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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/04/2014 TO 15/04/2014

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
2014/04/15	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	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
2014/04/15	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	2025	08/05/2014			Bond Future	114.6044	114.6044	114.6686	114.6686	0.056	0.0000	0.0000	0
2014/04/15	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2025	08/05/2014	111.01	Call	Bond Future	3,594.4100	3.5944	3,658.6300	3.6586	1.787	0	0	0
2014/04/15	2025	08/05/2014	110.99	Call	Bond Future	3,614.4100	3.6144	3,678.6300	3.6786	1.777	0	0	0
2014/04/15	2025	08/05/2014	111.00	Call	Bond Future	3,604.4100	3.6044	3,668.6300	3.6686	1.782	0	0	0
2014/04/15	2025	07/08/2014	109.01	Call	Bond Future	6,143.8600	6.1439	6,205.6000	6.2056	1.005	0	0	0
2014/04/15	2025	07/08/2014			Bond Future	115.1539	115.1539	115.2156	115.2156	0.054	0.0000	0.0000	0
2014/04/15	2025	07/08/2014	108.99	Call	Bond Future	6,163.8600	6.1639	6,225.6000	6.2256	1.002	0	0	0
2014/04/15	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2025	07/08/2014	109.00	Call	Bond Future	6,153.8600	6.1539	6,215.6000	6.2156	1.003	0	0	0
2014/04/15	2030	08/05/2014			Bond Future	8.8975	94.7127	8.9930	93.9611	1.073	0.0000	0.0000	4,431
2014/04/15	2030	08/05/2014	9.00	Call	Bond Future	806.4900	0.8065	54.8600	0.0549	(93.198)	0	0	0
2014/04/15	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	23.4100	0.0234	100.000	0	0	0
2014/04/15	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2030	08/05/2014	9.01	Call	Bond Future	884.6700	0.8847	133.0400	0.1330	(84.962)	0	0	0
2014/04/15	2030	08/05/2014	8.99	Call	Bond Future	728.2200	0.7282	0.0000	0.0000	(100.000)	0	0	0
2014/04/15	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	755.8600	0.7559	100.000	0	0	0
2014/04/15	2030	07/08/2014			Bond Future	8.9888	92.0788	9.0878	91.3134	1.101	0.0000	0.0000	0
2014/04/15	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	600.5100	0.6005	100.000	0	0	0
2014/04/15	2030	07/08/2014	8.99	Call	Bond Future	9.5700	0.0096	0.0000	0.0000	(100.000)	0	0	0
2014/04/15	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	678.1400	0.6781	100.000	0	0	0
2014/04/15	2030	07/08/2014	9.00	Call	Bond Future	87.2900	0.0873	0.0000	0.0000	(100.000)	0	0	0
2014/04/15	2030	07/08/2014	9.01	Call	Bond Future	164.9200	0.1649	0.0000	0.0000	(100.000)	0	0	0
2014/04/15	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2030	06/11/2014			Bond Future	9.0691	93.4850	9.1714	92.7072	1.128	0.0000	0.0000	0
2014/04/15	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2030	06/11/2014	8.99	Put	Bond Future	608.2700	0.6083	1,386.0700	1.3861	127.871	0	0	0
2014/04/15	2030	06/11/2014	9.01	Put	Bond Future	453.9400	0.4539	1,231.7400	1.2317	171.344	0	0	0
2014/04/15	2030	06/11/2014	9.00	Put	Bond Future	531.0600	0.5311	1,308.8600	1.3089	146.462	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
2014/04/15	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2037	08/05/2014			Bond Future	9.0657	96.9647	9.1614	96.0953	1.056	0.0000	0.0000	5,914
2014/04/15	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2037	08/05/2014	9.38	Call	Bond Future	2,806.2400	2.8062	1,936.8000	1.9368	(30.982)	0	0	0
2014/04/15	2037	08/05/2014	9.39	Call	Bond Future	2,893.3000	2.8933	2,023.8600	2.0239	(30.050)	0	0	0
2014/04/15	2037	08/05/2014	9.37	Call	Bond Future	2,719.0400	2.7190	1,849.6000	1.8496	(31.976)	0	0	0
2014/04/15	2037	07/08/2014	9.06	Put	Bond Future	821.8000	0.8218	1,706.7000	1.7067	107.678	0	0	0
2014/04/15	2037	07/08/2014			Bond Future	9.1507	94.1129	9.2498	93.2280	1.083	0.0000	0.0000	3,280
2014/04/15	2037	07/08/2014	9.05	Put	Bond Future	913.1000	0.9131	1,798.0000	1.7980	96.912	0	0	0
2014/04/15	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2037	07/08/2014	9.04	Put	Bond Future	1,004.5400	1.0045	1,889.4400	1.8894	88.090	0	0	0
2014/04/15	2037	06/11/2014	9.69	Call	Bond Future	3,977.3200	3.9773	3,078.0000	3.0780	(22.611)	0	0	0
2014/04/15	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2037	06/11/2014			Bond Future	9.2256	95.4332	9.3278	94.5339	1.108	0.0000	0.0000	0
2014/04/15	2037	06/11/2014	9.70	Call	Bond Future	4,059.9400	4.0599	3,160.6200	3.1606	(22.151)	0	0	0
2014/04/15	2037	06/11/2014	9.71	Call	Bond Future	4,142.4400	4.1424	3,243.1200	3.2431	(21.710)	0	0	0
2014/04/15	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2038	08/05/2014			Bond Future	116.6739	116.6739	116.3150	116.3150	(0.308)	0.0000	0.0000	334
2014/04/15	2038	08/05/2014	109.00	Call	Bond Future	7,673.8600	7.6739	7,314.9600	7.3150	(4.677)	0	0	0
2014/04/15	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2038	08/05/2014	109.01	Call	Bond Future	7,663.8600	7.6639	7,304.9600	7.3050	(4.683)	0	0	0
2014/04/15	2038	08/05/2014	108.99	Call	Bond Future	7,683.8600	7.6839	7,324.9600	7.3250	(4.671)	0	0	0
2014/04/15	2038	07/08/2014			Bond Future	117.1127	117.1127	116.7450	116.7450	(0.314)	0.0000	0.0000	0
2014/04/15	2038	07/08/2014	106.00	Call	Bond Future	11,112.7000	11.1127	10,745.0000	10.7450	(3.309)	0	0	0
2014/04/15	2038	07/08/2014	106.01	Call	Bond Future	11,102.7000	11.1027	10,735.0000	10.7350	(3.312)	0	0	0
2014/04/15	2038	07/08/2014	105.99	Call	Bond Future	11,122.7000	11.1227	10,755.0000	10.7550	(3.306)	0	0	0
2014/04/15	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2046	08/05/2014			Bond Future	114.3827	114.3827	114.4536	114.4536	0.062	0.0000	0.0000	5,218
2014/04/15	2046	08/05/2014	104.35	Call	Bond Future	10,032.6700	10.0327	10,103.6100	10.1036	0.707	0	0	0
2014/04/15	2046	08/05/2014	104.36	Call	Bond Future	10,022.6700	10.0227	10,093.6100	10.0936	0.708	0	0	0
2014/04/15	2046	08/05/2014	104.34	Call	Bond Future	10,042.6700	10.0427	10,113.6100	10.1136	0.706	0	0	0
2014/04/15	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2046	07/08/2014			Bond Future	116.0558	116.0558	116.1242	116.1242	0.059	0.0000	0.0000	0
2014/04/15	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2046	07/08/2014	104.44	Call	Bond Future	11,615.8400	11.6158	11,684.2200	11.6842	0.589	0	0	0

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2014/04/15	2046	07/08/2014	104.45	Call	Bond Future	11,605.8400	11.6058	11,674.2200	11.6742	0.589	0	0	0
2014/04/15	2046	07/08/2014	104.43	Call	Bond Future	11,625.8400	11.6258	11,694.2200	11.6942	0.588	0	0	0
2014/04/15	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2046	06/11/2014	104.45	Call	Bond Future	12,048.5000	12.0485	12,117.3900	12.1174	0.572	0	0	0
2014/04/15	2046	06/11/2014			Bond Future	116.4985	116.4985	116.5674	116.5674	0.059	0.0000	0.0000	0
2014/04/15	2046	06/11/2014	104.43	Call	Bond Future	12,068.5000	12.0685	12,137.3900	12.1374	0.571	0	0	0
2014/04/15	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2046	06/11/2014	104.44	Call	Bond Future	12,058.5000	12.0585	12,127.3900	12.1274	0.571	0	0	0
2014/04/15	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2050	08/05/2014			Bond Future	123.9980	123.9980	124.0749	124.0749	0.062	0.0000	0.0000	1,300
2014/04/15	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2050	08/05/2014	114.99	Call	Bond Future	9,008.0300	9.0080	9,084.9300	9.0849	0.854	0	0	0
2014/04/15	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2050	08/05/2014	115.00	Call	Bond Future	8,998.0300	8.9980	9,074.9300	9.0749	0.855	0	0	0
2014/04/15	2050	08/05/2014	115.01	Call	Bond Future	8,988.0300	8.9880	9,064.9300	9.0649	0.856	0	0	0
2014/04/15	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2050	07/08/2014			Bond Future	124.4041	124.4041	124.4783	124.4783	0.060	0.0000	0.0000	0
2014/04/15	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	2050	07/08/2014	112.00	Call	Bond Future	12,404.0700	12.4041	12,478.2700	12.4783	0.598	0	0	0
2014/04/15	2050	07/08/2014	112.01	Call	Bond Future	12,394.0700	12.3941	12,468.2700	12.4683	0.599	0	0	0
2014/04/15	2050	07/08/2014	111.99	Call	Bond Future	12,414.0700	12.4141	12,488.2700	12.4883	0.598	0	0	0
2014/04/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	AL12	08/05/2014			Index Future	485.1350	485.1350	481.1410	481.1410	(0.823)	0.0000	0.0000	0
2014/04/15	AL12	07/08/2014			Index Future	492.1670	492.1670	488.1090	488.1090	(0.825)	0.0000	0.0000	0
2014/04/15	AL12	06/11/2014			Index Future	499.6730	499.6730	495.5550	495.5550	(0.824)	0.0000	0.0000	0
2014/04/15	AL37	08/05/2014			Index Future	413.7420	413.7420	412.6460	412.6460	(0.265)	0.0000	0.0000	0
2014/04/15	AL37	07/08/2014			Index Future	419.7380	419.7380	418.6210	418.6210	(0.266)	0.0000	0.0000	0
2014/04/15	AL7T	08/05/2014			Index Future	487.7880	487.7880	485.5340	485.5340	(0.462)	0.0000	0.0000	1
2014/04/15	AL7T	07/08/2014			Index Future	494.8580	494.8580	492.5650	492.5650	(0.463)	0.0000	0.0000	0

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2014/04/15	ALBI	08/05/2014			Index Future	443.3380	443.3380	441.0620	441.0620	(0.513)	0.0000	0.0000	704
2014/04/15	ALBI	07/08/2014			Index Future	449.7630	449.7630	447.4500	447.4500	(0.514)	0.0000	0.0000	0
2014/04/15	ALBI	06/11/2014			Index Future	456.6230	456.6230	454.2760	454.2760	(0.514)	0.0000	0.0000	0
2014/04/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/04/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/15	EL28	08/05/2014	114.01	Call	Bond Future	6,886.2800	6.8863	5,959.9300	5.9599	(13.452)	0	0	0
2014/04/15	EL28	08/05/2014			Bond Future	120.8963	120.8963	119.9699	119.9699	(0.766)	0.0000	0.0000	0
2014/04/15	EL28	08/05/2014	113.99	Call	Bond Future	6,906.2800	6.9063	5,979.9300	5.9799	(13.413)	0	0	0
2014/04/15	EL28	08/05/2014	114.00	Call	Bond Future	6,896.2800	6.8963	5,969.9300	5.9699	(13.433)	0	0	0
2014/04/15	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	EL28	07/08/2014	114.00	Call	Bond Future	8,664.6700	8.6647	7,721.0800	7.7211	(10.890)	0	0	0
2014/04/15	EL28	07/08/2014			Bond Future	122.6647	122.6647	121.7211	121.7211	(0.769)	0.0000	0.0000	0
2014/04/15	EL28	07/08/2014	114.01	Call	Bond Future	8,654.6700	8.6547	7,711.0800	7.7111	(10.903)	0	0	0
2014/04/15	EL28	07/08/2014	113.99	Call	Bond Future	8,674.6700	8.6747	7,731.0800	7.7311	(10.878)	0	0	0
2014/04/15	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	ES33	08/05/2014	9.55	Put	Bond Future	897.5000	0.8975	1,557.9800	1.5580	73.591	0	0	0
2014/04/15	ES33	08/05/2014			Bond Future	9.6703	82.3534	9.7601	81.6929	0.929	0.0000	0.0000	6,292
2014/04/15	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	ES33	08/05/2014	9.54	Put	Bond Future	972.7900	0.9728	1,633.2700	1.6333	67.895	0	0	0
2014/04/15	ES33	08/05/2014	9.56	Put	Bond Future	822.3100	0.8223	1,482.7900	1.4828	80.320	0	0	0
2014/04/15	ES33	07/08/2014			Bond Future	9.7729	83.4395	9.8661	82.7668	0.953	0.0000	0.0000	0
2014/04/15	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	ES33	07/08/2014	10.14	Call	Bond Future	2,601.5300	2.6015	1,928.8500	1.9288	(25.857)	0	0	0
2014/04/15	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	ES33	07/08/2014	10.15	Call	Bond Future	2,670.5700	2.6706	1,997.8900	1.9979	(25.189)	0	0	0
2014/04/15	ES33	07/08/2014	10.16	Call	Bond Future	2,739.5200	2.7395	2,066.8400	2.0668	(24.555)	0	0	0
2014/04/15	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	ES33	06/11/2014			Bond Future	9.8729	80.9297	9.9692	80.2461	0.975	0.0000	0.0000	0
2014/04/15	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	ES33	06/11/2014	10.29	Call	Bond Future	2,897.5500	2.8975	2,213.9800	2.2140	(23.591)	0	0	0
2014/04/15	ES33	06/11/2014	10.30	Call	Bond Future	2,965.0100	2.9650	2,281.4400	2.2814	(23.055)	0	0	0
2014/04/15	ES33	06/11/2014	10.31	Call	Bond Future	3,032.3700	3.0324	2,348.8000	2.3488	(22.542)	0	0	0
2014/04/15	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	GOVI	08/05/2014	442.00	Call	GOVI	1,320.0000	0.1320	0.0000	0.0000	(100.000)	0	0	0
2014/04/15	GOVI	08/05/2014			GOVI	442.1320	442.1320	440.0160	440.0160	(0.479)	0.0000	0.0000	317
2014/04/15	GOVI	08/05/2014	442.01	Call	GOVI	1,220.0000	0.1220	0.0000	0.0000	(100.000)	0	0	0
2014/04/15	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	19,740.0000	1.9740	100.000	0	0	0

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2014/04/15	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	19,940.0000	1.9940	100.000	0	0	0
2014/04/15	GOVI	08/05/2014	441.99	Call	GOVI	1,420.0000	0.1420	0.0000	0.0000	(100.000)	0	0	0
2014/04/15	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	19,840.0000	1.9840	100.000	0	0	0
2014/04/15	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	GOVI	07/08/2014			GOVI	448.5410	448.5410	446.3880	446.3880	(0.480)	0.0000	0.0000	220
2014/04/15	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	GOVI	07/08/2014	459.99	Put	GOVI	114,490.0000	11.4490	136,020.0000	13.6020	18.805	0	0	0
2014/04/15	GOVI	07/08/2014	460.01	Put	GOVI	114,690.0000	11.4690	136,220.0000	13.6220	18.772	0	0	0
2014/04/15	GOVI	07/08/2014	460.00	Put	GOVI	114,590.0000	11.4590	136,120.0000	13.6120	18.789	0	0	0
2014/04/15	GOVI	06/11/2014	449.01	Call	GOVI	63,710.0000	6.3710	41,880.0000	4.1880	(34.265)	0	0	0
2014/04/15	GOVI	06/11/2014			GOVI	455.3810	455.3810	453.1980	453.1980	(0.479)	0.0000	0.0000	0
2014/04/15	GOVI	06/11/2014	448.99	Call	GOVI	63,910.0000	6.3910	42,080.0000	4.2080	(34.157)	0	0	0
2014/04/15	GOVI	06/11/2014	449.00	Call	GOVI	63,810.0000	6.3810	41,980.0000	4.1980	(34.211)	0	0	0
2014/04/15	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/04/15	ICAA	08/05/2014			Can-Do Interest Rate	140.0313	140.0313	140.0997	140.0997	0.049	0.0000	0.0000	635
2014/04/15	IGOV	08/05/2014			Index Future	209.4530	209.4530	209.2000	209.2000	(0.121)	0.0000	0.0000	1,266
2014/04/15	IGOV	07/08/2014			Index Future	212.5140	212.5140	212.2560	212.2560	(0.121)	0.0000	0.0000	90
2014/04/15	IGOV	06/11/2014			Index Future	215.7810	215.7810	215.5200	215.5200	(0.121)	0.0000	0.0000	0
2014/04/15	ILBI	08/05/2014			Index Future	567.6250	567.6250	567.5450	567.5450	(0.014)	0.0000	0.0000	0
2014/04/15	ILBI	07/08/2014			Index Future	575.7940	575.7940	575.7110	575.7110	(0.014)	0.0000	0.0000	210
2014/04/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/04/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/04/15	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/04/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/04/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/04/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/04/15	JBAF	16/04/2014			Jibar Tradeable Future	5.7500	94.2500	5.7500	94.2500	0.000	0.0000	0.0000	0
2014/04/15	JBAF	21/05/2014			Jibar Tradeable Future	5.8300	94.1700	5.8300	94.1700	0.000	0.0000	0.0000	2,000
2014/04/15	JBAF	18/06/2014			Jibar Tradeable Future	6.0100	93.9900	6.0100	93.9900	0.000	0.0000	0.0000	2,000
2014/04/15	JBAF	16/07/2014			Jibar Tradeable Future	6.0700	93.9300	6.0700	93.9300	0.000	0.0000	0.0000	800
2014/04/15	JBAF	20/08/2014			Jibar Tradeable Future	6.2700	93.7300	6.2700	93.7300	0.000	0.0000	0.0000	0
2014/04/15	JBAF	17/09/2014			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	1,000

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2014/04/15	JBAF	17/12/2014			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2014/04/15	JBAF	18/03/2015			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	2,850
2014/04/15	JBAF	17/06/2015			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	5,000
2014/04/15	JBAF	16/09/2015			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2014/04/15	JBAF	15/12/2015			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2014/04/15	JBAF	16/03/2016			Jibar Tradeable Future	7.8400	92.1600	7.8400	92.1600	0.000	0.0000	0.0000	0
2014/04/15	R023	08/05/2014			Bond Future	8.2386	98.5238	8.3037	98.1304	0.791	0.0000	0.0000	12,906
2014/04/15	R023	08/05/2014	7.60	Call	Bond Future	46.4000	0.0464	26.8900	0.0269	(42.047)	0	0	0
2014/04/15	R023	08/05/2014	7.61	Call	Bond Future	49.5300	0.0495	28.8800	0.0289	(41.692)	0	0	0
2014/04/15	R023	08/05/2014	7.59	Put	Bond Future	4,074.2900	4.0743	4,449.2700	4.4493	9.204	0	0	0
2014/04/15	R023	08/05/2014	7.61	Put	Bond Future	3,952.9200	3.9529	4,325.6800	4.3257	9.430	0	0	0
2014/04/15	R023	08/05/2014	7.60	Put	Bond Future	4,013.4900	4.0135	4,387.3900	4.3874	9.316	0	0	0
2014/04/15	R023	08/05/2014	7.59	Call	Bond Future	43.4500	0.0434	25.0200	0.0250	(42.417)	0	0	0
2014/04/15	R023	07/08/2014	8.51	Call	Bond Future	2,734.2400	2.7342	2,494.6700	2.4947	(8.762)	0	0	0
2014/04/15	R023	07/08/2014			Bond Future	8.3328	99.8419	8.4012	99.4394	0.821	0.0000	0.0000	0
2014/04/15	R023	07/08/2014	8.49	Call	Bond Future	2,667.4100	2.6674	2,431.2100	2.4312	(8.855)	0	0	0
2014/04/15	R023	07/08/2014	8.50	Call	Bond Future	2,700.6100	2.7006	2,462.7200	2.4627	(8.809)	0	0	0
2014/04/15	R023	07/08/2014	8.49	Put	Bond Future	1,745.6400	1.7456	1,911.9700	1.9120	9.528	0	0	0
2014/04/15	R023	07/08/2014	8.51	Put	Bond Future	1,695.9700	1.6960	1,858.9300	1.8589	9.609	0	0	0
2014/04/15	R023	07/08/2014	8.50	Put	Bond Future	1,720.5700	1.7206	1,885.2100	1.8852	9.569	0	0	0
2014/04/15	R023	06/11/2014			Bond Future	8.4236	97.4460	8.4950	97.0365	0.848	0.0000	0.0000	0
2014/04/15	R023	06/11/2014	8.59	Put	Bond Future	2,494.3700	2.4944	2,669.3400	2.6693	7.015	0	0	0
2014/04/15	R023	06/11/2014	8.61	Put	Bond Future	2,444.4200	2.4444	2,616.9100	2.6169	7.056	0	0	0
2014/04/15	R023	06/11/2014	8.59	Call	Bond Future	3,444.4900	3.4445	3,209.9900	3.2100	(6.808)	0	0	0
2014/04/15	R023	06/11/2014	8.60	Put	Bond Future	2,469.3000	2.4693	2,643.0300	2.6430	7.036	0	0	0
2014/04/15	R023	06/11/2014	8.60	Call	Bond Future	3,476.1300	3.4761	3,240.3900	3.2404	(6.782)	0	0	0
2014/04/15	R023	06/11/2014	8.61	Call	Bond Future	3,507.9200	3.5079	3,270.9400	3.2709	(6.756)	0	0	0
2014/04/15	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R157	08/05/2014			Bond Future	6.8183	110.5582	6.8740	110.4837	0.817	0.0000	0.0000	19,628
2014/04/15	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R157	08/05/2014	5.20	Put	Bond Future	2,195.6100	2.1956	2,270.1000	2.2701	3.393	0	0	0
2014/04/15	R157	08/05/2014	5.19	Put	Bond Future	2,209.3700	2.2094	2,283.8600	2.2839	3.372	0	0	0
2014/04/15	R157	08/05/2014	5.21	Put	Bond Future	2,181.8500	2.1819	2,256.3400	2.2563	3.414	0	0	0
2014/04/15	R157	07/08/2014	6.76	Put	Bond Future	515.8400	0.5158	566.3600	0.5664	9.794	0	0	0
2014/04/15	R157	07/08/2014			Bond Future	7.0430	112.1616	7.1156	112.0827	1.031	0.0000	0.0000	12,800
2014/04/15	R157	07/08/2014	6.75	Put	Bond Future	522.8800	0.5229	573.7800	0.5738	9.735	0	0	0
2014/04/15	R157	07/08/2014	6.74	Call	Bond Future	199.4300	0.1994	171.8200	0.1718	(13.844)	0	0	0
2014/04/15	R157	07/08/2014	6.75	Call	Bond Future	203.4800	0.2035	175.4900	0.1755	(13.756)	0	0	0
2014/04/15	R157	07/08/2014	6.76	Call	Bond Future	207.3600	0.2074	178.9900	0.1790	(13.682)	0	0	0
2014/04/15	R157	07/08/2014	6.74	Put	Bond Future	529.7500	0.5298	581.0300	0.5810	9.680	0	0	0
2014/04/15	R157	06/11/2014	6.19	Put	Bond Future	1,035.0500	1.0350	1,103.4300	1.1034	6.606	0	0	0
2014/04/15	R157	06/11/2014			Bond Future	7.3221	107.0599	7.4187	106.9790	1.320	0.0000	0.0000	0
2014/04/15	R157	06/11/2014	6.21	Put	Bond Future	1,020.7400	1.0207	1,088.7800	1.0888	6.666	0	0	0
2014/04/15	R157	06/11/2014	6.20	Put	Bond Future	1,027.8800	1.0279	1,096.1000	1.0961	6.637	0	0	0
2014/04/15	R157	06/11/2014	6.21	Call	Bond Future	81.6900	0.0817	68.7700	0.0688	(15.816)	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
2014/04/15	R157	06/11/2014	6.19	Call	Bond Future	78.9900	0.0790	66.4100	0.0664	(15.926)	0	0	0
2014/04/15	R157	06/11/2014	6.20	Call	Bond Future	80.3300	0.0803	67.5900	0.0676	(15.860)	0	0	0
2014/04/15	R186	08/05/2014	8.40	Call	Bond Future	1,332.7000	1.3327	967.7200	0.9677	(27.387)	0	0	1,000
2014/04/15	R186	08/05/2014	7.50	Put	Bond Future	8,035.7000	8.0357	8,757.8700	8.7579	8.987	0	0	0
2014/04/15	R186	08/05/2014	8.25	Put	Bond Future	2,049.4200	2.0494	2,523.6900	2.5237	23.142	0	0	0
2014/04/15	R186	08/05/2014	8.75	Put	Bond Future	339.5200	0.3395	472.6300	0.4726	39.205	0	0	0
2014/04/15	R186	08/05/2014			Bond Future	8.3972	120.2714	8.4827	119.5442	1.019	0.0000	0.0000	55,856
2014/04/15	R186	08/05/2014	7.09	Put	Bond Future	11,952.2700	11.9523	12,679.3800	12.6794	6.083	0	0	0
2014/04/15	R186	08/05/2014	8.80	Put	Bond Future	270.0800	0.2701	380.4300	0.3804	40.858	0	0	900
2014/04/15	R186	08/05/2014	9.25	Put	Bond Future	22.9000	0.0229	35.3100	0.0353	54.192	0	0	10,000
2014/04/15	R186	08/05/2014	9.75	Put	Bond Future	0.5500	0.0006	0.9000	0.0009	63.636	0	0	6,000
2014/04/15	R186	08/05/2014	9.10	Call	Bond Future	5,848.0800	5.8481	5,149.1800	5.1492	(11.951)	0	0	0
2014/04/15	R186	08/05/2014	7.10	Call	Bond Future	0.1800	0.0002	0.0500	0.0001	(72.222)	0	0	0
2014/04/15	R186	08/05/2014	9.00	Put	Bond Future	98.5900	0.0986	145.1600	0.1452	47.236	0	0	400
2014/04/15	R186	08/05/2014	7.11	Call	Bond Future	0.2000	0.0002	0.0500	0.0001	(75.000)	0	0	0
2014/04/15	R186	08/05/2014	8.50	Call	Bond Future	1,802.8400	1.8028	1,363.0900	1.3631	(24.392)	0	0	900
2014/04/15	R186	08/05/2014	9.75	Call	Bond Future	10,792.2500	10.7922	10,065.3700	10.0654	(6.735)	0	0	0
2014/04/15	R186	08/05/2014	7.09	Call	Bond Future	0.1600	0.0002	0.0400	0.0000	(75.000)	0	0	0
2014/04/15	R186	08/05/2014	8.80	Call	Bond Future	3,640.3900	3.6404	3,023.5100	3.0235	(16.945)	0	0	0
2014/04/15	R186	08/05/2014	8.25	Call	Bond Future	783.2100	0.7832	530.2500	0.5302	(32.298)	0	0	10,000
2014/04/15	R186	08/05/2014	9.25	Call	Bond Future	6,997.7400	6.9977	6,282.9200	6.2829	(10.215)	0	0	0
2014/04/15	R186	08/05/2014	9.10	Put	Bond Future	56.4700	0.0565	84.8000	0.0848	50.168	0	0	1,500
2014/04/15	R186	08/05/2014	7.11	Put	Bond Future	11,756.9400	11.7569	12,484.0200	12.4840	6.184	0	0	0
2014/04/15	R186	08/05/2014	8.40	Put	Bond Future	1,308.3600	1.3084	1,670.6100	1.6706	27.687	0	0	0
2014/04/15	R186	08/05/2014	7.50	Call	Bond Future	8.4100	0.0084	3.3500	0.0034	(60.166)	0	0	1,933
2014/04/15	R186	08/05/2014	8.50	Put	Bond Future	929.1200	0.9291	1,216.6000	1.2166	30.941	0	0	1,933
2014/04/15	R186	08/05/2014	8.75	Call	Bond Future	3,299.0300	3.2990	2,704.9100	2.7049	(18.009)	0	0	6,000
2014/04/15	R186	08/05/2014	7.10	Put	Bond Future	11,854.5500	11.8545	12,581.6500	12.5816	6.134	0	0	0
2014/04/15	R186	08/05/2014	9.00	Call	Bond Future	5,091.3100	5.0913	4,410.6500	4.4106	(13.369)	0	0	0
2014/04/15	R186	07/08/2014	8.31	Call	Bond Future	2,385.8900	2.3859	2,063.2200	2.0632	(13.524)	0	0	0
2014/04/15	R186	07/08/2014			Bond Future	8.4839	116.7225	8.5730	115.9812	1.050	0.0000	0.0000	10
2014/04/15	R186	07/08/2014	8.92	Put	Bond Future	1,608.9800	1.6090	1,838.6400	1.8386	14.274	0	0	840
2014/04/15	R186	07/08/2014	8.29	Call	Bond Future	2,315.0000	2.3150	1,998.8100	1.9988	(13.658)	0	0	0
2014/04/15	R186	07/08/2014	8.30	Call	Bond Future	2,350.2700	2.3503	2,030.8500	2.0309	(13.591)	0	0	0
2014/04/15	R186	07/08/2014	8.29	Put	Bond Future	3,951.4800	3.9515	4,376.5600	4.3766	10.757	0	0	0
2014/04/15	R186	07/08/2014	8.31	Put	Bond Future	3,852.0900	3.8521	4,270.6900	4.2707	10.867	0	0	0
2014/04/15	R186	07/08/2014	8.92	Call	Bond Future	5,174.4200	5.1744	4,662.8100	4.6628	(9.887)	0	0	0
2014/04/15	R186	07/08/2014	8.30	Put	Bond Future	3,901.5700	3.9016	4,323.4200	4.3234	10.812	0	0	0
2014/04/15	R186	06/11/2014	8.14	Call	Bond Future	2,629.2200	2.6292	2,341.3400	2.3413	(10.949)	0	0	0
2014/04/15	R186	06/11/2014	8.15	Put	Bond Future	6,115.2300	6.1152	6,578.5200	6.5785	7.576	0	0	0
2014/04/15	R186	06/11/2014			Bond Future	8.5636	118.5044	8.6561	117.7509	1.080	0.0000	0.0000	0
2014/04/15	R186	06/11/2014	9.17	Call	Bond Future	7,024.8400	7.0248	6,502.7200	6.5027	(7.432)	0	0	0
2014/04/15	R186	06/11/2014	8.15	Call	Bond Future	2,660.6500	2.6606	2,370.4000	2.3704	(10.909)	0	0	0
2014/04/15	R186	06/11/2014	8.16	Call	Bond Future	2,692.3100	2.6923	2,399.7000	2.3997	(10.868)	0	0	0
2014/04/15	R186	06/11/2014	9.17	Put	Bond Future	2,209.1700	2.2092	2,440.5900	2.4406	10.475	0	0	2,010
2014/04/15	R186	06/11/2014	8.14	Put	Bond Future	6,169.1100	6.1691	6,634.7700	6.6348	7.548	0	0	0
2014/04/15	R186	06/11/2014	8.16	Put	Bond Future	6,061.6700	6.0617	6,522.6000	6.5226	7.604	0	0	0

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2014/04/15	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R197	08/05/2014			Bond Future	283.1607	283.1607	283.3187	283.3187	0.056	0.0000	0.0000	1,912
2014/04/15	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R197	08/05/2014	250.01	Call	Bond Future	33,150.7000	33.1507	33,308.7000	33.3087	0.477	0	0	0
2014/04/15	R197	08/05/2014	249.99	Call	Bond Future	33,170.7000	33.1707	33,328.7000	33.3287	0.476	0	0	0
2014/04/15	R197	08/05/2014	250.00	Call	Bond Future	33,160.7000	33.1607	33,318.7000	33.3187	0.476	0	0	0
2014/04/15	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R197	07/08/2014			Bond Future	281.4826	281.4826	281.6344	281.6344	0.054	0.0000	0.0000	0
2014/04/15	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R197	07/08/2014	270.00	Call	Bond Future	11,482.5600	11.4826	11,634.4200	11.6344	1.323	0	0	0
2014/04/15	R197	07/08/2014	270.01	Call	Bond Future	11,472.5600	11.4726	11,624.4200	11.6244	1.324	0	0	0
2014/04/15	R197	07/08/2014	269.99	Call	Bond Future	11,492.5600	11.4926	11,644.4200	11.6444	1.321	0	0	0
2014/04/15	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R201	08/05/2014			Bond Future	6.3941	104.8073	6.4536	104.7718	0.932	0.0000	0.0000	0
2014/04/15	R201	08/05/2014	4.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/15	R201	08/05/2014	4.76	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/15	R201	08/05/2014	4.74	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/15	R201	08/05/2014	4.76	Put	Bond Future	981.7700	0.9818	1,017.2200	1.0172	3.611	0	0	0
2014/04/15	R201	08/05/2014	4.75	Put	Bond Future	987.8300	0.9878	1,023.2800	1.0233	3.589	0	0	0
2014/04/15	R201	08/05/2014	4.74	Put	Bond Future	993.8900	0.9939	1,029.3400	1.0293	3.567	0	0	0
2014/04/15	R201	07/08/2014	5.31	Put	Bond Future	566.0500	0.5660	597.4900	0.5975	5.554	0	0	0
2014/04/15	R201	07/08/2014			Bond Future	6.7216	101.9164	6.8312	101.8772	1.631	0.0000	0.0000	0
2014/04/15	R201	07/08/2014	5.30	Put	Bond Future	568.9700	0.5690	600.4900	0.6005	5.540	0	0	0
2014/04/15	R201	07/08/2014	5.31	Call	Bond Future	59.3600	0.0594	51.6700	0.0517	(12.955)	0	0	0
2014/04/15	R201	07/08/2014	5.29	Call	Bond Future	58.0100	0.0580	50.4700	0.0505	(12.998)	0	0	0
2014/04/15	R201	07/08/2014	5.30	Call	Bond Future	58.6800	0.0587	51.0700	0.0511	(12.969)	0	0	0
2014/04/15	R201	07/08/2014	5.29	Put	Bond Future	571.9100	0.5719	603.5000	0.6035	5.524	0	0	0
2014/04/15	R202	08/05/2014	215.00	Call	Bond Future	9,441.6200	9.4416	9,551.0200	9.5510	1.159	0	0	0
2014/04/15	R202	08/05/2014			Bond Future	224.2762	224.2762	224.4084	224.4084	0.059	0.0000	0.0000	44,640
2014/04/15	R202	08/05/2014	215.01	Call	Bond Future	9,432.2700	9.4323	9,541.6000	9.5416	1.159	0	0	0
2014/04/15	R202	08/05/2014	214.99	Put	Bond Future	164.7600	0.1648	142.0300	0.1420	(13.796)	0	0	0
2014/04/15	R202	08/05/2014	215.01	Put	Bond Future	166.0500	0.1661	143.1900	0.1432	(13.767)	0	0	0
2014/04/15	R202	08/05/2014	214.99	Call	Bond Future	9,450.9800	9.4510	9,560.4400	9.5604	1.158	0	0	0
2014/04/15	R202	08/05/2014	215.00	Put	Bond Future	165.4000	0.1654	142.6100	0.1426	(13.779)	0	0	0
2014/04/15	R202	07/08/2014	207.99	Call	Bond Future	17,094.8700	17.0949	17,200.5300	17.2005	0.618	0	0	0
2014/04/15	R202	07/08/2014	208.00	Put	Bond Future	620.6300	0.6206	598.6600	0.5987	(3.540)	0	0	0
2014/04/15	R202	07/08/2014			Bond Future	224.4653	224.4653	224.5929	224.5929	0.057	0.0000	0.0000	0
2014/04/15	R202	07/08/2014	207.99	Put	Bond Future	619.5600	0.6196	597.6300	0.5976	(3.540)	0	0	0
2014/04/15	R202	07/08/2014	208.01	Put	Bond Future	621.7000	0.6217	599.7000	0.5997	(3.539)	0	0	0
2014/04/15	R202	07/08/2014	208.00	Call	Bond Future	17,085.9400	17.0859	17,191.5600	17.1916	0.618	0	0	0
2014/04/15	R202	07/08/2014	208.01	Call	Bond Future	17,077.0100	17.0770	17,182.6000	17.1826	0.618	0	0	0
2014/04/15	R203	08/05/2014	5.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R203	08/05/2014	5.76	Call	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
2014/04/15	R203	08/05/2014	6.84	Call	Bond Future	14.1300	0.0141	8.6300	0.0086	(38.924)	0	0	29
2014/04/15	R203	08/05/2014	7.40	Put	Bond Future	727.9800	0.7280	823.6100	0.8236	13.136	0	0	0
2014/04/15	R203	08/05/2014			Bond Future	7.5550	103.3242	7.6075	103.1700	0.695	0.0000	0.0000	16,949
2014/04/15	R203	08/05/2014	5.76	Put	Bond Future	5,453.5300	5.4535	5,607.7700	5.6078	2.828	0	0	0
2014/04/15	R203	08/05/2014	6.84	Put	Bond Future	2,144.5600	2.1446	2,293.3000	2.2933	6.936	0	0	0
2014/04/15	R203	08/05/2014	5.75	Put	Bond Future	5,484.9100	5.4849	5,639.1500	5.6391	2.812	0	0	0
2014/04/15	R203	08/05/2014	5.74	Put	Bond Future	5,516.2900	5.5163	5,670.5300	5.6705	2.796	0	0	0
2014/04/15	R203	08/05/2014	7.40	Call	Bond Future	270.7800	0.2708	212.1700	0.2122	(21.645)	0	0	16
2014/04/15	R203	08/05/2014	5.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R203	07/08/2014	7.30	Call	Bond Future	494.6500	0.4947	441.3200	0.4413	(10.781)	0	0	0
2014/04/15	R203	07/08/2014			Bond Future	7.7061	104.8227	7.7645	104.6631	0.759	7.7160	7.7160	200
2014/04/15	R203	07/08/2014	7.31	Call	Bond Future	503.8700	0.5039	449.8500	0.4498	(10.721)	0	0	0
2014/04/15	R203	07/08/2014	6.84	Put	Bond Future	2,590.0500	2.5900	2,723.6300	2.7236	5.157	0	0	0
2014/04/15	R203	07/08/2014	7.29	Put	Bond Future	1,630.0400	1.6300	1,737.0000	1.7370	6.562	0	0	0
2014/04/15	R203	07/08/2014	7.31	Put	Bond Future	1,592.9900	1.5930	1,698.5700	1.6986	6.628	0	0	0
2014/04/15	R203	07/08/2014	7.29	Call	Bond Future	485.5400	0.4855	432.9000	0.4329	(10.842)	0	0	0
2014/04/15	R203	07/08/2014	7.30	Put	Bond Future	1,611.4500	1.6115	1,717.7200	1.7177	6.595	0	0	0
2014/04/15	R203	07/08/2014	6.84	Call	Bond Future	189.6000	0.1896	163.5800	0.1636	(13.724)	0	0	46
2014/04/15	R203	06/11/2014	6.86	Call	Bond Future	330.5800	0.3306	297.0700	0.2971	(10.137)	0	0	0
2014/04/15	R203	06/11/2014			Bond Future	7.8599	102.2586	7.9246	102.0957	0.823	0.0000	0.0000	0
2014/04/15	R203	06/11/2014	6.98	Call	Bond Future	395.3600	0.3954	356.8800	0.3569	(9.733)	0	0	14
2014/04/15	R203	06/11/2014	6.84	Call	Bond Future	320.6400	0.3206	287.9100	0.2879	(10.208)	0	0	45
2014/04/15	R203	06/11/2014	6.85	Call	Bond Future	325.5800	0.3256	292.4600	0.2925	(10.173)	0	0	0
2014/04/15	R203	06/11/2014	6.98	Put	Bond Future	2,644.4700	2.6445	2,768.8500	2.7688	4.703	0	0	0
2014/04/15	R203	06/11/2014	6.84	Put	Bond Future	2,933.3300	2.9333	3,063.4600	3.0635	4.436	0	0	0
2014/04/15	R203	06/11/2014	6.86	Put	Bond Future	2,891.2300	2.8912	3,020.5800	3.0206	4.474	0	0	0
2014/04/15	R203	06/11/2014	6.85	Put	Bond Future	2,912.2500	2.9123	3,041.9900	3.0420	4.455	0	0	0
2014/04/15	R203	05/02/2015	7.69	Call	Bond Future	1,086.0500	1.0861	1,014.9900	1.0150	(6.543)	0	0	55
2014/04/15	R203	05/02/2015			Bond Future	8.0257	103.8763	8.0980	103.7097	0.901	0.0000	0.0000	0
2014/04/15	R203	05/02/2015	8.34	Put	Bond Future	1,136.3000	1.1363	1,204.5200	1.2045	6.004	0	0	0
2014/04/15	R203	05/02/2015	8.35	Call	Bond Future	1,872.0300	1.8720	1,773.2500	1.7732	(5.277)	0	0	0
2014/04/15	R203	05/02/2015	8.36	Call	Bond Future	1,885.8800	1.8859	1,786.7100	1.7867	(5.259)	0	0	0
2014/04/15	R203	05/02/2015	8.34	Call	Bond Future	1,858.2200	1.8582	1,759.8500	1.7599	(5.294)	0	0	0
2014/04/15	R203	05/02/2015	8.36	Put	Bond Future	1,118.2500	1.1183	1,185.6700	1.1857	6.029	0	0	0
2014/04/15	R203	05/02/2015	7.69	Put	Bond Future	1,864.3000	1.8643	1,959.8300	1.9598	5.124	0	0	0
2014/04/15	R203	05/02/2015	8.35	Put	Bond Future	1,127.2500	1.1272	1,195.0600	1.1951	6.016	0	0	0
2014/04/15	R204	08/05/2014			Bond Future	7.8010	103.8880	7.8540	103.6853	0.680	0.0000	0.0000	30,515
2014/04/15	R204	08/05/2014	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R204	08/05/2014	6.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R204	08/05/2014	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R204	08/05/2014	6.05	Put	Bond Future	6,984.3300	6.9843	7,187.0500	7.1871	2.902	0	0	0
2014/04/15	R204	08/05/2014	6.04	Put	Bond Future	7,025.8800	7.0259	7,228.6000	7.2286	2.885	0	0	0
2014/04/15	R204	08/05/2014	6.06	Put	Bond Future	6,942.7900	6.9428	7,145.5100	7.1455	2.920	0	0	0
2014/04/15	R204	07/08/2014			Bond Future	7.9335	101.3618	7.9911	101.1531	0.725	0.0000	0.0000	100
2014/04/15	R204	07/08/2014	7.44	Put	Bond Future	2,384.7000	2.3847	2,530.3500	2.5303	6.108	0	0	0
2014/04/15	R204	07/08/2014	7.46	Put	Bond Future	2,332.4000	2.3324	2,476.3300	2.4763	6.171	0	0	0
2014/04/15	R204	07/08/2014	7.45	Put	Bond Future	2,358.4700	2.3585	2,503.2600	2.5033	6.139	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
2014/04/15	R204	07/08/2014	7.78	Call	Bond Future	1,026.8300	1.0268	932.7500	0.9328	(9.162)	0	0	0
2014/04/15	R204	07/08/2014	7.46	Call	Bond Future	594.3900	0.5944	529.6100	0.5296	(10.899)	0	0	0
2014/04/15	R204	07/08/2014	7.44	Call	Bond Future	572.4800	0.5725	509.4200	0.5094	(11.015)	0	0	0
2014/04/15	R204	07/08/2014	7.78	Put	Bond Future	1,586.3400	1.5863	1,700.9700	1.7010	7.226	0	0	530
2014/04/15	R204	07/08/2014	7.45	Call	Bond Future	583.3600	0.5834	519.4400	0.5194	(10.957)	0	0	0
2014/04/15	R204	06/11/2014	7.99	Put	Bond Future	1,800.5300	1.8005	1,908.0500	1.9081	5.972	0	0	1,270
2014/04/15	R204	06/11/2014			Bond Future	8.0590	102.9091	8.1210	102.6963	0.769	0.0000	0.0000	0
2014/04/15	R204	06/11/2014	6.99	Put	Bond Future	4,164.6400	4.1646	4,336.7200	4.3367	4.132	0	0	0
2014/04/15	R204	06/11/2014	7.01	Put	Bond Future	4,105.9700	4.1060	4,277.0200	4.2770	4.166	0	0	0
2014/04/15	R204	06/11/2014	6.99	Call	Bond Future	405.6200	0.4056	364.9600	0.3650	(10.024)	0	0	0
2014/04/15	R204	06/11/2014	7.00	Put	Bond Future	4,135.0500	4.1350	4,306.6300	4.3066	4.149	0	0	0
2014/04/15	R204	06/11/2014	7.99	Call	Bond Future	1,562.9000	1.5629	1,457.6800	1.4577	(6.732)	0	0	0
2014/04/15	R204	06/11/2014	7.00	Call	Bond Future	411.9800	0.4120	370.8200	0.3708	(9.991)	0	0	0
2014/04/15	R204	06/11/2014	7.01	Call	Bond Future	418.8500	0.4188	377.1600	0.3772	(9.953)	0	0	0
2014/04/15	R207	08/05/2014	6.19	Put	Bond Future	8,435.9000	8.4359	8,714.8600	8.7149	3.307	0	0	0
2014/04/15	R207	08/05/2014	6.21	Put	Bond Future	8,338.6000	8.3386	8,617.5600	8.6176	3.345	0	0	0
2014/04/15	R207	08/05/2014			Bond Future	8.0130	98.9222	8.0766	98.6433	0.793	0.0000	0.0000	20,286
2014/04/15	R207	08/05/2014	6.20	Put	Bond Future	8,387.2400	8.3872	8,666.2000	8.6662	3.326	0	0	0
2014/04/15	R207	08/05/2014	6.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R207	08/05/2014	6.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R207	08/05/2014	6.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R207	07/08/2014	7.69	Call	Bond Future	770.0700	0.7701	677.3200	0.6773	(12.044)	0	0	0
2014/04/15	R207	07/08/2014	7.70	Put	Bond Future	2,645.7500	2.6457	2,837.7700	2.8378	7.258	0	0	0
2014/04/15	R207	07/08/2014			Bond Future	8.1366	96.7158	8.2046	96.4299	0.835	0.0000	0.0000	0
2014/04/15	R207	07/08/2014	7.70	Call	Bond Future	783.6500	0.7836	689.7300	0.6897	(11.985)	0	0	0
2014/04/15	R207	07/08/2014	7.71	Call	Bond Future	797.4000	0.7974	702.3100	0.7023	(11.925)	0	0	0
2014/04/15	R207	07/08/2014	7.69	Put	Bond Future	2,675.3300	2.6753	2,868.5200	2.8685	7.221	0	0	0
2014/04/15	R207	07/08/2014	7.71	Put	Bond Future	2,616.3600	2.6164	2,807.2100	2.8072	7.294	0	0	0
2014/04/15	R207	06/11/2014	7.36	Put	Bond Future	4,375.8100	4.3758	4,594.8900	4.5949	5.007	0	0	0
2014/04/15	R207	06/11/2014			Bond Future	8.2476	98.1924	8.3197	97.9013	0.875	0.0000	0.0000	0
2014/04/15	R207	06/11/2014	7.35	Put	Bond Future	4,407.8300	4.4078	4,627.7000	4.6277	4.988	0	0	0
2014/04/15	R207	06/11/2014	7.36	Call	Bond Future	705.3100	0.7053	633.2800	0.6333	(10.213)	0	0	0
2014/04/15	R207	06/11/2014	7.34	Call	Bond Future	684.8300	0.6848	614.3600	0.6144	(10.290)	0	0	0
2014/04/15	R207	06/11/2014	7.35	Call	Bond Future	695.0100	0.6950	623.7700	0.6238	(10.250)	0	0	0
2014/04/15	R207	06/11/2014	7.34	Put	Bond Future	4,439.9900	4.4400	4,660.6300	4.6606	4.969	0	0	0
2014/04/15	R208	08/05/2014	6.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R208	08/05/2014			Bond Future	8.1222	93.6538	8.1867	93.3341	0.795	0.0000	0.0000	11,694
2014/04/15	R208	08/05/2014	6.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R208	08/05/2014	6.31	Put	Bond Future	9,555.8200	9.5558	9,875.5200	9.8755	3.346	0	0	0
2014/04/15	R208	08/05/2014	6.30	Put	Bond Future	9,611.8100	9.6118	9,931.5100	9.9315	3.326	0	0	0
2014/04/15	R208	08/05/2014	6.29	Put	Bond Future	9,667.8200	9.6678	9,987.5200	9.9875	3.307	0	0	0
2014/04/15	R208	08/05/2014	6.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R208	07/08/2014	8.28	Call	Bond Future	1,895.1200	1.8951	1,718.3900	1.7184	(9.326)	0	0	0
2014/04/15	R208	07/08/2014			Bond Future	8.2289	95.0121	8.2972	94.6849	0.830	0.0000	0.0000	0
2014/04/15	R208	07/08/2014	7.80	Call	Bond Future	911.6000	0.9116	802.5500	0.8025	(11.962)	0	0	0
2014/04/15	R208	07/08/2014	7.79	Put	Bond Future	3,033.1200	3.0331	3,252.6000	3.2526	7.236	0	0	0

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2014/04/15	R208	07/08/2014	7.81	Put	Bond Future	2,966.1800	2.9662	3,182.9700	3.1830	7.309	0	0	0
2014/04/15	R208	07/08/2014	7.80	Put	Bond Future	2,999.5400	2.9995	3,217.6800	3.2177	7.272	0	0	0
2014/04/15	R208	07/08/2014	8.28	Put	Bond Future	1,649.9800	1.6500	1,800.4400	1.8004	9.119	0	0	630
2014/04/15	R208	07/08/2014	7.81	Call	Bond Future	927.5700	0.9276	817.1700	0.8172	(11.902)	0	0	0
2014/04/15	R208	07/08/2014	7.79	Call	Bond Future	895.8100	0.8958	788.1000	0.7881	(12.024)	0	0	0
2014/04/15	R208	06/11/2014	7.46	Call	Bond Future	801.1900	0.8012	718.2500	0.7183	(10.352)	0	0	0
2014/04/15	R208	06/11/2014			Bond Future	8.3300	93.0635	8.4019	92.7306	0.863	0.0000	0.0000	0
2014/04/15	R208	06/11/2014	7.44	Call	Bond Future	779.1600	0.7792	697.9600	0.6980	(10.421)	0	0	0
2014/04/15	R208	06/11/2014	7.45	Call	Bond Future	790.1200	0.7901	708.0500	0.7081	(10.387)	0	0	0
2014/04/15	R208	06/11/2014	8.50	Put	Bond Future	1,955.6700	1.9557	2,098.2800	2.0983	7.292	0	0	1,520
2014/04/15	R208	06/11/2014	7.44	Put	Bond Future	5,026.7300	5.0267	5,278.4000	5.2784	5.007	0	0	0
2014/04/15	R208	06/11/2014	7.46	Put	Bond Future	4,950.7200	4.9507	5,200.6500	5.2007	5.048	0	0	0
2014/04/15	R208	06/11/2014	8.50	Call	Bond Future	2,740.5400	2.7405	2,550.2800	2.5503	(6.942)	0	0	0
2014/04/15	R208	06/11/2014	7.45	Put	Bond Future	4,988.6600	4.9887	5,239.4600	5.2395	5.027	0	0	0
2014/04/15	R209	08/05/2014	9.63	Call	Bond Future	4,668.8400	4.6688	4,033.0700	4.0331	(13.617)	0	0	0
2014/04/15	R209	08/05/2014			Bond Future	8.9928	74.6714	9.0840	73.9892	1.014	0.0000	0.0000	22,078
2014/04/15	R209	08/05/2014	7.85	Call	Bond Future	1.6200	0.0016	0.5500	0.0006	(66.049)	0	0	0
2014/04/15	R209	08/05/2014	9.00	Put	Bond Future	1,230.0300	1.2300	1,564.4300	1.5644	27.186	0	0	0
2014/04/15	R209	08/05/2014	9.50	Call	Bond Future	3,859.5700	3.8596	3,256.0800	3.2561	(15.636)	0	0	0
2014/04/15	R209	08/05/2014	7.86	Call	Bond Future	1.7700	0.0018	0.6100	0.0006	(65.537)	0	0	0
2014/04/15	R209	08/05/2014	8.50	Put	Bond Future	4,035.3900	4.0354	4,642.6400	4.6426	15.048	0	0	0
2014/04/15	R209	08/05/2014	9.75	Put	Bond Future	55.3400	0.0553	82.3800	0.0824	48.862	0	0	7,262
2014/04/15	R209	08/05/2014	9.85	Put	Bond Future	32.2700	0.0323	48.8400	0.0488	51.348	0	0	10,000
2014/04/15	R209	08/05/2014	7.84	Call	Bond Future	1.4800	0.0015	0.5000	0.0005	(66.216)	0	0	0
2014/04/15	R209	08/05/2014	7.85	Put	Bond Future	9,451.6100	9.4516	10,132.7700	10.1328	7.207	0	0	0
2014/04/15	R209	08/05/2014	9.50	Put	Bond Future	187.6100	0.1876	266.3500	0.2664	41.970	0	0	640
2014/04/15	R209	08/05/2014	7.84	Put	Bond Future	9,542.1300	9.5421	10,223.3800	10.2234	7.139	0	0	0
2014/04/15	R209	08/05/2014	9.63	Put	Bond Future	101.7700	0.1018	148.2300	0.1482	45.652	0	0	883
2014/04/15	R209	08/05/2014	9.85	Call	Bond Future	6,073.5000	6.0735	5,407.8400	5.4078	(10.960)	0	0	0
2014/04/15	R209	08/05/2014	7.86	Put	Bond Future	9,361.2400	9.3612	10,042.3100	10.0423	7.275	0	0	0
2014/04/15	R209	08/05/2014	8.50	Call	Bond Future	172.5700	0.1726	97.5900	0.0976	(43.449)	0	0	640
2014/04/15	R209	08/05/2014	9.00	Call	Bond Future	1,283.9400	1.2839	936.1100	0.9361	(27.091)	0	0	640
2014/04/15	R209	08/05/2014	9.75	Call	Bond Future	5,432.7300	5.4327	4,777.5400	4.7775	(12.060)	0	0	0
2014/04/15	R209	07/08/2014	9.04	Put	Bond Future	3,028.7600	3.0288	3,371.3500	3.3713	11.311	0	0	0
2014/04/15	R209	07/08/2014			Bond Future	9.0688	75.7544	9.1630	75.0600	1.038	0.0000	0.0000	0
2014/04/15	R209	07/08/2014	9.06	Put	Bond Future	2,952.2700	2.9523	3,289.1800	3.2892	11.412	0	0	0
2014/04/15	R209	07/08/2014	9.05	Put	Bond Future	2,990.3300	2.9903	3,330.0800	3.3301	11.362	0	0	0
2014/04/15	R209	07/08/2014	9.05	Call	Bond Future	2,850.0800	2.8501	2,495.4100	2.4954	(12.444)	0	0	0
2014/04/15	R209	07/08/2014	9.06	Call	Bond Future	2,886.4800	2.8865	2,528.9700	2.5290	(12.386)	0	0	0
2014/04/15	R209	07/08/2014	9.04	Call	Bond Future	2,813.9300	2.8139	2,462.1000	2.4621	(12.503)	0	0	0
2014/04/15	R209	06/11/2014			Bond Future	9.1403	73.7638	9.2373	73.0581	1.061	0.0000	0.0000	0
2014/04/15	R209	06/11/2014	8.99	Put	Bond Future	4,549.7200	4.5497	4,915.8500	4.9158	8.047	0	0	0
2014/04/15	R209	06/11/2014	9.01	Put	Bond Future	4,467.4400	4.4674	4,829.3100	4.8293	8.100	0	0	0
2014/04/15	R209	06/11/2014	9.00	Put	Bond Future	4,508.3200	4.5083	4,872.3300	4.8723	8.074	0	0	0
2014/04/15	R209	06/11/2014	8.99	Call	Bond Future	3,434.5100	3.4345	3,095.0400	3.0950	(9.884)	0	0	0
2014/04/15	R209	06/11/2014	9.00	Call	Bond Future	3,468.1100	3.4681	3,126.5200	3.1265	(9.849)	0	0	0
2014/04/15	R209	06/11/2014	9.01	Call	Bond Future	3,502.1200	3.5021	3,158.3900	3.1584	(9.815)	0	0	0

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2014/04/15	R210	08/05/2014			Bond Future	167.8763	167.8763	166.5912	166.5912	(0.766)	0.0000	0.0000	719
2014/04/15	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R210	08/05/2014	160.01	Call	Bond Future	7,866.2900	7.8663	6,581.1800	6.5812	(16.337)	0	0	0
2014/04/15	R210	08/05/2014	159.99	Call	Bond Future	7,886.2900	7.8863	6,601.1800	6.6012	(16.295)	0	0	0
2014/04/15	R210	08/05/2014	160.00	Call	Bond Future	7,876.2900	7.8763	6,591.1800	6.5912	(16.316)	0	0	0
2014/04/15	R210	07/08/2014			Bond Future	170.3318	170.3318	169.0229	169.0229	(0.768)	0.0000	0.0000	0
2014/04/15	R210	07/08/2014	159.00	Call	Bond Future	11,331.7700	11.3318	10,022.8800	10.0229	(11.551)	0	0	0
2014/04/15	R210	07/08/2014	159.01	Call	Bond Future	11,321.7700	11.3218	10,012.8800	10.0129	(11.561)	0	0	0
2014/04/15	R210	07/08/2014	158.99	Call	Bond Future	11,341.7700	11.3418	10,032.8800	10.0329	(11.540)	0	0	0
2014/04/15	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R211	08/05/2014	130.00	Put	Bond Future	2,414.7100	2.4147	2,354.1100	2.3541	(2.510)	0	0	0
2014/04/15	R211	08/05/2014			Bond Future	127.5853	127.5853	127.6459	127.6459	0.047	0.0000	0.0000	390
2014/04/15	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R211	08/05/2014	129.99	Put	Bond Future	2,404.7100	2.4047	2,344.1100	2.3441	(2.520)	0	0	0
2014/04/15	R211	08/05/2014	130.01	Put	Bond Future	2,424.7100	2.4247	2,364.1100	2.3641	(2.499)	0	0	0
2014/04/15	R211	07/08/2014	127.99	Put	Bond Future	102.8500	0.1029	45.1600	0.0452	(56.091)	0	0	0
2014/04/15	R211	07/08/2014			Bond Future	127.8872	127.8872	127.9448	127.9448	0.045	0.0000	0.0000	0
2014/04/15	R211	07/08/2014	128.01	Put	Bond Future	122.8500	0.1229	65.1600	0.0652	(46.960)	0	0	0
2014/04/15	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R211	07/08/2014	128.00	Put	Bond Future	112.8500	0.1129	55.1600	0.0552	(51.121)	0	0	0
2014/04/15	R212	08/05/2014			Bond Future	133.0699	133.0699	133.1901	133.1901	0.090	0.0000	0.0000	21,797
2014/04/15	R212	08/05/2014	132.00	Call	Bond Future	1,069.9200	1.0699	1,190.0700	1.1901	11.230	0	0	0
2014/04/15	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R212	08/05/2014	132.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R212	08/05/2014	132.01	Call	Bond Future	1,059.9200	1.0599	1,180.0700	1.1801	11.336	0	0	0
2014/04/15	R212	08/05/2014	131.99	Call	Bond Future	1,079.9200	1.0799	1,200.0700	1.2001	11.126	0	0	0
2014/04/15	R212	07/08/2014	128.99	Call	Bond Future	4,309.3300	4.3093	4,427.2100	4.4272	2.735	0	0	0
2014/04/15	R212	07/08/2014			Bond Future	133.2993	133.2993	133.4172	133.4172	0.088	0.0000	0.0000	0
2014/04/15	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R212	07/08/2014	129.00	Call	Bond Future	4,299.3300	4.2993	4,417.2100	4.4172	2.742	0	0	0
2014/04/15	R212	07/08/2014	129.01	Call	Bond Future	4,289.3300	4.2893	4,407.2100	4.4072	2.748	0	0	0
2014/04/15	R213	08/05/2014	7.65	Put	Bond Future	10,085.7800	10.0858	10,811.9600	10.8120	7.200	0	0	0
2014/04/15	R213	08/05/2014			Bond Future	8.8695	85.2173	8.9654	84.4907	1.082	0.0000	0.0000	27,968

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
2014/04/15	R213	08/05/2014	7.64	Put	Bond Future	10,175.4200		10.1754	10,901.6400	10.9016	7.137	0	0	0
2014/04/15	R213	08/05/2014	7.66	Put	Bond Future	9,996.2700		9.9963	10,722.4000	10.7224	7.264	0	0	0
2014/04/15	R213	08/05/2014	7.65	Call	Bond Future		0.6200	0.0006	0.1800	0.0002	(70.968)	0	0	0
2014/04/15	R213	08/05/2014	7.64	Call	Bond Future		0.5600	0.0006	0.1600	0.0002	(71.429)	0	0	0
2014/04/15	R213	08/05/2014	7.66	Call	Bond Future		0.6900	0.0007	0.2000	0.0002	(71.014)	0	0	0
2014/04/15	R213	07/08/2014	8.86	Call	Bond Future	2,578.5900		2.5786	2,226.6600	2.2267	(13.648)	0	0	0
2014/04/15	R213	07/08/2014			Bond Future		8.9507	86.4532	9.0500	85.7135	1.109	0.0000	0.0000	0
2014/04/15	R213	07/08/2014	8.84	Call	Bond Future	2,509.1400		2.5091	2,163.3900	2.1634	(13.780)	0	0	0
2014/04/15	R213	07/08/2014	8.85	Call	Bond Future	2,543.7300		2.5437	2,194.8900	2.1949	(13.714)	0	0	0
2014/04/15	R213	07/08/2014	8.84	Put	Bond Future	3,345.3700		3.3454	3,739.3500	3.7394	11.777	0	0	0
2014/04/15	R213	07/08/2014	8.86	Put	Bond Future	3,262.8900		3.2629	3,650.6900	3.6507	11.885	0	0	0
2014/04/15	R213	07/08/2014	8.85	Put	Bond Future	3,303.9500		3.3039	3,694.8400	3.6948	11.831	0	0	0
2014/04/15	R213	06/11/2014	8.84	Call	Bond Future	3,291.7400		3.2917	2,943.0500	2.9431	(10.593)	0	0	0
2014/04/15	R213	06/11/2014	8.85	Put	Bond Future	4,659.2800		4.6593	5,059.9500	5.0600	8.599	0	0	0
2014/04/15	R213	06/11/2014			Bond Future		9.0286	84.2310	9.1311	83.4794	1.135	0.0000	0.0000	0
2014/04/15	R213	06/11/2014	8.85	Call	Bond Future	3,324.9100		3.3249	2,973.9300	2.9739	(10.556)	0	0	0
2014/04/15	R213	06/11/2014	8.86	Call	Bond Future	3,358.2600		3.3583	3,005.0000	3.0050	(10.519)	0	0	0
2014/04/15	R213	06/11/2014	8.84	Put	Bond Future	4,701.7200		4.7017	5,104.6800	5.1047	8.570	0	0	0
2014/04/15	R213	06/11/2014	8.86	Put	Bond Future	4,617.1100		4.6171	5,015.5000	5.0155	8.629	0	0	0
2014/04/15	R214	08/05/2014			Bond Future		9.0724	75.5657	9.1687	74.8167	1.062	0.0000	0.0000	5,055
2014/04/15	R214	08/05/2014	9.00	Call	Bond Future	1,042.2900		1.0423	721.4600	0.7215	(30.781)	0	0	0
2014/04/15	R214	08/05/2014	8.99	Put	Bond Future	1,659.4300		1.6594	2,094.7400	2.0947	26.233	0	0	0
2014/04/15	R214	08/05/2014	9.01	Put	Bond Future	1,568.8300		1.5688	1,989.6800	1.9897	26.826	0	0	0
2014/04/15	R214	08/05/2014	9.00	Put	Bond Future	1,613.6000		1.6136	2,041.7000	2.0417	26.531	0	0	0
2014/04/15	R214	08/05/2014	9.01	Call	Bond Future	1,076.8700		1.0769	748.7900	0.7488	(30.466)	0	0	0
2014/04/15	R214	08/05/2014	8.99	Call	Bond Future	1,008.6400		1.0086	695.0200	0.6950	(31.093)	0	0	0
2014/04/15	R214	07/08/2014	9.54	Put	Bond Future	1,802.7000		1.8027	2,056.6500	2.0566	14.087	0	0	0
2014/04/15	R214	07/08/2014			Bond Future		9.1470	76.5685	9.2464	75.8063	1.087	0.0000	0.0000	0
2014/04/15	R214	07/08/2014	9.56	Put	Bond Future	1,752.1200		1.7521	2,000.7900	2.0008	14.193	0	0	0
2014/04/15	R214	07/08/2014	9.55	Put	Bond Future	1,777.2600		1.7773	2,028.5600	2.0286	14.140	0	0	0
2014/04/15	R214	07/08/2014	9.56	Call	Bond Future	4,833.2500		4.8332	4,319.7100	4.3197	(10.625)	0	0	0
2014/04/15	R214	07/08/2014	9.54	Call	Bond Future	4,739.6500		4.7396	4,231.3900	4.2314	(10.724)	0	0	0
2014/04/15	R214	07/08/2014	9.55	Call	Bond Future	4,786.3600		4.7864	4,275.4500	4.2755	(10.674)	0	0	0
2014/04/15	R214	06/11/2014	9.64	Call	Bond Future	5,920.7600		5.9208	5,423.2500	5.4233	(8.403)	0	0	0
2014/04/15	R214	06/11/2014			Bond Future		9.2183	74.4502	9.3207	73.6759	1.111	0.0000	0.0000	0
2014/04/15	R214	06/11/2014	9.65	Call	Bond Future	5,964.2300		5.9642	5,464.7500	5.4648	(8.375)	0	0	0
2014/04/15	R214	06/11/2014	9.66	Call	Bond Future	6,007.8100		6.0078	5,506.3600	5.5064	(8.347)	0	0	0
2014/04/15	R214	06/11/2014	9.64	Put	Bond Future	2,817.6700		2.8177	3,094.5200	3.0945	9.825	0	0	0
2014/04/15	R214	06/11/2014	9.66	Put	Bond Future	2,763.0500		2.7631	3,035.9600	3.0360	9.877	0	0	0
2014/04/15	R214	06/11/2014	9.65	Put	Bond Future	2,790.2400		2.7902	3,065.1200	3.0651	9.851	0	0	0
2014/04/15	R248	08/05/2014	9.04	Put	Bond Future	1,144.7200		1.1447	2,099.1600	2.0992	83.378	0	0	0
2014/04/15	R248	08/05/2014			Bond Future		9.1532	97.5452	9.2494	96.5908	1.051	0.0000	0.0000	13,515
2014/04/15	R248	08/05/2014	9.06	Put	Bond Future	940.6500		0.9406	1,895.0900	1.8951	101.466	0	0	0
2014/04/15	R248	08/05/2014	9.05	Put	Bond Future	1,042.5900		1.0426	1,997.0300	1.9970	91.545	0	0	0
2014/04/15	R248	08/05/2014	9.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R248	08/05/2014	9.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/15	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R248	07/08/2014			Bond Future	9.2306	98.8386	9.3300	97.8673	1.078	0.0000	0.0000	0
2014/04/15	R248	07/08/2014	9.65	Call	Bond Future	3,978.1000	3.9781	3,006.8000	3.0068	(24.416)	0	0	0
2014/04/15	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R248	07/08/2014	9.66	Call	Bond Future	4,069.2800	4.0693	3,097.9800	3.0980	(23.869)	0	0	0
2014/04/15	R248	07/08/2014	9.64	Call	Bond Future	3,886.7500	3.8868	2,915.4500	2.9155	(24.990)	0	0	0
2014/04/15	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R248	06/11/2014			Bond Future	9.3047	95.9226	9.4073	94.9358	1.102	0.0000	0.0000	0
2014/04/15	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R248	06/11/2014	9.72	Call	Bond Future	3,884.1500	3.8842	2,897.3800	2.8974	(25.405)	0	0	0
2014/04/15	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/15	R248	06/11/2014	9.73	Call	Bond Future	3,974.1300	3.9741	2,987.3600	2.9874	(24.830)	0	0	0
2014/04/15	R248	06/11/2014	9.74	Call	Bond Future	4,063.9400	4.0639	3,077.1700	3.0772	(24.281)	0	0	0

**Total**

**430516**