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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/05/2014 TO 09/05/2014

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
2014/05/09	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	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
2014/05/09	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	2025	08/05/2014			Bond Future	114.9702	114.9702	114.9702	114.9702	0.000	0.0000	0.0000	0
2014/05/09	2025	07/08/2014	109.01	Call	Bond Future	6,481.4400	6.4814	6,902.4800	6.9025	6.496	0	0	0
2014/05/09	2025	07/08/2014			Bond Future	115.4914	115.4914	115.9125	115.9125	0.365	0.0000	0.0000	0
2014/05/09	2025	07/08/2014	108.99	Call	Bond Future	6,501.4400	6.5014	6,922.4800	6.9225	6.476	0	0	0
2014/05/09	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2025	07/08/2014	109.00	Call	Bond Future	6,491.4400	6.4914	6,912.4800	6.9125	6.486	0	0	0
2014/05/09	2025	06/11/2014	117.01	Call	Bond Future	254.5200	0.2545	682.2900	0.6823	168.069	0	0	0
2014/05/09	2025	06/11/2014			Bond Future	117.2645	117.2645	117.6923	117.6923	0.365	0.0000	0.0000	0
2014/05/09	2025	06/11/2014	116.99	Call	Bond Future	274.5200	0.2745	702.2900	0.7023	155.825	0	0	0
2014/05/09	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2025	06/11/2014	117.00	Call	Bond Future	264.5200	0.2645	692.2900	0.6923	161.716	0	0	0
2014/05/09	2030	08/05/2014			Bond Future	8.6750	96.5003	8.6750	96.5003	0.000	0.0000	0.0000	0
2014/05/09	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2030	07/08/2014			Bond Future	8.6950	94.4056	8.7044	94.3295	0.109	0.0000	0.0000	4,308
2014/05/09	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2030	07/08/2014	8.99	Call	Bond Future	2,336.3300	2.3363	2,260.2600	2.2603	(3.256)	0	0	0
2014/05/09	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2030	07/08/2014	9.00	Call	Bond Future	2,414.0500	2.4141	2,337.9800	2.3380	(3.151)	0	0	0
2014/05/09	2030	07/08/2014	9.01	Call	Bond Future	2,491.6800	2.4917	2,415.6100	2.4156	(3.053)	0	0	0
2014/05/09	2030	06/11/2014	9.01	Call	Bond Future	1,905.6200	1.9056	1,828.5900	1.8286	(4.042)	0	0	0
2014/05/09	2030	06/11/2014			Bond Future	8.7664	95.8445	8.7761	95.7675	0.111	0.0000	0.0000	0
2014/05/09	2030	06/11/2014	8.99	Call	Bond Future	1,751.2900	1.7513	1,674.2600	1.6743	(4.398)	0	0	0
2014/05/09	2030	06/11/2014	9.00	Call	Bond Future	1,828.5000	1.8285	1,751.4700	1.7515	(4.213)	0	0	0
2014/05/09	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2030	05/02/2015			Bond Future	8.8348	93.3575	8.8448	93.2791	0.114	0.0000	0.0000	0
2014/05/09	2030	05/02/2015	9.25	Call	Bond Future	3,165.0300	3.1650	3,086.5600	3.0866	(2.479)	0	0	0
2014/05/09	2030	05/02/2015	9.24	Call	Bond Future	3,090.6300	3.0906	3,012.1600	3.0122	(2.539)	0	0	0
2014/05/09	2030	05/02/2015	9.26	Call	Bond Future	3,239.3400	3.2393	3,160.8700	3.1609	(2.422)	0	0	0
2014/05/09	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/05/09	2037	08/05/2014			Bond Future	8.8600	98.8760	8.8600	98.8760	0.000	0.0000	0.0000	0
2014/05/09	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2037	07/08/2014			Bond Future	8.8848	96.5547	8.8891	96.5143	0.049	0.0000	0.0000	10,102
2014/05/09	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2037	07/08/2014	9.06	Call	Bond Future	1,619.9600	1.6200	1,579.5700	1.5796	(2.493)	0	0	0
2014/05/09	2037	07/08/2014	9.04	Call	Bond Future	1,437.2200	1.4372	1,396.8300	1.3968	(2.810)	0	0	0
2014/05/09	2037	07/08/2014	9.05	Call	Bond Future	1,528.6600	1.5287	1,488.2700	1.4883	(2.642)	0	0	0
2014/05/09	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2037	06/11/2014	9.69	Call	Bond Future	6,453.0000	6.4530	6,412.1400	6.4121	(0.633)	0	0	0
2014/05/09	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2037	06/11/2014			Bond Future	8.9522	98.0265	8.9566	97.9857	0.049	0.0000	0.0000	0
2014/05/09	2037	06/11/2014	9.70	Call	Bond Future	6,535.6100	6.5356	6,494.7500	6.4948	(0.625)	0	0	0
2014/05/09	2037	06/11/2014	9.71	Call	Bond Future	6,618.1000	6.6181	6,577.2400	6.5772	(0.617)	0	0	0
2014/05/09	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2037	05/02/2015			Bond Future	9.0168	95.3238	9.0214	95.2820	0.051	0.0000	0.0000	0
2014/05/09	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2037	05/02/2015	9.50	Call	Bond Future	4,250.7200	4.2507	4,208.9500	4.2089	(0.983)	0	0	0
2014/05/09	2037	05/02/2015	9.51	Call	Bond Future	4,335.4600	4.3355	4,293.6900	4.2937	(0.963)	0	0	0
2014/05/09	2037	05/02/2015	9.49	Call	Bond Future	4,165.8500	4.1658	4,124.0800	4.1241	(1.003)	0	0	0
2014/05/09	2038	08/05/2014			Bond Future	117.4600	117.4600	117.4600	117.4600	0.000	0.0000	0.0000	0
2014/05/09	2038	07/08/2014			Bond Future	117.8757	117.8757	118.5661	118.5661	0.586	0.0000	0.0000	348
2014/05/09	2038	07/08/2014	106.00	Call	Bond Future	11,875.6700	11.8757	12,566.0600	12.5661	5.813	0	0	0
2014/05/09	2038	07/08/2014	106.01	Call	Bond Future	11,865.6700	11.8657	12,556.0600	12.5561	5.818	0	0	0
2014/05/09	2038	07/08/2014	105.99	Call	Bond Future	11,885.6700	11.8857	12,576.0600	12.5761	5.809	0	0	0
2014/05/09	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2038	06/11/2014	120.01	Call	Bond Future	0.0000	0.0000	376.6500	0.3766	100.000	0	0	0
2014/05/09	2038	06/11/2014			Bond Future	119.6855	119.6855	120.3867	120.3867	0.586	0.0000	0.0000	0
2014/05/09	2038	06/11/2014	119.99	Call	Bond Future	0.0000	0.0000	396.6500	0.3966	100.000	0	0	0
2014/05/09	2038	06/11/2014	120.00	Put	Bond Future	314.5300	0.3145	0.0000	0.0000	(100.000)	0	0	0
2014/05/09	2038	06/11/2014	120.01	Put	Bond Future	324.5300	0.3245	0.0000	0.0000	(100.000)	0	0	0
2014/05/09	2038	06/11/2014	119.99	Put	Bond Future	304.5300	0.3045	0.0000	0.0000	(100.000)	0	0	0
2014/05/09	2038	06/11/2014	120.00	Call	Bond Future	0.0000	0.0000	386.6500	0.3866	100.000	0	0	0
2014/05/09	2046	08/05/2014			Bond Future	116.5075	116.5075	116.5075	116.5075	0.000	0.0000	0.0000	0
2014/05/09	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2046	07/08/2014			Bond Future	118.1807	118.1807	118.2108	118.2108	0.025	0.0000	0.0000	5,218
2014/05/09	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2046	07/08/2014	104.44	Call	Bond Future	13,740.6800	13.7407	13,770.7900	13.7708	0.219	0	0	0
2014/05/09	2046	07/08/2014	104.45	Call	Bond Future	13,730.6800	13.7307	13,760.7900	13.7608	0.219	0	0	0
2014/05/09	2046	07/08/2014	104.43	Call	Bond Future	13,750.6800	13.7507	13,780.7900	13.7808	0.219	0	0	0
2014/05/09	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/05/09	2046	06/11/2014	104.45	Call	Bond Future	14,199.4100	14.1994	14,230.1500	14.2302	0.216	0	0	0
2014/05/09	2046	06/11/2014			Bond Future	118.6494	118.6494	118.6801	118.6801	0.026	0.0000	0.0000	0
2014/05/09	2046	06/11/2014	104.43	Call	Bond Future	14,219.4100	14.2194	14,250.1500	14.2502	0.216	0	0	0
2014/05/09	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2046	06/11/2014	104.44	Call	Bond Future	14,209.4100	14.2094	14,240.1500	14.2402	0.216	0	0	0
2014/05/09	2050	08/05/2014			Bond Future	124.9175	124.9175	124.9175	124.9175	0.000	0.0000	0.0000	0
2014/05/09	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2050	07/08/2014			Bond Future	125.3000	125.3000	125.9571	125.9571	0.524	0.0000	0.0000	1,300
2014/05/09	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2050	07/08/2014	112.00	Call	Bond Future	13,300.0400	13.3000	13,957.1100	13.9571	4.940	0	0	0
2014/05/09	2050	07/08/2014	112.01	Call	Bond Future	13,290.0400	13.2900	13,947.1100	13.9471	4.944	0	0	0
2014/05/09	2050	07/08/2014	111.99	Call	Bond Future	13,310.0400	13.3100	13,967.1100	13.9671	4.937	0	0	0
2014/05/09	2050	06/11/2014			Bond Future	127.2237	127.2237	127.8910	127.8910	0.525	0.0000	0.0000	0
2014/05/09	2050	06/11/2014	126.00	Call	Bond Future	1,223.7300	1.2237	1,891.0300	1.8910	54.530	0	0	0
2014/05/09	2050	06/11/2014	126.01	Call	Bond Future	1,213.7300	1.2137	1,881.0300	1.8810	54.979	0	0	0
2014/05/09	2050	06/11/2014	125.99	Call	Bond Future	1,233.7300	1.2337	1,901.0300	1.9010	54.088	0	0	0
2014/05/09	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	AL12	07/08/2014			Index Future	503.7460	503.7460	503.7520	503.7520	0.001	0.0000	0.0000	0
2014/05/09	AL12	06/11/2014			Index Future	511.4170	511.4170	511.4240	511.4240	0.001	0.0000	0.0000	0
2014/05/09	AL12	05/02/2015			Index Future	519.5210	519.5210	519.5280	519.5280	0.001	0.0000	0.0000	0
2014/05/09	AL37	07/08/2014			Index Future	424.7850	424.7850	425.0640	425.0640	0.066	0.0000	0.0000	0
2014/05/09	AL37	06/11/2014			Index Future	431.2540	431.2540	431.5380	431.5380	0.066	0.0000	0.0000	0
2014/05/09	AL7T	07/08/2014			Index Future	502.6670	502.6670	503.4210	503.4210	0.150	0.0000	0.0000	1
2014/05/09	AL7T	06/11/2014			Index Future	510.3220	510.3220	511.0890	511.0890	0.150	0.0000	0.0000	0
2014/05/09	ALBI	07/08/2014			Index Future	457.2780	457.2780	457.4520	457.4520	0.038	0.0000	0.0000	679

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2014/05/09	ALBI	06/11/2014			Index Future	464.2420	464.2420	464.4190	464.4190	0.038	0.0000	0.0000	0
2014/05/09	ALBI	05/02/2015			Index Future	471.5990	471.5990	471.7770	471.7770	0.038	0.0000	0.0000	0
2014/05/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/05/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	CS23	25/01/2023			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
2014/05/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/09	EL28	08/05/2014			Bond Future	120.0551	120.0551	120.0551	120.0551	0.000	0.0000	0.0000	0
2014/05/09	EL28	07/08/2014	114.00	Call	Bond Future	7,779.1000	7.7791	7,810.1400	7.8101	0.399	0	0	0
2014/05/09	EL28	07/08/2014			Bond Future	121.7791	121.7791	121.8101	121.8101	0.025	0.0000	0.0000	0
2014/05/09	EL28	07/08/2014	114.01	Call	Bond Future	7,769.1000	7.7691	7,800.1400	7.8001	0.400	0	0	0
2014/05/09	EL28	07/08/2014	113.99	Call	Bond Future	7,789.1000	7.7891	7,820.1400	7.8201	0.399	0	0	0
2014/05/09	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	EL28	06/11/2014			Bond Future	122.1671	122.1671	122.1988	122.1988	0.026	0.0000	0.0000	0
2014/05/09	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	EL28	06/11/2014	122.00	Call	Bond Future	167.1100	0.1671	198.7900	0.1988	18.958	0	0	0
2014/05/09	EL28	06/11/2014	122.01	Call	Bond Future	157.1100	0.1571	188.7900	0.1888	20.164	0	0	0
2014/05/09	EL28	06/11/2014	121.99	Call	Bond Future	177.1100	0.1771	208.7900	0.2088	17.887	0	0	0
2014/05/09	ES33	08/05/2014			Bond Future	9.4450	84.0468	9.4450	84.0468	0.000	0.0000	0.0000	0
2014/05/09	ES33	07/08/2014			Bond Future	9.4918	85.6319	9.4960	85.6006	0.044	0.0000	0.0000	6,220
2014/05/09	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	ES33	07/08/2014	10.14	Call	Bond Future	4,685.2600	4.6853	4,653.8900	4.6539	(0.670)	0	0	0
2014/05/09	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	ES33	07/08/2014	10.15	Call	Bond Future	4,754.2900	4.7543	4,722.9200	4.7229	(0.660)	0	0	0
2014/05/09	ES33	07/08/2014	10.16	Call	Bond Future	4,823.2200	4.8232	4,791.8500	4.7919	(0.650)	0	0	0
2014/05/09	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	ES33	06/11/2014			Bond Future	9.5830	83.1511	9.5873	83.1194	0.044	0.0000	0.0000	0
2014/05/09	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	ES33	06/11/2014	10.29	Call	Bond Future	5,010.7300	5.0107	4,979.0500	4.9790	(0.632)	0	0	0
2014/05/09	ES33	06/11/2014	10.30	Call	Bond Future	5,078.1800	5.0782	5,046.5000	5.0465	(0.624)	0	0	0
2014/05/09	ES33	06/11/2014	10.31	Call	Bond Future	5,145.5300	5.1455	5,113.8500	5.1138	(0.616)	0	0	0
2014/05/09	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	ES33	05/02/2015	10.00	Call	Bond Future	2,343.0900	2.3431	2,310.6700	2.3107	(1.384)	0	0	0
2014/05/09	ES33	05/02/2015			Bond Future	9.6727	84.4702	9.6772	84.4377	0.046	0.0000	0.0000	0
2014/05/09	ES33	05/02/2015	10.01	Call	Bond Future	2,413.0500	2.4131	2,380.6300	2.3806	(1.344)	0	0	0
2014/05/09	ES33	05/02/2015	9.99	Call	Bond Future	2,273.0400	2.2730	2,240.6200	2.2406	(1.426)	0	0	0
2014/05/09	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	GOVI	07/08/2014			GOVI	455.6520	455.6520	455.8440	455.8440	0.042	0.0000	0.0000	503
2014/05/09	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	GOVI	07/08/2014	460.01	Call	GOVI	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
2014/05/09	GOVI	07/08/2014	459.99	Put	GOVI	43,380.0000	4.3380	41,460.0000	4.1460	(4.426)	0	0	0
2014/05/09	GOVI	07/08/2014	460.01	Put	GOVI	43,580.0000	4.3580	41,660.0000	4.1660	(4.406)	0	0	0
2014/05/09	GOVI	07/08/2014	460.00	Put	GOVI	43,480.0000	4.3480	41,560.0000	4.1560	(4.416)	0	0	0
2014/05/09	GOVI	06/11/2014	449.01	Call	GOVI	135,800.0000	13.5800	137,770.0000	13.7770	1.451	0	0	0
2014/05/09	GOVI	06/11/2014			GOVI	462.5900	462.5900	462.7870	462.7870	0.043	0.0000	0.0000	28
2014/05/09	GOVI	06/11/2014	448.99	Call	GOVI	136,000.0000	13.6000	137,970.0000	13.7970	1.449	0	0	0
2014/05/09	GOVI	06/11/2014	449.00	Call	GOVI	135,900.0000	13.5900	137,870.0000	13.7870	1.450	0	0	0
2014/05/09	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	GOVI	05/02/2015	459.99	Call	GOVI	99,310.0000	9.9310	101,290.0000	10.1290	1.994	0	0	0
2014/05/09	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	GOVI	05/02/2015			GOVI	469.9210	469.9210	470.1190	470.1190	0.042	0.0000	0.0000	0
2014/05/09	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	GOVI	05/02/2015	460.00	Call	GOVI	99,210.0000	9.9210	101,190.0000	10.1190	1.996	0	0	0
2014/05/09	GOVI	05/02/2015	460.01	Call	GOVI	99,110.0000	9.9110	101,090.0000	10.1090	1.998	0	0	0
2014/05/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/05/09	ICAA	07/08/2014			Can-Do Interest Rate	140.7491	140.7491	140.8446	140.8446	0.068	0.0000	0.0000	635
2014/05/09	IGOV	07/08/2014			Index Future	212.3400	212.3400	212.3050	212.3050	(0.016)	0.0000	0.0000	1,268
2014/05/09	IGOV	06/11/2014			Index Future	215.5990	215.5990	215.5640	215.5640	(0.016)	0.0000	0.0000	86
2014/05/09	IGOV	05/02/2015			Index Future	219.0410	219.0410	219.0050	219.0050	(0.016)	0.0000	0.0000	0
2014/05/09	ILBI	07/08/2014			Index Future	576.5970	576.5970	577.3800	577.3800	0.136	0.0000	0.0000	210
2014/05/09	ILBI	06/11/2014			Index Future	585.4670	585.4670	586.2600	586.2600	0.135	0.0000	0.0000	0
2014/05/09	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/05/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/05/09	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/05/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/05/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/05/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/05/09	JBAF	21/05/2014			Jibar Tradeable Future	5.7900	94.2100	5.7800	94.2200	(0.173)	0.0000	0.0000	2,000
2014/05/09	JBAF	18/06/2014			Jibar Tradeable Future	5.9400	94.0600	5.9300	94.0700	(0.168)	0.0000	0.0000	2,000
2014/05/09	JBAF	16/07/2014			Jibar Tradeable Future	6.0200	93.9800	6.0000	94.0000	(0.332)	0.0000	0.0000	800
2014/05/09	JBAF	20/08/2014			Jibar Tradeable Future	6.1900	93.8100	6.1700	93.8300	(0.323)	0.0000	0.0000	0
2014/05/09	JBAF	17/09/2014			Jibar Tradeable Future	6.2700	93.7300	6.2500	93.7500	(0.319)	0.0000	0.0000	1,000
2014/05/09	JBAF	15/10/2014			Jibar Tradeable Future	6.3900	93.6100	6.3700	93.6300	(0.313)	0.0000	0.0000	0

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2014/05/09	JBAF	17/12/2014			Jibar Tradeable Future	6.6000	93.4000	6.5700	93.4300	(0.455)	0.0000	0.0000	0
2014/05/09	JBAF	18/03/2015			Jibar Tradeable Future	6.8200	93.1800	6.7900	93.2100	(0.440)	0.0000	0.0000	2,850
2014/05/09	JBAF	17/06/2015			Jibar Tradeable Future	6.9700	93.0300	6.9500	93.0500	(0.287)	0.0000	0.0000	5,000
2014/05/09	JBAF	16/09/2015			Jibar Tradeable Future	7.1300	92.8700	7.1000	92.9000	(0.421)	0.0000	0.0000	0
2014/05/09	JBAF	15/12/2015			Jibar Tradeable Future	7.2800	92.7200	7.2500	92.7500	(0.412)	0.0000	0.0000	0
2014/05/09	JBAF	16/03/2016			Jibar Tradeable Future	7.4200	92.5800	7.3900	92.6100	(0.404)	0.0000	0.0000	0
2014/05/09	R023	08/05/2014			Bond Future	8.0500	99.6743	8.0500	99.6743	0.000	0.0000	0.0000	0
2014/05/09	R023	07/08/2014	8.51	Call	Bond Future	3,393.3900	3.3934	3,501.0600	3.5011	3.173	0	0	0
2014/05/09	R023	07/08/2014			Bond Future	8.0835	101.4369	8.0566	101.5989	(0.333)	0.0000	0.0000	12,377
2014/05/09	R023	07/08/2014	8.49	Call	Bond Future	3,311.4200	3.3114	3,417.6100	3.4176	3.207	0	0	0
2014/05/09	R023	07/08/2014	8.50	Call	Bond Future	3,352.2900	3.3523	3,459.2200	3.4592	3.190	0	0	0
2014/05/09	R023	07/08/2014	8.49	Put	Bond Future	906.4700	0.9065	850.6800	0.8507	(6.155)	0	0	0
2014/05/09	R023	07/08/2014	8.51	Put	Bond Future	872.0600	0.8721	817.7500	0.8178	(6.228)	0	0	0
2014/05/09	R023	07/08/2014	8.50	Put	Bond Future	889.1300	0.8891	834.0800	0.8341	(6.191)	0	0	0
2014/05/09	R023	06/11/2014			Bond Future	8.1641	99.0612	8.1360	99.2258	(0.344)	0.0000	0.0000	0
2014/05/09	R023	06/11/2014	8.59	Put	Bond Future	1,600.2000	1.6002	1,537.6600	1.5377	(3.908)	0	0	0
2014/05/09	R023	06/11/2014	8.61	Put	Bond Future	1,560.8600	1.5609	1,499.3900	1.4994	(3.938)	0	0	0
2014/05/09	R023	06/11/2014	8.59	Call	Bond Future	4,053.3500	4.0533	4,155.4800	4.1555	2.520	0	0	0
2014/05/09	R023	06/11/2014	8.60	Put	Bond Future	1,580.4300	1.5804	1,518.4300	1.5184	(3.923)	0	0	0
2014/05/09	R023	06/11/2014	8.60	Call	Bond Future	4,090.2300	4.0902	4,192.9000	4.1929	2.510	0	0	0
2014/05/09	R023	06/11/2014	8.61	Call	Bond Future	4,127.2700	4.1273	4,230.4700	4.2305	2.500	0	0	0
2014/05/09	R023	05/02/2015			Bond Future	8.2414	100.6322	8.2122	100.7992	(0.355)	0.0000	0.0000	0
2014/05/09	R023	05/02/2015	8.74	Put	Bond Future	2,028.6300	2.0286	1,965.2200	1.9652	(3.126)	0	0	0
2014/05/09	R023	05/02/2015	8.75	Call	Bond Future	4,851.8200	4.8518	4,955.8500	4.9558	2.144	0	0	0
2014/05/09	R023	05/02/2015	8.76	Call	Bond Future	4,887.2600	4.8873	4,991.7200	4.9917	2.137	0	0	0
2014/05/09	R023	05/02/2015	8.74	Call	Bond Future	4,816.5000	4.8165	4,920.1000	4.9201	2.151	0	0	0
2014/05/09	R023	05/02/2015	8.76	Put	Bond Future	1,989.6900	1.9897	1,927.1400	1.9271	(3.144)	0	0	0
2014/05/09	R023	05/02/2015	8.75	Put	Bond Future	2,009.0800	2.0091	1,946.1000	1.9461	(3.135)	0	0	0
2014/05/09	R157	08/05/2014			Bond Future	6.5700	110.8910	6.5700	110.8910	0.000	0.0000	0.0000	0
2014/05/09	R157	07/08/2014	6.76	Put	Bond Future	225.5000	0.2255	229.6200	0.2296	1.827	0	0	0
2014/05/09	R157	07/08/2014			Bond Future	6.6980	112.5378	6.7090	112.5258	0.164	0.0000	0.0000	8,548
2014/05/09	R157	07/08/2014	6.75	Put	Bond Future	230.3300	0.2303	234.5300	0.2345	1.823	0	0	0
2014/05/09	R157	07/08/2014	6.74	Call	Bond Future	281.1100	0.2811	273.3800	0.2734	(2.750)	0	0	0
2014/05/09	R157	07/08/2014	6.75	Call	Bond Future	287.1300	0.2871	279.3200	0.2793	(2.720)	0	0	0
2014/05/09	R157	07/08/2014	6.76	Call	Bond Future	293.2200	0.2932	285.3300	0.2853	(2.691)	0	0	0
2014/05/09	R157	07/08/2014	6.74	Put	Bond Future	235.2300	0.2352	239.5100	0.2395	1.819	0	0	0
2014/05/09	R157	06/11/2014	6.19	Put	Bond Future	680.0100	0.6800	688.6400	0.6886	1.269	0	0	0
2014/05/09	R157	06/11/2014			Bond Future	6.8714	107.4388	6.8857	107.4268	0.207	0.0000	0.0000	0
2014/05/09	R157	06/11/2014	6.21	Put	Bond Future	666.9300	0.6669	675.4700	0.6755	1.280	0	0	0
2014/05/09	R157	06/11/2014	6.20	Put	Bond Future	673.4500	0.6734	682.0400	0.6820	1.276	0	0	0
2014/05/09	R157	06/11/2014	6.21	Call	Bond Future	106.7900	0.1068	103.3400	0.1033	(3.231)	0	0	0
2014/05/09	R157	06/11/2014	6.19	Call	Bond Future	102.8600	0.1029	99.5000	0.0995	(3.267)	0	0	0
2014/05/09	R157	06/11/2014	6.20	Call	Bond Future	104.8100	0.1048	101.4100	0.1014	(3.244)	0	0	0
2014/05/09	R157	05/02/2015	8.74	Call	Bond Future	1,046.8900	1.0469	1,036.0100	1.0360	(1.039)	0	0	0
2014/05/09	R157	05/02/2015	8.75	Put	Bond Future	85.5100	0.0855	87.1100	0.0871	1.871	0	0	0
2014/05/09	R157	05/02/2015			Bond Future	7.1001	109.1438	7.1213	109.1313	0.298	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
2014/05/09	R157	05/02/2015	8.74	Put	Bond Future	86.4700	0.0865	88.0900	0.0881	1.873	0	0	0
2014/05/09	R157	05/02/2015	8.76	Put	Bond Future	84.5600	0.0846	86.1400	0.0861	1.868	0	0	0
2014/05/09	R157	05/02/2015	8.75	Call	Bond Future	1,051.7400	1.0517	1,040.8400	1.0408	(1.036)	0	0	0
2014/05/09	R157	05/02/2015	8.76	Call	Bond Future	1,056.5900	1.0566	1,045.6700	1.0457	(1.034)	0	0	0
2014/05/09	R186	08/05/2014			Bond Future	8.1800	122.1467	8.1800	122.1467	0.000	0.0000	0.0000	0
2014/05/09	R186	07/08/2014	8.31	Call	Bond Future	3,158.7500	3.1588	3,224.8200	3.2248	2.092	0	0	0
2014/05/09	R186	07/08/2014	8.70	Put	Bond Future	1,078.0400	1.0780	1,030.4900	1.0305	(4.411)	0	0	1,000
2014/05/09	R186	07/08/2014			Bond Future	8.2004	119.1259	8.1840	119.2670	(0.200)	0.0000	0.0000	49,240
2014/05/09	R186	07/08/2014	8.29	Call	Bond Future	3,064.9900	3.0650	3,129.5900	3.1296	2.108	0	0	0
2014/05/09	R186	07/08/2014	8.92	Put	Bond Future	681.7700	0.6818	647.2800	0.6473	(5.059)	0	0	840
2014/05/09	R186	07/08/2014	8.25	Call	Bond Future	2,882.5700	2.8826	2,944.2200	2.9442	2.139	0	0	1,200
2014/05/09	R186	07/08/2014	8.30	Call	Bond Future	3,111.6700	3.1117	3,177.0100	3.1770	2.100	0	0	0
2014/05/09	R186	07/08/2014	8.29	Put	Bond Future	2,297.9900	2.2980	2,221.5100	2.2215	(3.328)	0	0	0
2014/05/09	R186	07/08/2014	9.20	Put	Bond Future	361.7900	0.3618	340.2800	0.3403	(5.945)	0	0	2,100
2014/05/09	R186	07/08/2014	8.92	Call	Bond Future	6,650.6900	6.6507	6,757.2800	6.7573	1.603	0	0	0
2014/05/09	R186	07/08/2014	8.31	Put	Bond Future	2,221.4700	2.2215	2,146.4600	2.1465	(3.377)	0	0	0
2014/05/09	R186	07/08/2014	8.30	Put	Bond Future	2,259.4900	2.2595	2,183.7500	2.1838	(3.352)	0	0	0
2014/05/09	R186	07/08/2014	9.20	Call	Bond Future	8,538.9900	8.5390	8,658.5600	8.6586	1.400	0	0	0
2014/05/09	R186	07/08/2014	8.70	Call	Bond Future	5,267.8300	5.2678	5,361.3600	5.3614	1.775	0	0	0
2014/05/09	R186	07/08/2014	8.25	Put	Bond Future	2,457.1600	2.4572	2,377.7300	2.3777	(3.233)	0	0	0
2014/05/09	R186	06/11/2014	8.14	Call	Bond Future	3,210.6700	3.2107	3,268.0700	3.2681	1.788	0	0	0
2014/05/09	R186	06/11/2014	8.15	Put	Bond Future	4,267.6000	4.2676	4,182.0900	4.1821	(2.004)	0	0	0
2014/05/09	R186	06/11/2014			Bond Future	8.2701	120.9409	8.2531	121.0843	(0.206)	0.0000	0.0000	0
2014/05/09	R186	06/11/2014	9.17	Call	Bond Future	8,441.0200	8.4410	8,547.2500	8.5473	1.258	0	0	0
2014/05/09	R186	06/11/2014	8.15	Call	Bond Future	3,249.5400	3.2495	3,307.4500	3.3075	1.782	0	0	0
2014/05/09	R186	06/11/2014	8.16	Call	Bond Future	3,288.3400	3.2883	3,346.7600	3.3468	1.777	0	0	0
2014/05/09	R186	06/11/2014	9.17	Put	Bond Future	1,188.8300	1.1888	1,151.6400	1.1516	(3.128)	0	0	2,010
2014/05/09	R186	06/11/2014	8.14	Put	Bond Future	4,314.0400	4.3140	4,228.0200	4.2280	(1.994)	0	0	0
2014/05/09	R186	06/11/2014	8.16	Put	Bond Future	4,221.1800	4.2212	4,136.1800	4.1362	(2.014)	0	0	0
2014/05/09	R186	05/02/2015			Bond Future	8.3350	117.5630	8.3174	117.7083	(0.211)	0.0000	0.0000	0
2014/05/09	R186	05/02/2015	8.75	Call	Bond Future	6,437.7500	6.4377	6,522.2700	6.5223	1.313	0	0	0
2014/05/09	R186	05/02/2015	8.76	Call	Bond Future	6,487.0200	6.4870	6,571.9400	6.5719	1.309	0	0	0
2014/05/09	R186	05/02/2015	8.74	Call	Bond Future	6,389.0200	6.3890	6,473.1500	6.4732	1.317	0	0	0
2014/05/09	R186	05/02/2015	8.76	Put	Bond Future	3,050.2500	3.0502	2,989.8300	2.9898	(1.981)	0	0	0
2014/05/09	R186	05/02/2015	8.75	Put	Bond Future	3,080.2200	3.0802	3,019.4000	3.0194	(1.975)	0	0	0
2014/05/09	R186	05/02/2015	8.74	Put	Bond Future	3,110.8000	3.1108	3,049.5900	3.0496	(1.968)	0	0	0
2014/05/09	R197	08/05/2014			Bond Future	283.0522	283.0522	283.0522	283.0522	0.000	0.0000	0.0000	0
2014/05/09	R197	07/08/2014			Bond Future	281.2948	281.2948	281.3655	281.3655	0.025	0.0000	0.0000	1,244
2014/05/09	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R197	07/08/2014	270.00	Call	Bond Future	11,294.7800	11.2948	11,365.4800	11.3655	0.626	0	0	0
2014/05/09	R197	07/08/2014	270.01	Call	Bond Future	11,284.7800	11.2848	11,355.4800	11.3555	0.627	0	0	0
2014/05/09	R197	07/08/2014	269.99	Call	Bond Future	11,304.7800	11.3048	11,375.4800	11.3755	0.625	0	0	0
2014/05/09	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R197	06/11/2014			Bond Future	285.6129	285.6129	285.6855	285.6855	0.025	0.0000	0.0000	0

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2014/05/09	R197	06/11/2014	285.01	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R197	06/11/2014	285.00	Call	Bond Future	612.9500	0.6130	685.5300	0.6855	11.841	0	0	0
2014/05/09	R197	06/11/2014	285.01	Call	Bond Future	602.9500	0.6030	675.5300	0.6755	12.037	0	0	0
2014/05/09	R197	06/11/2014	284.99	Call	Bond Future	622.9500	0.6230	695.5300	0.6955	11.651	0	0	0
2014/05/09	R197	06/11/2014	285.00	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R201	08/05/2014			Bond Future	6.1200	104.9708	6.1200	104.9708	0.000	0.0000	0.0000	0
2014/05/09	R201	07/08/2014	5.31	Put	Bond Future	418.1800	0.4182	414.6900	0.4147	(0.835)	0	0	0
2014/05/09	R201	07/08/2014			Bond Future	6.2591	102.0818	6.2495	102.0853	(0.154)	0.0000	0.0000	0
2014/05/09	R201	07/08/2014	5.30	Put	Bond Future	420.8800	0.4209	417.3900	0.4174	(0.829)	0	0	0
2014/05/09	R201	07/08/2014	5.31	Call	Bond Future	76.9300	0.0769	76.9100	0.0769	(0.026)	0	0	0
2014/05/09	R201	07/08/2014	5.29	Call	Bond Future	75.1400	0.0751	75.1100	0.0751	(0.040)	0	0	0
2014/05/09	R201	07/08/2014	5.30	Call	Bond Future	76.0300	0.0760	76.0100	0.0760	(0.026)	0	0	0
2014/05/09	R201	07/08/2014	5.29	Put	Bond Future	423.6000	0.4236	420.1000	0.4201	(0.826)	0	0	0
2014/05/09	R202	08/05/2014			Bond Future	224.5225	224.5225	224.5225	224.5225	0.000	0.0000	0.0000	0
2014/05/09	R202	07/08/2014	207.99	Call	Bond Future	17,041.9900	17.0420	17,243.0600	17.2431	1.180	0	0	0
2014/05/09	R202	07/08/2014	208.00	Put	Bond Future	378.4000	0.3784	354.3400	0.3543	(6.358)	0	0	0
2014/05/09	R202	07/08/2014			Bond Future	224.6544	224.6544	224.8795	224.8795	0.100	0.0000	0.0000	44,590
2014/05/09	R202	07/08/2014	207.99	Put	Bond Future	377.6200	0.3776	353.6000	0.3536	(6.361)	0	0	0
2014/05/09	R202	07/08/2014	208.01	Put	Bond Future	379.1700	0.3792	355.0800	0.3551	(6.353)	0	0	0
2014/05/09	R202	07/08/2014	208.00	Call	Bond Future	17,032.7700	17.0328	17,233.8000	17.2338	1.180	0	0	0
2014/05/09	R202	07/08/2014	208.01	Call	Bond Future	17,023.5400	17.0235	17,224.5400	17.2245	1.181	0	0	0
2014/05/09	R202	06/11/2014	226.99	Call	Bond Future	1,112.7400	1.1127	1,341.9800	1.3420	20.601	0	0	0
2014/05/09	R202	06/11/2014			Bond Future	228.1027	228.1027	228.3320	228.3320	0.100	0.0000	0.0000	0
2014/05/09	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R202	06/11/2014	227.00	Call	Bond Future	1,102.7400	1.1027	1,331.9800	1.3320	20.788	0	0	0
2014/05/09	R202	06/11/2014	227.01	Call	Bond Future	1,092.7400	1.0927	1,321.9800	1.3220	20.978	0	0	0
2014/05/09	R203	08/05/2014			Bond Future	7.3400	103.9591	7.3400	103.9591	0.000	0.0000	0.0000	0
2014/05/09	R203	07/08/2014	7.30	Call	Bond Future	574.4900	0.5745	584.9400	0.5849	1.819	0	0	0
2014/05/09	R203	07/08/2014			Bond Future	7.4321	105.5744	7.4199	105.6082	(0.165)	0.0000	0.0000	24,254
2014/05/09	R203	07/08/2014	7.31	Call	Bond Future	586.3700	0.5864	597.0100	0.5970	1.815	0	0	0
2014/05/09	R203	07/08/2014	6.84	Put	Bond Future	1,834.5000	1.8345	1,804.4300	1.8044	(1.639)	0	0	0
2014/05/09	R203	07/08/2014	7.29	Put	Bond Future	955.5300	0.9555	932.0800	0.9321	(2.454)	0	0	0
2014/05/09	R203	07/08/2014	7.31	Put	Bond Future	923.7600	0.9238	900.6800	0.9007	(2.498)	0	0	0
2014/05/09	R203	07/08/2014	7.29	Call	Bond Future	562.7600	0.5628	573.0300	0.5730	1.825	0	0	0
2014/05/09	R203	07/08/2014	7.30	Put	Bond Future	939.5600	0.9396	916.2900	0.9163	(2.477)	0	0	0
2014/05/09	R203	07/08/2014	6.84	Call	Bond Future	185.7800	0.1858	189.4300	0.1894	1.965	0	0	46
2014/05/09	R203	06/11/2014	6.86	Call	Bond Future	359.4500	0.3595	365.7200	0.3657	1.744	0	0	0
2014/05/09	R203	06/11/2014			Bond Future	7.5598	103.0188	7.5462	103.0533	(0.179)	0.0000	0.0000	0
2014/05/09	R203	06/11/2014	6.98	Call	Bond Future	438.9600	0.4390	446.4300	0.4464	1.702	0	0	14
2014/05/09	R203	06/11/2014	6.84	Call	Bond Future	347.3300	0.3473	353.4200	0.3534	1.753	0	0	45
2014/05/09	R203	06/11/2014	6.85	Call	Bond Future	353.3500	0.3534	359.5300	0.3595	1.749	0	0	0
2014/05/09	R203	06/11/2014	6.98	Put	Bond Future	1,927.8100	1.9278	1,900.8200	1.9008	(1.400)	0	0	0
2014/05/09	R203	06/11/2014	6.84	Put	Bond Future	2,199.7600	2.1998	2,171.3900	2.1714	(1.290)	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
2014/05/09	R203	06/11/2014	6.86	Put	Bond Future	2,159.8400	2.1598	2,131.6500	2.1316	(1.305)	0	0	0
2014/05/09	R203	06/11/2014	6.85	Put	Bond Future	2,179.7600	2.1798	2,151.4800	2.1515	(1.297)	0	0	0
2014/05/09	R203	05/02/2015	7.69	Call	Bond Future	1,245.9100	1.2459	1,261.2500	1.2613	1.231	0	0	55
2014/05/09	R203	05/02/2015			Bond Future	7.6907	104.6529	7.6758	104.6876	(0.194)	0.0000	0.0000	0
2014/05/09	R203	05/02/2015	8.34	Put	Bond Future	662.5000	0.6625	649.5900	0.6496	(1.949)	0	0	0
2014/05/09	R203	05/02/2015	8.35	Call	Bond Future	2,177.0700	2.1771	2,198.9500	2.1990	1.005	0	0	0
2014/05/09	R203	05/02/2015	8.36	Call	Bond Future	2,193.2200	2.1932	2,215.1900	2.2152	1.002	0	0	0
2014/05/09	R203	05/02/2015	8.34	Call	Bond Future	2,160.9700	2.1610	2,182.7600	2.1828	1.008	0	0	0
2014/05/09	R203	05/02/2015	8.36	Put	Bond Future	649.0400	0.6490	636.3100	0.6363	(1.961)	0	0	0
2014/05/09	R203	05/02/2015	7.69	Put	Bond Future	1,247.6100	1.2476	1,228.2500	1.2283	(1.552)	0	0	0
2014/05/09	R203	05/02/2015	8.35	Put	Bond Future	655.7400	0.6557	642.9200	0.6429	(1.955)	0	0	0
2014/05/09	R204	08/05/2014			Bond Future	7.5500	104.8543	7.5500	104.8543	0.000	0.0000	0.0000	0
2014/05/09	R204	07/08/2014			Bond Future	7.6193	102.5111	7.6127	102.5353	(0.086)	0.0000	0.0000	26,132
2014/05/09	R204	07/08/2014	7.44	Put	Bond Future	1,419.3800	1.4194	1,399.4200	1.3994	(1.406)	0	0	0
2014/05/09	R204	07/08/2014	7.46	Put	Bond Future	1,375.7600	1.3758	1,356.0300	1.3560	(1.434)	0	0	0
2014/05/09	R204	07/08/2014	7.45	Put	Bond Future	1,397.4600	1.3975	1,377.6200	1.3776	(1.420)	0	0	0
2014/05/09	R204	07/08/2014	7.46	Call	Bond Future	787.1400	0.7871	791.5700	0.7916	0.563	0	0	0
2014/05/09	R204	07/08/2014	7.78	Call	Bond Future	1,382.9100	1.3829	1,391.5800	1.3916	0.627	0	0	0
2014/05/09	R204	07/08/2014	7.44	Call	Bond Future	756.5500	0.7566	760.7500	0.7608	0.555	0	0	0
2014/05/09	R204	07/08/2014	7.78	Put	Bond Future	793.0300	0.7930	777.5400	0.7775	(1.953)	0	0	530
2014/05/09	R204	07/08/2014	7.45	Call	Bond Future	771.7400	0.7717	776.0600	0.7761	0.560	0	0	0
2014/05/09	R204	06/11/2014	7.99	Put	Bond Future	1,047.8300	1.0478	1,034.2400	1.0342	(1.297)	0	0	1,270
2014/05/09	R204	06/11/2014			Bond Future	7.7229	104.0729	7.7158	104.0976	(0.092)	0.0000	0.0000	0
2014/05/09	R204	06/11/2014	6.99	Put	Bond Future	3,087.3400	3.0873	3,065.5300	3.0655	(0.706)	0	0	0
2014/05/09	R204	06/11/2014	7.01	Put	Bond Future	3,032.6200	3.0326	3,010.9200	3.0109	(0.716)	0	0	0
2014/05/09	R204	06/11/2014	7.00	Put	Bond Future	3,059.6900	3.0597	3,037.9400	3.0379	(0.711)	0	0	0
2014/05/09	R204	06/11/2014	6.99	Call	Bond Future	492.1100	0.4921	495.0300	0.4950	0.593	0	0	0
2014/05/09	R204	06/11/2014	7.99	Call	Bond Future	1,973.9900	1.9740	1,985.1300	1.9851	0.564	0	0	0
2014/05/09	R204	06/11/2014	7.00	Call	Bond Future	500.4100	0.5004	503.3900	0.5034	0.596	0	0	0
2014/05/09	R204	06/11/2014	7.01	Call	Bond Future	509.2900	0.5093	512.3200	0.5123	0.595	0	0	0
2014/05/09	R204	05/02/2015			Bond Future	7.8222	101.6882	7.8146	101.7130	(0.096)	0.0000	0.0000	0
2014/05/09	R204	05/02/2015	8.25	Call	Bond Future	2,564.6700	2.5647	2,577.2500	2.5773	0.491	0	0	0
2014/05/09	R204	05/02/2015	8.26	Call	Bond Future	2,585.2500	2.5852	2,597.9000	2.5979	0.489	0	0	0
2014/05/09	R204	05/02/2015	8.24	Call	Bond Future	2,544.1800	2.5442	2,556.6900	2.5567	0.492	0	0	0
2014/05/09	R204	05/02/2015	8.26	Put	Bond Future	1,157.0300	1.1570	1,144.8700	1.1449	(1.051)	0	0	0
2014/05/09	R204	05/02/2015	8.25	Put	Bond Future	1,168.7900	1.1688	1,156.5600	1.1566	(1.046)	0	0	0
2014/05/09	R204	05/02/2015	8.24	Put	Bond Future	1,180.6500	1.1806	1,168.3500	1.1683	(1.042)	0	0	0
2014/05/09	R207	08/05/2014			Bond Future	7.7300	100.1761	7.7300	100.1761	0.000	0.0000	0.0000	0
2014/05/09	R207	07/08/2014	7.69	Call	Bond Future	1,083.4500	1.0834	1,109.8000	1.1098	2.432	0	0	0
2014/05/09	R207	07/08/2014	7.70	Put	Bond Future	1,492.9600	1.4930	1,446.7000	1.4467	(3.099)	0	0	0
2014/05/09	R207	07/08/2014			Bond Future	7.7906	98.1881	7.7736	98.2611	(0.218)	0.0000	0.0000	34,069
2014/05/09	R207	07/08/2014	7.70	Call	Bond Future	1,103.1400	1.1031	1,129.8700	1.1299	2.423	0	0	0
2014/05/09	R207	07/08/2014	7.71	Call	Bond Future	1,123.0600	1.1231	1,150.1600	1.1502	2.413	0	0	0
2014/05/09	R207	07/08/2014	7.69	Put	Bond Future	1,516.4300	1.5164	1,469.7900	1.4698	(3.076)	0	0	0
2014/05/09	R207	07/08/2014	7.71	Put	Bond Future	1,469.7400	1.4697	1,423.8500	1.4238	(3.122)	0	0	0
2014/05/09	R207	06/11/2014	7.36	Put	Bond Future	3,067.3700	3.0674	3,012.6900	3.0127	(1.783)	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
2014/05/09	R207	06/11/2014			Bond Future	7.8819	99.6843	7.8639	99.7586	(0.229)	0.0000	0.0000	0
2014/05/09	R207	06/11/2014	7.35	Put	Bond Future	3,096.1500	3.0962	3,041.2300	3.0412	(1.774)	0	0	0
2014/05/09	R207	06/11/2014	7.36	Call	Bond Future	888.7300	0.8887	908.3400	0.9083	2.207	0	0	0
2014/05/09	R207	06/11/2014	7.34	Call	Bond Future	861.7900	0.8618	880.9300	0.8809	2.221	0	0	0
2014/05/09	R207	06/11/2014	7.35	Call	Bond Future	875.1900	0.8752	894.5600	0.8946	2.213	0	0	0
2014/05/09	R207	06/11/2014	7.34	Put	Bond Future	3,125.0900	3.1251	3,069.9400	3.0699	(1.765)	0	0	0
2014/05/09	R207	05/02/2015	8.49	Put	Bond Future	1,340.3100	1.3403	1,310.6700	1.3107	(2.211)	0	0	0
2014/05/09	R207	05/02/2015			Bond Future	7.9701	97.6238	7.9511	97.6990	(0.239)	0.0000	0.0000	0
2014/05/09	R207	05/02/2015	8.51	Put	Bond Future	1,313.8000	1.3138	1,284.5700	1.2846	(2.225)	0	0	0
2014/05/09	R207	05/02/2015	8.50	Call	Bond Future	3,387.8100	3.3878	3,433.5500	3.4336	1.350	0	0	0
2014/05/09	R207	05/02/2015	8.51	Call	Bond Future	3,413.1400	3.4131	3,459.0900	3.4591	1.346	0	0	0
2014/05/09	R207	05/02/2015	8.49	Call	Bond Future	3,362.8700	3.3629	3,408.4100	3.4084	1.354	0	0	0
2014/05/09	R207	05/02/2015	8.50	Put	Bond Future	1,326.8500	1.3269	1,297.4100	1.2974	(2.219)	0	0	0
2014/05/09	R208	08/05/2014			Bond Future	7.8850	94.8404	7.8850	94.8404	0.000	0.0000	0.0000	0
2014/05/09	R208	07/08/2014	8.28	Call	Bond Future	2,522.6300	2.5226	2,607.2700	2.6073	3.355	0	0	0
2014/05/09	R208	07/08/2014			Bond Future	7.9225	96.4980	7.8953	96.6312	(0.343)	0.0000	0.0000	11,985
2014/05/09	R208	07/08/2014	7.80	Call	Bond Future	1,212.8900	1.2129	1,264.7600	1.2648	4.277	0	0	0
2014/05/09	R208	07/08/2014	7.79	Put	Bond Future	1,842.8800	1.8429	1,760.9000	1.7609	(4.448)	0	0	0
2014/05/09	R208	07/08/2014	7.81	Put	Bond Future	1,787.2400	1.7872	1,706.6200	1.7066	(4.511)	0	0	0
2014/05/09	R208	07/08/2014	7.80	Put	Bond Future	1,814.9200	1.8149	1,733.6200	1.7336	(4.480)	0	0	0
2014/05/09	R208	07/08/2014	7.81	Call	Bond Future	1,234.5400	1.2345	1,287.0900	1.2871	4.257	0	0	0
2014/05/09	R208	07/08/2014	8.28	Put	Bond Future	791.5800	0.7916	743.0500	0.7431	(6.131)	0	0	630
2014/05/09	R208	07/08/2014	7.79	Call	Bond Future	1,191.4800	1.1915	1,242.6700	1.2427	4.296	0	0	0
2014/05/09	R208	06/11/2014	7.46	Call	Bond Future	979.4100	0.9794	1,017.2400	1.0172	3.863	0	0	0
2014/05/09	R208	06/11/2014	7.44	Call	Bond Future	951.0100	0.9510	987.9800	0.9880	3.887	0	0	0
2014/05/09	R208	06/11/2014			Bond Future	8.0089	94.5694	7.9803	94.7047	(0.357)	0.0000	0.0000	0
2014/05/09	R208	06/11/2014	7.45	Call	Bond Future	965.1300	0.9651	1,002.5300	1.0025	3.875	0	0	0
2014/05/09	R208	06/11/2014	7.44	Put	Bond Future	3,692.7200	3.6927	3,594.3400	3.5943	(2.664)	0	0	0
2014/05/09	R208	06/11/2014	8.50	Put	Bond Future	1,112.0300	1.1120	1,064.4600	1.0645	(4.278)	0	0	1,520
2014/05/09	R208	06/11/2014	7.46	Put	Bond Future	3,623.0800	3.6231	3,525.5600	3.5256	(2.692)	0	0	0
2014/05/09	R208	06/11/2014	7.45	Put	Bond Future	3,657.8100	3.6578	3,559.8600	3.5599	(2.678)	0	0	0
2014/05/09	R208	06/11/2014	8.50	Call	Bond Future	3,402.7600	3.4028	3,490.5400	3.4905	2.580	0	0	0
2014/05/09	R208	05/02/2015	8.51	Call	Bond Future	3,596.8700	3.5969	3,679.4300	3.6794	2.295	0	0	0
2014/05/09	R208	05/02/2015			Bond Future	8.0906	96.0694	8.0607	96.2066	(0.370)	0.0000	0.0000	0
2014/05/09	R208	05/02/2015	8.49	Call	Bond Future	3,540.9500	3.5410	3,622.7700	3.6228	2.311	0	0	0
2014/05/09	R208	05/02/2015	8.51	Put	Bond Future	1,702.0000	1.7020	1,647.3300	1.6473	(3.212)	0	0	0
2014/05/09	R208	05/02/2015	8.50	Put	Bond Future	1,718.4600	1.7185	1,663.4200	1.6634	(3.203)	0	0	0
2014/05/09	R208	05/02/2015	8.49	Put	Bond Future	1,735.3700	1.7354	1,679.9600	1.6800	(3.193)	0	0	0
2014/05/09	R208	05/02/2015	8.50	Call	Bond Future	3,568.7000	3.5687	3,650.8900	3.6509	2.303	0	0	0
2014/05/09	R209	08/05/2014			Bond Future	8.7750	76.3414	8.7750	76.3414	0.000	0.0000	0.0000	0
2014/05/09	R209	07/08/2014	9.04	Put	Bond Future	1,720.8300	1.7208	1,720.0800	1.7201	(0.044)	0	0	0
2014/05/09	R209	07/08/2014			Bond Future	8.7961	77.8253	8.8005	77.7911	0.050	0.0000	0.0000	24,171
2014/05/09	R209	07/08/2014	9.06	Put	Bond Future	1,663.1500	1.6631	1,662.1900	1.6622	(0.058)	0	0	0
2014/05/09	R209	07/08/2014	9.05	Put	Bond Future	1,691.8000	1.6918	1,690.9400	1.6909	(0.051)	0	0	0
2014/05/09	R209	07/08/2014	9.05	Call	Bond Future	3,622.3900	3.6224	3,587.3300	3.5873	(0.968)	0	0	0
2014/05/09	R209	07/08/2014	9.06	Call	Bond Future	3,668.2000	3.6682	3,633.0400	3.6330	(0.959)	0	0	0

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2014/05/09	R209	07/08/2014	9.04	Call	Bond Future	3,576.8400	3.5768	3,541.8900	3.5419	(0.977)	0	0	0
2014/05/09	R209	06/11/2014	8.95	Call	Bond Future	3,967.2400	3.9672	3,938.2300	3.9382	(0.731)	0	0	2,050
2014/05/09	R209	06/11/2014			Bond Future	8.8601	75.8640	8.8646	75.8295	0.051	0.0000	0.0000	0
2014/05/09	R209	06/11/2014	9.05	Put	Bond Future	2,937.3500	2.9374	2,941.8600	2.9419	0.154	0	0	0
2014/05/09	R209	06/11/2014	9.58	Put	Bond Future	1,565.7000	1.5657	1,566.3900	1.5664	0.044	0	0	907
2014/05/09	R209	06/11/2014	10.00	Call	Bond Future	8,914.4500	8.9145	8,879.1800	8.8792	(0.396)	0	0	0
2014/05/09	R209	06/11/2014	8.99	Put	Bond Future	3,141.2500	3.1413	3,146.3700	3.1464	0.163	0	0	0
2014/05/09	R209	06/11/2014	9.01	Put	Bond Future	3,072.0200	3.0720	3,076.9300	3.0769	0.160	0	0	0
2014/05/09	R209	06/11/2014	10.05	Call	Bond Future	9,175.5000	9.1755	9,140.1400	9.1401	(0.385)	0	0	0
2014/05/09	R209	06/11/2014	8.95	Put	Bond Future	3,283.3700	3.2834	3,288.9000	3.2889	0.168	0	0	0
2014/05/09	R209	06/11/2014	9.95	Call	Bond Future	8,654.5700	8.6546	8,619.4100	8.6194	(0.406)	0	0	0
2014/05/09	R209	06/11/2014	9.00	Put	Bond Future	3,106.5900	3.1066	3,111.6000	3.1116	0.161	0	0	0
2014/05/09	R209	06/11/2014	10.05	Put	Bond Future	852.7100	0.8527	851.8900	0.8519	(0.096)	0	0	2,050
2014/05/09	R209	06/11/2014	8.99	Call	Bond Future	4,126.3200	4.1263	4,096.9000	4.0969	(0.713)	0	0	0
2014/05/09	R209	06/11/2014	9.05	Call	Bond Future	4,370.7000	4.3707	4,340.6700	4.3407	(0.687)	0	0	2,050
2014/05/09	R209	06/11/2014	9.58	Call	Bond Future	6,782.3100	6.7823	6,748.4600	6.7485	(0.499)	0	0	0
2014/05/09	R209	06/11/2014	10.00	Put	Bond Future	911.6200	0.9116	910.8900	0.9109	(0.080)	0	0	1,640
2014/05/09	R209	06/11/2014	9.00	Call	Bond Future	4,166.6600	4.1667	4,137.1300	4.1371	(0.709)	0	0	1,640
2014/05/09	R209	06/11/2014	9.01	Call	Bond Future	4,206.9800	4.2070	4,177.3500	4.1774	(0.704)	0	0	0
2014/05/09	R209	06/11/2014	9.95	Put	Bond Future	974.1400	0.9741	973.5200	0.9735	(0.064)	0	0	2,050
2014/05/09	R209	05/02/2015			Bond Future	8.9204	77.0675	8.9251	77.0322	0.052	0.0000	0.0000	0
2014/05/09	R209	05/02/2015	9.25	Call	Bond Future	5,735.9500	5.7360	5,706.3400	5.7063	(0.516)	0	0	0
2014/05/09	R209	05/02/2015	9.26	Call	Bond Future	5,777.9600	5.7780	5,748.2700	5.7483	(0.514)	0	0	0
2014/05/09	R209	05/02/2015	9.24	Call	Bond Future	5,694.5700	5.6946	5,665.0300	5.6650	(0.519)	0	0	0
2014/05/09	R209	05/02/2015	9.25	Put	Bond Future	3,303.0900	3.3031	3,308.8300	3.3088	0.174	0	0	0
2014/05/09	R209	05/02/2015	9.24	Put	Bond Future	3,333.7100	3.3337	3,339.5200	3.3395	0.174	0	0	0
2014/05/09	R209	05/02/2015	9.26	Put	Bond Future	3,273.2100	3.2732	3,278.8700	3.2789	0.173	0	0	0
2014/05/09	R210	08/05/2014			Bond Future	166.6969	166.6969	166.6969	166.6969	0.000	0.0000	0.0000	0
2014/05/09	R210	07/08/2014			Bond Future	169.0908	169.0908	169.1330	169.1330	0.025	0.0000	0.0000	618
2014/05/09	R210	07/08/2014	159.00	Call	Bond Future	10,090.7500	10.0908	10,132.9700	10.1330	0.418	0	0	0
2014/05/09	R210	07/08/2014	159.01	Call	Bond Future	10,080.7500	10.0808	10,122.9700	10.1230	0.419	0	0	0
2014/05/09	R210	07/08/2014	158.99	Call	Bond Future	10,100.7500	10.1008	10,142.9700	10.1430	0.418	0	0	0
2014/05/09	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R210	06/11/2014			Bond Future	169.6468	169.6468	169.6901	169.6901	0.026	0.0000	0.0000	0
2014/05/09	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R210	06/11/2014	169.00	Call	Bond Future	646.7900	0.6468	690.0700	0.6901	6.692	0	0	0
2014/05/09	R210	06/11/2014	169.01	Call	Bond Future	636.7900	0.6368	680.0700	0.6801	6.797	0	0	0
2014/05/09	R210	06/11/2014	168.99	Call	Bond Future	656.7900	0.6568	700.0700	0.7001	6.590	0	0	0
2014/05/09	R211	08/05/2014			Bond Future	128.1034	128.1034	128.1034	128.1034	0.000	0.0000	0.0000	0
2014/05/09	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R211	07/08/2014			Bond Future	128.5277	128.5277	128.6254	128.6254	0.076	0.0000	0.0000	390
2014/05/09	R211	07/08/2014	128.01	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
2014/05/09	R211	07/08/2014	128.00	Call	Bond Future	527.7500	0.5277	625.4000	0.6254	18.503	0	0	0
2014/05/09	R211	07/08/2014	128.01	Call	Bond Future	517.7500	0.5177	615.4000	0.6154	18.860	0	0	0
2014/05/09	R211	07/08/2014	127.99	Call	Bond Future	537.7500	0.5377	635.4000	0.6354	18.159	0	0	0
2014/05/09	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R211	06/11/2014	130.00	Call	Bond Future	501.1100	0.5011	600.4800	0.6005	19.830	0	0	0
2014/05/09	R211	06/11/2014	130.01	Call	Bond Future	491.1100	0.4911	590.4800	0.5905	20.234	0	0	0
2014/05/09	R211	06/11/2014			Bond Future	130.5011	130.5011	130.6005	130.6005	0.076	0.0000	0.0000	0
2014/05/09	R211	06/11/2014	129.99	Call	Bond Future	511.1100	0.5111	610.4800	0.6105	19.442	0	0	0
2014/05/09	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R212	08/05/2014			Bond Future	133.4963	133.4963	133.4963	133.4963	0.000	0.0000	0.0000	0
2014/05/09	R212	07/08/2014	128.99	Call	Bond Future	4,842.9200	4.8429	4,970.0800	4.9701	2.626	0	0	0
2014/05/09	R212	07/08/2014			Bond Future	133.8329	133.8329	133.9601	133.9601	0.095	0.0000	0.0000	21,797
2014/05/09	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R212	07/08/2014	129.00	Call	Bond Future	4,832.9200	4.8329	4,960.0800	4.9601	2.631	0	0	0
2014/05/09	R212	07/08/2014	129.01	Call	Bond Future	4,822.9200	4.8229	4,950.0800	4.9501	2.637	0	0	0
2014/05/09	R212	06/11/2014			Bond Future	135.8877	135.8877	136.0171	136.0171	0.095	0.0000	0.0000	0
2014/05/09	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R212	06/11/2014	135.00	Call	Bond Future	887.6900	0.8877	1,017.0700	1.0171	14.575	0	0	0
2014/05/09	R212	06/11/2014	135.01	Call	Bond Future	877.6900	0.8777	1,007.0700	1.0071	14.741	0	0	0
2014/05/09	R212	06/11/2014	134.99	Call	Bond Future	897.6900	0.8977	1,027.0700	1.0271	14.413	0	0	0
2014/05/09	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R213	08/05/2014			Bond Future	8.6700	86.7570	8.6700	86.7570	0.000	0.0000	0.0000	0
2014/05/09	R213	07/08/2014	8.86	Call	Bond Future	3,280.8000	3.2808	3,199.2800	3.1993	(2.485)	0	0	0
2014/05/09	R213	07/08/2014			Bond Future	8.6812	88.5099	8.6959	88.3961	0.169	0.0000	0.0000	24,405
2014/05/09	R213	07/08/2014	8.84	Call	Bond Future	3,193.3500	3.1933	3,112.8200	3.1128	(2.522)	0	0	0
2014/05/09	R213	07/08/2014	8.85	Call	Bond Future	3,236.9200	3.2369	3,155.8900	3.1559	(2.503)	0	0	0
2014/05/09	R213	07/08/2014	8.84	Put	Bond Future	1,972.8600	1.9729	2,006.1500	2.0062	1.687	0	0	0
2014/05/09	R213	07/08/2014	8.86	Put	Bond Future	1,908.3800	1.9084	1,940.6800	1.9407	1.693	0	0	0
2014/05/09	R213	07/08/2014	8.85	Put	Bond Future	1,940.4200	1.9404	1,973.2100	1.9732	1.690	0	0	0
2014/05/09	R213	06/11/2014	8.84	Call	Bond Future	3,949.5800	3.9496	3,876.4700	3.8765	(1.851)	0	0	0
2014/05/09	R213	06/11/2014	8.85	Put	Bond Future	3,238.1200	3.2381	3,280.0000	3.2800	1.293	0	0	0
2014/05/09	R213	06/11/2014			Bond Future	8.7512	86.3167	8.7663	86.2013	0.172	0.0000	0.0000	0
2014/05/09	R213	06/11/2014	8.85	Call	Bond Future	3,989.3900	3.9894	3,915.9000	3.9159	(1.842)	0	0	0
2014/05/09	R213	06/11/2014	8.86	Call	Bond Future	4,029.4000	4.0294	3,955.5400	3.9555	(1.833)	0	0	0
2014/05/09	R213	06/11/2014	8.84	Put	Bond Future	3,273.9200	3.2739	3,316.1800	3.3162	1.291	0	0	0
2014/05/09	R213	06/11/2014	8.86	Put	Bond Future	3,202.6100	3.2026	3,244.1200	3.2441	1.296	0	0	0
2014/05/09	R213	05/02/2015	9.26	Put	Bond Future	2,988.1400	2.9881	3,022.9700	3.0230	1.166	0	0	0
2014/05/09	R213	05/02/2015			Bond Future	8.8185	87.6857	8.8341	87.5682	0.177	0.0000	0.0000	0
2014/05/09	R213	05/02/2015	9.25	Put	Bond Future	3,015.7700	3.0158	3,050.8800	3.0509	1.164	0	0	0
2014/05/09	R213	05/02/2015	9.24	Put	Bond Future	3,043.9000	3.0439	3,079.2800	3.0793	1.162	0	0	0
2014/05/09	R213	05/02/2015	9.25	Call	Bond Future	6,182.5600	6.1826	6,100.2000	6.1002	(1.332)	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
2014/05/09	R213	05/02/2015	9.26	Call	Bond Future	6,226.2800		6.2263	6,143.6400	6.1436	(1.327)	0	0	0
2014/05/09	R213	05/02/2015	9.24	Call	Bond Future	6,139.2500		6.1392	6,057.1600	6.0572	(1.337)	0	0	0
2014/05/09	R214	08/05/2014			Bond Future	8.8650		77.2220	8.8650	77.2220	0.000	0.0000	0.0000	0
2014/05/09	R214	07/08/2014	9.54	Put	Bond Future	841.0700		0.8411	837.7100	0.8377	(0.399)	0	0	0
2014/05/09	R214	07/08/2014			Bond Future	8.8745		78.8189	8.8789	78.7831	0.050	0.0000	0.0000	5,228
2014/05/09	R214	07/08/2014	9.56	Put	Bond Future	809.3600		0.8094	805.9600	0.8060	(0.420)	0	0	0
2014/05/09	R214	07/08/2014	9.55	Put	Bond Future	825.0800		0.8251	821.7000	0.8217	(0.410)	0	0	0
2014/05/09	R214	07/08/2014	9.56	Call	Bond Future	6,047.5600		6.0476	6,008.3300	6.0083	(0.649)	0	0	0
2014/05/09	R214	07/08/2014	9.54	Call	Bond Future	5,935.1000		5.9351	5,895.9100	5.8959	(0.660)	0	0	0
2014/05/09	R214	07/08/2014	9.55	Call	Bond Future	5,991.2600		5.9913	5,952.0500	5.9521	(0.654)	0	0	0
2014/05/09	R214	06/11/2014	9.64	Call	Bond Future	7,006.1200		7.0061	6,970.6500	6.9707	(0.506)	0	0	0
2014/05/09	R214	06/11/2014			Bond Future	8.9384		76.7310	8.9429	76.6947	0.051	0.0000	0.0000	0
2014/05/09	R214	06/11/2014	9.65	Call	Bond Future	7,056.4800		7.0565	7,020.9500	7.0210	(0.504)	0	0	0
2014/05/09	R214	06/11/2014	9.66	Call	Bond Future	7,106.7600		7.1068	7,071.1800	7.0712	(0.501)	0	0	0
2014/05/09	R214	06/11/2014	9.64	Put	Bond Future	1,715.0900		1.7151	1,715.8900	1.7159	0.047	0	0	0
2014/05/09	R214	06/11/2014	9.66	Put	Bond Future	1,674.0600		1.6741	1,674.7500	1.6747	0.041	0	0	0
2014/05/09	R214	06/11/2014	9.65	Put	Bond Future	1,694.5600		1.6946	1,695.3000	1.6953	0.044	0	0	0
2014/05/09	R214	05/02/2015	9.50	Call	Bond Future	6,816.9400		6.8169	6,784.5600	6.7846	(0.475)	0	0	0
2014/05/09	R214	05/02/2015			Bond Future	8.9998		77.9480	9.0045	77.9110	0.052	0.0000	0.0000	0
2014/05/09	R214	05/02/2015	9.51	Call	Bond Future	6,862.0800		6.8621	6,829.6400	6.8296	(0.473)	0	0	0
2014/05/09	R214	05/02/2015	9.49	Call	Bond Future	6,771.8900		6.7719	6,739.5900	6.7396	(0.477)	0	0	0
2014/05/09	R214	05/02/2015	9.50	Put	Bond Future	3,024.4100		3.0244	3,029.0500	3.0290	0.153	0	0	0
2014/05/09	R214	05/02/2015	9.49	Put	Bond Future	3,052.0300		3.0520	3,056.7500	3.0568	0.155	0	0	0
2014/05/09	R214	05/02/2015	9.51	Put	Bond Future	2,997.0000		2.9970	3,001.5800	3.0016	0.153	0	0	0
2014/05/09	R248	08/05/2014			Bond Future	8.9350		99.7739	8.9350	99.7739	0.000	0.0000	0.0000	0
2014/05/09	R248	07/08/2014			Bond Future	8.9570		101.7256	8.9665	101.6266	0.107	0.0000	0.0000	14,129
2014/05/09	R248	07/08/2014	9.65	Call	Bond Future	6,743.4800		6.7435	6,644.5400	6.6445	(1.467)	0	0	0
2014/05/09	R248	07/08/2014	9.64	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R248	07/08/2014	9.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R248	07/08/2014	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R248	07/08/2014	9.66	Call	Bond Future	6,834.6600		6.8347	6,735.7200	6.7357	(1.448)	0	0	0
2014/05/09	R248	07/08/2014	9.64	Call	Bond Future	6,652.1400		6.6521	6,553.2000	6.5532	(1.487)	0	0	0
2014/05/09	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R248	06/11/2014			Bond Future	9.0233		98.8483	9.0331	98.7481	0.109	0.0000	0.0000	0
2014/05/09	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R248	06/11/2014	9.72	Call	Bond Future	6,689.1000		6.6891	6,588.9300	6.5889	(1.498)	0	0	0
2014/05/09	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R248	06/11/2014	9.73	Call	Bond Future	6,779.0700		6.7791	6,678.9000	6.6789	(1.478)	0	0	0
2014/05/09	R248	06/11/2014	9.74	Call	Bond Future	6,868.8800		6.8689	6,768.7100	6.7687	(1.458)	0	0	0
2014/05/09	R248	05/02/2015			Bond Future	9.0873		100.4161	9.0974	100.3141	0.111	0.0000	0.0000	0
2014/05/09	R248	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R248	05/02/2015	9.50	Call	Bond Future	4,012.6300		4.0126	3,910.6400	3.9106	(2.542)	0	0	0
2014/05/09	R248	05/02/2015	9.51	Call	Bond Future	4,106.1500		4.1062	4,004.1600	4.0042	(2.484)	0	0	0
2014/05/09	R248	05/02/2015	9.49	Call	Bond Future	3,918.9300		3.9189	3,816.9400	3.8169	(2.602)	0	0	0
2014/05/09	R248	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/09	R248	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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Total												371380
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