/2015	9.25	Put	Bond Future	3,377.5600	3.3776	3,209.2700	3.2093	(4.983)	0	0	0
2014/05/19	R209	05/02/2015	9.24	Call	Bond Future	5,314.6500	5.3147	5,513.0300	5.5130	3.733	0	0	0
2014/05/19	R209	05/02/2015	9.24	Put	Bond Future	3,408.6700	3.4087	3,239.3900	3.2394	(4.966)	0	0	0
2014/05/19	R209	05/02/2015	9.26	Put	Bond Future	3,346.6900	3.3467	3,179.3800	3.1794	(4.999)	0	0	0
2014/05/19	R210	07/08/2014			Bond Future	169.4294	169.4294	170.2652	170.2652	0.493	0.0000	0.0000	618
2014/05/19	R210	07/08/2014	159.00	Call	Bond Future	10,429.4200	10.4294	11,265.1600	11.2652	8.013	0	0	0
2014/05/19	R210	07/08/2014	159.01	Call	Bond Future	10,419.4200	10.4194	11,255.1600	11.2552	8.021	0	0	0
2014/05/19	R210	07/08/2014	158.99	Call	Bond Future	10,439.4200	10.4394	11,275.1600	11.2752	8.006	0	0	0
2014/05/19	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R210	06/11/2014			Bond Future	169.9867	169.9867	170.8355	170.8355	0.499	0.0000	0.0000	0
2014/05/19	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R210	06/11/2014	169.00	Call	Bond Future	986.6800	0.9867	1,835.4800	1.8355	86.026	0	0	0
2014/05/19	R210	06/11/2014	169.01	Call	Bond Future	976.6800	0.9767	1,825.4800	1.8255	86.907	0	0	0
2014/05/19	R210	06/11/2014	168.99	Call	Bond Future	996.6800	0.9967	1,845.4800	1.8455	85.163	0	0	0
2014/05/19	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R211	07/08/2014			Bond Future	128.8320	128.8320	128.8601	128.8601	0.022	0.0000	0.0000	390
2014/05/19	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R211	07/08/2014	128.00	Call	Bond Future	832.0000	0.8320	860.0700	0.8601	3.374	0	0	0
2014/05/19	R211	07/08/2014	128.01	Call	Bond Future	822.0000	0.8220	850.0700	0.8501	3.415	0	0	0
2014/05/19	R211	07/08/2014	127.99	Call	Bond Future	842.0000	0.8420	870.0700	0.8701	3.334	0	0	0
2014/05/19	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R211	06/11/2014	130.00	Call	Bond Future	807.0100	0.8070	835.6100	0.8356	3.544	0	0	0
2014/05/19	R211	06/11/2014	130.01	Call	Bond Future	797.0100	0.7970	825.6100	0.8256	3.588	0	0	0
2014/05/19	R211	06/11/2014			Bond Future	130.8070	130.8070	130.8356	130.8356	0.022	0.0000	0.0000	0
2014/05/19	R211	06/11/2014	129.99	Call	Bond Future	817.0100	0.8170	845.6100	0.8456	3.501	0	0	0
2014/05/19	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R212	07/08/2014	128.99	Call	Bond Future	5,201.5500	5.2015	5,233.1500	5.2332	0.608	0	0	0
2014/05/19	R212	07/08/2014			Bond Future	134.1916	134.1916	134.2232	134.2232	0.024	0.0000	0.0000	21,797
2014/05/19	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	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
2014/05/19	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R212	07/08/2014	129.00	Call	Bond Future	5,191.5500	5.1915	5,223.1500	5.2232	0.609	0	0	0
2014/05/19	R212	07/08/2014	129.01	Call	Bond Future	5,181.5500	5.1815	5,213.1500	5.2132	0.610	0	0	0
2014/05/19	R212	06/11/2014			Bond Future	136.2488	136.2488	136.2809	136.2809	0.024	0.0000	0.0000	0
2014/05/19	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R212	06/11/2014	135.00	Call	Bond Future	1,248.7900	1.2488	1,280.9500	1.2809	2.575	0	0	0
2014/05/19	R212	06/11/2014	135.01	Call	Bond Future	1,238.7900	1.2388	1,270.9500	1.2709	2.596	0	0	0
2014/05/19	R212	06/11/2014	134.99	Call	Bond Future	1,258.7900	1.2588	1,290.9500	1.2909	2.555	0	0	0
2014/05/19	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R213	07/08/2014	8.86	Call	Bond Future	2,833.5100	2.8335	3,049.9200	3.0499	7.638	0	0	0
2014/05/19	R213	07/08/2014			Bond Future	8.7469	88.0023	8.6897	88.4442	(0.654)	0.0000	0.0000	24,405
2014/05/19	R213	07/08/2014	8.84	Call	Bond Future	2,749.6100	2.7496	2,961.3900	2.9614	7.702	0	0	0
2014/05/19	R213	07/08/2014	8.85	Call	Bond Future	2,791.3900	2.7914	3,005.4900	3.0055	7.670	0	0	0
2014/05/19	R213	07/08/2014	8.84	Put	Bond Future	2,036.7900	2.0368	1,806.5700	1.8066	(11.303)	0	0	0
2014/05/19	R213	07/08/2014	8.86	Put	Bond Future	1,968.7600	1.9688	1,743.1700	1.7432	(11.458)	0	0	0
2014/05/19	R213	07/08/2014	8.85	Put	Bond Future	2,002.5600	2.0026	1,774.6600	1.7747	(11.380)	0	0	0
2014/05/19	R213	06/11/2014	8.84	Call	Bond Future	3,558.0600	3.5581	3,769.3100	3.7693	5.937	0	0	0
2014/05/19	R213	06/11/2014	8.85	Put	Bond Future	3,362.5400	3.3625	3,126.5000	3.1265	(7.020)	0	0	0
2014/05/19	R213	06/11/2014			Bond Future	8.8191	85.7993	8.7602	86.2481	(0.668)	0.0000	0.0000	0
2014/05/19	R213	06/11/2014	8.85	Call	Bond Future	3,596.4200	3.5964	3,809.2400	3.8092	5.918	0	0	0
2014/05/19	R213	06/11/2014	8.86	Call	Bond Future	3,635.0000	3.6350	3,849.3800	3.8494	5.898	0	0	0
2014/05/19	R213	06/11/2014	8.84	Put	Bond Future	3,399.7900	3.3998	3,162.1800	3.1622	(6.989)	0	0	0
2014/05/19	R213	06/11/2014	8.86	Put	Bond Future	3,325.6000	3.3256	3,091.1200	3.0911	(7.051)	0	0	0
2014/05/19	R213	05/02/2015	9.26	Put	Bond Future	3,101.3000	3.1013	2,911.2400	2.9112	(6.128)	0	0	0
2014/05/19	R213	05/02/2015			Bond Future	8.8900	87.1488	8.8299	87.5994	(0.676)	0.0000	0.0000	0
2014/05/19	R213	05/02/2015	9.25	Put	Bond Future	3,129.8200	3.1298	2,938.5900	2.9386	(6.110)	0	0	0
2014/05/19	R213	05/02/2015	9.24	Put	Bond Future	3,158.8400	3.1588	2,966.4400	2.9664	(6.091)	0	0	0
2014/05/19	R213	05/02/2015	9.25	Call	Bond Future	5,759.7800	5.7598	6,019.1600	6.0192	4.503	0	0	0
2014/05/19	R213	05/02/2015	9.26	Call	Bond Future	5,802.6100	5.8026	6,063.1600	6.0632	4.490	0	0	0
2014/05/19	R213	05/02/2015	9.24	Call	Bond Future	5,717.3600	5.7174	5,975.5700	5.9756	4.516	0	0	0
2014/05/19	R214	07/08/2014	9.54	Put	Bond Future	861.4400	0.8614	747.5600	0.7476	(13.220)	0	0	0
2014/05/19	R214	07/08/2014			Bond Future	8.9406	78.2865	8.8938	78.6631	(0.523)	0.0000	0.0000	5,228
2014/05/19	R214	07/08/2014	9.56	Put	Bond Future	827.8600	0.8279	717.1100	0.7171	(13.378)	0	0	0
2014/05/19	R214	07/08/2014	9.55	Put	Bond Future	844.5100	0.8445	732.2000	0.7322	(13.299)	0	0	0
2014/05/19	R214	07/08/2014	9.56	Call	Bond Future	5,533.6300	5.5336	5,799.4700	5.7995	4.804	0	0	0
2014/05/19	R214	07/08/2014	9.54	Call	Bond Future	5,423.0400	5.4230	5,685.7500	5.6858	4.844	0	0	0
2014/05/19	R214	07/08/2014	9.55	Call	Bond Future	5,478.2600	5.4783	5,742.5400	5.7425	4.824	0	0	0
2014/05/19	R214	06/11/2014	9.64	Call	Bond Future	6,524.9700	6.5250	6,775.0100	6.7750	3.832	0	0	0
2014/05/19	R214	06/11/2014			Bond Future	9.0065	76.1887	8.9584	76.5711	(0.534)	0.0000	0.0000	0
2014/05/19	R214	06/11/2014	9.65	Call	Bond Future	6,574.1400	6.5741	6,825.2900	6.8253	3.820	0	0	0
2014/05/19	R214	06/11/2014	9.66	Call	Bond Future	6,623.4300	6.6234	6,875.6800	6.8757	3.808	0	0	0
2014/05/19	R214	06/11/2014	9.64	Put	Bond Future	1,776.2900	1.7763	1,643.9100	1.6439	(7.453)	0	0	0
2014/05/19	R214	06/11/2014	9.66	Put	Bond Future	1,733.0800	1.7331	1,602.9100	1.6029	(7.511)	0	0	0
2014/05/19	R214	06/11/2014	9.65	Put	Bond Future	1,754.5700	1.7546	1,623.3000	1.6233	(7.482)	0	0	0
2014/05/19	R214	05/02/2015	9.50	Call	Bond Future	6,373.2900	6.3733	6,596.2400	6.5962	3.498	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
2014/05/19	R214	05/02/2015			Bond Future	9.0711	77.3871	9.0222	77.7708	(0.539)	0.0000	0.0000	0
2014/05/19	R214	05/02/2015	9.51	Call	Bond Future	6,417.2900	6.4173	6,641.2000	6.6412	3.489	0	0	0
2014/05/19	R214	05/02/2015	9.49	Call	Bond Future	6,329.1400	6.3291	6,551.1400	6.5511	3.508	0	0	0
2014/05/19	R214	05/02/2015	9.50	Put	Bond Future	3,141.5900	3.1416	2,980.8900	2.9809	(5.115)	0	0	0
2014/05/19	R214	05/02/2015	9.49	Put	Bond Future	3,170.1100	3.1701	3,008.4600	3.0085	(5.099)	0	0	0
2014/05/19	R214	05/02/2015	9.51	Put	Bond Future	3,113.0400	3.1130	2,953.3000	2.9533	(5.131)	0	0	0
2014/05/19	R248	07/08/2014			Bond Future	9.0126	101.1517	8.9658	101.6347	(0.520)	0.0000	0.0000	14,129
2014/05/19	R248	07/08/2014	9.65	Call	Bond Future	6,169.6000	6.1696	6,652.6100	6.6526	7.829	0	0	0
2014/05/19	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R248	07/08/2014	9.66	Call	Bond Future	6,260.7800	6.2608	6,743.7900	6.7438	7.715	0	0	0
2014/05/19	R248	07/08/2014	9.64	Call	Bond Future	6,078.2600	6.0783	6,561.2700	6.5613	7.947	0	0	0
2014/05/19	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R248	06/11/2014			Bond Future	9.0808	98.2633	9.0326	98.7538	(0.531)	0.0000	0.0000	0
2014/05/19	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R248	06/11/2014	9.72	Call	Bond Future	6,104.1400	6.1041	6,594.6500	6.5947	8.036	0	0	0
2014/05/19	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R248	06/11/2014	9.73	Call	Bond Future	6,194.1100	6.1941	6,684.6200	6.6846	7.919	0	0	0
2014/05/19	R248	06/11/2014	9.74	Call	Bond Future	6,283.9200	6.2839	6,774.4300	6.7744	7.806	0	0	0
2014/05/19	R248	05/02/2015			Bond Future	9.1478	99.8091	9.0987	100.3012	(0.536)	0.0000	0.0000	0
2014/05/19	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R248	05/02/2015	9.50	Call	Bond Future	3,405.6500	3.4056	3,897.7400	3.8977	14.449	0	0	0
2014/05/19	R248	05/02/2015	9.51	Call	Bond Future	3,499.1700	3.4992	3,991.2600	3.9913	14.063	0	0	0
2014/05/19	R248	05/02/2015	9.49	Call	Bond Future	3,311.9500	3.3119	3,804.0400	3.8040	14.858	0	0	0
2014/05/19	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/19	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**382404**