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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/04/2014 TO 22/04/2014

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
2014/04/22	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	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
2014/04/22	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	2025	08/05/2014			Bond Future	114.5836	114.5836	114.5965	114.5965	0.011	0.0000	0.0000	0
2014/04/22	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2025	08/05/2014	111.01	Call	Bond Future	3,573.6400	3.5736	3,586.5000	3.5865	0.360	0	0	0
2014/04/22	2025	08/05/2014	110.99	Call	Bond Future	3,593.6400	3.5936	3,606.5000	3.6065	0.358	0	0	0
2014/04/22	2025	08/05/2014	111.00	Call	Bond Future	3,583.6400	3.5836	3,596.5000	3.5965	0.359	0	0	0
2014/04/22	2025	07/08/2014	109.01	Call	Bond Future	6,116.6300	6.1166	6,124.8700	6.1249	0.135	0	0	0
2014/04/22	2025	07/08/2014			Bond Future	115.1266	115.1266	115.1349	115.1349	0.007	0.0000	0.0000	0
2014/04/22	2025	07/08/2014	108.99	Call	Bond Future	6,136.6300	6.1366	6,144.8700	6.1449	0.134	0	0	0
2014/04/22	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2025	07/08/2014	109.00	Call	Bond Future	6,126.6300	6.1266	6,134.8700	6.1349	0.134	0	0	0
2014/04/22	2030	08/05/2014			Bond Future	8.8851	94.8116	9.0149	93.7901	1.461	0.0000	0.0000	3,961
2014/04/22	2030	08/05/2014	9.00	Call	Bond Future	905.3500	0.9053	0.0000	0.0000	(100.000)	0	0	0
2014/04/22	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	194.4000	0.1944	100.000	0	0	0
2014/04/22	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	37.9500	0.0380	100.000	0	0	0
2014/04/22	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	116.1300	0.1161	100.000	0	0	0
2014/04/22	2030	08/05/2014	9.01	Call	Bond Future	983.5300	0.9835	0.0000	0.0000	(100.000)	0	0	0
2014/04/22	2030	08/05/2014	8.99	Call	Bond Future	827.0800	0.8271	0.0000	0.0000	(100.000)	0	0	0
2014/04/22	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	935.3600	0.9354	100.000	0	0	0
2014/04/22	2030	07/08/2014			Bond Future	8.9765	92.1740	9.1112	91.1339	1.500	0.0000	0.0000	2,440
2014/04/22	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	780.0100	0.7800	100.000	0	0	0
2014/04/22	2030	07/08/2014	8.99	Call	Bond Future	104.7700	0.1048	0.0000	0.0000	(100.000)	0	0	0
2014/04/22	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	857.6400	0.8576	100.000	0	0	0
2014/04/22	2030	07/08/2014	9.00	Call	Bond Future	182.4900	0.1825	0.0000	0.0000	(100.000)	0	0	0
2014/04/22	2030	07/08/2014	9.01	Call	Bond Future	260.1200	0.2601	0.0000	0.0000	(100.000)	0	0	0
2014/04/22	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2030	06/11/2014			Bond Future	9.0566	93.5804	9.1955	92.5251	1.533	0.0000	0.0000	0
2014/04/22	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2030	06/11/2014	8.99	Put	Bond Future	512.8500	0.5128	1,568.1200	1.5681	205.766	0	0	0
2014/04/22	2030	06/11/2014	9.01	Put	Bond Future	358.5200	0.3585	1,413.7900	1.4138	294.341	0	0	0
2014/04/22	2030	06/11/2014	9.00	Put	Bond Future	435.6400	0.4356	1,490.9100	1.4909	242.234	0	0	0

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2014/04/22	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2037	08/05/2014			Bond Future	9.0487	97.1203	9.1986	95.7612	1.657	0.0000	0.0000	4,416
2014/04/22	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2037	08/05/2014	9.38	Call	Bond Future	2,961.8300	2.9618	1,602.7200	1.6027	(45.888)	0	0	0
2014/04/22	2037	08/05/2014	9.39	Call	Bond Future	3,048.8900	3.0489	1,689.7800	1.6898	(44.577)	0	0	0
2014/04/22	2037	08/05/2014	9.37	Call	Bond Future	2,874.6300	2.8746	1,515.5200	1.5155	(47.279)	0	0	0
2014/04/22	2037	07/08/2014	9.06	Put	Bond Future	669.1100	0.6691	2,051.8600	2.0519	206.655	0	0	0
2014/04/22	2037	07/08/2014			Bond Future	9.1338	94.2656	9.2889	92.8828	1.698	0.0000	0.0000	4,778
2014/04/22	2037	07/08/2014	9.05	Put	Bond Future	760.4100	0.7604	2,143.1600	2.1432	181.843	0	0	0
2014/04/22	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2037	07/08/2014	9.04	Put	Bond Future	851.8500	0.8519	2,234.6000	2.2346	162.323	0	0	0
2014/04/22	2037	06/11/2014	9.69	Call	Bond Future	4,131.1500	4.1312	2,727.8200	2.7278	(33.969)	0	0	0
2014/04/22	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2037	06/11/2014			Bond Future	9.2083	95.5870	9.3680	94.1837	1.735	0.0000	0.0000	0
2014/04/22	2037	06/11/2014	9.70	Call	Bond Future	4,213.7700	4.2138	2,810.4400	2.8104	(33.303)	0	0	0
2014/04/22	2037	06/11/2014	9.71	Call	Bond Future	4,296.2700	4.2963	2,892.9400	2.8929	(32.664)	0	0	0
2014/04/22	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2038	08/05/2014			Bond Future	116.7732	116.7732	116.7874	116.7874	0.012	0.0000	0.0000	334
2014/04/22	2038	08/05/2014	109.00	Call	Bond Future	7,773.1900	7.7732	7,787.3500	7.7874	0.182	0	0	0
2014/04/22	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2038	08/05/2014	109.01	Call	Bond Future	7,763.1900	7.7632	7,777.3500	7.7774	0.182	0	0	0
2014/04/22	2038	08/05/2014	108.99	Call	Bond Future	7,783.1900	7.7832	7,797.3500	7.7974	0.182	0	0	0
2014/04/22	2038	07/08/2014			Bond Future	117.2071	117.2071	117.2168	117.2168	0.008	0.0000	0.0000	0
2014/04/22	2038	07/08/2014	106.00	Call	Bond Future	11,207.1400	11.2071	11,216.7800	11.2168	0.086	0	0	0
2014/04/22	2038	07/08/2014	106.01	Call	Bond Future	11,197.1400	11.1971	11,206.7800	11.2068	0.086	0	0	0
2014/04/22	2038	07/08/2014	105.99	Call	Bond Future	11,217.1400	11.2171	11,226.7800	11.2268	0.086	0	0	0
2014/04/22	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2046	08/05/2014			Bond Future	114.4820	114.4820	114.4961	114.4961	0.012	0.0000	0.0000	0
2014/04/22	2046	08/05/2014	104.35	Call	Bond Future	10,132.0500	10.1321	10,146.1500	10.1462	0.139	0	0	0
2014/04/22	2046	08/05/2014	104.36	Call	Bond Future	10,122.0500	10.1221	10,136.1500	10.1362	0.139	0	0	0
2014/04/22	2046	08/05/2014	104.34	Call	Bond Future	10,142.0500	10.1421	10,156.1500	10.1562	0.139	0	0	0
2014/04/22	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2046	07/08/2014			Bond Future	116.1503	116.1503	116.1598	116.1598	0.008	0.0000	0.0000	5,218
2014/04/22	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2046	07/08/2014	104.44	Call	Bond Future	11,710.3500	11.7104	11,719.8300	11.7198	0.081	0	0	0

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2014/04/22	2046	07/08/2014	104.45	Call	Bond Future	11,700.3500	11.7004	11,709.8300	11.7098	0.081	0	0	0
2014/04/22	2046	07/08/2014	104.43	Call	Bond Future	11,720.3500	11.7204	11,729.8300	11.7298	0.081	0	0	0
2014/04/22	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2046	06/11/2014	104.45	Call	Bond Future	12,143.1000	12.1431	12,153.9100	12.1539	0.089	0	0	0
2014/04/22	2046	06/11/2014			Bond Future	116.5931	116.5931	116.6039	116.6039	0.009	0.0000	0.0000	0
2014/04/22	2046	06/11/2014	104.43	Call	Bond Future	12,163.1000	12.1631	12,173.9100	12.1739	0.089	0	0	0
2014/04/22	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2046	06/11/2014	104.44	Call	Bond Future	12,153.1000	12.1531	12,163.9100	12.1639	0.089	0	0	0
2014/04/22	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2050	08/05/2014			Bond Future	124.1056	124.1056	124.1208	124.1208	0.012	0.0000	0.0000	608
2014/04/22	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2050	08/05/2014	114.99	Call	Bond Future	9,115.6400	9.1156	9,130.8500	9.1309	0.167	0	0	0
2014/04/22	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2050	08/05/2014	115.00	Call	Bond Future	9,105.6400	9.1056	9,120.8500	9.1209	0.167	0	0	0
2014/04/22	2050	08/05/2014	115.01	Call	Bond Future	9,095.6400	9.0956	9,110.8500	9.1109	0.167	0	0	0
2014/04/22	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2050	07/08/2014			Bond Future	124.5066	124.5066	124.5169	124.5169	0.008	0.0000	0.0000	692
2014/04/22	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	2050	07/08/2014	112.00	Call	Bond Future	12,506.5700	12.5066	12,516.9200	12.5169	0.083	0	0	0
2014/04/22	2050	07/08/2014	112.01	Call	Bond Future	12,496.5700	12.4966	12,506.9200	12.5069	0.083	0	0	0
2014/04/22	2050	07/08/2014	111.99	Call	Bond Future	12,516.5700	12.5166	12,526.9200	12.5269	0.083	0	0	0
2014/04/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	AL12	08/05/2014			Index Future	485.7590	485.7590	480.3450	480.3450	(1.115)	0.0000	0.0000	0
2014/04/22	AL12	07/08/2014			Index Future	492.7820	492.7820	487.2610	487.2610	(1.120)	0.0000	0.0000	0
2014/04/22	AL12	06/11/2014			Index Future	500.2980	500.2980	494.6890	494.6890	(1.121)	0.0000	0.0000	0
2014/04/22	AL37	08/05/2014			Index Future	414.3120	414.3120	412.6060	412.6060	(0.412)	0.0000	0.0000	0
2014/04/22	AL37	07/08/2014			Index Future	420.3020	420.3020	418.5470	418.5470	(0.418)	0.0000	0.0000	0
2014/04/22	AL7T	08/05/2014			Index Future	488.0900	488.0900	484.5960	484.5960	(0.716)	0.0000	0.0000	0
2014/04/22	AL7T	07/08/2014			Index Future	495.1460	495.1460	491.5740	491.5740	(0.721)	0.0000	0.0000	1

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2014/04/22	ALBI	08/05/2014			Index Future	443.8770	443.8770	440.6670	440.6670	(0.723)	0.0000	0.0000	600
2014/04/22	ALBI	07/08/2014			Index Future	450.2940	450.2940	447.0120	447.0120	(0.729)	0.0000	0.0000	85
2014/04/22	ALBI	06/11/2014			Index Future	457.1610	457.1610	453.8270	453.8270	(0.729)	0.0000	0.0000	0
2014/04/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/04/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	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
2014/04/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/22	EL28	08/05/2014	114.01	Call	Bond Future	5,988.9600	5.9890	6,003.4100	6.0034	0.241	0	0	0
2014/04/22	EL28	08/05/2014			Bond Future	119.9990	119.9990	120.0134	120.0134	0.012	0.0000	0.0000	0
2014/04/22	EL28	08/05/2014	113.99	Call	Bond Future	6,008.9600	6.0090	6,023.4100	6.0234	0.240	0	0	0
2014/04/22	EL28	08/05/2014	114.00	Call	Bond Future	5,998.9600	5.9990	6,013.4100	6.0134	0.241	0	0	0
2014/04/22	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	EL28	07/08/2014	114.00	Call	Bond Future	7,747.6200	7.7476	7,757.4500	7.7575	0.127	0	0	0
2014/04/22	EL28	07/08/2014			Bond Future	121.7476	121.7476	121.7575	121.7575	0.008	0.0000	0.0000	0
2014/04/22	EL28	07/08/2014	114.01	Call	Bond Future	7,737.6200	7.7376	7,747.4500	7.7475	0.127	0	0	0
2014/04/22	EL28	07/08/2014	113.99	Call	Bond Future	7,757.6200	7.7576	7,767.4500	7.7675	0.127	0	0	0
2014/04/22	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	ES33	08/05/2014	9.55	Put	Bond Future	762.4000	0.7624	1,788.4400	1.7884	134.580	0	0	0
2014/04/22	ES33	08/05/2014			Bond Future	9.6521	82.4885	9.7918	81.4625	1.447	0.0000	0.0000	6,220
2014/04/22	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	ES33	08/05/2014	9.54	Put	Bond Future	837.6900	0.8377	1,863.7300	1.8637	122.484	0	0	0
2014/04/22	ES33	08/05/2014	9.56	Put	Bond Future	687.2100	0.6872	1,713.2500	1.7132	149.305	0	0	0
2014/04/22	ES33	07/08/2014			Bond Future	9.7547	83.5722	9.8995	82.5277	1.484	0.0000	0.0000	6,220
2014/04/22	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	ES33	07/08/2014	10.14	Call	Bond Future	2,734.2300	2.7342	1,689.7200	1.6897	(38.201)	0	0	0
2014/04/22	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	ES33	07/08/2014	10.15	Call	Bond Future	2,803.2700	2.8033	1,758.7600	1.7588	(37.260)	0	0	0
2014/04/22	ES33	07/08/2014	10.16	Call	Bond Future	2,872.2200	2.8722	1,827.7100	1.8277	(36.366)	0	0	0
2014/04/22	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	ES33	06/11/2014			Bond Future	9.8542	81.0633	10.0036	80.0036	1.516	0.0000	0.0000	0
2014/04/22	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	ES33	06/11/2014	10.29	Call	Bond Future	3,031.1700	3.0312	1,971.4200	1.9714	(34.962)	0	0	0
2014/04/22	ES33	06/11/2014	10.30	Call	Bond Future	3,098.6300	3.0986	2,038.8800	2.0389	(34.201)	0	0	0
2014/04/22	ES33	06/11/2014	10.31	Call	Bond Future	3,165.9900	3.1660	2,106.2400	2.1062	(33.473)	0	0	0
2014/04/22	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	GOVI	08/05/2014	442.00	Call	GOVI	6,520.0000	0.6520	0.0000	0.0000	(100.000)	0	0	0
2014/04/22	GOVI	08/05/2014			GOVI	442.6520	442.6520	439.6770	439.6770	(0.672)	0.0000	0.0000	320
2014/04/22	GOVI	08/05/2014	442.01	Call	GOVI	6,420.0000	0.6420	0.0000	0.0000	(100.000)	0	0	0
2014/04/22	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	23,130.0000	2.3130	100.000	0	0	0

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2014/04/22	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	23,330.0000	2.3330	100.000	0	0	0
2014/04/22	GOVI	08/05/2014	441.99	Call	GOVI	6,620.0000	0.6620	0.0000	0.0000	(100.000)	0	0	0
2014/04/22	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	23,230.0000	2.3230	100.000	0	0	0
2014/04/22	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	GOVI	07/08/2014			GOVI	449.0510	449.0510	446.0080	446.0080	(0.678)	0.0000	0.0000	220
2014/04/22	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	GOVI	07/08/2014	459.99	Put	GOVI	109,390.0000	10.9390	139,820.0000	13.9820	27.818	0	0	0
2014/04/22	GOVI	07/08/2014	460.01	Put	GOVI	109,590.0000	10.9590	140,020.0000	14.0020	27.767	0	0	0
2014/04/22	GOVI	07/08/2014	460.00	Put	GOVI	109,490.0000	10.9490	139,920.0000	13.9920	27.792	0	0	0
2014/04/22	GOVI	06/11/2014	449.01	Call	GOVI	68,900.0000	6.8900	37,980.0000	3.7980	(44.877)	0	0	0
2014/04/22	GOVI	06/11/2014			GOVI	455.9000	455.9000	452.8080	452.8080	(0.678)	0.0000	0.0000	0
2014/04/22	GOVI	06/11/2014	448.99	Call	GOVI	69,100.0000	6.9100	38,180.0000	3.8180	(44.747)	0	0	0
2014/04/22	GOVI	06/11/2014	449.00	Call	GOVI	69,000.0000	6.9000	38,080.0000	3.8080	(44.812)	0	0	0
2014/04/22	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/04/22	ICAA	08/05/2014			Can-Do Interest Rate	140.0570	140.0570	140.0550	140.0550	(0.001)	0.0000	0.0000	635
2014/04/22	IGOV	08/05/2014			Index Future	208.9660	208.9660	209.0830	209.0830	0.056	0.0000	0.0000	713
2014/04/22	IGOV	07/08/2014			Index Future	212.0130	212.0130	212.1200	212.1200	0.050	0.0000	0.0000	643
2014/04/22	IGOV	06/11/2014			Index Future	215.2720	215.2720	215.3790	215.3790	0.050	0.0000	0.0000	0
2014/04/22	ILBI	08/05/2014			Index Future	566.7480	566.7480	566.6320	566.6320	(0.020)	0.0000	0.0000	0
2014/04/22	ILBI	07/08/2014			Index Future	574.9000	574.9000	574.7780	574.7780	(0.021)	0.0000	0.0000	210
2014/04/22	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/04/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/04/22	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/04/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/04/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/04/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/04/22	JBAF	21/05/2014			Jibar Tradeable Future	5.8000	94.2000	5.8000	94.2000	0.000	0.0000	0.0000	2,000
2014/04/22	JBAF	18/06/2014			Jibar Tradeable Future	5.9900	94.0100	6.0000	94.0000	0.167	0.0000	0.0000	2,000
2014/04/22	JBAF	16/07/2014			Jibar Tradeable Future	6.0700	93.9300	6.0800	93.9200	0.165	0.0000	0.0000	800
2014/04/22	JBAF	20/08/2014			Jibar Tradeable Future	6.2700	93.7300	6.2800	93.7200	0.159	0.0000	0.0000	0
2014/04/22	JBAF	17/09/2014			Jibar Tradeable Future	6.3400	93.6600	6.3600	93.6400	0.315	0.0000	0.0000	1,000
2014/04/22	JBAF	15/10/2014			Jibar Tradeable Future	6.5100	93.4900	6.5300	93.4700	0.307	0.0000	0.0000	0

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2014/04/22	JBAF	17/12/2014			Jibar Tradeable Future	6.7400	93.2600	6.7500	93.2500	0.148	0.0000	0.0000	0
2014/04/22	JBAF	18/03/2015			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	2,850
2014/04/22	JBAF	17/06/2015			Jibar Tradeable Future	7.2200	92.7800	7.2300	92.7700	0.139	0.0000	0.0000	5,000
2014/04/22	JBAF	16/09/2015			Jibar Tradeable Future	7.4300	92.5700	7.4500	92.5500	0.269	0.0000	0.0000	0
2014/04/22	JBAF	15/12/2015			Jibar Tradeable Future	7.6200	92.3800	7.6400	92.3600	0.262	0.0000	0.0000	0
2014/04/22	JBAF	16/03/2016			Jibar Tradeable Future	7.7900	92.2100	7.8100	92.1900	0.257	0.0000	0.0000	0
2014/04/22	R023	08/05/2014			Bond Future	8.2258	98.6012	8.3457	97.8781	1.457	0.0000	0.0000	12,895
2014/04/22	R023	08/05/2014	7.60	Call	Bond Future	36.3300	0.0363	5.5700	0.0056	(84.668)	0	0	0
2014/04/22	R023	08/05/2014	7.61	Call	Bond Future	39.0100	0.0390	6.1500	0.0062	(84.235)	0	0	0
2014/04/22	R023	08/05/2014	7.59	Put	Bond Future	3,987.3000	3.9873	4,681.6200	4.6816	17.413	0	0	0
2014/04/22	R023	08/05/2014	7.61	Put	Bond Future	3,865.0400	3.8650	4,555.2800	4.5553	17.859	0	0	0
2014/04/22	R023	08/05/2014	7.60	Put	Bond Future	3,926.0600	3.9261	4,618.4000	4.6184	17.634	0	0	0
2014/04/22	R023	08/05/2014	7.59	Call	Bond Future	33.8200	0.0338	5.0400	0.0050	(85.098)	0	0	0
2014/04/22	R023	07/08/2014	8.51	Call	Bond Future	2,788.0300	2.7880	2,321.9500	2.3219	(16.717)	0	0	0
2014/04/22	R023	07/08/2014			Bond Future	8.3205	99.9151	8.4461	99.1767	1.510	0.0000	0.0000	0
2014/04/22	R023	07/08/2014	8.49	Call	Bond Future	2,720.6600	2.7207	2,260.7300	2.2607	(16.905)	0	0	0
2014/04/22	R023	07/08/2014	8.50	Call	Bond Future	2,754.1200	2.7541	2,291.1200	2.2911	(16.811)	0	0	0
2014/04/22	R023	07/08/2014	8.49	Put	Bond Future	1,725.7400	1.7257	2,004.1900	2.0042	16.135	0	0	0
2014/04/22	R023	07/08/2014	8.51	Put	Bond Future	1,676.6100	1.6766	1,948.9100	1.9489	16.241	0	0	0
2014/04/22	R023	07/08/2014	8.50	Put	Bond Future	1,700.9300	1.7009	1,976.3100	1.9763	16.190	0	0	0
2014/04/22	R023	06/11/2014			Bond Future	8.4109	97.5190	8.5417	96.7701	1.556	0.0000	0.0000	0
2014/04/22	R023	06/11/2014	8.59	Put	Bond Future	2,454.0700	2.4541	2,754.7500	2.7548	12.252	0	0	0
2014/04/22	R023	06/11/2014	8.61	Put	Bond Future	2,404.5700	2.4046	2,700.6900	2.7007	12.315	0	0	0
2014/04/22	R023	06/11/2014	8.59	Call	Bond Future	3,477.2600	3.4773	3,029.0000	3.0290	(12.891)	0	0	0
2014/04/22	R023	06/11/2014	8.60	Put	Bond Future	2,429.2200	2.4292	2,727.6200	2.7276	12.284	0	0	0
2014/04/22	R023	06/11/2014	8.60	Call	Bond Future	3,509.1200	3.5091	3,058.5800	3.0586	(12.839)	0	0	0
2014/04/22	R023	06/11/2014	8.61	Call	Bond Future	3,541.1400	3.5411	3,088.3200	3.0883	(12.787)	0	0	0
2014/04/22	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R157	08/05/2014			Bond Future	6.7490	110.6509	6.8454	110.5219	1.428	0.0000	0.0000	14,191
2014/04/22	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R157	08/05/2014	5.20	Put	Bond Future	2,102.9400	2.1029	2,231.9300	2.2319	6.134	0	0	0
2014/04/22	R157	08/05/2014	5.19	Put	Bond Future	2,116.7000	2.1167	2,245.6900	2.2457	6.094	0	0	0
2014/04/22	R157	08/05/2014	5.21	Put	Bond Future	2,089.1800	2.0892	2,218.1700	2.2182	6.174	0	0	0
2014/04/22	R157	07/08/2014	6.76	Put	Bond Future	454.7500	0.4548	533.7100	0.5337	17.363	0	0	0
2014/04/22	R157	07/08/2014			Bond Future	6.9622	112.2497	7.0867	112.1142	1.788	0.0000	0.0000	18,237
2014/04/22	R157	07/08/2014	6.75	Put	Bond Future	461.1500	0.4612	540.8400	0.5408	17.281	0	0	0
2014/04/22	R157	07/08/2014	6.74	Call	Bond Future	225.5500	0.2255	170.5000	0.1705	(24.407)	0	0	0
2014/04/22	R157	07/08/2014	6.75	Call	Bond Future	229.7800	0.2298	174.0300	0.1740	(24.262)	0	0	0
2014/04/22	R157	07/08/2014	6.76	Call	Bond Future	234.3000	0.2343	177.8200	0.1778	(24.106)	0	0	0
2014/04/22	R157	07/08/2014	6.74	Put	Bond Future	467.8400	0.4678	548.2300	0.5482	17.183	0	0	0
2014/04/22	R157	06/11/2014	6.19	Put	Bond Future	958.1400	0.9581	1,070.2800	1.0703	11.704	0	0	0
2014/04/22	R157	06/11/2014			Bond Future	7.2172	107.1479	7.3801	107.0113	2.258	0.0000	0.0000	0
2014/04/22	R157	06/11/2014	6.21	Put	Bond Future	944.1700	0.9442	1,055.6500	1.0556	11.807	0	0	0
2014/04/22	R157	06/11/2014	6.20	Put	Bond Future	951.1400	0.9511	1,062.9500	1.0630	11.755	0	0	0
2014/04/22	R157	06/11/2014	6.21	Call	Bond Future	93.1100	0.0931	67.9300	0.0679	(27.043)	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
2014/04/22	R157	06/11/2014	6.19	Call	Bond Future	90.0700	0.0901	65.5500	0.0655	(27.223)	0	0	0
2014/04/22	R157	06/11/2014	6.20	Call	Bond Future	91.5800	0.0916	66.7300	0.0667	(27.135)	0	0	0
2014/04/22	R186	08/05/2014	8.40	Call	Bond Future	1,345.1700	1.3452	721.0900	0.7211	(46.394)	0	0	1,000
2014/04/22	R186	08/05/2014	7.50	Put	Bond Future	7,884.8500	7.8849	8,897.9000	8.8979	12.848	0	0	0
2014/04/22	R186	08/05/2014	8.25	Put	Bond Future	1,894.1000	1.8941	2,477.4200	2.4774	30.797	0	0	0
2014/04/22	R186	08/05/2014	8.75	Put	Bond Future	272.6900	0.2727	354.8100	0.3548	30.115	0	0	0
2014/04/22	R186	08/05/2014			Bond Future	8.3797	120.4202	8.4996	119.4012	1.430	0.0000	0.0000	42,812
2014/04/22	R186	08/05/2014	7.09	Put	Bond Future	11,803.3900	11.8034	12,822.2900	12.8223	8.632	0	0	0
2014/04/22	R186	08/05/2014	8.80	Put	Bond Future	212.5500	0.2125	272.2800	0.2723	28.102	0	0	900
2014/04/22	R186	08/05/2014	9.25	Put	Bond Future	14.1400	0.0141	13.4400	0.0134	(4.950)	0	0	10,000
2014/04/22	R186	08/05/2014	9.75	Put	Bond Future	0.2300	0.0002	0.1100	0.0001	(52.174)	0	0	6,000
2014/04/22	R186	08/05/2014	9.10	Call	Bond Future	5,978.7100	5.9787	4,962.9600	4.9630	(16.989)	0	0	0
2014/04/22	R186	08/05/2014	7.10	Call	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2014/04/22	R186	08/05/2014	9.00	Put	Bond Future	70.6700	0.0707	82.2000	0.0822	16.315	0	0	400
2014/04/22	R186	08/05/2014	7.11	Call	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2014/04/22	R186	08/05/2014	8.50	Call	Bond Future	1,833.3000	1.8333	1,093.8000	1.0938	(40.337)	0	0	900
2014/04/22	R186	08/05/2014	9.75	Call	Bond Future	10,940.7400	10.9407	9,921.6300	9.9216	(9.315)	0	0	0
2014/04/22	R186	08/05/2014	7.09	Call	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2014/04/22	R186	08/05/2014	8.80	Call	Bond Future	3,731.6700	3.7317	2,772.4100	2.7724	(25.706)	0	0	0
2014/04/22	R186	08/05/2014	8.25	Call	Bond Future	776.7000	0.7767	341.0300	0.3410	(56.092)	0	0	10,000
2014/04/22	R186	08/05/2014	9.25	Call	Bond Future	7,137.7900	7.1378	6,118.1000	6.1181	(14.286)	0	0	0
2014/04/22	R186	08/05/2014	9.10	Put	Bond Future	38.2900	0.0383	41.5300	0.0415	8.462	0	0	1,500
2014/04/22	R186	08/05/2014	7.11	Put	Bond Future	11,608.0400	11.6080	12,626.9200	12.6269	8.777	0	0	0
2014/04/22	R186	08/05/2014	8.40	Put	Bond Future	1,172.0200	1.1720	1,566.9300	1.5669	33.695	0	0	0
2014/04/22	R186	08/05/2014	7.50	Call	Bond Future	6.3700	0.0064	0.4300	0.0004	(93.250)	0	0	1,933
2014/04/22	R186	08/05/2014	8.50	Put	Bond Future	810.7700	0.8108	1,090.2600	1.0903	34.472	0	0	1,933
2014/04/22	R186	08/05/2014	8.75	Call	Bond Future	3,381.0100	3.3810	2,444.1400	2.4441	(27.710)	0	0	6,000
2014/04/22	R186	08/05/2014	7.10	Put	Bond Future	11,705.6600	11.7057	12,724.5500	12.7245	8.704	0	0	0
2014/04/22	R186	08/05/2014	9.00	Call	Bond Future	5,212.2000	5.2122	4,204.7400	4.2047	(19.329)	0	0	0
2014/04/22	R186	07/08/2014	8.31	Call	Bond Future	2,481.5900	2.4816	1,980.1100	1.9801	(20.208)	0	0	0
2014/04/22	R186	07/08/2014			Bond Future	8.4666	116.8670	8.5915	115.8285	1.474	0.0000	0.0000	25,002
2014/04/22	R186	07/08/2014	8.92	Put	Bond Future	1,593.5500	1.5935	1,868.8900	1.8689	17.278	0	0	840
2014/04/22	R186	07/08/2014	8.29	Call	Bond Future	2,409.3500	2.4094	1,917.2000	1.9172	(20.427)	0	0	0
2014/04/22	R186	07/08/2014	8.30	Call	Bond Future	2,445.3000	2.4453	1,948.4900	1.9485	(20.317)	0	0	0
2014/04/22	R186	07/08/2014	8.29	Put	Bond Future	3,901.3000	3.9013	4,447.6100	4.4476	14.003	0	0	0
2014/04/22	R186	07/08/2014	8.31	Put	Bond Future	3,803.2600	3.8033	4,340.2400	4.3402	14.119	0	0	0
2014/04/22	R186	07/08/2014	8.92	Call	Bond Future	5,303.5200	5.3035	4,540.4000	4.5404	(14.389)	0	0	0
2014/04/22	R186	07/08/2014	8.30	Put	Bond Future	3,852.0700	3.8521	4,393.7200	4.3937	14.061	0	0	0
2014/04/22	R186	06/11/2014	8.15	Put	Bond Future	6,035.0700	6.0351	6,648.4600	6.6485	10.164	0	0	0
2014/04/22	R186	06/11/2014	8.14	Call	Bond Future	2,693.7900	2.6938	2,257.1600	2.2572	(16.209)	0	0	0
2014/04/22	R186	06/11/2014			Bond Future	8.5459	118.6496	8.6752	117.5962	1.514	0.0000	0.0000	0
2014/04/22	R186	06/11/2014	9.17	Call	Bond Future	7,117.9200	7.1179	6,353.0700	6.3531	(10.745)	0	0	0
2014/04/22	R186	06/11/2014	8.15	Call	Bond Future	2,725.6900	2.7257	2,285.6400	2.2856	(16.145)	0	0	0
2014/04/22	R186	06/11/2014	8.16	Call	Bond Future	2,757.4800	2.7575	2,314.0200	2.3140	(16.082)	0	0	0
2014/04/22	R186	06/11/2014	9.17	Put	Bond Future	2,157.0500	2.1571	2,445.6400	2.4456	13.379	0	0	2,010
2014/04/22	R186	06/11/2014	8.14	Put	Bond Future	6,088.4800	6.0885	6,705.2900	6.7053	10.131	0	0	0
2014/04/22	R186	06/11/2014	8.16	Put	Bond Future	5,981.6400	5.9816	6,591.6200	6.5916	10.198	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
2014/04/22	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R197	08/05/2014			Bond Future	282.5057	282.5057	282.5374	282.5374	0.011	0.0000	0.0000	668
2014/04/22	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R197	08/05/2014	250.01	Call	Bond Future	32,495.6900	32.4957	32,527.3700	32.5274	0.097	0	0	0
2014/04/22	R197	08/05/2014	249.99	Call	Bond Future	32,515.6900	32.5157	32,547.3700	32.5474	0.097	0	0	0
2014/04/22	R197	08/05/2014	250.00	Call	Bond Future	32,505.6900	32.5057	32,537.3700	32.5374	0.097	0	0	0
2014/04/22	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R197	07/08/2014			Bond Future	280.8030	280.8030	280.8236	280.8236	0.007	0.0000	0.0000	1,244
2014/04/22	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R197	07/08/2014	270.00	Call	Bond Future	10,802.9700	10.8030	10,823.5900	10.8236	0.191	0	0	0
2014/04/22	R197	07/08/2014	270.01	Call	Bond Future	10,792.9700	10.7930	10,813.5900	10.8136	0.191	0	0	0
2014/04/22	R197	07/08/2014	269.99	Call	Bond Future	10,812.9700	10.8130	10,833.5900	10.8336	0.191	0	0	0
2014/04/22	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R201	08/05/2014			Bond Future	6.3099	104.8575	6.4097	104.7980	1.582	0.0000	0.0000	0
2014/04/22	R201	08/05/2014	4.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/22	R201	08/05/2014	4.76	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/22	R201	08/05/2014	4.74	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/22	R201	08/05/2014	4.76	Put	Bond Future	931.6300	0.9316	991.0900	0.9911	6.382	0	0	0
2014/04/22	R201	08/05/2014	4.75	Put	Bond Future	937.6900	0.9377	997.1500	0.9972	6.341	0	0	0
2014/04/22	R201	08/05/2014	4.74	Put	Bond Future	943.7500	0.9438	1,003.2100	1.0032	6.300	0	0	0
2014/04/22	R201	07/08/2014	5.31	Put	Bond Future	527.6800	0.5277	576.5800	0.5766	9.267	0	0	0
2014/04/22	R201	07/08/2014			Bond Future	6.5950	101.9616	6.7758	101.8970	2.742	0.0000	0.0000	0
2014/04/22	R201	07/08/2014	5.30	Put	Bond Future	530.5400	0.5305	579.5800	0.5796	9.243	0	0	0
2014/04/22	R201	07/08/2014	5.31	Call	Bond Future	66.2500	0.0663	50.5400	0.0505	(23.713)	0	0	0
2014/04/22	R201	07/08/2014	5.29	Call	Bond Future	64.7700	0.0648	49.3300	0.0493	(23.838)	0	0	0
2014/04/22	R201	07/08/2014	5.30	Call	Bond Future	65.5100	0.0655	49.9400	0.0499	(23.767)	0	0	0
2014/04/22	R201	07/08/2014	5.29	Put	Bond Future	533.4100	0.5334	582.5800	0.5826	9.218	0	0	0
2014/04/22	R202	08/05/2014	215.00	Call	Bond Future	8,944.9900	8.9450	8,897.9800	8.8980	(0.526)	0	0	0
2014/04/22	R202	08/05/2014			Bond Future	223.7985	223.7985	223.8248	223.8248	0.012	0.0000	0.0000	22,124
2014/04/22	R202	08/05/2014	215.01	Call	Bond Future	8,935.6100	8.9356	8,888.3600	8.8884	(0.529)	0	0	0
2014/04/22	R202	08/05/2014	214.99	Put	Bond Future	145.9100	0.1459	72.7700	0.0728	(50.127)	0	0	0
2014/04/22	R202	08/05/2014	215.01	Put	Bond Future	147.1400	0.1471	73.5300	0.0735	(50.027)	0	0	0
2014/04/22	R202	08/05/2014	214.99	Call	Bond Future	8,954.3800	8.9544	8,907.6000	8.9076	(0.522)	0	0	0
2014/04/22	R202	08/05/2014	215.00	Put	Bond Future	146.5200	0.1465	73.1500	0.0732	(50.075)	0	0	0
2014/04/22	R202	07/08/2014	207.99	Call	Bond Future	16,616.3300	16.6163	16,581.1300	16.5811	(0.212)	0	0	0
2014/04/22	R202	07/08/2014	208.00	Put	Bond Future	638.8400	0.6388	585.8600	0.5859	(8.293)	0	0	0
2014/04/22	R202	07/08/2014			Bond Future	223.9686	223.9686	223.9863	223.9863	0.008	0.0000	0.0000	22,466
2014/04/22	R202	07/08/2014	207.99	Put	Bond Future	637.7300	0.6377	584.8200	0.5848	(8.297)	0	0	0
2014/04/22	R202	07/08/2014	208.01	Put	Bond Future	639.9400	0.6399	586.9100	0.5869	(8.287)	0	0	0
2014/04/22	R202	07/08/2014	208.00	Call	Bond Future	16,607.4400	16.6074	16,572.1700	16.5722	(0.212)	0	0	0
2014/04/22	R202	07/08/2014	208.01	Call	Bond Future	16,598.5400	16.5985	16,563.2200	16.5632	(0.213)	0	0	0
2014/04/22	R203	08/05/2014	5.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	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
2014/04/22	R203	08/05/2014	6.84	Call	Bond Future	14.4900	0.0145	2.4000	0.0024	(83.437)	0	0	29
2014/04/22	R203	08/05/2014	7.40	Put	Bond Future	604.8900	0.6049	762.0200	0.7620	25.977	0	0	0
2014/04/22	R203	08/05/2014			Bond Future	7.5021	103.4799	7.6072	103.1708	1.400	0.0000	0.0000	12,729
2014/04/22	R203	08/05/2014	5.76	Put	Bond Future	5,297.8400	5.2978	5,606.9200	5.6069	5.834	0	0	0
2014/04/22	R203	08/05/2014	6.84	Put	Bond Future	1,989.2300	1.9892	2,286.2200	2.2862	14.930	0	0	0
2014/04/22	R203	08/05/2014	5.75	Put	Bond Future	5,329.2200	5.3292	5,638.3000	5.6383	5.800	0	0	0
2014/04/22	R203	08/05/2014	5.74	Put	Bond Future	5,360.6000	5.3606	5,669.6800	5.6697	5.766	0	0	0
2014/04/22	R203	08/05/2014	7.40	Call	Bond Future	303.3800	0.3034	151.4300	0.1514	(50.086)	0	0	16
2014/04/22	R203	08/05/2014	5.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R203	07/08/2014	7.30	Call	Bond Future	555.7200	0.5557	433.7400	0.4337	(21.950)	0	0	0
2014/04/22	R203	07/08/2014			Bond Future	7.6503	104.9751	7.7667	104.6572	1.521	0.0000	0.0000	6,432
2014/04/22	R203	07/08/2014	7.31	Call	Bond Future	565.6300	0.5656	442.1900	0.4422	(21.823)	0	0	0
2014/04/22	R203	07/08/2014	6.84	Put	Bond Future	2,470.3500	2.4703	2,725.6300	2.7256	10.334	0	0	0
2014/04/22	R203	07/08/2014	7.29	Put	Bond Future	1,538.0600	1.5381	1,735.3900	1.7354	12.830	0	0	0
2014/04/22	R203	07/08/2014	7.31	Put	Bond Future	1,502.3900	1.5024	1,696.8000	1.6968	12.940	0	0	0
2014/04/22	R203	07/08/2014	7.29	Call	Bond Future	545.9200	0.5459	425.4000	0.4254	(22.076)	0	0	0
2014/04/22	R203	07/08/2014	7.30	Put	Bond Future	1,520.1600	1.5202	1,716.0300	1.7160	12.885	0	0	0
2014/04/22	R203	07/08/2014	6.84	Call	Bond Future	222.2600	0.2223	159.6900	0.1597	(28.152)	0	0	46
2014/04/22	R203	06/11/2014	6.86	Call	Bond Future	349.5900	0.3496	276.5600	0.2766	(20.890)	0	0	0
2014/04/22	R203	06/11/2014			Bond Future	7.7991	102.4119	7.9268	102.0900	1.637	0.0000	0.0000	0
2014/04/22	R203	06/11/2014	6.98	Call	Bond Future	418.0200	0.4180	334.4100	0.3344	(20.001)	0	0	14
2014/04/22	R203	06/11/2014	6.84	Call	Bond Future	339.0700	0.3391	267.7300	0.2677	(21.040)	0	0	45
2014/04/22	R203	06/11/2014	6.85	Call	Bond Future	344.3000	0.3443	272.1200	0.2721	(20.964)	0	0	0
2014/04/22	R203	06/11/2014	6.98	Put	Bond Future	2,513.7600	2.5138	2,752.0600	2.7521	9.480	0	0	0
2014/04/22	R203	06/11/2014	6.84	Put	Bond Future	2,798.3900	2.7984	3,048.9600	3.0490	8.954	0	0	0
2014/04/22	R203	06/11/2014	6.86	Put	Bond Future	2,756.8700	2.7569	3,005.7500	3.0057	9.028	0	0	0
2014/04/22	R203	06/11/2014	6.85	Put	Bond Future	2,777.6000	2.7776	3,027.3300	3.0273	8.991	0	0	0
2014/04/22	R203	05/02/2015	7.69	Call	Bond Future	1,075.8900	1.0759	929.8800	0.9299	(13.571)	0	0	55
2014/04/22	R203	05/02/2015			Bond Future	7.9583	104.0319	8.0989	103.7075	1.767	0.0000	0.0000	0
2014/04/22	R203	05/02/2015	8.34	Put	Bond Future	997.3400	0.9973	1,119.3500	1.1194	12.234	0	0	0
2014/04/22	R203	05/02/2015	8.35	Call	Bond Future	1,889.1500	1.8891	1,685.9400	1.6859	(10.757)	0	0	0
2014/04/22	R203	05/02/2015	8.36	Call	Bond Future	1,903.5000	1.9035	1,699.4700	1.6995	(10.719)	0	0	0
2014/04/22	R203	05/02/2015	8.34	Call	Bond Future	1,874.8500	1.8749	1,672.4500	1.6725	(10.796)	0	0	0
2014/04/22	R203	05/02/2015	8.36	Put	Bond Future	980.2800	0.9803	1,100.6600	1.1007	12.280	0	0	0
2014/04/22	R203	05/02/2015	7.69	Put	Bond Future	1,698.5500	1.6985	1,876.9500	1.8769	10.503	0	0	0
2014/04/22	R203	05/02/2015	8.35	Put	Bond Future	988.7800	0.9888	1,109.9800	1.1100	12.258	0	0	0
2014/04/22	R204	08/05/2014			Bond Future	7.7443	104.1053	7.8491	103.7039	1.354	0.0000	0.0000	30,515
2014/04/22	R204	08/05/2014	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R204	08/05/2014	6.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R204	08/05/2014	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R204	08/05/2014	6.05	Put	Bond Future	6,767.0000	6.7670	7,168.4100	7.1684	5.932	0	0	0
2014/04/22	R204	08/05/2014	6.04	Put	Bond Future	6,808.5500	6.8086	7,209.9600	7.2100	5.896	0	0	0
2014/04/22	R204	08/05/2014	6.06	Put	Bond Future	6,725.4600	6.7255	7,126.8700	7.1269	5.969	0	0	0
2014/04/22	R204	07/08/2014			Bond Future	7.8744	101.5767	7.9877	101.1652	1.439	0.0000	0.0000	510
2014/04/22	R204	07/08/2014	7.44	Put	Bond Future	2,260.1000	2.2601	2,525.1000	2.5251	11.725	0	0	0
2014/04/22	R204	07/08/2014	7.46	Put	Bond Future	2,209.8300	2.2098	2,471.2000	2.4712	11.828	0	0	0
2014/04/22	R204	07/08/2014	7.45	Put	Bond Future	2,234.8900	2.2349	2,498.0700	2.4981	11.776	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
2014/04/22	R204	07/08/2014	7.78	Call	Bond Future	1,151.5700	1.1516	941.5900	0.9416	(18.234)	0	0	0
2014/04/22	R204	07/08/2014	7.46	Call	Bond Future	686.7500	0.6867	536.6500	0.5366	(21.857)	0	0	0
2014/04/22	R204	07/08/2014	7.44	Call	Bond Future	662.8100	0.6628	516.3400	0.5163	(22.098)	0	0	0
2014/04/22	R204	07/08/2014	7.78	Put	Bond Future	1,496.1500	1.4962	1,697.6400	1.6976	13.467	0	0	530
2014/04/22	R204	07/08/2014	7.45	Call	Bond Future	674.7100	0.6747	526.4200	0.5264	(21.978)	0	0	0
2014/04/22	R204	06/11/2014	7.99	Put	Bond Future	1,688.1300	1.6881	1,881.6600	1.8817	11.464	0	0	1,270
2014/04/22	R204	06/11/2014			Bond Future	7.9960	103.1260	8.1173	102.7090	1.517	0.0000	0.0000	0
2014/04/22	R204	06/11/2014	6.99	Put	Bond Future	3,998.7100	3.9987	4,323.9600	4.3240	8.134	0	0	0
2014/04/22	R204	06/11/2014	7.01	Put	Bond Future	3,940.7700	3.9408	4,263.8900	4.2639	8.199	0	0	0
2014/04/22	R204	06/11/2014	6.99	Call	Bond Future	456.5700	0.4566	364.8500	0.3648	(20.089)	0	0	0
2014/04/22	R204	06/11/2014	7.00	Put	Bond Future	3,969.7000	3.9697	4,293.8900	4.2939	8.167	0	0	0
2014/04/22	R204	06/11/2014	7.99	Call	Bond Future	1,667.3800	1.6674	1,443.9400	1.4439	(13.401)	0	0	0
2014/04/22	R204	06/11/2014	7.00	Call	Bond Future	463.5100	0.4635	370.7300	0.3707	(20.017)	0	0	0
2014/04/22	R204	06/11/2014	7.01	Call	Bond Future	470.5300	0.4705	376.6800	0.3767	(19.946)	0	0	0
2014/04/22	R207	08/05/2014	6.19	Put	Bond Future	8,257.1800	8.2572	8,739.3400	8.7393	5.839	0	0	0
2014/04/22	R207	08/05/2014	6.21	Put	Bond Future	8,159.8800	8.1599	8,642.0400	8.6420	5.909	0	0	0
2014/04/22	R207	08/05/2014			Bond Future	7.9724	99.1009	8.0822	98.6188	1.377	0.0000	0.0000	20,286
2014/04/22	R207	08/05/2014	6.20	Put	Bond Future	8,208.5200	8.2085	8,690.6800	8.6907	5.874	0	0	0
2014/04/22	R207	08/05/2014	6.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R207	08/05/2014	6.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R207	08/05/2014	6.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R207	07/08/2014	7.69	Call	Bond Future	840.4200	0.8404	656.4600	0.6565	(21.889)	0	0	0
2014/04/22	R207	07/08/2014	7.70	Put	Bond Future	2,540.8600	2.5409	2,847.9600	2.8480	12.086	0	0	0
2014/04/22	R207	07/08/2014			Bond Future	8.0949	96.8918	8.2120	96.3986	1.447	0.0000	0.0000	668
2014/04/22	R207	07/08/2014	7.70	Call	Bond Future	854.7700	0.8548	668.6700	0.6687	(21.772)	0	0	0
2014/04/22	R207	07/08/2014	7.71	Call	Bond Future	869.2900	0.8693	681.0400	0.6810	(21.656)	0	0	0
2014/04/22	R207	07/08/2014	7.69	Put	Bond Future	2,569.6700	2.5697	2,878.9100	2.8789	12.034	0	0	0
2014/04/22	R207	07/08/2014	7.71	Put	Bond Future	2,512.2400	2.5122	2,817.1900	2.8172	12.139	0	0	0
2014/04/22	R207	06/11/2014	7.36	Put	Bond Future	4,237.9500	4.2380	4,600.1800	4.6002	8.547	0	0	0
2014/04/22	R207	06/11/2014			Bond Future	8.2037	98.3699	8.3275	97.8699	1.509	0.0000	0.0000	0
2014/04/22	R207	06/11/2014	7.35	Put	Bond Future	4,269.5300	4.2695	4,633.2000	4.6332	8.518	0	0	0
2014/04/22	R207	06/11/2014	7.36	Call	Bond Future	744.8700	0.7449	607.1300	0.6071	(18.492)	0	0	0
2014/04/22	R207	06/11/2014	7.34	Call	Bond Future	723.5000	0.7235	588.6400	0.5886	(18.640)	0	0	0
2014/04/22	R207	06/11/2014	7.35	Call	Bond Future	734.1300	0.7341	597.8300	0.5978	(18.566)	0	0	0
2014/04/22	R207	06/11/2014	7.34	Put	Bond Future	4,301.2400	4.3012	4,666.3500	4.6663	8.488	0	0	0
2014/04/22	R208	08/05/2014	6.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R208	08/05/2014			Bond Future	8.1034	93.7472	8.2132	93.2035	1.355	0.0000	0.0000	11,671
2014/04/22	R208	08/05/2014	6.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R208	08/05/2014	6.31	Put	Bond Future	9,462.4900	9.4625	10,006.1500	10.0062	5.745	0	0	0
2014/04/22	R208	08/05/2014	6.30	Put	Bond Future	9,518.4800	9.5185	10,062.1400	10.0621	5.712	0	0	0
2014/04/22	R208	08/05/2014	6.29	Put	Bond Future	9,574.4900	9.5745	10,118.1500	10.1182	5.678	0	0	0
2014/04/22	R208	08/05/2014	6.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R208	07/08/2014	8.28	Call	Bond Future	1,968.0200	1.9680	1,641.9100	1.6419	(16.570)	0	0	0
2014/04/22	R208	07/08/2014			Bond Future	8.2102	95.1017	8.3262	94.5463	1.412	0.0000	0.0000	806
2014/04/22	R208	07/08/2014	7.80	Call	Bond Future	964.4100	0.9644	755.9700	0.7560	(21.613)	0	0	0
2014/04/22	R208	07/08/2014	7.79	Put	Bond Future	2,995.8500	2.9958	3,345.2000	3.3452	11.661	0	0	0

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2014/04/22	R208	07/08/2014	7.81	Put	Bond Future	2,929.8500	2.9299	3,274.3800	3.2744	11.759	0	0	0
2014/04/22	R208	07/08/2014	7.80	Put	Bond Future	2,962.7400	2.9627	3,309.6800	3.3097	11.710	0	0	0
2014/04/22	R208	07/08/2014	8.28	Put	Bond Future	1,633.2700	1.6333	1,862.5400	1.8625	14.037	0	0	630
2014/04/22	R208	07/08/2014	7.81	Call	Bond Future	980.8500	0.9808	770.0000	0.7700	(21.497)	0	0	0
2014/04/22	R208	07/08/2014	7.79	Call	Bond Future	948.1500	0.9481	742.1200	0.7421	(21.730)	0	0	0
2014/04/22	R208	06/11/2014	7.46	Call	Bond Future	808.1500	0.8081	656.4300	0.6564	(18.774)	0	0	0
2014/04/22	R208	06/11/2014			Bond Future	8.3107	93.1533	8.4323	92.5902	1.463	0.0000	0.0000	0
2014/04/22	R208	06/11/2014	7.44	Call	Bond Future	785.8200	0.7858	637.2400	0.6372	(18.908)	0	0	0
2014/04/22	R208	06/11/2014	7.45	Call	Bond Future	796.9200	0.7969	646.7800	0.6468	(18.840)	0	0	0
2014/04/22	R208	06/11/2014	8.50	Put	Bond Future	1,897.4200	1.8974	2,120.5600	2.1206	11.760	0	0	1,520
2014/04/22	R208	06/11/2014	7.44	Put	Bond Future	4,943.6000	4.9436	5,358.1500	5.3582	8.386	0	0	0
2014/04/22	R208	06/11/2014	7.46	Put	Bond Future	4,867.8900	4.8679	5,279.3000	5.2793	8.452	0	0	0
2014/04/22	R208	06/11/2014	8.50	Call	Bond Future	2,772.0800	2.7721	2,432.0900	2.4321	(12.265)	0	0	0
2014/04/22	R208	06/11/2014	7.45	Put	Bond Future	4,905.6700	4.9057	5,318.6600	5.3187	8.419	0	0	0
2014/04/22	R209	08/05/2014	9.63	Call	Bond Future	4,766.6100	4.7666	3,740.5500	3.7406	(21.526)	0	0	0
2014/04/22	R209	08/05/2014			Bond Future	8.9766	74.7938	9.1165	73.7487	1.559	0.0000	0.0000	13,734
2014/04/22	R209	08/05/2014	7.85	Call	Bond Future	1.1600	0.0012	0.0400	0.0000	(96.552)	0	0	0
2014/04/22	R209	08/05/2014	9.00	Put	Bond Future	1,119.7800	1.1198	1,536.6000	1.5366	37.223	0	0	0
2014/04/22	R209	08/05/2014	9.50	Call	Bond Future	3,943.6400	3.9436	2,945.5700	2.9456	(25.308)	0	0	0
2014/04/22	R209	08/05/2014	7.86	Call	Bond Future	1.2800	0.0013	0.0400	0.0000	(96.875)	0	0	0
2014/04/22	R209	08/05/2014	8.50	Put	Bond Future	3,902.0900	3.9021	4,822.2100	4.8222	23.580	0	0	0
2014/04/22	R209	08/05/2014	9.75	Put	Bond Future	39.8800	0.0399	46.5800	0.0466	16.800	0	0	7,262
2014/04/22	R209	08/05/2014	9.85	Put	Bond Future	22.2200	0.0222	24.2500	0.0242	9.136	0	0	10,000
2014/04/22	R209	08/05/2014	7.84	Call	Bond Future	1.0500	0.0011	0.0300	0.0000	(97.143)	0	0	0
2014/04/22	R209	08/05/2014	7.85	Put	Bond Future	9,328.7200	9.3287	10,372.7600	10.3728	11.192	0	0	0
2014/04/22	R209	08/05/2014	9.50	Put	Bond Future	149.2500	0.1493	196.3400	0.1963	31.551	0	0	640
2014/04/22	R209	08/05/2014	7.84	Put	Bond Future	9,419.2700	9.4193	10,463.4100	10.4634	11.085	0	0	0
2014/04/22	R209	08/05/2014	9.63	Put	Bond Future	77.1100	0.0771	96.2100	0.0962	24.770	0	0	883
2014/04/22	R209	08/05/2014	9.85	Call	Bond Future	6,185.8800	6.1859	5,142.7500	5.1427	(16.863)	0	0	0
2014/04/22	R209	08/05/2014	7.86	Put	Bond Future	9,238.3200	9.2383	10,282.2400	10.2822	11.300	0	0	0
2014/04/22	R209	08/05/2014	8.50	Call	Bond Future	161.7000	0.1617	36.6600	0.0367	(77.328)	0	0	640
2014/04/22	R209	08/05/2014	9.00	Call	Bond Future	1,296.1200	1.2961	667.7800	0.6678	(48.479)	0	0	640
2014/04/22	R209	08/05/2014	9.75	Call	Bond Future	5,539.7000	5.5397	4,501.2400	4.5012	(18.746)	0	0	0
2014/04/22	R209	07/08/2014	9.04	Put	Bond Future	3,031.0600	3.0311	3,511.4600	3.5115	15.849	0	0	0
2014/04/22	R209	07/08/2014			Bond Future	9.0527	75.8745	9.1971	74.8112	1.595	0.0000	0.0000	8,344
2014/04/22	R209	07/08/2014	9.06	Put	Bond Future	2,955.1300	2.9551	3,426.8800	3.4269	15.964	0	0	0
2014/04/22	R209	07/08/2014	9.05	Put	Bond Future	2,992.9200	2.9929	3,468.9800	3.4690	15.906	0	0	0
2014/04/22	R209	07/08/2014	9.05	Call	Bond Future	2,972.7300	2.9727	2,385.4900	2.3855	(19.754)	0	0	0
2014/04/22	R209	07/08/2014	9.06	Call	Bond Future	3,009.4000	3.0094	2,417.8500	2.4178	(19.657)	0	0	0
2014/04/22	R209	07/08/2014	9.04	Call	Bond Future	2,936.2900	2.9363	2,353.3900	2.3534	(19.852)	0	0	0
2014/04/22	R209	06/11/2014			Bond Future	9.1238	73.8847	9.2723	72.8058	1.627	0.0000	0.0000	0
2014/04/22	R209	06/11/2014	8.99	Put	Bond Future	4,517.8300	4.5178	5,046.1800	5.0462	11.695	0	0	0
2014/04/22	R209	06/11/2014	9.01	Put	Bond Future	4,435.8300	4.4358	4,957.6300	4.9576	11.763	0	0	0
2014/04/22	R209	06/11/2014	9.00	Put	Bond Future	4,476.8000	4.4768	5,001.8700	5.0019	11.729	0	0	0
2014/04/22	R209	06/11/2014	8.99	Call	Bond Future	3,523.6100	3.5236	2,972.9800	2.9730	(15.627)	0	0	0
2014/04/22	R209	06/11/2014	9.00	Call	Bond Future	3,557.5800	3.5576	3,003.6700	3.0037	(15.570)	0	0	0
2014/04/22	R209	06/11/2014	9.01	Call	Bond Future	3,591.5000	3.5915	3,034.3200	3.0343	(15.514)	0	0	0

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2014/04/22	R210	08/05/2014			Bond Future	166.6299	166.6299	166.6490	166.6490	0.011	0.0000	0.0000	183
2014/04/22	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R210	08/05/2014	160.01	Call	Bond Future	6,619.8500	6.6199	6,639.0000	6.6390	0.289	0	0	0
2014/04/22	R210	08/05/2014	159.99	Call	Bond Future	6,639.8500	6.6399	6,659.0000	6.6590	0.288	0	0	0
2014/04/22	R210	08/05/2014	160.00	Call	Bond Future	6,629.8500	6.6299	6,649.0000	6.6490	0.289	0	0	0
2014/04/22	R210	07/08/2014			Bond Future	169.0579	169.0579	169.0707	169.0707	0.008	0.0000	0.0000	536
2014/04/22	R210	07/08/2014	159.00	Call	Bond Future	10,057.9300	10.0579	10,070.7100	10.0707	0.127	0	0	0
2014/04/22	R210	07/08/2014	159.01	Call	Bond Future	10,047.9300	10.0479	10,060.7100	10.0607	0.127	0	0	0
2014/04/22	R210	07/08/2014	158.99	Call	Bond Future	10,067.9300	10.0679	10,080.7100	10.0807	0.127	0	0	0
2014/04/22	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R211	08/05/2014	130.00	Put	Bond Future	2,329.8800	2.3299	2,334.8200	2.3348	0.212	0	0	0
2014/04/22	R211	08/05/2014			Bond Future	127.6701	127.6701	127.6652	127.6652	(0.004)	0.0000	0.0000	390
2014/04/22	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R211	08/05/2014	129.99	Put	Bond Future	2,319.8800	2.3199	2,324.8200	2.3248	0.213	0	0	0
2014/04/22	R211	08/05/2014	130.01	Put	Bond Future	2,339.8800	2.3399	2,344.8200	2.3448	0.211	0	0	0
2014/04/22	R211	07/08/2014	127.99	Put	Bond Future	23.6500	0.0237	33.9500	0.0340	43.552	0	0	0
2014/04/22	R211	07/08/2014			Bond Future	127.9664	127.9664	127.9560	127.9560	(0.008)	0.0000	0.0000	0
2014/04/22	R211	07/08/2014	128.01	Put	Bond Future	43.6500	0.0437	53.9500	0.0539	23.597	0	0	0
2014/04/22	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R211	07/08/2014	128.00	Put	Bond Future	33.6500	0.0337	43.9500	0.0439	30.609	0	0	0
2014/04/22	R212	08/05/2014			Bond Future	133.2194	133.2194	133.2341	133.2341	0.011	0.0000	0.0000	10,522
2014/04/22	R212	08/05/2014	132.00	Call	Bond Future	1,219.4500	1.2194	1,234.0600	1.2341	1.198	0	0	0
2014/04/22	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R212	08/05/2014	132.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R212	08/05/2014	132.01	Call	Bond Future	1,209.4500	1.2094	1,224.0600	1.2241	1.208	0	0	0
2014/04/22	R212	08/05/2014	131.99	Call	Bond Future	1,229.4500	1.2294	1,244.0600	1.2441	1.188	0	0	0
2014/04/22	R212	07/08/2014	128.99	Call	Bond Future	4,453.8300	4.4538	4,463.2100	4.4632	0.211	0	0	0
2014/04/22	R212	07/08/2014			Bond Future	133.4438	133.4438	133.4532	133.4532	0.007	0.0000	0.0000	11,797
2014/04/22	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R212	07/08/2014	129.00	Call	Bond Future	4,443.8300	4.4438	4,453.2100	4.4532	0.211	0	0	0
2014/04/22	R212	07/08/2014	129.01	Call	Bond Future	4,433.8300	4.4338	4,443.2100	4.4432	0.212	0	0	0
2014/04/22	R213	08/05/2014	7.65	Put	Bond Future	9,996.9100	9.9969	10,978.7700	10.9788	9.822	0	0	0
2014/04/22	R213	08/05/2014			Bond Future	8.8578	85.3060	8.9877	84.3237	1.466	0.0000	0.0000	27,968

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
2014/04/22	R213	08/05/2014	7.64	Put	Bond Future	10,086.5600	10.0866	11,068.4700	11.0685	9.735	0	0	0
2014/04/22	R213	08/05/2014	7.66	Put	Bond Future	9,907.3700	9.9074	10,889.1900	10.8892	9.910	0	0	0
2014/04/22	R213	08/05/2014	7.65	Call	Bond Future	0.4200	0.0004	0.0100	0.0000	(97.619)	0	0	0
2014/04/22	R213	08/05/2014	7.64	Call	Bond Future	0.3700	0.0004	0.0100	0.0000	(97.297)	0	0	0
2014/04/22	R213	08/05/2014	7.66	Call	Bond Future	0.4600	0.0005	0.0100	0.0000	(97.826)	0	0	0
2014/04/22	R213	07/08/2014	8.86	Call	Bond Future	2,669.9500	2.6700	2,147.2600	2.1473	(19.577)	0	0	0
2014/04/22	R213	07/08/2014			Bond Future	8.9393	86.5386	9.0737	85.5386	1.503	0.0000	0.0000	0
2014/04/22	R213	07/08/2014	8.84	Call	Bond Future	2,600.5300	2.6005	2,086.2400	2.0862	(19.776)	0	0	0
2014/04/22	R213	07/08/2014	8.85	Call	Bond Future	2,635.1100	2.6351	2,116.6200	2.1166	(19.676)	0	0	0
2014/04/22	R213	07/08/2014	8.84	Put	Bond Future	3,351.3800	3.3514	3,837.0500	3.8370	14.492	0	0	0
2014/04/22	R213	07/08/2014	8.86	Put	Bond Future	3,268.8700	3.2689	3,746.1400	3.7461	14.600	0	0	0
2014/04/22	R213	07/08/2014	8.85	Put	Bond Future	3,309.9500	3.3100	3,791.4200	3.7914	14.546	0	0	0
2014/04/22	R213	06/11/2014	8.84	Call	Bond Future	3,374.2300	3.3742	2,869.1300	2.8691	(14.969)	0	0	0
2014/04/22	R213	06/11/2014	8.85	Put	Bond Future	4,656.4600	4.6565	5,162.8000	5.1628	10.874	0	0	0
2014/04/22	R213	06/11/2014			Bond Future	9.0171	84.3166	9.1555	83.3020	1.535	0.0000	0.0000	0
2014/04/22	R213	06/11/2014	8.85	Call	Bond Future	3,407.6700	3.4077	2,899.4600	2.8995	(14.914)	0	0	0
2014/04/22	R213	06/11/2014	8.86	Call	Bond Future	3,441.2900	3.4413	2,929.9800	2.9300	(14.858)	0	0	0
2014/04/22	R213	06/11/2014	8.84	Put	Bond Future	4,698.6300	4.6986	5,208.0800	5.2081	10.843	0	0	0
2014/04/22	R213	06/11/2014	8.86	Put	Bond Future	4,614.5600	4.6146	5,117.8000	5.1178	10.905	0	0	0
2014/04/22	R214	08/05/2014			Bond Future	9.0462	75.7713	9.1912	74.6439	1.602	0.0000	0.0000	3,205
2014/04/22	R214	08/05/2014	9.00	Call	Bond Future	1,066.3300	1.0663	489.2400	0.4892	(54.119)	0	0	0
2014/04/22	R214	08/05/2014	8.99	Put	Bond Future	1,476.0400	1.4760	2,039.3000	2.0393	38.160	0	0	0
2014/04/22	R214	08/05/2014	9.01	Put	Bond Future	1,388.7000	1.3887	1,926.1200	1.9261	38.700	0	0	0
2014/04/22	R214	08/05/2014	9.00	Put	Bond Future	1,431.9700	1.4320	1,982.2900	1.9823	38.431	0	0	0
2014/04/22	R214	08/05/2014	9.01	Call	Bond Future	1,102.4100	1.1024	512.4200	0.5124	(53.518)	0	0	0
2014/04/22	R214	08/05/2014	8.99	Call	Bond Future	1,030.9200	1.0309	466.7700	0.4668	(54.723)	0	0	0
2014/04/22	R214	07/08/2014	9.54	Put	Bond Future	1,752.4100	1.7524	2,087.3400	2.0873	19.113	0	0	0
2014/04/22	R214	07/08/2014			Bond Future	9.1206	76.7730	9.2702	75.6262	1.640	0.0000	0.0000	1,850
2014/04/22	R214	07/08/2014	9.56	Put	Bond Future	1,703.0500	1.7031	2,030.3400	2.0303	19.218	0	0	0
2014/04/22	R214	07/08/2014	9.55	Put	Bond Future	1,727.5800	1.7276	2,058.6800	2.0587	19.166	0	0	0
2014/04/22	R214	07/08/2014	9.56	Call	Bond Future	4,988.6800	4.9887	4,169.1100	4.1691	(16.429)	0	0	0
2014/04/22	R214	07/08/2014	9.54	Call	Bond Future	4,893.8600	4.8939	4,081.9300	4.0819	(16.591)	0	0	0
2014/04/22	R214	07/08/2014	9.55	Call	Bond Future	4,941.1800	4.9412	4,125.4200	4.1254	(16.509)	0	0	0
2014/04/22	R214	06/11/2014	9.64	Call	Bond Future	6,054.2300	6.0542	5,270.5300	5.2705	(12.945)	0	0	0
2014/04/22	R214	06/11/2014			Bond Future	9.1913	74.6569	9.3451	73.4931	1.674	0.0000	0.0000	0
2014/04/22	R214	06/11/2014	9.65	Call	Bond Future	6,098.2100	6.0982	5,311.6000	5.3116	(12.899)	0	0	0
2014/04/22	R214	06/11/2014	9.66	Call	Bond Future	6,142.1000	6.1421	5,352.5800	5.3526	(12.854)	0	0	0
2014/04/22	R214	06/11/2014	9.64	Put	Bond Future	2,744.4300	2.7444	3,124.5200	3.1245	13.850	0	0	0
2014/04/22	R214	06/11/2014	9.66	Put	Bond Future	2,690.6300	2.6906	3,064.9000	3.0649	13.910	0	0	0
2014/04/22	R214	06/11/2014	9.65	Put	Bond Future	2,717.5100	2.7175	3,094.6900	3.0947	13.880	0	0	0
2014/04/22	R248	08/05/2014	9.04	Put	Bond Future	880.0400	0.8800	2,318.7200	2.3187	163.479	0	0	0
2014/04/22	R248	08/05/2014			Bond Future	9.1268	97.8099	9.2718	96.3712	1.589	0.0000	0.0000	4,940
2014/04/22	R248	08/05/2014	9.06	Put	Bond Future	675.9700	0.6760	2,114.6500	2.1147	212.832	0	0	0
2014/04/22	R248	08/05/2014	9.05	Put	Bond Future	777.9100	0.7779	2,216.5900	2.2166	184.942	0	0	0
2014/04/22	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	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
2014/04/22	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R248	07/08/2014			Bond Future	9.2039	99.1019	9.3538	97.6383	1.628	0.0000	0.0000	8,575
2014/04/22	R248	07/08/2014	9.65	Call	Bond Future	4,241.3800	4.2414	2,777.8000	2.7778	(34.507)	0	0	0
2014/04/22	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R248	07/08/2014	9.66	Call	Bond Future	4,332.5600	4.3326	2,868.9800	2.8690	(33.781)	0	0	0
2014/04/22	R248	07/08/2014	9.64	Call	Bond Future	4,150.0300	4.1500	2,686.4500	2.6864	(35.267)	0	0	0
2014/04/22	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R248	06/11/2014			Bond Future	9.2774	96.1887	9.4317	94.7036	1.663	0.0000	0.0000	0
2014/04/22	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R248	06/11/2014	9.72	Call	Bond Future	4,150.2600	4.1503	2,665.1400	2.6651	(35.784)	0	0	0
2014/04/22	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/22	R248	06/11/2014	9.73	Call	Bond Future	4,240.2400	4.2402	2,755.1200	2.7551	(35.024)	0	0	0
2014/04/22	R248	06/11/2014	9.74	Call	Bond Future	4,330.0500	4.3300	2,844.9300	2.8449	(34.298)	0	0	0

Total

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