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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/04/2014 TO 23/04/2014

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
2014/04/23	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/23	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	2025	08/05/2014			Bond Future	114.5965	114.5965	114.6477	114.6477	0.045	0.0000	0.0000	0
2014/04/23	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2025	08/05/2014	111.01	Call	Bond Future	3,586.5000	3.5865	3,637.7300	3.6377	1.428	0	0	0
2014/04/23	2025	08/05/2014	110.99	Call	Bond Future	3,606.5000	3.6065	3,657.7300	3.6577	1.420	0	0	0
2014/04/23	2025	08/05/2014	111.00	Call	Bond Future	3,596.5000	3.5965	3,647.7300	3.6477	1.424	0	0	0
2014/04/23	2025	07/08/2014	109.01	Call	Bond Future	6,124.8700	6.1249	6,174.2300	6.1742	0.806	0	0	0
2014/04/23	2025	07/08/2014			Bond Future	115.1349	115.1349	115.1842	115.1842	0.043	0.0000	0.0000	0
2014/04/23	2025	07/08/2014	108.99	Call	Bond Future	6,144.8700	6.1449	6,194.2300	6.1942	0.803	0	0	0
2014/04/23	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2025	07/08/2014	109.00	Call	Bond Future	6,134.8700	6.1349	6,184.2300	6.1842	0.805	0	0	0
2014/04/23	2030	08/05/2014			Bond Future	9.0149	93.7901	9.0155	93.7854	0.007	0.0000	0.0000	3,961
2014/04/23	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2030	08/05/2014	8.99	Put	Bond Future	194.4000	0.1944	199.0900	0.1991	2.413	0	0	0
2014/04/23	2030	08/05/2014	9.01	Put	Bond Future	37.9500	0.0380	42.6400	0.0426	12.358	0	0	0
2014/04/23	2030	08/05/2014	9.00	Put	Bond Future	116.1300	0.1161	120.8200	0.1208	4.039	0	0	0
2014/04/23	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2030	07/08/2014	8.99	Put	Bond Future	935.3600	0.9354	942.3400	0.9423	0.746	0	0	0
2014/04/23	2030	07/08/2014			Bond Future	9.1112	91.1339	9.1121	91.1269	0.010	0.0000	0.0000	2,440
2014/04/23	2030	07/08/2014	9.01	Put	Bond Future	780.0100	0.7800	786.9900	0.7870	0.895	0	0	0
2014/04/23	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2030	07/08/2014	9.00	Put	Bond Future	857.6400	0.8576	864.6200	0.8646	0.814	0	0	0
2014/04/23	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2030	06/11/2014			Bond Future	9.1955	92.5251	9.1965	92.5174	0.011	0.0000	0.0000	0
2014/04/23	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2030	06/11/2014	8.99	Put	Bond Future	1,568.1200	1.5681	1,575.8100	1.5758	0.490	0	0	0
2014/04/23	2030	06/11/2014	9.01	Put	Bond Future	1,413.7900	1.4138	1,421.4800	1.4215	0.544	0	0	0
2014/04/23	2030	06/11/2014	9.00	Put	Bond Future	1,490.9100	1.4909	1,498.6000	1.4986	0.516	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
2014/04/23	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2037	08/05/2014			Bond Future	9.1986	95.7612	9.1995	95.7533	0.010	0.0000	0.0000	4,416
2014/04/23	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2037	08/05/2014	9.38	Call	Bond Future	1,602.7200	1.6027	1,594.8300	1.5948	(0.492)	0	0	0
2014/04/23	2037	08/05/2014	9.39	Call	Bond Future	1,689.7800	1.6898	1,681.8900	1.6819	(0.467)	0	0	0
2014/04/23	2037	08/05/2014	9.37	Call	Bond Future	1,515.5200	1.5155	1,507.6300	1.5076	(0.521)	0	0	0
2014/04/23	2037	07/08/2014	9.06	Put	Bond Future	2,051.8600	2.0519	2,062.0700	2.0621	0.498	0	0	0
2014/04/23	2037	07/08/2014			Bond Future	9.2889	92.8828	9.2900	92.8726	0.012	0.0000	0.0000	4,778
2014/04/23	2037	07/08/2014	9.05	Put	Bond Future	2,143.1600	2.1432	2,153.3700	2.1534	0.476	0	0	0
2014/04/23	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2037	07/08/2014	9.04	Put	Bond Future	2,234.6000	2.2346	2,244.8100	2.2448	0.457	0	0	0
2014/04/23	2037	06/11/2014	9.69	Call	Bond Future	2,727.3900	2.7274	2,716.3700	2.7164	(0.404)	0	0	0
2014/04/23	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2037	06/11/2014			Bond Future	9.3680	94.3009	9.3693	94.2899	0.014	0.0000	0.0000	0
2014/04/23	2037	06/11/2014	9.70	Call	Bond Future	2,810.0000	2.8100	2,798.9800	2.7990	(0.392)	0	0	0
2014/04/23	2037	06/11/2014	9.71	Call	Bond Future	2,892.4900	2.8925	2,881.4700	2.8815	(0.381)	0	0	0
2014/04/23	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2038	08/05/2014			Bond Future	116.7874	116.7874	116.8440	116.8440	0.049	0.0000	0.0000	334
2014/04/23	2038	08/05/2014	109.00	Call	Bond Future	7,787.3500	7.7874	7,844.0400	7.8440	0.728	0	0	0
2014/04/23	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2038	08/05/2014	109.01	Call	Bond Future	7,777.3500	7.7774	7,834.0400	7.8340	0.729	0	0	0
2014/04/23	2038	08/05/2014	108.99	Call	Bond Future	7,797.3500	7.7974	7,854.0400	7.8540	0.727	0	0	0
2014/04/23	2038	07/08/2014			Bond Future	117.2168	117.2168	117.2714	117.2714	0.047	0.0000	0.0000	0
2014/04/23	2038	07/08/2014	106.00	Call	Bond Future	11,216.7800	11.2168	11,271.4400	11.2714	0.487	0	0	0
2014/04/23	2038	07/08/2014	106.01	Call	Bond Future	11,206.7800	11.2068	11,261.4400	11.2614	0.488	0	0	0
2014/04/23	2038	07/08/2014	105.99	Call	Bond Future	11,226.7800	11.2268	11,281.4400	11.2814	0.487	0	0	0
2014/04/23	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2046	08/05/2014			Bond Future	114.4961	114.4961	114.5528	114.5528	0.049	0.0000	0.0000	0
2014/04/23	2046	08/05/2014	104.35	Call	Bond Future	10,146.1500	10.1462	10,202.8100	10.2028	0.558	0	0	0
2014/04/23	2046	08/05/2014	104.36	Call	Bond Future	10,136.1500	10.1362	10,192.8100	10.1928	0.559	0	0	0
2014/04/23	2046	08/05/2014	104.34	Call	Bond Future	10,156.1500	10.1562	10,212.8100	10.2128	0.558	0	0	0
2014/04/23	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2046	07/08/2014			Bond Future	116.1598	116.1598	116.2147	116.2147	0.047	0.0000	0.0000	5,218
2014/04/23	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2046	07/08/2014	104.44	Call	Bond Future	11,719.8300	11.7198	11,774.7000	11.7747	0.468	0	0	0

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2014/04/23	2046	07/08/2014	104.45	Call	Bond Future	11,709.8300	11.7098	11,764.7000	11.7647	0.469	0	0	0
2014/04/23	2046	07/08/2014	104.43	Call	Bond Future	11,729.8300	11.7298	11,784.7000	11.7847	0.468	0	0	0
2014/04/23	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2046	06/11/2014	104.45	Call	Bond Future	12,153.9100	12.1539	12,208.7100	12.2087	0.451	0	0	0
2014/04/23	2046	06/11/2014			Bond Future	116.6039	116.6039	116.6587	116.6587	0.047	0.0000	0.0000	0
2014/04/23	2046	06/11/2014	104.43	Call	Bond Future	12,173.9100	12.1739	12,228.7100	12.2287	0.450	0	0	0
2014/04/23	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2046	06/11/2014	104.44	Call	Bond Future	12,163.9100	12.1639	12,218.7100	12.2187	0.451	0	0	0
2014/04/23	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2050	08/05/2014			Bond Future	124.1208	124.1208	124.1820	124.1820	0.049	0.0000	0.0000	608
2014/04/23	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2050	08/05/2014	114.99	Call	Bond Future	9,130.8500	9.1309	9,192.0200	9.1920	0.670	0	0	0
2014/04/23	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2050	08/05/2014	115.00	Call	Bond Future	9,120.8500	9.1209	9,182.0200	9.1820	0.671	0	0	0
2014/04/23	2050	08/05/2014	115.01	Call	Bond Future	9,110.8500	9.1109	9,172.0200	9.1720	0.671	0	0	0
2014/04/23	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2050	07/08/2014			Bond Future	124.5169	124.5169	124.5760	124.5760	0.047	0.0000	0.0000	692
2014/04/23	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	2050	07/08/2014	112.00	Call	Bond Future	12,516.9200	12.5169	12,575.9800	12.5760	0.472	0	0	0
2014/04/23	2050	07/08/2014	112.01	Call	Bond Future	12,506.9200	12.5069	12,565.9800	12.5660	0.472	0	0	0
2014/04/23	2050	07/08/2014	111.99	Call	Bond Future	12,526.9200	12.5269	12,585.9800	12.5860	0.471	0	0	0
2014/04/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	AL12	08/05/2014			Index Future	480.3450	480.3450	480.2290	480.2290	(0.024)	0.0000	0.0000	0
2014/04/23	AL12	07/08/2014			Index Future	487.2610	487.2610	487.1390	487.1390	(0.025)	0.0000	0.0000	0
2014/04/23	AL12	06/11/2014			Index Future	494.6890	494.6890	494.5670	494.5670	(0.025)	0.0000	0.0000	0
2014/04/23	AL37	08/05/2014			Index Future	412.6060	412.6060	412.1360	412.1360	(0.114)	0.0000	0.0000	0
2014/04/23	AL37	07/08/2014			Index Future	418.5470	418.5470	418.0660	418.0660	(0.115)	0.0000	0.0000	0
2014/04/23	AL7T	08/05/2014			Index Future	484.5960	484.5960	483.7350	483.7350	(0.178)	0.0000	0.0000	0
2014/04/23	AL7T	07/08/2014			Index Future	491.5740	491.5740	490.6950	490.6950	(0.179)	0.0000	0.0000	1

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2014/04/23	ALBI	08/05/2014			Index Future	440.6670	440.6670	440.3390	440.3390	(0.074)	0.0000	0.0000	600
2014/04/23	ALBI	07/08/2014			Index Future	447.0120	447.0120	446.6740	446.6740	(0.076)	0.0000	0.0000	103
2014/04/23	ALBI	06/11/2014			Index Future	453.8270	453.8270	453.4850	453.4850	(0.075)	0.0000	0.0000	0
2014/04/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/04/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	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
2014/04/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/23	EL28	08/05/2014	114.01	Call	Bond Future	6,003.4100	6.0034	5,777.2800	5.7773	(3.767)	0	0	0
2014/04/23	EL28	08/05/2014			Bond Future	120.0134	120.0134	119.7873	119.7873	(0.188)	0.0000	0.0000	0
2014/04/23	EL28	08/05/2014	113.99	Call	Bond Future	6,023.4100	6.0234	5,797.2800	5.7973	(3.754)	0	0	0
2014/04/23	EL28	08/05/2014	114.00	Call	Bond Future	6,013.4100	6.0134	5,787.2800	5.7873	(3.760)	0	0	0
2014/04/23	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	EL28	07/08/2014	114.00	Call	Bond Future	7,757.4500	7.7575	7,525.2400	7.5252	(2.993)	0	0	0
2014/04/23	EL28	07/08/2014			Bond Future	121.7575	121.7575	121.5252	121.5252	(0.191)	0.0000	0.0000	0
2014/04/23	EL28	07/08/2014	114.01	Call	Bond Future	7,747.4500	7.7475	7,515.2400	7.5152	(2.997)	0	0	0
2014/04/23	EL28	07/08/2014	113.99	Call	Bond Future	7,767.4500	7.7675	7,535.2400	7.5352	(2.990)	0	0	0
2014/04/23	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	ES33	08/05/2014	9.55	Put	Bond Future	1,788.4400	1.7884	1,753.1500	1.7531	(1.973)	0	0	0
2014/04/23	ES33	08/05/2014			Bond Future	9.7918	81.4625	9.7869	81.4978	(0.050)	0.0000	0.0000	6,220
2014/04/23	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	ES33	08/05/2014	9.54	Put	Bond Future	1,863.7300	1.8637	1,828.4400	1.8284	(1.894)	0	0	0
2014/04/23	ES33	08/05/2014	9.56	Put	Bond Future	1,713.2500	1.7132	1,677.9600	1.6780	(2.060)	0	0	0
2014/04/23	ES33	07/08/2014			Bond Future	9.8995	82.6361	9.8947	82.6700	(0.048)	0.0000	0.0000	6,220
2014/04/23	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	ES33	07/08/2014	10.14	Call	Bond Future	1,689.4200	1.6894	1,723.2900	1.7233	2.005	0	0	0
2014/04/23	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	ES33	07/08/2014	10.15	Call	Bond Future	1,758.4500	1.7584	1,792.3200	1.7923	1.926	0	0	0
2014/04/23	ES33	07/08/2014	10.16	Call	Bond Future	1,827.3800	1.8274	1,861.2500	1.8613	1.853	0	0	0
2014/04/23	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	ES33	06/11/2014			Bond Future	10.0036	80.1115	9.9988	80.1454	(0.048)	0.0000	0.0000	0
2014/04/23	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	ES33	06/11/2014	10.29	Call	Bond Future	1,971.1400	1.9711	2,004.9800	2.0050	1.717	0	0	0
2014/04/23	ES33	06/11/2014	10.30	Call	Bond Future	2,038.5900	2.0386	2,072.4300	2.0724	1.660	0	0	0
2014/04/23	ES33	06/11/2014	10.31	Call	Bond Future	2,105.9400	2.1059	2,139.7800	2.1398	1.607	0	0	0
2014/04/23	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	GOVI	08/05/2014			GOVI	439.6770	439.6770	439.3250	439.3250	(0.080)	0.0000	0.0000	320
2014/04/23	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	GOVI	08/05/2014	441.99	Put	GOVI	23,130.0000	2.3130	26,650.0000	2.6650	15.218	0	0	0

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2014/04/23	GOVI	08/05/2014	442.01	Put	GOVI	23,330.0000	2.3330	26,850.0000	2.6850	15.088	0	0	0
2014/04/23	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	GOVI	08/05/2014	442.00	Put	GOVI	23,230.0000	2.3230	26,750.0000	2.6750	15.153	0	0	0
2014/04/23	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	GOVI	07/08/2014			GOVI	446.0080	446.0080	445.6460	445.6460	(0.081)	0.0000	0.0000	220
2014/04/23	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	GOVI	07/08/2014	459.99	Put	GOVI	139,820.0000	13.9820	143,440.0000	14.3440	2.589	0	0	0
2014/04/23	GOVI	07/08/2014	460.01	Put	GOVI	140,020.0000	14.0020	143,640.0000	14.3640	2.585	0	0	0
2014/04/23	GOVI	07/08/2014	460.00	Put	GOVI	139,920.0000	13.9920	143,540.0000	14.3540	2.587	0	0	0
2014/04/23	GOVI	06/11/2014	449.01	Call	GOVI	37,980.0000	3.7980	34,320.0000	3.4320	(9.637)	0	0	0
2014/04/23	GOVI	06/11/2014			GOVI	452.8080	452.8080	452.4420	452.4420	(0.081)	0.0000	0.0000	0
2014/04/23	GOVI	06/11/2014	448.99	Call	GOVI	38,180.0000	3.8180	34,520.0000	3.4520	(9.586)	0	0	0
2014/04/23	GOVI	06/11/2014	449.00	Call	GOVI	38,080.0000	3.8080	34,420.0000	3.4420	(9.611)	0	0	0
2014/04/23	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/04/23	ICAA	08/05/2014			Can-Do Interest Rate	140.0550	140.0550	140.0659	140.0659	0.008	0.0000	0.0000	635
2014/04/23	IGOV	08/05/2014			Index Future	209.0830	209.0830	208.9020	208.9020	(0.087)	0.0000	0.0000	473
2014/04/23	IGOV	07/08/2014			Index Future	212.1200	212.1200	211.9340	211.9340	(0.088)	0.0000	0.0000	880
2014/04/23	IGOV	06/11/2014			Index Future	215.3790	215.3790	215.1910	215.1910	(0.087)	0.0000	0.0000	0
2014/04/23	ILBI	08/05/2014			Index Future	566.6320	566.6320	566.4260	566.4260	(0.036)	0.0000	0.0000	0
2014/04/23	ILBI	07/08/2014			Index Future	574.7780	574.7780	574.5680	574.5680	(0.037)	0.0000	0.0000	210
2014/04/23	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/04/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/04/23	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/04/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/04/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/04/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/04/23	JBAF	21/05/2014			Jibar Tradeable Future	5.8000	94.2000	5.8000	94.2000	0.000	0.0000	0.0000	2,000
2014/04/23	JBAF	18/06/2014			Jibar Tradeable Future	6.0000	94.0000	6.0700	93.9300	1.167	0.0000	0.0000	2,000
2014/04/23	JBAF	16/07/2014			Jibar Tradeable Future	6.0800	93.9200	6.1500	93.8500	1.151	0.0000	0.0000	800
2014/04/23	JBAF	20/08/2014			Jibar Tradeable Future	6.2800	93.7200	6.3200	93.6800	0.637	0.0000	0.0000	0
2014/04/23	JBAF	17/09/2014			Jibar Tradeable Future	6.3600	93.6400	6.4000	93.6000	0.629	0.0000	0.0000	1,000
2014/04/23	JBAF	15/10/2014			Jibar Tradeable Future	6.5300	93.4700	6.5800	93.4200	0.766	0.0000	0.0000	0

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2014/04/23	JBAF	17/12/2014			Jibar Tradeable Future	6.7500	93.2500	6.8300	93.1700	1.185	0.0000	0.0000	0
2014/04/23	JBAF	18/03/2015			Jibar Tradeable Future	6.9900	93.0100	7.0900	92.9100	1.431	0.0000	0.0000	2,850
2014/04/23	JBAF	17/06/2015			Jibar Tradeable Future	7.2300	92.7700	7.3100	92.6900	1.107	0.0000	0.0000	5,000
2014/04/23	JBAF	16/09/2015			Jibar Tradeable Future	7.4500	92.5500	7.5200	92.4800	0.940	0.0000	0.0000	0
2014/04/23	JBAF	15/12/2015			Jibar Tradeable Future	7.6400	92.3600	7.7100	92.2900	0.916	0.0000	0.0000	0
2014/04/23	JBAF	16/03/2016			Jibar Tradeable Future	7.8100	92.1900	7.8800	92.1200	0.896	0.0000	0.0000	0
2014/04/23	R023	08/05/2014			Bond Future	8.3457	97.8781	8.3763	97.6945	0.367	0.0000	0.0000	12,895
2014/04/23	R023	08/05/2014	7.60	Call	Bond Future	5.5700	0.0056	3.1100	0.0031	(44.165)	0	0	0
2014/04/23	R023	08/05/2014	7.61	Call	Bond Future	6.1500	0.0062	3.4700	0.0035	(43.577)	0	0	0
2014/04/23	R023	08/05/2014	7.59	Put	Bond Future	4,681.6200	4.6816	4,862.9200	4.8629	3.873	0	0	0
2014/04/23	R023	08/05/2014	7.61	Put	Bond Future	4,555.2800	4.5553	4,736.1500	4.7362	3.971	0	0	0
2014/04/23	R023	08/05/2014	7.60	Put	Bond Future	4,618.4000	4.6184	4,799.4900	4.7995	3.921	0	0	0
2014/04/23	R023	08/05/2014	7.59	Call	Bond Future	5.0400	0.0050	2.7900	0.0028	(44.643)	0	0	0
2014/04/23	R023	07/08/2014	8.51	Call	Bond Future	2,324.1400	2.3241	2,228.9000	2.2289	(4.098)	0	0	0
2014/04/23	R023	07/08/2014			Bond Future	8.4461	99.2882	8.4784	99.0998	0.382	0.0000	0.0000	0
2014/04/23	R023	07/08/2014	8.49	Call	Bond Future	2,262.9800	2.2630	2,169.3900	2.1694	(4.136)	0	0	0
2014/04/23	R023	07/08/2014	8.50	Call	Bond Future	2,293.3400	2.2933	2,198.9300	2.1989	(4.117)	0	0	0
2014/04/23	R023	07/08/2014	8.49	Put	Bond Future	2,006.7200	2.0067	2,101.5700	2.1016	4.727	0	0	0
2014/04/23	R023	07/08/2014	8.51	Put	Bond Future	1,951.5000	1.9515	2,044.7000	2.0447	4.776	0	0	0
2014/04/23	R023	07/08/2014	8.50	Put	Bond Future	1,978.8700	1.9789	2,072.9000	2.0729	4.752	0	0	0
2014/04/23	R023	06/11/2014			Bond Future	8.5417	96.8820	8.5755	96.6900	0.396	0.0000	0.0000	0
2014/04/23	R023	06/11/2014	8.59	Put	Bond Future	2,758.2400	2.7582	2,853.4900	2.8535	3.453	0	0	0
2014/04/23	R023	06/11/2014	8.61	Put	Bond Future	2,704.2400	2.7042	2,798.2900	2.7983	3.478	0	0	0
2014/04/23	R023	06/11/2014	8.59	Call	Bond Future	3,032.1900	3.0322	2,935.4900	2.9355	(3.189)	0	0	0
2014/04/23	R023	06/11/2014	8.60	Put	Bond Future	2,731.1400	2.7311	2,825.7900	2.8258	3.466	0	0	0
2014/04/23	R023	06/11/2014	8.60	Call	Bond Future	3,061.7400	3.0617	2,964.4400	2.9644	(3.178)	0	0	0
2014/04/23	R023	06/11/2014	8.61	Call	Bond Future	3,091.4500	3.0914	2,993.5500	2.9936	(3.167)	0	0	0
2014/04/23	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R157	08/05/2014			Bond Future	6.8454	110.5219	6.8765	110.4803	0.454	0.0000	0.0000	14,191
2014/04/23	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R157	08/05/2014	5.20	Put	Bond Future	2,231.9300	2.2319	2,273.4800	2.2735	1.862	0	0	0
2014/04/23	R157	08/05/2014	5.19	Put	Bond Future	2,245.6900	2.2457	2,287.2400	2.2872	1.850	0	0	0
2014/04/23	R157	08/05/2014	5.21	Put	Bond Future	2,218.1700	2.2182	2,259.7200	2.2597	1.873	0	0	0
2014/04/23	R157	07/08/2014	6.76	Put	Bond Future	533.7100	0.5337	562.6400	0.5626	5.421	0	0	0
2014/04/23	R157	07/08/2014			Bond Future	7.0867	112.1142	7.1278	112.0695	0.581	0.0000	0.0000	18,237
2014/04/23	R157	07/08/2014	6.75	Put	Bond Future	540.8400	0.5408	569.9900	0.5700	5.390	0	0	0
2014/04/23	R157	07/08/2014	6.74	Call	Bond Future	170.5000	0.1705	155.1800	0.1552	(8.985)	0	0	0
2014/04/23	R157	07/08/2014	6.75	Call	Bond Future	174.0300	0.1740	158.4800	0.1585	(8.935)	0	0	0
2014/04/23	R157	07/08/2014	6.76	Call	Bond Future	177.8200	0.1778	162.0500	0.1620	(8.869)	0	0	0
2014/04/23	R157	07/08/2014	6.74	Put	Bond Future	548.2300	0.5482	577.6100	0.5776	5.359	0	0	0
2014/04/23	R157	06/11/2014	6.19	Put	Bond Future	1,070.2800	1.0703	1,109.6900	1.1097	3.682	0	0	0
2014/04/23	R157	06/11/2014			Bond Future	7.3801	107.0113	7.4352	106.9652	0.746	0.0000	0.0000	0
2014/04/23	R157	06/11/2014	6.21	Put	Bond Future	1,055.6500	1.0556	1,094.8700	1.0949	3.715	0	0	0
2014/04/23	R157	06/11/2014	6.20	Put	Bond Future	1,062.9500	1.0630	1,102.2600	1.1023	3.698	0	0	0
2014/04/23	R157	06/11/2014	6.21	Call	Bond Future	67.9300	0.0679	61.0500	0.0611	(10.128)	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
2014/04/23	R157	06/11/2014	6.19	Call	Bond Future	65.5500	0.0655	58.8600	0.0589	(10.206)	0	0	0
2014/04/23	R157	06/11/2014	6.20	Call	Bond Future	66.7300	0.0667	59.9400	0.0599	(10.175)	0	0	0
2014/04/23	R186	08/05/2014	8.40	Call	Bond Future	721.0900	0.7211	670.0200	0.6700	(7.082)	0	0	1,000
2014/04/23	R186	08/05/2014	7.50	Put	Bond Future	8,897.9000	8.8979	8,945.8000	8.9458	0.538	0	0	0
2014/04/23	R186	08/05/2014	8.25	Put	Bond Future	2,477.4200	2.4774	2,490.0200	2.4900	0.509	0	0	0
2014/04/23	R186	08/05/2014	8.75	Put	Bond Future	354.8100	0.3548	339.3100	0.3393	(4.369)	0	0	0
2014/04/23	R186	08/05/2014			Bond Future	8.4996	119.4012	8.5053	119.3532	0.067	0.0000	0.0000	42,297
2014/04/23	R186	08/05/2014	7.09	Put	Bond Future	12,822.2900	12.8223	12,870.3600	12.8704	0.375	0	0	0
2014/04/23	R186	08/05/2014	8.80	Put	Bond Future	272.2800	0.2723	257.8400	0.2578	(5.303)	0	0	900
2014/04/23	R186	08/05/2014	9.25	Put	Bond Future	13.4400	0.0134	11.1200	0.0111	(17.262)	0	0	10,000
2014/04/23	R186	08/05/2014	9.75	Put	Bond Future	0.1100	0.0001	0.0700	0.0001	(36.364)	0	0	6,000
2014/04/23	R186	08/05/2014	9.10	Call	Bond Future	4,962.9600	4.9630	4,909.6400	4.9096	(1.074)	0	0	0
2014/04/23	R186	08/05/2014	7.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R186	08/05/2014	9.00	Put	Bond Future	82.2000	0.0822	74.0800	0.0741	(9.878)	0	0	400
2014/04/23	R186	08/05/2014	7.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R186	08/05/2014	8.50	Call	Bond Future	1,093.8000	1.0938	1,035.0200	1.0350	(5.374)	0	0	900
2014/04/23	R186	08/05/2014	9.75	Call	Bond Future	9,921.6300	9.9216	9,873.5200	9.8735	(0.485)	0	0	0
2014/04/23	R186	08/05/2014	7.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R186	08/05/2014	8.80	Call	Bond Future	2,772.4100	2.7724	2,709.9000	2.7099	(2.255)	0	0	0
2014/04/23	R186	08/05/2014	8.25	Call	Bond Future	341.0300	0.3410	305.5600	0.3056	(10.401)	0	0	10,000
2014/04/23	R186	08/05/2014	9.25	Call	Bond Future	6,118.1000	6.1181	6,067.7100	6.0677	(0.824)	0	0	0
2014/04/23	R186	08/05/2014	9.10	Put	Bond Future	41.5300	0.0415	36.2800	0.0363	(12.641)	0	0	1,500
2014/04/23	R186	08/05/2014	7.11	Put	Bond Future	12,626.9200	12.6269	12,674.9900	12.6750	0.381	0	0	0
2014/04/23	R186	08/05/2014	8.40	Put	Bond Future	1,566.9300	1.5669	1,563.9300	1.5639	(0.191)	0	0	0
2014/04/23	R186	08/05/2014	7.50	Call	Bond Future	0.4300	0.0004	0.2600	0.0003	(39.535)	0	0	1,933
2014/04/23	R186	08/05/2014	8.50	Put	Bond Future	1,090.2600	1.0903	1,079.5500	1.0795	(0.982)	0	0	1,933
2014/04/23	R186	08/05/2014	8.75	Call	Bond Future	2,444.1400	2.4441	2,380.5700	2.3806	(2.601)	0	0	6,000
2014/04/23	R186	08/05/2014	7.10	Put	Bond Future	12,724.5500	12.7245	12,772.6200	12.7726	0.378	0	0	0
2014/04/23	R186	08/05/2014	9.00	Call	Bond Future	4,204.7400	4.2047	4,148.5500	4.1486	(1.336)	0	0	0
2014/04/23	R186	07/08/2014	8.31	Call	Bond Future	1,980.1100	1.9801	1,959.3300	1.9593	(1.049)	0	0	0
2014/04/23	R186	07/08/2014	8.70	Put	Bond Future	0.0000	0.0000	2,609.9600	2.6100	100.000	0	0	1,000
2014/04/23	R186	07/08/2014			Bond Future	8.5915	115.8285	8.5977	115.7769	0.073	0.0000	0.0000	25,542
2014/04/23	R186	07/08/2014	8.92	Put	Bond Future	1,868.8900	1.8689	1,885.2700	1.8853	0.876	0	0	840
2014/04/23	R186	07/08/2014	8.29	Call	Bond Future	1,917.2000	1.9172	1,896.4000	1.8964	(1.085)	0	0	0
2014/04/23	R186	07/08/2014	8.30	Call	Bond Future	1,948.4900	1.9485	1,927.7000	1.9277	(1.067)	0	0	0
2014/04/23	R186	07/08/2014	9.20	Put	Bond Future	0.0000	0.0000	1,201.8300	1.2018	100.000	0	0	2,100
2014/04/23	R186	07/08/2014	8.29	Put	Bond Future	4,447.6100	4.4476	4,478.3800	4.4784	0.692	0	0	0
2014/04/23	R186	07/08/2014	8.31	Put	Bond Future	4,340.2400	4.3402	4,371.0300	4.3710	0.709	0	0	0
2014/04/23	R186	07/08/2014	8.92	Call	Bond Future	4,540.4000	4.5404	4,505.2100	4.5052	(0.775)	0	0	0
2014/04/23	R186	07/08/2014	9.20	Call	Bond Future	0.0000	0.0000	6,030.0500	6.0300	100.000	0	0	0
2014/04/23	R186	07/08/2014	8.70	Call	Bond Future	0.0000	0.0000	3,450.7700	3.4508	100.000	0	0	0
2014/04/23	R186	07/08/2014	8.30	Put	Bond Future	4,393.7200	4.3937	4,424.5000	4.4245	0.701	0	0	0
2014/04/23	R186	06/11/2014	8.14	Call	Bond Future	2,257.1600	2.2572	2,245.1800	2.2452	(0.531)	0	0	0
2014/04/23	R186	06/11/2014	8.15	Put	Bond Future	6,648.4600	6.6485	6,689.5600	6.6896	0.618	0	0	0
2014/04/23	R186	06/11/2014			Bond Future	8.6752	117.5962	8.6818	117.5429	0.076	0.0000	0.0000	0
2014/04/23	R186	06/11/2014	9.17	Call	Bond Future	6,353.0700	6.3531	6,325.7600	6.3258	(0.430)	0	0	0
2014/04/23	R186	06/11/2014	8.15	Call	Bond Future	2,285.6400	2.2856	2,273.5100	2.2735	(0.531)	0	0	0

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2014/04/23	R186	06/11/2014	8.16	Call	Bond Future	2,314.0200	2.3140	2,301.7500	2.3018	(0.530)	0	0	0
2014/04/23	R186	06/11/2014	9.17	Put	Bond Future	2,445.6400	2.4456	2,471.5600	2.4716	1.060	0	0	2,010
2014/04/23	R186	06/11/2014	8.14	Put	Bond Future	6,705.2900	6.7053	6,746.5400	6.7465	0.615	0	0	0
2014/04/23	R186	06/11/2014	8.16	Put	Bond Future	6,591.6200	6.5916	6,632.5800	6.6326	0.621	0	0	0
2014/04/23	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R197	08/05/2014			Bond Future	282.5374	282.5374	282.1190	282.1190	(0.148)	0.0000	0.0000	668
2014/04/23	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R197	08/05/2014	250.01	Call	Bond Future	32,527.3700	32.5274	32,108.9800	32.1090	(1.286)	0	0	0
2014/04/23	R197	08/05/2014	249.99	Call	Bond Future	32,547.3700	32.5474	32,128.9800	32.1290	(1.285)	0	0	0
2014/04/23	R197	08/05/2014	250.00	Call	Bond Future	32,537.3700	32.5374	32,118.9800	32.1190	(1.286)	0	0	0
2014/04/23	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R197	07/08/2014			Bond Future	280.8236	280.8236	280.3926	280.3926	(0.153)	0.0000	0.0000	1,244
2014/04/23	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R197	07/08/2014	270.00	Call	Bond Future	10,823.5900	10.8236	10,392.5900	10.3926	(3.982)	0	0	0
2014/04/23	R197	07/08/2014	270.01	Call	Bond Future	10,813.5900	10.8136	10,382.5900	10.3826	(3.986)	0	0	0
2014/04/23	R197	07/08/2014	269.99	Call	Bond Future	10,833.5900	10.8336	10,402.5900	10.4026	(3.978)	0	0	0
2014/04/23	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R201	08/05/2014			Bond Future	6.4097	104.7980	6.4272	104.7876	0.273	0.0000	0.0000	0
2014/04/23	R201	08/05/2014	4.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R201	08/05/2014	4.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R201	08/05/2014	4.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R201	08/05/2014	4.76	Put	Bond Future	991.0900	0.9911	1,001.5000	1.0015	1.050	0	0	0
2014/04/23	R201	08/05/2014	4.75	Put	Bond Future	997.1500	0.9972	1,007.5600	1.0076	1.044	0	0	0
2014/04/23	R201	08/05/2014	4.74	Put	Bond Future	1,003.2100	1.0032	1,013.6200	1.0136	1.038	0	0	0
2014/04/23	R201	07/08/2014	5.31	Put	Bond Future	576.5800	0.5766	586.7300	0.5867	1.760	0	0	0
2014/04/23	R201	07/08/2014			Bond Future	6.7758	101.8970	6.8121	101.8840	0.536	0.0000	0.0000	0
2014/04/23	R201	07/08/2014	5.30	Put	Bond Future	579.5800	0.5796	589.7400	0.5897	1.753	0	0	0
2014/04/23	R201	07/08/2014	5.31	Call	Bond Future	50.5400	0.0505	47.7200	0.0477	(5.580)	0	0	0
2014/04/23	R201	07/08/2014	5.29	Call	Bond Future	49.3300	0.0493	46.5500	0.0466	(5.636)	0	0	0
2014/04/23	R201	07/08/2014	5.30	Call	Bond Future	49.9400	0.0499	47.1300	0.0471	(5.627)	0	0	0
2014/04/23	R201	07/08/2014	5.29	Put	Bond Future	582.5800	0.5826	592.7700	0.5928	1.749	0	0	0
2014/04/23	R202	08/05/2014	215.00	Call	Bond Future	8,897.9800	8.8980	8,988.4400	8.9884	1.017	0	0	0
2014/04/23	R202	08/05/2014			Bond Future	223.8248	223.8248	223.9306	223.9306	0.047	0.0000	0.0000	6,173
2014/04/23	R202	08/05/2014	215.01	Call	Bond Future	8,888.3600	8.8884	8,978.7600	8.9788	1.017	0	0	0
2014/04/23	R202	08/05/2014	214.99	Put	Bond Future	72.7700	0.0728	57.4800	0.0575	(21.011)	0	0	0
2014/04/23	R202	08/05/2014	215.01	Put	Bond Future	73.5300	0.0735	58.1100	0.0581	(20.971)	0	0	0
2014/04/23	R202	08/05/2014	214.99	Call	Bond Future	8,907.6000	8.9076	8,998.1300	8.9981	1.016	0	0	0
2014/04/23	R202	08/05/2014	215.00	Put	Bond Future	73.1500	0.0732	57.7900	0.0578	(20.998)	0	0	0
2014/04/23	R202	07/08/2014	207.99	Call	Bond Future	16,581.1300	16.5811	16,663.5200	16.6635	0.497	0	0	0
2014/04/23	R202	07/08/2014	208.00	Put	Bond Future	585.8600	0.5859	566.2300	0.5662	(3.351)	0	0	0
2014/04/23	R202	07/08/2014			Bond Future	223.9863	223.9863	224.0883	224.0883	0.046	0.0000	0.0000	44,466
2014/04/23	R202	07/08/2014	207.99	Put	Bond Future	584.8200	0.5848	565.2100	0.5652	(3.353)	0	0	0
2014/04/23	R202	07/08/2014	208.01	Put	Bond Future	586.9100	0.5869	567.2500	0.5673	(3.350)	0	0	0
2014/04/23	R202	07/08/2014	208.00	Call	Bond Future	16,572.1700	16.5722	16,654.5400	16.6545	0.497	0	0	0

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2014/04/23	R202	07/08/2014	208.01	Call	Bond Future	16,563.2200	16.5632	16,645.5600	16.6456	0.497	0	0	0
2014/04/23	R203	08/05/2014	5.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R203	08/05/2014	5.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R203	08/05/2014	6.84	Call	Bond Future	2.4000	0.0024	1.1400	0.0011	(52.500)	0	0	29
2014/04/23	R203	08/05/2014	7.40	Put	Bond Future	762.0200	0.7620	809.8600	0.8099	6.278	0	0	0
2014/04/23	R203	08/05/2014			Bond Future	7.6072	103.1708	7.6355	103.0878	0.372	0.0000	0.0000	12,729
2014/04/23	R203	08/05/2014	5.76	Put	Bond Future	5,606.9200	5.6069	5,689.9500	5.6900	1.481	0	0	0
2014/04/23	R203	08/05/2014	6.84	Put	Bond Future	2,286.2200	2.2862	2,367.9900	2.3680	3.577	0	0	0
2014/04/23	R203	08/05/2014	5.75	Put	Bond Future	5,638.3000	5.6383	5,721.3300	5.7213	1.473	0	0	0
2014/04/23	R203	08/05/2014	5.74	Put	Bond Future	5,669.6800	5.6697	5,752.7100	5.7527	1.464	0	0	0
2014/04/23	R203	08/05/2014	7.40	Call	Bond Future	151.4300	0.1514	116.2400	0.1162	(23.238)	0	0	16
2014/04/23	R203	08/05/2014	5.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R203	07/08/2014	7.30	Call	Bond Future	433.7400	0.4337	404.8800	0.4049	(6.654)	0	0	0
2014/04/23	R203	07/08/2014			Bond Future	7.7667	104.6572	7.7985	104.5706	0.409	0.0000	0.0000	6,432
2014/04/23	R203	07/08/2014	7.31	Call	Bond Future	442.1900	0.4422	412.9500	0.4130	(6.613)	0	0	0
2014/04/23	R203	07/08/2014	6.84	Put	Bond Future	2,725.6300	2.7256	2,798.0100	2.7980	2.656	0	0	0
2014/04/23	R203	07/08/2014	7.29	Put	Bond Future	1,735.3900	1.7354	1,793.5000	1.7935	3.349	0	0	0
2014/04/23	R203	07/08/2014	7.31	Put	Bond Future	1,696.8000	1.6968	1,754.1500	1.7541	3.380	0	0	0
2014/04/23	R203	07/08/2014	7.29	Call	Bond Future	425.4000	0.4254	396.9200	0.3969	(6.695)	0	0	0
2014/04/23	R203	07/08/2014	7.30	Put	Bond Future	1,716.0300	1.7160	1,773.7600	1.7738	3.364	0	0	0
2014/04/23	R203	07/08/2014	6.84	Call	Bond Future	159.6900	0.1597	145.4800	0.1455	(8.898)	0	0	46
2014/04/23	R203	06/11/2014	6.86	Call	Bond Future	276.5600	0.2766	259.1900	0.2592	(6.281)	0	0	0
2014/04/23	R203	06/11/2014			Bond Future	7.9268	102.0900	7.9621	102.0014	0.444	0.0000	0.0000	0
2014/04/23	R203	06/11/2014	6.98	Call	Bond Future	334.4100	0.3344	314.3300	0.3143	(6.005)	0	0	14
2014/04/23	R203	06/11/2014	6.84	Call	Bond Future	267.7300	0.2677	250.7900	0.2508	(6.327)	0	0	45
2014/04/23	R203	06/11/2014	6.85	Call	Bond Future	272.1200	0.2721	254.9600	0.2550	(6.306)	0	0	0
2014/04/23	R203	06/11/2014	6.98	Put	Bond Future	2,752.0600	2.7521	2,820.5700	2.8206	2.489	0	0	0
2014/04/23	R203	06/11/2014	6.84	Put	Bond Future	3,048.9600	3.0490	3,120.6100	3.1206	2.350	0	0	0
2014/04/23	R203	06/11/2014	6.86	Put	Bond Future	3,005.7500	3.0057	3,076.9700	3.0770	2.369	0	0	0
2014/04/23	R203	06/11/2014	6.85	Put	Bond Future	3,027.3300	3.0273	3,098.7600	3.0988	2.360	0	0	0
2014/04/23	R203	05/02/2015	7.69	Call	Bond Future	929.8800	0.9299	892.0600	0.8921	(4.067)	0	0	55
2014/04/23	R203	05/02/2015			Bond Future	8.0989	103.7075	8.1385	103.6165	0.488	0.0000	0.0000	0
2014/04/23	R203	05/02/2015	8.34	Put	Bond Future	1,119.3500	1.1194	1,156.5800	1.1566	3.326	0	0	0
2014/04/23	R203	05/02/2015	8.35	Call	Bond Future	1,685.9400	1.6859	1,631.9100	1.6319	(3.205)	0	0	0
2014/04/23	R203	05/02/2015	8.36	Call	Bond Future	1,699.4700	1.6995	1,645.2100	1.6452	(3.193)	0	0	0
2014/04/23	R203	05/02/2015	8.34	Call	Bond Future	1,672.4500	1.6725	1,618.6500	1.6187	(3.217)	0	0	0
2014/04/23	R203	05/02/2015	8.36	Put	Bond Future	1,100.6600	1.1007	1,137.4300	1.1374	3.341	0	0	0
2014/04/23	R203	05/02/2015	7.69	Put	Bond Future	1,876.9500	1.8769	1,930.1600	1.9302	2.835	0	0	0
2014/04/23	R203	05/02/2015	8.35	Put	Bond Future	1,109.9800	1.1100	1,146.9800	1.1470	3.333	0	0	0
2014/04/23	R204	08/05/2014			Bond Future	7.8491	103.7039	7.8729	103.6130	0.303	0.0000	0.0000	30,515
2014/04/23	R204	08/05/2014	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R204	08/05/2014	6.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R204	08/05/2014	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R204	08/05/2014	6.05	Put	Bond Future	7,168.4100	7.1684	7,259.3400	7.2593	1.268	0	0	0
2014/04/23	R204	08/05/2014	6.04	Put	Bond Future	7,209.9600	7.2100	7,300.8900	7.3009	1.261	0	0	0
2014/04/23	R204	08/05/2014	6.06	Put	Bond Future	7,126.8700	7.1269	7,217.8000	7.2178	1.276	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
2014/04/23	R204	07/08/2014			Bond Future	7.9877	101.1652	8.0138	101.0706	0.327	0.0000	0.0000	510
2014/04/23	R204	07/08/2014	7.44	Put	Bond Future	2,525.1000	2.5251	2,589.7900	2.5898	2.562	0	0	0
2014/04/23	R204	07/08/2014	7.46	Put	Bond Future	2,471.2000	2.4712	2,535.0800	2.5351	2.585	0	0	0
2014/04/23	R204	07/08/2014	7.45	Put	Bond Future	2,498.0700	2.4981	2,562.3600	2.5624	2.574	0	0	0
2014/04/23	R204	07/08/2014	7.78	Call	Bond Future	941.5900	0.9416	897.2200	0.8972	(4.712)	0	0	0
2014/04/23	R204	07/08/2014	7.46	Call	Bond Future	536.6500	0.5366	505.9100	0.5059	(5.728)	0	0	0
2014/04/23	R204	07/08/2014	7.44	Call	Bond Future	516.3400	0.5163	486.4100	0.4864	(5.797)	0	0	0
2014/04/23	R204	07/08/2014	7.78	Put	Bond Future	1,697.6400	1.6976	1,747.8900	1.7479	2.960	0	0	530
2014/04/23	R204	07/08/2014	7.45	Call	Bond Future	526.4200	0.5264	496.0900	0.4961	(5.762)	0	0	0
2014/04/23	R204	06/11/2014	7.99	Put	Bond Future	1,881.6600	1.8817	1,926.6600	1.9267	2.392	0	0	1,270
2014/04/23	R204	06/11/2014			Bond Future	8.1173	102.7090	8.1455	102.6122	0.348	0.0000	0.0000	0
2014/04/23	R204	06/11/2014	6.99	Put	Bond Future	4,323.9600	4.3240	4,401.8500	4.4019	1.801	0	0	0
2014/04/23	R204	06/11/2014	7.01	Put	Bond Future	4,263.8900	4.2639	4,341.3000	4.3413	1.815	0	0	0
2014/04/23	R204	06/11/2014	6.99	Call	Bond Future	364.8500	0.3648	345.9600	0.3460	(5.177)	0	0	0
2014/04/23	R204	06/11/2014	7.00	Put	Bond Future	4,293.8900	4.2939	4,371.5400	4.3715	1.808	0	0	0
2014/04/23	R204	06/11/2014	7.99	Call	Bond Future	1,443.9400	1.4439	1,392.1600	1.3922	(3.586)	0	0	0
2014/04/23	R204	06/11/2014	7.00	Call	Bond Future	370.7300	0.3707	351.6000	0.3516	(5.160)	0	0	0
2014/04/23	R204	06/11/2014	7.01	Call	Bond Future	376.6800	0.3767	357.3100	0.3573	(5.142)	0	0	0
2014/04/23	R207	08/05/2014	6.19	Put	Bond Future	8,739.3400	8.7393	8,823.2400	8.8232	0.960	0	0	0
2014/04/23	R207	08/05/2014	6.21	Put	Bond Future	8,642.0400	8.6420	8,725.9400	8.7259	0.971	0	0	0
2014/04/23	R207	08/05/2014			Bond Future	8.0822	98.6188	8.1013	98.5349	0.237	0.0000	0.0000	20,286
2014/04/23	R207	08/05/2014	6.20	Put	Bond Future	8,690.6800	8.6907	8,774.5800	8.7746	0.965	0	0	0
2014/04/23	R207	08/05/2014	6.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R207	08/05/2014	6.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R207	08/05/2014	6.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R207	07/08/2014	7.69	Call	Bond Future	656.4600	0.6565	625.9400	0.6259	(4.649)	0	0	0
2014/04/23	R207	07/08/2014	7.70	Put	Bond Future	2,847.9600	2.8480	2,904.4200	2.9044	1.982	0	0	0
2014/04/23	R207	07/08/2014			Bond Future	8.2120	96.3986	8.2328	96.3113	0.254	0.0000	0.0000	668
2014/04/23	R207	07/08/2014	7.70	Call	Bond Future	668.6700	0.6687	637.7800	0.6378	(4.620)	0	0	0
2014/04/23	R207	07/08/2014	7.71	Call	Bond Future	681.0400	0.6810	649.7700	0.6498	(4.592)	0	0	0
2014/04/23	R207	07/08/2014	7.69	Put	Bond Future	2,878.9100	2.8789	2,935.7400	2.9357	1.974	0	0	0
2014/04/23	R207	07/08/2014	7.71	Put	Bond Future	2,817.1900	2.8172	2,873.2700	2.8733	1.991	0	0	0
2014/04/23	R207	06/11/2014	7.36	Put	Bond Future	4,600.1800	4.6002	4,668.5500	4.6686	1.486	0	0	0
2014/04/23	R207	06/11/2014			Bond Future	8.3275	97.8699	8.3498	97.7805	0.267	0.0000	0.0000	0
2014/04/23	R207	06/11/2014	7.35	Put	Bond Future	4,633.2000	4.6332	4,701.8100	4.7018	1.481	0	0	0
2014/04/23	R207	06/11/2014	7.36	Call	Bond Future	607.1300	0.6071	586.1500	0.5862	(3.456)	0	0	0
2014/04/23	R207	06/11/2014	7.34	Call	Bond Future	588.6400	0.5886	568.1300	0.5681	(3.484)	0	0	0
2014/04/23	R207	06/11/2014	7.35	Call	Bond Future	597.8300	0.5978	577.0900	0.5771	(3.469)	0	0	0
2014/04/23	R207	06/11/2014	7.34	Put	Bond Future	4,666.3500	4.6663	4,735.1900	4.7352	1.475	0	0	0
2014/04/23	R208	08/05/2014	6.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R208	08/05/2014			Bond Future	8.2132	93.2035	8.2382	93.0800	0.305	0.0000	0.0000	11,671
2014/04/23	R208	08/05/2014	6.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R208	08/05/2014	6.31	Put	Bond Future	10,006.1500	10.0062	10,129.6600	10.1297	1.234	0	0	0
2014/04/23	R208	08/05/2014	6.30	Put	Bond Future	10,062.1400	10.0621	10,185.6500	10.1857	1.227	0	0	0
2014/04/23	R208	08/05/2014	6.29	Put	Bond Future	10,118.1500	10.1182	10,241.6600	10.2417	1.221	0	0	0
2014/04/23	R208	08/05/2014	6.30	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
2014/04/23	R208	07/08/2014	8.28	Call	Bond Future	1,641.9100	1.6419	1,578.2100	1.5782	(3.880)	0	0	0
2014/04/23	R208	07/08/2014			Bond Future	8.3262	94.5463	8.3529	94.4189	0.321	0.0000	0.0000	806
2014/04/23	R208	07/08/2014	7.80	Call	Bond Future	755.9700	0.7560	718.3600	0.7184	(4.975)	0	0	0
2014/04/23	R208	07/08/2014	7.79	Put	Bond Future	3,345.2000	3.3452	3,435.5500	3.4356	2.701	0	0	0
2014/04/23	R208	07/08/2014	7.81	Put	Bond Future	3,274.3800	3.2744	3,363.7300	3.3637	2.729	0	0	0
2014/04/23	R208	07/08/2014	7.80	Put	Bond Future	3,309.6800	3.3097	3,399.5300	3.3995	2.715	0	0	0
2014/04/23	R208	07/08/2014	8.28	Put	Bond Future	1,862.5400	1.8625	1,926.3000	1.9263	3.423	0	0	630
2014/04/23	R208	07/08/2014	7.81	Call	Bond Future	770.0000	0.7700	731.8900	0.7319	(4.949)	0	0	0
2014/04/23	R208	07/08/2014	7.79	Call	Bond Future	742.1200	0.7421	705.0100	0.7050	(5.001)	0	0	0
2014/04/23	R208	06/11/2014	7.46	Call	Bond Future	656.4300	0.6564	642.5000	0.6425	(2.122)	0	0	0
2014/04/23	R208	06/11/2014			Bond Future	8.4323	92.5902	8.4605	92.4601	0.335	0.0000	0.0000	0
2014/04/23	R208	06/11/2014	7.44	Call	Bond Future	637.2400	0.6372	623.7500	0.6238	(2.117)	0	0	0
2014/04/23	R208	06/11/2014	7.45	Call	Bond Future	646.7800	0.6468	633.0700	0.6331	(2.120)	0	0	0
2014/04/23	R208	06/11/2014	8.50	Put	Bond Future	2,120.5600	2.1206	2,200.3400	2.2003	3.762	0	0	1,520
2014/04/23	R208	06/11/2014	7.44	Put	Bond Future	5,358.1500	5.3582	5,474.6800	5.4747	2.175	0	0	0
2014/04/23	R208	06/11/2014	7.46	Put	Bond Future	5,279.3000	5.2793	5,395.3900	5.3954	2.199	0	0	0
2014/04/23	R208	06/11/2014	8.50	Call	Bond Future	2,432.0900	2.4321	2,381.8500	2.3819	(2.066)	0	0	0
2014/04/23	R208	06/11/2014	7.45	Put	Bond Future	5,318.6600	5.3187	5,434.9700	5.4350	2.187	0	0	0
2014/04/23	R209	08/05/2014	9.63	Call	Bond Future	3,740.5500	3.7406	3,753.7400	3.7537	0.353	0	0	0
2014/04/23	R209	08/05/2014			Bond Future	9.1165	73.7487	9.1128	73.7759	(0.040)	0.0000	0.0000	6,234
2014/04/23	R209	08/05/2014	7.85	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2014/04/23	R209	08/05/2014	9.00	Put	Bond Future	1,536.6000	1.5366	1,488.2400	1.4882	(3.147)	0	0	0
2014/04/23	R209	08/05/2014	9.50	Call	Bond Future	2,945.5700	2.9456	2,950.4800	2.9505	0.167	0	0	0
2014/04/23	R209	08/05/2014	7.86	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2014/04/23	R209	08/05/2014	8.50	Put	Bond Future	4,822.2100	4.8222	4,789.7500	4.7898	(0.673)	0	0	0
2014/04/23	R209	08/05/2014	9.75	Put	Bond Future	46.5800	0.0466	38.2800	0.0383	(17.819)	0	0	7,262
2014/04/23	R209	08/05/2014	9.85	Put	Bond Future	24.2500	0.0242	19.2200	0.0192	(20.742)	0	0	10,000
2014/04/23	R209	08/05/2014	7.84	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2014/04/23	R209	08/05/2014	7.85	Put	Bond Future	10,372.7600	10.3728	10,345.5500	10.3456	(0.262)	0	0	0
2014/04/23	R209	08/05/2014	9.50	Put	Bond Future	196.3400	0.1963	174.0600	0.1741	(11.348)	0	0	640
2014/04/23	R209	08/05/2014	7.84	Put	Bond Future	10,463.4100	10.4634	10,436.2100	10.4362	(0.260)	0	0	0
2014/04/23	R209	08/05/2014	9.63	Put	Bond Future	96.2100	0.0962	82.2100	0.0822	(14.552)	0	0	883
2014/04/23	R209	08/05/2014	9.85	Call	Bond Future	5,142.7500	5.1427	5,164.9100	5.1649	0.431	0	0	0
2014/04/23	R209	08/05/2014	7.86	Put	Bond Future	10,282.2400	10.2822	10,255.0300	10.2550	(0.265)	0	0	0
2014/04/23	R209	08/05/2014	8.50	Call	Bond Future	36.6600	0.0367	31.3900	0.0314	(14.375)	0	0	640
2014/04/23	R209	08/05/2014	9.00	Call	Bond Future	667.7800	0.6678	646.6100	0.6466	(3.170)	0	0	640
2014/04/23	R209	08/05/2014	9.75	Call	Bond Future	4,501.2400	4.5012	4,520.1300	4.5201	0.420	0	0	0
2014/04/23	R209	07/08/2014	9.04	Put	Bond Future	3,511.4600	3.5115	3,498.4000	3.4984	(0.372)	0	0	0
2014/04/23	R209	07/08/2014			Bond Future	9.1971	74.8112	9.1935	74.8371	(0.039)	0.0000	0.0000	15,844
2014/04/23	R209	07/08/2014	9.06	Put	Bond Future	3,426.8800	3.4269	3,414.0300	3.4140	(0.375)	0	0	0
2014/04/23	R209	07/08/2014	9.05	Put	Bond Future	3,468.9800	3.4690	3,456.0300	3.4560	(0.373)	0	0	0
2014/04/23	R209	07/08/2014	9.05	Call	Bond Future	2,385.4900	2.3855	2,398.4000	2.3984	0.541	0	0	0
2014/04/23	R209	07/08/2014	9.06	Call	Bond Future	2,417.8500	2.4178	2,430.8600	2.4309	0.538	0	0	0
2014/04/23	R209	07/08/2014	9.04	Call	Bond Future	2,353.3900	2.3534	2,366.1900	2.3662	0.544	0	0	0
2014/04/23	R209	06/11/2014			Bond Future	9.2723	72.8058	9.2687	72.8316	(0.039)	0.0000	0.0000	0
2014/04/23	R209	06/11/2014	9.58	Put	Bond Future	0.0000	0.0000	2,906.8400	2.9068	100.000	0	0	907
2014/04/23	R209	06/11/2014	8.99	Put	Bond Future	5,046.1800	5.0462	5,043.2600	5.0433	(0.058)	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
2014/04/23	R209	06/11/2014	9.01	Put	Bond Future	4,957.6300	4.9576	4,954.8800	4.9549	(0.055)	0	0	0
2014/04/23	R209	06/11/2014	9.00	Put	Bond Future	5,001.8700	5.0019	4,999.0300	4.9990	(0.057)	0	0	0
2014/04/23	R209	06/11/2014	8.99	Call	Bond Future	2,972.9800	2.9730	2,995.8600	2.9959	0.770	0	0	0
2014/04/23	R209	06/11/2014	9.58	Call	Bond Future	0.0000	0.0000	5,090.9800	5.0910	100.000	0	0	0
2014/04/23	R209	06/11/2014	9.00	Call	Bond Future	3,003.6700	3.0037	3,026.6300	3.0266	0.764	0	0	0
2014/04/23	R209	06/11/2014	9.01	Call	Bond Future	3,034.3200	3.0343	3,057.3700	3.0574	0.760	0	0	0
2014/04/23	R210	08/05/2014			Bond Future	166.6490	166.6490	166.3342	166.3342	(0.189)	0.0000	0.0000	183
2014/04/23	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R210	08/05/2014	160.01	Call	Bond Future	6,639.0000	6.6390	6,324.1900	6.3242	(4.742)	0	0	0
2014/04/23	R210	08/05/2014	159.99	Call	Bond Future	6,659.0000	6.6590	6,344.1900	6.3442	(4.728)	0	0	0
2014/04/23	R210	08/05/2014	160.00	Call	Bond Future	6,649.0000	6.6490	6,334.1900	6.3342	(4.735)	0	0	0
2014/04/23	R210	07/08/2014			Bond Future	169.0707	169.0707	168.7474	168.7474	(0.191)	0.0000	0.0000	536
2014/04/23	R210	07/08/2014	159.00	Call	Bond Future	10,070.7100	10.0707	9,747.4300	9.7474	(3.210)	0	0	0
2014/04/23	R210	07/08/2014	159.01	Call	Bond Future	10,060.7100	10.0607	9,737.4300	9.7374	(3.213)	0	0	0
2014/04/23	R210	07/08/2014	158.99	Call	Bond Future	10,080.7100	10.0807	9,757.4300	9.7574	(3.207)	0	0	0
2014/04/23	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R211	08/05/2014	130.00	Put	Bond Future	2,334.8200	2.3348	2,286.5100	2.2865	(2.069)	0	0	0
2014/04/23	R211	08/05/2014			Bond Future	127.6652	127.6652	127.7135	127.7135	0.038	0.0000	0.0000	0
2014/04/23	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R211	08/05/2014	129.99	Put	Bond Future	2,324.8200	2.3248	2,276.5100	2.2765	(2.078)	0	0	0
2014/04/23	R211	08/05/2014	130.01	Put	Bond Future	2,344.8200	2.3448	2,296.5100	2.2965	(2.060)	0	0	0
2014/04/23	R211	07/08/2014	127.99	Put	Bond Future	33.9500	0.0340	0.0000	0.0000	(100.000)	0	0	0
2014/04/23	R211	07/08/2014			Bond Future	127.9560	127.9560	128.0022	128.0022	0.036	0.0000	0.0000	780
2014/04/23	R211	07/08/2014	128.01	Put	Bond Future	53.9500	0.0539	7.8500	0.0079	(85.449)	0	0	0
2014/04/23	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	2.1500	0.0022	100.000	0	0	0
2014/04/23	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	12.1500	0.0122	100.000	0	0	0
2014/04/23	R211	07/08/2014	128.00	Put	Bond Future	43.9500	0.0439	0.0000	0.0000	(100.000)	0	0	0
2014/04/23	R212	08/05/2014			Bond Future	133.2341	133.2341	133.1068	133.1068	(0.096)	0.0000	0.0000	205
2014/04/23	R212	08/05/2014	132.00	Call	Bond Future	1,234.0600	1.2341	1,106.7600	1.1068	(10.316)	0	0	0
2014/04/23	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R212	08/05/2014	132.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R212	08/05/2014	132.01	Call	Bond Future	1,224.0600	1.2241	1,096.7600	1.0968	(10.400)	0	0	0
2014/04/23	R212	08/05/2014	131.99	Call	Bond Future	1,244.0600	1.2441	1,116.7600	1.1168	(10.233)	0	0	0
2014/04/23	R212	07/08/2014	128.99	Call	Bond Future	4,463.2100	4.4632	4,330.8800	4.3309	(2.965)	0	0	0
2014/04/23	R212	07/08/2014			Bond Future	133.4532	133.4532	133.3209	133.3209	(0.099)	0.0000	0.0000	21,797
2014/04/23	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/23	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R212	07/08/2014	129.00	Call	Bond Future	4,453.2100	4.4532	4,320.8800	4.3209	(2.972)	0	0	0
2014/04/23	R212	07/08/2014	129.01	Call	Bond Future	4,443.2100	4.4432	4,310.8800	4.3109	(2.978)	0	0	0
2014/04/23	R213	08/05/2014	7.65	Put	Bond Future	10,978.7700	10.9788	10,986.9400	10.9869	0.074	0	0	0
2014/04/23	R213	08/05/2014			Bond Future	8.9877	84.3237	8.9888	84.3155	0.012	0.0000	0.0000	27,968
2014/04/23	R213	08/05/2014	7.64	Put	Bond Future	11,068.4700	11.0685	11,076.6400	11.0766	0.074	0	0	0
2014/04/23	R213	08/05/2014	7.66	Put	Bond Future	10,889.1900	10.8892	10,897.3700	10.8974	0.075	0	0	0
2014/04/23	R213	08/05/2014	7.65	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/23	R213	08/05/2014	7.64	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/23	R213	08/05/2014	7.66	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/04/23	R213	07/08/2014	8.86	Call	Bond Future	2,147.2600	2.1473	2,140.5900	2.1406	(0.311)	0	0	0
2014/04/23	R213	07/08/2014			Bond Future	9.0737	85.5386	9.0751	85.5284	0.015	0.0000	0.0000	6,653
2014/04/23	R213	07/08/2014	8.84	Call	Bond Future	2,086.2400	2.0862	2,079.6700	2.0797	(0.315)	0	0	0
2014/04/23	R213	07/08/2014	8.85	Call	Bond Future	2,116.6200	2.1166	2,109.9900	2.1100	(0.313)	0	0	0
2014/04/23	R213	07/08/2014	8.84	Put	Bond Future	3,837.0500	3.8370	3,840.7400	3.8407	0.096	0	0	0
2014/04/23	R213	07/08/2014	8.86	Put	Bond Future	3,746.1400	3.7461	3,749.7300	3.7497	0.096	0	0	0
2014/04/23	R213	07/08/2014	8.85	Put	Bond Future	3,791.4200	3.7914	3,795.0500	3.7950	0.096	0	0	0
2014/04/23	R213	06/11/2014	8.84	Call	Bond Future	2,869.1300	2.8691	2,870.6400	2.8706	0.053	0	0	0
2014/04/23	R213	06/11/2014	8.85	Put	Bond Future	5,162.8000	5.1628	5,175.2500	5.1752	0.241	0	0	0
2014/04/23	R213	06/11/2014			Bond Future	9.1555	83.3020	9.1570	83.2911	0.016	0.0000	0.0000	0
2014/04/23	R213	06/11/2014	8.85	Call	Bond Future	2,899.4600	2.8995	2,900.9400	2.9009	0.051	0	0	0
2014/04/23	R213	06/11/2014	8.86	Call	Bond Future	2,929.9800	2.9300	2,931.4300	2.9314	0.049	0	0	0
2014/04/23	R213	06/11/2014	8.84	Put	Bond Future	5,208.0800	5.2081	5,220.5600	5.2206	0.240	0	0	0
2014/04/23	R213	06/11/2014	8.86	Put	Bond Future	5,117.8000	5.1178	5,130.2200	5.1302	0.243	0	0	0
2014/04/23	R214	08/05/2014			Bond Future	9.1912	74.6439	9.1876	74.6716	(0.039)	0.0000	0.0000	3,205
2014/04/23	R214	08/05/2014	9.00	Call	Bond Future	489.2400	0.4892	468.1800	0.4682	(4.305)	0	0	0
2014/04/23	R214	08/05/2014	8.99	Put	Bond Future	2,039.3000	2.0393	1,990.7900	1.9908	(2.379)	0	0	0
2014/04/23	R214	08/05/2014	9.01	Put	Bond Future	1,926.1200	1.9261	1,877.2200	1.8772	(2.539)	0	0	0
2014/04/23	R214	08/05/2014	9.00	Put	Bond Future	1,982.2900	1.9823	1,933.5800	1.9336	(2.457)	0	0	0
2014/04/23	R214	08/05/2014	9.01	Call	Bond Future	512.4200	0.5124	491.1700	0.4912	(4.147)	0	0	0
2014/04/23	R214	08/05/2014	8.99	Call	Bond Future	466.7700	0.4668	445.9100	0.4459	(4.469)	0	0	0
2014/04/23	R214	07/08/2014	9.54	Put	Bond Future	2,090.9800	2.0910	2,079.7100	2.0797	(0.539)	0	0	0
2014/04/23	R214	07/08/2014			Bond Future	9.2702	75.7193	9.2667	75.7457	(0.038)	0.0000	0.0000	1,850
2014/04/23	R214	07/08/2014	9.56	Put	Bond Future	2,033.9700	2.0340	2,022.8900	2.0229	(0.545)	0	0	0
2014/04/23	R214	07/08/2014	9.55	Put	Bond Future	2,062.3100	2.0623	2,051.1400	2.0511	(0.542)	0	0	0
2014/04/23	R214	07/08/2014	9.56	Call	Bond Future	4,172.6100	4.1726	4,187.8600	4.1879	0.365	0	0	0
2014/04/23	R214	07/08/2014	9.54	Call	Bond Future	4,085.4500	4.0855	4,100.5100	4.1005	0.369	0	0	0
2014/04/23	R214	07/08/2014	9.55	Call	Bond Future	4,128.9300	4.1289	4,144.0900	4.1441	0.367	0	0	0
2014/04/23	R214	06/11/2014	9.64	Call	Bond Future	5,275.6400	5.2756	5,298.1100	5.2981	0.426	0	0	0
2014/04/23	R214	06/11/2014			Bond Future	9.3451	73.5859	9.3416	73.6122	(0.038)	0.0000	0.0000	0
2014/04/23	R214	06/11/2014	9.65	Call	Bond Future	5,316.7000	5.3167	5,339.2200	5.3392	0.424	0	0	0
2014/04/23	R214	06/11/2014	9.66	Call	Bond Future	5,357.6800	5.3577	5,380.2500	5.3802	0.421	0	0	0
2014/04/23	R214	06/11/2014	9.64	Put	Bond Future	3,129.7000	3.1297	3,125.8900	3.1259	(0.122)	0	0	0
2014/04/23	R214	06/11/2014	9.66	Put	Bond Future	3,070.0700	3.0701	3,066.3600	3.0664	(0.121)	0	0	0
2014/04/23	R214	06/11/2014	9.65	Put	Bond Future	3,099.8700	3.0999	3,096.1100	3.0961	(0.121)	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
2014/04/23	R248	08/05/2014	9.04	Put	Bond Future	2,318.7200	2.3187	2,232.8800	2.2329	(3.702)	0	0	0
2014/04/23	R248	08/05/2014			Bond Future	9.2718	96.3712	9.2630	96.4570	(0.094)	0.0000	0.0000	3,663
2014/04/23	R248	08/05/2014	9.06	Put	Bond Future	2,114.6500	2.1147	2,028.8100	2.0288	(4.059)	0	0	0
2014/04/23	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R248	08/05/2014	9.05	Put	Bond Future	2,216.5900	2.2166	2,130.7500	2.1307	(3.873)	0	0	0
2014/04/23	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R248	07/08/2014			Bond Future	9.3538	97.7597	9.3450	97.8445	(0.094)	0.0000	0.0000	9,852
2014/04/23	R248	07/08/2014	9.65	Call	Bond Future	2,777.6000	2.7776	2,862.4300	2.8624	3.054	0	0	0
2014/04/23	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R248	07/08/2014	9.66	Call	Bond Future	2,868.7800	2.8688	2,953.6100	2.9536	2.957	0	0	0
2014/04/23	R248	07/08/2014	9.64	Call	Bond Future	2,686.2600	2.6863	2,771.0900	2.7711	3.158	0	0	0
2014/04/23	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R248	06/11/2014			Bond Future	9.4317	94.8242	9.4227	94.9097	(0.095)	0.0000	0.0000	0
2014/04/23	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R248	06/11/2014	9.72	Call	Bond Future	2,665.0400	2.6650	2,750.5000	2.7505	3.207	0	0	0
2014/04/23	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/23	R248	06/11/2014	9.73	Call	Bond Future	2,755.0100	2.7550	2,840.4700	2.8405	3.102	0	0	0
2014/04/23	R248	06/11/2014	9.74	Call	Bond Future	2,844.8200	2.8448	2,930.2800	2.9303	3.004	0	0	0

**Total**

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