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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/04/2014 TO 17/04/2014

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
2014/04/17	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/17	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	2025	08/05/2014			Bond Future	114.5709	114.5709	114.5836	114.5836	0.011	0.0000	0.0000	0
2014/04/17	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2025	08/05/2014	111.01	Call	Bond Future	3,560.8900	3.5609	3,573.6400	3.5736	0.358	0	0	0
2014/04/17	2025	08/05/2014	110.99	Call	Bond Future	3,580.8900	3.5809	3,593.6400	3.5936	0.356	0	0	0
2014/04/17	2025	08/05/2014	111.00	Call	Bond Future	3,570.8900	3.5709	3,583.6400	3.5836	0.357	0	0	0
2014/04/17	2025	07/08/2014	109.01	Call	Bond Future	6,104.9200	6.1049	6,116.6300	6.1166	0.192	0	0	0
2014/04/17	2025	07/08/2014			Bond Future	115.1149	115.1149	115.1266	115.1266	0.010	0.0000	0.0000	0
2014/04/17	2025	07/08/2014	108.99	Call	Bond Future	6,124.9200	6.1249	6,136.6300	6.1366	0.191	0	0	0
2014/04/17	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2025	07/08/2014	109.00	Call	Bond Future	6,114.9200	6.1149	6,126.6300	6.1266	0.191	0	0	0
2014/04/17	2030	08/05/2014			Bond Future	8.9919	93.9697	8.8851	94.8116	(1.188)	0.0000	0.0000	4,431
2014/04/17	2030	08/05/2014	9.00	Call	Bond Future	63.4700	0.0635	905.3500	0.9053	1326.422	0	0	0
2014/04/17	2030	08/05/2014	8.99	Put	Bond Future	14.8000	0.0148	0.0000	0.0000	(100.000)	0	0	0
2014/04/17	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2030	08/05/2014	9.01	Call	Bond Future	141.6500	0.1416	983.5300	0.9835	594.338	0	0	0
2014/04/17	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	827.0800	0.8271	100.000	0	0	0
2014/04/17	2030	07/08/2014	8.99	Put	Bond Future	748.2600	0.7483	0.0000	0.0000	(100.000)	0	0	0
2014/04/17	2030	07/08/2014			Bond Future	9.0868	91.3210	8.9765	92.1740	(1.213)	0.0000	0.0000	0
2014/04/17	2030	07/08/2014	9.01	Put	Bond Future	592.9100	0.5929	0.0000	0.0000	(100.000)	0	0	0
2014/04/17	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	104.7700	0.1048	100.000	0	0	0
2014/04/17	2030	07/08/2014	9.00	Put	Bond Future	670.5400	0.6705	0.0000	0.0000	(100.000)	0	0	0
2014/04/17	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	182.4900	0.1825	100.000	0	0	0
2014/04/17	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	260.1200	0.2601	100.000	0	0	0
2014/04/17	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2030	06/11/2014			Bond Future	9.1705	92.7140	9.0566	93.5804	(1.241)	0.0000	0.0000	0
2014/04/17	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2030	06/11/2014	8.99	Put	Bond Future	1,379.2700	1.3793	512.8500	0.5128	(62.817)	0	0	0
2014/04/17	2030	06/11/2014	9.01	Put	Bond Future	1,224.9400	1.2249	358.5200	0.3585	(70.732)	0	0	0
2014/04/17	2030	06/11/2014	9.00	Put	Bond Future	1,302.0600	1.3021	435.6400	0.4356	(66.542)	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
2014/04/17	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2037	08/05/2014			Bond Future	9.1654	96.0592	9.0487	97.1203	(1.274)	0.0000	0.0000	5,914
2014/04/17	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2037	08/05/2014	9.38	Call	Bond Future	1,900.6700	1.9007	2,961.8300	2.9618	55.831	0	0	0
2014/04/17	2037	08/05/2014	9.39	Call	Bond Future	1,987.7300	1.9877	3,048.8900	3.0489	53.386	0	0	0
2014/04/17	2037	08/05/2014	9.37	Call	Bond Future	1,813.4700	1.8135	2,874.6300	2.8746	58.515	0	0	0
2014/04/17	2037	07/08/2014	9.06	Put	Bond Future	1,744.5200	1.7445	669.1100	0.6691	(61.645)	0	0	0
2014/04/17	2037	07/08/2014			Bond Future	9.2541	93.1902	9.1338	94.2656	(1.300)	0.0000	0.0000	3,280
2014/04/17	2037	07/08/2014	9.05	Put	Bond Future	1,835.8200	1.8358	760.4100	0.7604	(58.579)	0	0	0
2014/04/17	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2037	07/08/2014	9.04	Put	Bond Future	1,927.2600	1.9273	851.8500	0.8519	(55.800)	0	0	0
2014/04/17	2037	06/11/2014	9.69	Call	Bond Future	3,038.7100	3.0387	4,131.1500	4.1312	35.951	0	0	0
2014/04/17	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2037	06/11/2014			Bond Future	9.3323	94.4946	9.2083	95.5870	(1.329)	0.0000	0.0000	0
2014/04/17	2037	06/11/2014	9.70	Call	Bond Future	3,121.3300	3.1213	4,213.7700	4.2138	34.999	0	0	0
2014/04/17	2037	06/11/2014	9.71	Call	Bond Future	3,203.8300	3.2038	4,296.2700	4.2963	34.098	0	0	0
2014/04/17	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2038	08/05/2014			Bond Future	116.7590	116.7590	116.7732	116.7732	0.012	0.0000	0.0000	334
2014/04/17	2038	08/05/2014	109.00	Call	Bond Future	7,759.0200	7.7590	7,773.1900	7.7732	0.183	0	0	0
2014/04/17	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2038	08/05/2014	109.01	Call	Bond Future	7,749.0200	7.7490	7,763.1900	7.7632	0.183	0	0	0
2014/04/17	2038	08/05/2014	108.99	Call	Bond Future	7,769.0200	7.7690	7,783.1900	7.7832	0.182	0	0	0
2014/04/17	2038	07/08/2014			Bond Future	117.1943	117.1943	117.2071	117.2071	0.011	0.0000	0.0000	0
2014/04/17	2038	07/08/2014	106.00	Call	Bond Future	11,194.2900	11.1943	11,207.1400	11.2071	0.115	0	0	0
2014/04/17	2038	07/08/2014	106.01	Call	Bond Future	11,184.2900	11.1843	11,197.1400	11.1971	0.115	0	0	0
2014/04/17	2038	07/08/2014	105.99	Call	Bond Future	11,204.2900	11.2043	11,217.1400	11.2171	0.115	0	0	0
2014/04/17	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2046	08/05/2014			Bond Future	114.4677	114.4677	114.4820	114.4820	0.013	0.0000	0.0000	5,218
2014/04/17	2046	08/05/2014	104.35	Call	Bond Future	10,117.7000	10.1177	10,132.0500	10.1321	0.142	0	0	0
2014/04/17	2046	08/05/2014	104.36	Call	Bond Future	10,107.7000	10.1077	10,122.0500	10.1221	0.142	0	0	0
2014/04/17	2046	08/05/2014	104.34	Call	Bond Future	10,127.7000	10.1277	10,142.0500	10.1421	0.142	0	0	0
2014/04/17	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2046	07/08/2014			Bond Future	116.1373	116.1373	116.1503	116.1503	0.011	0.0000	0.0000	0
2014/04/17	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2046	07/08/2014	104.44	Call	Bond Future	11,697.2800	11.6973	11,710.3500	11.7104	0.112	0	0	0

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2014/04/17	2046	07/08/2014	104.45	Call	Bond Future	11,687.2800	11.6873	11,700.3500	11.7004	0.112	0	0	0
2014/04/17	2046	07/08/2014	104.43	Call	Bond Future	11,707.2800	11.7073	11,720.3500	11.7204	0.112	0	0	0
2014/04/17	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2046	06/11/2014	104.45	Call	Bond Future	12,129.4700	12.1295	12,143.1000	12.1431	0.112	0	0	0
2014/04/17	2046	06/11/2014			Bond Future	116.5795	116.5795	116.5931	116.5931	0.012	0.0000	0.0000	0
2014/04/17	2046	06/11/2014	104.43	Call	Bond Future	12,149.4700	12.1495	12,163.1000	12.1631	0.112	0	0	0
2014/04/17	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2046	06/11/2014	104.44	Call	Bond Future	12,139.4700	12.1395	12,153.1000	12.1531	0.112	0	0	0
2014/04/17	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2050	08/05/2014			Bond Future	124.0901	124.0901	124.1056	124.1056	0.012	0.0000	0.0000	1,300
2014/04/17	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2050	08/05/2014	114.99	Call	Bond Future	9,100.1300	9.1001	9,115.6400	9.1156	0.170	0	0	0
2014/04/17	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2050	08/05/2014	115.00	Call	Bond Future	9,090.1300	9.0901	9,105.6400	9.1056	0.171	0	0	0
2014/04/17	2050	08/05/2014	115.01	Call	Bond Future	9,080.1300	9.0801	9,095.6400	9.0956	0.171	0	0	0
2014/04/17	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2050	07/08/2014			Bond Future	124.4923	124.4923	124.5066	124.5066	0.011	0.0000	0.0000	0
2014/04/17	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	2050	07/08/2014	112.00	Call	Bond Future	12,492.2700	12.4923	12,506.5700	12.5066	0.114	0	0	0
2014/04/17	2050	07/08/2014	112.01	Call	Bond Future	12,482.2700	12.4823	12,496.5700	12.4966	0.115	0	0	0
2014/04/17	2050	07/08/2014	111.99	Call	Bond Future	12,502.2700	12.5023	12,516.5700	12.5166	0.114	0	0	0
2014/04/17	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	AL12	08/05/2014			Index Future	481.1410	481.1410	485.7590	485.7590	0.960	0.0000	0.0000	0
2014/04/17	AL12	07/08/2014			Index Future	488.1030	488.1030	492.7820	492.7820	0.959	0.0000	0.0000	0
2014/04/17	AL12	06/11/2014			Index Future	495.5450	495.5450	500.2980	500.2980	0.959	0.0000	0.0000	0
2014/04/17	AL37	08/05/2014			Index Future	412.8950	412.8950	414.3120	414.3120	0.343	0.0000	0.0000	0
2014/04/17	AL37	07/08/2014			Index Future	418.8700	418.8700	420.3020	420.3020	0.342	0.0000	0.0000	0
2014/04/17	AL7T	08/05/2014			Index Future	485.4520	485.4520	488.0900	488.0900	0.543	0.0000	0.0000	1
2014/04/17	AL7T	07/08/2014			Index Future	492.4770	492.4770	495.1460	495.1460	0.542	0.0000	0.0000	0

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2014/04/17	ALBI	08/05/2014			Index Future	441.1760	441.1760	443.8770	443.8770	0.612	0.0000	0.0000	685
2014/04/17	ALBI	07/08/2014			Index Future	447.5600	447.5600	450.2940	450.2940	0.611	0.0000	0.0000	0
2014/04/17	ALBI	06/11/2014			Index Future	454.3840	454.3840	457.1610	457.1610	0.611	0.0000	0.0000	0
2014/04/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/04/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/17	EL28	08/05/2014	114.01	Call	Bond Future	5,974.3800	5.9744	5,988.9600	5.9890	0.244	0	0	0
2014/04/17	EL28	08/05/2014			Bond Future	119.9844	119.9844	119.9990	119.9990	0.012	0.0000	0.0000	0
2014/04/17	EL28	08/05/2014	113.99	Call	Bond Future	5,994.3800	5.9944	6,008.9600	6.0090	0.243	0	0	0
2014/04/17	EL28	08/05/2014	114.00	Call	Bond Future	5,984.3800	5.9844	5,998.9600	5.9990	0.244	0	0	0
2014/04/17	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	EL28	07/08/2014	114.00	Call	Bond Future	7,734.4200	7.7344	7,747.6200	7.7476	0.171	0	0	0
2014/04/17	EL28	07/08/2014			Bond Future	121.7344	121.7344	121.7476	121.7476	0.011	0.0000	0.0000	0
2014/04/17	EL28	07/08/2014	114.01	Call	Bond Future	7,724.4200	7.7244	7,737.6200	7.7376	0.171	0	0	0
2014/04/17	EL28	07/08/2014	113.99	Call	Bond Future	7,744.4200	7.7444	7,757.6200	7.7576	0.170	0	0	0
2014/04/17	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	ES33	08/05/2014	9.55	Put	Bond Future	1,622.7300	1.6227	762.4000	0.7624	(53.017)	0	0	0
2014/04/17	ES33	08/05/2014			Bond Future	9.7690	81.6282	9.6521	82.4885	(1.197)	0.0000	0.0000	6,220
2014/04/17	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	ES33	08/05/2014	9.54	Put	Bond Future	1,698.0200	1.6980	837.6900	0.8377	(50.667)	0	0	0
2014/04/17	ES33	08/05/2014	9.56	Put	Bond Future	1,547.5400	1.5475	687.2100	0.6872	(55.593)	0	0	0
2014/04/17	ES33	07/08/2014			Bond Future	9.8754	82.7002	9.7547	83.5722	(1.222)	0.0000	0.0000	0
2014/04/17	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	ES33	07/08/2014	10.14	Call	Bond Future	1,862.2300	1.8622	2,734.2300	2.7342	46.826	0	0	0
2014/04/17	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	ES33	07/08/2014	10.15	Call	Bond Future	1,931.2700	1.9313	2,803.2700	2.8033	45.152	0	0	0
2014/04/17	ES33	07/08/2014	10.16	Call	Bond Future	2,000.2200	2.0002	2,872.2200	2.8722	43.595	0	0	0
2014/04/17	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	ES33	06/11/2014			Bond Future	9.9789	80.1777	9.8542	81.0633	(1.249)	0.0000	0.0000	0
2014/04/17	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	ES33	06/11/2014	10.29	Call	Bond Future	2,145.5400	2.1455	3,031.1700	3.0312	41.278	0	0	0
2014/04/17	ES33	06/11/2014	10.30	Call	Bond Future	2,213.0000	2.2130	3,098.6300	3.0986	40.019	0	0	0
2014/04/17	ES33	06/11/2014	10.31	Call	Bond Future	2,280.3600	2.2804	3,165.9900	3.1660	38.837	0	0	0
2014/04/17	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	6,520.0000	0.6520	100.000	0	0	0
2014/04/17	GOVI	08/05/2014			GOVI	440.1420	440.1420	442.6520	442.6520	0.570	0.0000	0.0000	317
2014/04/17	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	6,420.0000	0.6420	100.000	0	0	0
2014/04/17	GOVI	08/05/2014	441.99	Put	GOVI	18,480.0000	1.8480	0.0000	0.0000	(100.000)	0	0	0

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2014/04/17	GOVI	08/05/2014	442.01	Put	GOVI	18,680.0000	1.8680	0.0000	0.0000	(100.000)	0	0	0
2014/04/17	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	6,620.0000	0.6620	100.000	0	0	0
2014/04/17	GOVI	08/05/2014	442.00	Put	GOVI	18,580.0000	1.8580	0.0000	0.0000	(100.000)	0	0	0
2014/04/17	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	GOVI	07/08/2014			GOVI	446.5100	446.5100	449.0510	449.0510	0.569	0.0000	0.0000	220
2014/04/17	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	GOVI	07/08/2014	459.99	Put	GOVI	134,800.0000	13.4800	109,390.0000	10.9390	(18.850)	0	0	0
2014/04/17	GOVI	07/08/2014	460.01	Put	GOVI	135,000.0000	13.5000	109,590.0000	10.9590	(18.822)	0	0	0
2014/04/17	GOVI	07/08/2014	460.00	Put	GOVI	134,900.0000	13.4900	109,490.0000	10.9490	(18.836)	0	0	0
2014/04/17	GOVI	06/11/2014	449.01	Call	GOVI	43,080.0000	4.3080	68,900.0000	6.8900	59.935	0	0	0
2014/04/17	GOVI	06/11/2014			GOVI	453.3180	453.3180	455.9000	455.9000	0.570	0.0000	0.0000	0
2014/04/17	GOVI	06/11/2014	448.99	Call	GOVI	43,280.0000	4.3280	69,100.0000	6.9100	59.658	0	0	0
2014/04/17	GOVI	06/11/2014	449.00	Call	GOVI	43,180.0000	4.3180	69,000.0000	6.9000	59.796	0	0	0
2014/04/17	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/04/17	ICAA	08/05/2014			Can-Do Interest Rate	140.1134	140.1134	140.0570	140.0570	(0.040)	0.0000	0.0000	635
2014/04/17	IGOV	08/05/2014			Index Future	209.1130	209.1130	208.9660	208.9660	(0.070)	0.0000	0.0000	1,266
2014/04/17	IGOV	07/08/2014			Index Future	212.1650	212.1650	212.0130	212.0130	(0.072)	0.0000	0.0000	90
2014/04/17	IGOV	06/11/2014			Index Future	215.4250	215.4250	215.2720	215.2720	(0.071)	0.0000	0.0000	0
2014/04/17	ILBI	08/05/2014			Index Future	567.1430	567.1430	566.7480	566.7480	(0.070)	0.0000	0.0000	0
2014/04/17	ILBI	07/08/2014			Index Future	575.3030	575.3030	574.9000	574.9000	(0.070)	0.0000	0.0000	210
2014/04/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/04/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/04/17	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/04/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/04/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/04/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/04/17	JBAF	21/05/2014			Jibar Tradeable Future	5.8300	94.1700	5.8000	94.2000	(0.515)	0.0000	0.0000	2,000
2014/04/17	JBAF	18/06/2014			Jibar Tradeable Future	6.0100	93.9900	5.9900	94.0100	(0.333)	0.0000	0.0000	2,000
2014/04/17	JBAF	16/07/2014			Jibar Tradeable Future	6.0700	93.9300	6.0700	93.9300	0.000	0.0000	0.0000	800
2014/04/17	JBAF	20/08/2014			Jibar Tradeable Future	6.2700	93.7300	6.2700	93.7300	0.000	0.0000	0.0000	0
2014/04/17	JBAF	17/09/2014			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	1,000
2014/04/17	JBAF	15/10/2014			Jibar Tradeable Future	6.4300	6.4300	6.5100	93.4900	1.244	0.0000	0.0000	0

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2014/04/17	JBAF	17/12/2014			Jibar Tradeable Future	6.7500	93.2500	6.7400	93.2600	(0.148)	0.0000	0.0000	0
2014/04/17	JBAF	18/03/2015			Jibar Tradeable Future	7.0000	93.0000	6.9900	93.0100	(0.143)	0.0000	0.0000	2,850
2014/04/17	JBAF	17/06/2015			Jibar Tradeable Future	7.2600	92.7400	7.2200	92.7800	(0.551)	0.0000	0.0000	5,000
2014/04/17	JBAF	16/09/2015			Jibar Tradeable Future	7.4700	92.5300	7.4300	92.5700	(0.535)	0.0000	0.0000	0
2014/04/17	JBAF	15/12/2015			Jibar Tradeable Future	7.6600	92.3400	7.6200	92.3800	(0.522)	0.0000	0.0000	0
2014/04/17	JBAF	16/03/2016			Jibar Tradeable Future	7.8400	92.1600	7.7900	92.2100	(0.638)	0.0000	0.0000	0
2014/04/17	R023	08/05/2014			Bond Future	8.3076	98.1069	8.2258	98.6012	(0.985)	0.0000	0.0000	12,895
2014/04/17	R023	08/05/2014	7.60	Call	Bond Future	23.3700	0.0234	36.3300	0.0363	55.456	0	0	0
2014/04/17	R023	08/05/2014	7.61	Call	Bond Future	25.1600	0.0252	39.0100	0.0390	55.048	0	0	0
2014/04/17	R023	08/05/2014	7.59	Put	Bond Future	4,469.4300	4.4694	3,987.3000	3.9873	(10.787)	0	0	0
2014/04/17	R023	08/05/2014	7.61	Put	Bond Future	4,345.4500	4.3455	3,865.0400	3.8650	(11.055)	0	0	0
2014/04/17	R023	08/05/2014	7.60	Put	Bond Future	4,407.3600	4.4074	3,926.0600	3.9261	(10.920)	0	0	0
2014/04/17	R023	08/05/2014	7.59	Call	Bond Future	21.6900	0.0217	33.8200	0.0338	55.924	0	0	0
2014/04/17	R023	07/08/2014	8.51	Call	Bond Future	2,510.5900	2.5106	2,788.0300	2.7880	11.051	0	0	0
2014/04/17	R023	07/08/2014			Bond Future	8.4055	99.4143	8.3205	99.9151	(1.012)	0.0000	0.0000	0
2014/04/17	R023	07/08/2014	8.49	Call	Bond Future	2,447.4300	2.4474	2,720.6600	2.7207	11.164	0	0	0
2014/04/17	R023	07/08/2014	8.50	Call	Bond Future	2,478.7900	2.4788	2,754.1200	2.7541	11.107	0	0	0
2014/04/17	R023	07/08/2014	8.49	Put	Bond Future	1,953.3100	1.9533	1,725.7400	1.7257	(11.650)	0	0	0
2014/04/17	R023	07/08/2014	8.51	Put	Bond Future	1,899.9700	1.9000	1,676.6100	1.6766	(11.756)	0	0	0
2014/04/17	R023	07/08/2014	8.50	Put	Bond Future	1,926.4000	1.9264	1,700.9300	1.7009	(11.704)	0	0	0
2014/04/17	R023	06/11/2014			Bond Future	8.4997	97.0101	8.4109	97.5190	(1.045)	0.0000	0.0000	0
2014/04/17	R023	06/11/2014	8.59	Put	Bond Future	2,686.8800	2.6869	2,454.0700	2.4541	(8.665)	0	0	0
2014/04/17	R023	06/11/2014	8.61	Put	Bond Future	2,634.2700	2.6343	2,404.5700	2.4046	(8.720)	0	0	0
2014/04/17	R023	06/11/2014	8.59	Call	Bond Future	3,201.1900	3.2012	3,477.2600	3.4773	8.624	0	0	0
2014/04/17	R023	06/11/2014	8.60	Put	Bond Future	2,660.4800	2.6605	2,429.2200	2.4292	(8.692)	0	0	0
2014/04/17	R023	06/11/2014	8.60	Call	Bond Future	3,231.5000	3.2315	3,509.1200	3.5091	8.591	0	0	0
2014/04/17	R023	06/11/2014	8.61	Call	Bond Future	3,261.9600	3.2620	3,541.1400	3.5411	8.559	0	0	0
2014/04/17	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R157	08/05/2014			Bond Future	6.8349	110.5360	6.7490	110.6509	(1.256)	0.0000	0.0000	19,628
2014/04/17	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R157	08/05/2014	5.20	Put	Bond Future	2,217.8000	2.2178	2,102.9400	2.1029	(5.179)	0	0	0
2014/04/17	R157	08/05/2014	5.19	Put	Bond Future	2,231.5600	2.2316	2,116.7000	2.1167	(5.147)	0	0	0
2014/04/17	R157	08/05/2014	5.21	Put	Bond Future	2,204.0400	2.2040	2,089.1800	2.0892	(5.211)	0	0	0
2014/04/17	R157	07/08/2014	6.76	Put	Bond Future	528.5800	0.5286	454.7500	0.4548	(13.968)	0	0	0
2014/04/17	R157	07/08/2014			Bond Future	7.0680	112.1344	6.9622	112.2497	(1.498)	0.0000	0.0000	12,800
2014/04/17	R157	07/08/2014	6.75	Put	Bond Future	535.5600	0.5356	461.1500	0.4612	(13.894)	0	0	0
2014/04/17	R157	07/08/2014	6.74	Call	Bond Future	185.3100	0.1853	225.5500	0.2255	21.715	0	0	0
2014/04/17	R157	07/08/2014	6.75	Call	Bond Future	188.9800	0.1890	229.7800	0.2298	21.590	0	0	0
2014/04/17	R157	07/08/2014	6.76	Call	Bond Future	192.9200	0.1929	234.3000	0.2343	21.449	0	0	0
2014/04/17	R157	07/08/2014	6.74	Put	Bond Future	542.8100	0.5428	467.8400	0.4678	(13.811)	0	0	0
2014/04/17	R157	06/11/2014	6.19	Put	Bond Future	1,056.9800	1.0570	958.1400	0.9581	(9.351)	0	0	0
2014/04/17	R157	06/11/2014			Bond Future	7.3572	107.0305	7.2172	107.1479	(1.903)	0.0000	0.0000	0
2014/04/17	R157	06/11/2014	6.21	Put	Bond Future	1,042.4900	1.0425	944.1700	0.9442	(9.431)	0	0	0
2014/04/17	R157	06/11/2014	6.20	Put	Bond Future	1,049.7200	1.0497	951.1400	0.9511	(9.391)	0	0	0
2014/04/17	R157	06/11/2014	6.21	Call	Bond Future	73.9900	0.0740	93.1100	0.0931	25.841	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
2014/04/17	R157	06/11/2014	6.19	Call	Bond Future	71.4700	0.0715	90.0700	0.0901	26.025	0	0	0
2014/04/17	R157	06/11/2014	6.20	Call	Bond Future	72.7200	0.0727	91.5800	0.0916	25.935	0	0	0
2014/04/17	R186	08/05/2014	8.40	Call	Bond Future	964.5300	0.9645	1,345.1700	1.3452	39.464	0	0	1,000
2014/04/17	R186	08/05/2014	7.50	Put	Bond Future	8,748.5900	8.7486	7,884.8500	7.8849	(9.873)	0	0	0
2014/04/17	R186	08/05/2014	8.25	Put	Bond Future	2,511.1900	2.5112	1,894.1000	1.8941	(24.574)	0	0	0
2014/04/17	R186	08/05/2014	8.75	Put	Bond Future	465.4000	0.4654	272.6900	0.2727	(41.407)	0	0	0
2014/04/17	R186	08/05/2014			Bond Future	8.4816	119.5533	8.3797	120.4202	(1.201)	0.0000	0.0000	55,812
2014/04/17	R186	08/05/2014	7.09	Put	Bond Future	12,670.2400	12.6702	11,803.3900	11.8034	(6.842)	0	0	0
2014/04/17	R186	08/05/2014	8.80	Put	Bond Future	373.9500	0.3740	212.5500	0.2125	(43.161)	0	0	900
2014/04/17	R186	08/05/2014	9.25	Put	Bond Future	33.7600	0.0338	14.1400	0.0141	(58.116)	0	0	10,000
2014/04/17	R186	08/05/2014	9.75	Put	Bond Future	0.8400	0.0008	0.2300	0.0002	(72.619)	0	0	6,000
2014/04/17	R186	08/05/2014	9.10	Call	Bond Future	5,155.6300	5.1556	5,978.7100	5.9787	15.965	0	0	0
2014/04/17	R186	08/05/2014	7.10	Call	Bond Future	0.0400	0.0000	0.1000	0.0001	150.000	0	0	0
2014/04/17	R186	08/05/2014	9.00	Put	Bond Future	141.4900	0.1415	70.6700	0.0707	(50.053)	0	0	400
2014/04/17	R186	08/05/2014	7.11	Call	Bond Future	0.0500	0.0001	0.1100	0.0001	120.000	0	0	0
2014/04/17	R186	08/05/2014	8.50	Call	Bond Future	1,360.6300	1.3606	1,833.3000	1.8333	34.739	0	0	900
2014/04/17	R186	08/05/2014	9.75	Call	Bond Future	10,074.4500	10.0745	10,940.7400	10.9407	8.599	0	0	0
2014/04/17	R186	08/05/2014	7.09	Call	Bond Future	0.0400	0.0000	0.0900	0.0001	125.000	0	0	0
2014/04/17	R186	08/05/2014	8.80	Call	Bond Future	3,026.1700	3.0262	3,731.6700	3.7317	23.313	0	0	0
2014/04/17	R186	08/05/2014	8.25	Call	Bond Future	526.8900	0.5269	776.7000	0.7767	47.412	0	0	10,000
2014/04/17	R186	08/05/2014	9.25	Call	Bond Future	6,290.5100	6.2905	7,137.7900	7.1378	13.469	0	0	0
2014/04/17	R186	08/05/2014	9.10	Put	Bond Future	82.1100	0.0821	38.2900	0.0383	(53.367)	0	0	1,500
2014/04/17	R186	08/05/2014	7.11	Put	Bond Future	12,474.8800	12.4749	11,608.0400	11.6080	(6.949)	0	0	0
2014/04/17	R186	08/05/2014	8.40	Put	Bond Future	1,658.2800	1.6583	1,172.0200	1.1720	(29.323)	0	0	0
2014/04/17	R186	08/05/2014	7.50	Call	Bond Future	3.2100	0.0032	6.3700	0.0064	98.442	0	0	1,933
2014/04/17	R186	08/05/2014	8.50	Put	Bond Future	1,205.0000	1.2050	810.7700	0.8108	(32.716)	0	0	1,933
2014/04/17	R186	08/05/2014	8.75	Call	Bond Future	2,706.8200	2.7068	3,381.0100	3.3810	24.907	0	0	6,000
2014/04/17	R186	08/05/2014	7.10	Put	Bond Future	12,572.5000	12.5725	11,705.6600	11.7057	(6.895)	0	0	0
2014/04/17	R186	08/05/2014	9.00	Call	Bond Future	4,416.1200	4.4161	5,212.2000	5.2122	18.027	0	0	0
2014/04/17	R186	07/08/2014	8.31	Call	Bond Future	2,123.3600	2.1234	2,481.5900	2.4816	16.871	0	0	0
2014/04/17	R186	07/08/2014			Bond Future	8.5721	115.9891	8.4666	116.8670	(1.230)	0.0000	0.0000	10
2014/04/17	R186	07/08/2014	8.92	Put	Bond Future	1,891.3800	1.8914	1,593.5500	1.5935	(15.747)	0	0	840
2014/04/17	R186	07/08/2014	8.29	Call	Bond Future	2,058.5600	2.0586	2,409.3500	2.4094	17.041	0	0	0
2014/04/17	R186	07/08/2014	8.30	Call	Bond Future	2,090.7900	2.0908	2,445.3000	2.4453	16.956	0	0	0
2014/04/17	R186	07/08/2014	8.29	Put	Bond Future	4,428.4400	4.4284	3,901.3000	3.9013	(11.904)	0	0	0
2014/04/17	R186	07/08/2014	8.31	Put	Bond Future	4,322.9600	4.3230	3,803.2600	3.8033	(12.022)	0	0	0
2014/04/17	R186	07/08/2014	8.92	Call	Bond Future	4,723.4200	4.7234	5,303.5200	5.3035	12.281	0	0	0
2014/04/17	R186	07/08/2014	8.30	Put	Bond Future	4,375.4900	4.3755	3,852.0700	3.8521	(11.963)	0	0	0
2014/04/17	R186	06/11/2014	8.15	Put	Bond Future	6,601.0100	6.6010	6,035.0700	6.0351	(8.574)	0	0	0
2014/04/17	R186	06/11/2014	8.14	Call	Bond Future	2,370.6100	2.3706	2,693.7900	2.6938	13.633	0	0	0
2014/04/17	R186	06/11/2014			Bond Future	8.6552	117.7578	8.5459	118.6496	(1.264)	0.0000	0.0000	0
2014/04/17	R186	06/11/2014	9.17	Call	Bond Future	6,518.0500	6.5180	7,117.9200	7.1179	9.203	0	0	0
2014/04/17	R186	06/11/2014	8.15	Call	Bond Future	2,399.7800	2.3998	2,725.6900	2.7257	13.581	0	0	0
2014/04/17	R186	06/11/2014	8.16	Call	Bond Future	2,428.8400	2.4288	2,757.4800	2.7575	13.531	0	0	0
2014/04/17	R186	06/11/2014	9.17	Put	Bond Future	2,449.0300	2.4490	2,157.0500	2.1571	(11.922)	0	0	2,010
2014/04/17	R186	06/11/2014	8.14	Put	Bond Future	6,657.1500	6.6572	6,088.4800	6.0885	(8.542)	0	0	0
2014/04/17	R186	06/11/2014	8.16	Put	Bond Future	6,544.8500	6.5449	5,981.6400	5.9816	(8.605)	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
2014/04/17	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R197	08/05/2014			Bond Future	283.3501	283.3501	282.5057	282.5057	(0.298)	0.0000	0.0000	1,912
2014/04/17	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R197	08/05/2014	250.01	Call	Bond Future	33,340.0500	33.3401	32,495.6900	32.4957	(2.533)	0	0	0
2014/04/17	R197	08/05/2014	249.99	Call	Bond Future	33,360.0500	33.3601	32,515.6900	32.5157	(2.531)	0	0	0
2014/04/17	R197	08/05/2014	250.00	Call	Bond Future	33,350.0500	33.3501	32,505.6900	32.5057	(2.532)	0	0	0
2014/04/17	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R197	07/08/2014			Bond Future	281.6630	281.6630	280.8030	280.8030	(0.305)	0.0000	0.0000	0
2014/04/17	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R197	07/08/2014	270.00	Call	Bond Future	11,663.0100	11.6630	10,802.9700	10.8030	(7.374)	0	0	0
2014/04/17	R197	07/08/2014	270.01	Call	Bond Future	11,653.0100	11.6530	10,792.9700	10.7930	(7.380)	0	0	0
2014/04/17	R197	07/08/2014	269.99	Call	Bond Future	11,673.0100	11.6730	10,812.9700	10.8130	(7.368)	0	0	0
2014/04/17	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R201	08/05/2014			Bond Future	6.4061	104.8001	6.3099	104.8575	(1.501)	0.0000	0.0000	0
2014/04/17	R201	08/05/2014	4.75	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2014/04/17	R201	08/05/2014	4.76	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2014/04/17	R201	08/05/2014	4.74	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2014/04/17	R201	08/05/2014	4.76	Put	Bond Future	988.9200	0.9889	931.6300	0.9316	(5.793)	0	0	0
2014/04/17	R201	08/05/2014	4.75	Put	Bond Future	994.9800	0.9950	937.6900	0.9377	(5.758)	0	0	0
2014/04/17	R201	08/05/2014	4.74	Put	Bond Future	1,001.0400	1.0010	943.7500	0.9438	(5.723)	0	0	0
2014/04/17	R201	07/08/2014	5.31	Put	Bond Future	574.2100	0.5742	527.6800	0.5277	(8.103)	0	0	0
2014/04/17	R201	07/08/2014			Bond Future	6.7542	101.9047	6.5950	101.9616	(2.358)	0.0000	0.0000	0
2014/04/17	R201	07/08/2014	5.30	Put	Bond Future	577.1600	0.5772	530.5400	0.5305	(8.077)	0	0	0
2014/04/17	R201	07/08/2014	5.31	Call	Bond Future	55.8600	0.0559	66.2500	0.0663	18.600	0	0	0
2014/04/17	R201	07/08/2014	5.29	Call	Bond Future	54.5700	0.0546	64.7700	0.0648	18.692	0	0	0
2014/04/17	R201	07/08/2014	5.30	Call	Bond Future	55.2100	0.0552	65.5100	0.0655	18.656	0	0	0
2014/04/17	R201	07/08/2014	5.29	Put	Bond Future	580.1300	0.5801	533.4100	0.5334	(8.053)	0	0	0
2014/04/17	R202	08/05/2014	215.00	Call	Bond Future	8,936.3200	8.9363	8,944.9900	8.9450	0.097	0	0	0
2014/04/17	R202	08/05/2014			Bond Future	223.7718	223.7718	223.7985	223.7985	0.012	0.0000	0.0000	44,590
2014/04/17	R202	08/05/2014	215.01	Call	Bond Future	8,926.9900	8.9270	8,935.6100	8.9356	0.097	0	0	0
2014/04/17	R202	08/05/2014	214.99	Put	Bond Future	163.8800	0.1639	145.9100	0.1459	(10.965)	0	0	0
2014/04/17	R202	08/05/2014	215.01	Put	Bond Future	165.2100	0.1652	147.1400	0.1471	(10.938)	0	0	0
2014/04/17	R202	08/05/2014	214.99	Call	Bond Future	8,945.6600	8.9457	8,954.3800	8.9544	0.097	0	0	0
2014/04/17	R202	08/05/2014	215.00	Put	Bond Future	164.5400	0.1645	146.5200	0.1465	(10.952)	0	0	0
2014/04/17	R202	07/08/2014	207.99	Call	Bond Future	16,604.8500	16.6048	16,616.3300	16.6163	0.069	0	0	0
2014/04/17	R202	07/08/2014	208.00	Put	Bond Future	651.6200	0.6516	638.8400	0.6388	(1.961)	0	0	0
2014/04/17	R202	07/08/2014			Bond Future	223.9443	223.9443	223.9686	223.9686	0.011	0.0000	0.0000	0
2014/04/17	R202	07/08/2014	207.99	Put	Bond Future	650.5100	0.6505	637.7300	0.6377	(1.965)	0	0	0
2014/04/17	R202	07/08/2014	208.01	Put	Bond Future	652.7400	0.6527	639.9400	0.6399	(1.961)	0	0	0
2014/04/17	R202	07/08/2014	208.00	Call	Bond Future	16,595.9600	16.5960	16,607.4400	16.6074	0.069	0	0	0
2014/04/17	R202	07/08/2014	208.01	Call	Bond Future	16,587.0800	16.5871	16,598.5400	16.5985	0.069	0	0	0
2014/04/17	R203	08/05/2014	5.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R203	08/05/2014	5.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/17	R203	08/05/2014	6.84	Call	Bond Future	9.5700	0.0096	14.4900	0.0145	51.411	0	0	29
2014/04/17	R203	08/05/2014	7.40	Put	Bond Future	762.4900	0.7625	604.8900	0.6049	(20.669)	0	0	0
2014/04/17	R203	08/05/2014			Bond Future	7.5802	103.2501	7.5021	103.4799	(1.030)	0.0000	0.0000	16,949
2014/04/17	R203	08/05/2014	5.76	Put	Bond Future	5,527.6900	5.5277	5,297.8400	5.2978	(4.158)	0	0	0
2014/04/17	R203	08/05/2014	6.84	Put	Bond Future	2,214.1600	2.2142	1,989.2300	1.9892	(10.159)	0	0	0
2014/04/17	R203	08/05/2014	5.75	Put	Bond Future	5,559.0700	5.5591	5,329.2200	5.3292	(4.135)	0	0	0
2014/04/17	R203	08/05/2014	5.74	Put	Bond Future	5,590.4500	5.5904	5,360.6000	5.3606	(4.111)	0	0	0
2014/04/17	R203	08/05/2014	7.40	Call	Bond Future	231.1300	0.2311	303.3800	0.3034	31.259	0	0	16
2014/04/17	R203	08/05/2014	5.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R203	07/08/2014	7.30	Call	Bond Future	482.6900	0.4827	555.7200	0.5557	15.130	0	0	0
2014/04/17	R203	07/08/2014			Bond Future	7.7352	104.7431	7.6503	104.9751	(1.097)	0.0000	0.0000	200
2014/04/17	R203	07/08/2014	7.31	Call	Bond Future	491.6400	0.4916	565.6300	0.5656	15.050	0	0	0
2014/04/17	R203	07/08/2014	6.84	Put	Bond Future	2,666.7700	2.6668	2,470.3500	2.4703	(7.365)	0	0	0
2014/04/17	R203	07/08/2014	7.29	Put	Bond Future	1,697.9300	1.6979	1,538.0600	1.5381	(9.416)	0	0	0
2014/04/17	R203	07/08/2014	7.31	Put	Bond Future	1,660.3500	1.6603	1,502.3900	1.5024	(9.514)	0	0	0
2014/04/17	R203	07/08/2014	7.29	Call	Bond Future	473.8400	0.4738	545.9200	0.5459	15.212	0	0	0
2014/04/17	R203	07/08/2014	7.30	Put	Bond Future	1,679.0800	1.6791	1,520.1600	1.5202	(9.465)	0	0	0
2014/04/17	R203	07/08/2014	6.84	Call	Bond Future	186.7300	0.1867	222.2600	0.2223	19.027	0	0	46
2014/04/17	R203	06/11/2014	6.86	Call	Bond Future	304.0500	0.3041	349.5900	0.3496	14.978	0	0	0
2014/04/17	R203	06/11/2014			Bond Future	7.8927	102.1760	7.7991	102.4119	(1.185)	0.0000	0.0000	0
2014/04/17	R203	06/11/2014	6.98	Call	Bond Future	365.4700	0.3655	418.0200	0.4180	14.379	0	0	14
2014/04/17	R203	06/11/2014	6.84	Call	Bond Future	294.6400	0.2946	339.0700	0.3391	15.079	0	0	45
2014/04/17	R203	06/11/2014	6.85	Call	Bond Future	299.3200	0.2993	344.3000	0.3443	15.027	0	0	0
2014/04/17	R203	06/11/2014	6.98	Put	Bond Future	2,697.1600	2.6972	2,513.7600	2.5138	(6.800)	0	0	0
2014/04/17	R203	06/11/2014	6.84	Put	Bond Future	2,989.9100	2.9899	2,798.3900	2.7984	(6.406)	0	0	0
2014/04/17	R203	06/11/2014	6.86	Put	Bond Future	2,947.2800	2.9473	2,756.8700	2.7569	(6.461)	0	0	0
2014/04/17	R203	06/11/2014	6.85	Put	Bond Future	2,968.5700	2.9686	2,777.6000	2.7776	(6.433)	0	0	0
2014/04/17	R203	05/02/2015	7.69	Call	Bond Future	977.4500	0.9775	1,075.8900	1.0759	10.071	0	0	55
2014/04/17	R203	05/02/2015			Bond Future	8.0621	103.7925	7.9583	104.0319	(1.287)	0.0000	0.0000	0
2014/04/17	R203	05/02/2015	8.34	Put	Bond Future	1,097.2400	1.0972	997.3400	0.9973	(9.105)	0	0	0
2014/04/17	R203	05/02/2015	8.35	Call	Bond Future	1,748.9900	1.7490	1,889.1500	1.8891	8.014	0	0	0
2014/04/17	R203	05/02/2015	8.36	Call	Bond Future	1,762.7300	1.7627	1,903.5000	1.9035	7.986	0	0	0
2014/04/17	R203	05/02/2015	8.34	Call	Bond Future	1,735.2900	1.7353	1,874.8500	1.8749	8.042	0	0	0
2014/04/17	R203	05/02/2015	8.36	Put	Bond Future	1,078.9700	1.0790	980.2800	0.9803	(9.147)	0	0	0
2014/04/17	R203	05/02/2015	7.69	Put	Bond Future	1,839.5700	1.8396	1,698.5500	1.6985	(7.666)	0	0	0
2014/04/17	R203	05/02/2015	8.35	Put	Bond Future	1,088.0800	1.0881	988.7800	0.9888	(9.126)	0	0	0
2014/04/17	R204	08/05/2014			Bond Future	7.8321	103.7691	7.7443	104.1053	(1.121)	0.0000	0.0000	30,515
2014/04/17	R204	08/05/2014	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R204	08/05/2014	6.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R204	08/05/2014	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R204	08/05/2014	6.05	Put	Bond Future	7,103.2600	7.1033	6,767.0000	6.7670	(4.734)	0	0	0
2014/04/17	R204	08/05/2014	6.04	Put	Bond Future	7,144.8100	7.1448	6,808.5500	6.8086	(4.706)	0	0	0
2014/04/17	R204	08/05/2014	6.06	Put	Bond Future	7,061.7200	7.0617	6,725.4600	6.7255	(4.762)	0	0	0
2014/04/17	R204	07/08/2014			Bond Future	7.9680	101.2368	7.8744	101.5767	(1.174)	0.0000	0.0000	100
2014/04/17	R204	07/08/2014	7.44	Put	Bond Future	2,502.7300	2.5027	2,260.1000	2.2601	(9.695)	0	0	0
2014/04/17	R204	07/08/2014	7.46	Put	Bond Future	2,449.8100	2.4498	2,209.8300	2.2098	(9.796)	0	0	0
2014/04/17	R204	07/08/2014	7.45	Put	Bond Future	2,476.1900	2.4762	2,234.8900	2.2349	(9.745)	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
2014/04/17	R204	07/08/2014	7.78	Call	Bond Future	1,006.2300	1.0062	1,151.5700	1.1516	14.444	0	0	0
2014/04/17	R204	07/08/2014	7.46	Call	Bond Future	586.8100	0.5868	686.7500	0.6867	17.031	0	0	0
2014/04/17	R204	07/08/2014	7.44	Call	Bond Future	565.5200	0.5655	662.8100	0.6628	17.204	0	0	0
2014/04/17	R204	07/08/2014	7.78	Put	Bond Future	1,690.7300	1.6907	1,496.1500	1.4962	(11.509)	0	0	530
2014/04/17	R204	07/08/2014	7.45	Call	Bond Future	576.0900	0.5761	674.7100	0.6747	17.119	0	0	0
2014/04/17	R204	06/11/2014	7.99	Put	Bond Future	1,868.5400	1.8685	1,688.1300	1.6881	(9.655)	0	0	1,270
2014/04/17	R204	06/11/2014			Bond Future	8.0965	102.7804	7.9960	103.1260	(1.241)	0.0000	0.0000	0
2014/04/17	R204	06/11/2014	6.99	Put	Bond Future	4,280.8100	4.2808	3,998.7100	3.9987	(6.590)	0	0	0
2014/04/17	R204	06/11/2014	7.01	Put	Bond Future	4,221.3100	4.2213	3,940.7700	3.9408	(6.646)	0	0	0
2014/04/17	R204	06/11/2014	6.99	Call	Bond Future	393.1200	0.3931	456.5700	0.4566	16.140	0	0	0
2014/04/17	R204	06/11/2014	7.00	Put	Bond Future	4,251.0200	4.2510	3,969.7000	3.9697	(6.618)	0	0	0
2014/04/17	R204	06/11/2014	7.99	Call	Bond Future	1,502.2400	1.5022	1,667.3800	1.6674	10.993	0	0	0
2014/04/17	R204	06/11/2014	7.00	Call	Bond Future	399.2800	0.3993	463.5100	0.4635	16.086	0	0	0
2014/04/17	R204	06/11/2014	7.01	Call	Bond Future	405.5200	0.4055	470.5300	0.4705	16.031	0	0	0
2014/04/17	R207	08/05/2014	6.19	Put	Bond Future	8,641.7100	8.6417	8,257.1800	8.2572	(4.450)	0	0	0
2014/04/17	R207	08/05/2014	6.21	Put	Bond Future	8,544.4100	8.5444	8,159.8800	8.1599	(4.500)	0	0	0
2014/04/17	R207	08/05/2014			Bond Future	8.0599	98.7164	7.9724	99.1009	(1.086)	0.0000	0.0000	20,286
2014/04/17	R207	08/05/2014	6.20	Put	Bond Future	8,593.0500	8.5930	8,208.5200	8.2085	(4.475)	0	0	0
2014/04/17	R207	08/05/2014	6.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R207	08/05/2014	6.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R207	08/05/2014	6.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R207	07/08/2014	7.69	Call	Bond Future	722.8100	0.7228	840.4200	0.8404	16.271	0	0	0
2014/04/17	R207	07/08/2014	7.70	Put	Bond Future	2,810.6700	2.8107	2,540.8600	2.5409	(9.599)	0	0	0
2014/04/17	R207	07/08/2014			Bond Future	8.1872	96.5029	8.0949	96.8918	(1.127)	0.0000	0.0000	0
2014/04/17	R207	07/08/2014	7.70	Call	Bond Future	735.6500	0.7356	854.7700	0.8548	16.192	0	0	0
2014/04/17	R207	07/08/2014	7.71	Call	Bond Future	748.6500	0.7486	869.2900	0.8693	16.114	0	0	0
2014/04/17	R207	07/08/2014	7.69	Put	Bond Future	2,840.9900	2.8410	2,569.6700	2.5697	(9.550)	0	0	0
2014/04/17	R207	07/08/2014	7.71	Put	Bond Future	2,780.5300	2.7805	2,512.2400	2.5122	(9.649)	0	0	0
2014/04/17	R207	06/11/2014	7.36	Put	Bond Future	4,541.2700	4.5413	4,237.9500	4.2380	(6.679)	0	0	0
2014/04/17	R207	06/11/2014			Bond Future	8.3015	97.9746	8.2037	98.3699	(1.178)	0.0000	0.0000	0
2014/04/17	R207	06/11/2014	7.35	Put	Bond Future	4,573.8700	4.5739	4,269.5300	4.2695	(6.654)	0	0	0
2014/04/17	R207	06/11/2014	7.36	Call	Bond Future	652.9400	0.6529	744.8700	0.7449	14.079	0	0	0
2014/04/17	R207	06/11/2014	7.34	Call	Bond Future	633.6100	0.6336	723.5000	0.7235	14.187	0	0	0
2014/04/17	R207	06/11/2014	7.35	Call	Bond Future	643.2200	0.6432	734.1300	0.7341	14.134	0	0	0
2014/04/17	R207	06/11/2014	7.34	Put	Bond Future	4,606.6000	4.6066	4,301.2400	4.3012	(6.629)	0	0	0
2014/04/17	R208	08/05/2014	6.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R208	08/05/2014			Bond Future	8.1854	93.3405	8.1034	93.7472	(1.002)	0.0000	0.0000	11,694
2014/04/17	R208	08/05/2014	6.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R208	08/05/2014	6.31	Put	Bond Future	9,869.1900	9.8692	9,462.4900	9.4625	(4.121)	0	0	0
2014/04/17	R208	08/05/2014	6.30	Put	Bond Future	9,925.1800	9.9252	9,518.4800	9.5185	(4.098)	0	0	0
2014/04/17	R208	08/05/2014	6.29	Put	Bond Future	9,981.1900	9.9812	9,574.4900	9.5745	(4.075)	0	0	0
2014/04/17	R208	08/05/2014	6.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R208	07/08/2014	8.28	Call	Bond Future	1,761.6700	1.7617	1,968.0200	1.9680	11.713	0	0	0
2014/04/17	R208	07/08/2014			Bond Future	8.2960	94.6902	8.2102	95.1017	(1.034)	0.0000	0.0000	0
2014/04/17	R208	07/08/2014	7.80	Call	Bond Future	839.7400	0.8397	964.4100	0.9644	14.846	0	0	0
2014/04/17	R208	07/08/2014	7.79	Put	Bond Future	3,284.2600	3.2843	2,995.8500	2.9958	(8.782)	0	0	0

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2014/04/17	R208	07/08/2014	7.81	Put	Bond Future	3,215.0800	3.2151	2,929.8500	2.9299	(8.872)	0	0	0
2014/04/17	R208	07/08/2014	7.80	Put	Bond Future	3,249.5600	3.2496	2,962.7400	2.9627	(8.826)	0	0	0
2014/04/17	R208	07/08/2014	8.28	Put	Bond Future	1,838.4100	1.8384	1,633.2700	1.6333	(11.159)	0	0	630
2014/04/17	R208	07/08/2014	7.81	Call	Bond Future	854.5900	0.8546	980.8500	0.9808	14.774	0	0	0
2014/04/17	R208	07/08/2014	7.79	Call	Bond Future	825.0700	0.8251	948.1500	0.9481	14.918	0	0	0
2014/04/17	R208	06/11/2014	7.46	Call	Bond Future	713.0400	0.7130	808.1500	0.8081	13.339	0	0	0
2014/04/17	R208	06/11/2014			Bond Future	8.4009	92.7351	8.3107	93.1533	(1.074)	0.0000	0.0000	0
2014/04/17	R208	06/11/2014	7.44	Call	Bond Future	692.8100	0.6928	785.8200	0.7858	13.425	0	0	0
2014/04/17	R208	06/11/2014	7.45	Call	Bond Future	702.8700	0.7029	796.9200	0.7969	13.381	0	0	0
2014/04/17	R208	06/11/2014	8.50	Put	Bond Future	2,087.8400	2.0878	1,897.4200	1.8974	(9.120)	0	0	1,520
2014/04/17	R208	06/11/2014	7.44	Put	Bond Future	5,268.7700	5.2688	4,943.6000	4.9436	(6.172)	0	0	0
2014/04/17	R208	06/11/2014	7.46	Put	Bond Future	5,190.9600	5.1910	4,867.8900	4.8679	(6.224)	0	0	0
2014/04/17	R208	06/11/2014	8.50	Call	Bond Future	2,544.3200	2.5443	2,772.0800	2.7721	8.952	0	0	0
2014/04/17	R208	06/11/2014	7.45	Put	Bond Future	5,229.8000	5.2298	4,905.6700	4.9057	(6.198)	0	0	0
2014/04/17	R209	08/05/2014	9.63	Call	Bond Future	3,972.9300	3.9729	4,766.6100	4.7666	19.977	0	0	0
2014/04/17	R209	08/05/2014			Bond Future	9.0932	73.9213	8.9766	74.7938	(1.282)	0.0000	0.0000	22,078
2014/04/17	R209	08/05/2014	7.85	Call	Bond Future	0.5200	0.0005	1.1600	0.0012	123.077	0	0	0
2014/04/17	R209	08/05/2014	9.00	Put	Bond Future	1,606.4700	1.6065	1,119.7800	1.1198	(30.296)	0	0	0
2014/04/17	R209	08/05/2014	9.50	Call	Bond Future	3,200.6000	3.2006	3,943.6400	3.9436	23.216	0	0	0
2014/04/17	R209	08/05/2014	7.86	Call	Bond Future	0.5800	0.0006	1.2800	0.0013	120.690	0	0	0
2014/04/17	R209	08/05/2014	8.50	Put	Bond Future	4,706.5300	4.7065	3,902.0900	3.9021	(17.092)	0	0	0
2014/04/17	R209	08/05/2014	9.75	Put	Bond Future	87.1500	0.0871	39.8800	0.0399	(54.240)	0	0	7,262
2014/04/17	R209	08/05/2014	9.85	Put	Bond Future	51.8900	0.0519	22.2200	0.0222	(57.179)	0	0	10,000
2014/04/17	R209	08/05/2014	7.84	Call	Bond Future	0.4700	0.0005	1.0500	0.0011	123.404	0	0	0
2014/04/17	R209	08/05/2014	7.85	Put	Bond Future	10,200.6400	10.2006	9,328.7200	9.3287	(8.548)	0	0	0
2014/04/17	R209	08/05/2014	9.50	Put	Bond Future	278.7700	0.2788	149.2500	0.1493	(46.461)	0	0	640
2014/04/17	R209	08/05/2014	7.84	Put	Bond Future	10,291.2500	10.2913	9,419.2700	9.4193	(8.473)	0	0	0
2014/04/17	R209	08/05/2014	9.63	Put	Bond Future	155.9900	0.1560	77.1100	0.0771	(50.567)	0	0	883
2014/04/17	R209	08/05/2014	9.85	Call	Bond Future	5,342.9900	5.3430	6,185.8800	6.1859	15.776	0	0	0
2014/04/17	R209	08/05/2014	7.86	Put	Bond Future	10,110.1800	10.1102	9,238.3200	9.2383	(8.624)	0	0	0
2014/04/17	R209	08/05/2014	8.50	Call	Bond Future	93.5800	0.0936	161.7000	0.1617	72.793	0	0	640
2014/04/17	R209	08/05/2014	9.00	Call	Bond Future	910.2500	0.9103	1,296.1200	1.2961	42.392	0	0	640
2014/04/17	R209	08/05/2014	9.75	Call	Bond Future	4,714.4100	4.7144	5,539.7000	5.5397	17.506	0	0	0
2014/04/17	R209	07/08/2014	9.04	Put	Bond Future	3,494.2900	3.4943	3,031.0600	3.0311	(13.257)	0	0	0
2014/04/17	R209	07/08/2014			Bond Future	9.1725	74.9902	9.0527	75.8745	(1.307)	0.0000	0.0000	0
2014/04/17	R209	07/08/2014	9.06	Put	Bond Future	3,411.3400	3.4113	2,955.1300	2.9551	(13.373)	0	0	0
2014/04/17	R209	07/08/2014	9.05	Put	Bond Future	3,452.6400	3.4526	2,992.9200	2.9929	(13.315)	0	0	0
2014/04/17	R209	07/08/2014	9.05	Call	Bond Future	2,548.1800	2.5482	2,972.7300	2.9727	16.661	0	0	0
2014/04/17	R209	07/08/2014	9.06	Call	Bond Future	2,581.3400	2.5813	3,009.4000	3.0094	16.583	0	0	0
2014/04/17	R209	07/08/2014	9.04	Call	Bond Future	2,515.2500	2.5153	2,936.2900	2.9363	16.739	0	0	0
2014/04/17	R209	06/11/2014			Bond Future	9.2472	72.9866	9.1238	73.8847	(1.334)	0.0000	0.0000	0
2014/04/17	R209	06/11/2014	8.99	Put	Bond Future	5,003.9600	5.0040	4,517.8300	4.5178	(9.715)	0	0	0
2014/04/17	R209	06/11/2014	9.01	Put	Bond Future	4,916.6300	4.9166	4,435.8300	4.4358	(9.779)	0	0	0
2014/04/17	R209	06/11/2014	9.00	Put	Bond Future	4,960.2600	4.9603	4,476.8000	4.4768	(9.747)	0	0	0
2014/04/17	R209	06/11/2014	8.99	Call	Bond Future	3,111.6300	3.1116	3,523.6100	3.5236	13.240	0	0	0
2014/04/17	R209	06/11/2014	9.00	Call	Bond Future	3,142.9300	3.1429	3,557.5800	3.5576	13.193	0	0	0
2014/04/17	R209	06/11/2014	9.01	Call	Bond Future	3,174.1900	3.1742	3,591.5000	3.5915	13.147	0	0	0

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2014/04/17	R210	08/05/2014			Bond Future	166.6105	166.6105	166.6299	166.6299	0.012	0.0000	0.0000	719
2014/04/17	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R210	08/05/2014	160.01	Call	Bond Future	6,600.5100	6.6005	6,619.8500	6.6199	0.293	0	0	0
2014/04/17	R210	08/05/2014	159.99	Call	Bond Future	6,620.5100	6.6205	6,639.8500	6.6399	0.292	0	0	0
2014/04/17	R210	08/05/2014	160.00	Call	Bond Future	6,610.5100	6.6105	6,629.8500	6.6299	0.293	0	0	0
2014/04/17	R210	07/08/2014			Bond Future	169.0405	169.0405	169.0579	169.0579	0.010	0.0000	0.0000	0
2014/04/17	R210	07/08/2014	159.00	Call	Bond Future	10,040.5000	10.0405	10,057.9300	10.0579	0.174	0	0	0
2014/04/17	R210	07/08/2014	159.01	Call	Bond Future	10,030.5000	10.0305	10,047.9300	10.0479	0.174	0	0	0
2014/04/17	R210	07/08/2014	158.99	Call	Bond Future	10,050.5000	10.0505	10,067.9300	10.0679	0.173	0	0	0
2014/04/17	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R211	08/05/2014	130.00	Put	Bond Future	2,341.9700	2.3420	2,329.8800	2.3299	(0.516)	0	0	0
2014/04/17	R211	08/05/2014			Bond Future	127.6580	127.6580	127.6701	127.6701	0.009	0.0000	0.0000	390
2014/04/17	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R211	08/05/2014	129.99	Put	Bond Future	2,331.9700	2.3320	2,319.8800	2.3199	(0.518)	0	0	0
2014/04/17	R211	08/05/2014	130.01	Put	Bond Future	2,351.9700	2.3520	2,339.8800	2.3399	(0.514)	0	0	0
2014/04/17	R211	07/08/2014	127.99	Put	Bond Future	34.4100	0.0344	23.6500	0.0237	(31.270)	0	0	0
2014/04/17	R211	07/08/2014			Bond Future	127.9556	127.9556	127.9664	127.9664	0.008	0.0000	0.0000	0
2014/04/17	R211	07/08/2014	128.01	Put	Bond Future	54.4100	0.0544	43.6500	0.0437	(19.776)	0	0	0
2014/04/17	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R211	07/08/2014	128.00	Put	Bond Future	44.4100	0.0444	33.6500	0.0337	(24.229)	0	0	0
2014/04/17	R212	08/05/2014			Bond Future	133.2048	133.2048	133.2194	133.2194	0.011	0.0000	0.0000	21,797
2014/04/17	R212	08/05/2014	132.00	Call	Bond Future	1,204.7600	1.2048	1,219.4500	1.2194	1.219	0	0	0
2014/04/17	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R212	08/05/2014	132.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R212	08/05/2014	132.01	Call	Bond Future	1,194.7600	1.1948	1,209.4500	1.2094	1.230	0	0	0
2014/04/17	R212	08/05/2014	131.99	Call	Bond Future	1,214.7600	1.2148	1,229.4500	1.2294	1.209	0	0	0
2014/04/17	R212	07/08/2014	128.99	Call	Bond Future	4,440.5600	4.4406	4,453.8300	4.4538	0.299	0	0	0
2014/04/17	R212	07/08/2014			Bond Future	133.4306	133.4306	133.4438	133.4438	0.010	0.0000	0.0000	0
2014/04/17	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R212	07/08/2014	129.00	Call	Bond Future	4,430.5600	4.4306	4,443.8300	4.4438	0.300	0	0	0
2014/04/17	R212	07/08/2014	129.01	Call	Bond Future	4,420.5600	4.4206	4,433.8300	4.4338	0.300	0	0	0
2014/04/17	R213	08/05/2014	7.65	Put	Bond Future	10,804.6800	10.8047	9,996.9100	9.9969	(7.476)	0	0	0
2014/04/17	R213	08/05/2014			Bond Future	8.9645	84.4980	8.8578	85.3060	(1.190)	0.0000	0.0000	27,968

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/17	R213	08/05/2014	7.64	Put	Bond Future	10,894.3600		10.8944	10,086.5600	10.0866	(7.415)	0	0	0
2014/04/17	R213	08/05/2014	7.66	Put	Bond Future	10,715.1200		10.7151	9,907.3700	9.9074	(7.538)	0	0	0
2014/04/17	R213	08/05/2014	7.65	Call	Bond Future		0.2000	0.0002	0.4200	0.0004	110.000	0	0	0
2014/04/17	R213	08/05/2014	7.64	Call	Bond Future		0.1800	0.0002	0.3700	0.0004	105.556	0	0	0
2014/04/17	R213	08/05/2014	7.66	Call	Bond Future		0.2200	0.0002	0.4600	0.0005	109.091	0	0	0
2014/04/17	R213	07/08/2014	8.86	Call	Bond Future	2,303.9600		2.3040	2,669.9500	2.6700	15.885	0	0	0
2014/04/17	R213	07/08/2014			Bond Future		9.0492	85.7199	8.9393	86.5386	(1.213)	0.0000	0.0000	0
2014/04/17	R213	07/08/2014	8.84	Call	Bond Future	2,241.1500		2.2412	2,600.5300	2.6005	16.036	0	0	0
2014/04/17	R213	07/08/2014	8.85	Call	Bond Future	2,272.4200		2.2724	2,635.1100	2.6351	15.961	0	0	0
2014/04/17	R213	07/08/2014	8.84	Put	Bond Future	3,810.6700		3.8107	3,351.3800	3.3514	(12.053)	0	0	0
2014/04/17	R213	07/08/2014	8.86	Put	Bond Future	3,721.5500		3.7215	3,268.8700	3.2689	(12.164)	0	0	0
2014/04/17	R213	07/08/2014	8.85	Put	Bond Future	3,765.9300		3.7659	3,309.9500	3.3100	(12.108)	0	0	0
2014/04/17	R213	06/11/2014	8.84	Call	Bond Future	3,006.0300		3.0060	3,374.2300	3.3742	12.249	0	0	0
2014/04/17	R213	06/11/2014	8.85	Put	Bond Future	5,117.2600		5.1173	4,656.4600	4.6565	(9.005)	0	0	0
2014/04/17	R213	06/11/2014			Bond Future		9.1303	83.4851	9.0171	84.3166	(1.240)	0.0000	0.0000	0
2014/04/17	R213	06/11/2014	8.85	Call	Bond Future	3,037.0000		3.0370	3,407.6700	3.4077	12.205	0	0	0
2014/04/17	R213	06/11/2014	8.86	Call	Bond Future	3,068.1500		3.0681	3,441.2900	3.4413	12.162	0	0	0
2014/04/17	R213	06/11/2014	8.84	Put	Bond Future	5,161.9000		5.1619	4,698.6300	4.6986	(8.975)	0	0	0
2014/04/17	R213	06/11/2014	8.86	Put	Bond Future	5,072.8900		5.0729	4,614.5600	4.6146	(9.035)	0	0	0
2014/04/17	R214	08/05/2014			Bond Future	9.1628		74.8624	9.0462	75.7713	(1.272)	0.0000	0.0000	5,055
2014/04/17	R214	08/05/2014	9.00	Call	Bond Future	725.9300		0.7259	1,066.3300	1.0663	46.892	0	0	0
2014/04/17	R214	08/05/2014	8.99	Put	Bond Future	2,053.2500		2.0532	1,476.0400	1.4760	(28.112)	0	0	0
2014/04/17	R214	08/05/2014	9.01	Put	Bond Future	1,948.5100		1.9485	1,388.7000	1.3887	(28.730)	0	0	0
2014/04/17	R214	08/05/2014	9.00	Put	Bond Future	2,000.5100		2.0005	1,431.9700	1.4320	(28.420)	0	0	0
2014/04/17	R214	08/05/2014	9.01	Call	Bond Future	753.2800		0.7533	1,102.4100	1.1024	46.348	0	0	0
2014/04/17	R214	08/05/2014	8.99	Call	Bond Future	699.1900		0.6992	1,030.9200	1.0309	47.445	0	0	0
2014/04/17	R214	07/08/2014	9.54	Put	Bond Future	2,082.8100		2.0828	1,752.4100	1.7524	(15.863)	0	0	0
2014/04/17	R214	07/08/2014			Bond Future		9.2404	75.8519	9.1206	76.7730	(1.297)	0.0000	0.0000	0
2014/04/17	R214	07/08/2014	9.56	Put	Bond Future	2,026.9900		2.0270	1,703.0500	1.7031	(15.981)	0	0	0
2014/04/17	R214	07/08/2014	9.55	Put	Bond Future	2,054.7500		2.0547	1,727.5800	1.7276	(15.923)	0	0	0
2014/04/17	R214	07/08/2014	9.56	Call	Bond Future	4,391.4500		4.3914	4,988.6800	4.9887	13.600	0	0	0
2014/04/17	R214	07/08/2014	9.54	Call	Bond Future	4,303.0900		4.3031	4,893.8600	4.8939	13.729	0	0	0
2014/04/17	R214	07/08/2014	9.55	Call	Bond Future	4,347.1800		4.3472	4,941.1800	4.9412	13.664	0	0	0
2014/04/17	R214	06/11/2014	9.64	Call	Bond Future	5,470.9000		5.4709	6,054.2300	6.0542	10.662	0	0	0
2014/04/17	R214	06/11/2014			Bond Future		9.3146	73.7214	9.1913	74.6569	(1.324)	0.0000	0.0000	0
2014/04/17	R214	06/11/2014	9.65	Call	Bond Future	5,512.4700		5.5125	6,098.2100	6.0982	10.626	0	0	0
2014/04/17	R214	06/11/2014	9.66	Call	Bond Future	5,553.9400		5.5539	6,142.1000	6.1421	10.590	0	0	0
2014/04/17	R214	06/11/2014	9.64	Put	Bond Future	3,096.6500		3.0967	2,744.4300	2.7444	(11.374)	0	0	0
2014/04/17	R214	06/11/2014	9.66	Put	Bond Future	3,038.0200		3.0380	2,690.6300	2.6906	(11.435)	0	0	0
2014/04/17	R214	06/11/2014	9.65	Put	Bond Future	3,067.3200		3.0673	2,717.5100	2.7175	(11.404)	0	0	0
2014/04/17	R248	08/05/2014	9.04	Put	Bond Future	2,040.5300		2.0405	880.0400	0.8800	(56.872)	0	0	0
2014/04/17	R248	08/05/2014			Bond Future		9.2434	96.6494	9.1268	97.8099	(1.262)	0.0000	0.0000	13,515
2014/04/17	R248	08/05/2014	9.06	Put	Bond Future	1,836.4600		1.8365	675.9700	0.6760	(63.192)	0	0	0
2014/04/17	R248	08/05/2014	9.05	Put	Bond Future	1,938.4000		1.9384	777.9100	0.7779	(59.868)	0	0	0
2014/04/17	R248	08/05/2014	9.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R248	08/05/2014	9.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/17	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R248	07/08/2014			Bond Future	9.3240	97.9256	9.2039	99.1019	(1.288)	0.0000	0.0000	0
2014/04/17	R248	07/08/2014	9.65	Call	Bond Future	3,065.0800	3.0651	4,241.3800	4.2414	38.377	0	0	0
2014/04/17	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R248	07/08/2014	9.66	Call	Bond Future	3,156.2600	3.1563	4,332.5600	4.3326	37.269	0	0	0
2014/04/17	R248	07/08/2014	9.64	Call	Bond Future	2,973.7300	2.9737	4,150.0300	4.1500	39.556	0	0	0
2014/04/17	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R248	06/11/2014			Bond Future	9.4012	94.9941	9.2774	96.1887	(1.317)	0.0000	0.0000	0
2014/04/17	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R248	06/11/2014	9.72	Call	Bond Future	2,955.6500	2.9556	4,150.2600	4.1503	40.418	0	0	0
2014/04/17	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/17	R248	06/11/2014	9.73	Call	Bond Future	3,045.6300	3.0456	4,240.2400	4.2402	39.224	0	0	0
2014/04/17	R248	06/11/2014	9.74	Call	Bond Future	3,135.4400	3.1354	4,330.0500	4.3300	38.100	0	0	0

Total

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