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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/06/2014 TO 02/06/2014

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
2014/06/02	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	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
2014/06/02	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	2025	07/08/2014	109.01	Call	Bond Future	8,099.8700	8.0999	8,136.2400	8.1362	0.449	0	0	0
2014/06/02	2025	07/08/2014			Bond Future	117.1099	117.1099	117.1462	117.1462	0.031	0.0000	0.0000	0
2014/06/02	2025	07/08/2014	108.99	Call	Bond Future	8,119.8700	8.1199	8,156.2400	8.1562	0.448	0	0	0
2014/06/02	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2025	07/08/2014	109.00	Call	Bond Future	8,109.8700	8.1099	8,146.2400	8.1462	0.448	0	0	0
2014/06/02	2025	06/11/2014	117.01	Call	Bond Future	1,884.2200	1.8842	1,920.9400	1.9209	1.949	0	0	0
2014/06/02	2025	06/11/2014			Bond Future	118.8942	118.8942	118.9309	118.9309	0.031	0.0000	0.0000	0
2014/06/02	2025	06/11/2014	116.99	Call	Bond Future	1,904.2200	1.9042	1,940.9400	1.9409	1.928	0	0	0
2014/06/02	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2025	06/11/2014	117.00	Call	Bond Future	1,894.2200	1.8942	1,930.9400	1.9309	1.939	0	0	0
2014/06/02	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2030	07/08/2014			Bond Future	8.9154	92.6519	8.9760	92.1780	0.680	0.0000	0.0000	4,308
2014/06/02	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2030	07/08/2014	8.99	Call	Bond Future	582.6800	0.5827	108.7500	0.1088	(81.336)	0	0	0
2014/06/02	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2030	07/08/2014	9.00	Call	Bond Future	660.4000	0.6604	186.4700	0.1865	(71.764)	0	0	0
2014/06/02	2030	07/08/2014	9.01	Call	Bond Future	738.0300	0.7380	264.1000	0.2641	(64.216)	0	0	0
2014/06/02	2030	06/11/2014	9.01	Call	Bond Future	114.1700	0.1142	0.0000	0.0000	(100.000)	0	0	0
2014/06/02	2030	06/11/2014			Bond Future	8.9952	94.0531	9.0578	93.5719	0.695	0.0000	0.0000	0
2014/06/02	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2030	06/11/2014	9.00	Call	Bond Future	37.0500	0.0371	0.0000	0.0000	(100.000)	0	0	0
2014/06/02	2030	06/11/2014	8.99	Put	Bond Future	40.1600	0.0402	521.3600	0.5214	1198.207	0	0	0
2014/06/02	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	367.0300	0.3670	100.000	0	0	0
2014/06/02	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	444.1500	0.4441	100.000	0	0	0
2014/06/02	2030	05/02/2015			Bond Future	9.0719	91.5311	9.1372	91.0368	0.720	0.0000	0.0000	0
2014/06/02	2030	05/02/2015	9.25	Call	Bond Future	1,338.6400	1.3386	844.2700	0.8443	(36.931)	0	0	0
2014/06/02	2030	05/02/2015	9.24	Call	Bond Future	1,264.2400	1.2642	769.8700	0.7699	(39.104)	0	0	0
2014/06/02	2030	05/02/2015	9.26	Call	Bond Future	1,412.9500	1.4129	918.5800	0.9186	(34.988)	0	0	0
2014/06/02	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/06/02	2037	07/08/2014	9.06	Put	Bond Future	1,293.8200	1.2938	1,786.4800	1.7865	38.078	0	0	0
2014/06/02	2037	07/08/2014			Bond Future	9.2034	93.6409	9.2588	93.1482	0.602	0.0000	0.0000	10,102
2014/06/02	2037	07/08/2014	9.05	Put	Bond Future	1,385.1200	1.3851	1,877.7800	1.8778	35.568	0	0	0
2014/06/02	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2037	07/08/2014	9.04	Put	Bond Future	1,476.5600	1.4766	1,969.2200	1.9692	33.365	0	0	0
2014/06/02	2037	06/11/2014	9.69	Call	Bond Future	3,483.5600	3.4836	2,983.3700	2.9834	(14.359)	0	0	0
2014/06/02	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2037	06/11/2014			Bond Future	9.2815	95.0571	9.3386	94.5569	0.616	0.0000	0.0000	0
2014/06/02	2037	06/11/2014	9.70	Call	Bond Future	3,566.1700	3.5662	3,065.9800	3.0660	(14.026)	0	0	0
2014/06/02	2037	06/11/2014	9.71	Call	Bond Future	3,648.6600	3.6487	3,148.4700	3.1485	(13.709)	0	0	0
2014/06/02	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2037	05/02/2015			Bond Future	9.3568	92.3005	9.4164	91.7868	0.636	0.0000	0.0000	0
2014/06/02	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2037	05/02/2015	9.50	Call	Bond Future	1,227.5000	1.2275	713.7900	0.7138	(41.850)	0	0	0
2014/06/02	2037	05/02/2015	9.51	Call	Bond Future	1,312.2400	1.3122	798.5300	0.7985	(39.148)	0	0	0
2014/06/02	2037	05/02/2015	9.49	Call	Bond Future	1,142.6300	1.1426	628.9200	0.6289	(44.959)	0	0	0
2014/06/02	2038	07/08/2014			Bond Future	121.0244	121.0244	121.0630	121.0630	0.032	0.0000	0.0000	725
2014/06/02	2038	07/08/2014	106.00	Call	Bond Future	15,024.4500	15.0244	15,062.9500	15.0630	0.256	0	0	0
2014/06/02	2038	07/08/2014	106.01	Call	Bond Future	15,014.4500	15.0144	15,052.9500	15.0530	0.256	0	0	0
2014/06/02	2038	07/08/2014	105.99	Call	Bond Future	15,034.4500	15.0344	15,072.9500	15.0730	0.256	0	0	0
2014/06/02	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2038	06/11/2014	120.01	Call	Bond Future	2,858.5300	2.8585	2,897.5300	2.8975	1.364	0	0	0
2014/06/02	2038	06/11/2014			Bond Future	122.8685	122.8685	122.9075	122.9075	0.032	0.0000	0.0000	0
2014/06/02	2038	06/11/2014	119.99	Call	Bond Future	2,878.5300	2.8785	2,917.5300	2.9175	1.355	0	0	0
2014/06/02	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2038	06/11/2014	120.00	Call	Bond Future	2,868.5300	2.8685	2,907.5300	2.9075	1.360	0	0	0
2014/06/02	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2046	07/08/2014			Bond Future	120.7639	120.7639	120.8021	120.8021	0.032	0.0000	0.0000	5,218
2014/06/02	2046	07/08/2014	104.44	Call	Bond Future	16,323.9000	16.3239	16,362.1100	16.3621	0.234	0	0	0
2014/06/02	2046	07/08/2014	104.45	Call	Bond Future	16,313.9000	16.3139	16,352.1100	16.3521	0.234	0	0	0
2014/06/02	2046	07/08/2014	104.43	Call	Bond Future	16,333.9000	16.3339	16,372.1100	16.3721	0.234	0	0	0
2014/06/02	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2046	06/11/2014	104.45	Call	Bond Future	16,808.1600	16.8082	16,847.0400	16.8470	0.231	0	0	0
2014/06/02	2046	06/11/2014			Bond Future	121.2582	121.2582	121.2970	121.2970	0.032	0.0000	0.0000	0
2014/06/02	2046	06/11/2014	104.43	Call	Bond Future	16,828.1600	16.8282	16,867.0400	16.8670	0.231	0	0	0
2014/06/02	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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2014/06/02	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2046	06/11/2014	104.44	Call	Bond Future	16,818.1600	16.8182	16,857.0400	16.8570	0.231	0	0	0
2014/06/02	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2050	07/08/2014			Bond Future	126.3651	126.3651	126.4057	126.4057	0.032	0.0000	0.0000	2,720
2014/06/02	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2050	07/08/2014	112.00	Call	Bond Future	14,365.0600	14.3651	14,405.6700	14.4057	0.283	0	0	0
2014/06/02	2050	07/08/2014	112.01	Call	Bond Future	14,355.0600	14.3551	14,395.6700	14.3957	0.283	0	0	0
2014/06/02	2050	07/08/2014	111.99	Call	Bond Future	14,375.0600	14.3751	14,415.6700	14.4157	0.283	0	0	0
2014/06/02	2050	06/11/2014			Bond Future	128.2900	128.2900	128.3315	128.3315	0.032	0.0000	0.0000	0
2014/06/02	2050	06/11/2014	126.00	Call	Bond Future	2,290.0300	2.2900	2,331.4500	2.3315	1.809	0	0	0
2014/06/02	2050	06/11/2014	126.01	Call	Bond Future	2,280.0300	2.2800	2,321.4500	2.3215	1.817	0	0	0
2014/06/02	2050	06/11/2014	125.99	Call	Bond Future	2,300.0300	2.3000	2,341.4500	2.3415	1.801	0	0	0
2014/06/02	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	AL12	07/08/2014			Index Future	492.4350	492.4350	490.0130	490.0130	(0.492)	0.0000	0.0000	0
2014/06/02	AL12	06/11/2014			Index Future	499.8760	499.8760	497.4130	497.4130	(0.493)	0.0000	0.0000	0
2014/06/02	AL12	05/02/2015			Index Future	507.7640	507.7640	505.2300	505.2300	(0.499)	0.0000	0.0000	0
2014/06/02	AL37	07/08/2014			Index Future	423.7380	423.7380	423.0280	423.0280	(0.168)	0.0000	0.0000	0
2014/06/02	AL37	06/11/2014			Index Future	430.1410	430.1410	429.4160	429.4160	(0.169)	0.0000	0.0000	0
2014/06/02	AL7T	07/08/2014			Index Future	498.0160	498.0160	495.9570	495.9570	(0.413)	0.0000	0.0000	1
2014/06/02	AL7T	06/11/2014			Index Future	505.5420	505.5420	503.4460	503.4460	(0.415)	0.0000	0.0000	0
2014/06/02	ALBI	07/08/2014			Index Future	451.8300	451.8300	450.3860	450.3860	(0.320)	0.0000	0.0000	647
2014/06/02	ALBI	06/11/2014			Index Future	458.6580	458.6580	457.1870	457.1870	(0.321)	0.0000	0.0000	0
2014/06/02	ALBI	05/02/2015			Index Future	465.8950	465.8950	464.3720	464.3720	(0.327)	0.0000	0.0000	0
2014/06/02	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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2014/06/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/06/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/02	EL28	07/08/2014	114.00	Call	Bond Future	9,072.9500	9.0729	8,967.3700	8.9674	(1.164)	0	0	0
2014/06/02	EL28	07/08/2014			Bond Future	123.0730	123.0730	122.9674	122.9674	(0.086)	0.0000	0.0000	0
2014/06/02	EL28	07/08/2014	114.01	Call	Bond Future	9,062.9500	9.0629	8,957.3700	8.9574	(1.165)	0	0	0
2014/06/02	EL28	07/08/2014	113.99	Call	Bond Future	9,082.9500	9.0829	8,977.3700	8.9774	(1.162)	0	0	0
2014/06/02	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	EL28	06/11/2014			Bond Future	123.4666	123.4666	123.3592	123.3592	(0.087)	0.0000	0.0000	0
2014/06/02	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	EL28	06/11/2014	122.00	Call	Bond Future	1,466.5900	1.4666	1,359.1600	1.3592	(7.325)	0	0	0
2014/06/02	EL28	06/11/2014	122.01	Call	Bond Future	1,456.5900	1.4566	1,349.1600	1.3492	(7.375)	0	0	0
2014/06/02	EL28	06/11/2014	121.99	Call	Bond Future	1,476.5900	1.4766	1,369.1600	1.3692	(7.276)	0	0	0
2014/06/02	ES33	07/08/2014			Bond Future	9.8171	83.2281	9.8724	82.8301	0.563	0.0000	0.0000	6,220
2014/06/02	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	ES33	07/08/2014	10.14	Call	Bond Future	2,281.4300	2.2814	1,883.4000	1.8834	(17.447)	0	0	0
2014/06/02	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	ES33	07/08/2014	10.15	Call	Bond Future	2,350.4600	2.3505	1,952.4300	1.9524	(16.934)	0	0	0
2014/06/02	ES33	07/08/2014	10.16	Call	Bond Future	2,419.3900	2.4194	2,021.3600	2.0214	(16.452)	0	0	0
2014/06/02	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	ES33	06/11/2014			Bond Future	9.9201	80.7011	9.9773	80.2970	0.576	0.0000	0.0000	0
2014/06/02	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	ES33	06/11/2014	10.29	Call	Bond Future	2,560.6800	2.5607	2,156.5700	2.1566	(15.781)	0	0	0
2014/06/02	ES33	06/11/2014	10.30	Call	Bond Future	2,628.1300	2.6281	2,224.0200	2.2240	(15.376)	0	0	0
2014/06/02	ES33	06/11/2014	10.31	Call	Bond Future	2,695.4800	2.6955	2,291.3700	2.2914	(14.992)	0	0	0
2014/06/02	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	ES33	05/02/2015	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	ES33	05/02/2015			Bond Future	10.0217	81.9756	10.0814	81.5603	0.596	0.0000	0.0000	0
2014/06/02	ES33	05/02/2015	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	ES33	05/02/2015	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	ES33	05/02/2015	10.00	Put	Bond Future	151.4800	0.1515	566.7600	0.5668	274.148	0	0	0
2014/06/02	ES33	05/02/2015	9.99	Put	Bond Future	221.5300	0.2215	636.8100	0.6368	187.460	0	0	0
2014/06/02	ES33	05/02/2015	10.01	Put	Bond Future	81.5200	0.0815	496.8000	0.4968	509.421	0	0	0
2014/06/02	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	GOVI	07/08/2014			GOVI	450.9580	450.9580	449.6050	449.6050	(0.300)	0.0000	0.0000	512
2014/06/02	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	GOVI	07/08/2014	459.99	Put	GOVI	90,320.0000	9.0320	103,850.0000	10.3850	14.980	0	0	0
2014/06/02	GOVI	07/08/2014	460.01	Put	GOVI	90,520.0000	9.0520	104,050.0000	10.4050	14.947	0	0	0
2014/06/02	GOVI	07/08/2014	460.00	Put	GOVI	90,420.0000	9.0420	103,950.0000	10.3950	14.964	0	0	0
2014/06/02	GOVI	06/11/2014	449.01	Call	GOVI	87,630.0000	8.7630	73,840.0000	7.3840	(15.737)	0	0	0
2014/06/02	GOVI	06/11/2014			GOVI	457.7730	457.7730	456.3940	456.3940	(0.301)	0.0000	0.0000	28
2014/06/02	GOVI	06/11/2014	448.99	Call	GOVI	87,830.0000	8.7830	74,040.0000	7.4040	(15.701)	0	0	0
2014/06/02	GOVI	06/11/2014	449.00	Call	GOVI	87,730.0000	8.7730	73,940.0000	7.3940	(15.719)	0	0	0

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2014/06/02	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	GOVI	05/02/2015	459.99	Call	GOVI	50,060.0000	5.0060	35,760.0000	3.5760	(28.566)	0	0	0
2014/06/02	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	GOVI	05/02/2015			GOVI	464.9960	464.9960	463.5660	463.5660	(0.308)	0.0000	0.0000	0
2014/06/02	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	GOVI	05/02/2015	460.00	Call	GOVI	49,960.0000	4.9960	35,660.0000	3.5660	(28.623)	0	0	0
2014/06/02	GOVI	05/02/2015	460.01	Call	GOVI	49,860.0000	4.9860	35,560.0000	3.5560	(28.680)	0	0	0
2014/06/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/06/02	ICAA	07/08/2014			Can-Do Interest Rate	142.0459	142.0459	142.0876	142.0876	0.029	0.0000	0.0000	635
2014/06/02	IGOV	07/08/2014			Index Future	215.0410	215.0410	215.2550	215.2550	0.100	0.0000	0.0000	1,268
2014/06/02	IGOV	06/11/2014			Index Future	218.3170	218.3170	218.5320	218.5320	0.098	0.0000	0.0000	87
2014/06/02	IGOV	05/02/2015			Index Future	221.7880	221.7880	221.9920	221.9920	0.092	0.0000	0.0000	0
2014/06/02	ILBI	07/08/2014			Index Future	583.5660	583.5660	583.4710	583.4710	(0.016)	0.0000	0.0000	210
2014/06/02	ILBI	06/11/2014			Index Future	592.4280	592.4280	592.3260	592.3260	(0.017)	0.0000	0.0000	0
2014/06/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/06/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/06/02	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/06/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/06/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/06/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/06/02	JBAF	18/06/2014			Jibar Tradeable Future	5.8100	94.1900	5.8100	94.1900	0.000	0.0000	0.0000	2,000
2014/06/02	JBAF	16/07/2014			Jibar Tradeable Future	5.8600	94.1400	5.8600	94.1400	0.000	0.0000	0.0000	545
2014/06/02	JBAF	20/08/2014			Jibar Tradeable Future	6.0600	93.9400	6.0700	93.9300	0.165	0.0000	0.0000	0
2014/06/02	JBAF	17/09/2014			Jibar Tradeable Future	6.1300	93.8700	6.1400	93.8600	0.163	0.0000	0.0000	1,000
2014/06/02	JBAF	15/10/2014			Jibar Tradeable Future	6.2600	93.7400	6.3000	93.7000	0.639	0.0000	0.0000	0
2014/06/02	JBAF	19/11/2014			Jibar Tradeable Future	6.3300	93.6700	6.3700	93.6300	0.632	0.0000	0.0000	0
2014/06/02	JBAF	17/12/2014			Jibar Tradeable Future	6.4400	93.5600	6.5000	93.5000	0.932	0.0000	0.0000	0
2014/06/02	JBAF	18/03/2015			Jibar Tradeable Future	6.7100	93.2900	6.7700	93.2300	0.894	0.0000	0.0000	2,850
2014/06/02	JBAF	17/06/2015			Jibar Tradeable Future	6.9300	93.0700	6.9900	93.0100	0.866	0.0000	0.0000	5,000
2014/06/02	JBAF	16/09/2015			Jibar Tradeable Future	7.1000	92.9000	7.1600	92.8400	0.845	0.0000	0.0000	0
2014/06/02	JBAF	15/12/2015			Jibar Tradeable Future	7.2500	92.7500	7.3400	92.6600	1.241	0.0000	0.0000	0
2014/06/02	JBAF	16/03/2016			Jibar Tradeable Future	7.4100	92.5900	7.4800	92.5200	0.945	0.0000	0.0000	0

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2014/06/02	R023	07/08/2014	8.51	Call	Bond Future	2,427.8200		2.4278	2,121.3800	2.1214	(12.622)	0	0	0
2014/06/02	R023	07/08/2014			Bond Future	8.2381		100.5135	8.3094	100.0909	0.866	0.0000	0.0000	12,508
2014/06/02	R023	07/08/2014	8.49	Call	Bond Future	2,350.6100		2.3506	2,048.7500	2.0488	(12.842)	0	0	0
2014/06/02	R023	07/08/2014	8.50	Call	Bond Future	2,389.0600		2.3891	2,084.9000	2.0849	(12.731)	0	0	0
2014/06/02	R023	07/08/2014	8.49	Put	Bond Future	869.0500		0.8691	989.8000	0.9898	13.894	0	0	0
2014/06/02	R023	07/08/2014	8.51	Put	Bond Future	829.8800		0.8299	946.0500	0.9461	13.998	0	0	0
2014/06/02	R023	07/08/2014	8.50	Put	Bond Future	849.2900		0.8493	967.7400	0.9677	13.947	0	0	0
2014/06/02	R023	06/11/2014			Bond Future	8.3272		98.1122	8.4017	97.6830	0.894	0.0000	0.0000	0
2014/06/02	R023	06/11/2014	8.59	Put	Bond Future	1,645.8100		1.6458	1,796.3200	1.7963	9.145	0	0	0
2014/06/02	R023	06/11/2014	8.61	Put	Bond Future	1,601.8300		1.6018	1,749.2000	1.7492	9.200	0	0	0
2014/06/02	R023	06/11/2014	8.59	Call	Bond Future	3,149.9600		3.1500	2,871.3100	2.8713	(8.846)	0	0	0
2014/06/02	R023	06/11/2014	8.60	Put	Bond Future	1,623.7100		1.6237	1,772.6400	1.7726	9.172	0	0	0
2014/06/02	R023	06/11/2014	8.60	Call	Bond Future	3,184.5100		3.1845	2,904.2800	2.9043	(8.800)	0	0	0
2014/06/02	R023	06/11/2014	8.61	Call	Bond Future	3,219.2400		3.2192	2,937.4500	2.9375	(8.753)	0	0	0
2014/06/02	R023	05/02/2015			Bond Future	8.4130		99.6612	8.4918	99.2195	0.936	0.0000	0.0000	0
2014/06/02	R023	05/02/2015	8.74	Put	Bond Future	2,090.2400		2.0902	2,249.3900	2.2494	7.614	0	0	0
2014/06/02	R023	05/02/2015	8.75	Call	Bond Future	3,940.5300		3.9405	3,656.7300	3.6567	(7.202)	0	0	0
2014/06/02	R023	05/02/2015	8.76	Call	Bond Future	3,974.0600		3.9741	3,689.0000	3.6890	(7.173)	0	0	0
2014/06/02	R023	05/02/2015	8.74	Call	Bond Future	3,907.1400		3.9071	3,624.6000	3.6246	(7.231)	0	0	0
2014/06/02	R023	05/02/2015	8.76	Put	Bond Future	2,047.4600		2.0475	2,204.0900	2.2041	7.650	0	0	0
2014/06/02	R023	05/02/2015	8.75	Put	Bond Future	2,068.7600		2.0688	2,226.6500	2.2266	7.632	0	0	0
2014/06/02	R157	07/08/2014	6.76	Put	Bond Future	229.2700		0.2293	231.4300	0.2314	0.942	0	0	0
2014/06/02	R157	07/08/2014			Bond Future	6.8128		112.4125	6.8236	112.4007	0.159	0.0000	0.0000	6,048
2014/06/02	R157	07/08/2014	6.75	Put	Bond Future	235.0900		0.2351	237.3800	0.2374	0.974	0	0	0
2014/06/02	R157	07/08/2014	6.74	Call	Bond Future	161.7500		0.1618	152.3300	0.1523	(5.824)	0	0	0
2014/06/02	R157	07/08/2014	6.75	Call	Bond Future	166.5500		0.1666	157.0200	0.1570	(5.722)	0	0	0
2014/06/02	R157	07/08/2014	6.76	Call	Bond Future	171.6500		0.1716	161.9900	0.1620	(5.628)	0	0	0
2014/06/02	R157	07/08/2014	6.74	Put	Bond Future	241.2100		0.2412	243.6100	0.2436	0.995	0	0	0
2014/06/02	R157	06/11/2014	6.19	Put	Bond Future	775.9900		0.7760	784.6300	0.7846	1.113	0	0	0
2014/06/02	R157	06/11/2014			Bond Future	7.0378		107.2987	7.0522	107.2866	0.204	0.0000	0.0000	0
2014/06/02	R157	06/11/2014	6.21	Put	Bond Future	761.6900		0.7617	770.2200	0.7702	1.120	0	0	0
2014/06/02	R157	06/11/2014	6.20	Put	Bond Future	768.8200		0.7688	777.4100	0.7774	1.117	0	0	0
2014/06/02	R157	06/11/2014	6.21	Call	Bond Future	61.3800		0.0614	57.8000	0.0578	(5.833)	0	0	0
2014/06/02	R157	06/11/2014	6.19	Call	Bond Future	58.6700		0.0587	55.2000	0.0552	(5.914)	0	0	0
2014/06/02	R157	06/11/2014	6.20	Call	Bond Future	60.0100		0.0600	56.4900	0.0565	(5.866)	0	0	0
2014/06/02	R157	05/02/2015	8.74	Call	Bond Future	913.0400		0.9130	896.3800	0.8964	(1.825)	0	0	0
2014/06/02	R157	05/02/2015	8.75	Put	Bond Future	101.5200		0.1015	103.6100	0.1036	2.059	0	0	0
2014/06/02	R157	05/02/2015			Bond Future	7.3545		108.9938	7.3863	108.9750	0.433	0.0000	0.0000	0
2014/06/02	R157	05/02/2015	8.74	Put	Bond Future	102.6600		0.1027	104.7700	0.1048	2.055	0	0	0
2014/06/02	R157	05/02/2015	8.76	Put	Bond Future	100.3900		0.1004	102.4600	0.1025	2.062	0	0	0
2014/06/02	R157	05/02/2015	8.75	Call	Bond Future	917.7100		0.9177	901.0300	0.9010	(1.818)	0	0	0
2014/06/02	R157	05/02/2015	8.76	Call	Bond Future	922.3800		0.9224	905.6800	0.9057	(1.811)	0	0	0
2014/06/02	R186	07/08/2014	8.31	Call	Bond Future	1,889.5900		1.8896	1,573.9500	1.5740	(16.704)	0	0	0
2014/06/02	R186	07/08/2014	8.43	Put	Bond Future	1,859.4400		1.8594	2,096.1700	2.0962	12.731	0	0	105
2014/06/02	R186	07/08/2014	8.70	Put	Bond Future	1,019.7800		1.0198	1,164.2400	1.1642	14.166	0	0	1,000
2014/06/02	R186	07/08/2014			Bond Future	8.3656		117.7167	8.4367	117.1177	0.850	0.0000	0.0000	45,977

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
2014/06/02	R186	07/08/2014	7.60	Put	Bond Future	6,992.5600	6.9926	7,516.4600	7.5165	7.492	0	0	0
2014/06/02	R186	07/08/2014	8.00	Call	Bond Future	903.8600	0.9039	709.3300	0.7093	(21.522)	0	0	105
2014/06/02	R186	07/08/2014	8.92	Put	Bond Future	584.5800	0.5846	672.6700	0.6727	15.069	0	0	840
2014/06/02	R186	07/08/2014	8.29	Call	Bond Future	1,811.0500	1.8110	1,503.3700	1.5034	(16.989)	0	0	0
2014/06/02	R186	07/08/2014	8.25	Call	Bond Future	1,660.2200	1.6602	1,368.5100	1.3685	(17.571)	0	0	1,200
2014/06/02	R186	07/08/2014	8.30	Call	Bond Future	1,850.0700	1.8501	1,538.4000	1.5384	(16.846)	0	0	0
2014/06/02	R186	07/08/2014	8.29	Put	Bond Future	2,453.2300	2.4532	2,744.5500	2.7445	11.875	0	0	0
2014/06/02	R186	07/08/2014	9.20	Put	Bond Future	264.7000	0.2647	306.4000	0.3064	15.754	0	0	2,100
2014/06/02	R186	07/08/2014	7.60	Call	Bond Future	258.8200	0.2588	183.7200	0.1837	(29.016)	0	0	210
2014/06/02	R186	07/08/2014	8.00	Put	Bond Future	4,054.2600	4.0543	4,458.7300	4.4587	9.976	0	0	0
2014/06/02	R186	07/08/2014	8.31	Put	Bond Future	2,361.4900	2.3615	2,644.8500	2.6449	11.999	0	0	0
2014/06/02	R186	07/08/2014	8.92	Call	Bond Future	5,144.3200	5.1443	4,633.4100	4.6334	(9.932)	0	0	0
2014/06/02	R186	07/08/2014	8.30	Put	Bond Future	2,407.0700	2.4071	2,694.4000	2.6944	11.937	0	0	0
2014/06/02	R186	07/08/2014	9.20	Call	Bond Future	7,032.7200	7.0327	6,475.4200	6.4754	(7.924)	0	0	0
2014/06/02	R186	07/08/2014	8.43	Call	Bond Future	2,401.9900	2.4020	2,039.7200	2.0397	(15.082)	0	0	0
2014/06/02	R186	07/08/2014	8.70	Call	Bond Future	3,800.3900	3.8004	3,345.8500	3.3458	(11.960)	0	0	0
2014/06/02	R186	07/08/2014	8.25	Put	Bond Future	2,643.9900	2.6440	2,951.2800	2.9513	11.622	0	0	0
2014/06/02	R186	06/11/2014	8.15	Put	Bond Future	4,637.9300	4.6379	4,986.4500	4.9864	7.515	0	0	0
2014/06/02	R186	06/11/2014	8.14	Call	Bond Future	2,142.5500	2.1425	1,885.3900	1.8854	(12.003)	0	0	0
2014/06/02	R186	06/11/2014			Bond Future	8.4431	119.4961	8.5168	118.8879	0.873	0.0000	0.0000	0
2014/06/02	R186	06/11/2014	9.17	Call	Bond Future	6,980.7700	6.9808	6,493.9600	6.4940	(6.974)	0	0	0
2014/06/02	R186	06/11/2014	8.15	Call	Bond Future	2,175.0600	2.1751	1,915.3600	1.9154	(11.940)	0	0	0
2014/06/02	R186	06/11/2014	8.16	Call	Bond Future	2,207.8700	2.2079	1,945.6300	1.9456	(11.878)	0	0	0
2014/06/02	R186	06/11/2014	9.17	Put	Bond Future	1,173.3900	1.1734	1,294.8000	1.2948	10.347	0	0	2,010
2014/06/02	R186	06/11/2014	8.14	Put	Bond Future	4,690.7300	4.6907	5,041.7900	5.0418	7.484	0	0	0
2014/06/02	R186	06/11/2014	8.16	Put	Bond Future	4,585.5200	4.5855	4,931.5000	4.9315	7.545	0	0	0
2014/06/02	R186	05/02/2015			Bond Future	8.5154	116.0868	8.5927	115.4621	0.908	0.0000	0.0000	0
2014/06/02	R186	05/02/2015	8.75	Call	Bond Future	5,095.4200	5.0954	4,709.8300	4.7098	(7.567)	0	0	0
2014/06/02	R186	05/02/2015	8.76	Call	Bond Future	5,141.4100	5.1414	4,753.9500	4.7539	(7.536)	0	0	0
2014/06/02	R186	05/02/2015	8.74	Call	Bond Future	5,049.6300	5.0496	4,665.9100	4.6659	(7.599)	0	0	0
2014/06/02	R186	05/02/2015	8.76	Put	Bond Future	3,180.7700	3.1808	3,418.0800	3.4181	7.461	0	0	0
2014/06/02	R186	05/02/2015	8.75	Put	Bond Future	3,214.0200	3.2140	3,453.2000	3.4532	7.442	0	0	0
2014/06/02	R186	05/02/2015	8.74	Put	Bond Future	3,247.5400	3.2475	3,488.5900	3.4886	7.423	0	0	0
2014/06/02	R197	07/08/2014			Bond Future	284.5960	284.5960	284.6837	284.6837	0.031	0.0000	0.0000	905
2014/06/02	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R197	07/08/2014	270.00	Call	Bond Future	14,596.0500	14.5961	14,683.7400	14.6837	0.601	0	0	0
2014/06/02	R197	07/08/2014	270.01	Call	Bond Future	14,586.0500	14.5861	14,673.7400	14.6737	0.601	0	0	0
2014/06/02	R197	07/08/2014	269.99	Call	Bond Future	14,606.0500	14.6061	14,693.7400	14.6937	0.600	0	0	0
2014/06/02	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R197	06/11/2014			Bond Future	288.9315	288.9315	289.0202	289.0202	0.031	0.0000	0.0000	0
2014/06/02	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R197	06/11/2014	285.00	Call	Bond Future	3,931.5500	3.9315	4,020.2000	4.0202	2.255	0	0	0
2014/06/02	R197	06/11/2014	285.01	Call	Bond Future	3,921.5500	3.9215	4,010.2000	4.0102	2.261	0	0	0
2014/06/02	R197	06/11/2014	284.99	Call	Bond Future	3,941.5500	3.9415	4,030.2000	4.0302	2.249	0	0	0
2014/06/02	R197	06/11/2014	285.00	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	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
2014/06/02	R201	07/08/2014	5.31	Put	Bond Future	375.7000		0.3757	362.7100	0.3627	(3.458)	0	0	0
2014/06/02	R201	07/08/2014			Bond Future	6.1788		102.1106	6.1422	102.1237	(0.593)	0.0000	0.0000	0
2014/06/02	R201	07/08/2014	5.30	Put	Bond Future	378.4400		0.3784	365.4300	0.3654	(3.438)	0	0	0
2014/06/02	R201	07/08/2014	5.31	Call	Bond Future	63.2400		0.0632	63.3800	0.0634	0.221	0	0	0
2014/06/02	R201	07/08/2014	5.29	Call	Bond Future	61.5200		0.0615	61.6300	0.0616	0.179	0	0	0
2014/06/02	R201	07/08/2014	5.30	Call	Bond Future	62.3800		0.0624	62.5000	0.0625	0.192	0	0	0
2014/06/02	R201	07/08/2014	5.29	Put	Bond Future	381.1900		0.3812	368.1700	0.3682	(3.416)	0	0	0
2014/06/02	R202	07/08/2014	207.99	Call	Bond Future	19,614.9900		19.6150	20,003.6800	20.0037	1.982	0	0	0
2014/06/02	R202	07/08/2014	208.00	Put	Bond Future	101.4400		0.1014	79.5500	0.0796	(21.579)	0	0	0
2014/06/02	R202	07/08/2014			Bond Future	227.5038		227.5038	227.9144	227.9144	0.180	0.0000	0.0000	44,627
2014/06/02	R202	07/08/2014	207.99	Put	Bond Future	101.1600		0.1012	79.3200	0.0793	(21.590)	0	0	0
2014/06/02	R202	07/08/2014	208.01	Put	Bond Future	101.7100		0.1017	79.7800	0.0798	(21.561)	0	0	0
2014/06/02	R202	07/08/2014	208.00	Call	Bond Future	19,605.2700		19.6053	19,993.9100	19.9939	1.982	0	0	0
2014/06/02	R202	07/08/2014	208.01	Call	Bond Future	19,595.5400		19.5955	19,984.1400	19.9841	1.983	0	0	0
2014/06/02	R202	06/11/2014	226.99	Call	Bond Future	3,979.5300		3.9795	4,396.2300	4.3962	10.471	0	0	0
2014/06/02	R202	06/11/2014			Bond Future	230.9695		230.9695	231.3862	231.3862	0.180	0.0000	0.0000	0
2014/06/02	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R202	06/11/2014	227.00	Call	Bond Future	3,969.5300		3.9695	4,386.2300	4.3862	10.497	0	0	0
2014/06/02	R202	06/11/2014	227.01	Call	Bond Future	3,959.5300		3.9595	4,376.2300	4.3762	10.524	0	0	0
2014/06/02	R203	07/08/2014	7.30	Call	Bond Future	396.4500		0.3965	368.3300	0.3683	(7.093)	0	0	0
2014/06/02	R203	07/08/2014			Bond Future	7.4216		105.6034	7.4366	105.5621	0.202	0.0000	0.0000	24,701
2014/06/02	R203	07/08/2014	7.31	Call	Bond Future	408.0100		0.4080	379.4900	0.3795	(6.990)	0	0	0
2014/06/02	R203	07/08/2014	6.84	Put	Bond Future	1,696.0800		1.6961	1,727.2200	1.7272	1.836	0	0	0
2014/06/02	R203	07/08/2014	7.29	Put	Bond Future	748.9200		0.7489	762.5200	0.7625	1.816	0	0	0
2014/06/02	R203	07/08/2014	7.31	Put	Bond Future	716.4500		0.7164	729.2600	0.7293	1.788	0	0	0
2014/06/02	R203	07/08/2014	7.29	Call	Bond Future	385.1000		0.3851	357.3700	0.3574	(7.201)	0	0	0
2014/06/02	R203	07/08/2014	7.30	Put	Bond Future	732.5700		0.7326	745.7800	0.7458	1.803	0	0	0
2014/06/02	R203	07/08/2014	6.84	Call	Bond Future	76.3100		0.0763	66.1200	0.0661	(13.353)	0	0	46
2014/06/02	R203	06/11/2014	6.86	Call	Bond Future	223.8600		0.2239	210.4000	0.2104	(6.013)	0	0	0
2014/06/02	R203	06/11/2014			Bond Future	7.5530		103.0360	7.5696	102.9940	0.219	0.0000	0.0000	0
2014/06/02	R203	06/11/2014	6.98	Call	Bond Future	293.5300		0.2935	277.4700	0.2775	(5.471)	0	0	14
2014/06/02	R203	06/11/2014	6.84	Call	Bond Future	213.6600		0.2137	200.6200	0.2006	(6.103)	0	0	45
2014/06/02	R203	06/11/2014	6.85	Call	Bond Future	218.7100		0.2187	205.4600	0.2055	(6.058)	0	0	0
2014/06/02	R203	06/11/2014	6.98	Put	Bond Future	1,765.1800		1.7652	1,791.1800	1.7912	1.473	0	0	0
2014/06/02	R203	06/11/2014	6.84	Put	Bond Future	2,048.8900		2.0489	2,077.9100	2.0779	1.416	0	0	0
2014/06/02	R203	06/11/2014	6.86	Put	Bond Future	2,007.0500		2.0071	2,035.6500	2.0356	1.425	0	0	0
2014/06/02	R203	06/11/2014	6.85	Put	Bond Future	2,027.9200		2.0279	2,056.7300	2.0567	1.421	0	0	0
2014/06/02	R203	05/02/2015	7.69	Call	Bond Future	1,074.1300		1.0741	1,043.1200	1.0431	(2.887)	0	0	55
2014/06/02	R203	05/02/2015			Bond Future	7.6863		104.6631	7.7073	104.6142	0.273	0.0000	0.0000	0
2014/06/02	R203	05/02/2015	8.34	Put	Bond Future	504.5300		0.5045	513.0200	0.5130	1.683	0	0	0
2014/06/02	R203	05/02/2015	8.35	Call	Bond Future	2,029.9400		2.0299	1,989.4000	1.9894	(1.997)	0	0	0
2014/06/02	R203	05/02/2015	8.36	Call	Bond Future	2,046.7000		2.0467	2,006.0400	2.0060	(1.987)	0	0	0
2014/06/02	R203	05/02/2015	8.34	Call	Bond Future	2,013.2300		2.0132	1,972.8000	1.9728	(2.008)	0	0	0

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2014/06/02	R203	05/02/2015	8.36	Put	Bond Future	492.2900	0.4923	500.5500	0.5005	1.678	0	0	0
2014/06/02	R203	05/02/2015	7.69	Put	Bond Future	1,065.6000	1.0656	1,083.5100	1.0835	1.681	0	0	0
2014/06/02	R203	05/02/2015	8.35	Put	Bond Future	498.3800	0.4984	506.7600	0.5068	1.681	0	0	0
2014/06/02	R204	07/08/2014			Bond Future	7.6324	102.4628	7.6629	102.3507	0.399	0.0000	0.0000	15,311
2014/06/02	R204	07/08/2014	7.44	Put	Bond Future	1,199.0500	1.1991	1,255.6100	1.2556	4.717	0	0	0
2014/06/02	R204	07/08/2014	7.46	Put	Bond Future	1,152.5000	1.1525	1,207.2300	1.2072	4.749	0	0	0
2014/06/02	R204	07/08/2014	7.45	Put	Bond Future	1,175.6400	1.1756	1,231.2800	1.2313	4.733	0	0	0
2014/06/02	R204	07/08/2014	7.46	Call	Bond Future	515.5400	0.5155	458.1200	0.4581	(11.138)	0	0	0
2014/06/02	R204	07/08/2014	7.78	Call	Bond Future	1,102.1100	1.1021	1,017.6900	1.0177	(7.660)	0	0	0
2014/06/02	R204	07/08/2014	7.44	Call	Bond Future	487.8800	0.4879	432.2900	0.4323	(11.394)	0	0	0
2014/06/02	R204	07/08/2014	7.78	Put	Bond Future	560.5700	0.5606	588.3000	0.5883	4.947	0	0	530
2014/06/02	R204	07/08/2014	7.45	Call	Bond Future	501.5800	0.5016	445.0700	0.4451	(11.266)	0	0	0
2014/06/02	R204	06/11/2014	7.99	Put	Bond Future	843.5500	0.8436	876.8900	0.8769	3.952	0	0	1,270
2014/06/02	R204	06/11/2014			Bond Future	7.7405	104.0115	7.7732	103.8975	0.423	0.0000	0.0000	0
2014/06/02	R204	06/11/2014	6.99	Put	Bond Future	2,965.2200	2.9652	3,050.6800	3.0507	2.882	0	0	0
2014/06/02	R204	06/11/2014	7.01	Put	Bond Future	2,907.5400	2.9075	2,992.0700	2.9921	2.907	0	0	0
2014/06/02	R204	06/11/2014	6.99	Call	Bond Future	308.6500	0.3086	280.0900	0.2801	(9.253)	0	0	0
2014/06/02	R204	06/11/2014	7.00	Put	Bond Future	2,936.3200	2.9363	3,021.3100	3.0213	2.894	0	0	0
2014/06/02	R204	06/11/2014	7.99	Call	Bond Future	1,708.3700	1.7084	1,627.6900	1.6277	(4.723)	0	0	0
2014/06/02	R204	06/11/2014	7.00	Call	Bond Future	315.7000	0.3157	286.6700	0.2867	(9.195)	0	0	0
2014/06/02	R204	06/11/2014	7.01	Call	Bond Future	322.8700	0.3229	293.3800	0.2934	(9.134)	0	0	0
2014/06/02	R204	05/02/2015			Bond Future	7.8433	101.6186	7.8804	101.4967	0.473	0.0000	0.0000	0
2014/06/02	R204	05/02/2015	8.25	Call	Bond Future	2,308.4900	2.3085	2,222.2600	2.2223	(3.735)	0	0	0
2014/06/02	R204	05/02/2015	8.26	Call	Bond Future	2,329.4000	2.3294	2,242.8300	2.2428	(3.716)	0	0	0
2014/06/02	R204	05/02/2015	8.24	Call	Bond Future	2,287.6600	2.2877	2,201.8000	2.2018	(3.753)	0	0	0
2014/06/02	R204	05/02/2015	8.26	Put	Bond Future	970.7900	0.9708	1,006.1100	1.0061	3.638	0	0	0
2014/06/02	R204	05/02/2015	8.25	Put	Bond Future	982.2200	0.9822	1,017.8800	1.0179	3.631	0	0	0
2014/06/02	R204	05/02/2015	8.24	Put	Bond Future	993.7400	0.9937	1,029.7700	1.0298	3.626	0	0	0
2014/06/02	R207	07/08/2014	7.69	Call	Bond Future	651.7500	0.6517	537.7700	0.5378	(17.488)	0	0	0
2014/06/02	R207	07/08/2014	7.70	Put	Bond Future	1,457.3300	1.4573	1,604.0200	1.6040	10.066	0	0	0
2014/06/02	R207	07/08/2014			Bond Future	7.8838	97.7888	7.9453	97.5263	0.781	0.0000	0.0000	30,770
2014/06/02	R207	07/08/2014	7.70	Call	Bond Future	668.2100	0.6682	552.3900	0.5524	(17.333)	0	0	0
2014/06/02	R207	07/08/2014	7.71	Call	Bond Future	684.9300	0.6849	567.2800	0.5673	(17.177)	0	0	0
2014/06/02	R207	07/08/2014	7.69	Put	Bond Future	1,484.0300	1.4840	1,632.5600	1.6326	10.009	0	0	0
2014/06/02	R207	07/08/2014	7.71	Put	Bond Future	1,430.9100	1.4309	1,575.7700	1.5758	10.124	0	0	0
2014/06/02	R207	06/11/2014	7.36	Put	Bond Future	3,184.6500	3.1846	3,374.0600	3.3741	5.948	0	0	0
2014/06/02	R207	06/11/2014			Bond Future	7.9834	99.2672	8.0486	99.0007	0.816	0.0000	0.0000	0
2014/06/02	R207	06/11/2014	7.35	Put	Bond Future	3,215.9800	3.2160	3,406.4200	3.4064	5.922	0	0	0
2014/06/02	R207	06/11/2014	7.36	Call	Bond Future	588.9500	0.5890	511.7700	0.5118	(13.105)	0	0	0
2014/06/02	R207	06/11/2014	7.34	Call	Bond Future	567.1100	0.5671	491.9800	0.4920	(13.248)	0	0	0
2014/06/02	R207	06/11/2014	7.35	Call	Bond Future	577.9600	0.5780	501.8100	0.5018	(13.176)	0	0	0
2014/06/02	R207	06/11/2014	7.34	Put	Bond Future	3,247.4700	3.2475	3,438.9300	3.4389	5.896	0	0	0
2014/06/02	R207	05/02/2015	8.49	Put	Bond Future	1,275.1700	1.2752	1,367.3900	1.3674	7.232	0	0	0
2014/06/02	R207	05/02/2015			Bond Future	8.0797	97.1932	8.1504	96.9165	0.875	0.0000	0.0000	0
2014/06/02	R207	05/02/2015	8.51	Put	Bond Future	1,247.7800	1.2478	1,338.4200	1.3384	7.264	0	0	0
2014/06/02	R207	05/02/2015	8.50	Call	Bond Future	2,891.7600	2.8918	2,706.5300	2.7065	(6.405)	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
2014/06/02	R207	05/02/2015	8.51	Call	Bond Future	2,916.5000	2.9165	2,730.4800	2.7305	(6.378)	0	0	0
2014/06/02	R207	05/02/2015	8.49	Call	Bond Future	2,867.1100	2.8671	2,682.6700	2.6827	(6.433)	0	0	0
2014/06/02	R207	05/02/2015	8.50	Put	Bond Future	1,261.4200	1.2614	1,352.8500	1.3528	7.248	0	0	0
2014/06/02	R208	07/08/2014	8.28	Call	Bond Future	1,850.0200	1.8500	1,633.9700	1.6340	(11.678)	0	0	0
2014/06/02	R208	07/08/2014			Bond Future	8.0343	95.9521	8.0956	95.6548	0.763	0.0000	0.0000	13,421
2014/06/02	R208	07/08/2014	7.80	Call	Bond Future	668.3800	0.6684	547.3700	0.5474	(18.105)	0	0	0
2014/06/02	R208	07/08/2014	7.79	Put	Bond Future	1,848.5600	1.8486	2,026.9600	2.0270	9.651	0	0	0
2014/06/02	R208	07/08/2014	7.81	Put	Bond Future	1,784.3500	1.7844	1,958.6500	1.9587	9.768	0	0	0
2014/06/02	R208	07/08/2014	7.80	Put	Bond Future	1,816.2800	1.8163	1,992.6400	1.9926	9.710	0	0	0
2014/06/02	R208	07/08/2014	7.81	Call	Bond Future	685.7800	0.6858	562.7100	0.5627	(17.946)	0	0	0
2014/06/02	R208	07/08/2014	8.28	Put	Bond Future	664.8400	0.6648	746.1600	0.7462	12.232	0	0	630
2014/06/02	R208	07/08/2014	7.79	Call	Bond Future	651.2900	0.6513	532.3200	0.5323	(18.267)	0	0	0
2014/06/02	R208	06/11/2014	7.46	Call	Bond Future	624.6700	0.6247	541.6600	0.5417	(13.289)	0	0	0
2014/06/02	R208	06/11/2014			Bond Future	8.1287	94.0041	8.1931	93.7021	0.792	0.0000	0.0000	0
2014/06/02	R208	06/11/2014	7.44	Call	Bond Future	601.2800	0.6013	520.5300	0.5205	(13.430)	0	0	0
2014/06/02	R208	06/11/2014	7.45	Call	Bond Future	612.8900	0.6129	531.0200	0.5310	(13.358)	0	0	0
2014/06/02	R208	06/11/2014	8.50	Put	Bond Future	1,086.1800	1.0862	1,177.3400	1.1773	8.393	0	0	1,520
2014/06/02	R208	06/11/2014	7.44	Put	Bond Future	3,908.2300	3.9082	4,129.5000	4.1295	5.662	0	0	0
2014/06/02	R208	06/11/2014	7.46	Put	Bond Future	3,833.5800	3.8336	4,052.5900	4.0526	5.713	0	0	0
2014/06/02	R208	06/11/2014	8.50	Call	Bond Future	2,811.6700	2.8117	2,600.8100	2.6008	(7.499)	0	0	0
2014/06/02	R208	06/11/2014	7.45	Put	Bond Future	3,870.8100	3.8708	4,090.9600	4.0910	5.687	0	0	0
2014/06/02	R208	05/02/2015	8.51	Call	Bond Future	2,962.0500	2.9620	2,763.5300	2.7635	(6.702)	0	0	0
2014/06/02	R208	05/02/2015			Bond Future	8.2180	95.4886	8.2870	95.1762	0.839	0.0000	0.0000	0
2014/06/02	R208	05/02/2015	8.49	Call	Bond Future	2,908.3200	2.9083	2,711.7000	2.7117	(6.761)	0	0	0
2014/06/02	R208	05/02/2015	8.51	Put	Bond Future	1,647.9600	1.6480	1,761.8500	1.7619	6.911	0	0	0
2014/06/02	R208	05/02/2015	8.50	Put	Bond Future	1,665.5100	1.6655	1,780.3500	1.7803	6.895	0	0	0
2014/06/02	R208	05/02/2015	8.49	Put	Bond Future	1,683.5200	1.6835	1,799.3100	1.7993	6.878	0	0	0
2014/06/02	R208	05/02/2015	8.50	Call	Bond Future	2,934.9700	2.9350	2,737.4000	2.7374	(6.732)	0	0	0
2014/06/02	R209	07/08/2014	9.04	Put	Bond Future	2,323.1700	2.3232	2,502.2400	2.5022	7.708	0	0	0
2014/06/02	R209	07/08/2014			Bond Future	9.1163	75.4028	9.1718	74.9958	0.608	0.0000	0.0000	25,211
2014/06/02	R209	07/08/2014	9.06	Put	Bond Future	2,242.4900	2.2425	2,416.5900	2.4166	7.764	0	0	0
2014/06/02	R209	07/08/2014	9.05	Put	Bond Future	2,282.5800	2.2826	2,459.1600	2.4592	7.736	0	0	0
2014/06/02	R209	07/08/2014	9.05	Call	Bond Future	1,790.7400	1.7907	1,560.2600	1.5603	(12.871)	0	0	0
2014/06/02	R209	07/08/2014	9.06	Call	Bond Future	1,825.1100	1.8251	1,592.1500	1.5922	(12.764)	0	0	0
2014/06/02	R209	07/08/2014	9.04	Call	Bond Future	1,756.7500	1.7568	1,528.7600	1.5288	(12.978)	0	0	0
2014/06/02	R209	06/11/2014	9.50	Call	Bond Future	4,345.0500	4.3450	4,059.7400	4.0597	(6.566)	0	0	0
2014/06/02	R209	06/11/2014	8.95	Call	Bond Future	2,330.7800	2.3308	2,128.5100	2.1285	(8.678)	0	0	2,050
2014/06/02	R209	06/11/2014			Bond Future	9.1907	73.3960	9.2477	72.9827	0.621	0.0000	0.0000	0
2014/06/02	R209	06/11/2014	9.05	Put	Bond Future	3,682.5900	3.6826	3,877.5600	3.8776	5.294	0	0	0
2014/06/02	R209	06/11/2014	9.58	Put	Bond Future	1,938.7700	1.9388	2,056.3400	2.0563	6.064	0	0	907
2014/06/02	R209	06/11/2014	10.00	Call	Bond Future	6,631.6800	6.6317	6,289.9500	6.2900	(5.153)	0	0	0
2014/06/02	R209	06/11/2014	8.99	Put	Bond Future	3,937.4100	3.9374	4,142.0300	4.1420	5.197	0	0	0
2014/06/02	R209	06/11/2014	9.01	Put	Bond Future	3,850.8400	3.8508	4,052.2300	4.0522	5.230	0	0	0
2014/06/02	R209	06/11/2014	10.05	Call	Bond Future	6,871.7200	6.8717	6,525.4300	6.5254	(5.039)	0	0	0
2014/06/02	R209	06/11/2014	9.50	Put	Bond Future	2,147.8200	2.1478	2,275.8600	2.2759	5.961	0	0	5,500
2014/06/02	R209	06/11/2014	8.95	Put	Bond Future	4,114.9300	4.1149	4,326.0100	4.3260	5.130	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
2014/06/02	R209	06/11/2014	9.95	Call	Bond Future	6,389.4900	6.3895	6,052.4200	6.0524	(5.275)	0	0	0
2014/06/02	R209	06/11/2014	9.00	Put	Bond Future	3,893.8600	3.8939	4,096.8600	4.0969	5.213	0	0	0
2014/06/02	R209	06/11/2014	8.50	Call	Bond Future	1,197.7300	1.1977	1,067.2600	1.0673	(10.893)	0	0	5,500
2014/06/02	R209	06/11/2014	10.05	Put	Bond Future	1,016.9500	1.0169	1,084.0100	1.0840	6.594	0	0	2,050
2014/06/02	R209	06/11/2014	8.99	Call	Bond Future	2,454.4600	2.4545	2,245.7300	2.2457	(8.504)	0	0	0
2014/06/02	R209	06/11/2014	9.05	Call	Bond Future	2,647.9200	2.6479	2,429.5400	2.4295	(8.247)	0	0	2,050
2014/06/02	R209	06/11/2014	9.58	Call	Bond Future	4,687.3600	4.6874	4,391.5800	4.3916	(6.310)	0	0	0
2014/06/02	R209	06/11/2014	10.00	Put	Bond Future	1,096.8700	1.0969	1,168.4900	1.1685	6.529	0	0	1,640
2014/06/02	R209	06/11/2014	9.00	Call	Bond Future	2,485.9100	2.4859	2,275.5600	2.2756	(8.462)	0	0	1,640
2014/06/02	R209	06/11/2014	9.01	Call	Bond Future	2,517.7800	2.5178	2,305.8200	2.3058	(8.419)	0	0	0
2014/06/02	R209	06/11/2014	9.95	Put	Bond Future	1,177.0800	1.1771	1,253.3600	1.2534	6.480	0	0	2,050
2014/06/02	R209	06/11/2014	8.50	Put	Bond Future	6,504.1700	6.5042	6,787.0500	6.7871	4.349	0	0	0
2014/06/02	R209	05/02/2015			Bond Future	9.2611	74.5552	9.3204	74.1310	0.641	0.0000	0.0000	0
2014/06/02	R209	05/02/2015	9.25	Call	Bond Future	3,901.0800	3.9011	3,659.2400	3.6592	(6.199)	0	0	0
2014/06/02	R209	05/02/2015	9.26	Call	Bond Future	3,936.4700	3.9365	3,693.4000	3.6934	(6.175)	0	0	0
2014/06/02	R209	05/02/2015	9.25	Put	Bond Future	3,980.5200	3.9805	4,162.9400	4.1629	4.583	0	0	0
2014/06/02	R209	05/02/2015	9.24	Call	Bond Future	3,865.8400	3.8658	3,625.2400	3.6252	(6.224)	0	0	0
2014/06/02	R209	05/02/2015	9.24	Put	Bond Future	4,017.2800	4.0173	4,200.9400	4.2009	4.572	0	0	0
2014/06/02	R209	05/02/2015	9.26	Put	Bond Future	3,944.0200	3.9440	4,125.2100	4.1252	4.594	0	0	0
2014/06/02	R210	07/08/2014			Bond Future	170.8654	170.8654	170.7195	170.7195	(0.085)	0.0000	0.0000	618
2014/06/02	R210	07/08/2014	159.00	Call	Bond Future	11,865.4000	11.8654	11,719.4700	11.7195	(1.230)	0	0	0
2014/06/02	R210	07/08/2014	159.01	Call	Bond Future	11,855.4000	11.8554	11,709.4700	11.7095	(1.231)	0	0	0
2014/06/02	R210	07/08/2014	158.99	Call	Bond Future	11,875.4000	11.8754	11,729.4700	11.7295	(1.229)	0	0	0
2014/06/02	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R210	06/11/2014			Bond Future	171.4290	171.4290	171.2806	171.2806	(0.087)	0.0000	0.0000	0
2014/06/02	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R210	06/11/2014	169.00	Call	Bond Future	2,429.0300	2.4290	2,280.5600	2.2806	(6.112)	0	0	0
2014/06/02	R210	06/11/2014	169.01	Call	Bond Future	2,419.0300	2.4190	2,270.5600	2.2706	(6.138)	0	0	0
2014/06/02	R210	06/11/2014	168.99	Call	Bond Future	2,439.0300	2.4390	2,290.5600	2.2906	(6.087)	0	0	0
2014/06/02	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R211	07/08/2014			Bond Future	129.6503	129.6503	129.6880	129.6880	0.029	0.0000	0.0000	390
2014/06/02	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R211	07/08/2014	128.00	Call	Bond Future	1,650.2600	1.6503	1,687.9500	1.6879	2.284	0	0	0
2014/06/02	R211	07/08/2014	128.01	Call	Bond Future	1,640.2600	1.6403	1,677.9500	1.6779	2.298	0	0	0
2014/06/02	R211	07/08/2014	127.99	Call	Bond Future	1,660.2600	1.6603	1,697.9500	1.6979	2.270	0	0	0
2014/06/02	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R211	06/11/2014	130.00	Call	Bond Future	1,625.7400	1.6257	1,663.8400	1.6638	2.344	0	0	0
2014/06/02	R211	06/11/2014	130.01	Call	Bond Future	1,615.7400	1.6157	1,653.8400	1.6538	2.358	0	0	0
2014/06/02	R211	06/11/2014			Bond Future	131.6257	131.6257	131.6638	131.6638	0.029	0.0000	0.0000	0
2014/06/02	R211	06/11/2014	129.99	Call	Bond Future	1,635.7400	1.6357	1,673.8400	1.6738	2.329	0	0	0
2014/06/02	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R211	06/11/2014	129.99	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
2014/06/02	R211	06/11/2014	130.01	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R212	07/08/2014	128.99	Call	Bond Future	5,608.8100	5.6088	5,650.7200	5.6507	0.747	0	0	0
2014/06/02	R212	07/08/2014			Bond Future	134.5988	134.5988	134.6407	134.6407	0.031	0.0000	0.0000	21,797
2014/06/02	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R212	07/08/2014	129.00	Call	Bond Future	5,598.8100	5.5988	5,640.7200	5.6407	0.749	0	0	0
2014/06/02	R212	07/08/2014	129.01	Call	Bond Future	5,588.8100	5.5888	5,630.7200	5.6307	0.750	0	0	0
2014/06/02	R212	06/11/2014			Bond Future	136.6497	136.6497	136.6921	136.6921	0.031	0.0000	0.0000	0
2014/06/02	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R212	06/11/2014	135.00	Call	Bond Future	1,649.7400	1.6497	1,692.0900	1.6921	2.567	0	0	0
2014/06/02	R212	06/11/2014	135.01	Call	Bond Future	1,639.7400	1.6397	1,682.0900	1.6821	2.583	0	0	0
2014/06/02	R212	06/11/2014	134.99	Call	Bond Future	1,659.7400	1.6597	1,702.0900	1.7021	2.552	0	0	0
2014/06/02	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R213	07/08/2014	8.86	Call	Bond Future	1,798.4400	1.7984	1,565.0900	1.5651	(12.975)	0	0	0
2014/06/02	R213	07/08/2014			Bond Future	8.9292	86.6150	8.9847	86.1993	0.621	0.0000	0.0000	26,107
2014/06/02	R213	07/08/2014	8.84	Call	Bond Future	1,729.5000	1.7295	1,501.2900	1.5013	(13.195)	0	0	0
2014/06/02	R213	07/08/2014	8.85	Call	Bond Future	1,763.7700	1.7638	1,532.9800	1.5330	(13.085)	0	0	0
2014/06/02	R213	07/08/2014	8.84	Put	Bond Future	2,403.9300	2.4039	2,591.4300	2.5914	7.800	0	0	0
2014/06/02	R213	07/08/2014	8.86	Put	Bond Future	2,320.9400	2.3209	2,503.3000	2.5033	7.857	0	0	0
2014/06/02	R213	07/08/2014	8.85	Put	Bond Future	2,362.1900	2.3622	2,547.1100	2.5471	7.828	0	0	0
2014/06/02	R213	06/11/2014	8.84	Call	Bond Future	2,569.5900	2.5696	2,352.8700	2.3529	(8.434)	0	0	0
2014/06/02	R213	06/11/2014	8.85	Put	Bond Future	3,784.9100	3.7849	3,988.7100	3.9887	5.385	0	0	0
2014/06/02	R213	06/11/2014			Bond Future	9.0081	84.3830	9.0653	83.9608	0.635	0.0000	0.0000	0
2014/06/02	R213	06/11/2014	8.85	Call	Bond Future	2,602.4900	2.6025	2,384.1200	2.3841	(8.391)	0	0	0
2014/06/02	R213	06/11/2014	8.86	Call	Bond Future	2,635.6400	2.6356	2,415.6200	2.4156	(8.348)	0	0	0
2014/06/02	R213	06/11/2014	8.84	Put	Bond Future	3,827.6200	3.8276	4,033.0700	4.0331	5.368	0	0	0
2014/06/02	R213	06/11/2014	8.86	Put	Bond Future	3,742.5400	3.7425	3,944.6900	3.9447	5.401	0	0	0
2014/06/02	R213	05/02/2015	9.26	Put	Bond Future	3,410.9700	3.4110	3,575.8300	3.5758	4.833	0	0	0
2014/06/02	R213	05/02/2015			Bond Future	9.0842	85.7154	9.1439	85.2815	0.658	0.0000	0.0000	0
2014/06/02	R213	05/02/2015	9.25	Put	Bond Future	3,443.1700	3.4432	3,609.2300	3.6092	4.823	0	0	0
2014/06/02	R213	05/02/2015	9.24	Put	Bond Future	3,475.3400	3.4753	3,642.6100	3.6426	4.813	0	0	0
2014/06/02	R213	05/02/2015	9.25	Call	Bond Future	4,639.6600	4.6397	4,371.8500	4.3719	(5.772)	0	0	0
2014/06/02	R213	05/02/2015	9.26	Call	Bond Future	4,678.8100	4.6788	4,409.8000	4.4098	(5.750)	0	0	0
2014/06/02	R213	05/02/2015	9.24	Call	Bond Future	4,600.3900	4.6004	4,333.7900	4.3338	(5.795)	0	0	0
2014/06/02	R214	07/08/2014	9.54	Put	Bond Future	1,178.8100	1.1788	1,275.9200	1.2759	8.238	0	0	0
2014/06/02	R214	07/08/2014			Bond Future	9.2310	76.0169	9.2865	75.5964	0.601	0.0000	0.0000	5,228
2014/06/02	R214	07/08/2014	9.56	Put	Bond Future	1,131.1400	1.1311	1,224.5600	1.2246	8.259	0	0	0
2014/06/02	R214	07/08/2014	9.55	Put	Bond Future	1,154.7800	1.1548	1,250.0300	1.2500	8.248	0	0	0
2014/06/02	R214	07/08/2014	9.56	Call	Bond Future	3,567.3800	3.5674	3,240.2700	3.2403	(9.169)	0	0	0
2014/06/02	R214	07/08/2014	9.54	Call	Bond Future	3,470.8800	3.4709	3,147.4600	3.1475	(9.318)	0	0	0
2014/06/02	R214	07/08/2014	9.55	Call	Bond Future	3,519.0000	3.5190	3,193.7200	3.1937	(9.244)	0	0	0
2014/06/02	R214	06/11/2014	9.64	Call	Bond Future	4,676.6800	4.6767	4,378.6200	4.3786	(6.373)	0	0	0
2014/06/02	R214	06/11/2014			Bond Future	9.3062	73.8776	9.3633	73.4507	0.614	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
2014/06/02	R214	06/11/2014	9.65	Call	Bond Future	4,720.1300	4.7201	4,420.7500	4.4207	(6.343)	0	0	0
2014/06/02	R214	06/11/2014	9.66	Call	Bond Future	4,763.7500	4.7638	4,463.0600	4.4631	(6.312)	0	0	0
2014/06/02	R214	06/11/2014	9.64	Put	Bond Future	2,239.0600	2.2391	2,367.9300	2.3679	5.756	0	0	0
2014/06/02	R214	06/11/2014	9.66	Put	Bond Future	2,184.4600	2.1845	2,310.7000	2.3107	5.779	0	0	0
2014/06/02	R214	06/11/2014	9.65	Put	Bond Future	2,211.6200	2.2116	2,339.1700	2.3392	5.767	0	0	0
2014/06/02	R214	05/02/2015	9.50	Call	Bond Future	4,690.6300	4.6906	4,422.9600	4.4230	(5.706)	0	0	0
2014/06/02	R214	05/02/2015			Bond Future	9.3789	75.0442	9.4383	74.6061	0.633	0.0000	0.0000	0
2014/06/02	R214	05/02/2015	9.51	Call	Bond Future	4,729.0800	4.7291	4,460.2300	4.4602	(5.685)	0	0	0
2014/06/02	R214	05/02/2015	9.49	Call	Bond Future	4,652.3100	4.6523	4,385.8200	4.3858	(5.728)	0	0	0
2014/06/02	R214	05/02/2015	9.50	Put	Bond Future	3,801.8700	3.8019	3,972.3000	3.9723	4.483	0	0	0
2014/06/02	R214	05/02/2015	9.49	Put	Bond Future	3,836.2200	3.8362	4,007.8300	4.0078	4.473	0	0	0
2014/06/02	R214	05/02/2015	9.51	Put	Bond Future	3,767.7700	3.7678	3,937.0200	3.9370	4.492	0	0	0
2014/06/02	R248	07/08/2014			Bond Future	9.2979	98.3006	9.3534	97.7633	0.597	0.0000	0.0000	14,129
2014/06/02	R248	07/08/2014	9.65	Call	Bond Future	3,318.5400	3.3185	2,781.2600	2.7813	(16.190)	0	0	0
2014/06/02	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R248	07/08/2014	9.66	Call	Bond Future	3,409.7200	3.4097	2,872.4400	2.8724	(15.757)	0	0	0
2014/06/02	R248	07/08/2014	9.64	Call	Bond Future	3,227.2000	3.2272	2,689.9200	2.6899	(16.648)	0	0	0
2014/06/02	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R248	06/11/2014			Bond Future	9.3755	95.3599	9.4327	94.8143	0.610	0.0000	0.0000	0
2014/06/02	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R248	06/11/2014	9.72	Call	Bond Future	3,200.7500	3.2007	2,655.1700	2.6552	(17.045)	0	0	0
2014/06/02	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/02	R248	06/11/2014	9.73	Call	Bond Future	3,290.7200	3.2907	2,745.1400	2.7451	(16.579)	0	0	0
2014/06/02	R248	06/11/2014	9.74	Call	Bond Future	3,380.5300	3.3805	2,834.9500	2.8350	(16.139)	0	0	0
2014/06/02	R248	05/02/2015			Bond Future	9.4508	96.8658	9.5104	96.3059	0.631	0.0000	0.0000	0
2014/06/02	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	191.2400	0.1912	100.000	0	0	0
2014/06/02	R248	05/02/2015	9.50	Call	Bond Future	462.3400	0.4623	0.0000	0.0000	(100.000)	0	0	0
2014/06/02	R248	05/02/2015	9.51	Call	Bond Future	555.8600	0.5559	0.0000	0.0000	(100.000)	0	0	0
2014/06/02	R248	05/02/2015	9.49	Call	Bond Future	368.6400	0.3686	0.0000	0.0000	(100.000)	0	0	0
2014/06/02	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	4.0200	0.0040	100.000	0	0	0
2014/06/02	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	97.5400	0.0975	100.000	0	0	0
Total													366891