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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/05/2014 TO 29/05/2014

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
2014/05/29	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	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
2014/05/29	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	2025	07/08/2014	109.01	Call	Bond Future	7,912.3000	7.9123	7,949.7000	7.9497	0.473	0	0	0
2014/05/29	2025	07/08/2014			Bond Future	116.9223	116.9223	116.9597	116.9597	0.032	0.0000	0.0000	0
2014/05/29	2025	07/08/2014	108.99	Call	Bond Future	7,932.3000	7.9323	7,969.7000	7.9697	0.471	0	0	0
2014/05/29	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2025	07/08/2014	109.00	Call	Bond Future	7,922.3000	7.9223	7,959.7000	7.9597	0.472	0	0	0
2014/05/29	2025	06/11/2014	117.01	Call	Bond Future	1,695.0300	1.6950	1,731.6900	1.7317	2.163	0	0	0
2014/05/29	2025	06/11/2014			Bond Future	118.7050	118.7050	118.7417	118.7417	0.031	0.0000	0.0000	0
2014/05/29	2025	06/11/2014	116.99	Call	Bond Future	1,715.0300	1.7150	1,751.6900	1.7517	2.138	0	0	0
2014/05/29	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2025	06/11/2014	117.00	Call	Bond Future	1,705.0300	1.7050	1,741.6900	1.7417	2.150	0	0	0
2014/05/29	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2030	07/08/2014			Bond Future	8.8764	92.9591	8.7985	93.5762	(0.877)	0.0000	0.0000	4,308
2014/05/29	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2030	07/08/2014	8.99	Call	Bond Future	889.8900	0.8899	1,506.9900	1.5070	69.346	0	0	0
2014/05/29	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2030	07/08/2014	9.00	Call	Bond Future	967.6100	0.9676	1,584.7100	1.5847	63.776	0	0	0
2014/05/29	2030	07/08/2014	9.01	Call	Bond Future	1,045.2400	1.0452	1,662.3400	1.6623	59.039	0	0	0
2014/05/29	2030	06/11/2014	9.01	Call	Bond Future	427.0800	0.4271	1,052.4100	1.0524	146.420	0	0	0
2014/05/29	2030	06/11/2014			Bond Future	8.9548	94.3660	8.8746	94.9913	(0.896)	0.0000	0.0000	0
2014/05/29	2030	06/11/2014	8.99	Call	Bond Future	272.7500	0.2727	898.0800	0.8981	229.269	0	0	0
2014/05/29	2030	06/11/2014	9.00	Call	Bond Future	349.9600	0.3500	975.2900	0.9753	178.686	0	0	0
2014/05/29	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2030	05/02/2015			Bond Future	9.0298	91.8517	8.9471	92.4861	(0.916)	0.0000	0.0000	0
2014/05/29	2030	05/02/2015	9.25	Call	Bond Future	1,659.1600	1.6592	2,293.5700	2.2936	38.237	0	0	0
2014/05/29	2030	05/02/2015	9.24	Call	Bond Future	1,584.7600	1.5848	2,219.1700	2.2192	40.032	0	0	0
2014/05/29	2030	05/02/2015	9.26	Call	Bond Future	1,733.4700	1.7335	2,367.8800	2.3679	36.598	0	0	0
2014/05/29	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	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
2014/05/29	2037	07/08/2014	9.06	Put	Bond Future	944.2000	0.9442	288.4100	0.2884	(69.455)	0	0	0
2014/05/29	2037	07/08/2014			Bond Future	9.1643	93.9905	9.0917	94.6463	(0.793)	0.0000	0.0000	10,102
2014/05/29	2037	07/08/2014	9.05	Put	Bond Future	1,035.5000	1.0355	379.7100	0.3797	(63.331)	0	0	0
2014/05/29	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2037	07/08/2014	9.04	Put	Bond Future	1,126.9400	1.1269	471.1500	0.4712	(58.192)	0	0	0
2014/05/29	2037	06/11/2014	9.69	Call	Bond Future	3,839.3800	3.8394	4,504.0600	4.5041	17.312	0	0	0
2014/05/29	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2037	06/11/2014			Bond Future	9.2411	95.4129	9.1664	96.0776	(0.808)	0.0000	0.0000	0
2014/05/29	2037	06/11/2014	9.70	Call	Bond Future	3,921.9900	3.9220	4,586.6700	4.5867	16.948	0	0	0
2014/05/29	2037	06/11/2014	9.71	Call	Bond Future	4,004.4800	4.0045	4,669.1600	4.6692	16.598	0	0	0
2014/05/29	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2037	05/02/2015			Bond Future	9.3149	92.6648	9.2380	93.3391	(0.825)	0.0000	0.0000	0
2014/05/29	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2037	05/02/2015	9.50	Call	Bond Future	1,591.7200	1.5917	2,266.0300	2.2660	42.364	0	0	0
2014/05/29	2037	05/02/2015	9.51	Call	Bond Future	1,676.4600	1.6765	2,350.7700	2.3508	40.222	0	0	0
2014/05/29	2037	05/02/2015	9.49	Call	Bond Future	1,506.8500	1.5069	2,181.1600	2.1812	44.750	0	0	0
2014/05/29	2038	07/08/2014			Bond Future	121.3962	121.3962	121.4362	121.4362	0.033	0.0000	0.0000	725
2014/05/29	2038	07/08/2014	106.00	Call	Bond Future	15,396.2000	15.3962	15,436.1700	15.4362	0.260	0	0	0
2014/05/29	2038	07/08/2014	106.01	Call	Bond Future	15,386.2000	15.3862	15,426.1700	15.4262	0.260	0	0	0
2014/05/29	2038	07/08/2014	105.99	Call	Bond Future	15,406.2000	15.4062	15,446.1700	15.4462	0.259	0	0	0
2014/05/29	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2038	06/11/2014	120.01	Call	Bond Future	3,237.0800	3.2371	3,276.2200	3.2762	1.209	0	0	0
2014/05/29	2038	06/11/2014			Bond Future	123.2471	123.2471	123.2862	123.2862	0.032	0.0000	0.0000	0
2014/05/29	2038	06/11/2014	119.99	Call	Bond Future	3,257.0800	3.2571	3,296.2200	3.2962	1.202	0	0	0
2014/05/29	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2038	06/11/2014	120.00	Call	Bond Future	3,247.0800	3.2471	3,286.2200	3.2862	1.205	0	0	0
2014/05/29	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2046	07/08/2014			Bond Future	120.6849	120.6849	120.7244	120.7244	0.033	0.0000	0.0000	5,218
2014/05/29	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2046	07/08/2014	104.44	Call	Bond Future	16,244.8500	16.2448	16,284.3700	16.2844	0.243	0	0	0
2014/05/29	2046	07/08/2014	104.45	Call	Bond Future	16,234.8500	16.2348	16,274.3700	16.2744	0.243	0	0	0
2014/05/29	2046	07/08/2014	104.43	Call	Bond Future	16,254.8500	16.2548	16,294.3700	16.2944	0.243	0	0	0
2014/05/29	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2046	06/11/2014	104.45	Call	Bond Future	16,729.3600	16.7294	16,768.2100	16.7682	0.232	0	0	0
2014/05/29	2046	06/11/2014			Bond Future	121.1794	121.1794	121.2182	121.2182	0.032	0.0000	0.0000	0
2014/05/29	2046	06/11/2014	104.43	Call	Bond Future	16,749.3600	16.7494	16,788.2100	16.7882	0.232	0	0	0
2014/05/29	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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2014/05/29	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2046	06/11/2014	104.44	Call	Bond Future	16,739.3600	16.7394	16,778.2100	16.7782	0.232	0	0	0
2014/05/29	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2050	07/08/2014			Bond Future	126.5944	126.5944	126.3229	126.3229	(0.214)	0.0000	0.0000	2,720
2014/05/29	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2050	07/08/2014	112.00	Call	Bond Future	14,594.3700	14.5944	14,322.9200	14.3229	(1.860)	0	0	0
2014/05/29	2050	07/08/2014	112.01	Call	Bond Future	14,584.3700	14.5844	14,312.9200	14.3129	(1.861)	0	0	0
2014/05/29	2050	07/08/2014	111.99	Call	Bond Future	14,604.3700	14.6044	14,332.9200	14.3329	(1.859)	0	0	0
2014/05/29	2050	06/11/2014			Bond Future	128.5244	128.5244	128.2474	128.2474	(0.216)	0.0000	0.0000	0
2014/05/29	2050	06/11/2014	126.00	Call	Bond Future	2,524.4500	2.5244	2,247.3800	2.2474	(10.975)	0	0	0
2014/05/29	2050	06/11/2014	126.01	Call	Bond Future	2,514.4500	2.5144	2,237.3800	2.2374	(11.019)	0	0	0
2014/05/29	2050	06/11/2014	125.99	Call	Bond Future	2,534.4500	2.5344	2,257.3800	2.2574	(10.932)	0	0	0
2014/05/29	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	AL12	07/08/2014			Index Future	494.5640	494.5640	497.4250	497.4250	0.578	0.0000	0.0000	0
2014/05/29	AL12	06/11/2014			Index Future	502.0420	502.0420	504.9420	504.9420	0.578	0.0000	0.0000	0
2014/05/29	AL12	05/02/2015			Index Future	509.9790	509.9790	512.9190	512.9190	0.576	0.0000	0.0000	0
2014/05/29	AL37	07/08/2014			Index Future	424.7500	424.7500	425.6110	425.6110	0.203	0.0000	0.0000	0
2014/05/29	AL37	06/11/2014			Index Future	431.1730	431.1730	432.0430	432.0430	0.202	0.0000	0.0000	0
2014/05/29	AL7T	07/08/2014			Index Future	500.4220	500.4220	501.7920	501.7920	0.274	0.0000	0.0000	1
2014/05/29	AL7T	06/11/2014			Index Future	507.9890	507.9890	509.3750	509.3750	0.273	0.0000	0.0000	0
2014/05/29	ALBI	07/08/2014			Index Future	453.3140	453.3140	454.9720	454.9720	0.366	0.0000	0.0000	647
2014/05/29	ALBI	06/11/2014			Index Future	460.1690	460.1690	461.8470	461.8470	0.365	0.0000	0.0000	0
2014/05/29	ALBI	05/02/2015			Index Future	467.4430	467.4430	469.1440	469.1440	0.364	0.0000	0.0000	0
2014/05/29	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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2014/05/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/05/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/29	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
2014/05/29	EL28	07/08/2014	114.00	Call	Bond Future	9,718.1600	9.7182	9,758.3600	9.7584	0.414	0	0	0
2014/05/29	EL28	07/08/2014			Bond Future	123.7182	123.7182	123.7584	123.7584	0.032	0.0000	0.0000	0
2014/05/29	EL28	07/08/2014	114.01	Call	Bond Future	9,708.1600	9.7082	9,748.3600	9.7484	0.414	0	0	0
2014/05/29	EL28	07/08/2014	113.99	Call	Bond Future	9,728.1600	9.7282	9,768.3600	9.7684	0.413	0	0	0
2014/05/29	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	EL28	06/11/2014			Bond Future	124.1229	124.1229	124.1624	124.1624	0.032	0.0000	0.0000	0
2014/05/29	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	EL28	06/11/2014	122.00	Call	Bond Future	2,122.9000	2.1229	2,162.4100	2.1624	1.861	0	0	0
2014/05/29	EL28	06/11/2014	122.01	Call	Bond Future	2,112.9000	2.1129	2,152.4100	2.1524	1.870	0	0	0
2014/05/29	EL28	06/11/2014	121.99	Call	Bond Future	2,132.9000	2.1329	2,172.4100	2.1724	1.852	0	0	0
2014/05/29	ES33	07/08/2014			Bond Future	9.7578	83.6578	9.7003	84.0783	(0.589)	0.0000	0.0000	6,220
2014/05/29	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	ES33	07/08/2014	10.14	Call	Bond Future	2,711.1500	2.7112	3,131.6600	3.1317	15.510	0	0	0
2014/05/29	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	ES33	07/08/2014	10.15	Call	Bond Future	2,780.1800	2.7802	3,200.6900	3.2007	15.125	0	0	0
2014/05/29	ES33	07/08/2014	10.16	Call	Bond Future	2,849.1100	2.8491	3,269.6200	3.2696	14.759	0	0	0
2014/05/29	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	ES33	06/11/2014			Bond Future	9.8588	81.1382	9.7996	81.5641	(0.601)	0.0000	0.0000	0
2014/05/29	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	ES33	06/11/2014	10.29	Call	Bond Future	2,997.7700	2.9978	3,423.7600	3.4238	14.210	0	0	0
2014/05/29	ES33	06/11/2014	10.30	Call	Bond Future	3,065.2200	3.0652	3,491.2100	3.4912	13.898	0	0	0
2014/05/29	ES33	06/11/2014	10.31	Call	Bond Future	3,132.5700	3.1326	3,558.5600	3.5586	13.599	0	0	0
2014/05/29	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	ES33	05/02/2015	10.00	Call	Bond Future	294.8600	0.2949	726.9100	0.7269	146.527	0	0	0
2014/05/29	ES33	05/02/2015			Bond Future	9.9580	82.4219	9.8969	82.8540	(0.614)	0.0000	0.0000	0
2014/05/29	ES33	05/02/2015	10.01	Call	Bond Future	364.8200	0.3648	796.8700	0.7969	118.428	0	0	0
2014/05/29	ES33	05/02/2015	9.99	Call	Bond Future	224.8100	0.2248	656.8600	0.6569	192.185	0	0	0
2014/05/29	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	GOVI	07/08/2014			GOVI	452.3910	452.3910	453.9560	453.9560	0.346	0.0000	0.0000	509
2014/05/29	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	GOVI	07/08/2014	459.99	Put	GOVI	75,990.0000	7.5990	60,340.0000	6.0340	(20.595)	0	0	0
2014/05/29	GOVI	07/08/2014	460.01	Put	GOVI	76,190.0000	7.6190	60,540.0000	6.0540	(20.541)	0	0	0
2014/05/29	GOVI	07/08/2014	460.00	Put	GOVI	76,090.0000	7.6090	60,440.0000	6.0440	(20.568)	0	0	0
2014/05/29	GOVI	06/11/2014	449.01	Call	GOVI	102,220.0000	10.2220	118,060.0000	11.8060	15.496	0	0	0
2014/05/29	GOVI	06/11/2014			GOVI	459.2320	459.2320	460.8160	460.8160	0.345	0.0000	0.0000	28
2014/05/29	GOVI	06/11/2014	448.99	Call	GOVI	102,420.0000	10.2420	118,260.0000	11.8260	15.466	0	0	0
2014/05/29	GOVI	06/11/2014	449.00	Call	GOVI	102,320.0000	10.2320	118,160.0000	11.8160	15.481	0	0	0

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2014/05/29	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	GOVI	05/02/2015	459.99	Call	GOVI	65,020.0000	6.5020	81,060.0000	8.1060	24.669	0	0	0
2014/05/29	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	GOVI	05/02/2015			GOVI	466.4920	466.4920	468.0960	468.0960	0.344	0.0000	0.0000	0
2014/05/29	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	GOVI	05/02/2015	460.00	Call	GOVI	64,920.0000	6.4920	80,960.0000	8.0960	24.707	0	0	0
2014/05/29	GOVI	05/02/2015	460.01	Call	GOVI	64,820.0000	6.4820	80,860.0000	8.0860	24.745	0	0	0
2014/05/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/05/29	ICAA	07/08/2014			Can-Do Interest Rate	141.8451	141.8451	141.8794	141.8794	0.024	0.0000	0.0000	635
2014/05/29	IGOV	07/08/2014			Index Future	215.3890	215.3890	215.3900	215.3900	0.000	0.0000	0.0000	1,268
2014/05/29	IGOV	06/11/2014			Index Future	218.6720	218.6720	218.6710	218.6710	0.000	0.0000	0.0000	87
2014/05/29	IGOV	05/02/2015			Index Future	222.1550	222.1550	222.1520	222.1520	(0.001)	0.0000	0.0000	0
2014/05/29	ILBI	07/08/2014			Index Future	584.4230	584.4230	584.4670	584.4670	0.008	0.0000	0.0000	210
2014/05/29	ILBI	06/11/2014			Index Future	593.3010	593.3010	593.3440	593.3440	0.007	0.0000	0.0000	0
2014/05/29	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/05/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/05/29	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/05/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/05/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/05/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/05/29	JBAF	18/06/2014			Jibar Tradeable Future	5.8100	94.1900	5.7800	94.2200	(0.516)	0.0000	0.0000	2,000
2014/05/29	JBAF	16/07/2014			Jibar Tradeable Future	5.8600	94.1400	5.8300	94.1700	(0.512)	0.0000	0.0000	545
2014/05/29	JBAF	20/08/2014			Jibar Tradeable Future	6.0600	93.9400	6.0300	93.9700	(0.495)	0.0000	0.0000	0
2014/05/29	JBAF	17/09/2014			Jibar Tradeable Future	6.1300	93.8700	6.1000	93.9000	(0.489)	0.0000	0.0000	1,000
2014/05/29	JBAF	15/10/2014			Jibar Tradeable Future	6.2600	93.7400	6.2300	93.7700	(0.479)	0.0000	0.0000	0
2014/05/29	JBAF	19/11/2014			Jibar Tradeable Future	6.3100	93.6900	6.2800	93.7200	(0.475)	0.0000	0.0000	0
2014/05/29	JBAF	17/12/2014			Jibar Tradeable Future	6.4500	93.5500	6.4200	93.5800	(0.465)	0.0000	0.0000	0
2014/05/29	JBAF	18/03/2015			Jibar Tradeable Future	6.6900	93.3100	6.6600	93.3400	(0.448)	0.0000	0.0000	2,850
2014/05/29	JBAF	17/06/2015			Jibar Tradeable Future	6.9100	93.0900	6.8800	93.1200	(0.434)	0.0000	0.0000	5,000
2014/05/29	JBAF	16/09/2015			Jibar Tradeable Future	7.0700	92.9300	7.0400	92.9600	(0.424)	0.0000	0.0000	0
2014/05/29	JBAF	15/12/2015			Jibar Tradeable Future	7.2300	92.7700	7.2000	92.8000	(0.415)	0.0000	0.0000	0
2014/05/29	JBAF	16/03/2016			Jibar Tradeable Future	7.3800	92.6200	7.3500	92.6500	(0.407)	0.0000	0.0000	0

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2014/05/29	R023	07/08/2014	8.51	Call	Bond Future	2,853.6100		2.8536	3,003.8500	3.0038	5.265	0	0	0
2014/05/29	R023	07/08/2014			Bond Future	8.1523		101.0248	8.1152	101.2468	(0.455)	0.0000	0.0000	11,958
2014/05/29	R023	07/08/2014	8.49	Call	Bond Future	2,771.9900		2.7720	2,919.8700	2.9199	5.335	0	0	0
2014/05/29	R023	07/08/2014	8.50	Call	Bond Future	2,812.6700		2.8127	2,961.7300	2.9617	5.300	0	0	0
2014/05/29	R023	07/08/2014	8.49	Put	Bond Future	779.1700		0.7792	705.0400	0.7050	(9.514)	0	0	0
2014/05/29	R023	07/08/2014	8.51	Put	Bond Future	744.4100		0.7444	672.6400	0.6726	(9.641)	0	0	0
2014/05/29	R023	07/08/2014	8.50	Put	Bond Future	761.6400		0.7616	688.6900	0.6887	(9.578)	0	0	0
2014/05/29	R023	06/11/2014			Bond Future	8.2376		98.6321	8.1991	98.8564	(0.467)	0.0000	0.0000	0
2014/05/29	R023	06/11/2014	8.59	Put	Bond Future	1,540.6700		1.5407	1,454.9800	1.4550	(5.562)	0	0	0
2014/05/29	R023	06/11/2014	8.61	Put	Bond Future	1,499.8600		1.4999	1,415.7700	1.4158	(5.607)	0	0	0
2014/05/29	R023	06/11/2014	8.59	Call	Bond Future	3,564.7800		3.5648	3,703.4100	3.7034	3.889	0	0	0
2014/05/29	R023	06/11/2014	8.60	Put	Bond Future	1,520.1600		1.5202	1,435.2700	1.4353	(5.584)	0	0	0
2014/05/29	R023	06/11/2014	8.60	Call	Bond Future	3,600.9200		3.6009	3,740.3500	3.7404	3.872	0	0	0
2014/05/29	R023	06/11/2014	8.61	Call	Bond Future	3,637.2300		3.6372	3,777.4600	3.7775	3.855	0	0	0
2014/05/29	R023	05/02/2015			Bond Future	8.3189		100.1923	8.2789	100.4193	(0.481)	0.0000	0.0000	0
2014/05/29	R023	05/02/2015	8.74	Put	Bond Future	1,980.9400		1.9809	1,894.0800	1.8941	(4.385)	0	0	0
2014/05/29	R023	05/02/2015	8.75	Call	Bond Future	4,363.6000		4.3636	4,504.3500	4.5044	3.226	0	0	0
2014/05/29	R023	05/02/2015	8.76	Call	Bond Future	4,398.3900		4.3984	4,539.7600	4.5398	3.214	0	0	0
2014/05/29	R023	05/02/2015	8.74	Call	Bond Future	4,328.9400		4.3289	4,469.0600	4.4691	3.237	0	0	0
2014/05/29	R023	05/02/2015	8.76	Put	Bond Future	1,940.6900		1.9407	1,855.0800	1.8551	(4.411)	0	0	0
2014/05/29	R023	05/02/2015	8.75	Put	Bond Future	1,960.7300		1.9607	1,874.5000	1.8745	(4.398)	0	0	0
2014/05/29	R157	07/08/2014	6.76	Put	Bond Future	232.8300		0.2328	186.0100	0.1860	(20.109)	0	0	0
2014/05/29	R157	07/08/2014			Bond Future	6.7868		112.4408	6.7016	112.5339	(1.256)	0.0000	0.0000	6,048
2014/05/29	R157	07/08/2014	6.75	Put	Bond Future	238.3800		0.2384	190.8200	0.1908	(19.951)	0	0	0
2014/05/29	R157	07/08/2014	6.74	Call	Bond Future	192.8500		0.1929	237.6400	0.2376	23.225	0	0	0
2014/05/29	R157	07/08/2014	6.75	Call	Bond Future	198.1400		0.1981	243.6600	0.2437	22.974	0	0	0
2014/05/29	R157	07/08/2014	6.76	Call	Bond Future	203.5100		0.2035	249.7700	0.2498	22.731	0	0	0
2014/05/29	R157	07/08/2014	6.74	Put	Bond Future	244.0100		0.2440	195.7200	0.1957	(19.790)	0	0	0
2014/05/29	R157	06/11/2014	6.19	Put	Bond Future	752.1100		0.7521	675.6000	0.6756	(10.173)	0	0	0
2014/05/29	R157	06/11/2014			Bond Future	7.0024		107.3285	6.8916	107.4219	(1.582)	0.0000	0.0000	0
2014/05/29	R157	06/11/2014	6.21	Put	Bond Future	738.0100		0.7380	662.0900	0.6621	(10.287)	0	0	0
2014/05/29	R157	06/11/2014	6.20	Put	Bond Future	745.0500		0.7450	668.8300	0.6688	(10.230)	0	0	0
2014/05/29	R157	06/11/2014	6.21	Call	Bond Future	67.5600		0.0676	84.9700	0.0850	25.770	0	0	0
2014/05/29	R157	06/11/2014	6.19	Call	Bond Future	64.6500		0.0646	81.4700	0.0815	26.017	0	0	0
2014/05/29	R157	06/11/2014	6.20	Call	Bond Future	66.1000		0.0661	83.2100	0.0832	25.885	0	0	0
2014/05/29	R157	05/02/2015	8.74	Call	Bond Future	941.1800		0.9412	1,018.3100	1.0183	8.195	0	0	0
2014/05/29	R157	05/02/2015	8.75	Put	Bond Future	96.2300		0.0962	79.6800	0.0797	(17.198)	0	0	0
2014/05/29	R157	05/02/2015			Bond Future	7.2977		109.0273	7.1386	109.1211	(2.179)	0.0000	0.0000	0
2014/05/29	R157	05/02/2015	8.74	Put	Bond Future	97.3200		0.0973	80.6200	0.0806	(17.160)	0	0	0
2014/05/29	R157	05/02/2015	8.76	Put	Bond Future	95.1500		0.0952	78.7500	0.0788	(17.236)	0	0	0
2014/05/29	R157	05/02/2015	8.75	Call	Bond Future	945.9000		0.9459	1,023.1800	1.0232	8.170	0	0	0
2014/05/29	R157	05/02/2015	8.76	Call	Bond Future	950.6200		0.9506	1,028.0500	1.0281	8.145	0	0	0
2014/05/29	R186	07/08/2014	8.31	Call	Bond Future	2,249.5200		2.2495	2,566.1300	2.5661	14.075	0	0	0
2014/05/29	R186	07/08/2014	8.43	Put	Bond Future	1,749.2700		1.7493	1,488.3300	1.4883	(14.917)	0	0	105
2014/05/29	R186	07/08/2014	8.70	Put	Bond Future	970.1300		0.9701	799.9600	0.8000	(17.541)	0	0	1,000
2014/05/29	R186	07/08/2014			Bond Future	8.3058		118.2242	8.2330	118.8465	(0.877)	0.0000	0.0000	46,357

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
2014/05/29	R186	07/08/2014	7.60	Put	Bond Future	6,603.3000		6.6033	6,065.7600	6.0658	(8.140)	0	0	0
2014/05/29	R186	07/08/2014	8.00	Call	Bond Future	1,156.4200		1.1564	1,357.7700	1.3578	17.411	0	0	105
2014/05/29	R186	07/08/2014	8.92	Put	Bond Future	565.5600		0.5656	453.9000	0.4539	(19.743)	0	0	840
2014/05/29	R186	07/08/2014	8.29	Call	Bond Future	2,164.5100		2.1645	2,473.5500	2.4735	14.278	0	0	0
2014/05/29	R186	07/08/2014	8.25	Call	Bond Future	1,999.9900		2.0000	2,293.8600	2.2939	14.694	0	0	1,200
2014/05/29	R186	07/08/2014	8.30	Call	Bond Future	2,206.7800		2.2068	2,519.6000	2.5196	14.175	0	0	0
2014/05/29	R186	07/08/2014	8.29	Put	Bond Future	2,299.2300		2.2992	1,986.0200	1.9860	(13.622)	0	0	0
2014/05/29	R186	07/08/2014	9.20	Put	Bond Future	263.2800		0.2633	203.7800	0.2038	(22.600)	0	0	2,100
2014/05/29	R186	07/08/2014	7.60	Call	Bond Future	377.0200		0.3770	461.7300	0.4617	22.468	0	0	210
2014/05/29	R186	07/08/2014	8.00	Put	Bond Future	3,799.3600		3.7994	3,378.4600	3.3785	(11.078)	0	0	0
2014/05/29	R186	07/08/2014	8.31	Put	Bond Future	2,213.9600		2.2140	1,908.3200	1.9083	(13.805)	0	0	0
2014/05/29	R186	07/08/2014	8.92	Call	Bond Future	5,632.7600		5.6328	6,143.3500	6.1434	9.065	0	0	0
2014/05/29	R186	07/08/2014	8.30	Put	Bond Future	2,256.3200		2.2563	1,946.8900	1.9469	(13.714)	0	0	0
2014/05/29	R186	07/08/2014	9.20	Call	Bond Future	7,538.7600		7.5388	8,101.5100	8.1015	7.465	0	0	0
2014/05/29	R186	07/08/2014	8.43	Call	Bond Future	2,799.2800		2.7993	3,160.5900	3.1606	12.907	0	0	0
2014/05/29	R186	07/08/2014	8.70	Call	Bond Future	4,258.2000		4.2582	4,710.2800	4.7103	10.617	0	0	0
2014/05/29	R186	07/08/2014	8.25	Put	Bond Future	2,476.3000		2.4763	2,147.9200	2.1479	(13.261)	0	0	0
2014/05/29	R186	06/11/2014	8.14	Call	Bond Future	2,502.9500		2.5029	2,766.5400	2.7665	10.531	0	0	0
2014/05/29	R186	06/11/2014	8.15	Put	Bond Future	4,484.1000		4.4841	4,119.7800	4.1198	(8.125)	0	0	0
2014/05/29	R186	06/11/2014			Bond Future	8.3809	120.0124		8.3056	120.6428	(0.899)	0.0000	0.0000	0
2014/05/29	R186	06/11/2014	9.17	Call	Bond Future	7,497.1200		7.4971	7,986.7000	7.9867	6.530	0	0	0
2014/05/29	R186	06/11/2014	8.15	Call	Bond Future	2,537.5500		2.5375	2,803.5900	2.8036	10.484	0	0	0
2014/05/29	R186	06/11/2014	8.16	Call	Bond Future	2,572.4500		2.5725	2,840.9400	2.8409	10.437	0	0	0
2014/05/29	R186	06/11/2014	9.17	Put	Bond Future	1,173.4200		1.1734	1,032.6400	1.0326	(11.997)	0	0	2,010
2014/05/29	R186	06/11/2014	8.14	Put	Bond Future	4,534.8100		4.5348	4,168.0400	4.1680	(8.088)	0	0	0
2014/05/29	R186	06/11/2014	8.16	Put	Bond Future	4,433.7800		4.4338	4,071.9100	4.0719	(8.162)	0	0	0
2014/05/29	R186	05/02/2015			Bond Future	8.4505	116.6148		8.3725	117.2540	(0.923)	0.0000	0.0000	0
2014/05/29	R186	05/02/2015	8.75	Call	Bond Future	5,614.5800		5.6146	6,001.2300	6.0012	6.887	0	0	0
2014/05/29	R186	05/02/2015	8.76	Call	Bond Future	5,661.7300		5.6617	6,050.1800	6.0502	6.861	0	0	0
2014/05/29	R186	05/02/2015	8.74	Call	Bond Future	5,567.6100		5.5676	5,952.4500	5.9525	6.912	0	0	0
2014/05/29	R186	05/02/2015	8.76	Put	Bond Future	3,173.1800		3.1732	2,922.3400	2.9223	(7.905)	0	0	0
2014/05/29	R186	05/02/2015	8.75	Put	Bond Future	3,205.2700		3.2053	2,952.6300	2.9526	(7.882)	0	0	0
2014/05/29	R186	05/02/2015	8.74	Put	Bond Future	3,237.6100		3.2376	2,983.1600	2.9832	(7.859)	0	0	0
2014/05/29	R197	07/08/2014			Bond Future	284.5263		284.5263	284.5058	284.5058	(0.007)	0.0000	0.0000	905
2014/05/29	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R197	07/08/2014	270.00	Call	Bond Future	14,526.3200		14.5263	14,505.8200	14.5058	(0.141)	0	0	0
2014/05/29	R197	07/08/2014	270.01	Call	Bond Future	14,516.3200		14.5163	14,495.8200	14.4958	(0.141)	0	0	0
2014/05/29	R197	07/08/2014	269.99	Call	Bond Future	14,536.3200		14.5363	14,515.8200	14.5158	(0.141)	0	0	0
2014/05/29	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R197	06/11/2014			Bond Future	288.8637	288.8637		288.8397	288.8397	(0.008)	0.0000	0.0000	0
2014/05/29	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R197	06/11/2014	285.00	Call	Bond Future	3,863.7000		3.8637	3,839.7400	3.8397	(0.620)	0	0	0
2014/05/29	R197	06/11/2014	285.01	Call	Bond Future	3,853.7000		3.8537	3,829.7400	3.8297	(0.622)	0	0	0
2014/05/29	R197	06/11/2014	284.99	Call	Bond Future	3,873.7000		3.8737	3,849.7400	3.8497	(0.619)	0	0	0
2014/05/29	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2014/05/29	R201	07/08/2014	5.31	Put	Bond Future	362.0900		0.3621	334.8400	0.3348	(7.526)	0	0	0
2014/05/29	R201	07/08/2014			Bond Future	6.1207		102.1315	6.0203	102.1675	(1.639)	0.0000	0.0000	0
2014/05/29	R201	07/08/2014	5.30	Put	Bond Future	364.7700		0.3648	337.4300	0.3374	(7.495)	0	0	0
2014/05/29	R201	07/08/2014	5.31	Call	Bond Future	70.5000		0.0705	79.2400	0.0792	12.397	0	0	0
2014/05/29	R201	07/08/2014	5.29	Call	Bond Future	68.6600		0.0687	77.2200	0.0772	12.467	0	0	0
2014/05/29	R201	07/08/2014	5.30	Call	Bond Future	69.5800		0.0696	78.2300	0.0782	12.432	0	0	0
2014/05/29	R201	07/08/2014	5.29	Put	Bond Future	367.4600		0.3675	340.0300	0.3400	(7.465)	0	0	0
2014/05/29	R202	07/08/2014	207.99	Call	Bond Future	20,142.1100		20.1421	20,209.9500	20.2099	0.337	0	0	0
2014/05/29	R202	07/08/2014	208.00	Put	Bond Future	97.1600		0.0972	91.2900	0.0913	(6.042)	0	0	0
2014/05/29	R202	07/08/2014			Bond Future	228.0352		228.0352	228.1089	228.1089	0.032	0.0000	0.0000	44,627
2014/05/29	R202	07/08/2014	207.99	Put	Bond Future	96.8900		0.0969	91.0400	0.0910	(6.038)	0	0	0
2014/05/29	R202	07/08/2014	208.01	Put	Bond Future	97.4200		0.0974	91.5400	0.0915	(6.036)	0	0	0
2014/05/29	R202	07/08/2014	208.00	Call	Bond Future	20,132.3800		20.1324	20,200.2000	20.2002	0.337	0	0	0
2014/05/29	R202	07/08/2014	208.01	Call	Bond Future	20,122.6400		20.1226	20,190.4500	20.1905	0.337	0	0	0
2014/05/29	R202	06/11/2014	226.99	Call	Bond Future	4,521.5200		4.5215	4,594.0500	4.5940	1.604	0	0	0
2014/05/29	R202	06/11/2014			Bond Future	231.5115		231.5115	231.5840	231.5840	0.031	0.0000	0.0000	0
2014/05/29	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R202	06/11/2014	227.00	Call	Bond Future	4,511.5200		4.5115	4,584.0500	4.5840	1.608	0	0	0
2014/05/29	R202	06/11/2014	227.01	Call	Bond Future	4,501.5200		4.5015	4,574.0500	4.5740	1.611	0	0	0
2014/05/29	R203	07/08/2014	7.30	Call	Bond Future	520.8300		0.5208	623.5600	0.6236	19.724	0	0	0
2014/05/29	R203	07/08/2014			Bond Future	7.3815		105.7140	7.2999	105.9399	(1.107)	0.0000	0.0000	24,254
2014/05/29	R203	07/08/2014	7.31	Call	Bond Future	533.4700		0.5335	637.7900	0.6378	19.555	0	0	0
2014/05/29	R203	07/08/2014	6.84	Put	Bond Future	1,645.2400		1.6452	1,458.3600	1.4584	(11.359)	0	0	0
2014/05/29	R203	07/08/2014	7.29	Put	Bond Future	761.5500		0.7616	636.8300	0.6368	(16.377)	0	0	0
2014/05/29	R203	07/08/2014	7.31	Put	Bond Future	731.2700		0.7313	609.7200	0.6097	(16.622)	0	0	0
2014/05/29	R203	07/08/2014	7.29	Call	Bond Future	508.3700		0.5084	609.5200	0.6095	19.897	0	0	0
2014/05/29	R203	07/08/2014	7.30	Put	Bond Future	746.3100		0.7463	623.1700	0.6232	(16.500)	0	0	0
2014/05/29	R203	07/08/2014	6.84	Call	Bond Future	136.1100		0.1361	175.1000	0.1751	28.646	0	0	46
2014/05/29	R203	06/11/2014	6.86	Call	Bond Future	291.8300		0.2918	345.7000	0.3457	18.459	0	0	0
2014/05/29	R203	06/11/2014			Bond Future	7.5085		103.1494	7.4191	103.3776	(1.191)	0.0000	0.0000	0
2014/05/29	R203	06/11/2014	6.98	Call	Bond Future	371.5400		0.3715	435.8700	0.4359	17.314	0	0	14
2014/05/29	R203	06/11/2014	6.84	Call	Bond Future	279.9800		0.2800	332.2000	0.3322	18.651	0	0	45
2014/05/29	R203	06/11/2014	6.85	Call	Bond Future	285.8600		0.2859	338.9000	0.3389	18.555	0	0	0
2014/05/29	R203	06/11/2014	6.98	Put	Bond Future	1,729.7900		1.7298	1,565.9600	1.5660	(9.471)	0	0	0
2014/05/29	R203	06/11/2014	6.84	Put	Bond Future	2,001.8100		2.0018	1,825.8700	1.8259	(8.789)	0	0	0
2014/05/29	R203	06/11/2014	6.86	Put	Bond Future	1,961.6200		1.9616	1,787.3300	1.7873	(8.885)	0	0	0
2014/05/29	R203	06/11/2014	6.85	Put	Bond Future	1,981.6700		1.9817	1,806.5500	1.8066	(8.837)	0	0	0
2014/05/29	R203	05/02/2015	7.69	Call	Bond Future	1,201.7900		1.2018	1,324.0300	1.3240	10.171	0	0	55
2014/05/29	R203	05/02/2015			Bond Future	7.6357		104.7813	7.5369	105.0121	(1.294)	0.0000	0.0000	0
2014/05/29	R203	05/02/2015	8.34	Put	Bond Future	529.0500		0.5291	464.5700	0.4646	(12.188)	0	0	0
2014/05/29	R203	05/02/2015	8.35	Call	Bond Future	2,172.6800		2.1727	2,339.6500	2.3397	7.685	0	0	0
2014/05/29	R203	05/02/2015	8.36	Call	Bond Future	2,189.4900		2.1895	2,357.0400	2.3570	7.652	0	0	0
2014/05/29	R203	05/02/2015	8.34	Call	Bond Future	2,155.9200		2.1559	2,322.3000	2.3223	7.717	0	0	0

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2014/05/29	R203	05/02/2015	8.36	Put	Bond Future	516.9100	0.5169	453.6000	0.4536	(12.248)	0	0	0
2014/05/29	R203	05/02/2015	7.69	Put	Bond Future	1,075.0900	1.0751	966.4700	0.9665	(10.103)	0	0	0
2014/05/29	R203	05/02/2015	8.35	Put	Bond Future	522.9500	0.5230	459.0600	0.4591	(12.217)	0	0	0
2014/05/29	R204	07/08/2014			Bond Future	7.5770	102.6668	7.5232	102.8659	(0.711)	0.0000	0.0000	19,005
2014/05/29	R204	07/08/2014	7.44	Put	Bond Future	1,167.0400	1.1670	1,047.7200	1.0477	(10.224)	0	0	0
2014/05/29	R204	07/08/2014	7.46	Put	Bond Future	1,124.1500	1.1242	1,007.4000	1.0074	(10.386)	0	0	0
2014/05/29	R204	07/08/2014	7.45	Put	Bond Future	1,145.4700	1.1455	1,027.4400	1.0274	(10.304)	0	0	0
2014/05/29	R204	07/08/2014	7.46	Call	Bond Future	691.2000	0.6912	773.5000	0.7735	11.907	0	0	0
2014/05/29	R204	07/08/2014	7.78	Call	Bond Future	1,320.8900	1.3209	1,444.4700	1.4445	9.356	0	0	0
2014/05/29	R204	07/08/2014	7.44	Call	Bond Future	659.8800	0.6599	739.6100	0.7396	12.082	0	0	0
2014/05/29	R204	07/08/2014	7.78	Put	Bond Future	575.3400	0.5753	499.8700	0.4999	(13.117)	0	0	530
2014/05/29	R204	07/08/2014	7.45	Call	Bond Future	675.4200	0.6754	756.4400	0.7564	11.995	0	0	0
2014/05/29	R204	06/11/2014	7.99	Put	Bond Future	833.4100	0.8334	758.6300	0.7586	(8.973)	0	0	1,270
2014/05/29	R204	06/11/2014			Bond Future	7.6808	104.2197	7.6233	104.4207	(0.748)	0.0000	0.0000	0
2014/05/29	R204	06/11/2014	6.99	Put	Bond Future	2,851.4800	2.8515	2,694.7000	2.6947	(5.498)	0	0	0
2014/05/29	R204	06/11/2014	7.01	Put	Bond Future	2,796.2200	2.7962	2,640.8100	2.6408	(5.558)	0	0	0
2014/05/29	R204	06/11/2014	7.00	Put	Bond Future	2,823.7900	2.8238	2,667.6900	2.6677	(5.528)	0	0	0
2014/05/29	R204	06/11/2014	6.99	Call	Bond Future	403.1000	0.4031	447.2600	0.4473	10.955	0	0	0
2014/05/29	R204	06/11/2014	7.99	Call	Bond Future	1,906.4200	1.9064	2,032.5800	2.0326	6.618	0	0	0
2014/05/29	R204	06/11/2014	7.00	Call	Bond Future	411.3600	0.4114	456.2000	0.4562	10.900	0	0	0
2014/05/29	R204	06/11/2014	7.01	Call	Bond Future	419.7400	0.4197	465.2700	0.4653	10.847	0	0	0
2014/05/29	R204	05/02/2015			Bond Future	7.7782	101.8331	7.7166	102.0363	(0.792)	0.0000	0.0000	0
2014/05/29	R204	05/02/2015	8.25	Call	Bond Future	2,534.8100	2.5348	2,666.2800	2.6663	5.187	0	0	0
2014/05/29	R204	05/02/2015	8.26	Call	Bond Future	2,556.1000	2.5561	2,688.1500	2.6881	5.166	0	0	0
2014/05/29	R204	05/02/2015	8.24	Call	Bond Future	2,513.6100	2.5136	2,644.5000	2.6445	5.207	0	0	0
2014/05/29	R204	05/02/2015	8.26	Put	Bond Future	983.0300	0.9830	911.8600	0.9119	(7.240)	0	0	0
2014/05/29	R204	05/02/2015	8.25	Put	Bond Future	994.0800	0.9941	922.3300	0.9223	(7.218)	0	0	0
2014/05/29	R204	05/02/2015	8.24	Put	Bond Future	1,005.2300	1.0052	932.9000	0.9329	(7.195)	0	0	0
2014/05/29	R207	07/08/2014	7.69	Call	Bond Future	839.4600	0.8395	923.5500	0.9236	10.017	0	0	0
2014/05/29	R207	07/08/2014	7.70	Put	Bond Future	1,344.7900	1.3448	1,223.2200	1.2232	(9.040)	0	0	0
2014/05/29	R207	07/08/2014			Bond Future	7.8131	98.0912	7.7649	98.2982	(0.617)	0.0000	0.0000	30,770
2014/05/29	R207	07/08/2014	7.70	Call	Bond Future	858.1100	0.8581	943.4900	0.9435	9.950	0	0	0
2014/05/29	R207	07/08/2014	7.71	Call	Bond Future	877.0300	0.8770	963.7000	0.9637	9.882	0	0	0
2014/05/29	R207	07/08/2014	7.69	Put	Bond Future	1,369.3000	1.3693	1,246.4400	1.2464	(8.972)	0	0	0
2014/05/29	R207	07/08/2014	7.71	Put	Bond Future	1,320.5700	1.3206	1,200.2900	1.2003	(9.108)	0	0	0
2014/05/29	R207	06/11/2014	7.36	Put	Bond Future	3,003.7000	3.0037	2,853.2700	2.8533	(5.008)	0	0	0
2014/05/29	R207	06/11/2014			Bond Future	7.9084	99.5753	7.8576	99.7843	(0.642)	0.0000	0.0000	0
2014/05/29	R207	06/11/2014	7.35	Put	Bond Future	3,033.8600	3.0339	2,882.6900	2.8827	(4.983)	0	0	0
2014/05/29	R207	06/11/2014	7.36	Call	Bond Future	716.0800	0.7161	774.6400	0.7746	8.178	0	0	0
2014/05/29	R207	06/11/2014	7.34	Call	Bond Future	691.9000	0.6919	748.9800	0.7490	8.250	0	0	0
2014/05/29	R207	06/11/2014	7.35	Call	Bond Future	703.9200	0.7039	761.7400	0.7617	8.214	0	0	0
2014/05/29	R207	06/11/2014	7.34	Put	Bond Future	3,064.1800	3.0642	2,912.2700	2.9123	(4.958)	0	0	0
2014/05/29	R207	05/02/2015	8.49	Put	Bond Future	1,227.9800	1.2280	1,152.9400	1.1529	(6.111)	0	0	0
2014/05/29	R207	05/02/2015			Bond Future	7.9993	97.5089	7.9457	97.7204	(0.671)	0.0000	0.0000	0
2014/05/29	R207	05/02/2015	8.51	Put	Bond Future	1,201.9900	1.2020	1,128.1100	1.1281	(6.146)	0	0	0
2014/05/29	R207	05/02/2015	8.50	Call	Bond Future	3,161.0200	3.1610	3,297.9900	3.2980	4.333	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
2014/05/29	R207	05/02/2015	8.51	Call	Bond Future	3,186.4600	3.1865	3,324.0100	3.3240	4.317	0	0	0
2014/05/29	R207	05/02/2015	8.49	Call	Bond Future	3,135.6700	3.1357	3,272.0600	3.2721	4.350	0	0	0
2014/05/29	R207	05/02/2015	8.50	Put	Bond Future	1,214.9300	1.2149	1,140.4700	1.1405	(6.129)	0	0	0
2014/05/29	R208	07/08/2014	8.28	Call	Bond Future	2,168.3600	2.1684	2,306.9600	2.3070	6.392	0	0	0
2014/05/29	R208	07/08/2014			Bond Future	7.9638	96.2957	7.9213	96.5037	(0.534)	0.0000	0.0000	11,438
2014/05/29	R208	07/08/2014	7.80	Call	Bond Future	886.9600	0.8870	965.2000	0.9652	8.821	0	0	0
2014/05/29	R208	07/08/2014	7.79	Put	Bond Future	1,720.9200	1.7209	1,589.9000	1.5899	(7.613)	0	0	0
2014/05/29	R208	07/08/2014	7.81	Put	Bond Future	1,661.9300	1.6619	1,533.4200	1.5334	(7.733)	0	0	0
2014/05/29	R208	07/08/2014	7.80	Put	Bond Future	1,691.2600	1.6913	1,561.5000	1.5615	(7.672)	0	0	0
2014/05/29	R208	07/08/2014	7.81	Call	Bond Future	906.9600	0.9070	986.4500	0.9864	8.764	0	0	0
2014/05/29	R208	07/08/2014	8.28	Put	Bond Future	639.5800	0.6396	570.1800	0.5702	(10.851)	0	0	630
2014/05/29	R208	07/08/2014	7.79	Call	Bond Future	867.2500	0.8672	944.2300	0.9442	8.876	0	0	0
2014/05/29	R208	06/11/2014	7.46	Call	Bond Future	765.6800	0.7657	820.7200	0.8207	7.188	0	0	0
2014/05/29	R208	06/11/2014			Bond Future	8.0545	94.3539	8.0100	94.5640	(0.552)	0.0000	0.0000	0
2014/05/29	R208	06/11/2014	7.44	Call	Bond Future	739.1300	0.7391	792.7200	0.7927	7.250	0	0	0
2014/05/29	R208	06/11/2014	7.45	Call	Bond Future	752.3200	0.7523	806.6300	0.8066	7.219	0	0	0
2014/05/29	R208	06/11/2014	8.50	Put	Bond Future	1,023.7400	1.0237	952.7900	0.9528	(6.930)	0	0	1,520
2014/05/29	R208	06/11/2014	7.44	Put	Bond Future	3,696.3300	3.6963	3,539.8300	3.5398	(4.234)	0	0	0
2014/05/29	R208	06/11/2014	7.46	Put	Bond Future	3,624.8400	3.6248	3,469.7900	3.4698	(4.277)	0	0	0
2014/05/29	R208	06/11/2014	8.50	Call	Bond Future	3,098.9800	3.0990	3,238.1200	3.2381	4.490	0	0	0
2014/05/29	R208	06/11/2014	7.45	Put	Bond Future	3,660.4900	3.6605	3,504.7100	3.5047	(4.256)	0	0	0
2014/05/29	R208	05/02/2015	8.51	Call	Bond Future	3,293.6400	3.2936	3,423.0700	3.4231	3.930	0	0	0
2014/05/29	R208	05/02/2015			Bond Future	8.1394	95.8466	8.0928	96.0592	(0.572)	0.0000	0.0000	0
2014/05/29	R208	05/02/2015	8.49	Call	Bond Future	3,238.5900	3.2386	3,366.7900	3.3668	3.959	0	0	0
2014/05/29	R208	05/02/2015	8.51	Put	Bond Future	1,621.5700	1.6216	1,538.4000	1.5384	(5.129)	0	0	0
2014/05/29	R208	05/02/2015	8.50	Put	Bond Future	1,638.6200	1.6386	1,554.8400	1.5548	(5.113)	0	0	0
2014/05/29	R208	05/02/2015	8.49	Put	Bond Future	1,655.8100	1.6558	1,571.4100	1.5714	(5.097)	0	0	0
2014/05/29	R208	05/02/2015	8.50	Call	Bond Future	3,266.0600	3.2661	3,394.8800	3.3949	3.944	0	0	0
2014/05/29	R209	07/08/2014	9.04	Put	Bond Future	2,226.7800	2.2268	2,007.0400	2.0070	(9.868)	0	0	0
2014/05/29	R209	07/08/2014			Bond Future	9.0567	75.8449	8.9996	76.2715	(0.630)	0.0000	0.0000	25,099
2014/05/29	R209	07/08/2014	9.06	Put	Bond Future	2,151.1900	2.1512	1,936.1400	1.9361	(9.997)	0	0	0
2014/05/29	R209	07/08/2014	9.05	Put	Bond Future	2,188.7500	2.1888	1,971.3500	1.9713	(9.933)	0	0	0
2014/05/29	R209	07/08/2014	9.05	Call	Bond Future	2,138.9300	2.1389	2,348.1100	2.3481	9.780	0	0	0
2014/05/29	R209	07/08/2014	9.06	Call	Bond Future	2,175.8300	2.1758	2,387.3600	2.3874	9.722	0	0	0
2014/05/29	R209	07/08/2014	9.04	Call	Bond Future	2,102.3800	2.1024	2,309.2200	2.3092	9.838	0	0	0
2014/05/29	R209	06/11/2014	9.50	Call	Bond Future	4,777.6700	4.7777	5,052.0500	5.0520	5.743	0	0	0
2014/05/29	R209	06/11/2014	8.95	Call	Bond Future	2,683.6200	2.6836	2,875.9600	2.8760	7.167	0	0	2,050
2014/05/29	R209	06/11/2014			Bond Future	9.1292	73.8454	9.0706	74.2777	(0.642)	0.0000	0.0000	0
2014/05/29	R209	06/11/2014	9.05	Put	Bond Future	3,603.9500	3.6039	3,379.5700	3.3796	(6.226)	0	0	0
2014/05/29	R209	06/11/2014	9.58	Put	Bond Future	1,929.0800	1.9291	1,782.0400	1.7820	(7.622)	0	0	907
2014/05/29	R209	06/11/2014	10.00	Call	Bond Future	7,096.1800	7.0962	7,431.0000	7.4310	4.718	0	0	0
2014/05/29	R209	06/11/2014	8.99	Put	Bond Future	3,848.1700	3.8482	3,614.4800	3.6145	(6.073)	0	0	0
2014/05/29	R209	06/11/2014	9.01	Put	Bond Future	3,765.1800	3.7652	3,534.6000	3.5346	(6.124)	0	0	0
2014/05/29	R209	06/11/2014	10.05	Call	Bond Future	7,337.9500	7.3379	7,678.0000	7.6780	4.634	0	0	0
2014/05/29	R209	06/11/2014	9.50	Put	Bond Future	2,131.0200	2.1310	1,973.1600	1.9732	(7.408)	0	0	5,500
2014/05/29	R209	06/11/2014	8.95	Put	Bond Future	4,018.3500	4.0183	3,778.4500	3.7785	(5.970)	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
2014/05/29	R209	06/11/2014	9.95	Call	Bond Future	6,852.0100	6.8520	7,181.5900	7.1816	4.810	0	0	0
2014/05/29	R209	06/11/2014	9.00	Put	Bond Future	3,806.4100	3.8064	3,574.2800	3.5743	(6.098)	0	0	0
2014/05/29	R209	06/11/2014	8.50	Call	Bond Future	1,456.6400	1.4566	1,581.2200	1.5812	8.553	0	0	5,500
2014/05/29	R209	06/11/2014	10.05	Put	Bond Future	1,033.7600	1.0338	941.5700	0.9416	(8.918)	0	0	2,050
2014/05/29	R209	06/11/2014	8.99	Call	Bond Future	2,814.6400	2.8146	3,013.1900	3.0132	7.054	0	0	0
2014/05/29	R209	06/11/2014	9.05	Call	Bond Future	3,018.7000	3.0187	3,226.5600	3.2266	6.886	0	0	2,050
2014/05/29	R209	06/11/2014	9.58	Call	Bond Future	5,127.0900	5.1271	5,412.2900	5.4123	5.563	0	0	0
2014/05/29	R209	06/11/2014	10.00	Put	Bond Future	1,111.9500	1.1119	1,014.5300	1.0145	(8.761)	0	0	1,640
2014/05/29	R209	06/11/2014	9.00	Call	Bond Future	2,847.8800	2.8479	3,047.9900	3.0480	7.027	0	0	1,640
2014/05/29	R209	06/11/2014	9.01	Call	Bond Future	2,881.5400	2.8815	3,083.2000	3.0832	6.998	0	0	0
2014/05/29	R209	06/11/2014	9.95	Put	Bond Future	1,190.1800	1.1902	1,087.5200	1.0875	(8.626)	0	0	2,050
2014/05/29	R209	06/11/2014	8.50	Put	Bond Future	6,313.6600	6.3137	6,006.0000	6.0060	(4.873)	0	0	0
2014/05/29	R209	05/02/2015			Bond Future	9.1975	75.0139	9.1373	75.4523	(0.654)	0.0000	0.0000	0
2014/05/29	R209	05/02/2015	9.25	Call	Bond Future	4,344.3300	4.3443	4,577.4600	4.5775	5.366	0	0	0
2014/05/29	R209	05/02/2015	9.26	Call	Bond Future	4,381.1600	4.3812	4,615.4900	4.6155	5.349	0	0	0
2014/05/29	R209	05/02/2015	9.25	Put	Bond Future	3,965.0800	3.9651	3,759.8200	3.7598	(5.177)	0	0	0
2014/05/29	R209	05/02/2015	9.24	Call	Bond Future	4,307.6500	4.3076	4,539.5700	4.5396	5.384	0	0	0
2014/05/29	R209	05/02/2015	9.24	Put	Bond Future	4,000.4000	4.0004	3,793.9300	3.7939	(5.161)	0	0	0
2014/05/29	R209	05/02/2015	9.26	Put	Bond Future	3,930.0200	3.9300	3,725.9600	3.7260	(5.192)	0	0	0
2014/05/29	R210	07/08/2014			Bond Future	171.7559	171.7559	171.8111	171.8111	0.032	0.0000	0.0000	618
2014/05/29	R210	07/08/2014	159.00	Call	Bond Future	12,755.8600	12.7559	12,811.0800	12.8111	0.433	0	0	0
2014/05/29	R210	07/08/2014	159.01	Call	Bond Future	12,745.8600	12.7459	12,801.0800	12.8011	0.433	0	0	0
2014/05/29	R210	07/08/2014	158.99	Call	Bond Future	12,765.8600	12.7659	12,821.0800	12.8211	0.433	0	0	0
2014/05/29	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R210	06/11/2014			Bond Future	172.3347	172.3347	172.3889	172.3889	0.031	0.0000	0.0000	0
2014/05/29	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R210	06/11/2014	169.00	Call	Bond Future	3,334.6600	3.3347	3,388.9300	3.3889	1.627	0	0	0
2014/05/29	R210	06/11/2014	169.01	Call	Bond Future	3,324.6600	3.3247	3,378.9300	3.3789	1.632	0	0	0
2014/05/29	R210	06/11/2014	168.99	Call	Bond Future	3,344.6600	3.3447	3,398.9300	3.3989	1.623	0	0	0
2014/05/29	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R211	07/08/2014			Bond Future	129.4381	129.4381	129.4771	129.4771	0.030	0.0000	0.0000	390
2014/05/29	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R211	07/08/2014	128.00	Call	Bond Future	1,438.0600	1.4381	1,477.0700	1.4771	2.713	0	0	0
2014/05/29	R211	07/08/2014	128.01	Call	Bond Future	1,428.0600	1.4281	1,467.0700	1.4671	2.732	0	0	0
2014/05/29	R211	07/08/2014	127.99	Call	Bond Future	1,448.0600	1.4481	1,487.0700	1.4871	2.694	0	0	0
2014/05/29	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R211	06/11/2014	130.00	Call	Bond Future	1,411.6100	1.4116	1,449.8300	1.4498	2.708	0	0	0
2014/05/29	R211	06/11/2014	130.01	Call	Bond Future	1,401.6100	1.4016	1,439.8300	1.4398	2.727	0	0	0
2014/05/29	R211	06/11/2014			Bond Future	131.4116	131.4116	131.4498	131.4498	0.029	0.0000	0.0000	0
2014/05/29	R211	06/11/2014	129.99	Call	Bond Future	1,421.6100	1.4216	1,459.8300	1.4598	2.689	0	0	0
2014/05/29	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/29	R211	06/11/2014	130.01	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R212	07/08/2014	128.99	Call	Bond Future	5,898.3200	5.8983	5,941.4300	5.9414	0.731	0	0	0
2014/05/29	R212	07/08/2014			Bond Future	134.8883	134.8883	134.9314	134.9314	0.032	0.0000	0.0000	21,797
2014/05/29	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R212	07/08/2014	129.00	Call	Bond Future	5,888.3200	5.8883	5,931.4300	5.9314	0.732	0	0	0
2014/05/29	R212	07/08/2014	129.01	Call	Bond Future	5,878.3200	5.8783	5,921.4300	5.9214	0.733	0	0	0
2014/05/29	R212	06/11/2014			Bond Future	136.9450	136.9450	136.9873	136.9873	0.031	0.0000	0.0000	0
2014/05/29	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R212	06/11/2014	135.00	Call	Bond Future	1,944.9500	1.9450	1,987.3100	1.9873	2.178	0	0	0
2014/05/29	R212	06/11/2014	135.01	Call	Bond Future	1,934.9500	1.9350	1,977.3100	1.9773	2.189	0	0	0
2014/05/29	R212	06/11/2014	134.99	Call	Bond Future	1,954.9500	1.9550	1,997.3100	1.9973	2.167	0	0	0
2014/05/29	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R213	07/08/2014	8.86	Call	Bond Future	2,051.8600	2.0519	2,343.7200	2.3437	14.224	0	0	0
2014/05/29	R213	07/08/2014			Bond Future	8.8849	86.9491	8.8072	87.5393	(0.874)	0.0000	0.0000	26,107
2014/05/29	R213	07/08/2014	8.84	Call	Bond Future	1,978.9000	1.9789	2,264.1000	2.2641	14.412	0	0	0
2014/05/29	R213	07/08/2014	8.85	Call	Bond Future	2,015.1900	2.0152	2,303.7200	2.3037	14.318	0	0	0
2014/05/29	R213	07/08/2014	8.84	Put	Bond Future	2,319.2100	2.3192	2,014.2100	2.0142	(13.151)	0	0	0
2014/05/29	R213	07/08/2014	8.86	Put	Bond Future	2,240.2400	2.2402	1,941.9000	1.9419	(13.317)	0	0	0
2014/05/29	R213	07/08/2014	8.85	Put	Bond Future	2,279.4900	2.2795	1,977.8200	1.9778	(13.234)	0	0	0
2014/05/29	R213	06/11/2014	8.84	Call	Bond Future	2,881.9500	2.8819	3,164.7400	3.1647	9.812	0	0	0
2014/05/29	R213	06/11/2014	8.85	Put	Bond Future	3,758.8500	3.7588	3,445.5900	3.4456	(8.334)	0	0	0
2014/05/29	R213	06/11/2014			Bond Future	8.9623	84.7230	8.8824	85.3212	(0.892)	0.0000	0.0000	0
2014/05/29	R213	06/11/2014	8.85	Call	Bond Future	2,916.4600	2.9165	3,201.4200	3.2014	9.771	0	0	0
2014/05/29	R213	06/11/2014	8.86	Call	Bond Future	2,951.2000	2.9512	3,238.3200	3.2383	9.729	0	0	0
2014/05/29	R213	06/11/2014	8.84	Put	Bond Future	3,799.9500	3.8000	3,484.5200	3.4845	(8.301)	0	0	0
2014/05/29	R213	06/11/2014	8.86	Put	Bond Future	3,718.0700	3.7181	3,406.9700	3.4070	(8.367)	0	0	0
2014/05/29	R213	05/02/2015	9.26	Put	Bond Future	3,434.5400	3.4345	3,181.4100	3.1814	(7.370)	0	0	0
2014/05/29	R213	05/02/2015			Bond Future	9.0366	86.0632	8.9543	86.6701	(0.911)	0.0000	0.0000	0
2014/05/29	R213	05/02/2015	9.25	Put	Bond Future	3,465.7400	3.4657	3,211.0000	3.2110	(7.350)	0	0	0
2014/05/29	R213	05/02/2015	9.24	Put	Bond Future	3,497.4500	3.4975	3,241.0900	3.2411	(7.330)	0	0	0
2014/05/29	R213	05/02/2015	9.25	Call	Bond Future	5,010.0500	5.0100	5,362.2000	5.3622	7.029	0	0	0
2014/05/29	R213	05/02/2015	9.26	Call	Bond Future	5,050.2000	5.0502	5,403.9600	5.4040	7.005	0	0	0
2014/05/29	R213	05/02/2015	9.24	Call	Bond Future	4,970.3200	4.9703	5,320.8500	5.3209	7.052	0	0	0
2014/05/29	R214	07/08/2014	9.54	Put	Bond Future	1,176.3800	1.1764	1,022.1400	1.0221	(13.111)	0	0	0
2014/05/29	R214	07/08/2014			Bond Future	9.1866	76.3560	9.1245	76.8360	(0.677)	0.0000	0.0000	5,228
2014/05/29	R214	07/08/2014	9.56	Put	Bond Future	1,130.5200	1.1305	980.6800	0.9807	(13.254)	0	0	0
2014/05/29	R214	07/08/2014	9.55	Put	Bond Future	1,153.2600	1.1533	1,001.2300	1.0012	(13.183)	0	0	0
2014/05/29	R214	07/08/2014	9.56	Call	Bond Future	3,905.8500	3.9058	4,235.9700	4.2360	8.452	0	0	0
2014/05/29	R214	07/08/2014	9.54	Call	Bond Future	3,807.5400	3.8075	4,133.2600	4.1333	8.555	0	0	0
2014/05/29	R214	07/08/2014	9.55	Call	Bond Future	3,856.5700	3.8566	4,184.5000	4.1845	8.503	0	0	0
2014/05/29	R214	06/11/2014	9.64	Call	Bond Future	5,048.7200	5.0487	5,358.5500	5.3586	6.137	0	0	0
2014/05/29	R214	06/11/2014			Bond Future	9.2604	74.2226	9.1966	74.7090	(0.690)	0.0000	0.0000	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
2014/05/29	R214	06/11/2014	9.65	Call	Bond Future	5,092.7900		5.0928	5,404.1100	5.4041	6.113	0	0	0
2014/05/29	R214	06/11/2014	9.66	Call	Bond Future	5,137.0200		5.1370	5,449.8200	5.4498	6.089	0	0	0
2014/05/29	R214	06/11/2014	9.64	Put	Bond Future	2,266.1300		2.2661	2,089.4800	2.0895	(7.795)	0	0	0
2014/05/29	R214	06/11/2014	9.66	Put	Bond Future	2,212.7600		2.2128	2,039.0800	2.0391	(7.849)	0	0	0
2014/05/29	R214	06/11/2014	9.65	Put	Bond Future	2,239.3100		2.2393	2,064.1500	2.0641	(7.822)	0	0	0
2014/05/29	R214	05/02/2015	9.50	Call	Bond Future	5,062.6500		5.0626	5,341.4100	5.3414	5.506	0	0	0
2014/05/29	R214	05/02/2015			Bond Future	9.3315		75.3968	9.2658	75.8902	(0.704)	0.0000	0.0000	0
2014/05/29	R214	05/02/2015	9.51	Call	Bond Future	5,101.8500		5.1019	5,381.8700	5.3819	5.489	0	0	0
2014/05/29	R214	05/02/2015	9.49	Call	Bond Future	5,023.3400		5.0233	5,300.8100	5.3008	5.524	0	0	0
2014/05/29	R214	05/02/2015	9.50	Put	Bond Future	3,821.3100		3.8213	3,606.6500	3.6067	(5.617)	0	0	0
2014/05/29	R214	05/02/2015	9.49	Put	Bond Future	3,854.6700		3.8547	3,638.7200	3.6387	(5.602)	0	0	0
2014/05/29	R214	05/02/2015	9.51	Put	Bond Future	3,787.9600		3.7880	3,574.5600	3.5746	(5.634)	0	0	0
2014/05/29	R248	07/08/2014			Bond Future	9.2638		98.6335	9.1964	99.2978	(0.728)	0.0000	0.0000	14,129
2014/05/29	R248	07/08/2014	9.65	Call	Bond Future	3,651.4600		3.6515	4,315.6900	4.3157	18.191	0	0	0
2014/05/29	R248	07/08/2014	9.64	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R248	07/08/2014	9.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R248	07/08/2014	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R248	07/08/2014	9.66	Call	Bond Future	3,742.6400		3.7426	4,406.8700	4.4069	17.748	0	0	0
2014/05/29	R248	07/08/2014	9.64	Call	Bond Future	3,560.1200		3.5601	4,224.3500	4.2244	18.658	0	0	0
2014/05/29	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R248	06/11/2014			Bond Future	9.3403		95.6989	9.2710	96.3721	(0.742)	0.0000	0.0000	0
2014/05/29	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R248	06/11/2014	9.72	Call	Bond Future	3,539.6700		3.5397	4,212.8800	4.2129	19.019	0	0	0
2014/05/29	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R248	06/11/2014	9.73	Call	Bond Future	3,629.6400		3.6296	4,302.8500	4.3029	18.548	0	0	0
2014/05/29	R248	06/11/2014	9.74	Call	Bond Future	3,719.4500		3.7194	4,392.6600	4.3927	18.100	0	0	0
2014/05/29	R248	05/02/2015			Bond Future	9.4142		97.2128	9.3428	97.8958	(0.758)	0.0000	0.0000	0
2014/05/29	R248	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R248	05/02/2015	9.50	Call	Bond Future	809.3700		0.8094	1,492.3100	1.4923	84.379	0	0	0
2014/05/29	R248	05/02/2015	9.51	Call	Bond Future	902.8900		0.9029	1,585.8300	1.5858	75.639	0	0	0
2014/05/29	R248	05/02/2015	9.49	Call	Bond Future	715.6700		0.7157	1,398.6100	1.3986	95.427	0	0	0
2014/05/29	R248	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/29	R248	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
Total														367870