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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/06/2014 TO 05/06/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/05	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/05	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	2025	07/08/2014	109.01	Call	Bond Future	8,061.1200	8.0611	7,648.9200	7.6489	(5.113)	0	0	0
2014/06/05	2025	07/08/2014			Bond Future	117.0711	117.0711	116.6589	116.6589	(0.352)	0.0000	0.0000	0
2014/06/05	2025	07/08/2014	108.99	Call	Bond Future	8,081.1200	8.0811	7,668.9200	7.6689	(5.101)	0	0	0
2014/06/05	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2025	07/08/2014	109.00	Call	Bond Future	8,071.1200	8.0711	7,658.9200	7.6589	(5.107)	0	0	0
2014/06/05	2025	06/11/2014	117.01	Call	Bond Future	1,842.3800	1.8424	1,423.8000	1.4238	(22.720)	0	0	0
2014/06/05	2025	06/11/2014			Bond Future	118.8524	118.8524	118.4338	118.4338	(0.352)	0.0000	0.0000	0
2014/06/05	2025	06/11/2014	116.99	Call	Bond Future	1,862.3800	1.8624	1,443.8000	1.4438	(22.476)	0	0	0
2014/06/05	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2025	06/11/2014	117.00	Call	Bond Future	1,852.3800	1.8524	1,433.8000	1.4338	(22.597)	0	0	0
2014/06/05	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2030	07/08/2014			Bond Future	8.9514	92.3703	8.9095	92.6988	(0.468)	0.0000	0.0000	4,308
2014/06/05	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2030	07/08/2014	8.99	Call	Bond Future	301.0700	0.3011	629.5500	0.6295	109.104	0	0	0
2014/06/05	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2030	07/08/2014	9.00	Call	Bond Future	378.7900	0.3788	707.2700	0.7073	86.718	0	0	0
2014/06/05	2030	07/08/2014	9.01	Call	Bond Future	456.4200	0.4564	784.9000	0.7849	71.969	0	0	0
2014/06/05	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	159.6600	0.1597	100.000	0	0	0
2014/06/05	2030	06/11/2014			Bond Future	9.0326	93.7651	8.9893	94.0986	(0.479)	0.0000	0.0000	0
2014/06/05	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	5.3300	0.0053	100.000	0	0	0
2014/06/05	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	82.5400	0.0825	100.000	0	0	0
2014/06/05	2030	06/11/2014	8.99	Put	Bond Future	328.1100	0.3281	0.0000	0.0000	(100.000)	0	0	0
2014/06/05	2030	06/11/2014	9.01	Put	Bond Future	173.7800	0.1738	0.0000	0.0000	(100.000)	0	0	0
2014/06/05	2030	06/11/2014	9.00	Put	Bond Future	250.9000	0.2509	0.0000	0.0000	(100.000)	0	0	0
2014/06/05	2030	05/02/2015			Bond Future	9.1116	91.2299	9.0674	91.5652	(0.486)	0.0000	0.0000	0
2014/06/05	2030	05/02/2015	9.25	Call	Bond Future	1,037.4000	1.0374	1,372.6700	1.3727	32.318	0	0	0
2014/06/05	2030	05/02/2015	9.24	Call	Bond Future	963.0000	0.9630	1,298.2700	1.2983	34.815	0	0	0
2014/06/05	2030	05/02/2015	9.26	Call	Bond Future	1,111.7100	1.1117	1,446.9800	1.4470	30.158	0	0	0
2014/06/05	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	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
2014/06/05	2037	07/08/2014	9.06	Put	Bond Future	1,341.8200	1.3418	829.7100	0.8297	(38.165)	0	0	0
2014/06/05	2037	07/08/2014			Bond Future	9.2088	93.5929	9.1516	94.1050	(0.621)	0.0000	0.0000	10,102
2014/06/05	2037	07/08/2014	9.05	Put	Bond Future	1,433.1200	1.4331	921.0100	0.9210	(35.734)	0	0	0
2014/06/05	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2037	07/08/2014	9.04	Put	Bond Future	1,524.5600	1.5246	1,012.4500	1.0125	(33.591)	0	0	0
2014/06/05	2037	06/11/2014	9.69	Call	Bond Future	3,432.7600	3.4328	3,952.5600	3.9526	15.142	0	0	0
2014/06/05	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2037	06/11/2014			Bond Future	9.2873	95.0063	9.2284	95.5261	(0.634)	0.0000	0.0000	0
2014/06/05	2037	06/11/2014	9.70	Call	Bond Future	3,515.3700	3.5154	4,035.1700	4.0352	14.786	0	0	0
2014/06/05	2037	06/11/2014	9.71	Call	Bond Future	3,597.8600	3.5979	4,117.6600	4.1177	14.447	0	0	0
2014/06/05	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2037	05/02/2015			Bond Future	9.3638	92.2401	9.3035	92.7646	(0.644)	0.0000	0.0000	0
2014/06/05	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2037	05/02/2015	9.50	Call	Bond Future	1,167.0500	1.1670	1,691.5600	1.6916	44.943	0	0	0
2014/06/05	2037	05/02/2015	9.51	Call	Bond Future	1,251.7900	1.2518	1,776.3000	1.7763	41.901	0	0	0
2014/06/05	2037	05/02/2015	9.49	Call	Bond Future	1,082.1800	1.0822	1,606.6900	1.6067	48.468	0	0	0
2014/06/05	2038	07/08/2014			Bond Future	121.2227	121.2227	121.2624	121.2624	0.033	0.0000	0.0000	725
2014/06/05	2038	07/08/2014	106.00	Call	Bond Future	15,222.6800	15.2227	15,262.3600	15.2624	0.261	0	0	0
2014/06/05	2038	07/08/2014	106.01	Call	Bond Future	15,212.6800	15.2127	15,252.3600	15.2524	0.261	0	0	0
2014/06/05	2038	07/08/2014	105.99	Call	Bond Future	15,232.6800	15.2327	15,272.3600	15.2724	0.260	0	0	0
2014/06/05	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2038	06/11/2014	120.01	Call	Bond Future	3,057.0100	3.0570	3,097.2000	3.0972	1.315	0	0	0
2014/06/05	2038	06/11/2014			Bond Future	123.0670	123.0670	123.1072	123.1072	0.033	0.0000	0.0000	0
2014/06/05	2038	06/11/2014	119.99	Call	Bond Future	3,077.0100	3.0770	3,117.2000	3.1172	1.306	0	0	0
2014/06/05	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2038	06/11/2014	120.00	Call	Bond Future	3,067.0100	3.0670	3,107.2000	3.1072	1.310	0	0	0
2014/06/05	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2046	07/08/2014			Bond Future	120.9611	120.9611	121.0005	121.0005	0.033	0.0000	0.0000	5,218
2014/06/05	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2046	07/08/2014	104.44	Call	Bond Future	16,521.1400	16.5211	16,560.5000	16.5605	0.238	0	0	0
2014/06/05	2046	07/08/2014	104.45	Call	Bond Future	16,511.1400	16.5111	16,550.5000	16.5505	0.238	0	0	0
2014/06/05	2046	07/08/2014	104.43	Call	Bond Future	16,531.1400	16.5311	16,570.5000	16.5705	0.238	0	0	0
2014/06/05	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2046	06/11/2014	104.45	Call	Bond Future	17,005.7200	17.0057	17,045.7600	17.0458	0.235	0	0	0
2014/06/05	2046	06/11/2014			Bond Future	121.4557	121.4557	121.4958	121.4958	0.033	0.0000	0.0000	0
2014/06/05	2046	06/11/2014	104.43	Call	Bond Future	17,025.7200	17.0257	17,065.7600	17.0658	0.235	0	0	0
2014/06/05	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/06/05	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2046	06/11/2014	104.44	Call	Bond Future	17,015.7200	17.0157	17,055.7600	17.0558	0.235	0	0	0
2014/06/05	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2050	07/08/2014			Bond Future	126.5754	126.5754	126.6173	126.6173	0.033	0.0000	0.0000	2,720
2014/06/05	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2050	07/08/2014	112.00	Call	Bond Future	14,575.3800	14.5754	14,617.3200	14.6173	0.288	0	0	0
2014/06/05	2050	07/08/2014	112.01	Call	Bond Future	14,565.3800	14.5654	14,607.3200	14.6073	0.288	0	0	0
2014/06/05	2050	07/08/2014	111.99	Call	Bond Future	14,585.3800	14.5854	14,627.3200	14.6273	0.288	0	0	0
2014/06/05	2050	06/11/2014			Bond Future	128.5010	128.5010	128.5438	128.5438	0.033	0.0000	0.0000	0
2014/06/05	2050	06/11/2014	126.00	Call	Bond Future	2,501.0500	2.5010	2,543.8100	2.5438	1.710	0	0	0
2014/06/05	2050	06/11/2014	126.01	Call	Bond Future	2,491.0500	2.4910	2,533.8100	2.5338	1.717	0	0	0
2014/06/05	2050	06/11/2014	125.99	Call	Bond Future	2,511.0500	2.5110	2,553.8100	2.5538	1.703	0	0	0
2014/06/05	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	AL12	07/08/2014			Index Future	490.7900	490.7900	492.7640	492.7640	0.402	0.0000	0.0000	0
2014/06/05	AL12	06/11/2014			Index Future	498.1970	498.1970	500.1990	500.1990	0.402	0.0000	0.0000	0
2014/06/05	AL12	05/02/2015			Index Future	506.0120	506.0120	508.0280	508.0280	0.398	0.0000	0.0000	0
2014/06/05	AL37	07/08/2014			Index Future	422.5340	422.5340	423.2190	423.2190	0.162	0.0000	0.0000	0
2014/06/05	AL37	06/11/2014			Index Future	428.9110	428.9110	429.6050	429.6050	0.162	0.0000	0.0000	0
2014/06/05	AL7T	07/08/2014			Index Future	495.3590	495.3590	496.8130	496.8130	0.294	0.0000	0.0000	1
2014/06/05	AL7T	06/11/2014			Index Future	502.8340	502.8340	504.3100	504.3100	0.294	0.0000	0.0000	0
2014/06/05	ALBI	07/08/2014			Index Future	450.4310	450.4310	451.6490	451.6490	0.270	0.0000	0.0000	647
2014/06/05	ALBI	06/11/2014			Index Future	457.2280	457.2280	458.4650	458.4650	0.271	0.0000	0.0000	0
2014/06/05	ALBI	05/02/2015			Index Future	464.4010	464.4010	465.6400	465.6400	0.267	0.0000	0.0000	0
2014/06/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/06/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/06/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/05	EL28	07/08/2014	114.00	Call	Bond Future	9,129.0300	9.1290	9,169.2900	9.1693	0.441	0	0	0
2014/06/05	EL28	07/08/2014			Bond Future	123.1290	123.1290	123.1693	123.1693	0.033	0.0000	0.0000	0
2014/06/05	EL28	07/08/2014	114.01	Call	Bond Future	9,119.0300	9.1190	9,159.2900	9.1593	0.441	0	0	0
2014/06/05	EL28	07/08/2014	113.99	Call	Bond Future	9,139.0300	9.1390	9,179.2900	9.1793	0.441	0	0	0
2014/06/05	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	EL28	06/11/2014			Bond Future	123.5210	123.5210	123.5617	123.5617	0.033	0.0000	0.0000	0
2014/06/05	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	EL28	06/11/2014	122.00	Call	Bond Future	1,520.9700	1.5210	1,561.6800	1.5617	2.677	0	0	0
2014/06/05	EL28	06/11/2014	122.01	Call	Bond Future	1,510.9700	1.5110	1,551.6800	1.5517	2.694	0	0	0
2014/06/05	EL28	06/11/2014	121.99	Call	Bond Future	1,530.9700	1.5310	1,571.6800	1.5717	2.659	0	0	0
2014/06/05	ES33	07/08/2014			Bond Future	9.8369	83.0851	9.7897	83.4261	(0.480)	0.0000	0.0000	6,220
2014/06/05	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	ES33	07/08/2014	10.14	Call	Bond Future	2,138.3700	2.1384	2,479.4600	2.4795	15.951	0	0	0
2014/06/05	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	ES33	07/08/2014	10.15	Call	Bond Future	2,207.4000	2.2074	2,548.4900	2.5485	15.452	0	0	0
2014/06/05	ES33	07/08/2014	10.16	Call	Bond Future	2,276.3300	2.2763	2,617.4200	2.6174	14.984	0	0	0
2014/06/05	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	ES33	06/11/2014			Bond Future	9.9408	80.5542	9.8921	80.9003	(0.490)	0.0000	0.0000	0
2014/06/05	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	ES33	06/11/2014	10.29	Call	Bond Future	2,413.7800	2.4138	2,759.9500	2.7600	14.341	0	0	0
2014/06/05	ES33	06/11/2014	10.30	Call	Bond Future	2,481.2300	2.4812	2,827.4000	2.8274	13.952	0	0	0
2014/06/05	ES33	06/11/2014	10.31	Call	Bond Future	2,548.5800	2.5486	2,894.7500	2.8948	13.583	0	0	0
2014/06/05	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	ES33	05/02/2015	10.00	Call	Bond Future	0.0000	0.0000	40.4100	0.0404	100.000	0	0	0
2014/06/05	ES33	05/02/2015			Bond Future	10.0442	81.8188	9.9942	82.1675	(0.497)	0.0000	0.0000	0
2014/06/05	ES33	05/02/2015	10.01	Call	Bond Future	0.0000	0.0000	110.3700	0.1104	100.000	0	0	0
2014/06/05	ES33	05/02/2015	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	ES33	05/02/2015	10.00	Put	Bond Future	308.2800	0.3083	0.0000	0.0000	(100.000)	0	0	0
2014/06/05	ES33	05/02/2015	9.99	Put	Bond Future	378.3300	0.3783	29.6400	0.0296	(92.166)	0	0	0
2014/06/05	ES33	05/02/2015	10.01	Put	Bond Future	238.3200	0.2383	0.0000	0.0000	(100.000)	0	0	0
2014/06/05	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	GOVI	07/08/2014			GOVI	449.4970	449.4970	450.6410	450.6410	0.255	0.0000	0.0000	512
2014/06/05	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	GOVI	07/08/2014	459.99	Put	GOVI	104,930.0000	10.4930	93,490.0000	9.3490	(10.903)	0	0	0
2014/06/05	GOVI	07/08/2014	460.01	Put	GOVI	105,130.0000	10.5130	93,690.0000	9.3690	(10.882)	0	0	0
2014/06/05	GOVI	07/08/2014	460.00	Put	GOVI	105,030.0000	10.5030	93,590.0000	9.3590	(10.892)	0	0	0
2014/06/05	GOVI	06/11/2014	449.01	Call	GOVI	72,700.0000	7.2700	84,310.0000	8.4310	15.970	0	0	0
2014/06/05	GOVI	06/11/2014			GOVI	456.2800	456.2800	457.4410	457.4410	0.254	0.0000	0.0000	28
2014/06/05	GOVI	06/11/2014	448.99	Call	GOVI	72,900.0000	7.2900	84,510.0000	8.4510	15.926	0	0	0
2014/06/05	GOVI	06/11/2014	449.00	Call	GOVI	72,800.0000	7.2800	84,410.0000	8.4410	15.948	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/05	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	GOVI	05/02/2015	459.99	Call	GOVI	34,470.0000	3.4470	46,100.0000	4.6100	33.739	0	0	0
2014/06/05	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	GOVI	05/02/2015			GOVI	463.4370	463.4370	464.6000	464.6000	0.251	0.0000	0.0000	0
2014/06/05	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	GOVI	05/02/2015	460.00	Call	GOVI	34,370.0000	3.4370	46,000.0000	4.6000	33.838	0	0	0
2014/06/05	GOVI	05/02/2015	460.01	Call	GOVI	34,270.0000	3.4270	45,900.0000	4.5900	33.936	0	0	0
2014/06/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/06/05	ICAA	07/08/2014			Can-Do Interest Rate	142.3792	142.3792	142.6379	142.6379	0.182	0.0000	0.0000	635
2014/06/05	IGOV	07/08/2014			Index Future	215.2770	215.2770	215.3190	215.3190	0.020	0.0000	0.0000	1,267
2014/06/05	IGOV	06/11/2014			Index Future	218.5520	218.5520	218.5940	218.5940	0.019	0.0000	0.0000	87
2014/06/05	IGOV	05/02/2015			Index Future	222.0060	222.0060	222.0410	222.0410	0.016	0.0000	0.0000	0
2014/06/05	ILBI	07/08/2014			Index Future	584.2850	584.2850	584.3880	584.3880	0.018	0.0000	0.0000	210
2014/06/05	ILBI	06/11/2014			Index Future	593.1490	593.1490	593.2520	593.2520	0.017	0.0000	0.0000	0
2014/06/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/06/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/06/05	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/06/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/06/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/06/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/06/05	JBAF	18/06/2014			Jibar Tradeable Future	5.8100	94.1900	5.7900	94.2100	(0.344)	0.0000	0.0000	2,000
2014/06/05	JBAF	16/07/2014			Jibar Tradeable Future	5.8600	94.1400	5.8400	94.1600	(0.341)	0.0000	0.0000	545
2014/06/05	JBAF	20/08/2014			Jibar Tradeable Future	6.0700	93.9300	6.0500	93.9500	(0.329)	0.0000	0.0000	0
2014/06/05	JBAF	17/09/2014			Jibar Tradeable Future	6.1300	93.8700	6.1100	93.8900	(0.326)	0.0000	0.0000	1,000
2014/06/05	JBAF	15/10/2014			Jibar Tradeable Future	6.3100	93.6900	6.2800	93.7200	(0.475)	0.0000	0.0000	0
2014/06/05	JBAF	19/11/2014			Jibar Tradeable Future	6.3900	93.6100	6.3600	93.6400	(0.469)	0.0000	0.0000	0
2014/06/05	JBAF	17/12/2014			Jibar Tradeable Future	6.5600	93.4400	6.5200	93.4800	(0.610)	0.0000	0.0000	0
2014/06/05	JBAF	18/03/2015			Jibar Tradeable Future	6.8500	93.1500	6.8100	93.1900	(0.584)	0.0000	0.0000	2,850
2014/06/05	JBAF	17/06/2015			Jibar Tradeable Future	7.1000	92.9000	7.0600	92.9400	(0.563)	0.0000	0.0000	5,000
2014/06/05	JBAF	16/09/2015			Jibar Tradeable Future	7.2800	92.7200	7.2400	92.7600	(0.549)	0.0000	0.0000	0
2014/06/05	JBAF	15/12/2015			Jibar Tradeable Future	7.4400	92.5600	7.4000	92.6000	(0.538)	0.0000	0.0000	0
2014/06/05	JBAF	16/03/2016			Jibar Tradeable Future	7.5900	92.4100	7.5500	92.4500	(0.527)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/05	R023	07/08/2014	8.51	Call	Bond Future	1,985.8800	1.9859	2,154.4800	2.1545	8.490	0	0	0
2014/06/05	R023	07/08/2014			Bond Future	8.3309	99.9643	8.2835	100.2441	(0.569)	0.0000	0.0000	12,508
2014/06/05	R023	07/08/2014	8.49	Call	Bond Future	1,913.9400	1.9139	2,078.9500	2.0790	8.621	0	0	0
2014/06/05	R023	07/08/2014	8.50	Call	Bond Future	1,949.7400	1.9497	2,116.5500	2.1166	8.555	0	0	0
2014/06/05	R023	07/08/2014	8.49	Put	Bond Future	981.6200	0.9816	866.8300	0.8668	(11.694)	0	0	0
2014/06/05	R023	07/08/2014	8.51	Put	Bond Future	937.1800	0.9372	825.9800	0.8260	(11.865)	0	0	0
2014/06/05	R023	07/08/2014	8.50	Put	Bond Future	959.2100	0.9592	846.2200	0.8462	(11.779)	0	0	0
2014/06/05	R023	06/11/2014			Bond Future	8.4244	97.5525	8.3750	97.8364	(0.586)	0.0000	0.0000	0
2014/06/05	R023	06/11/2014	8.59	Put	Bond Future	1,765.8700	1.7659	1,642.1900	1.6422	(7.004)	0	0	0
2014/06/05	R023	06/11/2014	8.61	Put	Bond Future	1,718.0900	1.7181	1,596.6900	1.5967	(7.066)	0	0	0
2014/06/05	R023	06/11/2014	8.59	Call	Bond Future	2,710.3600	2.7104	2,870.6000	2.8706	5.912	0	0	0
2014/06/05	R023	06/11/2014	8.60	Put	Bond Future	1,741.8600	1.7419	1,619.3200	1.6193	(7.035)	0	0	0
2014/06/05	R023	06/11/2014	8.60	Call	Bond Future	2,743.0000	2.7430	2,904.3800	2.9044	5.883	0	0	0
2014/06/05	R023	06/11/2014	8.61	Call	Bond Future	2,775.8400	2.7758	2,938.3600	2.9384	5.855	0	0	0
2014/06/05	R023	05/02/2015			Bond Future	8.5161	99.0836	8.4651	99.3685	(0.598)	0.0000	0.0000	0
2014/06/05	R023	05/02/2015	8.74	Put	Bond Future	2,218.0000	2.2180	2,096.2000	2.0962	(5.491)	0	0	0
2014/06/05	R023	05/02/2015	8.75	Call	Bond Future	3,489.1700	3.4892	3,653.1300	3.6531	4.699	0	0	0
2014/06/05	R023	05/02/2015	8.76	Call	Bond Future	3,521.1800	3.5212	3,686.0200	3.6860	4.681	0	0	0
2014/06/05	R023	05/02/2015	8.74	Call	Bond Future	3,457.3000	3.4573	3,620.3900	3.6204	4.717	0	0	0
2014/06/05	R023	05/02/2015	8.76	Put	Bond Future	2,172.1800	2.1722	2,052.1300	2.0521	(5.527)	0	0	0
2014/06/05	R023	05/02/2015	8.75	Put	Bond Future	2,195.0000	2.1950	2,074.0700	2.0741	(5.509)	0	0	0
2014/06/05	R157	07/08/2014	6.76	Put	Bond Future	256.0200	0.2560	223.5000	0.2235	(12.702)	0	0	0
2014/06/05	R157	07/08/2014			Bond Future	6.8733	112.3465	6.8242	112.4000	(0.714)	0.0000	0.0000	6,048
2014/06/05	R157	07/08/2014	6.75	Put	Bond Future	262.6700	0.2627	229.6700	0.2297	(12.563)	0	0	0
2014/06/05	R157	07/08/2014	6.74	Call	Bond Future	123.9700	0.1240	143.9900	0.1440	16.149	0	0	0
2014/06/05	R157	07/08/2014	6.75	Call	Bond Future	128.1400	0.1281	148.6400	0.1486	15.998	0	0	0
2014/06/05	R157	07/08/2014	6.76	Call	Bond Future	132.4100	0.1324	153.3900	0.1534	15.845	0	0	0
2014/06/05	R157	07/08/2014	6.74	Put	Bond Future	269.4200	0.2694	235.9400	0.2359	(12.427)	0	0	0
2014/06/05	R157	06/11/2014	6.19	Put	Bond Future	832.7700	0.8328	785.6000	0.7856	(5.664)	0	0	0
2014/06/05	R157	06/11/2014			Bond Future	7.1203	107.2293	7.0558	107.2836	(0.906)	0.0000	0.0000	0
2014/06/05	R157	06/11/2014	6.21	Put	Bond Future	818.0200	0.8180	771.1300	0.7711	(5.732)	0	0	0
2014/06/05	R157	06/11/2014	6.20	Put	Bond Future	825.3800	0.8254	778.3500	0.7783	(5.698)	0	0	0
2014/06/05	R157	06/11/2014	6.21	Call	Bond Future	48.3600	0.0484	55.7200	0.0557	15.219	0	0	0
2014/06/05	R157	06/11/2014	6.19	Call	Bond Future	46.1000	0.0461	53.1800	0.0532	15.358	0	0	0
2014/06/05	R157	06/11/2014	6.20	Call	Bond Future	47.2200	0.0472	54.4400	0.0544	15.290	0	0	0
2014/06/05	R157	05/02/2015	8.74	Call	Bond Future	846.2900	0.8463	886.2800	0.8863	4.725	0	0	0
2014/06/05	R157	05/02/2015	8.75	Put	Bond Future	115.2400	0.1152	104.1200	0.1041	(9.649)	0	0	0
2014/06/05	R157	05/02/2015			Bond Future	7.4914	108.9132	7.4044	108.9644	(1.161)	0.0000	0.0000	0
2014/06/05	R157	05/02/2015	8.74	Put	Bond Future	116.5100	0.1165	105.2900	0.1053	(9.630)	0	0	0
2014/06/05	R157	05/02/2015	8.76	Put	Bond Future	113.9900	0.1140	102.9600	0.1030	(9.676)	0	0	0
2014/06/05	R157	05/02/2015	8.75	Call	Bond Future	850.8300	0.8508	890.9200	0.8909	4.712	0	0	0
2014/06/05	R157	05/02/2015	8.76	Call	Bond Future	855.3800	0.8554	895.5600	0.8956	4.697	0	0	0
2014/06/05	R186	07/08/2014	8.31	Call	Bond Future	1,471.5700	1.4716	1,647.9000	1.6479	11.982	0	0	0
2014/06/05	R186	07/08/2014	8.43	Put	Bond Future	2,041.3100	2.0413	1,813.5900	1.8136	(11.156)	0	0	105
2014/06/05	R186	07/08/2014	8.70	Put	Bond Future	1,109.5300	1.1095	958.6900	0.9587	(13.595)	0	0	1,000
2014/06/05	R186	07/08/2014			Bond Future	8.4429	117.0655	8.3907	117.5051	(0.619)	0.0000	0.0000	46,297

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/05	R186	07/08/2014	7.60	Put	Bond Future	7,533.8500	7.5338	7,122.5400	7.1225	(5.459)	0	0	0
2014/06/05	R186	07/08/2014	8.00	Call	Bond Future	632.5600	0.6326	726.5300	0.7265	14.856	0	0	105
2014/06/05	R186	07/08/2014	8.92	Put	Bond Future	627.7600	0.6278	529.1400	0.5291	(15.710)	0	0	840
2014/06/05	R186	07/08/2014	8.29	Call	Bond Future	1,402.2600	1.4023	1,572.7600	1.5728	12.159	0	0	0
2014/06/05	R186	07/08/2014	8.25	Call	Bond Future	1,269.8400	1.2698	1,428.8000	1.4288	12.518	0	0	1,200
2014/06/05	R186	07/08/2014	8.30	Call	Bond Future	1,436.6500	1.4366	1,610.0500	1.6100	12.070	0	0	0
2014/06/05	R186	07/08/2014	8.29	Put	Bond Future	2,695.6500	2.6956	2,426.6100	2.4266	(9.981)	0	0	0
2014/06/05	R186	07/08/2014	9.20	Put	Bond Future	276.1400	0.2761	224.9900	0.2250	(18.523)	0	0	2,100
2014/06/05	R186	07/08/2014	7.60	Call	Bond Future	148.9000	0.1489	177.1300	0.1771	18.959	0	0	210
2014/06/05	R186	07/08/2014	8.00	Put	Bond Future	4,434.1700	4.4342	4,088.6000	4.0886	(7.793)	0	0	0
2014/06/05	R186	07/08/2014	8.31	Put	Bond Future	2,594.6800	2.5947	2,331.4700	2.3315	(10.144)	0	0	0
2014/06/05	R186	07/08/2014	8.92	Call	Bond Future	4,536.2900	4.5363	4,877.2100	4.8772	7.515	0	0	0
2014/06/05	R186	07/08/2014	8.30	Put	Bond Future	2,644.8600	2.6449	2,378.7200	2.3787	(10.063)	0	0	0
2014/06/05	R186	07/08/2014	9.20	Call	Bond Future	6,392.9500	6.3929	6,781.3400	6.7813	6.075	0	0	0
2014/06/05	R186	07/08/2014	8.43	Call	Bond Future	1,932.6500	1.9326	2,144.4700	2.1445	10.960	0	0	0
2014/06/05	R186	07/08/2014	8.70	Call	Bond Future	3,238.9300	3.2389	3,527.6300	3.5276	8.913	0	0	0
2014/06/05	R186	07/08/2014	8.25	Put	Bond Future	2,904.8200	2.9048	2,624.2400	2.6242	(9.659)	0	0	0
2014/06/05	R186	06/11/2014	8.14	Call	Bond Future	1,797.4500	1.7975	1,950.5900	1.9506	8.520	0	0	0
2014/06/05	R186	06/11/2014	8.15	Put	Bond Future	4,953.4800	4.9535	4,662.3000	4.6623	(5.878)	0	0	0
2014/06/05	R186	06/11/2014			Bond Future	8.5236	118.8324	8.4694	119.2785	(0.635)	0.0000	0.0000	0
2014/06/05	R186	06/11/2014	9.17	Call	Bond Future	6,388.7000	6.3887	6,719.8700	6.7199	5.184	0	0	0
2014/06/05	R186	06/11/2014	8.15	Call	Bond Future	1,826.9200	1.8269	1,981.8500	1.9819	8.480	0	0	0
2014/06/05	R186	06/11/2014	8.16	Call	Bond Future	1,856.7100	1.8567	2,013.4200	2.0134	8.440	0	0	0
2014/06/05	R186	06/11/2014	9.17	Put	Bond Future	1,245.0100	1.2450	1,130.0700	1.1301	(9.232)	0	0	2,010
2014/06/05	R186	06/11/2014	8.14	Put	Bond Future	5,009.3200	5.0093	4,716.3500	4.7163	(5.848)	0	0	0
2014/06/05	R186	06/11/2014	8.16	Put	Bond Future	4,898.0500	4.8981	4,608.6500	4.6087	(5.908)	0	0	0
2014/06/05	R186	05/02/2015			Bond Future	8.6002	115.4018	8.5445	115.8507	(0.647)	0.0000	0.0000	0
2014/06/05	R186	05/02/2015	8.75	Call	Bond Future	4,603.5600	4.6036	4,853.0700	4.8531	5.420	0	0	0
2014/06/05	R186	05/02/2015	8.76	Call	Bond Future	4,647.5900	4.6476	4,898.5000	4.8985	5.399	0	0	0
2014/06/05	R186	05/02/2015	8.74	Call	Bond Future	4,559.7500	4.5598	4,807.8500	4.8079	5.441	0	0	0
2014/06/05	R186	05/02/2015	8.76	Put	Bond Future	3,371.9900	3.3720	3,174.0400	3.1740	(5.870)	0	0	0
2014/06/05	R186	05/02/2015	8.75	Put	Bond Future	3,407.2000	3.4072	3,207.8500	3.2079	(5.851)	0	0	0
2014/06/05	R186	05/02/2015	8.74	Put	Bond Future	3,442.7000	3.4427	3,241.9400	3.2419	(5.831)	0	0	0
2014/06/05	R197	07/08/2014			Bond Future	284.6048	284.6048	284.6950	284.6950	0.032	0.0000	0.0000	905
2014/06/05	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R197	07/08/2014	270.00	Call	Bond Future	14,604.7600	14.6048	14,695.0400	14.6950	0.618	0	0	0
2014/06/05	R197	07/08/2014	270.01	Call	Bond Future	14,594.7600	14.5948	14,685.0400	14.6850	0.619	0	0	0
2014/06/05	R197	07/08/2014	269.99	Call	Bond Future	14,614.7600	14.6148	14,705.0400	14.7050	0.618	0	0	0
2014/06/05	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R197	06/11/2014			Bond Future	288.9343	288.9343	289.0257	289.0257	0.032	0.0000	0.0000	0
2014/06/05	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R197	06/11/2014	285.00	Call	Bond Future	3,934.3000	3.9343	4,025.7200	4.0257	2.324	0	0	0
2014/06/05	R197	06/11/2014	285.01	Call	Bond Future	3,924.3000	3.9243	4,015.7200	4.0157	2.330	0	0	0
2014/06/05	R197	06/11/2014	284.99	Call	Bond Future	3,944.3000	3.9443	4,035.7200	4.0357	2.318	0	0	0
2014/06/05	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/05	R201	07/08/2014	5.31	Put	Bond Future	342.4700		0.3425	325.6000	0.3256	(4.926)	0	0	0
2014/06/05	R201	07/08/2014			Bond Future	6.0745		102.1480	6.0145	102.1695	(0.988)	0.0000	0.0000	0
2014/06/05	R201	07/08/2014	5.30	Put	Bond Future	345.1400		0.3451	328.2200	0.3282	(4.902)	0	0	0
2014/06/05	R201	07/08/2014	5.31	Call	Bond Future	67.4200		0.0674	72.0900	0.0721	6.927	0	0	0
2014/06/05	R201	07/08/2014	5.29	Call	Bond Future	65.5600		0.0656	70.1300	0.0701	6.971	0	0	0
2014/06/05	R201	07/08/2014	5.30	Call	Bond Future	66.4900		0.0665	71.1100	0.0711	6.948	0	0	0
2014/06/05	R201	07/08/2014	5.29	Put	Bond Future	347.8200		0.3478	330.8500	0.3309	(4.879)	0	0	0
2014/06/05	R202	07/08/2014	207.99	Call	Bond Future	20,287.6300		20.2876	20,356.3900	20.3564	0.339	0	0	0
2014/06/05	R202	07/08/2014	208.00	Put	Bond Future	66.5000		0.0665	61.8100	0.0618	(7.053)	0	0	0
2014/06/05	R202	07/08/2014			Bond Future	228.2113		228.2113	228.2848	228.2848	0.032	0.0000	0.0000	44,627
2014/06/05	R202	07/08/2014	207.99	Put	Bond Future	66.3000		0.0663	61.6300	0.0616	(7.044)	0	0	0
2014/06/05	R202	07/08/2014	208.01	Put	Bond Future	66.6900		0.0667	62.0000	0.0620	(7.033)	0	0	0
2014/06/05	R202	07/08/2014	208.00	Call	Bond Future	20,277.8300		20.2778	20,346.5700	20.3466	0.339	0	0	0
2014/06/05	R202	07/08/2014	208.01	Call	Bond Future	20,268.0200		20.2680	20,336.7600	20.3368	0.339	0	0	0
2014/06/05	R202	06/11/2014	226.99	Call	Bond Future	4,692.7100		4.6927	4,767.3200	4.7673	1.590	0	0	0
2014/06/05	R202	06/11/2014			Bond Future	231.6827		231.6827	231.7573	231.7573	0.032	0.0000	0.0000	0
2014/06/05	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R202	06/11/2014	227.00	Call	Bond Future	4,682.7100		4.6827	4,757.3200	4.7573	1.593	0	0	0
2014/06/05	R202	06/11/2014	227.01	Call	Bond Future	4,672.7100		4.6727	4,747.3200	4.7473	1.597	0	0	0
2014/06/05	R203	07/08/2014	7.30	Call	Bond Future	283.7200		0.2837	322.8100	0.3228	13.778	0	0	0
2014/06/05	R203	07/08/2014			Bond Future	7.4998		105.3882	7.4557	105.5094	(0.587)	0.0000	0.0000	24,701
2014/06/05	R203	07/08/2014	7.31	Call	Bond Future	293.1700		0.2932	333.2200	0.3332	13.661	0	0	0
2014/06/05	R203	07/08/2014	6.84	Put	Bond Future	1,876.4200		1.8764	1,763.4200	1.7634	(6.022)	0	0	0
2014/06/05	R203	07/08/2014	7.29	Put	Bond Future	853.5400		0.8535	770.4100	0.7704	(9.739)	0	0	0
2014/06/05	R203	07/08/2014	7.31	Put	Bond Future	816.8600		0.8169	735.6200	0.7356	(9.945)	0	0	0
2014/06/05	R203	07/08/2014	7.29	Call	Bond Future	274.4700		0.2745	312.6300	0.3126	13.903	0	0	0
2014/06/05	R203	07/08/2014	7.30	Put	Bond Future	835.0900		0.8351	752.8900	0.7529	(9.843)	0	0	0
2014/06/05	R203	07/08/2014	6.84	Call	Bond Future	41.4000		0.0414	49.6900	0.0497	20.024	0	0	46
2014/06/05	R203	06/11/2014	6.86	Call	Bond Future	172.0200		0.1720	191.4100	0.1914	11.272	0	0	0
2014/06/05	R203	06/11/2014			Bond Future	7.6399		102.8153	7.5914	102.9383	(0.634)	0.0000	0.0000	0
2014/06/05	R203	06/11/2014	6.98	Call	Bond Future	230.3900		0.2304	254.7900	0.2548	10.591	0	0	14
2014/06/05	R203	06/11/2014	6.84	Call	Bond Future	163.6000		0.1636	182.2200	0.1822	11.381	0	0	45
2014/06/05	R203	06/11/2014	6.85	Call	Bond Future	167.7700		0.1678	186.7700	0.1868	11.325	0	0	0
2014/06/05	R203	06/11/2014	6.98	Put	Bond Future	1,922.8000		1.9228	1,824.1200	1.8241	(5.132)	0	0	0
2014/06/05	R203	06/11/2014	6.84	Put	Bond Future	2,219.5900		2.2196	2,115.1300	2.1151	(4.706)	0	0	0
2014/06/05	R203	06/11/2014	6.86	Put	Bond Future	2,175.9700		2.1760	2,072.2800	2.0723	(4.765)	0	0	0
2014/06/05	R203	06/11/2014	6.85	Put	Bond Future	2,197.7400		2.1977	2,093.6600	2.0937	(4.736)	0	0	0
2014/06/05	R203	05/02/2015	7.69	Call	Bond Future	933.0600		0.9331	989.1600	0.9892	6.012	0	0	55
2014/06/05	R203	05/02/2015			Bond Future	7.7869		104.4292	7.7347	104.5505	(0.670)	0.0000	0.0000	0
2014/06/05	R203	05/02/2015	8.34	Put	Bond Future	550.0800		0.5501	511.2300	0.5112	(7.063)	0	0	0
2014/06/05	R203	05/02/2015	8.35	Call	Bond Future	1,841.0400		1.8410	1,923.8600	1.9239	4.499	0	0	0
2014/06/05	R203	05/02/2015	8.36	Call	Bond Future	1,857.2400		1.8572	1,940.4200	1.9404	4.479	0	0	0
2014/06/05	R203	05/02/2015	8.34	Call	Bond Future	1,824.8900		1.8249	1,907.3500	1.9074	4.519	0	0	0

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2014/06/05	R203	05/02/2015	8.36	Put	Bond Future	536.7200	0.5367	498.5900	0.4986	(7.104)	0	0	0
2014/06/05	R203	05/02/2015	7.69	Put	Bond Future	1,158.4200	1.1584	1,093.2100	1.0932	(5.629)	0	0	0
2014/06/05	R203	05/02/2015	8.35	Put	Bond Future	543.3700	0.5434	504.8800	0.5049	(7.084)	0	0	0
2014/06/05	R204	07/08/2014			Bond Future	7.7045	102.1979	7.6717	102.3183	(0.426)	0.0000	0.0000	15,311
2014/06/05	R204	07/08/2014	7.44	Put	Bond Future	1,339.5900	1.3396	1,252.0200	1.2520	(6.537)	0	0	0
2014/06/05	R204	07/08/2014	7.46	Put	Bond Future	1,288.7200	1.2887	1,202.7600	1.2028	(6.670)	0	0	0
2014/06/05	R204	07/08/2014	7.45	Put	Bond Future	1,314.0200	1.3140	1,227.2500	1.2272	(6.603)	0	0	0
2014/06/05	R204	07/08/2014	7.46	Call	Bond Future	386.8300	0.3868	421.3100	0.4213	8.913	0	0	0
2014/06/05	R204	07/08/2014	7.78	Call	Bond Future	909.5500	0.9095	972.7700	0.9728	6.951	0	0	0
2014/06/05	R204	07/08/2014	7.44	Call	Bond Future	363.4900	0.3635	396.3600	0.3964	9.043	0	0	0
2014/06/05	R204	07/08/2014	7.78	Put	Bond Future	632.9400	0.6329	575.7200	0.5757	(9.040)	0	0	530
2014/06/05	R204	07/08/2014	7.45	Call	Bond Future	375.0300	0.3750	408.7000	0.4087	8.978	0	0	0
2014/06/05	R204	06/11/2014	7.99	Put	Bond Future	925.3300	0.9253	871.7100	0.8717	(5.795)	0	0	1,270
2014/06/05	R204	06/11/2014			Bond Future	7.8184	103.7403	7.7833	103.8625	(0.450)	0.0000	0.0000	0
2014/06/05	R204	06/11/2014	6.99	Put	Bond Future	3,171.2100	3.1712	3,067.0900	3.0671	(3.283)	0	0	0
2014/06/05	R204	06/11/2014	7.01	Put	Bond Future	3,111.3500	3.1113	3,007.9500	3.0080	(3.323)	0	0	0
2014/06/05	R204	06/11/2014	6.99	Call	Bond Future	243.4400	0.2434	261.4700	0.2615	7.406	0	0	0
2014/06/05	R204	06/11/2014	7.00	Put	Bond Future	3,141.2200	3.1412	3,037.4600	3.0375	(3.303)	0	0	0
2014/06/05	R204	06/11/2014	7.99	Call	Bond Future	1,518.9500	1.5190	1,587.4800	1.5875	4.512	0	0	0
2014/06/05	R204	06/11/2014	7.00	Call	Bond Future	249.4000	0.2494	267.7900	0.2678	7.374	0	0	0
2014/06/05	R204	06/11/2014	7.01	Call	Bond Future	255.4800	0.2555	274.2300	0.2742	7.339	0	0	0
2014/06/05	R204	05/02/2015			Bond Future	7.9302	101.3336	7.8935	101.4540	(0.463)	0.0000	0.0000	0
2014/06/05	R204	05/02/2015	8.25	Call	Bond Future	2,108.5100	2.1085	2,180.2000	2.1802	3.400	0	0	0
2014/06/05	R204	05/02/2015	8.26	Call	Bond Future	2,128.5900	2.1286	2,200.6700	2.2007	3.386	0	0	0
2014/06/05	R204	05/02/2015	8.24	Call	Bond Future	2,088.5300	2.0885	2,159.8300	2.1598	3.414	0	0	0
2014/06/05	R204	05/02/2015	8.26	Put	Bond Future	1,055.0100	1.0550	1,006.6800	1.0067	(4.581)	0	0	0
2014/06/05	R204	05/02/2015	8.25	Put	Bond Future	1,067.2700	1.0673	1,018.5500	1.0186	(4.565)	0	0	0
2014/06/05	R204	05/02/2015	8.24	Put	Bond Future	1,079.6400	1.0796	1,030.5300	1.0305	(4.549)	0	0	0
2014/06/05	R207	07/08/2014	7.69	Call	Bond Future	470.5900	0.4706	524.0100	0.5240	11.352	0	0	0
2014/06/05	R207	07/08/2014	7.70	Put	Bond Future	1,601.6400	1.6016	1,473.4700	1.4735	(8.002)	0	0	0
2014/06/05	R207	07/08/2014			Bond Future	7.9607	97.4607	7.9178	97.6434	(0.539)	0.0000	0.0000	30,770
2014/06/05	R207	07/08/2014	7.70	Call	Bond Future	484.4100	0.4844	539.0000	0.5390	11.269	0	0	0
2014/06/05	R207	07/08/2014	7.71	Call	Bond Future	498.5000	0.4985	554.2800	0.5543	11.190	0	0	0
2014/06/05	R207	07/08/2014	7.69	Put	Bond Future	1,630.9800	1.6310	1,501.6400	1.5016	(7.930)	0	0	0
2014/06/05	R207	07/08/2014	7.71	Put	Bond Future	1,572.5900	1.5726	1,445.6100	1.4456	(8.075)	0	0	0
2014/06/05	R207	06/11/2014	7.36	Put	Bond Future	3,372.3800	3.3724	3,225.0400	3.2250	(4.369)	0	0	0
2014/06/05	R207	06/11/2014			Bond Future	8.0654	98.9320	8.0200	99.1175	(0.563)	0.0000	0.0000	0
2014/06/05	R207	06/11/2014	7.35	Put	Bond Future	3,405.6300	3.4056	3,257.6800	3.2577	(4.344)	0	0	0
2014/06/05	R207	06/11/2014	7.36	Call	Bond Future	441.4400	0.4414	479.6200	0.4796	8.649	0	0	0
2014/06/05	R207	06/11/2014	7.34	Call	Bond Future	423.4500	0.4234	460.4100	0.4604	8.728	0	0	0
2014/06/05	R207	06/11/2014	7.35	Call	Bond Future	432.3700	0.4324	469.9400	0.4699	8.689	0	0	0
2014/06/05	R207	06/11/2014	7.34	Put	Bond Future	3,439.0500	3.4390	3,290.4900	3.2905	(4.320)	0	0	0
2014/06/05	R207	05/02/2015	8.49	Put	Bond Future	1,339.2700	1.3393	1,265.3300	1.2653	(5.521)	0	0	0
2014/06/05	R207	05/02/2015			Bond Future	8.1691	96.8435	8.1218	97.0283	(0.579)	0.0000	0.0000	0
2014/06/05	R207	05/02/2015	8.51	Put	Bond Future	1,310.1300	1.3101	1,237.3200	1.2373	(5.557)	0	0	0
2014/06/05	R207	05/02/2015	8.50	Call	Bond Future	2,605.2800	2.6053	2,716.7600	2.7168	4.279	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/05	R207	05/02/2015	8.51	Call	Bond Future	2,629.1500	2.6292	2,741.2000	2.7412	4.262	0	0	0
2014/06/05	R207	05/02/2015	8.49	Call	Bond Future	2,581.5100	2.5815	2,692.4300	2.6924	4.297	0	0	0
2014/06/05	R207	05/02/2015	8.50	Put	Bond Future	1,324.6400	1.3246	1,251.2600	1.2513	(5.540)	0	0	0
2014/06/05	R208	07/08/2014	8.28	Call	Bond Future	1,569.5900	1.5696	1,709.3400	1.7093	8.904	0	0	0
2014/06/05	R208	07/08/2014			Bond Future	8.1065	95.6021	8.0588	95.8330	(0.588)	0.0000	0.0000	13,421
2014/06/05	R208	07/08/2014	7.80	Call	Bond Future	502.4800	0.5025	566.8000	0.5668	12.801	0	0	0
2014/06/05	R208	07/08/2014	7.79	Put	Bond Future	2,035.3400	2.0353	1,867.3400	1.8673	(8.254)	0	0	0
2014/06/05	R208	07/08/2014	7.81	Put	Bond Future	1,965.8300	1.9658	1,800.6500	1.8006	(8.403)	0	0	0
2014/06/05	R208	07/08/2014	7.80	Put	Bond Future	2,000.4200	2.0004	1,833.8200	1.8338	(8.328)	0	0	0
2014/06/05	R208	07/08/2014	7.81	Call	Bond Future	517.2200	0.5172	582.9600	0.5830	12.710	0	0	0
2014/06/05	R208	07/08/2014	8.28	Put	Bond Future	734.4500	0.7344	643.2800	0.6433	(12.413)	0	0	630
2014/06/05	R208	07/08/2014	7.79	Call	Bond Future	488.0300	0.4880	550.9500	0.5509	12.893	0	0	0
2014/06/05	R208	06/11/2014	7.46	Call	Bond Future	505.3200	0.5053	552.9000	0.5529	9.416	0	0	0
2014/06/05	R208	06/11/2014			Bond Future	8.2049	93.6467	8.1549	93.8811	(0.610)	0.0000	0.0000	0
2014/06/05	R208	06/11/2014	7.44	Call	Bond Future	484.9900	0.4850	531.0700	0.5311	9.501	0	0	0
2014/06/05	R208	06/11/2014	7.45	Call	Bond Future	495.0700	0.4951	541.9100	0.5419	9.461	0	0	0
2014/06/05	R208	06/11/2014	8.50	Put	Bond Future	1,166.0900	1.1661	1,076.4100	1.0764	(7.691)	0	0	1,520
2014/06/05	R208	06/11/2014	7.44	Put	Bond Future	4,149.3700	4.1494	3,961.0800	3.9611	(4.538)	0	0	0
2014/06/05	R208	06/11/2014	7.46	Put	Bond Future	4,071.6600	4.0717	3,884.8700	3.8849	(4.588)	0	0	0
2014/06/05	R208	06/11/2014	8.50	Call	Bond Future	2,534.1500	2.5341	2,678.8400	2.6788	5.710	0	0	0
2014/06/05	R208	06/11/2014	7.45	Put	Bond Future	4,110.4200	4.1104	3,922.8900	3.9229	(4.562)	0	0	0
2014/06/05	R208	05/02/2015	8.51	Call	Bond Future	2,698.7800	2.6988	2,832.3100	2.8323	4.948	0	0	0
2014/06/05	R208	05/02/2015			Bond Future	8.3001	95.1168	8.2483	95.3515	(0.625)	0.0000	0.0000	0
2014/06/05	R208	05/02/2015	8.49	Call	Bond Future	2,647.2300	2.6472	2,779.2700	2.7793	4.988	0	0	0
2014/06/05	R208	05/02/2015	8.51	Put	Bond Future	1,756.5400	1.7565	1,655.3900	1.6554	(5.758)	0	0	0
2014/06/05	R208	05/02/2015	8.50	Put	Bond Future	1,775.1800	1.7752	1,673.2900	1.6733	(5.740)	0	0	0
2014/06/05	R208	05/02/2015	8.49	Put	Bond Future	1,794.2800	1.7943	1,691.6400	1.6916	(5.720)	0	0	0
2014/06/05	R208	05/02/2015	8.50	Call	Bond Future	2,672.7900	2.6728	2,805.5800	2.8056	4.968	0	0	0
2014/06/05	R209	07/08/2014	9.04	Put	Bond Future	2,294.6400	2.2946	2,095.7500	2.0957	(8.668)	0	0	0
2014/06/05	R209	07/08/2014	9.06	Put	Bond Future	2,211.9900	2.2120	2,017.3500	2.0174	(8.799)	0	0	0
2014/06/05	R209	07/08/2014			Bond Future	9.1376	75.2465	9.0908	75.5915	(0.512)	0.0000	0.0000	25,211
2014/06/05	R209	07/08/2014	9.05	Put	Bond Future	2,253.0500	2.2531	2,056.2900	2.0563	(8.733)	0	0	0
2014/06/05	R209	07/08/2014	9.05	Call	Bond Future	1,604.8400	1.6048	1,753.0900	1.7531	9.238	0	0	0
2014/06/05	R209	07/08/2014	9.06	Call	Bond Future	1,638.2400	1.6382	1,788.6100	1.7886	9.179	0	0	0
2014/06/05	R209	07/08/2014	9.04	Call	Bond Future	1,571.8500	1.5719	1,717.9700	1.7180	9.296	0	0	0
2014/06/05	R209	06/11/2014	9.50	Call	Bond Future	4,153.6100	4.1536	4,366.4500	4.3664	5.124	0	0	0
2014/06/05	R209	06/11/2014	8.95	Call	Bond Future	2,167.7600	2.1678	2,308.1700	2.3082	6.477	0	0	2,050
2014/06/05	R209	06/11/2014			Bond Future	9.2127	73.2357	9.1646	73.5858	(0.522)	0.0000	0.0000	0
2014/06/05	R209	06/11/2014	9.05	Put	Bond Future	3,672.7100	3.6727	3,476.3900	3.4764	(5.345)	0	0	0
2014/06/05	R209	06/11/2014	9.58	Put	Bond Future	1,905.0300	1.9050	1,777.4200	1.7774	(6.699)	0	0	907
2014/06/05	R209	06/11/2014	10.00	Call	Bond Future	6,433.3800	6.4334	6,700.7000	6.7007	4.155	0	0	0
2014/06/05	R209	06/11/2014	8.99	Put	Bond Future	3,931.6100	3.9316	3,727.2000	3.7272	(5.199)	0	0	0
2014/06/05	R209	06/11/2014	9.01	Put	Bond Future	3,843.7100	3.8437	3,641.9900	3.6420	(5.248)	0	0	0
2014/06/05	R209	06/11/2014	10.05	Call	Bond Future	6,673.8400	6.6738	6,945.8700	6.9459	4.076	0	0	0
2014/06/05	R209	06/11/2014	9.50	Put	Bond Future	2,116.7300	2.1167	1,979.3900	1.9794	(6.488)	0	0	5,500
2014/06/05	R209	06/11/2014	8.95	Put	Bond Future	4,112.2600	4.1123	3,902.4900	3.9025	(5.101)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/05	R209	06/11/2014	9.95	Call	Bond Future	6,190.9500	6.1910	6,453.5600	6.4536	4.242	0	0	0
2014/06/05	R209	06/11/2014	9.00	Put	Bond Future	3,887.2900	3.8873	3,684.2300	3.6842	(5.224)	0	0	0
2014/06/05	R209	06/11/2014	8.50	Call	Bond Future	1,077.5600	1.0776	1,161.4100	1.1614	7.781	0	0	5,500
2014/06/05	R209	06/11/2014	10.05	Put	Bond Future	979.4200	0.9794	901.2700	0.9013	(7.979)	0	0	2,050
2014/06/05	R209	06/11/2014	8.99	Call	Bond Future	2,288.3100	2.2883	2,434.0800	2.4341	6.370	0	0	0
2014/06/05	R209	06/11/2014	9.05	Call	Bond Future	2,477.6900	2.4777	2,631.5500	2.6315	6.210	0	0	2,050
2014/06/05	R209	06/11/2014	9.58	Call	Bond Future	4,493.2700	4.4933	4,715.8400	4.7158	4.953	0	0	0
2014/06/05	R209	06/11/2014	10.00	Put	Bond Future	1,058.9200	1.0589	976.0600	0.9761	(7.825)	0	0	1,640
2014/06/05	R209	06/11/2014	9.00	Call	Bond Future	2,318.9900	2.3190	2,466.1100	2.4661	6.344	0	0	1,640
2014/06/05	R209	06/11/2014	9.01	Call	Bond Future	2,350.3000	2.3503	2,498.7600	2.4988	6.317	0	0	0
2014/06/05	R209	06/11/2014	9.95	Put	Bond Future	1,138.8900	1.1389	1,051.3200	1.0513	(7.689)	0	0	2,050
2014/06/05	R209	06/11/2014	8.50	Put	Bond Future	6,544.3500	6.5443	6,278.0200	6.2780	(4.070)	0	0	0
2014/06/05	R209	05/02/2015			Bond Future	9.2847	74.3854	9.2356	74.7384	(0.529)	0.0000	0.0000	0
2014/06/05	R209	05/02/2015	9.25	Call	Bond Future	3,761.3300	3.7613	3,938.0700	3.9381	4.699	0	0	0
2014/06/05	R209	05/02/2015	9.26	Call	Bond Future	3,796.4800	3.7965	3,974.2600	3.9743	4.683	0	0	0
2014/06/05	R209	05/02/2015	9.25	Put	Bond Future	4,010.5400	4.0105	3,834.2800	3.8343	(4.395)	0	0	0
2014/06/05	R209	05/02/2015	9.24	Call	Bond Future	3,726.3400	3.7263	3,902.0400	3.9020	4.715	0	0	0
2014/06/05	R209	05/02/2015	9.24	Put	Bond Future	4,047.5500	4.0475	3,870.2500	3.8702	(4.380)	0	0	0
2014/06/05	R209	05/02/2015	9.26	Put	Bond Future	3,973.8000	3.9738	3,798.5800	3.7986	(4.409)	0	0	0
2014/06/05	R210	07/08/2014			Bond Future	170.9411	170.9411	170.9962	170.9962	0.032	0.0000	0.0000	618
2014/06/05	R210	07/08/2014	159.00	Call	Bond Future	11,941.0800	11.9411	11,996.1900	11.9962	0.462	0	0	0
2014/06/05	R210	07/08/2014	159.01	Call	Bond Future	11,931.0800	11.9311	11,986.1900	11.9862	0.462	0	0	0
2014/06/05	R210	07/08/2014	158.99	Call	Bond Future	11,951.0800	11.9511	12,006.1900	12.0062	0.461	0	0	0
2014/06/05	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R210	06/11/2014			Bond Future	171.5021	171.5021	171.5580	171.5580	0.033	0.0000	0.0000	0
2014/06/05	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R210	06/11/2014	169.00	Call	Bond Future	2,502.0500	2.5021	2,557.9600	2.5580	2.235	0	0	0
2014/06/05	R210	06/11/2014	169.01	Call	Bond Future	2,492.0500	2.4921	2,547.9600	2.5480	2.244	0	0	0
2014/06/05	R210	06/11/2014	168.99	Call	Bond Future	2,512.0500	2.5121	2,567.9600	2.5680	2.226	0	0	0
2014/06/05	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R211	07/08/2014			Bond Future	130.0118	130.0118	130.2851	130.2851	0.210	0.0000	0.0000	390
2014/06/05	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R211	07/08/2014	128.00	Call	Bond Future	2,011.8100	2.0118	2,285.1200	2.2851	13.585	0	0	0
2014/06/05	R211	07/08/2014	128.01	Call	Bond Future	2,001.8100	2.0018	2,275.1200	2.2751	13.653	0	0	0
2014/06/05	R211	07/08/2014	127.99	Call	Bond Future	2,021.8100	2.0218	2,295.1200	2.2951	13.518	0	0	0
2014/06/05	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R211	06/11/2014	130.00	Call	Bond Future	1,990.0100	1.9900	2,267.4100	2.2674	13.940	0	0	0
2014/06/05	R211	06/11/2014	130.01	Call	Bond Future	1,980.0100	1.9800	2,257.4100	2.2574	14.010	0	0	0
2014/06/05	R211	06/11/2014			Bond Future	131.9900	131.9900	132.2674	132.2674	0.210	0.0000	0.0000	0
2014/06/05	R211	06/11/2014	129.99	Call	Bond Future	2,000.0100	2.0000	2,277.4100	2.2774	13.870	0	0	0
2014/06/05	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/05	R211	06/11/2014	130.01	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R212	07/08/2014	128.99	Call	Bond Future	5,637.0700	5.6371	5,586.6900	5.5867	(0.894)	0	0	0
2014/06/05	R212	07/08/2014			Bond Future	134.6271	134.6271	134.5767	134.5767	(0.037)	0.0000	0.0000	21,797
2014/06/05	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R212	07/08/2014	129.00	Call	Bond Future	5,627.0700	5.6271	5,576.6900	5.5767	(0.895)	0	0	0
2014/06/05	R212	07/08/2014	129.01	Call	Bond Future	5,617.0700	5.6171	5,566.6900	5.5667	(0.897)	0	0	0
2014/06/05	R212	06/11/2014			Bond Future	136.6755	136.6755	136.6243	136.6243	(0.037)	0.0000	0.0000	0
2014/06/05	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R212	06/11/2014	135.00	Call	Bond Future	1,675.5000	1.6755	1,624.3400	1.6243	(3.053)	0	0	0
2014/06/05	R212	06/11/2014	135.01	Call	Bond Future	1,665.5000	1.6655	1,614.3400	1.6143	(3.072)	0	0	0
2014/06/05	R212	06/11/2014	134.99	Call	Bond Future	1,685.5000	1.6855	1,634.3400	1.6343	(3.035)	0	0	0
2014/06/05	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R213	07/08/2014	8.86	Call	Bond Future	1,498.1100	1.4981	1,607.6900	1.6077	7.315	0	0	0
2014/06/05	R213	07/08/2014			Bond Future	8.9707	86.3036	8.9340	86.5784	(0.409)	0.0000	0.0000	26,057
2014/06/05	R213	07/08/2014	8.84	Call	Bond Future	1,433.3700	1.4334	1,539.5100	1.5395	7.405	0	0	0
2014/06/05	R213	07/08/2014	8.85	Call	Bond Future	1,465.5200	1.4655	1,573.3800	1.5734	7.360	0	0	0
2014/06/05	R213	07/08/2014	8.84	Put	Bond Future	2,419.2100	2.4192	2,250.5500	2.2506	(6.972)	0	0	0
2014/06/05	R213	07/08/2014	8.86	Put	Bond Future	2,332.0200	2.3320	2,166.8000	2.1668	(7.085)	0	0	0
2014/06/05	R213	07/08/2014	8.85	Put	Bond Future	2,375.3500	2.3753	2,208.4100	2.2084	(7.028)	0	0	0
2014/06/05	R213	06/11/2014	8.84	Call	Bond Future	2,285.9400	2.2859	2,399.6500	2.3997	4.974	0	0	0
2014/06/05	R213	06/11/2014	8.85	Put	Bond Future	3,817.8400	3.8178	3,653.7100	3.6537	(4.299)	0	0	0
2014/06/05	R213	06/11/2014			Bond Future	9.0512	84.0650	9.0134	84.3439	(0.418)	0.0000	0.0000	0
2014/06/05	R213	06/11/2014	8.85	Call	Bond Future	2,317.4100	2.3174	2,432.2100	2.4322	4.954	0	0	0
2014/06/05	R213	06/11/2014	8.86	Call	Bond Future	2,349.1400	2.3491	2,465.0200	2.4650	4.933	0	0	0
2014/06/05	R213	06/11/2014	8.84	Put	Bond Future	3,861.9800	3.8620	3,696.7600	3.6968	(4.278)	0	0	0
2014/06/05	R213	06/11/2014	8.86	Put	Bond Future	3,774.0500	3.7740	3,611.0000	3.6110	(4.320)	0	0	0
2014/06/05	R213	05/02/2015	9.26	Put	Bond Future	3,409.3400	3.4093	3,280.1500	3.2801	(3.789)	0	0	0
2014/06/05	R213	05/02/2015			Bond Future	9.1297	85.3845	9.0911	85.6647	(0.422)	0.0000	0.0000	0
2014/06/05	R213	05/02/2015	9.25	Put	Bond Future	3,442.3300	3.4423	3,312.3100	3.3123	(3.777)	0	0	0
2014/06/05	R213	05/02/2015	9.24	Put	Bond Future	3,475.5700	3.4756	3,344.7300	3.3447	(3.765)	0	0	0
2014/06/05	R213	05/02/2015	9.25	Call	Bond Future	4,307.9400	4.3079	4,458.1400	4.4581	3.487	0	0	0
2014/06/05	R213	05/02/2015	9.26	Call	Bond Future	4,346.3000	4.3463	4,497.3300	4.4973	3.475	0	0	0
2014/06/05	R213	05/02/2015	9.24	Call	Bond Future	4,269.7400	4.2697	4,419.1200	4.4191	3.499	0	0	0
2014/06/05	R214	07/08/2014	9.54	Put	Bond Future	1,102.6000	1.1026	966.7400	0.9667	(12.322)	0	0	0
2014/06/05	R214	07/08/2014			Bond Future	9.2523	75.8552	9.2004	76.2507	(0.561)	0.0000	0.0000	5,228
2014/06/05	R214	07/08/2014	9.56	Put	Bond Future	1,055.2900	1.0553	923.6200	0.9236	(12.477)	0	0	0
2014/06/05	R214	07/08/2014	9.55	Put	Bond Future	1,078.7900	1.0788	945.0400	0.9450	(12.398)	0	0	0
2014/06/05	R214	07/08/2014	9.56	Call	Bond Future	3,329.8000	3.3298	3,593.6700	3.5937	7.924	0	0	0
2014/06/05	R214	07/08/2014	9.54	Call	Bond Future	3,232.9400	3.2329	3,492.6200	3.4926	8.032	0	0	0
2014/06/05	R214	07/08/2014	9.55	Call	Bond Future	3,281.2800	3.2813	3,543.0700	3.5431	7.978	0	0	0
2014/06/05	R214	06/11/2014	9.64	Call	Bond Future	4,417.2500	4.4173	4,665.8700	4.6659	5.628	0	0	0
2014/06/05	R214	06/11/2014	9.20	Call	Bond Future	2,704.3000	2.7043	2,887.9200	2.8879	6.790	0	0	2,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/05	R214	06/11/2014			Bond Future	9.3283		73.7118	9.2749	74.1133	(0.572)	0.0000	0.0000	0
2014/06/05	R214	06/11/2014	9.65	Call	Bond Future	4,460.6100		4.4606	4,710.6000	4.7106	5.604	0	0	0
2014/06/05	R214	06/11/2014	9.20	Put	Bond Future	3,675.3100		3.6753	3,457.3700	3.4574	(5.930)	0	0	0
2014/06/05	R214	06/11/2014	9.66	Call	Bond Future	4,504.1500		4.5042	4,755.5100	4.7555	5.581	0	0	0
2014/06/05	R214	06/11/2014	9.80	Call	Bond Future	5,130.0000		5.1300	5,399.8800	5.3999	5.261	0	0	0
2014/06/05	R214	06/11/2014	9.64	Put	Bond Future	2,145.4500		2.1454	1,992.5100	1.9925	(7.129)	0	0	0
2014/06/05	R214	06/11/2014	9.66	Put	Bond Future	2,090.6800		2.0907	1,940.4800	1.9405	(7.184)	0	0	0
2014/06/05	R214	06/11/2014	9.65	Put	Bond Future	2,117.9200		2.1179	1,966.3500	1.9663	(7.157)	0	0	0
2014/06/05	R214	06/11/2014	9.80	Put	Bond Future	1,738.2400		1.7382	1,606.5600	1.6066	(7.575)	0	0	2,500
2014/06/05	R214	05/02/2015	9.50	Call	Bond Future	4,429.1700		4.4292	4,648.9600	4.6490	4.962	0	0	0
2014/06/05	R214	05/02/2015			Bond Future	9.4026		74.8689	9.3479	75.2740	(0.581)	0.0000	0.0000	0
2014/06/05	R214	05/02/2015	9.51	Call	Bond Future	4,467.2900		4.4673	4,688.2300	4.6882	4.946	0	0	0
2014/06/05	R214	05/02/2015	9.50	Put	Bond Future	3,715.7400		3.7157	3,530.3800	3.5304	(4.989)	0	0	0
2014/06/05	R214	05/02/2015	9.49	Call	Bond Future	4,391.1900		4.3912	4,609.8300	4.6098	4.979	0	0	0
2014/06/05	R214	05/02/2015	9.49	Put	Bond Future	3,750.4300		3.7504	3,563.9200	3.5639	(4.973)	0	0	0
2014/06/05	R214	05/02/2015	9.51	Put	Bond Future	3,681.3100		3.6813	3,497.1000	3.4971	(5.004)	0	0	0
2014/06/05	R248	07/08/2014			Bond Future	9.2986		98.2936	9.2569	98.7014	(0.449)	0.0000	0.0000	14,129
2014/06/05	R248	07/08/2014	9.65	Call	Bond Future	3,311.5400		3.3115	3,719.2700	3.7193	12.312	0	0	0
2014/06/05	R248	07/08/2014	9.64	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R248	07/08/2014	9.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R248	07/08/2014	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R248	07/08/2014	9.66	Call	Bond Future	3,402.7200		3.4027	3,810.4500	3.8105	11.982	0	0	0
2014/06/05	R248	07/08/2014	9.64	Call	Bond Future	3,220.2000		3.2202	3,627.9300	3.6279	12.662	0	0	0
2014/06/05	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R248	06/11/2014			Bond Future	9.3765		95.3507	9.3335	95.7646	(0.459)	0.0000	0.0000	0
2014/06/05	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R248	06/11/2014	9.72	Call	Bond Future	3,191.5500		3.1915	3,605.4200	3.6054	12.968	0	0	0
2014/06/05	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R248	06/11/2014	9.73	Call	Bond Future	3,281.5200		3.2815	3,695.3900	3.6954	12.612	0	0	0
2014/06/05	R248	06/11/2014	9.74	Call	Bond Future	3,371.3300		3.3713	3,785.2000	3.7852	12.276	0	0	0
2014/06/05	R248	05/02/2015			Bond Future	9.4528		96.8475	9.4088	97.2644	(0.465)	0.0000	0.0000	0
2014/06/05	R248	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R248	05/02/2015	9.50	Call	Bond Future	444.0200		0.4440	860.9300	0.8609	93.894	0	0	0
2014/06/05	R248	05/02/2015	9.51	Call	Bond Future	537.5400		0.5375	954.4500	0.9544	77.559	0	0	0
2014/06/05	R248	05/02/2015	9.49	Call	Bond Future	350.3200		0.3503	767.2300	0.7672	119.008	0	0	0
2014/06/05	R248	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/05	R248	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Total

372160