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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/05/2014 TO 30/05/2014

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
2014/05/30	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	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
2014/05/30	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	2025	07/08/2014	109.01	Call	Bond Future	7,949.7000	7.9497	8,099.8700	8.0999	1.889	0	0	0
2014/05/30	2025	07/08/2014			Bond Future	116.9597	116.9597	117.1099	117.1099	0.128	0.0000	0.0000	0
2014/05/30	2025	07/08/2014	108.99	Call	Bond Future	7,969.7000	7.9697	8,119.8700	8.1199	1.884	0	0	0
2014/05/30	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2025	07/08/2014	109.00	Call	Bond Future	7,959.7000	7.9597	8,109.8700	8.1099	1.887	0	0	0
2014/05/30	2025	06/11/2014	117.01	Call	Bond Future	1,731.6900	1.7317	1,884.2200	1.8842	8.808	0	0	0
2014/05/30	2025	06/11/2014			Bond Future	118.7417	118.7417	118.8942	118.8942	0.128	0.0000	0.0000	0
2014/05/30	2025	06/11/2014	116.99	Call	Bond Future	1,751.6900	1.7517	1,904.2200	1.9042	8.708	0	0	0
2014/05/30	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2025	06/11/2014	117.00	Call	Bond Future	1,741.6900	1.7417	1,894.2200	1.8942	8.758	0	0	0
2014/05/30	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2030	07/08/2014			Bond Future	8.7985	93.5762	8.9154	92.6519	1.329	0.0000	0.0000	4,308
2014/05/30	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2030	07/08/2014	8.99	Call	Bond Future	1,506.9900	1.5070	582.6800	0.5827	(61.335)	0	0	0
2014/05/30	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2030	07/08/2014	9.00	Call	Bond Future	1,584.7100	1.5847	660.4000	0.6604	(58.327)	0	0	0
2014/05/30	2030	07/08/2014	9.01	Call	Bond Future	1,662.3400	1.6623	738.0300	0.7380	(55.603)	0	0	0
2014/05/30	2030	06/11/2014	9.01	Call	Bond Future	1,052.4100	1.0524	114.1700	0.1142	(89.152)	0	0	0
2014/05/30	2030	06/11/2014			Bond Future	8.8746	94.9913	8.9952	94.0531	1.359	0.0000	0.0000	0
2014/05/30	2030	06/11/2014	8.99	Call	Bond Future	898.0800	0.8981	0.0000	0.0000	(100.000)	0	0	0
2014/05/30	2030	06/11/2014	9.00	Call	Bond Future	975.2900	0.9753	37.0500	0.0371	(96.201)	0	0	0
2014/05/30	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	40.1600	0.0402	100.000	0	0	0
2014/05/30	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2030	05/02/2015			Bond Future	8.9471	92.4861	9.0719	91.5311	1.395	0.0000	0.0000	0
2014/05/30	2030	05/02/2015	9.25	Call	Bond Future	2,293.5700	2.2936	1,338.6400	1.3386	(41.635)	0	0	0
2014/05/30	2030	05/02/2015	9.24	Call	Bond Future	2,219.1700	2.2192	1,264.2400	1.2642	(43.031)	0	0	0
2014/05/30	2030	05/02/2015	9.26	Call	Bond Future	2,367.8800	2.3679	1,412.9500	1.4129	(40.328)	0	0	0
2014/05/30	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	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
2014/05/30	2037	07/08/2014	9.06	Put	Bond Future	288.4100	0.2884	1,293.8200	1.2938	348.604	0	0	0
2014/05/30	2037	07/08/2014			Bond Future	9.0917	94.6463	9.2034	93.6409	1.229	0.0000	0.0000	10,102
2014/05/30	2037	07/08/2014	9.05	Put	Bond Future	379.7100	0.3797	1,385.1200	1.3851	264.784	0	0	0
2014/05/30	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2037	07/08/2014	9.04	Put	Bond Future	471.1500	0.4712	1,476.5600	1.4766	213.395	0	0	0
2014/05/30	2037	06/11/2014	9.69	Call	Bond Future	4,504.0600	4.5041	3,483.5600	3.4836	(22.657)	0	0	0
2014/05/30	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2037	06/11/2014			Bond Future	9.1664	96.0776	9.2815	95.0571	1.255	0.0000	0.0000	0
2014/05/30	2037	06/11/2014	9.70	Call	Bond Future	4,586.6700	4.5867	3,566.1700	3.5662	(22.249)	0	0	0
2014/05/30	2037	06/11/2014	9.71	Call	Bond Future	4,669.1600	4.6692	3,648.6600	3.6487	(21.856)	0	0	0
2014/05/30	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2037	05/02/2015			Bond Future	9.2380	93.3391	9.3568	92.3005	1.286	0.0000	0.0000	0
2014/05/30	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2037	05/02/2015	9.50	Call	Bond Future	2,266.0300	2.2660	1,227.5000	1.2275	(45.830)	0	0	0
2014/05/30	2037	05/02/2015	9.51	Call	Bond Future	2,350.7700	2.3508	1,312.2400	1.3122	(44.178)	0	0	0
2014/05/30	2037	05/02/2015	9.49	Call	Bond Future	2,181.1600	2.1812	1,142.6300	1.1426	(47.614)	0	0	0
2014/05/30	2038	07/08/2014			Bond Future	121.4362	121.4362	121.0244	121.0244	(0.339)	0.0000	0.0000	725
2014/05/30	2038	07/08/2014	106.00	Call	Bond Future	15,436.1700	15.4362	15,024.4500	15.0244	(2.667)	0	0	0
2014/05/30	2038	07/08/2014	106.01	Call	Bond Future	15,426.1700	15.4262	15,014.4500	15.0144	(2.669)	0	0	0
2014/05/30	2038	07/08/2014	105.99	Call	Bond Future	15,446.1700	15.4462	15,034.4500	15.0344	(2.666)	0	0	0
2014/05/30	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2038	06/11/2014	120.01	Call	Bond Future	3,276.2200	3.2762	2,858.5300	2.8585	(12.749)	0	0	0
2014/05/30	2038	06/11/2014			Bond Future	123.2862	123.2862	122.8685	122.8685	(0.339)	0.0000	0.0000	0
2014/05/30	2038	06/11/2014	119.99	Call	Bond Future	3,296.2200	3.2962	2,878.5300	2.8785	(12.672)	0	0	0
2014/05/30	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2038	06/11/2014	120.00	Call	Bond Future	3,286.2200	3.2862	2,868.5300	2.8685	(12.710)	0	0	0
2014/05/30	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2046	07/08/2014			Bond Future	120.7244	120.7244	120.7639	120.7639	0.033	0.0000	0.0000	5,218
2014/05/30	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2046	07/08/2014	104.44	Call	Bond Future	16,284.3700	16.2844	16,323.9000	16.3239	0.243	0	0	0
2014/05/30	2046	07/08/2014	104.45	Call	Bond Future	16,274.3700	16.2744	16,313.9000	16.3139	0.243	0	0	0
2014/05/30	2046	07/08/2014	104.43	Call	Bond Future	16,294.3700	16.2944	16,333.9000	16.3339	0.243	0	0	0
2014/05/30	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2046	06/11/2014	104.45	Call	Bond Future	16,768.2100	16.7682	16,808.1600	16.8082	0.238	0	0	0
2014/05/30	2046	06/11/2014			Bond Future	121.2182	121.2182	121.2582	121.2582	0.033	0.0000	0.0000	0
2014/05/30	2046	06/11/2014	104.43	Call	Bond Future	16,788.2100	16.7882	16,828.1600	16.8282	0.238	0	0	0
2014/05/30	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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2014/05/30	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2046	06/11/2014	104.44	Call	Bond Future	16,778.2100	16.7782	16,818.1600	16.8182	0.238	0	0	0
2014/05/30	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2050	07/08/2014			Bond Future	126.3229	126.3229	126.3651	126.3651	0.033	0.0000	0.0000	2,720
2014/05/30	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2050	07/08/2014	112.00	Call	Bond Future	14,322.9200	14.3229	14,365.0600	14.3651	0.294	0	0	0
2014/05/30	2050	07/08/2014	112.01	Call	Bond Future	14,312.9200	14.3129	14,355.0600	14.3551	0.294	0	0	0
2014/05/30	2050	07/08/2014	111.99	Call	Bond Future	14,332.9200	14.3329	14,375.0600	14.3751	0.294	0	0	0
2014/05/30	2050	06/11/2014			Bond Future	128.2474	128.2474	128.2900	128.2900	0.033	0.0000	0.0000	0
2014/05/30	2050	06/11/2014	126.00	Call	Bond Future	2,247.3800	2.2474	2,290.0300	2.2900	1.898	0	0	0
2014/05/30	2050	06/11/2014	126.01	Call	Bond Future	2,237.3800	2.2374	2,280.0300	2.2800	1.906	0	0	0
2014/05/30	2050	06/11/2014	125.99	Call	Bond Future	2,257.3800	2.2574	2,300.0300	2.3000	1.889	0	0	0
2014/05/30	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	AL12	07/08/2014			Index Future	497.4250	497.4250	492.4350	492.4350	(1.003)	0.0000	0.0000	0
2014/05/30	AL12	06/11/2014			Index Future	504.9420	504.9420	499.8760	499.8760	(1.003)	0.0000	0.0000	0
2014/05/30	AL12	05/02/2015			Index Future	512.9190	512.9190	507.7640	507.7640	(1.005)	0.0000	0.0000	0
2014/05/30	AL37	07/08/2014			Index Future	425.6110	425.6110	423.7380	423.7380	(0.440)	0.0000	0.0000	0
2014/05/30	AL37	06/11/2014			Index Future	432.0430	432.0430	430.1410	430.1410	(0.440)	0.0000	0.0000	0
2014/05/30	AL7T	07/08/2014			Index Future	501.7920	501.7920	498.0160	498.0160	(0.753)	0.0000	0.0000	1
2014/05/30	AL7T	06/11/2014			Index Future	509.3750	509.3750	505.5420	505.5420	(0.752)	0.0000	0.0000	0
2014/05/30	ALBI	07/08/2014			Index Future	454.9720	454.9720	451.8300	451.8300	(0.691)	0.0000	0.0000	647
2014/05/30	ALBI	06/11/2014			Index Future	461.8470	461.8470	458.6580	458.6580	(0.690)	0.0000	0.0000	0
2014/05/30	ALBI	05/02/2015			Index Future	469.1440	469.1440	465.8950	465.8950	(0.693)	0.0000	0.0000	0
2014/05/30	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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2014/05/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/05/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/30	EL28	07/08/2014	114.00	Call	Bond Future	9,758.3600	9.7584	9,072.9500	9.0729	(7.024)	0	0	0
2014/05/30	EL28	07/08/2014			Bond Future	123.7584	123.7584	123.0730	123.0730	(0.554)	0.0000	0.0000	0
2014/05/30	EL28	07/08/2014	114.01	Call	Bond Future	9,748.3600	9.7484	9,062.9500	9.0629	(7.031)	0	0	0
2014/05/30	EL28	07/08/2014	113.99	Call	Bond Future	9,768.3600	9.7684	9,082.9500	9.0829	(7.017)	0	0	0
2014/05/30	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	EL28	06/11/2014			Bond Future	124.1624	124.1624	123.4666	123.4666	(0.560)	0.0000	0.0000	0
2014/05/30	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	EL28	06/11/2014	122.00	Call	Bond Future	2,162.4100	2.1624	1,466.5900	1.4666	(32.178)	0	0	0
2014/05/30	EL28	06/11/2014	122.01	Call	Bond Future	2,152.4100	2.1524	1,456.5900	1.4566	(32.327)	0	0	0
2014/05/30	EL28	06/11/2014	121.99	Call	Bond Future	2,172.4100	2.1724	1,476.5900	1.4766	(32.030)	0	0	0
2014/05/30	ES33	07/08/2014			Bond Future	9.7003	84.0783	9.8171	83.2281	1.203	0.0000	0.0000	6,220
2014/05/30	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	ES33	07/08/2014	10.14	Call	Bond Future	3,131.6600	3.1317	2,281.4300	2.2814	(27.149)	0	0	0
2014/05/30	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	ES33	07/08/2014	10.15	Call	Bond Future	3,200.6900	3.2007	2,350.4600	2.3505	(26.564)	0	0	0
2014/05/30	ES33	07/08/2014	10.16	Call	Bond Future	3,269.6200	3.2696	2,419.3900	2.4194	(26.004)	0	0	0
2014/05/30	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	ES33	06/11/2014			Bond Future	9.7996	81.5641	9.9201	80.7011	1.230	0.0000	0.0000	0
2014/05/30	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	ES33	06/11/2014	10.29	Call	Bond Future	3,423.7600	3.4238	2,560.6800	2.5607	(25.209)	0	0	0
2014/05/30	ES33	06/11/2014	10.30	Call	Bond Future	3,491.2100	3.4912	2,628.1300	2.6281	(24.722)	0	0	0
2014/05/30	ES33	06/11/2014	10.31	Call	Bond Future	3,558.5600	3.5586	2,695.4800	2.6955	(24.254)	0	0	0
2014/05/30	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	ES33	05/02/2015	10.00	Call	Bond Future	726.9100	0.7269	0.0000	0.0000	(100.000)	0	0	0
2014/05/30	ES33	05/02/2015			Bond Future	9.8969	82.8540	10.0217	81.9756	1.261	0.0000	0.0000	0
2014/05/30	ES33	05/02/2015	10.01	Call	Bond Future	796.8700	0.7969	0.0000	0.0000	(100.000)	0	0	0
2014/05/30	ES33	05/02/2015	9.99	Call	Bond Future	656.8600	0.6569	0.0000	0.0000	(100.000)	0	0	0
2014/05/30	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	151.4800	0.1515	100.000	0	0	0
2014/05/30	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	221.5300	0.2215	100.000	0	0	0
2014/05/30	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	81.5200	0.0815	100.000	0	0	0
2014/05/30	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	GOVI	07/08/2014			GOVI	453.9560	453.9560	450.9580	450.9580	(0.660)	0.0000	0.0000	509
2014/05/30	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	GOVI	07/08/2014	459.99	Put	GOVI	60,340.0000	6.0340	90,320.0000	9.0320	49.685	0	0	0
2014/05/30	GOVI	07/08/2014	460.01	Put	GOVI	60,540.0000	6.0540	90,520.0000	9.0520	49.521	0	0	0
2014/05/30	GOVI	07/08/2014	460.00	Put	GOVI	60,440.0000	6.0440	90,420.0000	9.0420	49.603	0	0	0
2014/05/30	GOVI	06/11/2014	449.01	Call	GOVI	118,060.0000	11.8060	87,630.0000	8.7630	(25.775)	0	0	0
2014/05/30	GOVI	06/11/2014			GOVI	460.8160	460.8160	457.7730	457.7730	(0.660)	0.0000	0.0000	28
2014/05/30	GOVI	06/11/2014	448.99	Call	GOVI	118,260.0000	11.8260	87,830.0000	8.7830	(25.731)	0	0	0
2014/05/30	GOVI	06/11/2014	449.00	Call	GOVI	118,160.0000	11.8160	87,730.0000	8.7730	(25.753)	0	0	0

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2014/05/30	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	GOVI	05/02/2015	459.99	Call	GOVI	81,060.0000	8.1060	50,060.0000	5.0060	(38.243)	0	0	0
2014/05/30	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	GOVI	05/02/2015			GOVI	468.0960	468.0960	464.9960	464.9960	(0.662)	0.0000	0.0000	0
2014/05/30	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	GOVI	05/02/2015	460.00	Call	GOVI	80,960.0000	8.0960	49,960.0000	4.9960	(38.291)	0	0	0
2014/05/30	GOVI	05/02/2015	460.01	Call	GOVI	80,860.0000	8.0860	49,860.0000	4.9860	(38.338)	0	0	0
2014/05/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/05/30	ICAA	07/08/2014			Can-Do Interest Rate	141.8794	141.8794	142.0459	142.0459	0.117	0.0000	0.0000	635
2014/05/30	IGOV	07/08/2014			Index Future	215.3900	215.3900	215.0410	215.0410	(0.162)	0.0000	0.0000	1,268
2014/05/30	IGOV	06/11/2014			Index Future	218.6710	218.6710	218.3170	218.3170	(0.162)	0.0000	0.0000	87
2014/05/30	IGOV	05/02/2015			Index Future	222.1520	222.1520	221.7880	221.7880	(0.164)	0.0000	0.0000	0
2014/05/30	ILBI	07/08/2014			Index Future	584.4670	584.4670	583.5660	583.5660	(0.154)	0.0000	0.0000	210
2014/05/30	ILBI	06/11/2014			Index Future	593.3440	593.3440	592.4280	592.4280	(0.154)	0.0000	0.0000	0
2014/05/30	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/05/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/05/30	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/05/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/05/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/05/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/05/30	JBAF	18/06/2014			Jibar Tradeable Future	5.7800	94.2200	5.8100	94.1900	0.519	0.0000	0.0000	2,000
2014/05/30	JBAF	16/07/2014			Jibar Tradeable Future	5.8300	94.1700	5.8600	94.1400	0.515	0.0000	0.0000	545
2014/05/30	JBAF	20/08/2014			Jibar Tradeable Future	6.0300	93.9700	6.0600	93.9400	0.498	0.0000	0.0000	0
2014/05/30	JBAF	17/09/2014			Jibar Tradeable Future	6.1000	93.9000	6.1300	93.8700	0.492	0.0000	0.0000	1,000
2014/05/30	JBAF	15/10/2014			Jibar Tradeable Future	6.2300	93.7700	6.2600	93.7400	0.482	0.0000	0.0000	0
2014/05/30	JBAF	19/11/2014			Jibar Tradeable Future	6.2800	93.7200	6.3300	93.6700	0.796	0.0000	0.0000	0
2014/05/30	JBAF	17/12/2014			Jibar Tradeable Future	6.4200	93.5800	6.4400	93.5600	0.312	0.0000	0.0000	0
2014/05/30	JBAF	18/03/2015			Jibar Tradeable Future	6.6600	93.3400	6.7100	93.2900	0.751	0.0000	0.0000	2,850
2014/05/30	JBAF	17/06/2015			Jibar Tradeable Future	6.8800	93.1200	6.9300	93.0700	0.727	0.0000	0.0000	5,000
2014/05/30	JBAF	16/09/2015			Jibar Tradeable Future	7.0400	92.9600	7.1000	92.9000	0.852	0.0000	0.0000	0
2014/05/30	JBAF	15/12/2015			Jibar Tradeable Future	7.2000	92.8000	7.2500	92.7500	0.694	0.0000	0.0000	0
2014/05/30	JBAF	16/03/2016			Jibar Tradeable Future	7.3500	92.6500	7.4100	92.5900	0.816	0.0000	0.0000	0

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2014/05/30	R023	07/08/2014	8.51	Call	Bond Future	3,003.8500		3.0038	2,427.8200	2.4278	(19.176)	0	0	0
2014/05/30	R023	07/08/2014			Bond Future	8.1152		101.2468	8.2381	100.5135	1.514	0.0000	0.0000	12,508
2014/05/30	R023	07/08/2014	8.49	Call	Bond Future	2,919.8700		2.9199	2,350.6100	2.3506	(19.496)	0	0	0
2014/05/30	R023	07/08/2014	8.50	Call	Bond Future	2,961.7300		2.9617	2,389.0600	2.3891	(19.336)	0	0	0
2014/05/30	R023	07/08/2014	8.49	Put	Bond Future	705.0400		0.7050	869.0500	0.8691	23.263	0	0	0
2014/05/30	R023	07/08/2014	8.51	Put	Bond Future	672.6400		0.6726	829.8800	0.8299	23.377	0	0	0
2014/05/30	R023	07/08/2014	8.50	Put	Bond Future	688.6900		0.6887	849.2900	0.8493	23.320	0	0	0
2014/05/30	R023	06/11/2014			Bond Future	8.1991		98.8564	8.3272	98.1122	1.562	0.0000	0.0000	0
2014/05/30	R023	06/11/2014	8.59	Put	Bond Future	1,454.9800		1.4550	1,645.8100	1.6458	13.116	0	0	0
2014/05/30	R023	06/11/2014	8.61	Put	Bond Future	1,415.7700		1.4158	1,601.8300	1.6018	13.142	0	0	0
2014/05/30	R023	06/11/2014	8.59	Call	Bond Future	3,703.4100		3.7034	3,149.9600	3.1500	(14.944)	0	0	0
2014/05/30	R023	06/11/2014	8.60	Put	Bond Future	1,435.2700		1.4353	1,623.7100	1.6237	13.129	0	0	0
2014/05/30	R023	06/11/2014	8.60	Call	Bond Future	3,740.3500		3.7404	3,184.5100	3.1845	(14.861)	0	0	0
2014/05/30	R023	06/11/2014	8.61	Call	Bond Future	3,777.4600		3.7775	3,219.2400	3.2192	(14.778)	0	0	0
2014/05/30	R023	05/02/2015			Bond Future	8.2789		100.4193	8.4130	99.6612	1.620	0.0000	0.0000	0
2014/05/30	R023	05/02/2015	8.74	Put	Bond Future	1,894.0800		1.8941	2,090.2400	2.0902	10.356	0	0	0
2014/05/30	R023	05/02/2015	8.75	Call	Bond Future	4,504.3500		4.5044	3,940.5300	3.9405	(12.517)	0	0	0
2014/05/30	R023	05/02/2015	8.76	Call	Bond Future	4,539.7600		4.5398	3,974.0600	3.9741	(12.461)	0	0	0
2014/05/30	R023	05/02/2015	8.74	Call	Bond Future	4,469.0600		4.4691	3,907.1400	3.9071	(12.574)	0	0	0
2014/05/30	R023	05/02/2015	8.76	Put	Bond Future	1,855.0800		1.8551	2,047.4600	2.0475	10.370	0	0	0
2014/05/30	R023	05/02/2015	8.75	Put	Bond Future	1,874.5000		1.8745	2,068.7600	2.0688	10.363	0	0	0
2014/05/30	R157	07/08/2014	6.76	Put	Bond Future	186.0100		0.1860	229.2700	0.2293	23.257	0	0	0
2014/05/30	R157	07/08/2014			Bond Future	6.7016		112.5339	6.8128	112.4125	1.658	0.0000	0.0000	6,048
2014/05/30	R157	07/08/2014	6.75	Put	Bond Future	190.8200		0.1908	235.0900	0.2351	23.200	0	0	0
2014/05/30	R157	07/08/2014	6.74	Call	Bond Future	237.6400		0.2376	161.7500	0.1618	(31.935)	0	0	0
2014/05/30	R157	07/08/2014	6.75	Call	Bond Future	243.6600		0.2437	166.5500	0.1666	(31.647)	0	0	0
2014/05/30	R157	07/08/2014	6.76	Call	Bond Future	249.7700		0.2498	171.6500	0.1716	(31.277)	0	0	0
2014/05/30	R157	07/08/2014	6.74	Put	Bond Future	195.7200		0.1957	241.2100	0.2412	23.242	0	0	0
2014/05/30	R157	06/11/2014	6.19	Put	Bond Future	675.6000		0.6756	775.9900	0.7760	14.859	0	0	0
2014/05/30	R157	06/11/2014			Bond Future	6.8916		107.4219	7.0378	107.2987	2.122	0.0000	0.0000	0
2014/05/30	R157	06/11/2014	6.21	Put	Bond Future	662.0900		0.6621	761.6900	0.7617	15.043	0	0	0
2014/05/30	R157	06/11/2014	6.20	Put	Bond Future	668.8300		0.6688	768.8200	0.7688	14.950	0	0	0
2014/05/30	R157	06/11/2014	6.21	Call	Bond Future	84.9700		0.0850	61.3800	0.0614	(27.763)	0	0	0
2014/05/30	R157	06/11/2014	6.19	Call	Bond Future	81.4700		0.0815	58.6700	0.0587	(27.986)	0	0	0
2014/05/30	R157	06/11/2014	6.20	Call	Bond Future	83.2100		0.0832	60.0100	0.0600	(27.881)	0	0	0
2014/05/30	R157	05/02/2015	8.74	Call	Bond Future	1,018.3100		1.0183	913.0400	0.9130	(10.338)	0	0	0
2014/05/30	R157	05/02/2015	8.75	Put	Bond Future	79.6800		0.0797	101.5200	0.1015	27.410	0	0	0
2014/05/30	R157	05/02/2015			Bond Future	7.1386		109.1211	7.3545	108.9938	3.024	0.0000	0.0000	0
2014/05/30	R157	05/02/2015	8.74	Put	Bond Future	80.6200		0.0806	102.6600	0.1027	27.338	0	0	0
2014/05/30	R157	05/02/2015	8.76	Put	Bond Future	78.7500		0.0788	100.3900	0.1004	27.479	0	0	0
2014/05/30	R157	05/02/2015	8.75	Call	Bond Future	1,023.1800		1.0232	917.7100	0.9177	(10.308)	0	0	0
2014/05/30	R157	05/02/2015	8.76	Call	Bond Future	1,028.0500		1.0281	922.3800	0.9224	(10.279)	0	0	0
2014/05/30	R186	07/08/2014	8.31	Call	Bond Future	2,566.1300		2.5661	1,889.5900	1.8896	(26.364)	0	0	0
2014/05/30	R186	07/08/2014	8.43	Put	Bond Future	1,488.3300		1.4883	1,859.4400	1.8594	24.935	0	0	105
2014/05/30	R186	07/08/2014	8.70	Put	Bond Future	799.9600		0.8000	1,019.7800	1.0198	27.479	0	0	1,000
2014/05/30	R186	07/08/2014			Bond Future	8.2330		118.8465	8.3656	117.7167	1.612	0.0000	0.0000	46,177

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
2014/05/30	R186	07/08/2014	7.60	Put	Bond Future	6,065.7600	6.0658	6,992.5600	6.9926	15.279	0	0	0
2014/05/30	R186	07/08/2014	8.00	Call	Bond Future	1,357.7700	1.3578	903.8600	0.9039	(33.431)	0	0	105
2014/05/30	R186	07/08/2014	8.92	Put	Bond Future	453.9000	0.4539	584.5800	0.5846	28.790	0	0	840
2014/05/30	R186	07/08/2014	8.29	Call	Bond Future	2,473.5500	2.4735	1,811.0500	1.8110	(26.783)	0	0	0
2014/05/30	R186	07/08/2014	8.25	Call	Bond Future	2,293.8600	2.2939	1,660.2200	1.6602	(27.623)	0	0	1,200
2014/05/30	R186	07/08/2014	8.30	Call	Bond Future	2,519.6000	2.5196	1,850.0700	1.8501	(26.573)	0	0	0
2014/05/30	R186	07/08/2014	8.29	Put	Bond Future	1,986.0200	1.9860	2,453.2300	2.4532	23.525	0	0	0
2014/05/30	R186	07/08/2014	9.20	Put	Bond Future	203.7800	0.2038	264.7000	0.2647	29.895	0	0	2,100
2014/05/30	R186	07/08/2014	7.60	Call	Bond Future	461.7300	0.4617	258.8200	0.2588	(43.946)	0	0	210
2014/05/30	R186	07/08/2014	8.00	Put	Bond Future	3,378.4600	3.3785	4,054.2600	4.0543	20.003	0	0	0
2014/05/30	R186	07/08/2014	8.31	Put	Bond Future	1,908.3200	1.9083	2,361.4900	2.3615	23.747	0	0	0
2014/05/30	R186	07/08/2014	8.92	Call	Bond Future	6,143.3500	6.1434	5,144.3200	5.1443	(16.262)	0	0	0
2014/05/30	R186	07/08/2014	8.30	Put	Bond Future	1,946.8900	1.9469	2,407.0700	2.4071	23.637	0	0	0
2014/05/30	R186	07/08/2014	9.20	Call	Bond Future	8,101.5100	8.1015	7,032.7200	7.0327	(13.192)	0	0	0
2014/05/30	R186	07/08/2014	8.43	Call	Bond Future	3,160.5900	3.1606	2,401.9900	2.4020	(24.002)	0	0	0
2014/05/30	R186	07/08/2014	8.70	Call	Bond Future	4,710.2800	4.7103	3,800.3900	3.8004	(19.317)	0	0	0
2014/05/30	R186	07/08/2014	8.25	Put	Bond Future	2,147.9200	2.1479	2,643.9900	2.6440	23.095	0	0	0
2014/05/30	R186	06/11/2014	8.14	Call	Bond Future	2,766.5400	2.7665	2,142.5500	2.1425	(22.555)	0	0	0
2014/05/30	R186	06/11/2014	8.15	Put	Bond Future	4,119.7800	4.1198	4,637.9300	4.6379	12.577	0	0	0
2014/05/30	R186	06/11/2014			Bond Future	8.3056	120.6428	8.4431	119.4961	1.656	0.0000	0.0000	0
2014/05/30	R186	06/11/2014	9.17	Call	Bond Future	7,986.7000	7.9867	6,980.7700	6.9808	(12.595)	0	0	0
2014/05/30	R186	06/11/2014	8.15	Call	Bond Future	2,803.5900	2.8036	2,175.0600	2.1751	(22.419)	0	0	0
2014/05/30	R186	06/11/2014	8.16	Call	Bond Future	2,840.9400	2.8409	2,207.8700	2.2079	(22.284)	0	0	0
2014/05/30	R186	06/11/2014	9.17	Put	Bond Future	1,032.6400	1.0326	1,173.3900	1.1734	13.630	0	0	2,010
2014/05/30	R186	06/11/2014	8.14	Put	Bond Future	4,168.0400	4.1680	4,690.7300	4.6907	12.540	0	0	0
2014/05/30	R186	06/11/2014	8.16	Put	Bond Future	4,071.9100	4.0719	4,585.5200	4.5855	12.613	0	0	0
2014/05/30	R186	05/02/2015			Bond Future	8.3725	117.2540	8.5154	116.0868	1.707	0.0000	0.0000	0
2014/05/30	R186	05/02/2015	8.75	Call	Bond Future	6,001.2300	6.0012	5,095.4200	5.0954	(15.094)	0	0	0
2014/05/30	R186	05/02/2015	8.76	Call	Bond Future	6,050.1800	6.0502	5,141.4100	5.1414	(15.021)	0	0	0
2014/05/30	R186	05/02/2015	8.74	Call	Bond Future	5,952.4500	5.9525	5,049.6300	5.0496	(15.167)	0	0	0
2014/05/30	R186	05/02/2015	8.76	Put	Bond Future	2,922.3400	2.9223	3,180.7700	3.1808	8.843	0	0	0
2014/05/30	R186	05/02/2015	8.75	Put	Bond Future	2,952.6300	2.9526	3,214.0200	3.2140	8.853	0	0	0
2014/05/30	R186	05/02/2015	8.74	Put	Bond Future	2,983.1600	2.9832	3,247.5400	3.2475	8.862	0	0	0
2014/05/30	R197	07/08/2014			Bond Future	284.5058	284.5058	284.5960	284.5960	0.032	0.0000	0.0000	905
2014/05/30	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R197	07/08/2014	270.00	Call	Bond Future	14,505.8200	14.5058	14,596.0500	14.5961	0.622	0	0	0
2014/05/30	R197	07/08/2014	270.01	Call	Bond Future	14,495.8200	14.4958	14,586.0500	14.5861	0.622	0	0	0
2014/05/30	R197	07/08/2014	269.99	Call	Bond Future	14,515.8200	14.5158	14,606.0500	14.6061	0.622	0	0	0
2014/05/30	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R197	06/11/2014			Bond Future	288.8397	288.8397	288.9315	288.9315	0.032	0.0000	0.0000	0
2014/05/30	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R197	06/11/2014	285.00	Call	Bond Future	3,839.7400	3.8397	3,931.5500	3.9315	2.391	0	0	0
2014/05/30	R197	06/11/2014	285.01	Call	Bond Future	3,829.7400	3.8297	3,921.5500	3.9215	2.397	0	0	0
2014/05/30	R197	06/11/2014	284.99	Call	Bond Future	3,849.7400	3.8497	3,941.5500	3.9415	2.385	0	0	0
2014/05/30	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/30	R201	07/08/2014	5.31	Put	Bond Future	334.8400	0.3348	375.7000	0.3757	12.203	0	0	0
2014/05/30	R201	07/08/2014			Bond Future	6.0203	102.1675	6.1788	102.1106	2.633	0.0000	0.0000	0
2014/05/30	R201	07/08/2014	5.30	Put	Bond Future	337.4300	0.3374	378.4400	0.3784	12.154	0	0	0
2014/05/30	R201	07/08/2014	5.31	Call	Bond Future	79.2400	0.0792	63.2400	0.0632	(20.192)	0	0	0
2014/05/30	R201	07/08/2014	5.29	Call	Bond Future	77.2200	0.0772	61.5200	0.0615	(20.332)	0	0	0
2014/05/30	R201	07/08/2014	5.30	Call	Bond Future	78.2300	0.0782	62.3800	0.0624	(20.261)	0	0	0
2014/05/30	R201	07/08/2014	5.29	Put	Bond Future	340.0300	0.3400	381.1900	0.3812	12.105	0	0	0
2014/05/30	R202	07/08/2014	207.99	Call	Bond Future	20,209.9500	20.2099	19,614.9900	19.6150	(2.944)	0	0	0
2014/05/30	R202	07/08/2014	208.00	Put	Bond Future	91.2900	0.0913	101.4400	0.1014	11.118	0	0	0
2014/05/30	R202	07/08/2014			Bond Future	228.1089	228.1089	227.5038	227.5038	(0.265)	0.0000	0.0000	44,627
2014/05/30	R202	07/08/2014	207.99	Put	Bond Future	91.0400	0.0910	101.1600	0.1012	11.116	0	0	0
2014/05/30	R202	07/08/2014	208.01	Put	Bond Future	91.5400	0.0915	101.7100	0.1017	11.110	0	0	0
2014/05/30	R202	07/08/2014	208.00	Call	Bond Future	20,200.2000	20.2002	19,605.2700	19.6053	(2.945)	0	0	0
2014/05/30	R202	07/08/2014	208.01	Call	Bond Future	20,190.4500	20.1905	19,595.5400	19.5955	(2.946)	0	0	0
2014/05/30	R202	06/11/2014	226.99	Call	Bond Future	4,594.0500	4.5940	3,979.5300	3.9795	(13.376)	0	0	0
2014/05/30	R202	06/11/2014			Bond Future	231.5840	231.5840	230.9695	230.9695	(0.265)	0.0000	0.0000	0
2014/05/30	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R202	06/11/2014	227.00	Call	Bond Future	4,584.0500	4.5840	3,969.5300	3.9695	(13.406)	0	0	0
2014/05/30	R202	06/11/2014	227.01	Call	Bond Future	4,574.0500	4.5740	3,959.5300	3.9595	(13.435)	0	0	0
2014/05/30	R203	07/08/2014	7.30	Call	Bond Future	623.5600	0.6236	396.4500	0.3965	(36.422)	0	0	0
2014/05/30	R203	07/08/2014			Bond Future	7.2999	105.9399	7.4216	105.6034	1.668	0.0000	0.0000	24,254
2014/05/30	R203	07/08/2014	7.31	Call	Bond Future	637.7900	0.6378	408.0100	0.4080	(36.028)	0	0	0
2014/05/30	R203	07/08/2014	6.84	Put	Bond Future	1,458.3600	1.4584	1,696.0800	1.6961	16.301	0	0	0
2014/05/30	R203	07/08/2014	7.29	Put	Bond Future	636.8300	0.6368	748.9200	0.7489	17.601	0	0	0
2014/05/30	R203	07/08/2014	7.31	Put	Bond Future	609.7200	0.6097	716.4500	0.7164	17.505	0	0	0
2014/05/30	R203	07/08/2014	7.29	Call	Bond Future	609.5200	0.6095	385.1000	0.3851	(36.819)	0	0	0
2014/05/30	R203	07/08/2014	7.30	Put	Bond Future	623.1700	0.6232	732.5700	0.7326	17.555	0	0	0
2014/05/30	R203	07/08/2014	6.84	Call	Bond Future	175.1000	0.1751	76.3100	0.0763	(56.419)	0	0	46
2014/05/30	R203	06/11/2014	6.86	Call	Bond Future	345.7000	0.3457	223.8600	0.2239	(35.244)	0	0	0
2014/05/30	R203	06/11/2014			Bond Future	7.4191	103.3776	7.5530	103.0360	1.805	0.0000	0.0000	0
2014/05/30	R203	06/11/2014	6.98	Call	Bond Future	435.8700	0.4359	293.5300	0.2935	(32.657)	0	0	14
2014/05/30	R203	06/11/2014	6.84	Call	Bond Future	332.2000	0.3322	213.6600	0.2137	(35.683)	0	0	45
2014/05/30	R203	06/11/2014	6.85	Call	Bond Future	338.9000	0.3389	218.7100	0.2187	(35.465)	0	0	0
2014/05/30	R203	06/11/2014	6.98	Put	Bond Future	1,565.9600	1.5660	1,765.1800	1.7652	12.722	0	0	0
2014/05/30	R203	06/11/2014	6.84	Put	Bond Future	1,825.8700	1.8259	2,048.8900	2.0489	12.214	0	0	0
2014/05/30	R203	06/11/2014	6.86	Put	Bond Future	1,787.3300	1.7873	2,007.0500	2.0071	12.293	0	0	0
2014/05/30	R203	06/11/2014	6.85	Put	Bond Future	1,806.5500	1.8066	2,027.9200	2.0279	12.254	0	0	0
2014/05/30	R203	05/02/2015	7.69	Call	Bond Future	1,324.0300	1.3240	1,074.1300	1.0741	(18.874)	0	0	55
2014/05/30	R203	05/02/2015			Bond Future	7.5369	105.0121	7.6863	104.6631	1.983	0.0000	0.0000	0
2014/05/30	R203	05/02/2015	8.34	Put	Bond Future	464.5700	0.4646	504.5300	0.5045	8.602	0	0	0
2014/05/30	R203	05/02/2015	8.35	Call	Bond Future	2,339.6500	2.3397	2,029.9400	2.0299	(13.237)	0	0	0
2014/05/30	R203	05/02/2015	8.36	Call	Bond Future	2,357.0400	2.3570	2,046.7000	2.0467	(13.167)	0	0	0
2014/05/30	R203	05/02/2015	8.34	Call	Bond Future	2,322.3000	2.3223	2,013.2300	2.0132	(13.309)	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
2014/05/30	R203	05/02/2015	8.36	Put	Bond Future	453.6000	0.4536	492.2900	0.4923	8.530	0	0	0
2014/05/30	R203	05/02/2015	7.69	Put	Bond Future	966.4700	0.9665	1,065.6000	1.0656	10.257	0	0	0
2014/05/30	R203	05/02/2015	8.35	Put	Bond Future	459.0600	0.4591	498.3800	0.4984	8.565	0	0	0
2014/05/30	R204	07/08/2014			Bond Future	7.5232	102.8659	7.6324	102.4628	1.452	0.0000	0.0000	18,926
2014/05/30	R204	07/08/2014	7.44	Put	Bond Future	1,047.7200	1.0477	1,199.0500	1.1991	14.444	0	0	0
2014/05/30	R204	07/08/2014	7.46	Put	Bond Future	1,007.4000	1.0074	1,152.5000	1.1525	14.403	0	0	0
2014/05/30	R204	07/08/2014	7.45	Put	Bond Future	1,027.4400	1.0274	1,175.6400	1.1756	14.424	0	0	0
2014/05/30	R204	07/08/2014	7.46	Call	Bond Future	773.5000	0.7735	515.5400	0.5155	(33.350)	0	0	0
2014/05/30	R204	07/08/2014	7.78	Call	Bond Future	1,444.4700	1.4445	1,102.1100	1.1021	(23.701)	0	0	0
2014/05/30	R204	07/08/2014	7.44	Call	Bond Future	739.6100	0.7396	487.8800	0.4879	(34.036)	0	0	0
2014/05/30	R204	07/08/2014	7.78	Put	Bond Future	499.8700	0.4999	560.5700	0.5606	12.143	0	0	530
2014/05/30	R204	07/08/2014	7.45	Call	Bond Future	756.4400	0.7564	501.5800	0.5016	(33.692)	0	0	0
2014/05/30	R204	06/11/2014	7.99	Put	Bond Future	758.6300	0.7586	843.5500	0.8436	11.194	0	0	1,270
2014/05/30	R204	06/11/2014			Bond Future	7.6233	104.4207	7.7405	104.0115	1.537	0.0000	0.0000	0
2014/05/30	R204	06/11/2014	6.99	Put	Bond Future	2,694.7000	2.6947	2,965.2200	2.9652	10.039	0	0	0
2014/05/30	R204	06/11/2014	7.01	Put	Bond Future	2,640.8100	2.6408	2,907.5400	2.9075	10.100	0	0	0
2014/05/30	R204	06/11/2014	7.00	Put	Bond Future	2,667.6900	2.6677	2,936.3200	2.9363	10.070	0	0	0
2014/05/30	R204	06/11/2014	6.99	Call	Bond Future	447.2600	0.4473	308.6500	0.3086	(30.991)	0	0	0
2014/05/30	R204	06/11/2014	7.99	Call	Bond Future	2,032.5800	2.0326	1,708.3700	1.7084	(15.951)	0	0	0
2014/05/30	R204	06/11/2014	7.00	Call	Bond Future	456.2000	0.4562	315.7000	0.3157	(30.798)	0	0	0
2014/05/30	R204	06/11/2014	7.01	Call	Bond Future	465.2700	0.4653	322.8700	0.3229	(30.606)	0	0	0
2014/05/30	R204	05/02/2015			Bond Future	7.7166	102.0363	7.8433	101.6186	1.642	0.0000	0.0000	0
2014/05/30	R204	05/02/2015	8.25	Call	Bond Future	2,666.2800	2.6663	2,308.4900	2.3085	(13.419)	0	0	0
2014/05/30	R204	05/02/2015	8.26	Call	Bond Future	2,688.1500	2.6881	2,329.4000	2.3294	(13.346)	0	0	0
2014/05/30	R204	05/02/2015	8.24	Call	Bond Future	2,644.5000	2.6445	2,287.6600	2.2877	(13.494)	0	0	0
2014/05/30	R204	05/02/2015	8.26	Put	Bond Future	911.8600	0.9119	970.7900	0.9708	6.463	0	0	0
2014/05/30	R204	05/02/2015	8.25	Put	Bond Future	922.3300	0.9223	982.2200	0.9822	6.493	0	0	0
2014/05/30	R204	05/02/2015	8.24	Put	Bond Future	932.9000	0.9329	993.7400	0.9937	6.522	0	0	0
2014/05/30	R207	07/08/2014	7.69	Call	Bond Future	923.5500	0.9236	651.7500	0.6517	(29.430)	0	0	0
2014/05/30	R207	07/08/2014	7.70	Put	Bond Future	1,223.2200	1.2232	1,457.3300	1.4573	19.139	0	0	0
2014/05/30	R207	07/08/2014			Bond Future	7.7649	98.2982	7.8838	97.7888	1.530	0.0000	0.0000	30,770
2014/05/30	R207	07/08/2014	7.70	Call	Bond Future	943.4900	0.9435	668.2100	0.6682	(29.177)	0	0	0
2014/05/30	R207	07/08/2014	7.71	Call	Bond Future	963.7000	0.9637	684.9300	0.6849	(28.927)	0	0	0
2014/05/30	R207	07/08/2014	7.69	Put	Bond Future	1,246.4400	1.2464	1,484.0300	1.4840	19.061	0	0	0
2014/05/30	R207	07/08/2014	7.71	Put	Bond Future	1,200.2900	1.2003	1,430.9100	1.4309	19.214	0	0	0
2014/05/30	R207	06/11/2014	7.36	Put	Bond Future	2,853.2700	2.8533	3,184.6500	3.1846	11.614	0	0	0
2014/05/30	R207	06/11/2014			Bond Future	7.8576	99.7843	7.9834	99.2672	1.601	0.0000	0.0000	0
2014/05/30	R207	06/11/2014	7.35	Put	Bond Future	2,882.6900	2.8827	3,215.9800	3.2160	11.562	0	0	0
2014/05/30	R207	06/11/2014	7.36	Call	Bond Future	774.6400	0.7746	588.9500	0.5890	(23.971)	0	0	0
2014/05/30	R207	06/11/2014	7.34	Call	Bond Future	748.9800	0.7490	567.1100	0.5671	(24.282)	0	0	0
2014/05/30	R207	06/11/2014	7.35	Call	Bond Future	761.7400	0.7617	577.9600	0.5780	(24.126)	0	0	0
2014/05/30	R207	06/11/2014	7.34	Put	Bond Future	2,912.2700	2.9123	3,247.4700	3.2475	11.510	0	0	0
2014/05/30	R207	05/02/2015	8.49	Put	Bond Future	1,152.9400	1.1529	1,275.1700	1.2752	10.602	0	0	0
2014/05/30	R207	05/02/2015			Bond Future	7.9457	97.7204	8.0797	97.1932	1.687	0.0000	0.0000	0
2014/05/30	R207	05/02/2015	8.51	Put	Bond Future	1,128.1100	1.1281	1,247.7800	1.2478	10.608	0	0	0
2014/05/30	R207	05/02/2015	8.50	Call	Bond Future	3,297.9900	3.2980	2,891.7600	2.8918	(12.318)	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
2014/05/30	R207	05/02/2015	8.51	Call	Bond Future	3,324.0100	3.3240	2,916.5000	2.9165	(12.260)	0	0	0
2014/05/30	R207	05/02/2015	8.49	Call	Bond Future	3,272.0600	3.2721	2,867.1100	2.8671	(12.376)	0	0	0
2014/05/30	R207	05/02/2015	8.50	Put	Bond Future	1,140.4700	1.1405	1,261.4200	1.2614	10.605	0	0	0
2014/05/30	R208	07/08/2014	8.28	Call	Bond Future	2,306.9600	2.3070	1,850.0200	1.8500	(19.807)	0	0	0
2014/05/30	R208	07/08/2014			Bond Future	7.9213	96.5037	8.0343	95.9521	1.427	0.0000	0.0000	13,421
2014/05/30	R208	07/08/2014	7.80	Call	Bond Future	965.2000	0.9652	668.3800	0.6684	(30.752)	0	0	0
2014/05/30	R208	07/08/2014	7.79	Put	Bond Future	1,589.9000	1.5899	1,848.5600	1.8486	16.269	0	0	0
2014/05/30	R208	07/08/2014	7.81	Put	Bond Future	1,533.4200	1.5334	1,784.3500	1.7844	16.364	0	0	0
2014/05/30	R208	07/08/2014	7.80	Put	Bond Future	1,561.5000	1.5615	1,816.2800	1.8163	16.316	0	0	0
2014/05/30	R208	07/08/2014	7.81	Call	Bond Future	986.4500	0.9864	685.7800	0.6858	(30.480)	0	0	0
2014/05/30	R208	07/08/2014	8.28	Put	Bond Future	570.1800	0.5702	664.8400	0.6648	16.602	0	0	630
2014/05/30	R208	07/08/2014	7.79	Call	Bond Future	944.2300	0.9442	651.2900	0.6513	(31.024)	0	0	0
2014/05/30	R208	06/11/2014	7.46	Call	Bond Future	820.7200	0.8207	624.6700	0.6247	(23.888)	0	0	0
2014/05/30	R208	06/11/2014			Bond Future	8.0100	94.5640	8.1287	94.0041	1.482	0.0000	0.0000	0
2014/05/30	R208	06/11/2014	7.44	Call	Bond Future	792.7200	0.7927	601.2800	0.6013	(24.150)	0	0	0
2014/05/30	R208	06/11/2014	7.45	Call	Bond Future	806.6300	0.8066	612.8900	0.6129	(24.018)	0	0	0
2014/05/30	R208	06/11/2014	8.50	Put	Bond Future	952.7900	0.9528	1,086.1800	1.0862	14.000	0	0	1,520
2014/05/30	R208	06/11/2014	7.44	Put	Bond Future	3,539.8300	3.5398	3,908.2300	3.9082	10.407	0	0	0
2014/05/30	R208	06/11/2014	7.46	Put	Bond Future	3,469.7900	3.4698	3,833.5800	3.8336	10.484	0	0	0
2014/05/30	R208	06/11/2014	8.50	Call	Bond Future	3,238.1200	3.2381	2,811.6700	2.8117	(13.170)	0	0	0
2014/05/30	R208	06/11/2014	7.45	Put	Bond Future	3,504.7100	3.5047	3,870.8100	3.8708	10.446	0	0	0
2014/05/30	R208	05/02/2015	8.51	Call	Bond Future	3,423.0700	3.4231	2,962.0500	2.9620	(13.468)	0	0	0
2014/05/30	R208	05/02/2015			Bond Future	8.0928	96.0592	8.2180	95.4886	1.547	0.0000	0.0000	0
2014/05/30	R208	05/02/2015	8.49	Call	Bond Future	3,366.7900	3.3668	2,908.3200	2.9083	(13.617)	0	0	0
2014/05/30	R208	05/02/2015	8.51	Put	Bond Future	1,538.4000	1.5384	1,647.9600	1.6480	7.122	0	0	0
2014/05/30	R208	05/02/2015	8.50	Put	Bond Future	1,554.8400	1.5548	1,665.5100	1.6655	7.118	0	0	0
2014/05/30	R208	05/02/2015	8.49	Put	Bond Future	1,571.4100	1.5714	1,683.5200	1.6835	7.134	0	0	0
2014/05/30	R208	05/02/2015	8.50	Call	Bond Future	3,394.8800	3.3949	2,934.9700	2.9350	(13.547)	0	0	0
2014/05/30	R209	07/08/2014	9.04	Put	Bond Future	2,007.0400	2.0070	2,323.1700	2.3232	15.751	0	0	0
2014/05/30	R209	07/08/2014			Bond Future	8.9996	76.2715	9.1163	75.4028	1.297	0.0000	0.0000	25,211
2014/05/30	R209	07/08/2014	9.06	Put	Bond Future	1,936.1400	1.9361	2,242.4900	2.2425	15.823	0	0	0
2014/05/30	R209	07/08/2014	9.05	Put	Bond Future	1,971.3500	1.9713	2,282.5800	2.2826	15.788	0	0	0
2014/05/30	R209	07/08/2014	9.05	Call	Bond Future	2,348.1100	2.3481	1,790.7400	1.7907	(23.737)	0	0	0
2014/05/30	R209	07/08/2014	9.06	Call	Bond Future	2,387.3600	2.3874	1,825.1100	1.8251	(23.551)	0	0	0
2014/05/30	R209	07/08/2014	9.04	Call	Bond Future	2,309.2200	2.3092	1,756.7500	1.7568	(23.925)	0	0	0
2014/05/30	R209	06/11/2014	9.50	Call	Bond Future	5,052.0500	5.0520	4,345.0500	4.3450	(13.994)	0	0	0
2014/05/30	R209	06/11/2014	8.95	Call	Bond Future	2,875.9600	2.8760	2,330.7800	2.3308	(18.956)	0	0	2,050
2014/05/30	R209	06/11/2014			Bond Future	9.0706	74.2777	9.1907	73.3960	1.324	0.0000	0.0000	0
2014/05/30	R209	06/11/2014	9.05	Put	Bond Future	3,379.5700	3.3796	3,682.5900	3.6826	8.966	0	0	0
2014/05/30	R209	06/11/2014	9.58	Put	Bond Future	1,782.0400	1.7820	1,938.7700	1.9388	8.795	0	0	907
2014/05/30	R209	06/11/2014	10.00	Call	Bond Future	7,431.0000	7.4310	6,631.6800	6.6317	(10.757)	0	0	0
2014/05/30	R209	06/11/2014	8.99	Put	Bond Future	3,614.4800	3.6145	3,937.4100	3.9374	8.934	0	0	0
2014/05/30	R209	06/11/2014	9.01	Put	Bond Future	3,534.6000	3.5346	3,850.8400	3.8508	8.947	0	0	0
2014/05/30	R209	06/11/2014	10.05	Call	Bond Future	7,678.0000	7.6780	6,871.7200	6.8717	(10.501)	0	0	0
2014/05/30	R209	06/11/2014	9.50	Put	Bond Future	1,973.1600	1.9732	2,147.8200	2.1478	8.852	0	0	5,500
2014/05/30	R209	06/11/2014	8.95	Put	Bond Future	3,778.4500	3.7785	4,114.9300	4.1149	8.905	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
2014/05/30	R209	06/11/2014	9.95	Call	Bond Future	7,181.5900	7.1816	6,389.4900	6.3895	(11.030)	0	0	0
2014/05/30	R209	06/11/2014	9.00	Put	Bond Future	3,574.2800	3.5743	3,893.8600	3.8939	8.941	0	0	0
2014/05/30	R209	06/11/2014	8.50	Call	Bond Future	1,581.2200	1.5812	1,197.7300	1.1977	(24.253)	0	0	5,500
2014/05/30	R209	06/11/2014	10.05	Put	Bond Future	941.5700	0.9416	1,016.9500	1.0169	8.006	0	0	2,050
2014/05/30	R209	06/11/2014	8.99	Call	Bond Future	3,013.1900	3.0132	2,454.4600	2.4545	(18.543)	0	0	0
2014/05/30	R209	06/11/2014	9.05	Call	Bond Future	3,226.5600	3.2266	2,647.9200	2.6479	(17.934)	0	0	2,050
2014/05/30	R209	06/11/2014	9.58	Call	Bond Future	5,412.2900	5.4123	4,687.3600	4.6874	(13.394)	0	0	0
2014/05/30	R209	06/11/2014	10.00	Put	Bond Future	1,014.5300	1.0145	1,096.8700	1.0969	8.116	0	0	1,640
2014/05/30	R209	06/11/2014	9.00	Call	Bond Future	3,047.9900	3.0480	2,485.9100	2.4859	(18.441)	0	0	1,640
2014/05/30	R209	06/11/2014	9.01	Call	Bond Future	3,083.2000	3.0832	2,517.7800	2.5178	(18.339)	0	0	0
2014/05/30	R209	06/11/2014	9.95	Put	Bond Future	1,087.5200	1.0875	1,177.0800	1.1771	8.235	0	0	2,050
2014/05/30	R209	06/11/2014	8.50	Put	Bond Future	6,006.0000	6.0060	6,504.1700	6.5042	8.295	0	0	0
2014/05/30	R209	05/02/2015			Bond Future	9.1373	75.4523	9.2611	74.5552	1.354	0.0000	0.0000	0
2014/05/30	R209	05/02/2015	9.25	Call	Bond Future	4,577.4600	4.5775	3,901.0800	3.9011	(14.776)	0	0	0
2014/05/30	R209	05/02/2015	9.26	Call	Bond Future	4,615.4900	4.6155	3,936.4700	3.9365	(14.712)	0	0	0
2014/05/30	R209	05/02/2015	9.25	Put	Bond Future	3,759.8200	3.7598	3,980.5200	3.9805	5.870	0	0	0
2014/05/30	R209	05/02/2015	9.24	Call	Bond Future	4,539.5700	4.5396	3,865.8400	3.8658	(14.841)	0	0	0
2014/05/30	R209	05/02/2015	9.24	Put	Bond Future	3,793.9300	3.7939	4,017.2800	4.0173	5.887	0	0	0
2014/05/30	R209	05/02/2015	9.26	Put	Bond Future	3,725.9600	3.7260	3,944.0200	3.9440	5.852	0	0	0
2014/05/30	R210	07/08/2014			Bond Future	171.8111	171.8111	170.8654	170.8654	(0.550)	0.0000	0.0000	618
2014/05/30	R210	07/08/2014	159.00	Call	Bond Future	12,811.0800	12.8111	11,865.4000	11.8654	(7.382)	0	0	0
2014/05/30	R210	07/08/2014	159.01	Call	Bond Future	12,801.0800	12.8011	11,855.4000	11.8554	(7.388)	0	0	0
2014/05/30	R210	07/08/2014	158.99	Call	Bond Future	12,821.0800	12.8211	11,875.4000	11.8754	(7.376)	0	0	0
2014/05/30	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R210	06/11/2014			Bond Future	172.3889	172.3889	171.4290	171.4290	(0.557)	0.0000	0.0000	0
2014/05/30	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R210	06/11/2014	169.00	Call	Bond Future	3,388.9300	3.3889	2,429.0300	2.4290	(28.325)	0	0	0
2014/05/30	R210	06/11/2014	169.01	Call	Bond Future	3,378.9300	3.3789	2,419.0300	2.4190	(28.408)	0	0	0
2014/05/30	R210	06/11/2014	168.99	Call	Bond Future	3,398.9300	3.3989	2,439.0300	2.4390	(28.241)	0	0	0
2014/05/30	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R211	07/08/2014			Bond Future	129.4771	129.4771	129.6503	129.6503	0.134	0.0000	0.0000	390
2014/05/30	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R211	07/08/2014	128.00	Call	Bond Future	1,477.0700	1.4771	1,650.2600	1.6503	11.725	0	0	0
2014/05/30	R211	07/08/2014	128.01	Call	Bond Future	1,467.0700	1.4671	1,640.2600	1.6403	11.805	0	0	0
2014/05/30	R211	07/08/2014	127.99	Call	Bond Future	1,487.0700	1.4871	1,660.2600	1.6603	11.646	0	0	0
2014/05/30	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R211	06/11/2014	130.00	Call	Bond Future	1,449.8300	1.4498	1,625.7400	1.6257	12.133	0	0	0
2014/05/30	R211	06/11/2014	130.01	Call	Bond Future	1,439.8300	1.4398	1,615.7400	1.6157	12.217	0	0	0
2014/05/30	R211	06/11/2014			Bond Future	131.4498	131.4498	131.6257	131.6257	0.134	0.0000	0.0000	0
2014/05/30	R211	06/11/2014	129.99	Call	Bond Future	1,459.8300	1.4598	1,635.7400	1.6357	12.050	0	0	0
2014/05/30	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/30	R211	06/11/2014	130.01	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R212	07/08/2014	128.99	Call	Bond Future	5,941.4300	5.9414	5,608.8100	5.6088	(5.598)	0	0	0
2014/05/30	R212	07/08/2014			Bond Future	134.9314	134.9314	134.5988	134.5988	(0.247)	0.0000	0.0000	21,797
2014/05/30	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R212	07/08/2014	129.00	Call	Bond Future	5,931.4300	5.9314	5,598.8100	5.5988	(5.608)	0	0	0
2014/05/30	R212	07/08/2014	129.01	Call	Bond Future	5,921.4300	5.9214	5,588.8100	5.5888	(5.617)	0	0	0
2014/05/30	R212	06/11/2014			Bond Future	136.9873	136.9873	136.6497	136.6497	(0.246)	0.0000	0.0000	0
2014/05/30	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R212	06/11/2014	135.00	Call	Bond Future	1,987.3100	1.9873	1,649.7400	1.6497	(16.986)	0	0	0
2014/05/30	R212	06/11/2014	135.01	Call	Bond Future	1,977.3100	1.9773	1,639.7400	1.6397	(17.072)	0	0	0
2014/05/30	R212	06/11/2014	134.99	Call	Bond Future	1,997.3100	1.9973	1,659.7400	1.6597	(16.901)	0	0	0
2014/05/30	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R213	07/08/2014	8.86	Call	Bond Future	2,343.7200	2.3437	1,798.4400	1.7984	(23.266)	0	0	0
2014/05/30	R213	07/08/2014			Bond Future	8.8072	87.5393	8.9292	86.6150	1.385	0.0000	0.0000	26,107
2014/05/30	R213	07/08/2014	8.84	Call	Bond Future	2,264.1000	2.2641	1,729.5000	1.7295	(23.612)	0	0	0
2014/05/30	R213	07/08/2014	8.85	Call	Bond Future	2,303.7200	2.3037	1,763.7700	1.7638	(23.438)	0	0	0
2014/05/30	R213	07/08/2014	8.84	Put	Bond Future	2,014.2100	2.0142	2,403.9300	2.4039	19.349	0	0	0
2014/05/30	R213	07/08/2014	8.86	Put	Bond Future	1,941.9000	1.9419	2,320.9400	2.3209	19.519	0	0	0
2014/05/30	R213	07/08/2014	8.85	Put	Bond Future	1,977.8200	1.9778	2,362.1900	2.3622	19.434	0	0	0
2014/05/30	R213	06/11/2014	8.84	Call	Bond Future	3,164.7400	3.1647	2,569.5900	2.5696	(18.806)	0	0	0
2014/05/30	R213	06/11/2014	8.85	Put	Bond Future	3,445.5900	3.4456	3,784.9100	3.7849	9.848	0	0	0
2014/05/30	R213	06/11/2014			Bond Future	8.8824	85.3212	9.0081	84.3830	1.415	0.0000	0.0000	0
2014/05/30	R213	06/11/2014	8.85	Call	Bond Future	3,201.4200	3.2014	2,602.4900	2.6025	(18.708)	0	0	0
2014/05/30	R213	06/11/2014	8.86	Call	Bond Future	3,238.3200	3.2383	2,635.6400	2.6356	(18.611)	0	0	0
2014/05/30	R213	06/11/2014	8.84	Put	Bond Future	3,484.5200	3.4845	3,827.6200	3.8276	9.846	0	0	0
2014/05/30	R213	06/11/2014	8.86	Put	Bond Future	3,406.9700	3.4070	3,742.5400	3.7425	9.850	0	0	0
2014/05/30	R213	05/02/2015	9.26	Put	Bond Future	3,181.4100	3.1814	3,410.9700	3.4110	7.216	0	0	0
2014/05/30	R213	05/02/2015			Bond Future	8.9543	86.6701	9.0842	85.7154	1.450	0.0000	0.0000	0
2014/05/30	R213	05/02/2015	9.25	Put	Bond Future	3,211.0000	3.2110	3,443.1700	3.4432	7.230	0	0	0
2014/05/30	R213	05/02/2015	9.24	Put	Bond Future	3,241.0900	3.2411	3,475.3400	3.4753	7.228	0	0	0
2014/05/30	R213	05/02/2015	9.25	Call	Bond Future	5,362.2000	5.3622	4,639.6600	4.6397	(13.475)	0	0	0
2014/05/30	R213	05/02/2015	9.26	Call	Bond Future	5,403.9600	5.4040	4,678.8100	4.6788	(13.419)	0	0	0
2014/05/30	R213	05/02/2015	9.24	Call	Bond Future	5,320.8500	5.3209	4,600.3900	4.6004	(13.540)	0	0	0
2014/05/30	R214	07/08/2014	9.54	Put	Bond Future	1,022.1400	1.0221	1,178.8100	1.1788	15.328	0	0	0
2014/05/30	R214	07/08/2014			Bond Future	9.1245	76.8360	9.2310	76.0169	1.167	0.0000	0.0000	5,228
2014/05/30	R214	07/08/2014	9.56	Put	Bond Future	980.6800	0.9807	1,131.1400	1.1311	15.342	0	0	0
2014/05/30	R214	07/08/2014	9.55	Put	Bond Future	1,001.2300	1.0012	1,154.7800	1.1548	15.336	0	0	0
2014/05/30	R214	07/08/2014	9.56	Call	Bond Future	4,235.9700	4.2360	3,567.3800	3.5674	(15.784)	0	0	0
2014/05/30	R214	07/08/2014	9.54	Call	Bond Future	4,133.2600	4.1333	3,470.8800	3.4709	(16.026)	0	0	0
2014/05/30	R214	07/08/2014	9.55	Call	Bond Future	4,184.5000	4.1845	3,519.0000	3.5190	(15.904)	0	0	0
2014/05/30	R214	06/11/2014	9.64	Call	Bond Future	5,358.5500	5.3586	4,676.6800	4.6767	(12.725)	0	0	0
2014/05/30	R214	06/11/2014			Bond Future	9.1966	74.7090	9.3062	73.8776	1.192	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
2014/05/30	R214	06/11/2014	9.65	Call	Bond Future	5,404.1100	5.4041	4,720.1300	4.7201	(12.657)	0	0	0
2014/05/30	R214	06/11/2014	9.66	Call	Bond Future	5,449.8200	5.4498	4,763.7500	4.7638	(12.589)	0	0	0
2014/05/30	R214	06/11/2014	9.64	Put	Bond Future	2,089.4800	2.0895	2,239.0600	2.2391	7.159	0	0	0
2014/05/30	R214	06/11/2014	9.66	Put	Bond Future	2,039.0800	2.0391	2,184.4600	2.1845	7.130	0	0	0
2014/05/30	R214	06/11/2014	9.65	Put	Bond Future	2,064.1500	2.0641	2,211.6200	2.2116	7.144	0	0	0
2014/05/30	R214	05/02/2015	9.50	Call	Bond Future	5,341.4100	5.3414	4,690.6300	4.6906	(12.184)	0	0	0
2014/05/30	R214	05/02/2015			Bond Future	9.2658	75.8902	9.3789	75.0442	1.220	0.0000	0.0000	0
2014/05/30	R214	05/02/2015	9.51	Call	Bond Future	5,381.8700	5.3819	4,729.0800	4.7291	(12.129)	0	0	0
2014/05/30	R214	05/02/2015	9.49	Call	Bond Future	5,300.8100	5.3008	4,652.3100	4.6523	(12.234)	0	0	0
2014/05/30	R214	05/02/2015	9.50	Put	Bond Future	3,606.6500	3.6067	3,801.8700	3.8019	5.413	0	0	0
2014/05/30	R214	05/02/2015	9.49	Put	Bond Future	3,638.7200	3.6387	3,836.2200	3.8362	5.428	0	0	0
2014/05/30	R214	05/02/2015	9.51	Put	Bond Future	3,574.5600	3.5746	3,767.7700	3.7678	5.405	0	0	0
2014/05/30	R248	07/08/2014			Bond Future	9.1964	99.2978	9.2979	98.3006	1.104	0.0000	0.0000	14,129
2014/05/30	R248	07/08/2014	9.65	Call	Bond Future	4,315.6900	4.3157	3,318.5400	3.3185	(23.105)	0	0	0
2014/05/30	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R248	07/08/2014	9.66	Call	Bond Future	4,406.8700	4.4069	3,409.7200	3.4097	(22.627)	0	0	0
2014/05/30	R248	07/08/2014	9.64	Call	Bond Future	4,224.3500	4.2244	3,227.2000	3.2272	(23.605)	0	0	0
2014/05/30	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R248	06/11/2014			Bond Future	9.2710	96.3721	9.3755	95.3599	1.128	0.0000	0.0000	0
2014/05/30	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R248	06/11/2014	9.72	Call	Bond Future	4,212.8800	4.2129	3,200.7500	3.2007	(24.025)	0	0	0
2014/05/30	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R248	06/11/2014	9.73	Call	Bond Future	4,302.8500	4.3029	3,290.7200	3.2907	(23.522)	0	0	0
2014/05/30	R248	06/11/2014	9.74	Call	Bond Future	4,392.6600	4.3927	3,380.5300	3.3805	(23.041)	0	0	0
2014/05/30	R248	05/02/2015			Bond Future	9.3428	97.8958	9.4508	96.8658	1.156	0.0000	0.0000	0
2014/05/30	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R248	05/02/2015	9.50	Call	Bond Future	1,492.3100	1.4923	462.3400	0.4623	(69.019)	0	0	0
2014/05/30	R248	05/02/2015	9.51	Call	Bond Future	1,585.8300	1.5858	555.8600	0.5559	(64.948)	0	0	0
2014/05/30	R248	05/02/2015	9.49	Call	Bond Future	1,398.6100	1.3986	368.6400	0.3686	(73.642)	0	0	0
2014/05/30	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/30	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													370256