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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/05/2014 TO 23/05/2014

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
2014/05/23	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/23	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	2025	07/08/2014	109.01	Call	Bond Future	7,506.0600	7.5061	7,872.7000	7.8727	4.885	0	0	0
2014/05/23	2025	07/08/2014			Bond Future	116.5161	116.5161	116.8827	116.8827	0.315	0.0000	0.0000	0
2014/05/23	2025	07/08/2014	108.99	Call	Bond Future	7,526.0600	7.5261	7,892.7000	7.8927	4.872	0	0	0
2014/05/23	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2025	07/08/2014	109.00	Call	Bond Future	7,516.0600	7.5161	7,882.7000	7.8827	4.878	0	0	0
2014/05/23	2025	06/11/2014	117.01	Call	Bond Future	1,283.8800	1.2839	1,656.2100	1.6562	29.000	0	0	0
2014/05/23	2025	06/11/2014			Bond Future	118.2939	118.2939	118.6662	118.6662	0.315	0.0000	0.0000	0
2014/05/23	2025	06/11/2014	116.99	Call	Bond Future	1,303.8800	1.3039	1,676.2100	1.6762	28.556	0	0	0
2014/05/23	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2025	06/11/2014	117.00	Call	Bond Future	1,293.8800	1.2939	1,666.2100	1.6662	28.776	0	0	0
2014/05/23	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2030	07/08/2014			Bond Future	8.6253	94.9696	8.6501	94.7683	0.288	0.0000	0.0000	4,308
2014/05/23	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2030	07/08/2014	8.99	Call	Bond Future	2,900.4100	2.9004	2,699.0400	2.6990	(6.943)	0	0	0
2014/05/23	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2030	07/08/2014	9.00	Call	Bond Future	2,978.1300	2.9781	2,776.7600	2.7768	(6.762)	0	0	0
2014/05/23	2030	07/08/2014	9.01	Call	Bond Future	3,055.7600	3.0558	2,854.3900	2.8544	(6.590)	0	0	0
2014/05/23	2030	06/11/2014	9.01	Call	Bond Future	2,469.1100	2.4691	2,264.7200	2.2647	(8.278)	0	0	0
2014/05/23	2030	06/11/2014			Bond Future	8.6957	96.4080	8.7212	96.2036	0.294	0.0000	0.0000	0
2014/05/23	2030	06/11/2014	8.99	Call	Bond Future	2,314.7800	2.3148	2,110.3900	2.1104	(8.830)	0	0	0
2014/05/23	2030	06/11/2014	9.00	Call	Bond Future	2,391.9900	2.3920	2,187.6000	2.1876	(8.545)	0	0	0
2014/05/23	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2030	05/02/2015			Bond Future	8.7605	93.9400	8.7874	93.7287	0.306	0.0000	0.0000	0
2014/05/23	2030	05/02/2015	9.25	Call	Bond Future	3,747.5100	3.7475	3,536.2200	3.5362	(5.638)	0	0	0
2014/05/23	2030	05/02/2015	9.24	Call	Bond Future	3,673.1100	3.6731	3,461.8200	3.4618	(5.752)	0	0	0
2014/05/23	2030	05/02/2015	9.26	Call	Bond Future	3,821.8200	3.8218	3,610.5300	3.6105	(5.529)	0	0	0
2014/05/23	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/23	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2037	07/08/2014			Bond Future	8.8673	96.7189	8.8921	96.4863	0.280	0.0000	0.0000	10,102
2014/05/23	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2037	07/08/2014	9.06	Call	Bond Future	1,784.2100	1.7842	1,551.5700	1.5516	(13.039)	0	0	0
2014/05/23	2037	07/08/2014	9.04	Call	Bond Future	1,601.4700	1.6015	1,368.8300	1.3688	(14.527)	0	0	0
2014/05/23	2037	07/08/2014	9.05	Call	Bond Future	1,692.9100	1.6929	1,460.2700	1.4603	(13.742)	0	0	0
2014/05/23	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2037	06/11/2014	9.69	Call	Bond Future	6,610.2200	6.6102	6,374.2600	6.3743	(3.570)	0	0	0
2014/05/23	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2037	06/11/2014			Bond Future	8.9352	98.1838	8.9607	97.9478	0.285	0.0000	0.0000	0
2014/05/23	2037	06/11/2014	9.70	Call	Bond Future	6,692.8300	6.6928	6,456.8700	6.4569	(3.526)	0	0	0
2014/05/23	2037	06/11/2014	9.71	Call	Bond Future	6,775.3200	6.7753	6,539.3600	6.5394	(3.483)	0	0	0
2014/05/23	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2037	05/02/2015			Bond Future	8.9982	95.4938	9.0249	95.2503	0.296	0.0000	0.0000	0
2014/05/23	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2037	05/02/2015	9.50	Call	Bond Future	4,420.7400	4.4207	4,177.2300	4.1772	(5.508)	0	0	0
2014/05/23	2037	05/02/2015	9.51	Call	Bond Future	4,505.4800	4.5055	4,261.9700	4.2620	(5.405)	0	0	0
2014/05/23	2037	05/02/2015	9.49	Call	Bond Future	4,335.8700	4.3359	4,092.3600	4.0924	(5.616)	0	0	0
2014/05/23	2038	07/08/2014			Bond Future	121.2028	121.2028	122.1413	122.1413	0.774	0.0000	0.0000	334
2014/05/23	2038	07/08/2014	106.00	Call	Bond Future	15,202.8000	15.2028	16,141.2800	16.1413	6.173	0	0	0
2014/05/23	2038	07/08/2014	106.01	Call	Bond Future	15,192.8000	15.1928	16,131.2800	16.1313	6.177	0	0	0
2014/05/23	2038	07/08/2014	105.99	Call	Bond Future	15,212.8000	15.2128	16,151.2800	16.1513	6.169	0	0	0
2014/05/23	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2038	06/11/2014	120.01	Call	Bond Future	3,042.0500	3.0420	3,994.9700	3.9950	31.325	0	0	0
2014/05/23	2038	06/11/2014			Bond Future	123.0520	123.0520	124.0050	124.0050	0.774	0.0000	0.0000	0
2014/05/23	2038	06/11/2014	119.99	Call	Bond Future	3,062.0500	3.0620	4,014.9700	4.0150	31.120	0	0	0
2014/05/23	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2038	06/11/2014	120.00	Call	Bond Future	3,052.0500	3.0520	4,004.9700	4.0050	31.222	0	0	0
2014/05/23	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2046	07/08/2014			Bond Future	119.4124	119.4124	119.4427	119.4427	0.025	0.0000	0.0000	5,218
2014/05/23	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2046	07/08/2014	104.44	Call	Bond Future	14,972.4200	14.9724	15,002.6600	15.0027	0.202	0	0	0
2014/05/23	2046	07/08/2014	104.45	Call	Bond Future	14,962.4200	14.9624	14,992.6600	14.9927	0.202	0	0	0
2014/05/23	2046	07/08/2014	104.43	Call	Bond Future	14,982.4200	14.9824	15,012.6600	15.0127	0.202	0	0	0
2014/05/23	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2046	06/11/2014	104.45	Call	Bond Future	15,438.8600	15.4389	15,469.7400	15.4697	0.200	0	0	0
2014/05/23	2046	06/11/2014			Bond Future	119.8889	119.8889	119.9197	119.9197	0.026	0.0000	0.0000	0
2014/05/23	2046	06/11/2014	104.43	Call	Bond Future	15,458.8600	15.4589	15,489.7400	15.4897	0.200	0	0	0
2014/05/23	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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2014/05/23	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2046	06/11/2014	104.44	Call	Bond Future	15,448.8600	15.4489	15,479.7400	15.4797	0.200	0	0	0
2014/05/23	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2050	07/08/2014			Bond Future	126.3883	126.3883	126.4212	126.4212	0.026	0.0000	0.0000	2,720
2014/05/23	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2050	07/08/2014	112.00	Call	Bond Future	14,388.3100	14.3883	14,421.1800	14.4212	0.228	0	0	0
2014/05/23	2050	07/08/2014	112.01	Call	Bond Future	14,378.3100	14.3783	14,411.1800	14.4112	0.229	0	0	0
2014/05/23	2050	07/08/2014	111.99	Call	Bond Future	14,398.3100	14.3983	14,431.1800	14.4312	0.228	0	0	0
2014/05/23	2050	06/11/2014			Bond Future	128.3168	128.3168	128.3498	128.3498	0.026	0.0000	0.0000	0
2014/05/23	2050	06/11/2014	126.00	Call	Bond Future	2,316.8100	2.3168	2,349.8300	2.3498	1.425	0	0	0
2014/05/23	2050	06/11/2014	126.01	Call	Bond Future	2,306.8100	2.3068	2,339.8300	2.3398	1.431	0	0	0
2014/05/23	2050	06/11/2014	125.99	Call	Bond Future	2,326.8100	2.3268	2,359.8300	2.3598	1.419	0	0	0
2014/05/23	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	AL12	07/08/2014			Index Future	506.0750	506.0750	505.0300	505.0300	(0.206)	0.0000	0.0000	0
2014/05/23	AL12	06/11/2014			Index Future	513.7340	513.7340	512.6740	512.6740	(0.206)	0.0000	0.0000	0
2014/05/23	AL12	05/02/2015			Index Future	521.9290	521.9290	520.8320	520.8320	(0.210)	0.0000	0.0000	0
2014/05/23	AL37	07/08/2014			Index Future	427.9380	427.9380	427.5380	427.5380	(0.093)	0.0000	0.0000	0
2014/05/23	AL37	06/11/2014			Index Future	434.4140	434.4140	434.0080	434.0080	(0.093)	0.0000	0.0000	0
2014/05/23	AL7T	07/08/2014			Index Future	507.1180	507.1180	506.3530	506.3530	(0.151)	0.0000	0.0000	1
2014/05/23	AL7T	06/11/2014			Index Future	514.7930	514.7930	514.0160	514.0160	(0.151)	0.0000	0.0000	0
2014/05/23	ALBI	07/08/2014			Index Future	459.8730	459.8730	459.2240	459.2240	(0.141)	0.0000	0.0000	682
2014/05/23	ALBI	06/11/2014			Index Future	466.8330	466.8330	466.1740	466.1740	(0.141)	0.0000	0.0000	0
2014/05/23	ALBI	05/02/2015			Index Future	474.2800	474.2800	473.5930	473.5930	(0.145)	0.0000	0.0000	0
2014/05/23	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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2014/05/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/05/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/23	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
2014/05/23	EL28	07/08/2014	114.00	Call	Bond Future	9,813.7400	9.8137	9,844.8100	9.8448	0.317	0	0	0
2014/05/23	EL28	07/08/2014			Bond Future	123.8137	123.8137	123.8448	123.8448	0.025	0.0000	0.0000	0
2014/05/23	EL28	07/08/2014	114.01	Call	Bond Future	9,803.7400	9.8037	9,834.8100	9.8348	0.317	0	0	0
2014/05/23	EL28	07/08/2014	113.99	Call	Bond Future	9,823.7400	9.8237	9,854.8100	9.8548	0.316	0	0	0
2014/05/23	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	EL28	06/11/2014			Bond Future	124.2213	124.2213	124.2530	124.2530	0.026	0.0000	0.0000	0
2014/05/23	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	EL28	06/11/2014	122.00	Call	Bond Future	2,221.2700	2.2213	2,252.9900	2.2530	1.428	0	0	0
2014/05/23	EL28	06/11/2014	122.01	Call	Bond Future	2,211.2700	2.2113	2,242.9900	2.2430	1.434	0	0	0
2014/05/23	EL28	06/11/2014	121.99	Call	Bond Future	2,231.2700	2.2313	2,262.9900	2.2630	1.422	0	0	0
2014/05/23	ES33	07/08/2014			Bond Future	9.4564	85.9000	9.4811	85.7131	0.261	0.0000	0.0000	6,220
2014/05/23	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	ES33	07/08/2014	10.14	Call	Bond Future	4,953.3200	4.9533	4,766.3600	4.7664	(3.774)	0	0	0
2014/05/23	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	ES33	07/08/2014	10.15	Call	Bond Future	5,022.3500	5.0224	4,835.3900	4.8354	(3.723)	0	0	0
2014/05/23	ES33	07/08/2014	10.16	Call	Bond Future	5,091.2800	5.0913	4,904.3200	4.9043	(3.672)	0	0	0
2014/05/23	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	ES33	06/11/2014			Bond Future	9.5476	83.4152	9.5730	83.2255	0.266	0.0000	0.0000	0
2014/05/23	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	ES33	06/11/2014	10.29	Call	Bond Future	5,274.7900	5.2748	5,085.1000	5.0851	(3.596)	0	0	0
2014/05/23	ES33	06/11/2014	10.30	Call	Bond Future	5,342.2400	5.3422	5,152.5500	5.1525	(3.551)	0	0	0
2014/05/23	ES33	06/11/2014	10.31	Call	Bond Future	5,409.5900	5.4096	5,219.9000	5.2199	(3.507)	0	0	0
2014/05/23	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	ES33	05/02/2015	10.00	Call	Bond Future	2,620.2500	2.6202	2,424.2700	2.4243	(7.479)	0	0	0
2014/05/23	ES33	05/02/2015			Bond Future	9.6350	84.7473	9.6616	84.5514	0.277	0.0000	0.0000	0
2014/05/23	ES33	05/02/2015	10.01	Call	Bond Future	2,690.2100	2.6902	2,494.2300	2.4942	(7.285)	0	0	0
2014/05/23	ES33	05/02/2015	9.99	Call	Bond Future	2,550.2000	2.5502	2,354.2200	2.3542	(7.685)	0	0	0
2014/05/23	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	GOVI	07/08/2014			GOVI	458.3590	458.3590	457.7540	457.7540	(0.132)	0.0000	0.0000	507
2014/05/23	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	GOVI	07/08/2014	459.99	Put	GOVI	16,310.0000	1.6310	22,360.0000	2.2360	37.094	0	0	0
2014/05/23	GOVI	07/08/2014	460.01	Put	GOVI	16,510.0000	1.6510	22,560.0000	2.2560	36.644	0	0	0
2014/05/23	GOVI	07/08/2014	460.00	Put	GOVI	16,410.0000	1.6410	22,460.0000	2.2460	36.868	0	0	0
2014/05/23	GOVI	06/11/2014	449.01	Call	GOVI	162,860.0000	16.2860	156,720.0000	15.6720	(3.770)	0	0	0
2014/05/23	GOVI	06/11/2014			GOVI	465.2960	465.2960	464.6820	464.6820	(0.132)	0.0000	0.0000	28
2014/05/23	GOVI	06/11/2014	448.99	Call	GOVI	163,060.0000	16.3060	156,920.0000	15.6920	(3.765)	0	0	0
2014/05/23	GOVI	06/11/2014	449.00	Call	GOVI	162,960.0000	16.2960	156,820.0000	15.6820	(3.768)	0	0	0

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2014/05/23	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	GOVI	05/02/2015	459.99	Call	GOVI	127,280.0000	12.7280	120,870.0000	12.0870	(5.036)	0	0	0
2014/05/23	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	GOVI	05/02/2015			GOVI	472.7180	472.7180	472.0770	472.0770	(0.136)	0.0000	0.0000	0
2014/05/23	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	GOVI	05/02/2015	460.00	Call	GOVI	127,180.0000	12.7180	120,770.0000	12.0770	(5.040)	0	0	0
2014/05/23	GOVI	05/02/2015	460.01	Call	GOVI	127,080.0000	12.7080	120,670.0000	12.0670	(5.044)	0	0	0
2014/05/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/05/23	ICAA	07/08/2014			Can-Do Interest Rate	141.6331	141.6331	141.6671	141.6671	0.024	0.0000	0.0000	635
2014/05/23	IGOV	07/08/2014			Index Future	215.3530	215.3530	215.4220	215.4220	0.032	0.0000	0.0000	1,268
2014/05/23	IGOV	06/11/2014			Index Future	218.6380	218.6380	218.7090	218.7090	0.032	0.0000	0.0000	87
2014/05/23	IGOV	05/02/2015			Index Future	222.1510	222.1510	222.2150	222.2150	0.029	0.0000	0.0000	0
2014/05/23	ILBI	07/08/2014			Index Future	584.2540	584.2540	584.4840	584.4840	0.039	0.0000	0.0000	210
2014/05/23	ILBI	06/11/2014			Index Future	593.1410	593.1410	593.3720	593.3720	0.039	0.0000	0.0000	0
2014/05/23	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/05/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/05/23	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/05/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/05/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/05/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/05/23	JBAF	18/06/2014			Jibar Tradeable Future	5.8100	94.1900	5.8300	94.1700	0.344	0.0000	0.0000	2,000
2014/05/23	JBAF	16/07/2014			Jibar Tradeable Future	5.8600	94.1400	5.8800	94.1200	0.341	0.0000	0.0000	545
2014/05/23	JBAF	20/08/2014			Jibar Tradeable Future	6.0200	93.9800	6.0400	93.9600	0.332	0.0000	0.0000	0
2014/05/23	JBAF	17/09/2014			Jibar Tradeable Future	6.0700	93.9300	6.0900	93.9100	0.329	0.0000	0.0000	1,000
2014/05/23	JBAF	15/10/2014			Jibar Tradeable Future	6.2000	93.8000	6.2200	93.7800	0.323	0.0000	0.0000	0
2014/05/23	JBAF	19/11/2014			Jibar Tradeable Future	6.2500	93.7500	6.2700	93.7300	0.320	0.0000	0.0000	0
2014/05/23	JBAF	17/12/2014			Jibar Tradeable Future	6.3900	93.6100	6.4100	93.5900	0.313	0.0000	0.0000	0
2014/05/23	JBAF	18/03/2015			Jibar Tradeable Future	6.6400	93.3600	6.6600	93.3400	0.301	0.0000	0.0000	2,850
2014/05/23	JBAF	17/06/2015			Jibar Tradeable Future	6.8100	93.1900	6.8300	93.1700	0.294	0.0000	0.0000	5,000
2014/05/23	JBAF	16/09/2015			Jibar Tradeable Future	6.9600	93.0400	6.9800	93.0200	0.287	0.0000	0.0000	0
2014/05/23	JBAF	15/12/2015			Jibar Tradeable Future	7.1200	92.8800	7.1400	92.8600	0.281	0.0000	0.0000	0
2014/05/23	JBAF	16/03/2016			Jibar Tradeable Future	7.2600	92.7400	7.2800	92.7200	0.275	0.0000	0.0000	0

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2014/05/23	R023	07/08/2014	8.51	Call	Bond Future	3,895.7100		3.8957	3,766.9100	3.7669	(3.306)	0	0	0
2014/05/23	R023	07/08/2014			Bond Future	7.9354		102.3322	7.9605	102.1802	0.315	0.0000	0.0000	12,167
2014/05/23	R023	07/08/2014	8.49	Call	Bond Future	3,803.3100		3.8033	3,675.5600	3.6756	(3.359)	0	0	0
2014/05/23	R023	07/08/2014	8.50	Call	Bond Future	3,849.4100		3.8494	3,721.1300	3.7211	(3.332)	0	0	0
2014/05/23	R023	07/08/2014	8.49	Put	Bond Future	503.1100		0.5031	527.3500	0.5273	4.818	0	0	0
2014/05/23	R023	07/08/2014	8.51	Put	Bond Future	479.1300		0.4791	502.3200	0.5023	4.840	0	0	0
2014/05/23	R023	07/08/2014	8.50	Put	Bond Future	491.0000		0.4910	514.7100	0.5147	4.829	0	0	0
2014/05/23	R023	06/11/2014			Bond Future	8.0114		99.9604	8.0374	99.8062	0.325	0.0000	0.0000	0
2014/05/23	R023	06/11/2014	8.59	Put	Bond Future	1,156.0900		1.1561	1,194.0600	1.1941	3.284	0	0	0
2014/05/23	R023	06/11/2014	8.61	Put	Bond Future	1,123.6300		1.1236	1,160.7100	1.1607	3.300	0	0	0
2014/05/23	R023	06/11/2014	8.59	Call	Bond Future	4,508.4900		4.5085	4,392.2900	4.3923	(2.577)	0	0	0
2014/05/23	R023	06/11/2014	8.60	Put	Bond Future	1,139.7600		1.1398	1,177.2900	1.1773	3.293	0	0	0
2014/05/23	R023	06/11/2014	8.60	Call	Bond Future	4,548.8100		4.5488	4,432.1700	4.4322	(2.564)	0	0	0
2014/05/23	R023	06/11/2014	8.61	Call	Bond Future	4,589.2900		4.5893	4,472.2000	4.4722	(2.551)	0	0	0
2014/05/23	R023	05/02/2015			Bond Future	8.0802		101.5563	8.1080	101.3958	0.345	0.0000	0.0000	0
2014/05/23	R023	05/02/2015	8.74	Put	Bond Future	1,561.3800		1.5614	1,604.9700	1.6050	2.792	0	0	0
2014/05/23	R023	05/02/2015	8.75	Call	Bond Future	5,311.4800		5.3115	5,194.1500	5.1941	(2.209)	0	0	0
2014/05/23	R023	05/02/2015	8.76	Call	Bond Future	5,349.7000		5.3497	5,231.9900	5.2320	(2.200)	0	0	0
2014/05/23	R023	05/02/2015	8.74	Call	Bond Future	5,273.3700		5.2734	5,156.4200	5.1564	(2.218)	0	0	0
2014/05/23	R023	05/02/2015	8.76	Put	Bond Future	1,528.0100		1.5280	1,570.8400	1.5708	2.803	0	0	0
2014/05/23	R023	05/02/2015	8.75	Put	Bond Future	1,544.6200		1.5446	1,587.8300	1.5878	2.797	0	0	0
2014/05/23	R157	07/08/2014	6.76	Put	Bond Future	193.5200		0.1935	191.2800	0.1913	(1.158)	0	0	0
2014/05/23	R157	07/08/2014			Bond Future	6.6956		112.5405	6.6940	112.5422	(0.024)	0.0000	0.0000	8,548
2014/05/23	R157	07/08/2014	6.75	Put	Bond Future	198.2900		0.1983	196.0400	0.1960	(1.135)	0	0	0
2014/05/23	R157	07/08/2014	6.74	Call	Bond Future	251.6700		0.2517	251.1200	0.2511	(0.219)	0	0	0
2014/05/23	R157	07/08/2014	6.75	Call	Bond Future	257.7300		0.2577	257.2000	0.2572	(0.206)	0	0	0
2014/05/23	R157	07/08/2014	6.76	Call	Bond Future	263.8800		0.2639	263.3600	0.2634	(0.197)	0	0	0
2014/05/23	R157	07/08/2014	6.74	Put	Bond Future	203.1500		0.2032	200.8800	0.2009	(1.117)	0	0	0
2014/05/23	R157	06/11/2014	6.19	Put	Bond Future	672.7900		0.6728	670.6800	0.6707	(0.314)	0	0	0
2014/05/23	R157	06/11/2014			Bond Future	6.8808		107.4310	6.8785	107.4329	(0.032)	0.0000	0.0000	0
2014/05/23	R157	06/11/2014	6.21	Put	Bond Future	659.4200		0.6594	657.3100	0.6573	(0.320)	0	0	0
2014/05/23	R157	06/11/2014	6.20	Put	Bond Future	666.0900		0.6661	663.9800	0.6640	(0.317)	0	0	0
2014/05/23	R157	06/11/2014	6.21	Call	Bond Future	91.4200		0.0914	91.1900	0.0912	(0.252)	0	0	0
2014/05/23	R157	06/11/2014	6.19	Call	Bond Future	87.7800		0.0878	87.5500	0.0876	(0.262)	0	0	0
2014/05/23	R157	06/11/2014	6.20	Call	Bond Future	89.5900		0.0896	89.3600	0.0894	(0.257)	0	0	0
2014/05/23	R157	05/02/2015	8.74	Call	Bond Future	1,043.5500		1.0436	1,041.1900	1.0412	(0.226)	0	0	0
2014/05/23	R157	05/02/2015	8.75	Put	Bond Future	78.7100		0.0787	78.6200	0.0786	(0.114)	0	0	0
2014/05/23	R157	05/02/2015			Bond Future	7.0942		109.1473	7.0980	109.1451	0.054	0.0000	0.0000	0
2014/05/23	R157	05/02/2015	8.74	Put	Bond Future	79.6300		0.0796	79.5400	0.0795	(0.113)	0	0	0
2014/05/23	R157	05/02/2015	8.76	Put	Bond Future	77.8000		0.0778	77.7100	0.0777	(0.116)	0	0	0
2014/05/23	R157	05/02/2015	8.75	Call	Bond Future	1,048.4400		1.0484	1,046.0800	1.0461	(0.225)	0	0	0
2014/05/23	R157	05/02/2015	8.76	Call	Bond Future	1,053.3300		1.0533	1,050.9700	1.0510	(0.224)	0	0	0
2014/05/23	R186	07/08/2014	8.31	Call	Bond Future	3,496.1700		3.4962	3,343.3300	3.3433	(4.372)	0	0	0
2014/05/23	R186	07/08/2014	8.70	Put	Bond Future	597.5800		0.5976	626.8200	0.6268	4.893	0	0	1,000
2014/05/23	R186	07/08/2014			Bond Future	8.0743		120.2171	8.0993	120.0001	0.309	8.0810	8.0810	49,410
2014/05/23	R186	07/08/2014	8.29	Call	Bond Future	3,388.4800		3.3885	3,237.8900	3.2379	(4.444)	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
2014/05/23	R186	07/08/2014	8.92	Put	Bond Future	335.9000	0.3359	353.0000	0.3530	5.091	0	0	840
2014/05/23	R186	07/08/2014	8.25	Call	Bond Future	3,177.8900	3.1779	3,031.9000	3.0319	(4.594)	0	0	1,200
2014/05/23	R186	07/08/2014	8.30	Call	Bond Future	3,442.1200	3.4421	3,290.4000	3.2904	(4.408)	0	0	0
2014/05/23	R186	07/08/2014	8.29	Put	Bond Future	1,530.2900	1.5303	1,596.6700	1.5967	4.338	0	0	0
2014/05/23	R186	07/08/2014	9.20	Put	Bond Future	150.2300	0.1502	158.0800	0.1581	5.225	0	0	2,100
2014/05/23	R186	07/08/2014	8.92	Call	Bond Future	7,396.0100	7.3960	7,196.1400	7.1961	(2.702)	0	0	0
2014/05/23	R186	07/08/2014	8.31	Put	Bond Future	1,467.7000	1.4677	1,531.8300	1.5318	4.369	0	0	0
2014/05/23	R186	07/08/2014	8.30	Put	Bond Future	1,498.7500	1.4988	1,564.0000	1.5640	4.354	0	0	0
2014/05/23	R186	07/08/2014	9.20	Call	Bond Future	9,418.6200	9.4186	9,209.5000	9.2095	(2.220)	0	0	0
2014/05/23	R186	07/08/2014	8.70	Call	Bond Future	5,878.5600	5.8786	5,690.8300	5.6908	(3.193)	0	0	0
2014/05/23	R186	07/08/2014	8.25	Put	Bond Future	1,661.2900	1.6613	1,732.2700	1.7323	4.273	0	0	0
2014/05/23	R186	06/11/2014	8.14	Call	Bond Future	3,511.7400	3.5117	3,389.2400	3.3892	(3.488)	0	0	0
2014/05/23	R186	06/11/2014	8.15	Put	Bond Future	3,476.3200	3.4763	3,573.0400	3.5730	2.782	0	0	0
2014/05/23	R186	06/11/2014			Bond Future	8.1409	122.0370	8.1667	121.8169	0.317	0.0000	0.0000	0
2014/05/23	R186	06/11/2014	9.17	Call	Bond Future	9,178.3000	9.1783	8,988.1200	8.9881	(2.072)	0	0	0
2014/05/23	R186	06/11/2014	8.15	Call	Bond Future	3,554.2900	3.5543	3,430.9400	3.4309	(3.470)	0	0	0
2014/05/23	R186	06/11/2014	8.16	Call	Bond Future	3,597.1300	3.5971	3,472.9300	3.4729	(3.453)	0	0	0
2014/05/23	R186	06/11/2014	9.17	Put	Bond Future	830.0800	0.8301	859.9700	0.8600	3.601	0	0	2,010
2014/05/23	R186	06/11/2014	8.14	Put	Bond Future	3,519.0800	3.5191	3,616.6500	3.6167	2.773	0	0	0
2014/05/23	R186	06/11/2014	8.16	Put	Bond Future	3,433.9400	3.4339	3,529.8100	3.5298	2.792	0	0	0
2014/05/23	R186	05/02/2015			Bond Future	8.1995	118.6890	8.2268	118.4607	0.333	0.0000	0.0000	0
2014/05/23	R186	05/02/2015	8.75	Call	Bond Future	6,993.4600	6.9935	6,832.3200	6.8323	(2.304)	0	0	0
2014/05/23	R186	05/02/2015	8.76	Call	Bond Future	7,046.1200	7.0461	6,884.4000	6.8844	(2.295)	0	0	0
2014/05/23	R186	05/02/2015	8.74	Call	Bond Future	6,940.9700	6.9410	6,780.4000	6.7804	(2.313)	0	0	0
2014/05/23	R186	05/02/2015	8.76	Put	Bond Future	2,483.3400	2.4833	2,549.8700	2.5499	2.679	0	0	0
2014/05/23	R186	05/02/2015	8.75	Put	Bond Future	2,509.9200	2.5099	2,577.0300	2.5770	2.674	0	0	0
2014/05/23	R186	05/02/2015	8.74	Put	Bond Future	2,536.7400	2.5367	2,604.4200	2.6044	2.668	0	0	0
2014/05/23	R197	07/08/2014			Bond Future	284.4035	284.4035	284.4909	284.4909	0.031	0.0000	0.0000	1,244
2014/05/23	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R197	07/08/2014	270.00	Call	Bond Future	14,403.5300	14.4035	14,490.9200	14.4909	0.607	0	0	0
2014/05/23	R197	07/08/2014	270.01	Call	Bond Future	14,393.5300	14.3935	14,480.9200	14.4809	0.607	0	0	0
2014/05/23	R197	07/08/2014	269.99	Call	Bond Future	14,413.5300	14.4135	14,500.9200	14.5009	0.606	0	0	0
2014/05/23	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R197	06/11/2014			Bond Future	288.7425	288.7425	288.8313	288.8313	0.031	0.0000	0.0000	0
2014/05/23	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R197	06/11/2014	285.00	Call	Bond Future	3,742.4700	3.7425	3,831.2600	3.8313	2.372	0	0	0
2014/05/23	R197	06/11/2014	285.01	Call	Bond Future	3,732.4700	3.7325	3,821.2600	3.8213	2.379	0	0	0
2014/05/23	R197	06/11/2014	284.99	Call	Bond Future	3,752.4700	3.7525	3,841.2600	3.8413	2.366	0	0	0
2014/05/23	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R201	07/08/2014	5.31	Put	Bond Future	359.9900	0.3600	360.7900	0.3608	0.222	0	0	0
2014/05/23	R201	07/08/2014			Bond Future	6.0892	102.1427	6.0962	102.1402	0.115	0.0000	0.0000	0
2014/05/23	R201	07/08/2014	5.30	Put	Bond Future	362.6100	0.3626	363.4200	0.3634	0.223	0	0	0
2014/05/23	R201	07/08/2014	5.31	Call	Bond Future	79.6600	0.0797	77.9600	0.0780	(2.134)	0	0	0
2014/05/23	R201	07/08/2014	5.29	Call	Bond Future	77.7000	0.0777	76.0200	0.0760	(2.162)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/23	R201	07/08/2014	5.30	Call	Bond Future	78.6800		0.0787	76.9900	0.0770	(2.148)	0	0	0
2014/05/23	R201	07/08/2014	5.29	Put	Bond Future	365.2400		0.3652	366.0600	0.3661	0.225	0	0	0
2014/05/23	R202	07/08/2014	207.99	Call	Bond Future	20,805.4000		20.8054	20,367.3600	20.3674	(2.105)	0	0	0
2014/05/23	R202	07/08/2014	208.00	Put	Bond Future	106.6100		0.1066	113.6700	0.1137	6.622	0	0	0
2014/05/23	R202	07/08/2014			Bond Future	228.6891		228.6891	228.2440	228.2440	(0.195)	0.0000	0.0000	44,590
2014/05/23	R202	07/08/2014	207.99	Put	Bond Future	106.3300		0.1063	113.3800	0.1134	6.630	0	0	0
2014/05/23	R202	07/08/2014	208.01	Put	Bond Future	106.8900		0.1069	113.9700	0.1140	6.624	0	0	0
2014/05/23	R202	07/08/2014	208.00	Call	Bond Future	20,795.6800		20.7957	20,357.6500	20.3577	(2.106)	0	0	0
2014/05/23	R202	07/08/2014	208.01	Call	Bond Future	20,785.9600		20.7860	20,347.9500	20.3480	(2.107)	0	0	0
2014/05/23	R202	06/11/2014	226.99	Call	Bond Future	5,187.7700		5.1878	4,736.2000	4.7362	(8.705)	0	0	0
2014/05/23	R202	06/11/2014			Bond Future	232.1778		232.1778	231.7262	231.7262	(0.194)	0.0000	0.0000	0
2014/05/23	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R202	06/11/2014	227.00	Call	Bond Future	5,177.7700		5.1778	4,726.2000	4.7262	(8.721)	0	0	0
2014/05/23	R202	06/11/2014	227.01	Call	Bond Future	5,167.7700		5.1678	4,716.2000	4.7162	(8.738)	0	0	0
2014/05/23	R203	07/08/2014	7.30	Call	Bond Future	783.9700		0.7840	748.3100	0.7483	(4.549)	0	0	0
2014/05/23	R203	07/08/2014			Bond Future	7.2119		106.1839	7.2323	106.1273	0.283	0.0000	0.0000	24,254
2014/05/23	R203	07/08/2014	7.31	Call	Bond Future	799.8400		0.7998	763.8100	0.7638	(4.505)	0	0	0
2014/05/23	R203	07/08/2014	6.84	Put	Bond Future	1,294.2800		1.2943	1,332.9700	1.3330	2.989	0	0	0
2014/05/23	R203	07/08/2014	7.29	Put	Bond Future	551.6000		0.5516	572.8900	0.5729	3.860	0	0	0
2014/05/23	R203	07/08/2014	7.31	Put	Bond Future	527.7800		0.5278	548.3300	0.5483	3.894	0	0	0
2014/05/23	R203	07/08/2014	7.29	Call	Bond Future	768.2800		0.7683	732.9900	0.7330	(4.593)	0	0	0
2014/05/23	R203	07/08/2014	7.30	Put	Bond Future	539.5900		0.5396	560.5100	0.5605	3.877	0	0	0
2014/05/23	R203	07/08/2014	6.84	Call	Bond Future	255.0100		0.2550	237.1200	0.2371	(7.015)	0	0	46
2014/05/23	R203	06/11/2014	6.86	Call	Bond Future	432.4000		0.4324	412.9200	0.4129	(4.505)	0	0	0
2014/05/23	R203	06/11/2014			Bond Future	7.3214		103.6276	7.3438	103.5703	0.306	0.0000	0.0000	0
2014/05/23	R203	06/11/2014	6.98	Call	Bond Future	536.1100		0.5361	513.6100	0.5136	(4.197)	0	0	14
2014/05/23	R203	06/11/2014	6.84	Call	Bond Future	416.7100		0.4167	397.7100	0.3977	(4.560)	0	0	45
2014/05/23	R203	06/11/2014	6.85	Call	Bond Future	424.5000		0.4245	405.2600	0.4053	(4.532)	0	0	0
2014/05/23	R203	06/11/2014	6.98	Put	Bond Future	1,416.2000		1.4162	1,451.0300	1.4510	2.459	0	0	0
2014/05/23	R203	06/11/2014	6.84	Put	Bond Future	1,660.3800		1.6604	1,698.7100	1.6987	2.309	0	0	0
2014/05/23	R203	06/11/2014	6.86	Put	Bond Future	1,624.0300		1.6240	1,661.8800	1.6619	2.331	0	0	0
2014/05/23	R203	06/11/2014	6.85	Put	Bond Future	1,642.1500		1.6422	1,680.2400	1.6802	2.320	0	0	0
2014/05/23	R203	05/02/2015	7.69	Call	Bond Future	1,494.3900		1.4944	1,455.6600	1.4557	(2.592)	0	0	55
2014/05/23	R203	05/02/2015			Bond Future	7.4216		105.2823	7.4481	105.2200	0.357	0.0000	0.0000	0
2014/05/23	R203	05/02/2015	8.34	Put	Bond Future	411.2200		0.4112	424.0800	0.4241	3.127	0	0	0
2014/05/23	R203	05/02/2015	8.35	Call	Bond Future	2,557.0100		2.5570	2,507.4900	2.5075	(1.937)	0	0	0
2014/05/23	R203	05/02/2015	8.36	Call	Bond Future	2,574.9700		2.5750	2,525.3200	2.5253	(1.928)	0	0	0
2014/05/23	R203	05/02/2015	8.34	Call	Bond Future	2,539.0900		2.5391	2,489.7100	2.4897	(1.945)	0	0	0
2014/05/23	R203	05/02/2015	8.36	Put	Bond Future	401.3900		0.4014	413.9800	0.4140	3.137	0	0	0
2014/05/23	R203	05/02/2015	7.69	Put	Bond Future	866.6900		0.8667	890.2000	0.8902	2.713	0	0	0
2014/05/23	R203	05/02/2015	8.35	Put	Bond Future	406.2800		0.4063	419.0000	0.4190	3.131	0	0	0
2014/05/23	R204	07/08/2014			Bond Future	7.4100		103.2854	7.4353	103.1913	0.342	0.0000	0.0000	24,816
2014/05/23	R204	07/08/2014	7.44	Put	Bond Future	875.5900		0.8756	915.1400	0.9151	4.517	0	0	0

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2014/05/23	R204	07/08/2014	7.46	Put	Bond Future	840.7900	0.8408	879.1400	0.8791	4.561	0	0	0
2014/05/23	R204	07/08/2014	7.45	Put	Bond Future	858.0700	0.8581	897.0200	0.8970	4.539	0	0	0
2014/05/23	R204	07/08/2014	7.46	Call	Bond Future	1,026.4100	1.0264	970.6500	0.9706	(5.433)	0	0	0
2014/05/23	R204	07/08/2014	7.78	Call	Bond Future	1,774.8500	1.7749	1,702.1900	1.7022	(4.094)	0	0	0
2014/05/23	R204	07/08/2014	7.44	Call	Bond Future	987.0000	0.9870	932.4400	0.9324	(5.528)	0	0	0
2014/05/23	R204	07/08/2014	7.78	Put	Bond Future	410.7300	0.4107	432.1800	0.4322	5.222	0	0	530
2014/05/23	R204	07/08/2014	7.45	Call	Bond Future	1,006.5900	1.0066	951.4300	0.9514	(5.480)	0	0	0
2014/05/23	R204	06/11/2014	7.99	Put	Bond Future	646.7700	0.6468	672.2600	0.6723	3.941	0	0	1,270
2014/05/23	R204	06/11/2014			Bond Future	7.5013	104.8489	7.5285	104.7535	0.362	0.0000	0.0000	0
2014/05/23	R204	06/11/2014	6.99	Put	Bond Future	2,403.6700	2.4037	2,468.4000	2.4684	2.693	0	0	0
2014/05/23	R204	06/11/2014	7.01	Put	Bond Future	2,353.3400	2.3533	2,417.2900	2.4173	2.717	0	0	0
2014/05/23	R204	06/11/2014	7.00	Put	Bond Future	2,378.4300	2.3784	2,442.7700	2.4428	2.705	0	0	0
2014/05/23	R204	06/11/2014	6.99	Call	Bond Future	584.4900	0.5845	553.7600	0.5538	(5.258)	0	0	0
2014/05/23	R204	06/11/2014	7.99	Call	Bond Future	2,348.9800	2.3490	2,279.0100	2.2790	(2.979)	0	0	0
2014/05/23	R204	06/11/2014	7.00	Call	Bond Future	595.2000	0.5952	564.0800	0.5641	(5.228)	0	0	0
2014/05/23	R204	06/11/2014	7.01	Call	Bond Future	606.0600	0.6061	574.5500	0.5745	(5.199)	0	0	0
2014/05/23	R204	05/02/2015			Bond Future	7.5805	102.4874	7.6109	102.3864	0.401	0.0000	0.0000	0
2014/05/23	R204	05/02/2015	8.25	Call	Bond Future	2,997.3900	2.9974	2,923.6400	2.9236	(2.460)	0	0	0
2014/05/23	R204	05/02/2015	8.26	Call	Bond Future	3,020.4000	3.0204	2,946.4100	2.9464	(2.450)	0	0	0
2014/05/23	R204	05/02/2015	8.24	Call	Bond Future	2,974.4500	2.9744	2,900.9600	2.9010	(2.471)	0	0	0
2014/05/23	R204	05/02/2015	8.26	Put	Bond Future	793.0400	0.7930	819.9700	0.8200	3.396	0	0	0
2014/05/23	R204	05/02/2015	8.25	Put	Bond Future	802.3700	0.8024	829.5400	0.8295	3.386	0	0	0
2014/05/23	R204	05/02/2015	8.24	Put	Bond Future	811.7800	0.8118	839.2100	0.8392	3.379	0	0	0
2014/05/23	R207	07/08/2014	7.69	Call	Bond Future	1,338.9100	1.3389	1,271.3300	1.2713	(5.047)	0	0	0
2014/05/23	R207	07/08/2014	7.70	Put	Bond Future	931.3800	0.9314	972.1800	0.9722	4.381	0	0	0
2014/05/23	R207	07/08/2014			Bond Future	7.6002	99.0098	7.6253	98.9008	0.331	0.0000	0.0000	34,069
2014/05/23	R207	07/08/2014	7.70	Call	Bond Future	1,363.2600	1.3633	1,295.0300	1.2950	(5.005)	0	0	0
2014/05/23	R207	07/08/2014	7.71	Call	Bond Future	1,387.8600	1.3879	1,318.9900	1.3190	(4.962)	0	0	0
2014/05/23	R207	07/08/2014	7.69	Put	Bond Future	950.1900	0.9502	991.6400	0.9916	4.362	0	0	0
2014/05/23	R207	07/08/2014	7.71	Put	Bond Future	912.8400	0.9128	953.0000	0.9530	4.399	0	0	0
2014/05/23	R207	06/11/2014	7.36	Put	Bond Future	2,409.6400	2.4096	2,474.2600	2.4743	2.682	0	0	0
2014/05/23	R207	06/11/2014			Bond Future	7.6827	100.5089	7.7093	100.3983	0.346	0.0000	0.0000	0
2014/05/23	R207	06/11/2014	7.35	Put	Bond Future	2,436.1300	2.4361	2,501.2000	2.5012	2.671	0	0	0
2014/05/23	R207	06/11/2014	7.36	Call	Bond Future	1,055.6100	1.0556	1,009.6700	1.0097	(4.352)	0	0	0
2014/05/23	R207	06/11/2014	7.34	Call	Bond Future	1,024.1100	1.0241	979.0800	0.9791	(4.397)	0	0	0
2014/05/23	R207	06/11/2014	7.35	Call	Bond Future	1,039.7800	1.0398	994.2900	0.9943	(4.375)	0	0	0
2014/05/23	R207	06/11/2014	7.34	Put	Bond Future	2,462.8000	2.4628	2,528.3300	2.5283	2.661	0	0	0
2014/05/23	R207	05/02/2015	8.49	Put	Bond Future	948.6600	0.9487	978.3100	0.9783	3.125	0	0	0
2014/05/23	R207	05/02/2015			Bond Future	7.7561	98.4719	7.7852	98.3558	0.376	0.0000	0.0000	0
2014/05/23	R207	05/02/2015	8.51	Put	Bond Future	927.5000	0.9275	956.6100	0.9566	3.139	0	0	0
2014/05/23	R207	05/02/2015	8.50	Call	Bond Future	3,847.1300	3.8471	3,760.3400	3.7603	(2.256)	0	0	0
2014/05/23	R207	05/02/2015	8.51	Call	Bond Future	3,874.9800	3.8750	3,787.9200	3.7879	(2.247)	0	0	0
2014/05/23	R207	05/02/2015	8.49	Call	Bond Future	3,819.3600	3.8194	3,732.8400	3.7328	(2.265)	0	0	0
2014/05/23	R207	05/02/2015	8.50	Put	Bond Future	938.0300	0.9380	967.4100	0.9674	3.132	0	0	0
2014/05/23	R208	07/08/2014	8.28	Call	Bond Future	2,985.3300	2.9853	2,881.8000	2.8818	(3.468)	0	0	0
2014/05/23	R208	07/08/2014			Bond Future	7.7515	97.3399	7.7766	97.2157	0.324	0.0000	0.0000	11,982

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
2014/05/23	R208	07/08/2014	7.80	Call	Bond Future	1,430.2000	1.4302	1,356.1000	1.3561	(5.181)	0	0	0
2014/05/23	R208	07/08/2014	7.79	Put	Bond Future	1,213.5500	1.2136	1,264.3600	1.2644	4.187	0	0	0
2014/05/23	R208	07/08/2014	7.81	Put	Bond Future	1,167.4900	1.1675	1,216.8100	1.2168	4.224	0	0	0
2014/05/23	R208	07/08/2014	7.80	Put	Bond Future	1,190.3600	1.1904	1,240.4200	1.2404	4.205	0	0	0
2014/05/23	R208	07/08/2014	7.81	Call	Bond Future	1,456.6600	1.4567	1,381.8200	1.3818	(5.138)	0	0	0
2014/05/23	R208	07/08/2014	8.28	Put	Bond Future	412.4100	0.4124	433.0400	0.4330	5.002	0	0	630
2014/05/23	R208	07/08/2014	7.79	Call	Bond Future	1,404.0200	1.4040	1,330.6700	1.3307	(5.224)	0	0	0
2014/05/23	R208	06/11/2014	7.46	Call	Bond Future	1,134.6200	1.1346	1,084.4400	1.0844	(4.423)	0	0	0
2014/05/23	R208	06/11/2014			Bond Future	7.8313	95.4149	7.8576	95.2890	0.336	0.0000	0.0000	0
2014/05/23	R208	06/11/2014	7.44	Call	Bond Future	1,099.8400	1.0998	1,050.6800	1.0507	(4.470)	0	0	0
2014/05/23	R208	06/11/2014	7.45	Call	Bond Future	1,117.1400	1.1171	1,067.4700	1.0675	(4.446)	0	0	0
2014/05/23	R208	06/11/2014	8.50	Put	Bond Future	751.7700	0.7518	779.0300	0.7790	3.626	0	0	1,520
2014/05/23	R208	06/11/2014	7.44	Put	Bond Future	2,996.0400	2.9960	3,072.7800	3.0728	2.561	0	0	0
2014/05/23	R208	06/11/2014	7.46	Put	Bond Future	2,932.7800	2.9328	3,008.5000	3.0085	2.582	0	0	0
2014/05/23	R208	06/11/2014	8.50	Call	Bond Future	3,888.0100	3.8880	3,789.3700	3.7894	(2.537)	0	0	0
2014/05/23	R208	06/11/2014	7.45	Put	Bond Future	2,964.3100	2.9643	3,040.5400	3.0405	2.572	0	0	0
2014/05/23	R208	05/02/2015	8.51	Call	Bond Future	4,035.9600	4.0360	3,941.7100	3.9417	(2.335)	0	0	0
2014/05/23	R208	05/02/2015			Bond Future	7.9017	96.9384	7.9302	96.8068	0.360	0.0000	0.0000	0
2014/05/23	R208	05/02/2015	8.49	Call	Bond Future	3,975.0600	3.9751	3,881.4700	3.8815	(2.354)	0	0	0
2014/05/23	R208	05/02/2015	8.51	Put	Bond Future	1,272.0400	1.2720	1,309.4000	1.3094	2.937	0	0	0
2014/05/23	R208	05/02/2015	8.50	Put	Bond Future	1,286.1700	1.2862	1,323.8600	1.3239	2.930	0	0	0
2014/05/23	R208	05/02/2015	8.49	Put	Bond Future	1,300.4300	1.3004	1,338.4500	1.3384	2.924	0	0	0
2014/05/23	R208	05/02/2015	8.50	Call	Bond Future	4,005.4600	4.0055	3,911.5400	3.9115	(2.345)	0	0	0
2014/05/23	R209	07/08/2014	9.04	Put	Bond Future	1,388.3000	1.3883	1,441.7900	1.4418	3.853	0	0	0
2014/05/23	R209	07/08/2014			Bond Future	8.7647	78.0690	8.7896	77.8757	0.284	0.0000	0.0000	24,623
2014/05/23	R209	07/08/2014	9.06	Put	Bond Future	1,335.3000	1.3353	1,387.0600	1.3871	3.876	0	0	0
2014/05/23	R209	07/08/2014	9.05	Put	Bond Future	1,361.6000	1.3616	1,414.2200	1.4142	3.865	0	0	0
2014/05/23	R209	07/08/2014	9.05	Call	Bond Future	3,535.9600	3.5360	3,395.2500	3.3952	(3.979)	0	0	0
2014/05/23	R209	07/08/2014	9.06	Call	Bond Future	3,584.1200	3.5841	3,442.5500	3.4425	(3.950)	0	0	0
2014/05/23	R209	07/08/2014	9.04	Call	Bond Future	3,488.0800	3.4881	3,348.2400	3.3482	(4.009)	0	0	0
2014/05/23	R209	06/11/2014	9.50	Call	Bond Future	6,398.8300	6.3988	6,246.3100	6.2463	(2.384)	0	0	0
2014/05/23	R209	06/11/2014	8.95	Call	Bond Future	3,901.8400	3.9018	3,781.6600	3.7817	(3.080)	0	0	2,050
2014/05/23	R209	06/11/2014			Bond Future	8.8288	76.1042	8.8544	75.9080	0.289	0.0000	0.0000	0
2014/05/23	R209	06/11/2014	9.05	Put	Bond Future	2,643.0500	2.6431	2,712.4700	2.7125	2.627	0	0	0
2014/05/23	R209	06/11/2014	9.58	Put	Bond Future	1,341.3600	1.3414	1,381.2600	1.3813	2.975	0	0	907
2014/05/23	R209	06/11/2014	10.00	Call	Bond Future	8,986.2600	8.9863	8,813.8400	8.8138	(1.919)	0	0	0
2014/05/23	R209	06/11/2014	8.99	Put	Bond Future	2,839.7100	2.8397	2,913.0800	2.9131	2.584	0	0	0
2014/05/23	R209	06/11/2014	9.01	Put	Bond Future	2,772.6500	2.7726	2,844.7000	2.8447	2.599	0	0	0
2014/05/23	R209	06/11/2014	10.05	Call	Bond Future	9,250.1200	9.2501	9,076.1300	9.0761	(1.881)	0	0	0
2014/05/23	R209	06/11/2014	9.50	Put	Bond Future	1,493.4400	1.4934	1,537.1400	1.5371	2.926	0	0	5,500
2014/05/23	R209	06/11/2014	8.95	Put	Bond Future	2,977.8300	2.9778	3,053.8700	3.0539	2.554	0	0	0
2014/05/23	R209	06/11/2014	9.95	Call	Bond Future	8,719.7700	8.7198	8,548.9300	8.5489	(1.959)	0	0	0
2014/05/23	R209	06/11/2014	9.00	Put	Bond Future	2,805.9300	2.8059	2,878.6300	2.8786	2.591	0	0	0
2014/05/23	R209	06/11/2014	8.50	Call	Bond Future	2,305.7900	2.3058	2,217.7600	2.2178	(3.818)	0	0	5,500
2014/05/23	R209	06/11/2014	10.05	Put	Bond Future	687.1900	0.6872	709.4200	0.7094	3.235	0	0	2,050
2014/05/23	R209	06/11/2014	8.99	Call	Bond Future	4,064.9200	4.0649	3,942.0700	3.9421	(3.022)	0	0	0
2014/05/23	R209	06/11/2014	9.05	Call	Bond Future	4,316.5400	4.3165	4,189.7400	4.1897	(2.938)	0	0	2,050

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/23	R209	06/11/2014	9.58	Call	Bond Future	6,798.1100	6.7981	6,641.7900	6.6418	(2.299)	0	0	0
2014/05/23	R209	06/11/2014	10.00	Put	Bond Future	743.2900	0.7433	767.0900	0.7671	3.202	0	0	1,640
2014/05/23	R209	06/11/2014	9.00	Call	Bond Future	4,106.1400	4.1061	3,982.6200	3.9826	(3.008)	0	0	1,640
2014/05/23	R209	06/11/2014	9.01	Call	Bond Future	4,147.7500	4.1477	4,023.5800	4.0236	(2.994)	0	0	0
2014/05/23	R209	06/11/2014	9.95	Put	Bond Future	799.2000	0.7992	824.5800	0.8246	3.176	0	0	2,050
2014/05/23	R209	06/11/2014	8.50	Put	Bond Future	4,904.0700	4.9041	5,012.2600	5.0123	2.206	0	0	0
2014/05/23	R209	05/02/2015			Bond Future	8.8872	77.3195	8.9138	77.1173	0.300	0.0000	0.0000	0
2014/05/23	R209	05/02/2015	9.25	Call	Bond Future	5,741.3300	5.7413	5,607.4200	5.6074	(2.332)	0	0	0
2014/05/23	R209	05/02/2015	9.26	Call	Bond Future	5,784.2400	5.7842	5,649.8300	5.6498	(2.324)	0	0	0
2014/05/23	R209	05/02/2015	9.25	Put	Bond Future	3,056.4400	3.0564	3,124.7900	3.1248	2.236	0	0	0
2014/05/23	R209	05/02/2015	9.24	Call	Bond Future	5,698.5400	5.6985	5,565.1400	5.5651	(2.341)	0	0	0
2014/05/23	R209	05/02/2015	9.24	Put	Bond Future	3,085.6500	3.0856	3,154.5100	3.1545	2.232	0	0	0
2014/05/23	R209	05/02/2015	9.26	Put	Bond Future	3,027.4600	3.0275	3,095.3100	3.0953	2.241	0	0	0
2014/05/23	R210	07/08/2014			Bond Future	171.8904	171.8904	171.9326	171.9326	0.025	0.0000	0.0000	618
2014/05/23	R210	07/08/2014	159.00	Call	Bond Future	12,890.3900	12.8904	12,932.6200	12.9326	0.328	0	0	0
2014/05/23	R210	07/08/2014	159.01	Call	Bond Future	12,880.3900	12.8804	12,922.6200	12.9226	0.328	0	0	0
2014/05/23	R210	07/08/2014	158.99	Call	Bond Future	12,900.3900	12.9004	12,942.6200	12.9426	0.327	0	0	0
2014/05/23	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R210	06/11/2014			Bond Future	172.4732	172.4732	172.5163	172.5163	0.025	0.0000	0.0000	0
2014/05/23	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R210	06/11/2014	169.00	Call	Bond Future	3,473.2000	3.4732	3,516.3300	3.5163	1.242	0	0	0
2014/05/23	R210	06/11/2014	169.01	Call	Bond Future	3,463.2000	3.4632	3,506.3300	3.5063	1.245	0	0	0
2014/05/23	R210	06/11/2014	168.99	Call	Bond Future	3,483.2000	3.4832	3,526.3300	3.5263	1.238	0	0	0
2014/05/23	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R211	07/08/2014			Bond Future	129.2183	129.2183	129.2476	129.2476	0.023	0.0000	0.0000	390
2014/05/23	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R211	07/08/2014	128.00	Call	Bond Future	1,218.3100	1.2183	1,247.5900	1.2476	2.403	0	0	0
2014/05/23	R211	07/08/2014	128.01	Call	Bond Future	1,208.3100	1.2083	1,237.5900	1.2376	2.423	0	0	0
2014/05/23	R211	07/08/2014	127.99	Call	Bond Future	1,228.3100	1.2283	1,257.5900	1.2576	2.384	0	0	0
2014/05/23	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R211	06/11/2014	130.00	Call	Bond Future	1,189.9700	1.1900	1,219.8900	1.2199	2.514	0	0	0
2014/05/23	R211	06/11/2014	130.01	Call	Bond Future	1,179.9700	1.1800	1,209.8900	1.2099	2.536	0	0	0
2014/05/23	R211	06/11/2014			Bond Future	131.1900	131.1900	131.2199	131.2199	0.023	0.0000	0.0000	0
2014/05/23	R211	06/11/2014	129.99	Call	Bond Future	1,199.9700	1.2000	1,229.8900	1.2299	2.493	0	0	0
2014/05/23	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R212	07/08/2014	128.99	Call	Bond Future	5,689.4600	5.6895	5,722.4700	5.7225	0.580	0	0	0
2014/05/23	R212	07/08/2014			Bond Future	134.6795	134.6795	134.7125	134.7125	0.025	0.0000	0.0000	21,797
2014/05/23	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/23	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R212	07/08/2014	129.00	Call	Bond Future	5,679.4600	5.6795	5,712.4700	5.7125	0.581	0	0	0
2014/05/23	R212	07/08/2014	129.01	Call	Bond Future	5,669.4600	5.6695	5,702.4700	5.7025	0.582	0	0	0
2014/05/23	R212	06/11/2014			Bond Future	136.7345	136.7345	136.7682	136.7682	0.025	0.0000	0.0000	0
2014/05/23	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R212	06/11/2014	135.00	Call	Bond Future	1,734.5300	1.7345	1,768.1700	1.7682	1.939	0	0	0
2014/05/23	R212	06/11/2014	135.01	Call	Bond Future	1,724.5300	1.7245	1,758.1700	1.7582	1.951	0	0	0
2014/05/23	R212	06/11/2014	134.99	Call	Bond Future	1,744.5300	1.7445	1,778.1700	1.7782	1.928	0	0	0
2014/05/23	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R213	07/08/2014	8.86	Call	Bond Future	3,286.7800	3.2868	3,149.9900	3.1500	(4.162)	0	0	0
2014/05/23	R213	07/08/2014			Bond Future	8.6234	88.9605	8.6483	88.7664	0.288	0.0000	0.0000	24,188
2014/05/23	R213	07/08/2014	8.84	Call	Bond Future	3,192.4300	3.1924	3,057.5200	3.0575	(4.226)	0	0	0
2014/05/23	R213	07/08/2014	8.85	Call	Bond Future	3,239.4400	3.2394	3,103.5800	3.1036	(4.194)	0	0	0
2014/05/23	R213	07/08/2014	8.84	Put	Bond Future	1,521.3500	1.5213	1,580.5800	1.5806	3.893	0	0	0
2014/05/23	R213	07/08/2014	8.86	Put	Bond Future	1,463.7700	1.4638	1,521.1200	1.5211	3.918	0	0	0
2014/05/23	R213	07/08/2014	8.85	Put	Bond Future	1,492.3500	1.4924	1,550.6300	1.5506	3.905	0	0	0
2014/05/23	R213	06/11/2014	8.84	Call	Bond Future	4,014.0000	4.0140	3,892.0800	3.8921	(3.037)	0	0	0
2014/05/23	R213	06/11/2014	8.85	Put	Bond Future	2,855.3100	2.8553	2,929.8000	2.9298	2.609	0	0	0
2014/05/23	R213	06/11/2014			Bond Future	8.6927	86.7658	8.7183	86.5688	0.294	0.0000	0.0000	0
2014/05/23	R213	06/11/2014	8.85	Call	Bond Future	4,055.7700	4.0558	3,933.1800	3.9332	(3.023)	0	0	0
2014/05/23	R213	06/11/2014	8.86	Call	Bond Future	4,097.7600	4.0978	3,974.4900	3.9745	(3.008)	0	0	0
2014/05/23	R213	06/11/2014	8.84	Put	Bond Future	2,889.1500	2.8892	2,964.3100	2.9643	2.601	0	0	0
2014/05/23	R213	06/11/2014	8.86	Put	Bond Future	2,821.7800	2.8218	2,895.5900	2.8956	2.616	0	0	0
2014/05/23	R213	05/02/2015	9.26	Put	Bond Future	2,693.6500	2.6937	2,756.1600	2.7562	2.321	0	0	0
2014/05/23	R213	05/02/2015			Bond Future	8.7570	88.1511	8.7838	87.9476	0.306	0.0000	0.0000	0
2014/05/23	R213	05/02/2015	9.25	Put	Bond Future	2,719.6000	2.7196	2,782.5900	2.7826	2.316	0	0	0
2014/05/23	R213	05/02/2015	9.24	Put	Bond Future	2,746.0200	2.7460	2,809.5000	2.8095	2.312	0	0	0
2014/05/23	R213	05/02/2015	9.25	Call	Bond Future	6,351.8500	6.3518	6,211.3000	6.2113	(2.213)	0	0	0
2014/05/23	R213	05/02/2015	9.26	Call	Bond Future	6,397.2500	6.3973	6,256.2200	6.2562	(2.205)	0	0	0
2014/05/23	R213	05/02/2015	9.24	Call	Bond Future	6,306.8300	6.3068	6,166.7700	6.1668	(2.221)	0	0	0
2014/05/23	R214	07/08/2014	9.54	Put	Bond Future	684.1600	0.6842	704.3100	0.7043	2.945	0	0	0
2014/05/23	R214	07/08/2014			Bond Future	8.8946	78.6564	8.9143	78.4972	0.222	0.0000	0.0000	5,228
2014/05/23	R214	07/08/2014	9.56	Put	Bond Future	654.9600	0.6550	674.2700	0.6743	2.948	0	0	0
2014/05/23	R214	07/08/2014	9.55	Put	Bond Future	669.4200	0.6694	689.1500	0.6892	2.947	0	0	0
2014/05/23	R214	07/08/2014	9.56	Call	Bond Future	5,730.6900	5.7307	5,590.7700	5.5908	(2.442)	0	0	0
2014/05/23	R214	07/08/2014	9.54	Call	Bond Future	5,615.7200	5.6157	5,476.6400	5.4766	(2.477)	0	0	0
2014/05/23	R214	07/08/2014	9.55	Call	Bond Future	5,673.1300	5.6731	5,533.6300	5.5336	(2.459)	0	0	0
2014/05/23	R214	06/11/2014	9.64	Call	Bond Future	6,724.9000	6.7249	6,597.4300	6.5974	(1.895)	0	0	0
2014/05/23	R214	06/11/2014			Bond Future	8.9600	76.5587	8.9802	76.3972	0.226	0.0000	0.0000	0
2014/05/23	R214	06/11/2014	9.65	Call	Bond Future	6,775.3400	6.7753	6,647.4900	6.6475	(1.887)	0	0	0
2014/05/23	R214	06/11/2014	9.66	Call	Bond Future	6,825.8900	6.8259	6,697.6700	6.6977	(1.878)	0	0	0
2014/05/23	R214	06/11/2014	9.64	Put	Bond Future	1,606.1700	1.6062	1,640.2500	1.6403	2.122	0	0	0
2014/05/23	R214	06/11/2014	9.66	Put	Bond Future	1,565.4900	1.5655	1,598.8200	1.5988	2.129	0	0	0
2014/05/23	R214	06/11/2014	9.65	Put	Bond Future	1,585.7200	1.5857	1,619.4200	1.6194	2.125	0	0	0
2014/05/23	R214	05/02/2015	9.50	Call	Bond Future	6,578.0700	6.5781	6,461.0500	6.4611	(1.779)	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
2014/05/23	R214	05/02/2015			Bond Future	9.0209	77.7810	9.0422	77.6139	0.235	0.0000	0.0000	0
2014/05/23	R214	05/02/2015	9.51	Call	Bond Future	6,623.1100	6.6231	6,505.7100	6.5057	(1.773)	0	0	0
2014/05/23	R214	05/02/2015	9.49	Call	Bond Future	6,532.8900	6.5329	6,416.2500	6.4163	(1.785)	0	0	0
2014/05/23	R214	05/02/2015	9.50	Put	Bond Future	2,952.4700	2.9525	3,002.5500	3.0025	1.696	0	0	0
2014/05/23	R214	05/02/2015	9.49	Put	Bond Future	2,979.9600	2.9800	3,030.4200	3.0304	1.693	0	0	0
2014/05/23	R214	05/02/2015	9.51	Put	Bond Future	2,924.9600	2.9250	2,974.6600	2.9747	1.699	0	0	0
2014/05/23	R248	07/08/2014			Bond Future	8.9511	101.7868	8.9760	101.5293	0.278	0.0000	0.0000	14,129
2014/05/23	R248	07/08/2014	9.65	Call	Bond Future	6,804.7000	6.8047	6,547.2200	6.5472	(3.784)	0	0	0
2014/05/23	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R248	07/08/2014	9.66	Call	Bond Future	6,895.8800	6.8959	6,638.4000	6.6384	(3.734)	0	0	0
2014/05/23	R248	07/08/2014	9.64	Call	Bond Future	6,713.3600	6.7134	6,455.8800	6.4559	(3.835)	0	0	0
2014/05/23	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R248	06/11/2014			Bond Future	9.0182	98.9010	9.0438	98.6397	0.284	0.0000	0.0000	0
2014/05/23	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R248	06/11/2014	9.72	Call	Bond Future	6,741.8200	6.7418	6,480.4700	6.4805	(3.877)	0	0	0
2014/05/23	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R248	06/11/2014	9.73	Call	Bond Future	6,831.7900	6.8318	6,570.4400	6.5704	(3.825)	0	0	0
2014/05/23	R248	06/11/2014	9.74	Call	Bond Future	6,921.6000	6.9216	6,660.2500	6.6602	(3.776)	0	0	0
2014/05/23	R248	05/02/2015			Bond Future	9.0810	100.4801	9.1077	100.2108	0.294	0.0000	0.0000	0
2014/05/23	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R248	05/02/2015	9.50	Call	Bond Future	4,076.6800	4.0767	3,807.3300	3.8073	(6.607)	0	0	0
2014/05/23	R248	05/02/2015	9.51	Call	Bond Future	4,170.2000	4.1702	3,900.8500	3.9008	(6.459)	0	0	0
2014/05/23	R248	05/02/2015	9.49	Call	Bond Future	3,982.9800	3.9830	3,713.6300	3.7136	(6.763)	0	0	0
2014/05/23	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/23	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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