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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/04/2014 TO 24/04/2014

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
2014/04/24	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/24	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	2025	08/05/2014			Bond Future	114.6477	114.6477	114.5501	114.5501	(0.085)	0.0000	0.0000	0
2014/04/24	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2025	08/05/2014	111.01	Call	Bond Future	3,637.7300	3.6377	3,540.1200	3.5401	(2.683)	0	0	0
2014/04/24	2025	08/05/2014	110.99	Call	Bond Future	3,657.7300	3.6577	3,560.1200	3.5601	(2.669)	0	0	0
2014/04/24	2025	08/05/2014	111.00	Call	Bond Future	3,647.7300	3.6477	3,550.1200	3.5501	(2.676)	0	0	0
2014/04/24	2025	07/08/2014	109.01	Call	Bond Future	6,174.2300	6.1742	6,074.0200	6.0740	(1.623)	0	0	0
2014/04/24	2025	07/08/2014			Bond Future	115.1842	115.1842	115.0840	115.0840	(0.087)	0.0000	0.0000	0
2014/04/24	2025	07/08/2014	108.99	Call	Bond Future	6,194.2300	6.1942	6,094.0200	6.0940	(1.618)	0	0	0
2014/04/24	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2025	07/08/2014	109.00	Call	Bond Future	6,184.2300	6.1842	6,084.0200	6.0840	(1.620)	0	0	0
2014/04/24	2025	06/11/2014	117.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2025	06/11/2014			Bond Future	117.0000	117.0000	116.8531	116.8531	(0.126)	0.0000	0.0000	0
2014/04/24	2025	06/11/2014	116.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	156.8800	0.1569	100.000	0	0	0
2014/04/24	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	146.8800	0.1469	100.000	0	0	0
2014/04/24	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	136.8800	0.1369	100.000	0	0	0
2014/04/24	2025	06/11/2014	117.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2030	08/05/2014			Bond Future	9.0155	93.7854	9.0244	93.7156	0.099	0.0000	0.0000	3,961
2014/04/24	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2030	08/05/2014	8.99	Put	Bond Future	199.0900	0.1991	268.9300	0.2689	35.080	0	0	0
2014/04/24	2030	08/05/2014	9.01	Put	Bond Future	42.6400	0.0426	112.4800	0.1125	163.790	0	0	0
2014/04/24	2030	08/05/2014	9.00	Put	Bond Future	120.8200	0.1208	190.6600	0.1907	57.805	0	0	0
2014/04/24	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2030	07/08/2014	8.99	Put	Bond Future	942.3400	0.9423	1,014.1700	1.0142	7.623	0	0	0
2014/04/24	2030	07/08/2014			Bond Future	9.1121	91.1269	9.1214	91.0550	0.103	0.0000	0.0000	2,440
2014/04/24	2030	07/08/2014	9.01	Put	Bond Future	786.9900	0.7870	858.8200	0.8588	9.127	0	0	0
2014/04/24	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2030	07/08/2014	9.00	Put	Bond Future	864.6200	0.8646	936.4500	0.9364	8.308	0	0	0
2014/04/24	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2030	06/11/2014			Bond Future	9.1965	92.5174	9.2062	92.4449	0.105	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
2014/04/24	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2030	06/11/2014	8.99	Put	Bond Future	1,575.8100	1.5758	1,648.3400	1.6483	4.603	0	0	0
2014/04/24	2030	06/11/2014	9.01	Put	Bond Future	1,421.4800	1.4215	1,494.0100	1.4940	5.102	0	0	0
2014/04/24	2030	06/11/2014	9.00	Put	Bond Future	1,498.6000	1.4986	1,571.1300	1.5711	4.840	0	0	0
2014/04/24	2030	05/02/2015			Bond Future	9.2800	9.2800	9.2893	89.9013	0.100	0.0000	0.0000	0
2014/04/24	2030	05/02/2015	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2030	05/02/2015	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2030	05/02/2015	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	291.2300	0.2912	100.000	0	0	0
2014/04/24	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	365.6300	0.3656	100.000	0	0	0
2014/04/24	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	216.9200	0.2169	100.000	0	0	0
2014/04/24	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2037	08/05/2014			Bond Future	9.1995	95.7533	9.1985	95.7626	(0.011)	0.0000	0.0000	4,416
2014/04/24	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2037	08/05/2014	9.38	Call	Bond Future	1,594.8300	1.5948	1,604.1500	1.6041	0.584	0	0	0
2014/04/24	2037	08/05/2014	9.39	Call	Bond Future	1,681.8900	1.6819	1,691.2100	1.6912	0.554	0	0	0
2014/04/24	2037	08/05/2014	9.37	Call	Bond Future	1,507.6300	1.5076	1,516.9500	1.5169	0.618	0	0	0
2014/04/24	2037	07/08/2014	9.06	Put	Bond Future	2,062.0700	2.0621	2,053.7000	2.0537	(0.406)	0	0	0
2014/04/24	2037	07/08/2014			Bond Future	9.2900	92.8726	9.2891	92.8810	(0.010)	0.0000	0.0000	5,686
2014/04/24	2037	07/08/2014	9.05	Put	Bond Future	2,153.3700	2.1534	2,145.0000	2.1450	(0.389)	0	0	0
2014/04/24	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2037	07/08/2014	9.04	Put	Bond Future	2,244.8100	2.2448	2,236.4400	2.2364	(0.373)	0	0	0
2014/04/24	2037	06/11/2014	9.69	Call	Bond Future	2,716.3700	2.7164	2,725.2200	2.7252	0.326	0	0	0
2014/04/24	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2037	06/11/2014			Bond Future	9.3693	94.2899	9.3683	94.2988	(0.011)	0.0000	0.0000	0
2014/04/24	2037	06/11/2014	9.70	Call	Bond Future	2,798.9800	2.7990	2,807.8300	2.8078	0.316	0	0	0
2014/04/24	2037	06/11/2014	9.71	Call	Bond Future	2,881.4700	2.8815	2,890.3200	2.8903	0.307	0	0	0
2014/04/24	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2037	05/02/2015			Bond Future	9.4500	9.4500	9.4459	91.5341	(0.044)	0.0000	0.0000	0
2014/04/24	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2037	05/02/2015	9.50	Call	Bond Future	0.0000	0.0000	461.1000	0.4611	100.000	0	0	0
2014/04/24	2037	05/02/2015	9.51	Call	Bond Future	0.0000	0.0000	545.8400	0.5458	100.000	0	0	0
2014/04/24	2037	05/02/2015	9.49	Call	Bond Future	0.0000	0.0000	376.2300	0.3762	100.000	0	0	0
2014/04/24	2038	08/05/2014			Bond Future	116.8440	116.8440	116.8580	116.8580	0.012	0.0000	0.0000	334
2014/04/24	2038	08/05/2014	109.00	Call	Bond Future	7,844.0400	7.8440	7,858.0000	7.8580	0.178	0	0	0
2014/04/24	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2038	08/05/2014	109.01	Call	Bond Future	7,834.0400	7.8340	7,848.0000	7.8480	0.178	0	0	0

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2014/04/24	2038	08/05/2014	108.99	Call	Bond Future	7,854.0400	7.8540	7,868.0000	7.8680	0.178	0	0	0
2014/04/24	2038	07/08/2014			Bond Future	117.2714	117.2714	117.2845	117.2845	0.011	0.0000	0.0000	0
2014/04/24	2038	07/08/2014	106.00	Call	Bond Future	11,271.4400	11.2714	11,284.5200	11.2845	0.116	0	0	0
2014/04/24	2038	07/08/2014	106.01	Call	Bond Future	11,261.4400	11.2614	11,274.5200	11.2745	0.116	0	0	0
2014/04/24	2038	07/08/2014	105.99	Call	Bond Future	11,281.4400	11.2814	11,294.5200	11.2945	0.116	0	0	0
2014/04/24	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2038	06/11/2014	120.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2038	06/11/2014			Bond Future	120.0000	120.0000	119.0876	119.0876	(0.760)	0.0000	0.0000	0
2014/04/24	2038	06/11/2014	119.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	912.4300	0.9124	100.000	0	0	0
2014/04/24	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	922.4300	0.9224	100.000	0	0	0
2014/04/24	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	902.4300	0.9024	100.000	0	0	0
2014/04/24	2038	06/11/2014	120.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2046	08/05/2014			Bond Future	114.5528	114.5528	114.5669	114.5669	0.012	0.0000	0.0000	0
2014/04/24	2046	08/05/2014	104.35	Call	Bond Future	10,202.8100	10.2028	10,216.9200	10.2169	0.138	0	0	0
2014/04/24	2046	08/05/2014	104.36	Call	Bond Future	10,192.8100	10.1928	10,206.9200	10.2069	0.138	0	0	0
2014/04/24	2046	08/05/2014	104.34	Call	Bond Future	10,212.8100	10.2128	10,226.9200	10.2269	0.138	0	0	0
2014/04/24	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2046	07/08/2014			Bond Future	116.2147	116.2147	116.2278	116.2278	0.011	0.0000	0.0000	5,218
2014/04/24	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2046	07/08/2014	104.44	Call	Bond Future	11,774.7000	11.7747	11,787.7800	11.7878	0.111	0	0	0
2014/04/24	2046	07/08/2014	104.45	Call	Bond Future	11,764.7000	11.7647	11,777.7800	11.7778	0.111	0	0	0
2014/04/24	2046	07/08/2014	104.43	Call	Bond Future	11,784.7000	11.7847	11,797.7800	11.7978	0.111	0	0	0
2014/04/24	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2046	06/11/2014	104.45	Call	Bond Future	12,208.7100	12.2087	12,222.3500	12.2223	0.112	0	0	0
2014/04/24	2046	06/11/2014			Bond Future	116.6587	116.6587	116.6724	116.6724	0.012	0.0000	0.0000	0
2014/04/24	2046	06/11/2014	104.43	Call	Bond Future	12,228.7100	12.2287	12,242.3500	12.2423	0.112	0	0	0
2014/04/24	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2046	06/11/2014	104.44	Call	Bond Future	12,218.7100	12.2187	12,232.3500	12.2323	0.112	0	0	0
2014/04/24	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2050	08/05/2014			Bond Future	124.1820	124.1820	124.1975	124.1975	0.012	0.0000	0.0000	608
2014/04/24	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2050	08/05/2014	114.99	Call	Bond Future	9,192.0200	9.1920	9,207.5400	9.2075	0.169	0	0	0
2014/04/24	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2050	08/05/2014	115.00	Call	Bond Future	9,182.0200	9.1820	9,197.5400	9.1975	0.169	0	0	0
2014/04/24	2050	08/05/2014	115.01	Call	Bond Future	9,172.0200	9.1720	9,187.5400	9.1875	0.169	0	0	0
2014/04/24	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2050	07/08/2014			Bond Future	124.5760	124.5760	124.5903	124.5903	0.011	0.0000	0.0000	692
2014/04/24	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/24	2050	07/08/2014	111.99	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2050	07/08/2014	112.00	Call	Bond Future	12,575.9800	12.5760	12,590.2900	12.5903	0.114	0	0	0
2014/04/24	2050	07/08/2014	112.01	Call	Bond Future	12,565.9800	12.5660	12,580.2900	12.5803	0.114	0	0	0
2014/04/24	2050	07/08/2014	111.99	Call	Bond Future	12,585.9800	12.5860	12,600.2900	12.6003	0.114	0	0	0
2014/04/24	2050	06/11/2014			Bond Future	126.0000	126.0000	126.5055	126.5055	0.401	0.0000	0.0000	0
2014/04/24	2050	06/11/2014	126.00	Call	Bond Future	0.0000	0.0000	505.5200	0.5055	100.000	0	0	0
2014/04/24	2050	06/11/2014	126.01	Call	Bond Future	0.0000	0.0000	495.5200	0.4955	100.000	0	0	0
2014/04/24	2050	06/11/2014	125.99	Call	Bond Future	0.0000	0.0000	515.5200	0.5155	100.000	0	0	0
2014/04/24	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	AL12	08/05/2014			Index Future	480.2290	480.2290	480.0010	480.0010	(0.047)	0.0000	0.0000	0
2014/04/24	AL12	07/08/2014			Index Future	487.1390	487.1390	486.9020	486.9020	(0.049)	0.0000	0.0000	0
2014/04/24	AL12	06/11/2014			Index Future	494.5670	494.5670	494.3290	494.3290	(0.048)	0.0000	0.0000	0
2014/04/24	AL12	05/02/2015			Index Future	502.3900	502.3900	502.1490	502.1490	(0.048)	0.0000	0.0000	0
2014/04/24	AL37	08/05/2014			Index Future	412.1360	412.1360	412.6480	412.6480	0.124	0.0000	0.0000	0
2014/04/24	AL37	07/08/2014			Index Future	418.0660	418.0660	418.5800	418.5800	0.123	0.0000	0.0000	0
2014/04/24	AL37	06/11/2014			Index Future	425.0000	425.0000	424.9650	424.9650	(0.008)	0.0000	0.0000	0
2014/04/24	AL7T	08/05/2014			Index Future	483.7350	483.7350	483.9440	483.9440	0.043	0.0000	0.0000	0
2014/04/24	AL7T	07/08/2014			Index Future	490.6950	490.6950	490.9020	490.9020	0.042	0.0000	0.0000	1
2014/04/24	AL7T	06/11/2014			Index Future	498.1800	498.1800	498.3900	498.3900	0.042	0.0000	0.0000	0
2014/04/24	ALBI	08/05/2014			Index Future	440.3390	440.3390	440.4790	440.4790	0.032	0.0000	0.0000	505
2014/04/24	ALBI	07/08/2014			Index Future	446.6740	446.6740	446.8120	446.8120	0.031	0.0000	0.0000	198
2014/04/24	ALBI	06/11/2014			Index Future	453.4850	453.4850	453.6270	453.6270	0.031	0.0000	0.0000	0
2014/04/24	ALBI	05/02/2015			Index Future	460.6600	460.6600	460.8030	460.8030	0.031	0.0000	0.0000	0
2014/04/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	C038	31/01/2038			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
2014/04/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/04/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/24	EL28	08/05/2014	114.01	Call	Bond Future	5,777.2800	5.7773	5,650.1300	5.6501	(2.201)	0	0	0
2014/04/24	EL28	08/05/2014			Bond Future	119.7873	119.7873	119.6601	119.6601	(0.106)	0.0000	0.0000	0
2014/04/24	EL28	08/05/2014	113.99	Call	Bond Future	5,797.2800	5.7973	5,670.1300	5.6701	(2.193)	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
2014/04/24	EL28	08/05/2014	114.00	Call	Bond Future	5,787.2800	5.7873	5,660.1300	5.6601	(2.197)	0	0	0
2014/04/24	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	EL28	07/08/2014	114.00	Call	Bond Future	7,525.2400	7.5252	7,394.8400	7.3948	(1.733)	0	0	0
2014/04/24	EL28	07/08/2014			Bond Future	121.5252	121.5252	121.3948	121.3948	(0.107)	0.0000	0.0000	0
2014/04/24	EL28	07/08/2014	114.01	Call	Bond Future	7,515.2400	7.5152	7,384.8400	7.3848	(1.735)	0	0	0
2014/04/24	EL28	07/08/2014	113.99	Call	Bond Future	7,535.2400	7.5352	7,404.8400	7.4048	(1.731)	0	0	0
2014/04/24	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	226.6900	0.2267	100.000	0	0	0
2014/04/24	EL28	06/11/2014			Bond Future	122.0000	122.0000	121.7833	121.7833	(0.178)	0.0000	0.0000	0
2014/04/24	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	216.6900	0.2167	100.000	0	0	0
2014/04/24	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	206.6900	0.2067	100.000	0	0	0
2014/04/24	EL28	06/11/2014	122.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	EL28	06/11/2014	122.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	EL28	06/11/2014	121.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	ES33	08/05/2014	9.55	Put	Bond Future	1,753.1500	1.7531	1,744.3500	1.7444	(0.502)	0	0	0
2014/04/24	ES33	08/05/2014			Bond Future	9.7869	81.4978	9.7857	81.5066	(0.012)	0.0000	0.0000	6,220
2014/04/24	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	ES33	08/05/2014	9.54	Put	Bond Future	1,828.4400	1.8284	1,819.6400	1.8196	(0.481)	0	0	0
2014/04/24	ES33	08/05/2014	9.56	Put	Bond Future	1,677.9600	1.6780	1,669.1600	1.6692	(0.524)	0	0	0
2014/04/24	ES33	07/08/2014			Bond Future	9.8947	82.6700	9.8936	82.6781	(0.011)	0.0000	0.0000	6,220
2014/04/24	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	ES33	07/08/2014	10.14	Call	Bond Future	1,723.2900	1.7233	1,731.3600	1.7314	0.468	0	0	0
2014/04/24	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	ES33	07/08/2014	10.15	Call	Bond Future	1,792.3200	1.7923	1,800.3900	1.8004	0.450	0	0	0
2014/04/24	ES33	07/08/2014	10.16	Call	Bond Future	1,861.2500	1.8613	1,869.3200	1.8693	0.434	0	0	0
2014/04/24	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	ES33	06/11/2014			Bond Future	9.9988	80.1454	9.9976	80.1539	(0.012)	0.0000	0.0000	0
2014/04/24	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	ES33	06/11/2014	10.29	Call	Bond Future	2,004.9800	2.0050	2,013.4800	2.0135	0.424	0	0	0
2014/04/24	ES33	06/11/2014	10.30	Call	Bond Future	2,072.4300	2.0724	2,080.9300	2.0809	0.410	0	0	0
2014/04/24	ES33	06/11/2014	10.31	Call	Bond Future	2,139.7800	2.1398	2,148.2800	2.1483	0.397	0	0	0
2014/04/24	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	ES33	05/02/2015	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	ES33	05/02/2015			Bond Future	10.1000	10.1000	10.1013	81.4229	0.013	0.0000	0.0000	0
2014/04/24	ES33	05/02/2015	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	ES33	05/02/2015	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	704.1400	0.7041	100.000	0	0	0
2014/04/24	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	774.1900	0.7742	100.000	0	0	0
2014/04/24	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	634.1800	0.6342	100.000	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
2014/04/24	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	GOVI	08/05/2014			GOVI	439.3250	439.3250	439.4680	439.4680	0.033	0.0000	0.0000	320
2014/04/24	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	GOVI	08/05/2014	441.99	Put	GOVI	26,650.0000	2.6650	25,220.0000	2.5220	(5.366)	0	0	0
2014/04/24	GOVI	08/05/2014	442.01	Put	GOVI	26,850.0000	2.6850	25,420.0000	2.5420	(5.326)	0	0	0
2014/04/24	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	GOVI	08/05/2014	442.00	Put	GOVI	26,750.0000	2.6750	25,320.0000	2.5320	(5.346)	0	0	0
2014/04/24	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	GOVI	07/08/2014			GOVI	445.6460	445.6460	445.7870	445.7870	0.032	0.0000	0.0000	220
2014/04/24	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	GOVI	07/08/2014	459.99	Put	GOVI	143,440.0000	14.3440	142,030.0000	14.2030	(0.983)	0	0	0
2014/04/24	GOVI	07/08/2014	460.01	Put	GOVI	143,640.0000	14.3640	142,230.0000	14.2230	(0.982)	0	0	0
2014/04/24	GOVI	07/08/2014	460.00	Put	GOVI	143,540.0000	14.3540	142,130.0000	14.2130	(0.982)	0	0	0
2014/04/24	GOVI	06/11/2014	449.01	Call	GOVI	34,320.0000	3.4320	35,760.0000	3.5760	4.196	0	0	0
2014/04/24	GOVI	06/11/2014			GOVI	452.4420	452.4420	452.5860	452.5860	0.032	0.0000	0.0000	0
2014/04/24	GOVI	06/11/2014	448.99	Call	GOVI	34,520.0000	3.4520	35,960.0000	3.5960	4.171	0	0	0
2014/04/24	GOVI	06/11/2014	449.00	Call	GOVI	34,420.0000	3.4420	35,860.0000	3.5860	4.184	0	0	0
2014/04/24	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	GOVI	05/02/2015	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	2,540.0000	0.2540	100.000	0	0	0
2014/04/24	GOVI	05/02/2015			GOVI	459.6000	459.6000	459.7460	459.7460	0.032	0.0000	0.0000	0
2014/04/24	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	2,440.0000	0.2440	100.000	0	0	0
2014/04/24	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	2,640.0000	0.2640	100.000	0	0	0
2014/04/24	GOVI	05/02/2015	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	GOVI	05/02/2015	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/04/24	ICAA	08/05/2014			Can-Do Interest Rate	140.0659	140.0659	140.0795	140.0795	0.010	0.0000	0.0000	635
2014/04/24	IGOV	08/05/2014			Index Future	208.9020	208.9020	208.9110	208.9110	0.004	0.0000	0.0000	473
2014/04/24	IGOV	07/08/2014			Index Future	211.9340	211.9340	211.9410	211.9410	0.003	0.0000	0.0000	880
2014/04/24	IGOV	06/11/2014			Index Future	215.1910	215.1910	215.1990	215.1990	0.004	0.0000	0.0000	0
2014/04/24	IGOV	05/02/2015			Index Future	218.6200	218.6200	218.6280	218.6280	0.004	0.0000	0.0000	0
2014/04/24	ILBI	08/05/2014			Index Future	566.4260	566.4260	566.4490	566.4490	0.004	0.0000	0.0000	0
2014/04/24	ILBI	07/08/2014			Index Future	574.5680	574.5680	574.5900	574.5900	0.004	0.0000	0.0000	210
2014/04/24	ILBI	06/11/2014			Index Future	583.4400	583.4400	583.4640	583.4640	0.004	0.0000	0.0000	0
2014/04/24	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/04/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/04/24	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	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
2014/04/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/04/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/04/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/04/24	JBAF	21/05/2014			Jibar Tradeable Future	5.8000	94.2000	5.8200	94.1800	0.345	0.0000	0.0000	2,000
2014/04/24	JBAF	18/06/2014			Jibar Tradeable Future	6.0700	93.9300	6.0700	93.9300	0.000	0.0000	0.0000	2,000
2014/04/24	JBAF	16/07/2014			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	800
2014/04/24	JBAF	20/08/2014			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2014/04/24	JBAF	17/09/2014			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	1,000
2014/04/24	JBAF	15/10/2014			Jibar Tradeable Future	6.5800	93.4200	6.5500	93.4500	(0.456)	0.0000	0.0000	0
2014/04/24	JBAF	17/12/2014			Jibar Tradeable Future	6.8300	93.1700	6.8000	93.2000	(0.439)	0.0000	0.0000	0
2014/04/24	JBAF	18/03/2015			Jibar Tradeable Future	7.0900	92.9100	7.0500	92.9500	(0.564)	0.0000	0.0000	2,850
2014/04/24	JBAF	17/06/2015			Jibar Tradeable Future	7.3100	92.6900	7.2600	92.7400	(0.684)	0.0000	0.0000	5,000
2014/04/24	JBAF	16/09/2015			Jibar Tradeable Future	7.5200	92.4800	7.4700	92.5300	(0.665)	0.0000	0.0000	0
2014/04/24	JBAF	15/12/2015			Jibar Tradeable Future	7.7100	92.2900	7.6600	92.3400	(0.649)	0.0000	0.0000	0
2014/04/24	JBAF	16/03/2016			Jibar Tradeable Future	7.8800	92.1200	7.8300	92.1700	(0.635)	0.0000	0.0000	0
2014/04/24	R023	08/05/2014			Bond Future	8.3763	97.6945	8.3651	97.7617	(0.134)	0.0000	0.0000	12,895
2014/04/24	R023	08/05/2014	7.60	Call	Bond Future	3.1100	0.0031	2.5500	0.0026	(18.006)	0	0	0
2014/04/24	R023	08/05/2014	7.61	Call	Bond Future	3.4700	0.0035	2.8600	0.0029	(17.579)	0	0	0
2014/04/24	R023	08/05/2014	7.59	Put	Bond Future	4,862.9200	4.8629	4,795.1900	4.7952	(1.393)	0	0	0
2014/04/24	R023	08/05/2014	7.61	Put	Bond Future	4,736.1500	4.7362	4,668.3200	4.6683	(1.432)	0	0	0
2014/04/24	R023	08/05/2014	7.60	Put	Bond Future	4,799.4900	4.7995	4,731.7100	4.7317	(1.412)	0	0	0
2014/04/24	R023	08/05/2014	7.59	Call	Bond Future	2.7900	0.0028	2.2800	0.0023	(18.280)	0	0	0
2014/04/24	R023	07/08/2014	8.51	Call	Bond Future	2,228.9000	2.2289	2,254.1800	2.2542	1.134	0	0	0
2014/04/24	R023	07/08/2014			Bond Future	8.4784	99.0998	8.4668	99.1669	(0.136)	0.0000	0.0000	212
2014/04/24	R023	07/08/2014	8.49	Call	Bond Future	2,169.3900	2.1694	2,194.0800	2.1941	1.138	0	0	0
2014/04/24	R023	07/08/2014	8.50	Call	Bond Future	2,198.9300	2.1989	2,223.9100	2.2239	1.136	0	0	0
2014/04/24	R023	07/08/2014	8.49	Put	Bond Future	2,101.5700	2.1016	2,059.1500	2.0591	(2.018)	0	0	0
2014/04/24	R023	07/08/2014	8.51	Put	Bond Future	2,044.7000	2.0447	2,002.8700	2.0029	(2.046)	0	0	0
2014/04/24	R023	07/08/2014	8.50	Put	Bond Future	2,072.9000	2.0729	2,030.7700	2.0308	(2.032)	0	0	0
2014/04/24	R023	06/11/2014			Bond Future	8.5755	96.6900	8.5635	96.7585	(0.141)	0.0000	0.0000	0
2014/04/24	R023	06/11/2014	8.59	Put	Bond Future	2,853.4900	2.8535	2,813.3500	2.8133	(1.407)	0	0	0
2014/04/24	R023	06/11/2014	8.61	Put	Bond Future	2,798.2900	2.7983	2,758.5700	2.7586	(1.419)	0	0	0
2014/04/24	R023	06/11/2014	8.59	Call	Bond Future	2,935.4900	2.9355	2,963.8600	2.9639	0.966	0	0	0
2014/04/24	R023	06/11/2014	8.60	Put	Bond Future	2,825.7900	2.8258	2,785.8600	2.7859	(1.413)	0	0	0
2014/04/24	R023	06/11/2014	8.60	Call	Bond Future	2,964.4400	2.9644	2,993.0200	2.9930	0.964	0	0	0
2014/04/24	R023	06/11/2014	8.61	Call	Bond Future	2,993.5500	2.9936	3,022.3400	3.0223	0.962	0	0	0
2014/04/24	R023	05/02/2015			Bond Future	8.6700	8.6700	8.6590	98.2901	(0.127)	0.0000	0.0000	0
2014/04/24	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R023	05/02/2015	8.75	Call	Bond Future	0.0000	0.0000	500.6800	0.5007	100.000	0	0	0
2014/04/24	R023	05/02/2015	8.76	Call	Bond Future	0.0000	0.0000	555.5100	0.5555	100.000	0	0	0
2014/04/24	R023	05/02/2015	8.74	Call	Bond Future	0.0000	0.0000	445.8100	0.4458	100.000	0	0	0
2014/04/24	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/04/24	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R157	08/05/2014			Bond Future	6.8765	110.4803	6.8636	110.4976	(0.188)	0.0000	0.0000	13,296
2014/04/24	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R157	08/05/2014	5.20	Put	Bond Future	2,273.4800	2.2735	2,256.2100	2.2562	(0.760)	0	0	0
2014/04/24	R157	08/05/2014	5.19	Put	Bond Future	2,287.2400	2.2872	2,269.9700	2.2700	(0.755)	0	0	0
2014/04/24	R157	08/05/2014	5.21	Put	Bond Future	2,259.7200	2.2597	2,242.4500	2.2425	(0.764)	0	0	0
2014/04/24	R157	07/08/2014	6.76	Put	Bond Future	562.6400	0.5626	550.1200	0.5501	(2.225)	0	0	0
2014/04/24	R157	07/08/2014			Bond Future	7.1278	112.0695	7.1128	112.0858	(0.210)	0.0000	0.0000	18,237
2014/04/24	R157	07/08/2014	6.75	Put	Bond Future	569.9900	0.5700	557.4100	0.5574	(2.207)	0	0	0
2014/04/24	R157	07/08/2014	6.74	Call	Bond Future	155.1800	0.1552	158.8200	0.1588	2.346	0	0	0
2014/04/24	R157	07/08/2014	6.75	Call	Bond Future	158.4800	0.1585	162.1900	0.1622	2.341	0	0	0
2014/04/24	R157	07/08/2014	6.76	Call	Bond Future	162.0500	0.1620	165.8200	0.1658	2.326	0	0	0
2014/04/24	R157	07/08/2014	6.74	Put	Bond Future	577.6100	0.5776	564.9600	0.5650	(2.190)	0	0	0
2014/04/24	R157	06/11/2014	6.19	Put	Bond Future	1,109.6900	1.1097	1,094.4500	1.0944	(1.373)	0	0	0
2014/04/24	R157	06/11/2014			Bond Future	7.4352	106.9652	7.4149	106.9821	(0.272)	0.0000	0.0000	0
2014/04/24	R157	06/11/2014	6.21	Put	Bond Future	1,094.8700	1.0949	1,079.6800	1.0797	(1.387)	0	0	0
2014/04/24	R157	06/11/2014	6.20	Put	Bond Future	1,102.2600	1.1023	1,087.0500	1.0870	(1.380)	0	0	0
2014/04/24	R157	06/11/2014	6.21	Call	Bond Future	61.0500	0.0611	62.8100	0.0628	2.883	0	0	0
2014/04/24	R157	06/11/2014	6.19	Call	Bond Future	58.8600	0.0589	60.5700	0.0606	2.905	0	0	0
2014/04/24	R157	06/11/2014	6.20	Call	Bond Future	59.9400	0.0599	61.6800	0.0617	2.903	0	0	0
2014/04/24	R157	05/02/2015	8.74	Call	Bond Future	0.0000	0.0000	493.1600	0.4932	100.000	0	0	0
2014/04/24	R157	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R157	05/02/2015			Bond Future	8.6700	8.6700	7.8945	108.6766	(8.945)	0.0000	0.0000	0
2014/04/24	R157	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R157	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R157	05/02/2015	8.75	Call	Bond Future	0.0000	0.0000	498.9700	0.4990	100.000	0	0	0
2014/04/24	R157	05/02/2015	8.76	Call	Bond Future	0.0000	0.0000	504.7700	0.5048	100.000	0	0	0
2014/04/24	R186	08/05/2014	8.40	Call	Bond Future	670.0200	0.6700	608.8400	0.6088	(9.131)	0	0	1,000
2014/04/24	R186	08/05/2014	7.50	Put	Bond Future	8,945.8000	8.9458	9,021.3200	9.0213	0.844	0	0	0
2014/04/24	R186	08/05/2014	8.25	Put	Bond Future	2,490.0200	2.4900	2,525.6100	2.5256	1.429	0	0	0
2014/04/24	R186	08/05/2014	8.75	Put	Bond Future	339.3100	0.3393	328.9900	0.3290	(3.041)	0	0	0
2014/04/24	R186	08/05/2014			Bond Future	8.5053	119.3532	8.5142	119.2775	0.105	0.0000	0.0000	40,997
2014/04/24	R186	08/05/2014	7.09	Put	Bond Future	12,870.3600	12.8704	12,946.0000	12.9460	0.588	0	0	0
2014/04/24	R186	08/05/2014	8.80	Put	Bond Future	257.8400	0.2578	247.5500	0.2475	(3.991)	0	0	900
2014/04/24	R186	08/05/2014	9.25	Put	Bond Future	11.1200	0.0111	9.2600	0.0093	(16.727)	0	0	10,000
2014/04/24	R186	08/05/2014	9.75	Put	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	6,000
2014/04/24	R186	08/05/2014	9.10	Call	Bond Future	4,909.6400	4.9096	4,829.7500	4.8298	(1.627)	0	0	0
2014/04/24	R186	08/05/2014	7.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R186	08/05/2014	9.00	Put	Bond Future	74.0800	0.0741	67.5800	0.0676	(8.774)	0	0	400
2014/04/24	R186	08/05/2014	7.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R186	08/05/2014	8.50	Call	Bond Future	1,035.0200	1.0350	962.0100	0.9620	(7.054)	0	0	900
2014/04/24	R186	08/05/2014	9.75	Call	Bond Future	9,873.5200	9.8735	9,797.8500	9.7978	(0.766)	0	0	0
2014/04/24	R186	08/05/2014	7.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R186	08/05/2014	8.80	Call	Bond Future	2,709.9000	2.7099	2,623.9700	2.6240	(3.171)	0	0	0
2014/04/24	R186	08/05/2014	8.25	Call	Bond Future	305.5600	0.3056	265.5100	0.2655	(13.107)	0	0	10,000

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2014/04/24	R186	08/05/2014	9.25	Call	Bond Future	6,067.7100		6.0677	5,990.2100	5.9902	(1.277)	0	0	0
2014/04/24	R186	08/05/2014	9.10	Put	Bond Future	36.2800		0.0363	32.0300	0.0320	(11.714)	0	0	1,500
2014/04/24	R186	08/05/2014	7.11	Put	Bond Future	12,674.9900		12.6750	12,750.6300	12.7506	0.597	0	0	0
2014/04/24	R186	08/05/2014	8.40	Put	Bond Future	1,563.9300		1.5639	1,578.3900	1.5784	0.925	0	0	0
2014/04/24	R186	08/05/2014	7.50	Call	Bond Future	0.2600		0.0003	0.1400	0.0001	(46.154)	0	0	1,933
2014/04/24	R186	08/05/2014	8.50	Put	Bond Future	1,079.5500		1.0795	1,082.1800	1.0822	0.244	0	0	1,933
2014/04/24	R186	08/05/2014	8.75	Call	Bond Future	2,380.5700		2.3806	2,294.6100	2.2946	(3.611)	0	0	6,000
2014/04/24	R186	08/05/2014	7.10	Put	Bond Future	12,772.6200		12.7726	12,848.2600	12.8483	0.592	0	0	0
2014/04/24	R186	08/05/2014	9.00	Call	Bond Future	4,148.5500		4.1486	4,066.4100	4.0664	(1.980)	0	0	0
2014/04/24	R186	07/08/2014	8.31	Call	Bond Future	1,959.3300		1.9593	1,915.8000	1.9158	(2.222)	0	0	0
2014/04/24	R186	07/08/2014	8.70	Put	Bond Future	2,609.9600		2.6100	2,630.5000	2.6305	0.787	0	0	1,000
2014/04/24	R186	07/08/2014			Bond Future	8.5977		115.7769	8.6072	115.6989	0.110	0.0000	0.0000	25,592
2014/04/24	R186	07/08/2014	8.92	Put	Bond Future	1,885.2700		1.8853	1,899.4300	1.8994	0.751	0	0	840
2014/04/24	R186	07/08/2014	8.29	Call	Bond Future	1,896.4000		1.8964	1,853.6500	1.8537	(2.254)	0	0	0
2014/04/24	R186	07/08/2014	8.30	Call	Bond Future	1,927.7000		1.9277	1,884.5600	1.8846	(2.238)	0	0	0
2014/04/24	R186	07/08/2014	9.20	Put	Bond Future	1,201.8300		1.2018	1,209.8400	1.2098	0.666	0	0	2,100
2014/04/24	R186	07/08/2014	8.29	Put	Bond Future	4,478.3800		4.4784	4,513.6600	4.5137	0.788	0	0	0
2014/04/24	R186	07/08/2014	8.31	Put	Bond Future	4,371.0300		4.3710	4,405.5300	4.4055	0.789	0	0	0
2014/04/24	R186	07/08/2014	8.92	Call	Bond Future	4,505.2100		4.5052	4,441.3400	4.4413	(1.418)	0	0	0
2014/04/24	R186	07/08/2014	9.20	Call	Bond Future	6,030.0500		6.0300	5,960.0300	5.9600	(1.161)	0	0	0
2014/04/24	R186	07/08/2014	8.70	Call	Bond Future	3,450.7700		3.4508	3,393.2800	3.3933	(1.666)	0	0	0
2014/04/24	R186	07/08/2014	8.30	Put	Bond Future	4,424.5000		4.4245	4,459.3900	4.4594	0.789	0	0	0
2014/04/24	R186	06/11/2014	8.14	Call	Bond Future	2,245.1800		2.2452	2,208.5400	2.2085	(1.632)	0	0	0
2014/04/24	R186	06/11/2014	8.15	Put	Bond Future	6,689.5600		6.6896	6,731.3600	6.7314	0.625	0	0	0
2014/04/24	R186	06/11/2014			Bond Future	8.6818		117.5429	8.6915	117.4642	0.112	0.0000	0.0000	0
2014/04/24	R186	06/11/2014	9.17	Call	Bond Future	6,325.7600		6.3258	6,263.9800	6.2640	(0.977)	0	0	0
2014/04/24	R186	06/11/2014	8.15	Call	Bond Future	2,273.5100		2.2735	2,236.5900	2.2366	(1.624)	0	0	0
2014/04/24	R186	06/11/2014	8.16	Call	Bond Future	2,301.7500		2.3018	2,264.5600	2.2646	(1.616)	0	0	0
2014/04/24	R186	06/11/2014	9.17	Put	Bond Future	2,471.5600		2.4716	2,488.5000	2.4885	0.685	0	0	2,010
2014/04/24	R186	06/11/2014	8.14	Put	Bond Future	6,746.5400		6.7465	6,788.6200	6.7886	0.624	0	0	0
2014/04/24	R186	06/11/2014	8.16	Put	Bond Future	6,632.5800		6.6326	6,674.1100	6.6741	0.626	0	0	0
2014/04/24	R186	05/02/2015			Bond Future	8.7600		8.7600	8.7724	114.0277	0.142	0.0000	0.0000	0
2014/04/24	R186	05/02/2015	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R186	05/02/2015	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R186	05/02/2015	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R186	05/02/2015	8.76	Put	Bond Future	0.0000		0.0000	98.4500	0.0985	100.000	0	0	0
2014/04/24	R186	05/02/2015	8.75	Put	Bond Future	0.0000		0.0000	177.6900	0.1777	100.000	0	0	0
2014/04/24	R186	05/02/2015	8.74	Put	Bond Future	0.0000		0.0000	257.0000	0.2570	100.000	0	0	0
2014/04/24	R197	08/05/2014	250.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R197	08/05/2014			Bond Future	282.1190		282.1190	282.1506	282.1506	0.011	0.0000	0.0000	668
2014/04/24	R197	08/05/2014	250.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R197	08/05/2014	250.01	Call	Bond Future	32,108.9800		32.1090	32,140.6100	32.1406	0.099	0	0	0
2014/04/24	R197	08/05/2014	249.99	Call	Bond Future	32,128.9800		32.1290	32,160.6100	32.1606	0.098	0	0	0
2014/04/24	R197	08/05/2014	250.00	Call	Bond Future	32,118.9800		32.1190	32,150.6100	32.1506	0.098	0	0	0
2014/04/24	R197	08/05/2014	249.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R197	07/08/2014			Bond Future	280.3926		280.3926	280.4217	280.4217	0.010	0.0000	0.0000	1,244
2014/04/24	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/24	R197	07/08/2014	270.00	Call	Bond Future	10,392.5900	10.3926	10,421.6600	10.4217	0.280	0	0	0
2014/04/24	R197	07/08/2014	270.01	Call	Bond Future	10,382.5900	10.3826	10,411.6600	10.4117	0.280	0	0	0
2014/04/24	R197	07/08/2014	269.99	Call	Bond Future	10,402.5900	10.4026	10,431.6600	10.4317	0.279	0	0	0
2014/04/24	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	257.6800	0.2577	100.000	0	0	0
2014/04/24	R197	06/11/2014			Bond Future	284.7000	284.7000	284.7323	284.7323	0.011	0.0000	0.0000	0
2014/04/24	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	277.6800	0.2777	100.000	0	0	0
2014/04/24	R197	06/11/2014	285.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R197	06/11/2014	285.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R197	06/11/2014	284.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	267.6800	0.2677	100.000	0	0	0
2014/04/24	R201	08/05/2014			Bond Future	6.4272	104.7876	6.4235	104.7898	(0.059)	0.0000	0.0000	0
2014/04/24	R201	08/05/2014	4.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R201	08/05/2014	4.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R201	08/05/2014	4.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R201	08/05/2014	4.76	Put	Bond Future	1,001.5000	1.0015	999.2600	0.9993	(0.224)	0	0	0
2014/04/24	R201	08/05/2014	4.75	Put	Bond Future	1,007.5600	1.0076	1,005.3200	1.0053	(0.222)	0	0	0
2014/04/24	R201	08/05/2014	4.74	Put	Bond Future	1,013.6200	1.0136	1,011.3800	1.0114	(0.221)	0	0	0
2014/04/24	R201	07/08/2014	5.31	Put	Bond Future	586.7300	0.5867	585.1300	0.5851	(0.273)	0	0	0
2014/04/24	R201	07/08/2014			Bond Future	6.8121	101.8840	6.8089	101.8852	(0.047)	0.0000	0.0000	0
2014/04/24	R201	07/08/2014	5.30	Put	Bond Future	589.7400	0.5897	588.1500	0.5881	(0.270)	0	0	0
2014/04/24	R201	07/08/2014	5.31	Call	Bond Future	47.7200	0.0477	47.2600	0.0473	(0.964)	0	0	0
2014/04/24	R201	07/08/2014	5.29	Call	Bond Future	46.5500	0.0466	46.1000	0.0461	(0.967)	0	0	0
2014/04/24	R201	07/08/2014	5.30	Call	Bond Future	47.1300	0.0471	46.6800	0.0467	(0.955)	0	0	0
2014/04/24	R201	07/08/2014	5.29	Put	Bond Future	592.7700	0.5928	591.1800	0.5912	(0.268)	0	0	0
2014/04/24	R202	08/05/2014	215.00	Call	Bond Future	8,988.4400	8.9884	9,164.6600	9.1647	1.961	0	0	0
2014/04/24	R202	08/05/2014			Bond Future	223.9306	223.9306	224.1223	224.1223	0.086	0.0000	0.0000	6,173
2014/04/24	R202	08/05/2014	215.01	Call	Bond Future	8,978.7600	8.9788	9,154.9100	9.1549	1.962	0	0	0
2014/04/24	R202	08/05/2014	214.99	Put	Bond Future	57.4800	0.0575	42.0900	0.0421	(26.775)	0	0	0
2014/04/24	R202	08/05/2014	215.01	Put	Bond Future	58.1100	0.0581	42.5800	0.0426	(26.725)	0	0	0
2014/04/24	R202	08/05/2014	214.99	Call	Bond Future	8,998.1300	8.9981	9,174.4200	9.1744	1.959	0	0	0
2014/04/24	R202	08/05/2014	215.00	Put	Bond Future	57.7900	0.0578	42.3300	0.0423	(26.752)	0	0	0
2014/04/24	R202	07/08/2014	207.99	Call	Bond Future	16,663.5200	16.6635	16,828.5500	16.8286	0.990	0	0	0
2014/04/24	R202	07/08/2014	208.00	Put	Bond Future	566.2300	0.5662	538.8900	0.5389	(4.828)	0	0	0
2014/04/24	R202	07/08/2014			Bond Future	224.0883	224.0883	224.2806	224.2806	0.086	0.0000	0.0000	44,466
2014/04/24	R202	07/08/2014	207.99	Put	Bond Future	565.2100	0.5652	537.9000	0.5379	(4.832)	0	0	0
2014/04/24	R202	07/08/2014	208.01	Put	Bond Future	567.2500	0.5673	539.8700	0.5399	(4.827)	0	0	0
2014/04/24	R202	07/08/2014	208.00	Call	Bond Future	16,654.5400	16.6545	16,819.5400	16.8195	0.991	0	0	0
2014/04/24	R202	07/08/2014	208.01	Call	Bond Future	16,645.5600	16.6456	16,810.5200	16.8105	0.991	0	0	0
2014/04/24	R202	06/11/2014	226.99	Call	Bond Future	0.0000	0.0000	738.1800	0.7382	100.000	0	0	0
2014/04/24	R202	06/11/2014			Bond Future	227.5000	227.5000	227.7282	227.7282	0.100	0.0000	0.0000	0
2014/04/24	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R202	06/11/2014	227.00	Call	Bond Future	0.0000	0.0000	728.1800	0.7282	100.000	0	0	0

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2014/04/24	R202	06/11/2014	227.01	Call	Bond Future	0.0000	0.0000	718.1800	0.7182	100.000	0	0	0
2014/04/24	R203	08/05/2014	5.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R203	08/05/2014	5.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R203	08/05/2014	6.84	Call	Bond Future	1.1400	0.0011	1.0400	0.0010	(8.772)	0	0	29
2014/04/24	R203	08/05/2014	7.40	Put	Bond Future	809.8600	0.8099	750.7100	0.7507	(7.304)	0	0	0
2014/04/24	R203	08/05/2014			Bond Future	7.6355	103.0878	7.6134	103.1526	(0.289)	0.0000	0.0000	10,783
2014/04/24	R203	08/05/2014	5.76	Put	Bond Future	5,689.9500	5.6900	5,625.1900	5.6252	(1.138)	0	0	0
2014/04/24	R203	08/05/2014	6.84	Put	Bond Future	2,367.9900	2.3680	2,303.1300	2.3031	(2.739)	0	0	0
2014/04/24	R203	08/05/2014	5.75	Put	Bond Future	5,721.3300	5.7213	5,656.5700	5.6566	(1.132)	0	0	0
2014/04/24	R203	08/05/2014	5.74	Put	Bond Future	5,752.7100	5.7527	5,687.9500	5.6879	(1.126)	0	0	0
2014/04/24	R203	08/05/2014	7.40	Call	Bond Future	116.2400	0.1162	121.8500	0.1219	4.826	0	0	16
2014/04/24	R203	08/05/2014	5.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R203	07/08/2014	7.30	Call	Bond Future	404.8800	0.4049	419.6900	0.4197	3.658	0	0	0
2014/04/24	R203	07/08/2014			Bond Future	7.7985	104.5706	7.7748	104.6352	(0.304)	0.0000	0.0000	6,950
2014/04/24	R203	07/08/2014	7.31	Call	Bond Future	412.9500	0.4130	428.0000	0.4280	3.645	0	0	0
2014/04/24	R203	07/08/2014	6.84	Put	Bond Future	2,798.0100	2.7980	2,739.5900	2.7396	(2.088)	0	0	0
2014/04/24	R203	07/08/2014	7.29	Put	Bond Future	1,793.5000	1.7935	1,743.5000	1.7435	(2.788)	0	0	0
2014/04/24	R203	07/08/2014	7.31	Put	Bond Future	1,754.1500	1.7541	1,704.6300	1.7046	(2.823)	0	0	0
2014/04/24	R203	07/08/2014	7.29	Call	Bond Future	396.9200	0.3969	411.4900	0.4115	3.671	0	0	0
2014/04/24	R203	07/08/2014	7.30	Put	Bond Future	1,773.7600	1.7738	1,724.0000	1.7240	(2.805)	0	0	0
2014/04/24	R203	07/08/2014	6.84	Call	Bond Future	145.4800	0.1455	151.6300	0.1516	4.227	0	0	46
2014/04/24	R203	06/11/2014	6.86	Call	Bond Future	259.1900	0.2592	268.7400	0.2687	3.685	0	0	0
2014/04/24	R203	06/11/2014			Bond Future	7.9621	102.0014	7.9359	102.0674	(0.329)	0.0000	0.0000	0
2014/04/24	R203	06/11/2014	6.98	Call	Bond Future	314.3300	0.3143	325.5600	0.3256	3.573	0	0	14
2014/04/24	R203	06/11/2014	6.84	Call	Bond Future	250.7900	0.2508	260.0700	0.2601	3.700	0	0	45
2014/04/24	R203	06/11/2014	6.85	Call	Bond Future	254.9600	0.2550	264.3800	0.2644	3.695	0	0	0
2014/04/24	R203	06/11/2014	6.98	Put	Bond Future	2,820.5700	2.8206	2,765.8800	2.7659	(1.939)	0	0	0
2014/04/24	R203	06/11/2014	6.84	Put	Bond Future	3,120.6100	3.1206	3,063.9700	3.0640	(1.815)	0	0	0
2014/04/24	R203	06/11/2014	6.86	Put	Bond Future	3,076.9700	3.0770	3,020.6000	3.0206	(1.832)	0	0	0
2014/04/24	R203	06/11/2014	6.85	Put	Bond Future	3,098.7600	3.0988	3,042.2600	3.0423	(1.823)	0	0	0
2014/04/24	R203	05/02/2015	7.69	Call	Bond Future	892.0600	0.8921	915.7900	0.9158	2.660	0	0	55
2014/04/24	R203	05/02/2015			Bond Future	8.1385	103.6165	8.1095	103.6832	(0.356)	0.0000	0.0000	0
2014/04/24	R203	05/02/2015	8.34	Put	Bond Future	1,156.5800	1.1566	1,125.1100	1.1251	(2.721)	0	0	0
2014/04/24	R203	05/02/2015	8.35	Call	Bond Future	1,631.9100	1.6319	1,667.3300	1.6673	2.170	0	0	0
2014/04/24	R203	05/02/2015	8.36	Call	Bond Future	1,645.2100	1.6452	1,680.8100	1.6808	2.164	0	0	0
2014/04/24	R203	05/02/2015	8.34	Call	Bond Future	1,618.6500	1.6187	1,653.9000	1.6539	2.178	0	0	0
2014/04/24	R203	05/02/2015	8.36	Put	Bond Future	1,137.4300	1.1374	1,106.3100	1.1063	(2.736)	0	0	0
2014/04/24	R203	05/02/2015	7.69	Put	Bond Future	1,930.1600	1.9302	1,887.1700	1.8872	(2.227)	0	0	0
2014/04/24	R203	05/02/2015	8.35	Put	Bond Future	1,146.9800	1.1470	1,115.6800	1.1157	(2.729)	0	0	0
2014/04/24	R204	08/05/2014			Bond Future	7.8729	103.6130	7.8511	103.6963	(0.277)	0.0000	0.0000	30,464
2014/04/24	R204	08/05/2014	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R204	08/05/2014	6.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R204	08/05/2014	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R204	08/05/2014	6.05	Put	Bond Future	7,259.3400	7.2593	7,176.0100	7.1760	(1.148)	0	0	0
2014/04/24	R204	08/05/2014	6.04	Put	Bond Future	7,300.8900	7.3009	7,217.5600	7.2176	(1.141)	0	0	0
2014/04/24	R204	08/05/2014	6.06	Put	Bond Future	7,217.8000	7.2178	7,134.4700	7.1345	(1.155)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/24	R204	07/08/2014			Bond Future	8.0138	101.0706	7.9908	101.1540	(0.288)	0.0000	0.0000	510
2014/04/24	R204	07/08/2014	7.44	Put	Bond Future	2,589.7900	2.5898	2,523.4600	2.5235	(2.561)	0	0	0
2014/04/24	R204	07/08/2014	7.46	Put	Bond Future	2,535.0800	2.5351	2,469.3300	2.4693	(2.594)	0	0	0
2014/04/24	R204	07/08/2014	7.45	Put	Bond Future	2,562.3600	2.5624	2,496.3200	2.4963	(2.577)	0	0	0
2014/04/24	R204	07/08/2014	7.78	Call	Bond Future	897.2200	0.8972	925.2500	0.9253	3.124	0	0	0
2014/04/24	R204	07/08/2014	7.46	Call	Bond Future	505.9100	0.5059	523.5900	0.5236	3.495	0	0	0
2014/04/24	R204	07/08/2014	7.44	Call	Bond Future	486.4100	0.4864	503.5100	0.5035	3.516	0	0	0
2014/04/24	R204	07/08/2014	7.78	Put	Bond Future	1,747.8900	1.7479	1,692.4900	1.6925	(3.170)	0	0	530
2014/04/24	R204	07/08/2014	7.45	Call	Bond Future	496.0900	0.4961	513.4800	0.5135	3.505	0	0	0
2014/04/24	R204	06/11/2014	7.99	Put	Bond Future	1,926.6600	1.9267	1,876.6200	1.8766	(2.597)	0	0	1,270
2014/04/24	R204	06/11/2014			Bond Future	8.1455	102.6122	8.1207	102.6973	(0.305)	0.0000	0.0000	0
2014/04/24	R204	06/11/2014	6.99	Put	Bond Future	4,401.8500	4.4019	4,328.5100	4.3285	(1.666)	0	0	0
2014/04/24	R204	06/11/2014	7.01	Put	Bond Future	4,341.3000	4.3413	4,268.3000	4.2683	(1.682)	0	0	0
2014/04/24	R204	06/11/2014	6.99	Call	Bond Future	345.9600	0.3460	357.6700	0.3577	3.385	0	0	0
2014/04/24	R204	06/11/2014	7.00	Put	Bond Future	4,371.5400	4.3715	4,298.3600	4.2984	(1.674)	0	0	0
2014/04/24	R204	06/11/2014	7.99	Call	Bond Future	1,392.1600	1.3922	1,427.1700	1.4272	2.515	0	0	0
2014/04/24	R204	06/11/2014	7.00	Call	Bond Future	351.6000	0.3516	363.4700	0.3635	3.376	0	0	0
2014/04/24	R204	06/11/2014	7.01	Call	Bond Future	357.3100	0.3573	369.3600	0.3694	3.372	0	0	0
2014/04/24	R204	05/02/2015			Bond Future	8.2800	8.2800	8.2514	100.2878	(0.345)	0.0000	0.0000	0
2014/04/24	R204	05/02/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R204	05/02/2015	8.26	Call	Bond Future	0.0000	0.0000	27.7800	0.0278	100.000	0	0	0
2014/04/24	R204	05/02/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	4.5600	0.0046	100.000	0	0	0
2014/04/24	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	36.9100	0.0369	100.000	0	0	0
2014/04/24	R207	08/05/2014	6.19	Put	Bond Future	8,823.2400	8.8232	8,617.8600	8.6179	(2.328)	0	0	0
2014/04/24	R207	08/05/2014	6.21	Put	Bond Future	8,725.9400	8.7259	8,520.5600	8.5206	(2.354)	0	0	0
2014/04/24	R207	08/05/2014			Bond Future	8.1013	98.5349	8.0544	98.7403	(0.579)	0.0000	0.0000	20,286
2014/04/24	R207	08/05/2014	6.20	Put	Bond Future	8,774.5800	8.7746	8,569.2000	8.5692	(2.341)	0	0	0
2014/04/24	R207	08/05/2014	6.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R207	08/05/2014	6.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R207	08/05/2014	6.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R207	07/08/2014	7.69	Call	Bond Future	625.9400	0.6259	679.1800	0.6792	8.506	0	0	0
2014/04/24	R207	07/08/2014	7.70	Put	Bond Future	2,904.4200	2.9044	2,751.2000	2.7512	(5.275)	0	0	0
2014/04/24	R207	07/08/2014			Bond Future	8.2328	96.3113	8.1835	96.5185	(0.599)	0.0000	0.0000	7,318
2014/04/24	R207	07/08/2014	7.70	Call	Bond Future	637.7800	0.6378	691.7800	0.6918	8.467	0	0	0
2014/04/24	R207	07/08/2014	7.71	Call	Bond Future	649.7700	0.6498	704.5500	0.7045	8.431	0	0	0
2014/04/24	R207	07/08/2014	7.69	Put	Bond Future	2,935.7400	2.9357	2,781.7600	2.7818	(5.245)	0	0	0
2014/04/24	R207	07/08/2014	7.71	Put	Bond Future	2,873.2700	2.8733	2,720.8300	2.7208	(5.305)	0	0	0
2014/04/24	R207	06/11/2014	7.36	Put	Bond Future	4,668.5500	4.6686	4,500.6200	4.5006	(3.597)	0	0	0
2014/04/24	R207	06/11/2014			Bond Future	8.3498	97.7805	8.2974	97.9913	(0.627)	0.0000	0.0000	0
2014/04/24	R207	06/11/2014	7.35	Put	Bond Future	4,701.8100	4.7018	4,533.3700	4.5334	(3.582)	0	0	0
2014/04/24	R207	06/11/2014	7.36	Call	Bond Future	586.1500	0.5862	628.9800	0.6290	7.307	0	0	0
2014/04/24	R207	06/11/2014	7.34	Call	Bond Future	568.1300	0.5681	609.9400	0.6099	7.359	0	0	0
2014/04/24	R207	06/11/2014	7.35	Call	Bond Future	577.0900	0.5771	619.4100	0.6194	7.333	0	0	0
2014/04/24	R207	06/11/2014	7.34	Put	Bond Future	4,735.1900	4.7352	4,566.2400	4.5662	(3.568)	0	0	0
2014/04/24	R207	05/02/2015	8.49	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
2014/04/24	R207	05/02/2015			Bond Future	8.4600	8.4600	8.4121	95.9011	(0.566)	0.0000	0.0000	0
2014/04/24	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R207	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	338.2300	0.3382	100.000	0	0	0
2014/04/24	R207	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	376.6100	0.3766	100.000	0	0	0
2014/04/24	R207	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	299.8300	0.2998	100.000	0	0	0
2014/04/24	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R208	08/05/2014	6.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R208	08/05/2014			Bond Future	8.2382	93.0800	8.2117	93.2105	(0.321)	0.0000	0.0000	11,636
2014/04/24	R208	08/05/2014	6.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R208	08/05/2014	6.31	Put	Bond Future	10,129.6600	10.1297	9,999.1400	9.9991	(1.288)	0	0	0
2014/04/24	R208	08/05/2014	6.30	Put	Bond Future	10,185.6500	10.1857	10,055.1300	10.0551	(1.281)	0	0	0
2014/04/24	R208	08/05/2014	6.29	Put	Bond Future	10,241.6600	10.2417	10,111.1400	10.1111	(1.274)	0	0	0
2014/04/24	R208	08/05/2014	6.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R208	07/08/2014	8.28	Call	Bond Future	1,578.2100	1.5782	1,633.4900	1.6335	3.503	0	0	0
2014/04/24	R208	07/08/2014			Bond Future	8.3529	94.4189	8.3253	94.5502	(0.330)	0.0000	0.0000	806
2014/04/24	R208	07/08/2014	7.80	Call	Bond Future	718.3600	0.7184	748.4900	0.7485	4.194	0	0	0
2014/04/24	R208	07/08/2014	7.79	Put	Bond Future	3,435.5500	3.4356	3,333.8400	3.3338	(2.961)	0	0	0
2014/04/24	R208	07/08/2014	7.81	Put	Bond Future	3,363.7300	3.3637	3,262.9400	3.2629	(2.996)	0	0	0
2014/04/24	R208	07/08/2014	7.80	Put	Bond Future	3,399.5300	3.3995	3,298.2800	3.2983	(2.978)	0	0	0
2014/04/24	R208	07/08/2014	8.28	Put	Bond Future	1,926.3000	1.9263	1,850.2000	1.8502	(3.951)	0	0	630
2014/04/24	R208	07/08/2014	7.81	Call	Bond Future	731.8900	0.7319	762.4800	0.7625	4.180	0	0	0
2014/04/24	R208	07/08/2014	7.79	Call	Bond Future	705.0100	0.7050	734.6800	0.7347	4.208	0	0	0
2014/04/24	R208	06/11/2014	7.46	Call	Bond Future	642.5000	0.6425	666.9400	0.6669	3.804	0	0	0
2014/04/24	R208	06/11/2014			Bond Future	8.4605	92.4601	8.4315	92.5939	(0.343)	0.0000	0.0000	0
2014/04/24	R208	06/11/2014	7.44	Call	Bond Future	623.7500	0.6238	647.6000	0.6476	3.824	0	0	0
2014/04/24	R208	06/11/2014	7.45	Call	Bond Future	633.0700	0.6331	657.2200	0.6572	3.815	0	0	0
2014/04/24	R208	06/11/2014	8.50	Put	Bond Future	2,200.3400	2.2003	2,131.6300	2.1316	(3.123)	0	0	1,520
2014/04/24	R208	06/11/2014	7.44	Put	Bond Future	5,474.6800	5.4747	5,364.8200	5.3648	(2.007)	0	0	0
2014/04/24	R208	06/11/2014	7.46	Put	Bond Future	5,395.3900	5.3954	5,286.1200	5.2861	(2.025)	0	0	0
2014/04/24	R208	06/11/2014	8.50	Call	Bond Future	2,381.8500	2.3819	2,446.8500	2.4469	2.729	0	0	0
2014/04/24	R208	06/11/2014	7.45	Put	Bond Future	5,434.9700	5.4350	5,325.4100	5.3254	(2.016)	0	0	0
2014/04/24	R208	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R208	05/02/2015			Bond Future	8.5600	8.5600	8.5358	94.0597	(0.283)	0.0000	0.0000	0
2014/04/24	R208	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R208	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	114.8100	0.1148	100.000	0	0	0
2014/04/24	R208	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	159.4400	0.1594	100.000	0	0	0
2014/04/24	R208	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	204.1000	0.2041	100.000	0	0	0
2014/04/24	R208	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R209	08/05/2014	9.63	Call	Bond Future	3,753.7400	3.7537	3,748.6600	3.7487	(0.135)	0	0	0
2014/04/24	R209	08/05/2014			Bond Future	9.1128	73.7759	9.1119	73.7827	(0.010)	0.0000	0.0000	5,875
2014/04/24	R209	08/05/2014	7.85	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/04/24	R209	08/05/2014	9.00	Put	Bond Future	1,488.2400	1.4882	1,451.5500	1.4516	(2.465)	0	0	0
2014/04/24	R209	08/05/2014	9.50	Call	Bond Future	2,950.4800	2.9505	2,938.1200	2.9381	(0.419)	0	0	0
2014/04/24	R209	08/05/2014	7.86	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/04/24	R209	08/05/2014	8.50	Put	Bond Future	4,789.7500	4.7898	4,777.3600	4.7774	(0.259)	0	0	0
2014/04/24	R209	08/05/2014	9.75	Put	Bond Future	38.2800	0.0383	31.3900	0.0314	(17.999)	0	0	7,262

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
2014/04/24	R209	08/05/2014	9.85	Put	Bond Future	19.2200	0.0192	15.1400	0.0151	(21.228)	0	0	10,000
2014/04/24	R209	08/05/2014	7.84	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/04/24	R209	08/05/2014	7.85	Put	Bond Future	10,345.5500	10.3456	10,338.7400	10.3387	(0.066)	0	0	0
2014/04/24	R209	08/05/2014	9.50	Put	Bond Future	174.0600	0.1741	154.9000	0.1549	(11.008)	0	0	640
2014/04/24	R209	08/05/2014	7.84	Put	Bond Future	10,436.2100	10.4362	10,429.4000	10.4294	(0.065)	0	0	0
2014/04/24	R209	08/05/2014	9.63	Put	Bond Future	82.2100	0.0822	70.3300	0.0703	(14.451)	0	0	883
2014/04/24	R209	08/05/2014	9.85	Call	Bond Future	5,164.9100	5.1649	5,167.6300	5.1676	0.053	0	0	0
2014/04/24	R209	08/05/2014	7.86	Put	Bond Future	10,255.0300	10.2550	10,248.2200	10.2482	(0.066)	0	0	0
2014/04/24	R209	08/05/2014	8.50	Call	Bond Future	31.3900	0.0314	25.8000	0.0258	(17.808)	0	0	640
2014/04/24	R209	08/05/2014	9.00	Call	Bond Future	646.6100	0.6466	616.7200	0.6167	(4.623)	0	0	640
2014/04/24	R209	08/05/2014	9.75	Call	Bond Future	4,520.1300	4.5201	4,520.0400	4.5200	(0.002)	0	0	0
2014/04/24	R209	07/08/2014	9.04	Put	Bond Future	3,498.4000	3.4984	3,481.5600	3.4816	(0.481)	0	0	0
2014/04/24	R209	07/08/2014			Bond Future	9.1935	74.8371	9.1927	74.8432	(0.009)	0.0000	0.0000	16,044
2014/04/24	R209	07/08/2014	9.06	Put	Bond Future	3,414.0300	3.4140	3,397.2000	3.3972	(0.493)	0	0	0
2014/04/24	R209	07/08/2014	9.05	Put	Bond Future	3,456.0300	3.4560	3,439.2000	3.4392	(0.487)	0	0	0
2014/04/24	R209	07/08/2014	9.05	Call	Bond Future	2,398.4000	2.3984	2,387.6900	2.3877	(0.447)	0	0	0
2014/04/24	R209	07/08/2014	9.06	Call	Bond Future	2,430.8600	2.4309	2,420.1500	2.4201	(0.441)	0	0	0
2014/04/24	R209	07/08/2014	9.04	Call	Bond Future	2,366.1900	2.3662	2,355.4700	2.3555	(0.453)	0	0	0
2014/04/24	R209	06/11/2014			Bond Future	9.2687	72.8316	9.2678	72.8380	(0.010)	0.0000	0.0000	0
2014/04/24	R209	06/11/2014	9.58	Put	Bond Future	2,906.8400	2.9068	2,894.7200	2.8947	(0.417)	0	0	907
2014/04/24	R209	06/11/2014	8.99	Put	Bond Future	5,043.2600	5.0433	5,029.9300	5.0299	(0.264)	0	0	0
2014/04/24	R209	06/11/2014	9.01	Put	Bond Future	4,954.8800	4.9549	4,941.5600	4.9416	(0.269)	0	0	0
2014/04/24	R209	06/11/2014	9.00	Put	Bond Future	4,999.0300	4.9990	4,985.7100	4.9857	(0.266)	0	0	0
2014/04/24	R209	06/11/2014	8.99	Call	Bond Future	2,995.8600	2.9959	2,988.9200	2.9889	(0.232)	0	0	0
2014/04/24	R209	06/11/2014	9.58	Call	Bond Future	5,090.9800	5.0910	5,085.2500	5.0852	(0.113)	0	0	0
2014/04/24	R209	06/11/2014	9.00	Call	Bond Future	3,026.6300	3.0266	3,019.7000	3.0197	(0.229)	0	0	0
2014/04/24	R209	06/11/2014	9.01	Call	Bond Future	3,057.3700	3.0574	3,050.4400	3.0504	(0.227)	0	0	0
2014/04/24	R209	05/02/2015			Bond Future	9.3400	9.3400	9.3400	73.9912	0.001	0.0000	0.0000	0
2014/04/24	R209	05/02/2015	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R209	05/02/2015	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R209	05/02/2015	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R209	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	643.4100	0.6434	100.000	0	0	0
2014/04/24	R209	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	715.4100	0.7154	100.000	0	0	0
2014/04/24	R209	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	571.5200	0.5715	100.000	0	0	0
2014/04/24	R210	08/05/2014			Bond Future	166.3342	166.3342	166.1581	166.1581	(0.106)	0.0000	0.0000	183
2014/04/24	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R210	08/05/2014	160.01	Call	Bond Future	6,324.1900	6.3242	6,148.0500	6.1480	(2.785)	0	0	0
2014/04/24	R210	08/05/2014	159.99	Call	Bond Future	6,344.1900	6.3442	6,168.0500	6.1680	(2.776)	0	0	0
2014/04/24	R210	08/05/2014	160.00	Call	Bond Future	6,334.1900	6.3342	6,158.0500	6.1580	(2.781)	0	0	0
2014/04/24	R210	07/08/2014			Bond Future	168.7474	168.7474	168.5668	168.5668	(0.107)	0.0000	0.0000	536
2014/04/24	R210	07/08/2014	159.00	Call	Bond Future	9,747.4300	9.7474	9,566.8400	9.5668	(1.853)	0	0	0
2014/04/24	R210	07/08/2014	159.01	Call	Bond Future	9,737.4300	9.7374	9,556.8400	9.5568	(1.855)	0	0	0
2014/04/24	R210	07/08/2014	158.99	Call	Bond Future	9,757.4300	9.7574	9,576.8400	9.5768	(1.851)	0	0	0
2014/04/24	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R210	07/08/2014	159.00	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
2014/04/24	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R210	06/11/2014			Bond Future	169.0000	169.0000	169.1236	169.1236	0.073	0.0000	0.0000	0
2014/04/24	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R210	06/11/2014	169.00	Call	Bond Future	0.0000	0.0000	123.5800	0.1236	100.000	0	0	0
2014/04/24	R210	06/11/2014	169.01	Call	Bond Future	0.0000	0.0000	113.5800	0.1136	100.000	0	0	0
2014/04/24	R210	06/11/2014	168.99	Call	Bond Future	0.0000	0.0000	133.5800	0.1336	100.000	0	0	0
2014/04/24	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R211	08/05/2014	130.00	Put	Bond Future	2,286.5100	2.2865	2,274.4500	2.2744	(0.527)	0	0	0
2014/04/24	R211	08/05/2014			Bond Future	127.7135	127.7135	127.7256	127.7256	0.009	0.0000	0.0000	0
2014/04/24	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R211	08/05/2014	129.99	Put	Bond Future	2,276.5100	2.2765	2,264.4500	2.2644	(0.530)	0	0	0
2014/04/24	R211	08/05/2014	130.01	Put	Bond Future	2,296.5100	2.2965	2,284.4500	2.2844	(0.525)	0	0	0
2014/04/24	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R211	07/08/2014			Bond Future	128.0022	128.0022	128.0130	128.0130	0.008	0.0000	0.0000	780
2014/04/24	R211	07/08/2014	128.01	Put	Bond Future	7.8500	0.0079	0.0000	0.0000	(100.000)	0	0	0
2014/04/24	R211	07/08/2014	128.00	Call	Bond Future	2.1500	0.0022	12.9800	0.0130	503.721	0	0	0
2014/04/24	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	2.9800	0.0030	100.000	0	0	0
2014/04/24	R211	07/08/2014	127.99	Call	Bond Future	12.1500	0.0122	22.9800	0.0230	89.136	0	0	0
2014/04/24	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R211	06/11/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R211	06/11/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R211	06/11/2014			Bond Future	130.0000	130.0000	129.9810	129.9810	(0.015)	0.0000	0.0000	0
2014/04/24	R211	06/11/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	19.0300	0.0190	100.000	0	0	0
2014/04/24	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	9.0300	0.0090	100.000	0	0	0
2014/04/24	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	29.0300	0.0290	100.000	0	0	0
2014/04/24	R212	08/05/2014			Bond Future	133.1068	133.1068	133.0750	133.0750	(0.024)	0.0000	0.0000	205
2014/04/24	R212	08/05/2014	132.00	Call	Bond Future	1,106.7600	1.1068	1,075.0000	1.0750	(2.870)	0	0	0
2014/04/24	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R212	08/05/2014	132.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R212	08/05/2014	132.01	Call	Bond Future	1,096.7600	1.0968	1,065.0000	1.0650	(2.896)	0	0	0
2014/04/24	R212	08/05/2014	131.99	Call	Bond Future	1,116.7600	1.1168	1,085.0000	1.0850	(2.844)	0	0	0
2014/04/24	R212	07/08/2014	128.99	Call	Bond Future	4,330.8800	4.3309	4,297.2600	4.2973	(0.776)	0	0	0
2014/04/24	R212	07/08/2014			Bond Future	133.3209	133.3209	133.2873	133.2873	(0.025)	0.0000	0.0000	21,797
2014/04/24	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R212	07/08/2014	129.00	Call	Bond Future	4,320.8800	4.3209	4,287.2600	4.2873	(0.778)	0	0	0
2014/04/24	R212	07/08/2014	129.01	Call	Bond Future	4,310.8800	4.3109	4,277.2600	4.2773	(0.780)	0	0	0
2014/04/24	R212	06/11/2014			Bond Future	135.0000	135.0000	135.3363	135.3363	0.249	0.0000	0.0000	0
2014/04/24	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R212	06/11/2014	135.00	Call	Bond Future	0.0000	0.0000	336.3400	0.3363	100.000	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
2014/04/24	R212	06/11/2014	135.01	Call	Bond Future	0.0000	0.0000	326.3400	0.3263	100.000	0	0	0
2014/04/24	R212	06/11/2014	134.99	Call	Bond Future	0.0000	0.0000	346.3400	0.3463	100.000	0	0	0
2014/04/24	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R213	08/05/2014	7.65	Put	Bond Future	10,986.9400	10.9869	11,130.0000	11.1300	1.302	0	0	0
2014/04/24	R213	08/05/2014			Bond Future	8.9888	84.3155	9.0078	84.1725	0.212	0.0000	0.0000	27,968
2014/04/24	R213	08/05/2014	7.64	Put	Bond Future	11,076.6400	11.0766	11,219.7000	11.2197	1.292	0	0	0
2014/04/24	R213	08/05/2014	7.66	Put	Bond Future	10,897.3700	10.8974	11,040.4200	11.0404	1.313	0	0	0
2014/04/24	R213	08/05/2014	7.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R213	08/05/2014	7.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R213	08/05/2014	7.66	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/24	R213	07/08/2014	8.86	Call	Bond Future	2,140.5900	2.1406	2,065.5100	2.0655	(3.507)	0	0	0
2014/04/24	R213	07/08/2014			Bond Future	9.0751	85.5284	9.0949	85.3823	0.218	0.0000	0.0000	6,943
2014/04/24	R213	07/08/2014	8.84	Call	Bond Future	2,079.6700	2.0797	2,005.8600	2.0059	(3.549)	0	0	0
2014/04/24	R213	07/08/2014	8.85	Call	Bond Future	2,109.9900	2.1100	2,035.5500	2.0356	(3.528)	0	0	0
2014/04/24	R213	07/08/2014	8.84	Put	Bond Future	3,840.7400	3.8407	3,912.9600	3.9130	1.880	0	0	0
2014/04/24	R213	07/08/2014	8.86	Put	Bond Future	3,749.7300	3.7497	3,820.6800	3.8207	1.892	0	0	0
2014/04/24	R213	07/08/2014	8.85	Put	Bond Future	3,795.0500	3.7950	3,866.6400	3.8666	1.886	0	0	0
2014/04/24	R213	06/11/2014	8.84	Call	Bond Future	2,870.6400	2.8706	2,797.9800	2.7980	(2.531)	0	0	0
2014/04/24	R213	06/11/2014	8.85	Put	Bond Future	5,175.2500	5.1752	5,250.1200	5.2501	1.447	0	0	0
2014/04/24	R213	06/11/2014			Bond Future	9.1570	83.2911	9.1774	83.1431	0.223	0.0000	0.0000	0
2014/04/24	R213	06/11/2014	8.85	Call	Bond Future	2,900.9400	2.9009	2,827.8200	2.8278	(2.521)	0	0	0
2014/04/24	R213	06/11/2014	8.86	Call	Bond Future	2,931.4300	2.9314	2,857.8400	2.8578	(2.510)	0	0	0
2014/04/24	R213	06/11/2014	8.84	Put	Bond Future	5,220.5600	5.2206	5,295.8900	5.2959	1.443	0	0	0
2014/04/24	R213	06/11/2014	8.86	Put	Bond Future	5,130.2200	5.1302	5,204.6200	5.2046	1.450	0	0	0
2014/04/24	R213	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R213	05/02/2015			Bond Future	9.2300	9.2300	9.2584	84.4592	0.307	0.0000	0.0000	0
2014/04/24	R213	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	59.6500	0.0596	100.000	0	0	0
2014/04/24	R213	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	131.0900	0.1311	100.000	0	0	0
2014/04/24	R213	05/02/2015	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R213	05/02/2015	9.26	Call	Bond Future	0.0000	0.0000	11.7000	0.0117	100.000	0	0	0
2014/04/24	R213	05/02/2015	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R214	08/05/2014			Bond Future	9.1876	74.6716	9.1867	74.6785	(0.010)	0.0000	0.0000	3,205
2014/04/24	R214	08/05/2014	9.00	Call	Bond Future	468.1800	0.4682	440.1800	0.4402	(5.981)	0	0	0
2014/04/24	R214	08/05/2014	8.99	Put	Bond Future	1,990.7900	1.9908	1,956.3400	1.9563	(1.730)	0	0	0
2014/04/24	R214	08/05/2014	9.01	Put	Bond Future	1,877.2200	1.8772	1,841.8700	1.8419	(1.883)	0	0	0
2014/04/24	R214	08/05/2014	9.00	Put	Bond Future	1,933.5800	1.9336	1,898.6600	1.8987	(1.806)	0	0	0
2014/04/24	R214	08/05/2014	9.01	Call	Bond Future	491.1700	0.4912	462.7400	0.4627	(5.788)	0	0	0
2014/04/24	R214	08/05/2014	8.99	Call	Bond Future	445.9100	0.4459	418.3800	0.4184	(6.174)	0	0	0
2014/04/24	R214	07/08/2014	9.54	Put	Bond Future	2,079.7100	2.0797	2,063.8100	2.0638	(0.765)	0	0	0
2014/04/24	R214	07/08/2014			Bond Future	9.2667	75.7457	9.2659	75.7519	(0.009)	0.0000	0.0000	2,023
2014/04/24	R214	07/08/2014	9.56	Put	Bond Future	2,022.8900	2.0229	2,007.1100	2.0071	(0.780)	0	0	0
2014/04/24	R214	07/08/2014	9.55	Put	Bond Future	2,051.1400	2.0511	2,035.3000	2.0353	(0.772)	0	0	0
2014/04/24	R214	07/08/2014	9.56	Call	Bond Future	4,187.8600	4.1879	4,178.2900	4.1783	(0.229)	0	0	0
2014/04/24	R214	07/08/2014	9.54	Call	Bond Future	4,100.5100	4.1005	4,090.8200	4.0908	(0.236)	0	0	0
2014/04/24	R214	07/08/2014	9.55	Call	Bond Future	4,144.0900	4.1441	4,134.4600	4.1345	(0.232)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/24	R214	06/11/2014	9.64	Call	Bond Future	5,298.1100		5.2981	5,291.9000	5.2919	(0.117)	0	0	0
2014/04/24	R214	06/11/2014			Bond Future	9.3416		73.6122	9.3407	73.6188	(0.009)	0.0000	0.0000	0
2014/04/24	R214	06/11/2014	9.65	Call	Bond Future	5,339.2200		5.3392	5,333.0400	5.3330	(0.116)	0	0	0
2014/04/24	R214	06/11/2014	9.66	Call	Bond Future	5,380.2500		5.3802	5,374.1100	5.3741	(0.114)	0	0	0
2014/04/24	R214	06/11/2014	9.64	Put	Bond Future	3,125.8900		3.1259	3,113.1100	3.1131	(0.409)	0	0	0
2014/04/24	R214	06/11/2014	9.66	Put	Bond Future	3,066.3600		3.0664	3,053.6500	3.0537	(0.414)	0	0	0
2014/04/24	R214	06/11/2014	9.65	Put	Bond Future	3,096.1100		3.0961	3,083.3600	3.0834	(0.412)	0	0	0
2014/04/24	R214	05/02/2015	9.50	Call	Bond Future	0.0000		0.0000	628.7600	0.6288	100.000	0	0	0
2014/04/24	R214	05/02/2015			Bond Future	9.4200		9.4200	9.4140	74.7842	(0.063)	0.0000	0.0000	0
2014/04/24	R214	05/02/2015	9.51	Call	Bond Future	0.0000		0.0000	701.3100	0.7013	100.000	0	0	0
2014/04/24	R214	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R214	05/02/2015	9.49	Call	Bond Future	0.0000		0.0000	556.0900	0.5561	100.000	0	0	0
2014/04/24	R214	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R214	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R248	08/05/2014	9.04	Put	Bond Future	2,232.8800		2.2329	2,223.7600	2.2238	(0.408)	0	0	0
2014/04/24	R248	08/05/2014			Bond Future	9.2630		96.4570	9.2621	96.4661	(0.010)	0.0000	0.0000	3,663
2014/04/24	R248	08/05/2014	9.06	Put	Bond Future	2,028.8100		2.0288	2,019.6900	2.0197	(0.450)	0	0	0
2014/04/24	R248	08/05/2014	9.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R248	08/05/2014	9.05	Put	Bond Future	2,130.7500		2.1307	2,121.6300	2.1216	(0.428)	0	0	0
2014/04/24	R248	08/05/2014	9.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R248	08/05/2014	9.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R248	07/08/2014			Bond Future	9.3450		97.8445	9.3441	97.8527	(0.009)	0.0000	0.0000	10,466
2014/04/24	R248	07/08/2014	9.65	Call	Bond Future	2,862.4300		2.8624	2,870.6300	2.8706	0.286	0	0	0
2014/04/24	R248	07/08/2014	9.64	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R248	07/08/2014	9.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R248	07/08/2014	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R248	07/08/2014	9.66	Call	Bond Future	2,953.6100		2.9536	2,961.8100	2.9618	0.278	0	0	0
2014/04/24	R248	07/08/2014	9.64	Call	Bond Future	2,771.0900		2.7711	2,779.2900	2.7793	0.296	0	0	0
2014/04/24	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R248	06/11/2014			Bond Future	9.4227		94.9097	9.4218	94.9184	(0.010)	0.0000	0.0000	0
2014/04/24	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R248	06/11/2014	9.72	Call	Bond Future	2,750.5000		2.7505	2,759.2500	2.7593	0.318	0	0	0
2014/04/24	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R248	06/11/2014	9.73	Call	Bond Future	2,840.4700		2.8405	2,849.2200	2.8492	0.308	0	0	0
2014/04/24	R248	06/11/2014	9.74	Call	Bond Future	2,930.2800		2.9303	2,939.0300	2.9390	0.299	0	0	0
2014/04/24	R248	05/02/2015			Bond Future	9.5000		9.5000	9.4981	96.4210	(0.020)	0.0000	0.0000	0
2014/04/24	R248	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	76.1000	0.0761	100.000	0	0	0
2014/04/24	R248	05/02/2015	9.50	Call	Bond Future	0.0000		0.0000	17.6000	0.0176	100.000	0	0	0
2014/04/24	R248	05/02/2015	9.51	Call	Bond Future	0.0000		0.0000	111.1200	0.1111	100.000	0	0	0
2014/04/24	R248	05/02/2015	9.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R248	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/24	R248	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Total

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