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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/05/2014 TO 20/05/2014

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
2014/05/20	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/20	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	2025	07/08/2014	109.01	Call	Bond Future	7,467.8200	7.4678	7,496.5000	7.4965	0.384	0	0	0
2014/05/20	2025	07/08/2014			Bond Future	116.4778	116.4778	116.5065	116.5065	0.025	0.0000	0.0000	0
2014/05/20	2025	07/08/2014	108.99	Call	Bond Future	7,487.8200	7.4878	7,516.5000	7.5165	0.383	0	0	0
2014/05/20	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2025	07/08/2014	109.00	Call	Bond Future	7,477.8200	7.4778	7,506.5000	7.5065	0.384	0	0	0
2014/05/20	2025	06/11/2014	117.01	Call	Bond Future	1,253.4600	1.2535	1,282.6800	1.2827	2.331	0	0	0
2014/05/20	2025	06/11/2014			Bond Future	118.2635	118.2635	118.2927	118.2927	0.025	0.0000	0.0000	0
2014/05/20	2025	06/11/2014	116.99	Call	Bond Future	1,273.4600	1.2735	1,302.6800	1.3027	2.295	0	0	0
2014/05/20	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2025	06/11/2014	117.00	Call	Bond Future	1,263.4600	1.2635	1,292.6800	1.2927	2.313	0	0	0
2014/05/20	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2030	07/08/2014			Bond Future	8.7025	94.3446	8.8148	93.4462	1.290	0.0000	0.0000	4,308
2014/05/20	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2030	07/08/2014	8.99	Call	Bond Future	2,275.4000	2.2754	1,376.9500	1.3769	(39.485)	0	0	0
2014/05/20	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2030	07/08/2014	9.00	Call	Bond Future	2,353.1200	2.3531	1,454.6700	1.4547	(38.181)	0	0	0
2014/05/20	2030	07/08/2014	9.01	Call	Bond Future	2,430.7500	2.4307	1,532.3000	1.5323	(36.962)	0	0	0
2014/05/20	2030	06/11/2014	9.01	Call	Bond Future	1,841.5900	1.8416	929.5300	0.9295	(49.526)	0	0	0
2014/05/20	2030	06/11/2014			Bond Future	8.7744	95.7805	8.8903	94.8684	1.320	0.0000	0.0000	0
2014/05/20	2030	06/11/2014	8.99	Call	Bond Future	1,687.2600	1.6873	775.2000	0.7752	(54.056)	0	0	0
2014/05/20	2030	06/11/2014	9.00	Call	Bond Future	1,764.4700	1.7645	852.4100	0.8524	(51.690)	0	0	0
2014/05/20	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2030	05/02/2015			Bond Future	8.8454	93.2742	8.9652	92.3460	1.355	0.0000	0.0000	0
2014/05/20	2030	05/02/2015	9.25	Call	Bond Future	3,081.7300	3.0817	2,153.5100	2.1535	(30.120)	0	0	0
2014/05/20	2030	05/02/2015	9.24	Call	Bond Future	3,007.3300	3.0073	2,079.1100	2.0791	(30.865)	0	0	0
2014/05/20	2030	05/02/2015	9.26	Call	Bond Future	3,156.0400	3.1560	2,227.8200	2.2278	(29.411)	0	0	0
2014/05/20	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	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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2014/05/20	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2037	07/08/2014			Bond Future	8.9031	96.3839	9.0512	95.0150	1.664	0.0000	0.0000	10,102
2014/05/20	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	10.9700	0.0110	100.000	0	0	0
2014/05/20	2037	07/08/2014	9.06	Call	Bond Future	1,449.2300	1.4492	80.3300	0.0803	(94.457)	0	0	0
2014/05/20	2037	07/08/2014	9.04	Call	Bond Future	1,266.4900	1.2665	0.0000	0.0000	(100.000)	0	0	0
2014/05/20	2037	07/08/2014	9.05	Call	Bond Future	1,357.9300	1.3579	0.0000	0.0000	(100.000)	0	0	0
2014/05/20	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	102.4100	0.1024	100.000	0	0	0
2014/05/20	2037	06/11/2014	9.69	Call	Bond Future	6,277.3700	6.2774	4,887.7800	4.8878	(22.136)	0	0	0
2014/05/20	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2037	06/11/2014			Bond Future	8.9712	97.8509	9.1237	96.4613	1.700	0.0000	0.0000	0
2014/05/20	2037	06/11/2014	9.70	Call	Bond Future	6,359.9800	6.3600	4,970.3900	4.9704	(21.849)	0	0	0
2014/05/20	2037	06/11/2014	9.71	Call	Bond Future	6,442.4700	6.4425	5,052.8800	5.0529	(21.569)	0	0	0
2014/05/20	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2037	05/02/2015			Bond Future	9.0385	95.1267	9.1957	93.7133	1.740	0.0000	0.0000	0
2014/05/20	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2037	05/02/2015	9.50	Call	Bond Future	4,053.6200	4.0536	2,640.3100	2.6403	(34.865)	0	0	0
2014/05/20	2037	05/02/2015	9.51	Call	Bond Future	4,138.3600	4.1384	2,725.0500	2.7250	(34.151)	0	0	0
2014/05/20	2037	05/02/2015	9.49	Call	Bond Future	3,968.7500	3.9688	2,555.4400	2.5554	(35.611)	0	0	0
2014/05/20	2038	07/08/2014			Bond Future	120.1422	120.1422	120.0611	120.0611	(0.068)	0.0000	0.0000	334
2014/05/20	2038	07/08/2014	106.00	Call	Bond Future	14,142.2200	14.1422	14,061.0900	14.0611	(0.574)	0	0	0
2014/05/20	2038	07/08/2014	106.01	Call	Bond Future	14,132.2200	14.1322	14,051.0900	14.0511	(0.574)	0	0	0
2014/05/20	2038	07/08/2014	105.99	Call	Bond Future	14,152.2200	14.1522	14,071.0900	14.0711	(0.573)	0	0	0
2014/05/20	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2038	06/11/2014	120.01	Call	Bond Future	1,974.0700	1.9741	1,891.7200	1.8917	(4.172)	0	0	0
2014/05/20	2038	06/11/2014			Bond Future	121.9841	121.9841	121.9017	121.9017	(0.068)	0.0000	0.0000	0
2014/05/20	2038	06/11/2014	119.99	Call	Bond Future	1,994.0700	1.9941	1,911.7200	1.9117	(4.130)	0	0	0
2014/05/20	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2038	06/11/2014	120.00	Call	Bond Future	1,984.0700	1.9841	1,901.7200	1.9017	(4.151)	0	0	0
2014/05/20	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2046	07/08/2014			Bond Future	118.1857	118.1857	118.2160	118.2160	0.026	0.0000	0.0000	5,218
2014/05/20	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2046	07/08/2014	104.44	Call	Bond Future	13,745.6500	13.7457	13,776.0200	13.7760	0.221	0	0	0
2014/05/20	2046	07/08/2014	104.45	Call	Bond Future	13,735.6500	13.7357	13,766.0200	13.7660	0.221	0	0	0
2014/05/20	2046	07/08/2014	104.43	Call	Bond Future	13,755.6500	13.7557	13,786.0200	13.7860	0.221	0	0	0
2014/05/20	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2046	06/11/2014	104.45	Call	Bond Future	14,201.7700	14.2018	14,232.7800	14.2328	0.218	0	0	0
2014/05/20	2046	06/11/2014			Bond Future	118.6518	118.6518	118.6828	118.6828	0.026	0.0000	0.0000	0
2014/05/20	2046	06/11/2014	104.43	Call	Bond Future	14,221.7700	14.2218	14,252.7800	14.2528	0.218	0	0	0
2014/05/20	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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2014/05/20	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2046	06/11/2014	104.44	Call	Bond Future	14,211.7700	14.2118	14,242.7800	14.2428	0.218	0	0	0
2014/05/20	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2050	07/08/2014			Bond Future	126.2170	126.2170	126.2495	126.2495	0.026	0.0000	0.0000	2,150
2014/05/20	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2050	07/08/2014	112.00	Call	Bond Future	14,217.0300	14.2170	14,249.5200	14.2495	0.229	0	0	0
2014/05/20	2050	07/08/2014	112.01	Call	Bond Future	14,207.0300	14.2070	14,239.5200	14.2395	0.229	0	0	0
2014/05/20	2050	07/08/2014	111.99	Call	Bond Future	14,227.0300	14.2270	14,259.5200	14.2595	0.228	0	0	0
2014/05/20	2050	06/11/2014			Bond Future	128.1516	128.1516	128.1851	128.1851	0.026	0.0000	0.0000	0
2014/05/20	2050	06/11/2014	126.00	Call	Bond Future	2,151.5600	2.1516	2,185.1500	2.1851	1.561	0	0	0
2014/05/20	2050	06/11/2014	126.01	Call	Bond Future	2,141.5600	2.1416	2,175.1500	2.1751	1.568	0	0	0
2014/05/20	2050	06/11/2014	125.99	Call	Bond Future	2,161.5600	2.1616	2,195.1500	2.1951	1.554	0	0	0
2014/05/20	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	AL12	07/08/2014			Index Future	504.3250	504.3250	498.4430	498.4430	(1.166)	0.0000	0.0000	0
2014/05/20	AL12	06/11/2014			Index Future	511.9890	511.9890	506.0180	506.0180	(1.166)	0.0000	0.0000	0
2014/05/20	AL12	05/02/2015			Index Future	520.0030	520.0030	513.9290	513.9290	(1.168)	0.0000	0.0000	0
2014/05/20	AL37	07/08/2014			Index Future	426.9030	426.9030	425.1720	425.1720	(0.405)	0.0000	0.0000	0
2014/05/20	AL37	06/11/2014			Index Future	433.3900	433.3900	431.6340	431.6340	(0.405)	0.0000	0.0000	0
2014/05/20	AL7T	07/08/2014			Index Future	505.0020	505.0020	501.7000	501.7000	(0.654)	0.0000	0.0000	1
2014/05/20	AL7T	06/11/2014			Index Future	512.6760	512.6760	509.3240	509.3240	(0.654)	0.0000	0.0000	0
2014/05/20	ALBI	07/08/2014			Index Future	458.5450	458.5450	455.1300	455.1300	(0.745)	0.0000	0.0000	682
2014/05/20	ALBI	06/11/2014			Index Future	465.5130	465.5130	462.0470	462.0470	(0.745)	0.0000	0.0000	0
2014/05/20	ALBI	05/02/2015			Index Future	472.8000	472.8000	469.2710	469.2710	(0.746)	0.0000	0.0000	0
2014/05/20	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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2014/05/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/05/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/20	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
2014/05/20	EL28	07/08/2014	114.00	Call	Bond Future	8,633.5900	8.6336	8,664.7400	8.6647	0.361	0	0	0
2014/05/20	EL28	07/08/2014			Bond Future	122.6336	122.6336	122.6647	122.6647	0.025	0.0000	0.0000	0
2014/05/20	EL28	07/08/2014	114.01	Call	Bond Future	8,623.5900	8.6236	8,654.7400	8.6547	0.361	0	0	0
2014/05/20	EL28	07/08/2014	113.99	Call	Bond Future	8,643.5900	8.6436	8,674.7400	8.6747	0.360	0	0	0
2014/05/20	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	EL28	06/11/2014			Bond Future	123.0320	123.0320	123.0637	123.0637	0.026	0.0000	0.0000	0
2014/05/20	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	EL28	06/11/2014	122.00	Call	Bond Future	1,032.0500	1.0320	1,063.7100	1.0637	3.068	0	0	0
2014/05/20	EL28	06/11/2014	122.01	Call	Bond Future	1,022.0500	1.0220	1,053.7100	1.0537	3.098	0	0	0
2014/05/20	EL28	06/11/2014	121.99	Call	Bond Future	1,042.0500	1.0420	1,073.7100	1.0737	3.038	0	0	0
2014/05/20	ES33	07/08/2014			Bond Future	9.4982	85.5834	9.6463	84.4762	1.559	0.0000	0.0000	6,220
2014/05/20	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	ES33	07/08/2014	10.14	Call	Bond Future	4,636.6700	4.6367	3,529.5000	3.5295	(23.879)	0	0	0
2014/05/20	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	ES33	07/08/2014	10.15	Call	Bond Future	4,705.7000	4.7057	3,598.5300	3.5985	(23.528)	0	0	0
2014/05/20	ES33	07/08/2014	10.16	Call	Bond Future	4,774.6300	4.7746	3,667.4600	3.6675	(23.189)	0	0	0
2014/05/20	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	ES33	06/11/2014			Bond Future	9.5899	83.0999	9.7427	81.9760	1.594	0.0000	0.0000	0
2014/05/20	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	ES33	06/11/2014	10.29	Call	Bond Future	4,959.5000	4.9595	3,835.5700	3.8356	(22.662)	0	0	0
2014/05/20	ES33	06/11/2014	10.30	Call	Bond Future	5,026.9500	5.0269	3,903.0200	3.9030	(22.358)	0	0	0
2014/05/20	ES33	06/11/2014	10.31	Call	Bond Future	5,094.3000	5.0943	3,970.3700	3.9704	(22.063)	0	0	0
2014/05/20	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	ES33	05/02/2015	10.00	Call	Bond Future	2,275.0500	2.2750	1,131.8800	1.1319	(50.248)	0	0	0
2014/05/20	ES33	05/02/2015			Bond Future	9.6820	84.4021	9.8401	83.2590	1.632	0.0000	0.0000	0
2014/05/20	ES33	05/02/2015	10.01	Call	Bond Future	2,345.0100	2.3450	1,201.8400	1.2018	(48.749)	0	0	0
2014/05/20	ES33	05/02/2015	9.99	Call	Bond Future	2,205.0000	2.2050	1,061.8300	1.0618	(51.844)	0	0	0
2014/05/20	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	GOVI	07/08/2014			GOVI	457.0360	457.0360	453.8760	453.8760	(0.691)	0.0000	0.0000	507
2014/05/20	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	GOVI	07/08/2014	459.99	Put	GOVI	29,540.0000	2.9540	61,140.0000	6.1140	106.974	0	0	0
2014/05/20	GOVI	07/08/2014	460.01	Put	GOVI	29,740.0000	2.9740	61,340.0000	6.1340	106.254	0	0	0
2014/05/20	GOVI	07/08/2014	460.00	Put	GOVI	29,640.0000	2.9640	61,240.0000	6.1240	106.613	0	0	0
2014/05/20	GOVI	06/11/2014	449.01	Call	GOVI	149,710.0000	14.9710	117,640.0000	11.7640	(21.421)	0	0	0
2014/05/20	GOVI	06/11/2014			GOVI	463.9810	463.9810	460.7740	460.7740	(0.691)	0.0000	0.0000	28
2014/05/20	GOVI	06/11/2014	448.99	Call	GOVI	149,910.0000	14.9910	117,840.0000	11.7840	(21.393)	0	0	0
2014/05/20	GOVI	06/11/2014	449.00	Call	GOVI	149,810.0000	14.9810	117,740.0000	11.7740	(21.407)	0	0	0

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2014/05/20	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	GOVI	05/02/2015	459.99	Call	GOVI	112,550.0000	11.2550	79,870.0000	7.9870	(29.036)	0	0	0
2014/05/20	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	GOVI	05/02/2015			GOVI	471.2450	471.2450	467.9770	467.9770	(0.693)	0.0000	0.0000	0
2014/05/20	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	GOVI	05/02/2015	460.00	Call	GOVI	112,450.0000	11.2450	79,770.0000	7.9770	(29.062)	0	0	0
2014/05/20	GOVI	05/02/2015	460.01	Call	GOVI	112,350.0000	11.2350	79,670.0000	7.9670	(29.088)	0	0	0
2014/05/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/05/20	ICAA	07/08/2014			Can-Do Interest Rate	141.2028	141.2028	141.2357	141.2357	0.023	0.0000	0.0000	635
2014/05/20	IGOV	07/08/2014			Index Future	214.5640	214.5640	214.6050	214.6050	0.019	0.0000	0.0000	1,268
2014/05/20	IGOV	06/11/2014			Index Future	217.8510	217.8510	217.8920	217.8920	0.019	0.0000	0.0000	87
2014/05/20	IGOV	05/02/2015			Index Future	221.2860	221.2860	221.3250	221.3250	0.018	0.0000	0.0000	0
2014/05/20	ILBI	07/08/2014			Index Future	581.7860	581.7860	581.8980	581.8980	0.019	0.0000	0.0000	210
2014/05/20	ILBI	06/11/2014			Index Future	590.7080	590.7080	590.8190	590.8190	0.019	0.0000	0.0000	0
2014/05/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/05/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/05/20	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/05/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/05/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/05/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/05/20	JBAF	21/05/2014			Jibar Tradeable Future	5.7900	94.2100	5.8000	94.2000	0.173	0.0000	0.0000	2,000
2014/05/20	JBAF	18/06/2014			Jibar Tradeable Future	5.8900	94.1100	5.9500	94.0500	1.019	0.0000	0.0000	2,000
2014/05/20	JBAF	16/07/2014			Jibar Tradeable Future	5.9200	94.0800	6.0000	94.0000	1.351	0.0000	0.0000	545
2014/05/20	JBAF	20/08/2014			Jibar Tradeable Future	6.0700	93.9300	6.1500	93.8500	1.318	0.0000	0.0000	0
2014/05/20	JBAF	17/09/2014			Jibar Tradeable Future	6.1400	93.8600	6.2000	93.8000	0.977	0.0000	0.0000	1,000
2014/05/20	JBAF	15/10/2014			Jibar Tradeable Future	6.2900	93.7100	6.3600	93.6400	1.113	0.0000	0.0000	0
2014/05/20	JBAF	17/12/2014			Jibar Tradeable Future	6.4900	93.5100	6.5600	93.4400	1.079	0.0000	0.0000	0
2014/05/20	JBAF	18/03/2015			Jibar Tradeable Future	6.7500	93.2500	6.8100	93.1900	0.889	0.0000	0.0000	2,850
2014/05/20	JBAF	17/06/2015			Jibar Tradeable Future	6.9200	93.0800	6.9800	93.0200	0.867	0.0000	0.0000	5,000
2014/05/20	JBAF	16/09/2015			Jibar Tradeable Future	7.0800	92.9200	7.1400	92.8600	0.847	0.0000	0.0000	0
2014/05/20	JBAF	15/12/2015			Jibar Tradeable Future	7.2200	92.7800	7.2900	92.7100	0.970	0.0000	0.0000	0
2014/05/20	JBAF	16/03/2016			Jibar Tradeable Future	7.3700	92.6300	7.4400	92.5600	0.950	0.0000	0.0000	0

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2014/05/20	R023	07/08/2014	8.51	Call	Bond Future	3,604.8500		3.6049	3,138.2100	3.1382	(12.945)	0	0	0
2014/05/20	R023	07/08/2014			Bond Future	8.0082		101.8911	8.1110	101.2717	1.284	0.0000	0.0000	12,377
2014/05/20	R023	07/08/2014	8.49	Call	Bond Future	3,517.1500		3.5171	3,055.8200	3.0558	(13.117)	0	0	0
2014/05/20	R023	07/08/2014	8.50	Call	Bond Future	3,560.8900		3.5609	3,096.9000	3.0969	(13.030)	0	0	0
2014/05/20	R023	07/08/2014	8.49	Put	Bond Future	658.0700		0.6581	816.0500	0.8161	24.007	0	0	0
2014/05/20	R023	07/08/2014	8.51	Put	Bond Future	629.3900		0.6294	782.0600	0.7821	24.257	0	0	0
2014/05/20	R023	07/08/2014	8.50	Put	Bond Future	643.6000		0.6436	798.9200	0.7989	24.133	0	0	0
2014/05/20	R023	06/11/2014			Bond Future	8.0860		99.5199	8.1932	98.8913	1.326	0.0000	0.0000	0
2014/05/20	R023	06/11/2014	8.59	Put	Bond Future	1,315.8100		1.3158	1,515.0900	1.5151	15.145	0	0	0
2014/05/20	R023	06/11/2014	8.61	Put	Bond Future	1,280.3600		1.2804	1,475.6200	1.4756	15.250	0	0	0
2014/05/20	R023	06/11/2014	8.59	Call	Bond Future	4,227.7300		4.2277	3,798.3800	3.7984	(10.156)	0	0	0
2014/05/20	R023	06/11/2014	8.60	Put	Bond Future	1,297.9900		1.2980	1,495.2600	1.4953	15.198	0	0	0
2014/05/20	R023	06/11/2014	8.60	Call	Bond Future	4,266.5600		4.2666	3,835.2000	3.8352	(10.110)	0	0	0
2014/05/20	R023	06/11/2014	8.61	Call	Bond Future	4,305.5400		4.3055	3,872.1700	3.8722	(10.065)	0	0	0
2014/05/20	R023	05/02/2015			Bond Future	8.1632		101.0791	8.2755	100.4387	1.375	0.0000	0.0000	0
2014/05/20	R023	05/02/2015	8.74	Put	Bond Future	1,738.6400		1.7386	1,950.1100	1.9501	12.163	0	0	0
2014/05/20	R023	05/02/2015	8.75	Call	Bond Future	5,010.2700		5.0103	4,579.6500	4.5796	(8.595)	0	0	0
2014/05/20	R023	05/02/2015	8.76	Call	Bond Future	5,047.2100		5.0472	4,614.9600	4.6150	(8.564)	0	0	0
2014/05/20	R023	05/02/2015	8.74	Call	Bond Future	4,973.4400		4.9734	4,544.4600	4.5445	(8.625)	0	0	0
2014/05/20	R023	05/02/2015	8.76	Put	Bond Future	1,702.7100		1.7027	1,910.9100	1.9109	12.228	0	0	0
2014/05/20	R023	05/02/2015	8.75	Put	Bond Future	1,720.6000		1.7206	1,930.4300	1.9304	12.195	0	0	0
2014/05/20	R157	07/08/2014	6.76	Put	Bond Future	230.8100		0.2308	308.6400	0.3086	33.720	0	0	0
2014/05/20	R157	07/08/2014			Bond Future	6.7591		112.4710	6.8917	112.3264	1.961	0.0000	0.0000	8,548
2014/05/20	R157	07/08/2014	6.75	Put	Bond Future	236.1100		0.2361	315.0300	0.3150	33.425	0	0	0
2014/05/20	R157	07/08/2014	6.74	Call	Bond Future	220.5800		0.2206	155.9600	0.1560	(29.295)	0	0	0
2014/05/20	R157	07/08/2014	6.75	Call	Bond Future	226.1200		0.2261	160.4200	0.1604	(29.055)	0	0	0
2014/05/20	R157	07/08/2014	6.76	Call	Bond Future	231.7400		0.2317	164.9500	0.1650	(28.821)	0	0	0
2014/05/20	R157	07/08/2014	6.74	Put	Bond Future	241.4900		0.2415	321.4900	0.3215	33.128	0	0	0
2014/05/20	R157	06/11/2014	6.19	Put	Bond Future	724.4500		0.7244	846.4400	0.8464	16.839	0	0	0
2014/05/20	R157	06/11/2014			Bond Future	6.9548		107.3685	7.1292	107.2218	2.507	0.0000	0.0000	0
2014/05/20	R157	06/11/2014	6.21	Put	Bond Future	710.7100		0.7107	831.8400	0.8318	17.044	0	0	0
2014/05/20	R157	06/11/2014	6.20	Put	Bond Future	717.5600		0.7176	839.1200	0.8391	16.941	0	0	0
2014/05/20	R157	06/11/2014	6.21	Call	Bond Future	80.2800		0.0803	54.7000	0.0547	(31.863)	0	0	0
2014/05/20	R157	06/11/2014	6.19	Call	Bond Future	77.0100		0.0770	52.2900	0.0523	(32.100)	0	0	0
2014/05/20	R157	06/11/2014	6.20	Call	Bond Future	78.6300		0.0786	53.4800	0.0535	(31.985)	0	0	0
2014/05/20	R157	05/02/2015	8.74	Call	Bond Future	965.4800		0.9655	844.7100	0.8447	(12.509)	0	0	0
2014/05/20	R157	05/02/2015	8.75	Put	Bond Future	96.2400		0.0962	126.4100	0.1264	31.349	0	0	0
2014/05/20	R157	05/02/2015			Bond Future	7.2564		109.0516	7.5132	108.9004	3.538	0.0000	0.0000	0
2014/05/20	R157	05/02/2015	8.74	Put	Bond Future	97.3100		0.0973	127.7400	0.1277	31.271	0	0	0
2014/05/20	R157	05/02/2015	8.76	Put	Bond Future	95.1700		0.0952	125.0900	0.1251	31.438	0	0	0
2014/05/20	R157	05/02/2015	8.75	Call	Bond Future	970.2200		0.9702	849.1900	0.8492	(12.474)	0	0	0
2014/05/20	R157	05/02/2015	8.76	Call	Bond Future	974.9500		0.9750	853.6700	0.8537	(12.440)	0	0	0
2014/05/20	R186	07/08/2014	8.31	Call	Bond Future	3,250.4400		3.2504	2,605.3100	2.6053	(19.847)	0	0	0
2014/05/20	R186	07/08/2014	8.70	Put	Bond Future	767.8900		0.7679	1,017.8400	1.0178	32.550	0	0	1,000
2014/05/20	R186	07/08/2014			Bond Future	8.1361		119.6808	8.2643	118.5783	1.576	0.0000	0.0000	49,540
2014/05/20	R186	07/08/2014	8.29	Call	Bond Future	3,149.2900		3.1493	2,516.2800	2.5163	(20.100)	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
2014/05/20	R186	07/08/2014	8.92	Put	Bond Future	451.3200	0.4513	615.6100	0.6156	36.402	0	0	840
2014/05/20	R186	07/08/2014	8.25	Call	Bond Future	2,952.2000	2.9522	2,343.6700	2.3437	(20.613)	0	0	1,200
2014/05/20	R186	07/08/2014	8.30	Call	Bond Future	3,199.6600	3.1997	2,560.5700	2.5606	(19.974)	0	0	0
2014/05/20	R186	07/08/2014	8.29	Put	Bond Future	1,827.4000	1.8274	2,296.8800	2.2969	25.691	0	0	0
2014/05/20	R186	07/08/2014	9.20	Put	Bond Future	215.4700	0.2155	304.5400	0.3045	41.338	0	0	2,100
2014/05/20	R186	07/08/2014	8.92	Call	Bond Future	6,975.1300	6.9751	6,036.9300	6.0369	(13.451)	0	0	0
2014/05/20	R186	07/08/2014	8.31	Put	Bond Future	1,758.2700	1.7583	2,215.6300	2.2156	26.012	0	0	0
2014/05/20	R186	07/08/2014	8.30	Put	Bond Future	1,792.5900	1.7926	2,255.9900	2.2560	25.851	0	0	0
2014/05/20	R186	07/08/2014	9.20	Call	Bond Future	8,947.5600	8.9476	7,934.1400	7.9341	(11.326)	0	0	0
2014/05/20	R186	07/08/2014	8.70	Call	Bond Future	5,512.5700	5.5126	4,660.0300	4.6600	(15.465)	0	0	0
2014/05/20	R186	07/08/2014	8.25	Put	Bond Future	1,971.9000	1.9719	2,465.8600	2.4659	25.050	0	0	0
2014/05/20	R186	06/11/2014	8.14	Call	Bond Future	3,290.5700	3.2906	2,759.7700	2.7598	(16.131)	0	0	0
2014/05/20	R186	06/11/2014	8.15	Put	Bond Future	3,788.7200	3.7887	4,372.7700	4.3728	15.415	0	0	0
2014/05/20	R186	06/11/2014			Bond Future	8.2038	121.5013	8.3367	120.3822	1.619	0.0000	0.0000	0
2014/05/20	R186	06/11/2014	9.17	Call	Bond Future	8,767.0000	8.7670	7,862.3000	7.8623	(10.319)	0	0	0
2014/05/20	R186	06/11/2014	8.15	Call	Bond Future	3,331.0700	3.3311	2,795.9800	2.7960	(16.064)	0	0	0
2014/05/20	R186	06/11/2014	8.16	Call	Bond Future	3,371.8600	3.3719	2,832.4800	2.8325	(15.997)	0	0	0
2014/05/20	R186	06/11/2014	9.17	Put	Bond Future	954.4000	0.9544	1,168.8400	1.1688	22.469	0	0	2,010
2014/05/20	R186	06/11/2014	8.14	Put	Bond Future	3,833.5300	3.8335	4,421.8700	4.4219	15.347	0	0	0
2014/05/20	R186	06/11/2014	8.16	Put	Bond Future	3,744.2900	3.7443	4,324.0500	4.3240	15.484	0	0	0
2014/05/20	R186	05/02/2015			Bond Future	8.2690	118.1093	8.4070	116.9703	1.669	0.0000	0.0000	0
2014/05/20	R186	05/02/2015	8.75	Call	Bond Future	6,631.2600	6.6313	5,897.8500	5.8978	(11.060)	0	0	0
2014/05/20	R186	05/02/2015	8.76	Call	Bond Future	6,682.3400	6.6823	5,945.8800	5.9459	(11.021)	0	0	0
2014/05/20	R186	05/02/2015	8.74	Call	Bond Future	6,580.3500	6.5803	5,849.9900	5.8500	(11.099)	0	0	0
2014/05/20	R186	05/02/2015	8.76	Put	Bond Future	2,699.1900	2.6992	3,101.7500	3.1018	14.914	0	0	0
2014/05/20	R186	05/02/2015	8.75	Put	Bond Future	2,727.3500	2.7274	3,132.9600	3.1330	14.872	0	0	0
2014/05/20	R186	05/02/2015	8.74	Put	Bond Future	2,755.7500	2.7557	3,164.4100	3.1644	14.829	0	0	0
2014/05/20	R197	07/08/2014			Bond Future	283.1443	283.1443	283.2151	283.2151	0.025	0.0000	0.0000	1,244
2014/05/20	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R197	07/08/2014	270.00	Call	Bond Future	13,144.3000	13.1443	13,215.1300	13.2151	0.539	0	0	0
2014/05/20	R197	07/08/2014	270.01	Call	Bond Future	13,134.3000	13.1343	13,205.1300	13.2051	0.539	0	0	0
2014/05/20	R197	07/08/2014	269.99	Call	Bond Future	13,154.3000	13.1543	13,225.1300	13.2251	0.538	0	0	0
2014/05/20	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R197	06/11/2014			Bond Future	287.4846	287.4846	287.5567	287.5567	0.025	0.0000	0.0000	0
2014/05/20	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R197	06/11/2014	285.00	Call	Bond Future	2,484.6200	2.4846	2,556.7200	2.5567	2.902	0	0	0
2014/05/20	R197	06/11/2014	285.01	Call	Bond Future	2,474.6200	2.4746	2,546.7200	2.5467	2.914	0	0	0
2014/05/20	R197	06/11/2014	284.99	Call	Bond Future	2,494.6200	2.4946	2,566.7200	2.5667	2.890	0	0	0
2014/05/20	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R201	07/08/2014	5.31	Put	Bond Future	421.2100	0.4212	435.5300	0.4355	3.400	0	0	0
2014/05/20	R201	07/08/2014			Bond Future	6.3066	102.0648	6.3611	102.0453	0.865	0.0000	0.0000	0
2014/05/20	R201	07/08/2014	5.30	Put	Bond Future	424.0000	0.4240	438.3700	0.4384	3.389	0	0	0
2014/05/20	R201	07/08/2014	5.31	Call	Bond Future	62.9600	0.0630	57.7500	0.0578	(8.275)	0	0	0
2014/05/20	R201	07/08/2014	5.29	Call	Bond Future	61.3400	0.0613	56.2300	0.0562	(8.331)	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
2014/05/20	R201	07/08/2014	5.30	Call	Bond Future	62.1500	0.0621	56.9900	0.0570	(8.302)	0	0	0
2014/05/20	R201	07/08/2014	5.29	Put	Bond Future	426.8000	0.4268	441.2200	0.4412	3.379	0	0	0
2014/05/20	R202	07/08/2014	207.99	Call	Bond Future	20,523.5800	20.5236	20,575.0800	20.5751	0.251	0	0	0
2014/05/20	R202	07/08/2014	208.00	Put	Bond Future	128.0500	0.1280	121.8100	0.1218	(4.873)	0	0	0
2014/05/20	R202	07/08/2014			Bond Future	228.3858	228.3858	228.4436	228.4436	0.025	0.0000	0.0000	44,590
2014/05/20	R202	07/08/2014	207.99	Put	Bond Future	127.7300	0.1277	121.5100	0.1215	(4.870)	0	0	0
2014/05/20	R202	07/08/2014	208.01	Put	Bond Future	128.3700	0.1284	122.1200	0.1221	(4.869)	0	0	0
2014/05/20	R202	07/08/2014	208.00	Call	Bond Future	20,513.9000	20.5139	20,565.3800	20.5654	0.251	0	0	0
2014/05/20	R202	07/08/2014	208.01	Call	Bond Future	20,504.2200	20.5042	20,555.6900	20.5557	0.251	0	0	0
2014/05/20	R202	06/11/2014	226.99	Call	Bond Future	4,896.5400	4.8965	4,955.4800	4.9555	1.204	0	0	0
2014/05/20	R202	06/11/2014			Bond Future	231.8865	231.8865	231.9455	231.9455	0.025	0.0000	0.0000	0
2014/05/20	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R202	06/11/2014	227.00	Call	Bond Future	4,886.5400	4.8865	4,945.4800	4.9455	1.206	0	0	0
2014/05/20	R202	06/11/2014	227.01	Call	Bond Future	4,876.5400	4.8765	4,935.4800	4.9355	1.209	0	0	0
2014/05/20	R203	07/08/2014	7.30	Call	Bond Future	703.3200	0.7033	570.0900	0.5701	(18.943)	0	0	0
2014/05/20	R203	07/08/2014			Bond Future	7.2797	105.9956	7.3759	105.7296	1.321	0.0000	0.0000	24,254
2014/05/20	R203	07/08/2014	7.31	Call	Bond Future	717.9200	0.7179	582.9400	0.5829	(18.802)	0	0	0
2014/05/20	R203	07/08/2014	6.84	Put	Bond Future	1,451.9800	1.4520	1,659.4100	1.6594	14.286	0	0	0
2014/05/20	R203	07/08/2014	7.29	Put	Bond Future	660.4700	0.6605	795.0100	0.7950	20.370	0	0	0
2014/05/20	R203	07/08/2014	7.31	Put	Bond Future	634.1200	0.6341	765.1700	0.7652	20.666	0	0	0
2014/05/20	R203	07/08/2014	7.29	Call	Bond Future	688.8900	0.6889	557.4000	0.5574	(19.087)	0	0	0
2014/05/20	R203	07/08/2014	7.30	Put	Bond Future	647.2000	0.6472	780.0000	0.7800	20.519	0	0	0
2014/05/20	R203	07/08/2014	6.84	Call	Bond Future	224.4500	0.2245	165.8500	0.1659	(26.108)	0	0	46
2014/05/20	R203	06/11/2014	6.86	Call	Bond Future	414.6200	0.4146	340.5700	0.3406	(17.860)	0	0	0
2014/05/20	R203	06/11/2014			Bond Future	7.3931	103.4441	7.4988	103.1741	1.430	0.0000	0.0000	0
2014/05/20	R203	06/11/2014	6.98	Call	Bond Future	511.9000	0.5119	425.4300	0.4254	(16.892)	0	0	14
2014/05/20	R203	06/11/2014	6.84	Call	Bond Future	399.8900	0.3999	327.8300	0.3278	(18.020)	0	0	45
2014/05/20	R203	06/11/2014	6.85	Call	Bond Future	407.2100	0.4072	334.1600	0.3342	(17.939)	0	0	0
2014/05/20	R203	06/11/2014	6.98	Put	Bond Future	1,575.4800	1.5755	1,759.0000	1.7590	11.649	0	0	0
2014/05/20	R203	06/11/2014	6.84	Put	Bond Future	1,827.0500	1.8271	2,024.9800	2.0250	10.833	0	0	0
2014/05/20	R203	06/11/2014	6.86	Put	Bond Future	1,789.7400	1.7897	1,985.6800	1.9857	10.948	0	0	0
2014/05/20	R203	06/11/2014	6.85	Put	Bond Future	1,808.3500	1.8084	2,005.2900	2.0053	10.891	0	0	0
2014/05/20	R203	05/02/2015	7.69	Call	Bond Future	1,389.7000	1.3897	1,237.5900	1.2376	(10.946)	0	0	55
2014/05/20	R203	05/02/2015			Bond Future	7.5143	105.0650	7.6325	104.7887	1.573	0.0000	0.0000	0
2014/05/20	R203	05/02/2015	8.34	Put	Bond Future	480.0000	0.4800	553.5100	0.5535	15.315	0	0	0
2014/05/20	R203	05/02/2015	8.35	Call	Bond Future	2,407.9100	2.4079	2,204.4500	2.2044	(8.450)	0	0	0
2014/05/20	R203	05/02/2015	8.36	Call	Bond Future	2,425.3000	2.4253	2,221.1700	2.2212	(8.417)	0	0	0
2014/05/20	R203	05/02/2015	8.34	Call	Bond Future	2,390.5600	2.3906	2,187.7700	2.1878	(8.483)	0	0	0
2014/05/20	R203	05/02/2015	8.36	Put	Bond Future	469.0300	0.4690	541.2000	0.5412	15.387	0	0	0
2014/05/20	R203	05/02/2015	7.69	Put	Bond Future	979.3100	0.9793	1,103.5000	1.1035	12.681	0	0	0
2014/05/20	R203	05/02/2015	8.35	Put	Bond Future	474.4900	0.4745	547.3300	0.5473	15.351	0	0	0
2014/05/20	R204	07/08/2014			Bond Future	7.4704	103.0611	7.5754	102.6728	1.405	0.0000	0.0000	24,816
2014/05/20	R204	07/08/2014	7.44	Put	Bond Future	1,016.2300	1.0162	1,222.4600	1.2225	20.294	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
2014/05/20	R204	07/08/2014	7.46	Put	Bond Future	978.6200	0.9786	1,180.0400	1.1800	20.582	0	0	0
2014/05/20	R204	07/08/2014	7.45	Put	Bond Future	997.3000	0.9973	1,201.1300	1.2011	20.438	0	0	0
2014/05/20	R204	07/08/2014	7.46	Call	Bond Future	939.9100	0.9399	753.0300	0.7530	(19.883)	0	0	0
2014/05/20	R204	07/08/2014	7.78	Call	Bond Future	1,642.7700	1.6428	1,382.2900	1.3823	(15.856)	0	0	0
2014/05/20	R204	07/08/2014	7.44	Call	Bond Future	903.3100	0.9033	721.2400	0.7212	(20.156)	0	0	0
2014/05/20	R204	07/08/2014	7.78	Put	Bond Future	502.9800	0.5030	630.8000	0.6308	25.413	0	0	530
2014/05/20	R204	07/08/2014	7.45	Call	Bond Future	921.4900	0.9215	737.0200	0.7370	(20.019)	0	0	0
2014/05/20	R204	06/11/2014	7.99	Put	Bond Future	751.6000	0.7516	884.8200	0.8848	17.725	0	0	1,270
2014/05/20	R204	06/11/2014			Bond Future	7.5640	104.6287	7.6765	104.2346	1.488	0.0000	0.0000	0
2014/05/20	R204	06/11/2014	6.99	Put	Bond Future	2,595.2200	2.5952	2,885.0700	2.8851	11.169	0	0	0
2014/05/20	R204	06/11/2014	7.01	Put	Bond Future	2,543.6600	2.5437	2,830.6700	2.8307	11.283	0	0	0
2014/05/20	R204	06/11/2014	6.99	Call	Bond Future	555.8400	0.5558	451.5700	0.4516	(18.759)	0	0	0
2014/05/20	R204	06/11/2014	7.00	Put	Bond Future	2,569.3800	2.5694	2,857.8100	2.8578	11.226	0	0	0
2014/05/20	R204	06/11/2014	7.99	Call	Bond Future	2,233.6100	2.2336	1,972.7100	1.9727	(11.681)	0	0	0
2014/05/20	R204	06/11/2014	7.00	Call	Bond Future	565.9500	0.5659	460.2600	0.4603	(18.675)	0	0	0
2014/05/20	R204	06/11/2014	7.01	Call	Bond Future	576.1800	0.5762	469.0700	0.4691	(18.590)	0	0	0
2014/05/20	R204	05/02/2015			Bond Future	7.6571	102.2331	7.7789	101.8308	1.590	0.0000	0.0000	0
2014/05/20	R204	05/02/2015	8.25	Call	Bond Future	2,838.3300	2.8383	2,567.0700	2.5671	(9.557)	0	0	0
2014/05/20	R204	05/02/2015	8.26	Call	Bond Future	2,860.6100	2.8606	2,588.2600	2.5883	(9.521)	0	0	0
2014/05/20	R204	05/02/2015	8.24	Call	Bond Future	2,816.1300	2.8161	2,545.9700	2.5460	(9.593)	0	0	0
2014/05/20	R204	05/02/2015	8.26	Put	Bond Future	887.5200	0.8875	1,017.5000	1.0175	14.645	0	0	0
2014/05/20	R204	05/02/2015	8.25	Put	Bond Future	897.5800	0.8976	1,028.6500	1.0286	14.603	0	0	0
2014/05/20	R204	05/02/2015	8.24	Put	Bond Future	907.7300	0.9077	1,039.9000	1.0399	14.560	0	0	0
2014/05/20	R207	07/08/2014	7.69	Call	Bond Future	1,207.4200	1.2074	981.8600	0.9819	(18.681)	0	0	0
2014/05/20	R207	07/08/2014	7.70	Put	Bond Future	1,100.4600	1.1005	1,320.5500	1.3206	20.000	0	0	0
2014/05/20	R207	07/08/2014			Bond Future	7.6701	98.7072	7.7741	98.2589	1.356	0.0000	0.0000	34,069
2014/05/20	R207	07/08/2014	7.70	Call	Bond Future	1,229.7500	1.2297	1,001.5300	1.0015	(18.558)	0	0	0
2014/05/20	R207	07/08/2014	7.71	Call	Bond Future	1,252.3200	1.2523	1,021.4400	1.0214	(18.436)	0	0	0
2014/05/20	R207	07/08/2014	7.69	Put	Bond Future	1,121.2900	1.1213	1,344.0400	1.3440	19.866	0	0	0
2014/05/20	R207	07/08/2014	7.71	Put	Bond Future	1,079.8900	1.0799	1,297.3200	1.2973	20.134	0	0	0
2014/05/20	R207	06/11/2014	7.36	Put	Bond Future	2,621.1100	2.6211	2,920.1700	2.9202	11.410	0	0	0
2014/05/20	R207	06/11/2014			Bond Future	7.7549	100.2091	7.8650	99.7540	1.420	0.0000	0.0000	0
2014/05/20	R207	06/11/2014	7.35	Put	Bond Future	2,648.6800	2.6487	2,949.4400	2.9494	11.355	0	0	0
2014/05/20	R207	06/11/2014	7.36	Call	Bond Future	967.2200	0.9672	811.2000	0.8112	(16.131)	0	0	0
2014/05/20	R207	06/11/2014	7.34	Call	Bond Future	937.8700	0.9379	785.2600	0.7853	(16.272)	0	0	0
2014/05/20	R207	06/11/2014	7.35	Call	Bond Future	952.4700	0.9525	798.1500	0.7981	(16.202)	0	0	0
2014/05/20	R207	06/11/2014	7.34	Put	Bond Future	2,676.4200	2.6764	2,978.8900	2.9789	11.301	0	0	0
2014/05/20	R207	05/02/2015	8.49	Put	Bond Future	1,065.7000	1.0657	1,210.7500	1.2108	13.611	0	0	0
2014/05/20	R207	05/02/2015			Bond Future	7.8401	98.1378	7.9575	97.6736	1.497	0.0000	0.0000	0
2014/05/20	R207	05/02/2015	8.51	Put	Bond Future	1,042.7400	1.0427	1,185.4300	1.1854	13.684	0	0	0
2014/05/20	R207	05/02/2015	8.50	Call	Bond Future	3,629.1000	3.6291	3,308.8100	3.3088	(8.826)	0	0	0
2014/05/20	R207	05/02/2015	8.51	Call	Bond Future	3,656.0500	3.6561	3,334.5900	3.3346	(8.793)	0	0	0
2014/05/20	R207	05/02/2015	8.49	Call	Bond Future	3,602.2300	3.6022	3,283.1300	3.2831	(8.858)	0	0	0
2014/05/20	R207	05/02/2015	8.50	Put	Bond Future	1,054.1700	1.0542	1,198.0300	1.1980	13.647	0	0	0
2014/05/20	R208	07/08/2014	8.28	Call	Bond Future	2,788.2800	2.7883	2,376.0700	2.3761	(14.784)	0	0	0
2014/05/20	R208	07/08/2014			Bond Future	7.8147	97.0275	7.9285	96.4684	1.456	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
2014/05/20	R208	07/08/2014	7.80	Call	Bond Future	1,322.8900	1.3229	1,054.1500	1.0542	(20.315)	0	0	0
2014/05/20	R208	07/08/2014	7.79	Put	Bond Future	1,420.4900	1.4205	1,714.0500	1.7141	20.666	0	0	0
2014/05/20	R208	07/08/2014	7.81	Put	Bond Future	1,370.7100	1.3707	1,657.7600	1.6578	20.942	0	0	0
2014/05/20	R208	07/08/2014	7.80	Put	Bond Future	1,395.4500	1.3954	1,685.7500	1.6857	20.803	0	0	0
2014/05/20	R208	07/08/2014	7.81	Call	Bond Future	1,347.4800	1.3475	1,075.4900	1.0755	(20.185)	0	0	0
2014/05/20	R208	07/08/2014	8.28	Put	Bond Future	527.7600	0.5278	674.5900	0.6746	27.821	0	0	630
2014/05/20	R208	07/08/2014	7.79	Call	Bond Future	1,298.5600	1.2986	1,033.0800	1.0331	(20.444)	0	0	0
2014/05/20	R208	06/11/2014	7.46	Call	Bond Future	1,043.8000	1.0438	858.5900	0.8586	(17.744)	0	0	0
2014/05/20	R208	06/11/2014			Bond Future	7.8962	95.1048	8.0157	94.5373	1.513	0.0000	0.0000	0
2014/05/20	R208	06/11/2014	7.44	Call	Bond Future	1,011.2300	1.0112	830.2200	0.8302	(17.900)	0	0	0
2014/05/20	R208	06/11/2014	7.45	Call	Bond Future	1,027.4300	1.0274	844.3200	0.8443	(17.822)	0	0	0
2014/05/20	R208	06/11/2014	8.50	Put	Bond Future	849.0000	0.8490	1,009.5000	1.0095	18.905	0	0	1,520
2014/05/20	R208	06/11/2014	7.44	Put	Bond Future	3,217.5100	3.2175	3,603.9900	3.6040	12.012	0	0	0
2014/05/20	R208	06/11/2014	7.46	Put	Bond Future	3,152.0400	3.1520	3,534.3200	3.5343	12.128	0	0	0
2014/05/20	R208	06/11/2014	8.50	Call	Bond Future	3,675.1600	3.6752	3,268.1700	3.2682	(11.074)	0	0	0
2014/05/20	R208	06/11/2014	7.45	Put	Bond Future	3,184.6800	3.1847	3,569.0600	3.5691	12.070	0	0	0
2014/05/20	R208	05/02/2015	8.51	Call	Bond Future	3,816.2200	3.8162	3,436.2300	3.4362	(9.957)	0	0	0
2014/05/20	R208	05/02/2015			Bond Future	7.9761	96.5950	8.1021	96.0167	1.580	0.0000	0.0000	0
2014/05/20	R208	05/02/2015	8.49	Call	Bond Future	3,756.9200	3.7569	3,380.0500	3.3800	(10.031)	0	0	0
2014/05/20	R208	05/02/2015	8.51	Put	Bond Future	1,395.7700	1.3958	1,594.0500	1.5941	14.206	0	0	0
2014/05/20	R208	05/02/2015	8.50	Put	Bond Future	1,410.5500	1.4106	1,610.3800	1.6104	14.167	0	0	0
2014/05/20	R208	05/02/2015	8.49	Put	Bond Future	1,425.7600	1.4258	1,627.1600	1.6272	14.126	0	0	0
2014/05/20	R208	05/02/2015	8.50	Call	Bond Future	3,786.3700	3.7864	3,407.9300	3.4079	(9.995)	0	0	0
2014/05/20	R209	07/08/2014	9.04	Put	Bond Future	1,592.6800	1.5927	2,035.1500	2.0351	27.781	0	0	0
2014/05/20	R209	07/08/2014			Bond Future	8.8049	77.7566	8.9528	76.6242	1.680	0.0000	0.0000	24,622
2014/05/20	R209	07/08/2014	9.06	Put	Bond Future	1,535.8400	1.5358	1,967.3800	1.9674	28.098	0	0	0
2014/05/20	R209	07/08/2014	9.05	Put	Bond Future	1,564.0600	1.5641	2,001.0500	2.0010	27.939	0	0	0
2014/05/20	R209	07/08/2014	9.05	Call	Bond Future	3,425.9700	3.4260	2,730.5400	2.7305	(20.299)	0	0	0
2014/05/20	R209	07/08/2014	9.06	Call	Bond Future	3,472.2100	3.4722	2,771.3300	2.7713	(20.185)	0	0	0
2014/05/20	R209	07/08/2014	9.04	Call	Bond Future	3,380.0100	3.3800	2,690.0600	2.6901	(20.413)	0	0	0
2014/05/20	R209	06/11/2014	9.50	Call	Bond Future	6,214.4400	6.2144	5,400.0200	5.4000	(13.105)	0	0	0
2014/05/20	R209	06/11/2014	8.95	Call	Bond Future	3,777.0100	3.7770	3,163.9300	3.1639	(16.232)	0	0	2,050
2014/05/20	R209	06/11/2014			Bond Future	8.8694	75.7925	9.0215	74.6430	1.715	0.0000	0.0000	0
2014/05/20	R209	06/11/2014	9.05	Put	Bond Future	2,818.4900	2.8185	3,315.3100	3.3153	17.627	0	0	0
2014/05/20	R209	06/11/2014	9.58	Put	Bond Future	1,460.3600	1.4604	1,770.3100	1.7703	21.224	0	0	907
2014/05/20	R209	06/11/2014	10.00	Call	Bond Future	8,755.1300	8.7551	7,804.1000	7.8041	(10.863)	0	0	0
2014/05/20	R209	06/11/2014	8.99	Put	Bond Future	3,021.5700	3.0216	3,542.0600	3.5421	17.226	0	0	0
2014/05/20	R209	06/11/2014	9.01	Put	Bond Future	2,952.4400	2.9524	3,465.0000	3.4650	17.361	0	0	0
2014/05/20	R209	06/11/2014	10.05	Call	Bond Future	9,014.8000	9.0148	8,052.3800	8.0524	(10.676)	0	0	0
2014/05/20	R209	06/11/2014	9.50	Put	Bond Future	1,620.6900	1.6207	1,955.7800	1.9558	20.676	0	0	5,500
2014/05/20	R209	06/11/2014	8.95	Put	Bond Future	3,164.6400	3.1646	3,701.0700	3.7011	16.951	0	0	0
2014/05/20	R209	06/11/2014	9.95	Call	Bond Future	8,492.7400	8.4927	7,553.1800	7.5532	(11.063)	0	0	0
2014/05/20	R209	06/11/2014	9.00	Put	Bond Future	2,986.6400	2.9866	3,503.1600	3.5032	17.294	0	0	0
2014/05/20	R209	06/11/2014	8.50	Call	Bond Future	2,231.0800	2.2311	1,801.1300	1.8011	(19.271)	0	0	5,500
2014/05/20	R209	06/11/2014	10.05	Put	Bond Future	763.5100	0.7635	950.6000	0.9506	24.504	0	0	2,050
2014/05/20	R209	06/11/2014	8.99	Call	Bond Future	3,935.1400	3.9351	3,306.1200	3.3061	(15.985)	0	0	0
2014/05/20	R209	06/11/2014	9.05	Call	Bond Future	4,180.3400	4.1803	3,527.6500	3.5276	(15.613)	0	0	2,050

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
2014/05/20	R209	06/11/2014	9.58	Call	Bond Future	6,605.4700		6.6055	5,765.9100	5.7659	(12.710)	0	0	0
2014/05/20	R209	06/11/2014	10.00	Put	Bond Future	823.8000		0.8238	1,022.2800	1.0223	24.093	0	0	1,640
2014/05/20	R209	06/11/2014	9.00	Call	Bond Future	3,975.2100		3.9752	3,342.2200	3.3422	(15.923)	0	0	1,640
2014/05/20	R209	06/11/2014	9.01	Call	Bond Future	4,015.9000		4.0159	3,378.9500	3.3789	(15.861)	0	0	0
2014/05/20	R209	06/11/2014	9.95	Put	Bond Future	883.8100		0.8838	1,093.7600	1.0938	23.755	0	0	2,050
2014/05/20	R209	06/11/2014	8.50	Put	Bond Future	5,141.0000		5.1410	5,860.5600	5.8606	13.996	0	0	0
2014/05/20	R209	05/02/2015			Bond Future	8.9319		76.9803	9.0885	75.8113	1.753	0.0000	0.0000	0
2014/05/20	R209	05/02/2015	9.25	Call	Bond Future	5,554.9100		5.5549	4,853.6300	4.8536	(12.625)	0	0	0
2014/05/20	R209	05/02/2015	9.26	Call	Bond Future	5,596.9100		5.5969	4,892.5800	4.8926	(12.584)	0	0	0
2014/05/20	R209	05/02/2015	9.25	Put	Bond Future	3,209.2700		3.2093	3,677.0000	3.6770	14.574	0	0	0
2014/05/20	R209	05/02/2015	9.24	Call	Bond Future	5,513.0300		5.5130	4,814.8200	4.8148	(12.665)	0	0	0
2014/05/20	R209	05/02/2015	9.24	Put	Bond Future	3,239.3900		3.2394	3,710.1900	3.7102	14.534	0	0	0
2014/05/20	R209	05/02/2015	9.26	Put	Bond Future	3,179.3800		3.1794	3,644.0600	3.6441	14.615	0	0	0
2014/05/20	R210	07/08/2014			Bond Future	170.2652		170.2652	170.3075	170.3075	0.025	0.0000	0.0000	618
2014/05/20	R210	07/08/2014	159.00	Call	Bond Future	11,265.1600		11.2652	11,307.5200	11.3075	0.376	0	0	0
2014/05/20	R210	07/08/2014	159.01	Call	Bond Future	11,255.1600		11.2552	11,297.5200	11.2975	0.376	0	0	0
2014/05/20	R210	07/08/2014	158.99	Call	Bond Future	11,275.1600		11.2752	11,317.5200	11.3175	0.376	0	0	0
2014/05/20	R210	07/08/2014	159.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R210	07/08/2014	159.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R210	07/08/2014	158.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R210	06/11/2014			Bond Future	170.8355		170.8355	170.8787	170.8787	0.025	0.0000	0.0000	0
2014/05/20	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R210	06/11/2014	169.00	Call	Bond Future	1,835.4800		1.8355	1,878.7200	1.8787	2.356	0	0	0
2014/05/20	R210	06/11/2014	169.01	Call	Bond Future	1,825.4800		1.8255	1,868.7200	1.8687	2.369	0	0	0
2014/05/20	R210	06/11/2014	168.99	Call	Bond Future	1,845.4800		1.8455	1,888.7200	1.8887	2.343	0	0	0
2014/05/20	R211	07/08/2014	127.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R211	07/08/2014			Bond Future	128.8601		128.8601	128.8896	128.8896	0.023	0.0000	0.0000	390
2014/05/20	R211	07/08/2014	128.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R211	07/08/2014	128.00	Call	Bond Future	860.0700		0.8601	889.6200	0.8896	3.436	0	0	0
2014/05/20	R211	07/08/2014	128.01	Call	Bond Future	850.0700		0.8501	879.6200	0.8796	3.476	0	0	0
2014/05/20	R211	07/08/2014	127.99	Call	Bond Future	870.0700		0.8701	899.6200	0.8996	3.396	0	0	0
2014/05/20	R211	07/08/2014	128.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R211	06/11/2014	130.00	Call	Bond Future	835.6100		0.8356	865.7600	0.8658	3.608	0	0	0
2014/05/20	R211	06/11/2014	130.01	Call	Bond Future	825.6100		0.8256	855.7600	0.8558	3.652	0	0	0
2014/05/20	R211	06/11/2014			Bond Future	130.8356		130.8356	130.8658	130.8658	0.023	0.0000	0.0000	0
2014/05/20	R211	06/11/2014	129.99	Call	Bond Future	845.6100		0.8456	875.7600	0.8758	3.565	0	0	0
2014/05/20	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R212	07/08/2014	128.99	Call	Bond Future	5,233.1500		5.2332	5,266.2100	5.2662	0.632	0	0	0
2014/05/20	R212	07/08/2014			Bond Future	134.2232		134.2232	134.2562	134.2562	0.025	0.0000	0.0000	21,797
2014/05/20	R212	07/08/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R212	07/08/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2014/05/20	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R212	07/08/2014	129.00	Call	Bond Future	5,223.1500	5.2232	5,256.2100	5.2562	0.633	0	0	0
2014/05/20	R212	07/08/2014	129.01	Call	Bond Future	5,213.1500	5.2132	5,246.2100	5.2462	0.634	0	0	0
2014/05/20	R212	06/11/2014			Bond Future	136.2809	136.2809	136.3147	136.3147	0.025	0.0000	0.0000	0
2014/05/20	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R212	06/11/2014	135.00	Call	Bond Future	1,280.9500	1.2809	1,314.7200	1.3147	2.636	0	0	0
2014/05/20	R212	06/11/2014	135.01	Call	Bond Future	1,270.9500	1.2709	1,304.7200	1.3047	2.657	0	0	0
2014/05/20	R212	06/11/2014	134.99	Call	Bond Future	1,290.9500	1.2909	1,324.7200	1.3247	2.616	0	0	0
2014/05/20	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R213	07/08/2014	8.86	Call	Bond Future	3,049.9200	3.0499	2,519.5000	2.5195	(17.391)	0	0	0
2014/05/20	R213	07/08/2014			Bond Future	8.6897	88.4442	8.8070	87.5411	1.350	0.0000	0.0000	24,188
2014/05/20	R213	07/08/2014	8.84	Call	Bond Future	2,961.3900	2.9614	2,440.1800	2.4402	(17.600)	0	0	0
2014/05/20	R213	07/08/2014	8.85	Call	Bond Future	3,005.4900	3.0055	2,479.6600	2.4797	(17.496)	0	0	0
2014/05/20	R213	07/08/2014	8.84	Put	Bond Future	1,806.5700	1.8066	2,188.5400	2.1885	21.143	0	0	0
2014/05/20	R213	07/08/2014	8.86	Put	Bond Future	1,743.1700	1.7432	2,115.9300	2.1159	21.384	0	0	0
2014/05/20	R213	07/08/2014	8.85	Put	Bond Future	1,774.6600	1.7747	2,152.0100	2.1520	21.263	0	0	0
2014/05/20	R213	06/11/2014	8.84	Call	Bond Future	3,769.3100	3.7693	3,276.1200	3.2761	(13.084)	0	0	0
2014/05/20	R213	06/11/2014	8.85	Put	Bond Future	3,126.5000	3.1265	3,547.0100	3.5470	13.450	0	0	0
2014/05/20	R213	06/11/2014			Bond Future	8.7602	86.2481	8.8811	85.3312	1.380	0.0000	0.0000	0
2014/05/20	R213	06/11/2014	8.85	Call	Bond Future	3,809.2400	3.8092	3,312.8500	3.3129	(13.031)	0	0	0
2014/05/20	R213	06/11/2014	8.86	Call	Bond Future	3,849.3800	3.8494	3,349.8100	3.3498	(12.978)	0	0	0
2014/05/20	R213	06/11/2014	8.84	Put	Bond Future	3,162.1800	3.1622	3,585.8900	3.5859	13.399	0	0	0
2014/05/20	R213	06/11/2014	8.86	Put	Bond Future	3,091.1200	3.0911	3,508.4500	3.5085	13.501	0	0	0
2014/05/20	R213	05/02/2015	9.26	Put	Bond Future	2,911.2400	2.9112	3,255.4600	3.2555	11.824	0	0	0
2014/05/20	R213	05/02/2015			Bond Future	8.8299	87.5994	8.9548	86.6665	1.414	0.0000	0.0000	0
2014/05/20	R213	05/02/2015	9.25	Put	Bond Future	2,938.5900	2.9386	3,285.1600	3.2852	11.794	0	0	0
2014/05/20	R213	05/02/2015	9.24	Put	Bond Future	2,966.4400	2.9664	3,315.3600	3.3154	11.762	0	0	0
2014/05/20	R213	05/02/2015	9.25	Call	Bond Future	6,019.1600	6.0192	5,432.7300	5.4327	(9.743)	0	0	0
2014/05/20	R213	05/02/2015	9.26	Call	Bond Future	6,063.1600	6.0632	5,474.3800	5.4744	(9.711)	0	0	0
2014/05/20	R213	05/02/2015	9.24	Call	Bond Future	5,975.5700	5.9756	5,391.4900	5.3915	(9.774)	0	0	0
2014/05/20	R214	07/08/2014	9.54	Put	Bond Future	747.5600	0.7476	1,025.2200	1.0252	37.142	0	0	0
2014/05/20	R214	07/08/2014			Bond Future	8.8938	78.6631	9.0520	77.4021	1.779	0.0000	0.0000	5,228
2014/05/20	R214	07/08/2014	9.56	Put	Bond Future	717.1100	0.7171	986.0400	0.9860	37.502	0	0	0
2014/05/20	R214	07/08/2014	9.55	Put	Bond Future	732.2000	0.7322	1,005.4700	1.0055	37.322	0	0	0
2014/05/20	R214	07/08/2014	9.56	Call	Bond Future	5,799.4700	5.7995	4,807.4200	4.8074	(17.106)	0	0	0
2014/05/20	R214	07/08/2014	9.54	Call	Bond Future	5,685.7500	5.6858	4,702.4300	4.7024	(17.294)	0	0	0
2014/05/20	R214	07/08/2014	9.55	Call	Bond Future	5,742.5400	5.7425	4,754.8300	4.7548	(17.200)	0	0	0
2014/05/20	R214	06/11/2014	9.64	Call	Bond Future	6,775.0100	6.7750	5,856.2300	5.8562	(13.561)	0	0	0
2014/05/20	R214	06/11/2014			Bond Future	8.9584	76.5711	9.1211	75.2910	1.816	0.0000	0.0000	0
2014/05/20	R214	06/11/2014	9.65	Call	Bond Future	6,825.2900	6.8253	5,903.1200	5.9031	(13.511)	0	0	0
2014/05/20	R214	06/11/2014	9.66	Call	Bond Future	6,875.6800	6.8757	5,950.1300	5.9501	(13.461)	0	0	0
2014/05/20	R214	06/11/2014	9.64	Put	Bond Future	1,643.9100	1.6439	2,005.1900	2.0052	21.977	0	0	0
2014/05/20	R214	06/11/2014	9.66	Put	Bond Future	1,602.9100	1.6029	1,957.4200	1.9574	22.117	0	0	0
2014/05/20	R214	06/11/2014	9.65	Put	Bond Future	1,623.3000	1.6233	1,981.1900	1.9812	22.047	0	0	0
2014/05/20	R214	05/02/2015	9.50	Call	Bond Future	6,596.2400	6.5962	5,766.1400	5.7661	(12.584)	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
2014/05/20	R214	05/02/2015			Bond Future	9.0222	77.7708	9.1897	76.4692	1.857	0.0000	0.0000	0
2014/05/20	R214	05/02/2015	9.51	Call	Bond Future	6,641.2000	6.6412	5,807.9700	5.8080	(12.546)	0	0	0
2014/05/20	R214	05/02/2015	9.49	Call	Bond Future	6,551.1400	6.5511	5,724.1800	5.7242	(12.623)	0	0	0
2014/05/20	R214	05/02/2015	9.50	Put	Bond Future	2,980.8900	2.9809	3,452.4000	3.4524	15.818	0	0	0
2014/05/20	R214	05/02/2015	9.49	Put	Bond Future	3,008.4600	3.0085	3,483.1100	3.4831	15.777	0	0	0
2014/05/20	R214	05/02/2015	9.51	Put	Bond Future	2,953.3000	2.9533	3,421.6800	3.4217	15.860	0	0	0
2014/05/20	R248	07/08/2014			Bond Future	8.9658	101.6347	9.1087	100.1743	1.595	0.0000	0.0000	14,129
2014/05/20	R248	07/08/2014	9.65	Call	Bond Future	6,652.6100	6.6526	5,192.2000	5.1922	(21.952)	0	0	0
2014/05/20	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R248	07/08/2014	9.66	Call	Bond Future	6,743.7900	6.7438	5,283.3800	5.2834	(21.656)	0	0	0
2014/05/20	R248	07/08/2014	9.64	Call	Bond Future	6,561.2700	6.5613	5,100.8600	5.1009	(22.258)	0	0	0
2014/05/20	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R248	06/11/2014			Bond Future	9.0326	98.7538	9.1797	97.2713	1.629	0.0000	0.0000	0
2014/05/20	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R248	06/11/2014	9.72	Call	Bond Future	6,594.6500	6.5947	5,112.1600	5.1122	(22.480)	0	0	0
2014/05/20	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R248	06/11/2014	9.73	Call	Bond Future	6,684.6200	6.6846	5,202.1300	5.2021	(22.178)	0	0	0
2014/05/20	R248	06/11/2014	9.74	Call	Bond Future	6,774.4300	6.7744	5,291.9400	5.2919	(21.884)	0	0	0
2014/05/20	R248	05/02/2015			Bond Future	9.0987	100.3012	9.2504	98.7934	1.668	0.0000	0.0000	0
2014/05/20	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R248	05/02/2015	9.50	Call	Bond Future	3,897.7400	3.8977	2,389.9700	2.3900	(38.683)	0	0	0
2014/05/20	R248	05/02/2015	9.51	Call	Bond Future	3,991.2600	3.9913	2,483.4900	2.4835	(37.777)	0	0	0
2014/05/20	R248	05/02/2015	9.49	Call	Bond Future	3,804.0400	3.8040	2,296.2700	2.2963	(39.636)	0	0	0
2014/05/20	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/20	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

382187