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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/05/2014 TO 14/05/2014

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
2014/05/14	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	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
2014/05/14	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	2025	07/08/2014	109.01	Call	Bond Future	6,958.3200	6.9583	7,045.6900	7.0457	1.256	0	0	0
2014/05/14	2025	07/08/2014			Bond Future	115.9683	115.9683	116.0557	116.0557	0.075	0.0000	0.0000	0
2014/05/14	2025	07/08/2014	108.99	Call	Bond Future	6,978.3200	6.9783	7,065.6900	7.0657	1.252	0	0	0
2014/05/14	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2025	07/08/2014	109.00	Call	Bond Future	6,968.3200	6.9683	7,055.6900	7.0557	1.254	0	0	0
2014/05/14	2025	06/11/2014	117.01	Call	Bond Future	738.0500	0.7381	825.8500	0.8258	11.896	0	0	0
2014/05/14	2025	06/11/2014			Bond Future	117.7481	117.7481	117.8358	117.8358	0.075	0.0000	0.0000	0
2014/05/14	2025	06/11/2014	116.99	Call	Bond Future	758.0500	0.7581	845.8500	0.8458	11.582	0	0	0
2014/05/14	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2025	06/11/2014	117.00	Call	Bond Future	748.0500	0.7481	835.8500	0.8358	11.737	0	0	0
2014/05/14	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2030	07/08/2014			Bond Future	8.7183	94.2182	8.6536	94.7402	(0.742)	0.0000	0.0000	4,308
2014/05/14	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2030	07/08/2014	8.99	Call	Bond Future	2,148.9700	2.1490	2,670.9900	2.6710	24.292	0	0	0
2014/05/14	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2030	07/08/2014	9.00	Call	Bond Future	2,226.6900	2.2267	2,748.7100	2.7487	23.444	0	0	0
2014/05/14	2030	07/08/2014	9.01	Call	Bond Future	2,304.3200	2.3043	2,826.3400	2.8263	22.654	0	0	0
2014/05/14	2030	06/11/2014	9.01	Call	Bond Future	1,714.7700	1.7148	2,243.9800	2.2440	30.862	0	0	0
2014/05/14	2030	06/11/2014			Bond Future	8.7904	95.6537	8.7238	96.1829	(0.758)	0.0000	0.0000	0
2014/05/14	2030	06/11/2014	8.99	Call	Bond Future	1,560.4400	1.5604	2,089.6500	2.0897	33.914	0	0	0
2014/05/14	2030	06/11/2014	9.00	Call	Bond Future	1,637.6500	1.6376	2,166.8600	2.1669	32.315	0	0	0
2014/05/14	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2030	05/02/2015			Bond Future	8.8603	93.1583	8.7919	93.6934	(0.772)	0.0000	0.0000	0
2014/05/14	2030	05/02/2015	9.25	Call	Bond Future	2,965.8100	2.9658	3,500.8800	3.5009	18.041	0	0	0
2014/05/14	2030	05/02/2015	9.26	Call	Bond Future	3,040.1200	3.0401	3,575.1900	3.5752	17.600	0	0	0
2014/05/14	2030	05/02/2015	9.24	Call	Bond Future	2,891.4100	2.8914	3,426.4800	3.4265	18.506	0	0	0
2014/05/14	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2030	05/02/2015	9.26	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
2014/05/14	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2037	07/08/2014			Bond Future	8.9133	96.2881	8.8592	96.7952	(0.607)	0.0000	0.0000	10,102
2014/05/14	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2037	07/08/2014	9.06	Call	Bond Future	1,353.4100	1.3534	1,860.4800	1.8605	37.466	0	0	0
2014/05/14	2037	07/08/2014	9.04	Call	Bond Future	1,170.6700	1.1707	1,677.7400	1.6777	43.315	0	0	0
2014/05/14	2037	07/08/2014	9.05	Call	Bond Future	1,262.1100	1.2621	1,769.1800	1.7692	40.176	0	0	0
2014/05/14	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2037	06/11/2014	9.69	Call	Bond Future	6,181.6500	6.1816	6,695.6600	6.6957	8.315	0	0	0
2014/05/14	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2037	06/11/2014			Bond Future	8.9816	97.7552	8.9260	98.2692	(0.619)	0.0000	0.0000	0
2014/05/14	2037	06/11/2014	9.70	Call	Bond Future	6,264.2600	6.2643	6,778.2700	6.7783	8.205	0	0	0
2014/05/14	2037	06/11/2014	9.71	Call	Bond Future	6,346.7500	6.3467	6,860.7600	6.8608	8.099	0	0	0
2014/05/14	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2037	05/02/2015			Bond Future	9.0477	95.0426	8.9907	95.5622	(0.630)	0.0000	0.0000	0
2014/05/14	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2037	05/02/2015	9.50	Call	Bond Future	3,969.5600	3.9696	4,489.1200	4.4891	13.089	0	0	0
2014/05/14	2037	05/02/2015	9.51	Call	Bond Future	4,054.3000	4.0543	4,573.8600	4.5739	12.815	0	0	0
2014/05/14	2037	05/02/2015	9.49	Call	Bond Future	3,884.6900	3.8847	4,404.2500	4.4043	13.375	0	0	0
2014/05/14	2038	07/08/2014			Bond Future	119.2899	119.2899	119.3829	119.3829	0.078	0.0000	0.0000	334
2014/05/14	2038	07/08/2014	106.00	Call	Bond Future	13,289.9100	13.2899	13,382.8900	13.3829	0.700	0	0	0
2014/05/14	2038	07/08/2014	106.01	Call	Bond Future	13,279.9100	13.2799	13,372.8900	13.3729	0.700	0	0	0
2014/05/14	2038	07/08/2014	105.99	Call	Bond Future	13,299.9100	13.2999	13,392.8900	13.3929	0.699	0	0	0
2014/05/14	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2038	06/11/2014	120.01	Call	Bond Future	1,110.5500	1.1106	1,204.1100	1.2041	8.425	0	0	0
2014/05/14	2038	06/11/2014			Bond Future	121.1206	121.1206	121.2141	121.2141	0.077	0.0000	0.0000	0
2014/05/14	2038	06/11/2014	119.99	Call	Bond Future	1,130.5500	1.1306	1,224.1100	1.2241	8.276	0	0	0
2014/05/14	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2038	06/11/2014	120.00	Call	Bond Future	1,120.5500	1.1206	1,214.1100	1.2141	8.349	0	0	0
2014/05/14	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2046	07/08/2014			Bond Future	118.2700	118.2700	118.3620	118.3620	0.078	0.0000	0.0000	5,218
2014/05/14	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2046	07/08/2014	104.44	Call	Bond Future	13,829.9800	13.8300	13,921.9900	13.9220	0.665	0	0	0
2014/05/14	2046	07/08/2014	104.45	Call	Bond Future	13,819.9800	13.8200	13,911.9900	13.9120	0.666	0	0	0
2014/05/14	2046	07/08/2014	104.43	Call	Bond Future	13,839.9800	13.8400	13,931.9900	13.9320	0.665	0	0	0
2014/05/14	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2046	06/11/2014	104.45	Call	Bond Future	14,289.0400	14.2890	14,381.9100	14.3819	0.650	0	0	0
2014/05/14	2046	06/11/2014			Bond Future	118.7390	118.7390	118.8319	118.8319	0.078	0.0000	0.0000	0
2014/05/14	2046	06/11/2014	104.43	Call	Bond Future	14,309.0400	14.3090	14,401.9100	14.4019	0.649	0	0	0
2014/05/14	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/05/14	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2046	06/11/2014	104.44	Call	Bond Future	14,299.0400	14.2990	14,391.9100	14.3919	0.649	0	0	0
2014/05/14	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2050	07/08/2014			Bond Future	126.0207	126.0207	126.1202	126.1202	0.079	0.0000	0.0000	1,300
2014/05/14	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2050	07/08/2014	112.00	Call	Bond Future	14,020.7100	14.0207	14,120.2100	14.1202	0.710	0	0	0
2014/05/14	2050	07/08/2014	112.01	Call	Bond Future	14,010.7100	14.0107	14,110.2100	14.1102	0.710	0	0	0
2014/05/14	2050	07/08/2014	111.99	Call	Bond Future	14,030.7100	14.0307	14,130.2100	14.1302	0.709	0	0	0
2014/05/14	2050	06/11/2014			Bond Future	127.9546	127.9546	128.0546	128.0546	0.078	0.0000	0.0000	0
2014/05/14	2050	06/11/2014	126.00	Call	Bond Future	1,954.6200	1.9546	2,054.6000	2.0546	5.115	0	0	0
2014/05/14	2050	06/11/2014	126.01	Call	Bond Future	1,944.6200	1.9446	2,044.6000	2.0446	5.141	0	0	0
2014/05/14	2050	06/11/2014	125.99	Call	Bond Future	1,964.6200	1.9646	2,064.6000	2.0646	5.089	0	0	0
2014/05/14	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	AL12	07/08/2014			Index Future	503.9790	503.9790	506.4190	506.4190	0.484	0.0000	0.0000	0
2014/05/14	AL12	06/11/2014			Index Future	511.6460	511.6460	514.1240	514.1240	0.484	0.0000	0.0000	0
2014/05/14	AL12	05/02/2015			Index Future	519.7230	519.7230	522.2300	522.2300	0.482	0.0000	0.0000	0
2014/05/14	AL37	07/08/2014			Index Future	426.1250	426.1250	427.3150	427.3150	0.279	0.0000	0.0000	0
2014/05/14	AL37	06/11/2014			Index Future	432.6070	432.6070	433.8160	433.8160	0.279	0.0000	0.0000	0
2014/05/14	AL7T	07/08/2014			Index Future	504.5870	504.5870	506.5300	506.5300	0.385	0.0000	0.0000	1
2014/05/14	AL7T	06/11/2014			Index Future	512.2630	512.2630	514.2360	514.2360	0.385	0.0000	0.0000	0
2014/05/14	ALBI	07/08/2014			Index Future	458.0760	458.0760	459.7230	459.7230	0.360	0.0000	0.0000	678
2014/05/14	ALBI	06/11/2014			Index Future	465.0440	465.0440	466.7180	466.7180	0.360	0.0000	0.0000	0
2014/05/14	ALBI	05/02/2015			Index Future	472.3860	472.3860	474.0760	474.0760	0.358	0.0000	0.0000	0
2014/05/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/05/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/05/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/14	CS33	15/09/2033			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
2014/05/14	EL28	07/08/2014	114.00	Call	Bond Future	7,870.7000	7.8707	7,965.2000	7.9652	1.201	0	0	0
2014/05/14	EL28	07/08/2014			Bond Future	121.8707	121.8707	121.9652	121.9652	0.078	0.0000	0.0000	0
2014/05/14	EL28	07/08/2014	114.01	Call	Bond Future	7,860.7000	7.8607	7,955.2000	7.9552	1.202	0	0	0
2014/05/14	EL28	07/08/2014	113.99	Call	Bond Future	7,880.7000	7.8807	7,975.2000	7.9752	1.199	0	0	0
2014/05/14	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	EL28	06/11/2014			Bond Future	122.2592	122.2592	122.3544	122.3544	0.078	0.0000	0.0000	0
2014/05/14	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	EL28	06/11/2014	122.00	Call	Bond Future	259.2400	0.2592	354.3800	0.3544	36.700	0	0	0
2014/05/14	EL28	06/11/2014	122.01	Call	Bond Future	249.2400	0.2492	344.3800	0.3444	38.172	0	0	0
2014/05/14	EL28	06/11/2014	121.99	Call	Bond Future	269.2400	0.2692	364.3800	0.3644	35.337	0	0	0
2014/05/14	ES33	07/08/2014			Bond Future	9.4992	85.5760	9.4394	86.0296	(0.630)	0.0000	0.0000	6,220
2014/05/14	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	ES33	07/08/2014	10.14	Call	Bond Future	4,629.2700	4.6293	5,082.9300	5.0829	9.800	0	0	0
2014/05/14	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	ES33	07/08/2014	10.15	Call	Bond Future	4,698.3000	4.6983	5,151.9600	5.1520	9.656	0	0	0
2014/05/14	ES33	07/08/2014	10.16	Call	Bond Future	4,767.2300	4.7672	5,220.8900	5.2209	9.516	0	0	0
2014/05/14	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	ES33	06/11/2014			Bond Future	9.5907	83.0937	9.5291	83.5537	(0.643)	0.0000	0.0000	0
2014/05/14	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	ES33	06/11/2014	10.29	Call	Bond Future	4,953.3400	4.9533	5,413.2700	5.4133	9.285	0	0	0
2014/05/14	ES33	06/11/2014	10.30	Call	Bond Future	5,020.7900	5.0208	5,480.7200	5.4807	9.161	0	0	0
2014/05/14	ES33	06/11/2014	10.31	Call	Bond Future	5,088.1400	5.0881	5,548.0700	5.5481	9.039	0	0	0
2014/05/14	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	ES33	05/02/2015	10.00	Call	Bond Future	2,280.0200	2.2800	2,745.0600	2.7451	20.396	0	0	0
2014/05/14	ES33	05/02/2015			Bond Future	9.6813	84.4071	9.6180	84.8721	(0.654)	0.0000	0.0000	0
2014/05/14	ES33	05/02/2015	10.01	Call	Bond Future	2,349.9800	2.3500	2,815.0200	2.8150	19.789	0	0	0
2014/05/14	ES33	05/02/2015	9.99	Call	Bond Future	2,209.9700	2.2100	2,675.0100	2.6750	21.043	0	0	0
2014/05/14	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	GOVI	07/08/2014			GOVI	456.5200	456.5200	458.1140	458.1140	0.349	0.0000	0.0000	504
2014/05/14	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	GOVI	07/08/2014	459.99	Put	GOVI	34,700.0000	3.4700	18,760.0000	1.8760	(45.937)	0	0	0
2014/05/14	GOVI	07/08/2014	460.01	Put	GOVI	34,900.0000	3.4900	18,960.0000	1.8960	(45.673)	0	0	0
2014/05/14	GOVI	07/08/2014	460.00	Put	GOVI	34,800.0000	3.4800	18,860.0000	1.8860	(45.805)	0	0	0
2014/05/14	GOVI	06/11/2014	449.01	Call	GOVI	144,550.0000	14.4550	160,740.0000	16.0740	11.200	0	0	0
2014/05/14	GOVI	06/11/2014			GOVI	463.4650	463.4650	465.0840	465.0840	0.349	0.0000	0.0000	28
2014/05/14	GOVI	06/11/2014	448.99	Call	GOVI	144,750.0000	14.4750	160,940.0000	16.0940	11.185	0	0	0
2014/05/14	GOVI	06/11/2014	449.00	Call	GOVI	144,650.0000	14.4650	160,840.0000	16.0840	11.193	0	0	0

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2014/05/14	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	GOVI	05/02/2015	459.99	Call	GOVI	107,920.0000	10.7920	124,260.0000	12.4260	15.141	0	0	0
2014/05/14	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	GOVI	05/02/2015			GOVI	470.7820	470.7820	472.4160	472.4160	0.347	0.0000	0.0000	0
2014/05/14	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	GOVI	05/02/2015	460.00	Call	GOVI	107,820.0000	10.7820	124,160.0000	12.4160	15.155	0	0	0
2014/05/14	GOVI	05/02/2015	460.01	Call	GOVI	107,720.0000	10.7720	124,060.0000	12.4060	15.169	0	0	0
2014/05/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/05/14	ICAA	07/08/2014			Can-Do Interest Rate	140.9085	140.9085	141.0882	141.0882	0.128	0.0000	0.0000	635
2014/05/14	IGOV	07/08/2014			Index Future	213.1070	213.1070	213.3670	213.3670	0.122	0.0000	0.0000	1,268
2014/05/14	IGOV	06/11/2014			Index Future	216.3750	216.3750	216.6390	216.6390	0.122	0.0000	0.0000	86
2014/05/14	IGOV	05/02/2015			Index Future	219.8160	219.8160	220.0800	220.0800	0.120	0.0000	0.0000	0
2014/05/14	ILBI	07/08/2014			Index Future	577.8300	577.8300	578.8320	578.8320	0.173	0.0000	0.0000	210
2014/05/14	ILBI	06/11/2014			Index Future	586.7070	586.7070	587.7220	587.7220	0.173	0.0000	0.0000	0
2014/05/14	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/05/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/05/14	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/05/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/05/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/05/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/05/14	JBAF	21/05/2014			Jibar Tradeable Future	5.8000	94.2000	5.8100	94.1900	0.172	0.0000	0.0000	2,000
2014/05/14	JBAF	18/06/2014			Jibar Tradeable Future	5.9300	94.0700	5.9000	94.1000	(0.506)	0.0000	0.0000	2,000
2014/05/14	JBAF	16/07/2014			Jibar Tradeable Future	5.9700	94.0300	5.9500	94.0500	(0.335)	0.0000	0.0000	545
2014/05/14	JBAF	20/08/2014			Jibar Tradeable Future	6.1400	93.8600	6.1000	93.9000	(0.651)	0.0000	0.0000	0
2014/05/14	JBAF	17/09/2014			Jibar Tradeable Future	6.1900	93.8100	6.1500	93.8500	(0.646)	0.0000	0.0000	1,000
2014/05/14	JBAF	15/10/2014			Jibar Tradeable Future	6.3200	93.6800	6.2700	93.7300	(0.791)	0.0000	0.0000	0
2014/05/14	JBAF	17/12/2014			Jibar Tradeable Future	6.5200	93.4800	6.4700	93.5300	(0.767)	0.0000	0.0000	0
2014/05/14	JBAF	18/03/2015			Jibar Tradeable Future	6.7900	93.2100	6.7300	93.2700	(0.884)	0.0000	0.0000	2,850
2014/05/14	JBAF	17/06/2015			Jibar Tradeable Future	6.9500	93.0500	6.8900	93.1100	(0.863)	0.0000	0.0000	5,000
2014/05/14	JBAF	16/09/2015			Jibar Tradeable Future	7.1200	92.8800	7.0500	92.9500	(0.983)	0.0000	0.0000	0
2014/05/14	JBAF	15/12/2015			Jibar Tradeable Future	7.2700	92.7300	7.2000	92.8000	(0.963)	0.0000	0.0000	0
2014/05/14	JBAF	16/03/2016			Jibar Tradeable Future	7.4100	92.5900	7.3400	92.6600	(0.945)	0.0000	0.0000	0

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2014/05/14	R023	07/08/2014	8.51	Call	Bond Future	3,634.8000		3.6348	3,901.0200	3.9010	7.324	0	0	0
2014/05/14	R023	07/08/2014			Bond Future	8.0186		101.8280	7.9535	102.2226	(0.812)	0.0000	0.0000	12,377
2014/05/14	R023	07/08/2014	8.49	Call	Bond Future	3,548.9500		3.5489	3,811.3900	3.8114	7.395	0	0	0
2014/05/14	R023	07/08/2014	8.50	Call	Bond Future	3,591.7700		3.5918	3,856.1000	3.8561	7.359	0	0	0
2014/05/14	R023	07/08/2014	8.49	Put	Bond Future	752.9100		0.7529	620.8100	0.6208	(17.545)	0	0	0
2014/05/14	R023	07/08/2014	8.51	Put	Bond Future	722.3800		0.7224	594.0600	0.5941	(17.764)	0	0	0
2014/05/14	R023	07/08/2014	8.50	Put	Bond Future	737.5200		0.7375	607.3100	0.6073	(17.655)	0	0	0
2014/05/14	R023	06/11/2014			Bond Future	8.0966		99.4575	8.0288	99.8573	(0.837)	0.0000	0.0000	0
2014/05/14	R023	06/11/2014	8.59	Put	Bond Future	1,434.9500		1.4350	1,246.2300	1.2462	(13.152)	0	0	0
2014/05/14	R023	06/11/2014	8.61	Put	Bond Future	1,398.2900		1.3983	1,212.5800	1.2126	(13.281)	0	0	0
2014/05/14	R023	06/11/2014	8.59	Call	Bond Future	4,284.4800		4.2845	4,495.5400	4.4955	4.926	0	0	0
2014/05/14	R023	06/11/2014	8.60	Put	Bond Future	1,416.5300		1.4165	1,229.3200	1.2293	(13.216)	0	0	0
2014/05/14	R023	06/11/2014	8.60	Call	Bond Future	4,322.7100		4.3227	4,535.2800	4.5353	4.918	0	0	0
2014/05/14	R023	06/11/2014	8.61	Call	Bond Future	4,361.0800		4.3611	4,575.1500	4.5751	4.909	0	0	0
2014/05/14	R023	05/02/2015			Bond Future	8.1719		101.0292	8.1016	101.4327	(0.860)	0.0000	0.0000	0
2014/05/14	R023	05/02/2015	8.74	Put	Bond Future	1,865.5600		1.8656	1,653.3300	1.6533	(11.376)	0	0	0
2014/05/14	R023	05/02/2015	8.75	Call	Bond Future	5,086.8000		5.0868	5,279.3500	5.2793	3.785	0	0	0
2014/05/14	R023	05/02/2015	8.76	Call	Bond Future	5,123.2800		5.1233	5,317.0800	5.3171	3.783	0	0	0
2014/05/14	R023	05/02/2015	8.74	Call	Bond Future	5,050.4200		5.0504	5,241.7200	5.2417	3.788	0	0	0
2014/05/14	R023	05/02/2015	8.76	Put	Bond Future	1,828.7200		1.8287	1,618.9900	1.6190	(11.469)	0	0	0
2014/05/14	R023	05/02/2015	8.75	Put	Bond Future	1,847.0700		1.8471	1,636.0900	1.6361	(11.422)	0	0	0
2014/05/14	R157	07/08/2014	6.76	Put	Bond Future	219.8800		0.2199	189.9800	0.1900	(13.598)	0	0	0
2014/05/14	R157	07/08/2014			Bond Future	6.7011		112.5345	6.6646	112.5744	(0.545)	0.0000	0.0000	8,548
2014/05/14	R157	07/08/2014	6.75	Put	Bond Future	224.7300		0.2247	194.5200	0.1945	(13.443)	0	0	0
2014/05/14	R157	07/08/2014	6.74	Call	Bond Future	272.1900		0.2722	281.5900	0.2816	3.453	0	0	0
2014/05/14	R157	07/08/2014	6.75	Call	Bond Future	278.1900		0.2782	287.9000	0.2879	3.490	0	0	0
2014/05/14	R157	07/08/2014	6.76	Call	Bond Future	284.2600		0.2843	294.2800	0.2943	3.525	0	0	0
2014/05/14	R157	07/08/2014	6.74	Put	Bond Future	229.6500		0.2296	199.1300	0.1991	(13.290)	0	0	0
2014/05/14	R157	06/11/2014	6.19	Put	Bond Future	679.9500		0.6800	644.2100	0.6442	(5.256)	0	0	0
2014/05/14	R157	06/11/2014			Bond Future	6.8763		107.4348	6.8292	107.4744	(0.684)	0.0000	0.0000	0
2014/05/14	R157	06/11/2014	6.21	Put	Bond Future	666.7800		0.6668	631.2300	0.6312	(5.332)	0	0	0
2014/05/14	R157	06/11/2014	6.20	Put	Bond Future	673.3500		0.6733	637.7000	0.6377	(5.294)	0	0	0
2014/05/14	R157	06/11/2014	6.21	Call	Bond Future	102.5500		0.1026	106.6800	0.1067	4.027	0	0	0
2014/05/14	R157	06/11/2014	6.19	Call	Bond Future	98.7100		0.0987	102.6500	0.1027	3.991	0	0	0
2014/05/14	R157	06/11/2014	6.20	Call	Bond Future	100.6200		0.1006	104.6500	0.1046	4.005	0	0	0
2014/05/14	R157	05/02/2015	8.74	Call	Bond Future	1,036.0100		1.0360	1,067.0500	1.0670	2.996	0	0	0
2014/05/14	R157	05/02/2015	8.75	Put	Bond Future	84.9500		0.0849	78.5800	0.0786	(7.499)	0	0	0
2014/05/14	R157	05/02/2015			Bond Future	7.1176		109.1335	7.0542	109.1710	(0.891)	0.0000	0.0000	0
2014/05/14	R157	05/02/2015	8.74	Put	Bond Future	85.9100		0.0859	79.4900	0.0795	(7.473)	0	0	0
2014/05/14	R157	05/02/2015	8.76	Put	Bond Future	83.9900		0.0840	77.6800	0.0777	(7.513)	0	0	0
2014/05/14	R157	05/02/2015	8.75	Call	Bond Future	1,040.8600		1.0409	1,071.9500	1.0719	2.987	0	0	0
2014/05/14	R157	05/02/2015	8.76	Call	Bond Future	1,045.7000		1.0457	1,076.8500	1.0769	2.979	0	0	0
2014/05/14	R186	07/08/2014	8.31	Call	Bond Future	3,303.9700		3.3040	3,559.0000	3.5590	7.719	0	0	0
2014/05/14	R186	07/08/2014	8.70	Put	Bond Future	926.2300		0.9262	743.7900	0.7438	(19.697)	0	0	1,000
2014/05/14	R186	07/08/2014			Bond Future	8.1566		119.5033	8.0919	120.0640	(0.793)	0.0000	0.0000	49,290
2014/05/14	R186	07/08/2014	8.29	Call	Bond Future	3,206.0800		3.2061	3,454.3200	3.4543	7.743	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
2014/05/14	R186	07/08/2014	8.92	Put	Bond Future	570.0900	0.5701	441.8500	0.4419	(22.495)	0	0	840
2014/05/14	R186	07/08/2014	8.25	Call	Bond Future	3,015.4700	3.0155	3,249.8900	3.2499	7.774	0	0	1,200
2014/05/14	R186	07/08/2014	8.30	Call	Bond Future	3,254.8300	3.2548	3,506.4700	3.5065	7.731	0	0	0
2014/05/14	R186	07/08/2014	8.29	Put	Bond Future	2,061.7300	2.0617	1,749.3000	1.7493	(15.154)	0	0	0
2014/05/14	R186	07/08/2014	9.20	Put	Bond Future	291.2000	0.2912	214.8100	0.2148	(26.233)	0	0	2,100
2014/05/14	R186	07/08/2014	8.92	Call	Bond Future	6,916.3600	6.9164	7,348.7900	7.3488	6.252	0	0	0
2014/05/14	R186	07/08/2014	8.31	Put	Bond Future	1,989.3400	1.9893	1,683.7000	1.6837	(15.364)	0	0	0
2014/05/14	R186	07/08/2014	8.30	Put	Bond Future	2,025.3000	2.0253	1,716.2700	1.7163	(15.258)	0	0	0
2014/05/14	R186	07/08/2014	9.20	Call	Bond Future	8,845.7500	8.8458	9,330.0300	9.3300	5.475	0	0	0
2014/05/14	R186	07/08/2014	8.70	Call	Bond Future	5,493.3700	5.4934	5,871.6000	5.8716	6.885	0	0	0
2014/05/14	R186	07/08/2014	8.25	Put	Bond Future	2,212.7100	2.2127	1,886.4600	1.8865	(14.744)	0	0	0
2014/05/14	R186	06/11/2014	8.14	Call	Bond Future	3,341.2600	3.3413	3,536.9000	3.5369	5.855	0	0	0
2014/05/14	R186	06/11/2014	8.15	Put	Bond Future	4,017.3000	4.0173	3,646.4800	3.6465	(9.231)	0	0	0
2014/05/14	R186	06/11/2014			Bond Future	8.2249	121.3232	8.1579	121.8914	(0.814)	0.0000	0.0000	0
2014/05/14	R186	06/11/2014	9.17	Call	Bond Future	8,708.4200	8.7084	9,122.7600	9.1228	4.758	0	0	0
2014/05/14	R186	06/11/2014	8.15	Call	Bond Future	3,381.4800	3.3815	3,578.8900	3.5789	5.838	0	0	0
2014/05/14	R186	06/11/2014	8.16	Call	Bond Future	3,421.6400	3.4216	3,621.1600	3.6212	5.831	0	0	0
2014/05/14	R186	06/11/2014	9.17	Put	Bond Future	1,073.9900	1.0740	920.1000	0.9201	(14.329)	0	0	2,010
2014/05/14	R186	06/11/2014	8.14	Put	Bond Future	4,062.3900	4.0624	3,689.8000	3.6898	(9.172)	0	0	0
2014/05/14	R186	06/11/2014	8.16	Put	Bond Future	3,972.2400	3.9722	3,603.5300	3.6035	(9.282)	0	0	0
2014/05/14	R186	05/02/2015			Bond Future	8.2889	117.9445	8.2199	118.5186	(0.832)	0.0000	0.0000	0
2014/05/14	R186	05/02/2015	8.75	Call	Bond Future	6,642.2000	6.6422	6,941.1900	6.9412	4.501	0	0	0
2014/05/14	R186	05/02/2015	8.76	Call	Bond Future	6,692.5400	6.6925	6,993.2300	6.9932	4.493	0	0	0
2014/05/14	R186	05/02/2015	8.74	Call	Bond Future	6,592.3900	6.5924	6,889.3000	6.8893	4.504	0	0	0
2014/05/14	R186	05/02/2015	8.76	Put	Bond Future	2,874.2500	2.8743	2,600.8600	2.6009	(9.512)	0	0	0
2014/05/14	R186	05/02/2015	8.75	Put	Bond Future	2,903.1500	2.9031	2,628.0600	2.6281	(9.476)	0	0	0
2014/05/14	R186	05/02/2015	8.74	Put	Bond Future	2,932.6500	2.9326	2,655.4800	2.6555	(9.451)	0	0	0
2014/05/14	R197	07/08/2014			Bond Future	281.5038	281.5038	282.7138	282.7138	0.430	0.0000	0.0000	1,244
2014/05/14	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R197	07/08/2014	270.00	Call	Bond Future	11,503.7600	11.5038	12,713.7600	12.7138	10.518	0	0	0
2014/05/14	R197	07/08/2014	270.01	Call	Bond Future	11,493.7600	11.4938	12,703.7600	12.7038	10.527	0	0	0
2014/05/14	R197	07/08/2014	269.99	Call	Bond Future	11,513.7600	11.5138	12,723.7600	12.7238	10.509	0	0	0
2014/05/14	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R197	06/11/2014			Bond Future	285.8234	285.8234	287.0498	287.0498	0.429	0.0000	0.0000	0
2014/05/14	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R197	06/11/2014	285.00	Call	Bond Future	823.4200	0.8234	2,049.7700	2.0498	148.934	0	0	0
2014/05/14	R197	06/11/2014	285.01	Call	Bond Future	813.4200	0.8134	2,039.7700	2.0398	150.765	0	0	0
2014/05/14	R197	06/11/2014	284.99	Call	Bond Future	833.4200	0.8334	2,059.7700	2.0598	147.147	0	0	0
2014/05/14	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R201	07/08/2014	5.31	Put	Bond Future	409.0600	0.4091	393.0200	0.3930	(3.921)	0	0	0
2014/05/14	R201	07/08/2014			Bond Future	6.2420	102.0879	6.1853	102.1083	(0.908)	0.0000	0.0000	0
2014/05/14	R201	07/08/2014	5.30	Put	Bond Future	411.7700	0.4118	395.6900	0.3957	(3.905)	0	0	0
2014/05/14	R201	07/08/2014	5.31	Call	Bond Future	73.9500	0.0739	78.2300	0.0782	5.788	0	0	0
2014/05/14	R201	07/08/2014	5.29	Call	Bond Future	72.1700	0.0722	76.3700	0.0764	5.820	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
2014/05/14	R201	07/08/2014	5.30	Call	Bond Future	73.0600		0.0731	77.3000	0.0773	5.803	0	0	0
2014/05/14	R201	07/08/2014	5.29	Put	Bond Future	414.4900		0.4145	398.3700	0.3984	(3.889)	0	0	0
2014/05/14	R202	07/08/2014	207.99	Call	Bond Future	17,314.8300		17.3148	17,471.3900	17.4714	0.904	0	0	0
2014/05/14	R202	07/08/2014	208.00	Put	Bond Future	313.7300		0.3137	295.2100	0.2952	(5.903)	0	0	0
2014/05/14	R202	07/08/2014			Bond Future	224.9918		224.9918	225.1668	225.1668	0.078	0.0000	0.0000	44,590
2014/05/14	R202	07/08/2014	207.99	Put	Bond Future	313.0500		0.3130	294.5700	0.2946	(5.903)	0	0	0
2014/05/14	R202	07/08/2014	208.01	Put	Bond Future	314.4100		0.3144	295.8600	0.2959	(5.900)	0	0	0
2014/05/14	R202	07/08/2014	208.00	Call	Bond Future	17,305.5100		17.3055	17,462.0300	17.4620	0.904	0	0	0
2014/05/14	R202	07/08/2014	208.01	Call	Bond Future	17,296.1900		17.2962	17,452.6800	17.4527	0.905	0	0	0
2014/05/14	R202	06/11/2014	226.99	Call	Bond Future	1,454.0700		1.4541	1,630.0700	1.6301	12.104	0	0	0
2014/05/14	R202	06/11/2014			Bond Future	228.4441		228.4441	228.6201	228.6201	0.077	0.0000	0.0000	0
2014/05/14	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R202	06/11/2014	227.00	Call	Bond Future	1,444.0700		1.4441	1,620.0700	1.6201	12.188	0	0	0
2014/05/14	R202	06/11/2014	227.01	Call	Bond Future	1,434.0700		1.4341	1,610.0700	1.6101	12.273	0	0	0
2014/05/14	R203	07/08/2014	7.30	Call	Bond Future	667.0200		0.6670	750.8600	0.7509	12.569	0	0	0
2014/05/14	R203	07/08/2014			Bond Future	7.3415		105.8247	7.2612	106.0469	(1.093)	0.0000	0.0000	24,254
2014/05/14	R203	07/08/2014	7.31	Call	Bond Future	680.3500		0.6803	765.7800	0.7658	12.557	0	0	0
2014/05/14	R203	07/08/2014	6.84	Put	Bond Future	1,620.6700		1.6207	1,429.0000	1.4290	(11.827)	0	0	0
2014/05/14	R203	07/08/2014	7.29	Put	Bond Future	796.3200		0.7963	656.3700	0.6564	(17.575)	0	0	0
2014/05/14	R203	07/08/2014	7.31	Put	Bond Future	767.4500		0.7675	630.6700	0.6307	(17.823)	0	0	0
2014/05/14	R203	07/08/2014	7.29	Call	Bond Future	653.8400		0.6538	736.1000	0.7361	12.581	0	0	0
2014/05/14	R203	07/08/2014	7.30	Put	Bond Future	781.8000		0.7818	643.4300	0.6434	(17.699)	0	0	0
2014/05/14	R203	07/08/2014	6.84	Call	Bond Future	222.2400		0.2222	252.7800	0.2528	13.742	0	0	46
2014/05/14	R203	06/11/2014	6.86	Call	Bond Future	413.5900		0.4136	441.7400	0.4417	6.806	0	0	0
2014/05/14	R203	06/11/2014			Bond Future	7.4603		103.2723	7.3724	103.4971	(1.179)	0.0000	0.0000	0
2014/05/14	R203	06/11/2014	6.98	Call	Bond Future	502.6600		0.5027	542.3200	0.5423	7.890	0	0	14
2014/05/14	R203	06/11/2014	6.84	Call	Bond Future	399.9700		0.4000	426.4700	0.4265	6.625	0	0	45
2014/05/14	R203	06/11/2014	6.85	Call	Bond Future	406.7400		0.4067	434.0600	0.4341	6.717	0	0	0
2014/05/14	R203	06/11/2014	6.98	Put	Bond Future	1,738.0600		1.7381	1,552.9300	1.5529	(10.652)	0	0	0
2014/05/14	R203	06/11/2014	6.84	Put	Bond Future	1,998.9500		1.9990	1,800.6600	1.8007	(9.920)	0	0	0
2014/05/14	R203	06/11/2014	6.86	Put	Bond Future	1,960.5300		1.9605	1,763.8900	1.7639	(10.030)	0	0	0
2014/05/14	R203	06/11/2014	6.85	Put	Bond Future	1,979.7000		1.9797	1,782.2300	1.7822	(9.975)	0	0	0
2014/05/14	R203	05/02/2015	7.69	Call	Bond Future	1,365.7200		1.3657	1,437.5100	1.4375	5.257	0	0	55
2014/05/14	R203	05/02/2015			Bond Future	7.5829		104.9044	7.4865	105.1301	(1.271)	0.0000	0.0000	0
2014/05/14	R203	05/02/2015	8.34	Put	Bond Future	576.8700		0.5769	472.6400	0.4726	(18.068)	0	0	0
2014/05/14	R203	05/02/2015	8.35	Call	Bond Future	2,343.6500		2.3437	2,465.7600	2.4658	5.210	0	0	0
2014/05/14	R203	05/02/2015	8.36	Call	Bond Future	2,360.4300		2.3604	2,483.2600	2.4833	5.204	0	0	0
2014/05/14	R203	05/02/2015	8.34	Call	Bond Future	2,326.9100		2.3269	2,448.3000	2.4483	5.217	0	0	0
2014/05/14	R203	05/02/2015	8.36	Put	Bond Future	564.6800		0.5647	461.8900	0.4619	(18.203)	0	0	0
2014/05/14	R203	05/02/2015	7.69	Put	Bond Future	1,115.8500		1.1158	962.0200	0.9620	(13.786)	0	0	0
2014/05/14	R203	05/02/2015	8.35	Put	Bond Future	570.7500		0.5708	467.2400	0.4672	(18.136)	0	0	0
2014/05/14	R204	07/08/2014			Bond Future	7.5413		102.7989	7.4736	103.0495	(0.898)	0.0000	0.0000	24,816
2014/05/14	R204	07/08/2014	7.44	Put	Bond Future	1,225.4700		1.2255	1,051.6300	1.0516	(14.186)	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
2014/05/14	R204	07/08/2014	7.46	Put	Bond Future	1,184.9200	1.1849	1,013.9200	1.0139	(14.431)	0	0	0
2014/05/14	R204	07/08/2014	7.45	Put	Bond Future	1,205.0900	1.2051	1,032.6600	1.0327	(14.308)	0	0	0
2014/05/14	R204	07/08/2014	7.46	Call	Bond Future	884.0300	0.8840	963.6800	0.9637	9.010	0	0	0
2014/05/14	R204	07/08/2014	7.78	Call	Bond Future	1,531.4000	1.5314	1,661.7000	1.6617	8.509	0	0	0
2014/05/14	R204	07/08/2014	7.44	Call	Bond Future	850.3700	0.8504	927.1800	0.9272	9.033	0	0	0
2014/05/14	R204	07/08/2014	7.78	Put	Bond Future	653.7900	0.6538	533.4400	0.5334	(18.408)	0	0	530
2014/05/14	R204	07/08/2014	7.45	Call	Bond Future	867.1000	0.8671	945.3200	0.9453	9.021	0	0	0
2014/05/14	R204	06/11/2014	7.99	Put	Bond Future	918.3400	0.9183	773.2400	0.7732	(15.800)	0	0	1,270
2014/05/14	R204	06/11/2014			Bond Future	7.6394	104.3643	7.5670	104.6180	(0.947)	0.0000	0.0000	0
2014/05/14	R204	06/11/2014	6.99	Put	Bond Future	2,853.5300	2.8535	2,619.1200	2.6191	(8.215)	0	0	0
2014/05/14	R204	06/11/2014	7.01	Put	Bond Future	2,800.4800	2.8005	2,567.7000	2.5677	(8.312)	0	0	0
2014/05/14	R204	06/11/2014	7.00	Put	Bond Future	2,826.7000	2.8267	2,593.3500	2.5933	(8.255)	0	0	0
2014/05/14	R204	06/11/2014	6.99	Call	Bond Future	549.7400	0.5497	568.9700	0.5690	3.498	0	0	0
2014/05/14	R204	06/11/2014	7.99	Call	Bond Future	2,135.9400	2.1359	2,244.4800	2.2445	5.082	0	0	0
2014/05/14	R204	06/11/2014	7.00	Call	Bond Future	558.8600	0.5589	579.1500	0.5791	3.631	0	0	0
2014/05/14	R204	06/11/2014	7.01	Call	Bond Future	568.5900	0.5686	589.4500	0.5895	3.669	0	0	0
2014/05/14	R204	05/02/2015	8.25	Call	Bond Future	2,736.0800	2.7361	2,853.0400	2.8530	4.275	0	0	0
2014/05/14	R204	05/02/2015			Bond Future	7.7341	101.9784	7.6571	102.2334	(0.997)	0.0000	0.0000	0
2014/05/14	R204	05/02/2015	8.26	Call	Bond Future	2,757.4700	2.7575	2,875.2800	2.8753	4.272	0	0	0
2014/05/14	R204	05/02/2015	8.24	Call	Bond Future	2,714.7700	2.7148	2,830.8800	2.8309	4.277	0	0	0
2014/05/14	R204	05/02/2015	8.26	Put	Bond Future	1,039.0300	1.0390	901.8900	0.9019	(13.199)	0	0	0
2014/05/14	R204	05/02/2015	8.25	Put	Bond Future	1,049.9800	1.0500	911.9900	0.9120	(13.142)	0	0	0
2014/05/14	R204	05/02/2015	8.24	Put	Bond Future	1,061.0200	1.0610	922.1800	0.9222	(13.086)	0	0	0
2014/05/14	R207	07/08/2014	7.69	Call	Bond Future	1,204.4900	1.2045	1,332.7700	1.3328	10.650	0	0	0
2014/05/14	R207	07/08/2014	7.70	Put	Bond Future	1,284.3000	1.2843	1,057.3700	1.0574	(17.670)	0	0	0
2014/05/14	R207	07/08/2014			Bond Future	7.7135	98.5196	7.6309	98.8766	(1.071)	0.0000	0.0000	34,069
2014/05/14	R207	07/08/2014	7.70	Call	Bond Future	1,225.9400	1.2259	1,356.0500	1.3560	10.613	0	0	0
2014/05/14	R207	07/08/2014	7.71	Call	Bond Future	1,247.6000	1.2476	1,379.5600	1.3796	10.577	0	0	0
2014/05/14	R207	07/08/2014	7.69	Put	Bond Future	1,306.0100	1.3060	1,077.2500	1.0772	(17.516)	0	0	0
2014/05/14	R207	07/08/2014	7.71	Put	Bond Future	1,262.8200	1.2628	1,037.7400	1.0377	(17.824)	0	0	0
2014/05/14	R207	06/11/2014	7.36	Put	Bond Future	2,820.9800	2.8210	2,533.4900	2.5335	(10.191)	0	0	0
2014/05/14	R207	06/11/2014			Bond Future	7.8005	100.0202	7.7133	100.3819	(1.119)	0.0000	0.0000	0
2014/05/14	R207	06/11/2014	7.35	Put	Bond Future	2,848.6800	2.8487	2,560.3200	2.5603	(10.123)	0	0	0
2014/05/14	R207	06/11/2014	7.36	Call	Bond Future	978.2000	0.9782	1,052.4100	1.0524	7.586	0	0	0
2014/05/14	R207	06/11/2014	7.34	Call	Bond Future	949.1000	0.9491	1,021.5700	1.0216	7.636	0	0	0
2014/05/14	R207	06/11/2014	7.35	Call	Bond Future	963.5800	0.9636	1,036.9200	1.0369	7.611	0	0	0
2014/05/14	R207	06/11/2014	7.34	Put	Bond Future	2,876.5400	2.8765	2,587.3100	2.5873	(10.055)	0	0	0
2014/05/14	R207	05/02/2015	8.49	Put	Bond Future	1,209.1200	1.2091	1,027.4200	1.0274	(15.027)	0	0	0
2014/05/14	R207	05/02/2015			Bond Future	7.8852	97.9594	7.7932	98.3242	(1.166)	0.0000	0.0000	0
2014/05/14	R207	05/02/2015	8.51	Put	Bond Future	1,184.4000	1.1844	1,005.2700	1.0053	(15.124)	0	0	0
2014/05/14	R207	05/02/2015	8.50	Call	Bond Future	3,593.1000	3.5931	3,777.6200	3.7776	5.135	0	0	0
2014/05/14	R207	05/02/2015	8.51	Call	Bond Future	3,619.3200	3.6193	3,804.9700	3.8050	5.129	0	0	0
2014/05/14	R207	05/02/2015	8.49	Call	Bond Future	3,567.2600	3.5673	3,750.3400	3.7503	5.132	0	0	0
2014/05/14	R207	05/02/2015	8.50	Put	Bond Future	1,196.5600	1.1966	1,016.3000	1.0163	(15.065)	0	0	0
2014/05/14	R208	07/08/2014	8.28	Call	Bond Future	2,767.1500	2.7671	2,987.9300	2.9879	7.979	0	0	0
2014/05/14	R208	07/08/2014			Bond Future	7.8413	96.8966	7.7703	97.2469	(0.905)	0.0000	0.0000	11,985

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
2014/05/14	R208	07/08/2014	7.80	Call	Bond Future	1,356.5700	1.3566	1,476.9200	1.4769	8.872	0	0	0
2014/05/14	R208	07/08/2014	7.79	Put	Bond Future	1,585.8900	1.5859	1,353.8400	1.3538	(14.632)	0	0	0
2014/05/14	R208	07/08/2014	7.81	Put	Bond Future	1,534.3600	1.5344	1,306.5400	1.3065	(14.848)	0	0	0
2014/05/14	R208	07/08/2014	7.80	Put	Bond Future	1,559.9800	1.5600	1,330.0500	1.3300	(14.739)	0	0	0
2014/05/14	R208	07/08/2014	7.81	Call	Bond Future	1,380.2800	1.3803	1,502.7400	1.5027	8.872	0	0	0
2014/05/14	R208	07/08/2014	8.28	Put	Bond Future	637.4800	0.6375	507.9800	0.5080	(20.314)	0	0	630
2014/05/14	R208	07/08/2014	7.79	Call	Bond Future	1,333.1100	1.3331	1,451.3400	1.4513	8.869	0	0	0
2014/05/14	R208	06/11/2014	7.46	Call	Bond Future	1,085.4800	1.0855	1,147.4300	1.1474	5.707	0	0	0
2014/05/14	R208	06/11/2014			Bond Future	7.9238	94.9735	7.8494	95.3283	(0.939)	0.0000	0.0000	0
2014/05/14	R208	06/11/2014	7.44	Call	Bond Future	1,054.5500	1.0545	1,112.9500	1.1130	5.538	0	0	0
2014/05/14	R208	06/11/2014	7.45	Call	Bond Future	1,069.9300	1.0699	1,130.1000	1.1301	5.624	0	0	0
2014/05/14	R208	06/11/2014	8.50	Put	Bond Future	963.9400	0.9639	813.1000	0.8131	(15.648)	0	0	1,520
2014/05/14	R208	06/11/2014	7.44	Put	Bond Future	3,392.1400	3.3921	3,095.7100	3.0957	(8.739)	0	0	0
2014/05/14	R208	06/11/2014	7.46	Put	Bond Future	3,325.0300	3.3250	3,032.1500	3.0321	(8.808)	0	0	0
2014/05/14	R208	06/11/2014	8.50	Call	Bond Future	3,658.7900	3.6588	3,862.7800	3.8628	5.575	0	0	0
2014/05/14	R208	06/11/2014	7.45	Put	Bond Future	3,358.4900	3.3585	3,063.8300	3.0638	(8.774)	0	0	0
2014/05/14	R208	05/02/2015	8.51	Call	Bond Future	3,834.8600	3.8349	3,997.1600	3.9972	4.232	0	0	0
2014/05/14	R208	05/02/2015			Bond Future	8.0023	96.4745	7.9247	96.8325	(0.970)	0.0000	0.0000	0
2014/05/14	R208	05/02/2015	8.49	Call	Bond Future	3,776.7400	3.7767	3,936.7200	3.9367	4.236	0	0	0
2014/05/14	R208	05/02/2015	8.51	Put	Bond Future	1,534.9100	1.5349	1,339.2100	1.3392	(12.750)	0	0	0
2014/05/14	R208	05/02/2015	8.50	Put	Bond Future	1,550.2800	1.5503	1,353.4200	1.3534	(12.698)	0	0	0
2014/05/14	R208	05/02/2015	8.49	Put	Bond Future	1,566.0800	1.5661	1,368.0600	1.3681	(12.644)	0	0	0
2014/05/14	R208	05/02/2015	8.50	Call	Bond Future	3,805.6000	3.8056	3,966.7400	3.9667	4.234	0	0	0
2014/05/14	R209	07/08/2014	9.04	Put	Bond Future	1,676.5000	1.6765	1,497.8000	1.4978	(10.659)	0	0	0
2014/05/14	R209	07/08/2014	9.06	Put	Bond Future	1,618.7600	1.6188	1,444.5900	1.4446	(10.759)	0	0	0
2014/05/14	R209	07/08/2014			Bond Future	8.8043	77.7618	8.7455	78.2193	(0.668)	0.0000	0.0000	24,622
2014/05/14	R209	07/08/2014	9.05	Put	Bond Future	1,647.4300	1.6474	1,471.0100	1.4710	(10.709)	0	0	0
2014/05/14	R209	07/08/2014	9.06	Call	Bond Future	3,560.3200	3.5603	3,843.6100	3.8436	7.957	0	0	0
2014/05/14	R209	07/08/2014	9.05	Call	Bond Future	3,514.5300	3.5145	3,795.5700	3.7956	7.997	0	0	0
2014/05/14	R209	07/08/2014	9.04	Call	Bond Future	3,469.0200	3.4690	3,747.7800	3.7478	8.036	0	0	0
2014/05/14	R209	06/11/2014	8.95	Call	Bond Future	3,881.5700	3.8816	4,091.1300	4.0911	5.399	0	0	2,050
2014/05/14	R209	06/11/2014			Bond Future	8.8686	75.7991	8.8082	76.2629	(0.680)	0.0000	0.0000	0
2014/05/14	R209	06/11/2014	9.05	Put	Bond Future	2,915.0200	2.9150	2,677.3700	2.6774	(8.153)	0	0	0
2014/05/14	R209	06/11/2014	9.58	Put	Bond Future	1,540.7700	1.5408	1,384.4600	1.3845	(10.145)	0	0	907
2014/05/14	R209	06/11/2014	10.00	Call	Bond Future	8,827.4600	8.8275	9,183.1000	9.1831	4.029	0	0	0
2014/05/14	R209	06/11/2014	8.99	Put	Bond Future	3,119.8300	3.1198	2,871.4400	2.8714	(7.962)	0	0	0
2014/05/14	R209	06/11/2014	9.01	Put	Bond Future	3,050.2800	3.0503	2,805.3500	2.8054	(8.030)	0	0	0
2014/05/14	R209	06/11/2014	10.05	Call	Bond Future	9,089.0200	9.0890	9,445.8800	9.4459	3.926	0	0	0
2014/05/14	R209	06/11/2014	8.95	Put	Bond Future	3,262.6200	3.2626	3,008.3500	3.0083	(7.793)	0	0	0
2014/05/14	R209	06/11/2014	9.95	Call	Bond Future	8,567.0900	8.5671	8,917.4900	8.9175	4.090	0	0	0
2014/05/14	R209	06/11/2014	9.00	Put	Bond Future	3,085.0100	3.0850	2,838.0400	2.8380	(8.005)	0	0	0
2014/05/14	R209	06/11/2014	10.05	Put	Bond Future	831.1500	0.8311	724.1800	0.7242	(12.870)	0	0	2,050
2014/05/14	R209	06/11/2014	8.99	Call	Bond Future	4,039.9800	4.0400	4,255.4200	4.2554	5.333	0	0	0
2014/05/14	R209	06/11/2014	9.05	Call	Bond Future	4,283.4500	4.2835	4,509.6300	4.5096	5.280	0	0	2,050
2014/05/14	R209	06/11/2014	9.58	Call	Bond Future	6,692.4600	6.6925	6,999.9800	7.0000	4.595	0	0	0
2014/05/14	R209	06/11/2014	10.00	Put	Bond Future	889.5500	0.8895	781.3600	0.7814	(12.162)	0	0	1,640
2014/05/14	R209	06/11/2014	9.00	Call	Bond Future	4,080.1600	4.0802	4,297.0200	4.2970	5.315	0	0	1,640

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2014/05/14	R209	06/11/2014	9.01	Call	Bond Future	4,120.3200		4.1203	4,339.2200	4.3392	5.313	0	0	0
2014/05/14	R209	06/11/2014	9.95	Put	Bond Future	951.5800		0.9516	838.1500	0.8381	(11.920)	0	0	2,050
2014/05/14	R209	05/02/2015			Bond Future	8.9297		76.9972	8.8679	77.4663	(0.692)	0.0000	0.0000	0
2014/05/14	R209	05/02/2015	9.25	Call	Bond Future	5,653.2100		5.6532	5,896.7100	5.8967	4.307	0	0	0
2014/05/14	R209	05/02/2015	9.26	Call	Bond Future	5,695.1000		5.6951	5,939.8800	5.9399	4.298	0	0	0
2014/05/14	R209	05/02/2015	9.24	Call	Bond Future	5,611.9400		5.6119	5,853.6600	5.8537	4.307	0	0	0
2014/05/14	R209	05/02/2015	9.25	Put	Bond Future	3,290.6400		3.2906	3,065.0200	3.0650	(6.856)	0	0	0
2014/05/14	R209	05/02/2015	9.24	Put	Bond Future	3,321.3700		3.3214	3,093.9700	3.0940	(6.847)	0	0	0
2014/05/14	R209	05/02/2015	9.26	Put	Bond Future	3,260.6400		3.2606	3,036.3000	3.0363	(6.880)	0	0	0
2014/05/14	R210	07/08/2014			Bond Future	169.2157		169.2157	169.3446	169.3446	0.076	0.0000	0.0000	618
2014/05/14	R210	07/08/2014	159.00	Call	Bond Future	10,215.7000		10.2157	10,344.6300	10.3446	1.262	0	0	0
2014/05/14	R210	07/08/2014	159.01	Call	Bond Future	10,205.7000		10.2057	10,334.6300	10.3346	1.263	0	0	0
2014/05/14	R210	07/08/2014	158.99	Call	Bond Future	10,225.7000		10.2257	10,354.6300	10.3546	1.261	0	0	0
2014/05/14	R210	07/08/2014	159.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R210	07/08/2014	159.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R210	07/08/2014	158.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R210	06/11/2014			Bond Future	169.7724		169.7724	169.9023	169.9023	0.076	0.0000	0.0000	0
2014/05/14	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R210	06/11/2014	169.00	Call	Bond Future	772.4500		0.7725	902.2600	0.9023	16.805	0	0	0
2014/05/14	R210	06/11/2014	169.01	Call	Bond Future	762.4500		0.7625	892.2600	0.8923	17.025	0	0	0
2014/05/14	R210	06/11/2014	168.99	Call	Bond Future	782.4500		0.7825	912.2600	0.9123	16.590	0	0	0
2014/05/14	R211	07/08/2014	127.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R211	07/08/2014			Bond Future	128.6829		128.6829	128.7729	128.7729	0.070	0.0000	0.0000	390
2014/05/14	R211	07/08/2014	128.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R211	07/08/2014	128.00	Call	Bond Future	682.8800		0.6829	772.9400	0.7729	13.188	0	0	0
2014/05/14	R211	07/08/2014	128.01	Call	Bond Future	672.8800		0.6729	762.9400	0.7629	13.384	0	0	0
2014/05/14	R211	07/08/2014	127.99	Call	Bond Future	692.8800		0.6929	782.9400	0.7829	12.998	0	0	0
2014/05/14	R211	07/08/2014	128.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R211	06/11/2014	130.00	Call	Bond Future	657.7400		0.6577	748.2700	0.7483	13.764	0	0	0
2014/05/14	R211	06/11/2014	130.01	Call	Bond Future	647.7400		0.6477	738.2700	0.7383	13.976	0	0	0
2014/05/14	R211	06/11/2014			Bond Future	130.6577		130.6577	130.7483	130.7483	0.069	0.0000	0.0000	0
2014/05/14	R211	06/11/2014	129.99	Call	Bond Future	667.7400		0.6677	758.2700	0.7583	13.558	0	0	0
2014/05/14	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R212	07/08/2014	128.99	Call	Bond Future	4,940.4500		4.9405	5,135.3800	5.1354	3.946	0	0	0
2014/05/14	R212	07/08/2014			Bond Future	133.9305		133.9305	134.1254	134.1254	0.146	0.0000	0.0000	21,797
2014/05/14	R212	07/08/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R212	07/08/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R212	07/08/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R212	07/08/2014	129.00	Call	Bond Future	4,930.4500		4.9305	5,125.3800	5.1254	3.954	0	0	0
2014/05/14	R212	07/08/2014	129.01	Call	Bond Future	4,920.4500		4.9205	5,115.3800	5.1154	3.962	0	0	0
2014/05/14	R212	06/11/2014			Bond Future	135.9859		135.9859	136.1828	136.1828	0.145	0.0000	0.0000	0

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2014/05/14	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R212	06/11/2014	135.00	Call	Bond Future	985.9500	0.9859	1,182.8000	1.1828	19.966	0	0	0
2014/05/14	R212	06/11/2014	135.01	Call	Bond Future	975.9500	0.9759	1,172.8000	1.1728	20.170	0	0	0
2014/05/14	R212	06/11/2014	134.99	Call	Bond Future	995.9500	0.9959	1,192.8000	1.1928	19.765	0	0	0
2014/05/14	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R213	07/08/2014	8.86	Call	Bond Future	3,103.1900	3.1032	3,353.9300	3.3539	8.080	0	0	0
2014/05/14	R213	07/08/2014			Bond Future	8.7047	88.3275	8.6405	88.8268	(0.738)	0.0000	0.0000	24,405
2014/05/14	R213	07/08/2014	8.84	Call	Bond Future	3,017.1200	3.0171	3,262.0700	3.2621	8.119	0	0	0
2014/05/14	R213	07/08/2014	8.85	Call	Bond Future	3,059.9900	3.0600	3,307.8400	3.3078	8.100	0	0	0
2014/05/14	R213	07/08/2014	8.84	Put	Bond Future	1,979.0100	1.9790	1,724.6500	1.7247	(12.853)	0	0	0
2014/05/14	R213	07/08/2014	8.86	Put	Bond Future	1,913.1500	1.9131	1,664.5800	1.6646	(12.993)	0	0	0
2014/05/14	R213	07/08/2014	8.85	Put	Bond Future	1,945.8700	1.9459	1,694.4100	1.6944	(12.923)	0	0	0
2014/05/14	R213	06/11/2014	8.84	Call	Bond Future	3,798.4500	3.7985	4,035.8600	4.0359	6.250	0	0	0
2014/05/14	R213	06/11/2014	8.85	Put	Bond Future	3,272.0800	3.2721	3,005.2600	3.0053	(8.154)	0	0	0
2014/05/14	R213	06/11/2014			Bond Future	8.7755	86.1310	8.7094	86.6372	(0.753)	0.0000	0.0000	0
2014/05/14	R213	06/11/2014	8.85	Call	Bond Future	3,837.6700	3.8377	4,077.0800	4.0771	6.238	0	0	0
2014/05/14	R213	06/11/2014	8.86	Call	Bond Future	3,877.1000	3.8771	4,118.5000	4.1185	6.226	0	0	0
2014/05/14	R213	06/11/2014	8.84	Put	Bond Future	3,308.4700	3.3085	3,039.6500	3.0396	(8.125)	0	0	0
2014/05/14	R213	06/11/2014	8.86	Put	Bond Future	3,235.9900	3.2360	2,971.1600	2.9712	(8.184)	0	0	0
2014/05/14	R213	05/02/2015	9.26	Put	Bond Future	3,019.5600	3.0196	2,806.5700	2.8066	(7.054)	0	0	0
2014/05/14	R213	05/02/2015			Bond Future	8.8442	87.4921	8.7764	88.0041	(0.767)	0.0000	0.0000	0
2014/05/14	R213	05/02/2015	9.25	Put	Bond Future	3,047.5900	3.0476	2,833.0000	2.8330	(7.041)	0	0	0
2014/05/14	R213	05/02/2015	9.24	Put	Bond Future	3,076.1200	3.0761	2,859.9300	2.8599	(7.028)	0	0	0
2014/05/14	R213	05/02/2015	9.25	Call	Bond Future	6,020.7800	6.0208	6,318.1800	6.3182	4.940	0	0	0
2014/05/14	R213	05/02/2015	9.26	Call	Bond Future	6,064.1000	6.0641	6,363.1000	6.3631	4.931	0	0	0
2014/05/14	R213	05/02/2015	9.24	Call	Bond Future	5,977.8700	5.9779	6,273.6700	6.2737	4.948	0	0	0
2014/05/14	R214	07/08/2014	9.54	Put	Bond Future	817.5900	0.8176	723.8800	0.7239	(11.462)	0	0	0
2014/05/14	R214	07/08/2014			Bond Future	8.8930	78.6690	8.8446	79.0627	(0.545)	0.0000	0.0000	5,228
2014/05/14	R214	07/08/2014	9.56	Put	Bond Future	785.8700	0.7859	694.9200	0.6949	(11.573)	0	0	0
2014/05/14	R214	07/08/2014	9.55	Put	Bond Future	801.6000	0.8016	709.2700	0.7093	(11.518)	0	0	0
2014/05/14	R214	07/08/2014	9.56	Call	Bond Future	5,874.2100	5.8742	6,176.8800	6.1769	5.153	0	0	0
2014/05/14	R214	07/08/2014	9.54	Call	Bond Future	5,761.7600	5.7618	6,061.6700	6.0617	5.205	0	0	0
2014/05/14	R214	07/08/2014	9.55	Call	Bond Future	5,817.9200	5.8179	6,119.2100	6.1192	5.179	0	0	0
2014/05/14	R214	06/11/2014	9.64	Call	Bond Future	6,849.6700	6.8497	7,120.0200	7.1200	3.947	0	0	0
2014/05/14	R214	06/11/2014			Bond Future	8.9575	76.5784	8.9077	76.9773	(0.555)	0.0000	0.0000	0
2014/05/14	R214	06/11/2014	9.65	Call	Bond Future	6,899.8400	6.8998	7,171.1200	7.1711	3.932	0	0	0
2014/05/14	R214	06/11/2014	9.66	Call	Bond Future	6,949.9300	6.9499	7,222.3300	7.2223	3.919	0	0	0
2014/05/14	R214	06/11/2014	9.64	Put	Bond Future	1,711.2300	1.7112	1,582.6500	1.5826	(7.514)	0	0	0
2014/05/14	R214	06/11/2014	9.66	Put	Bond Future	1,669.8200	1.6698	1,543.2900	1.5433	(7.577)	0	0	0
2014/05/14	R214	06/11/2014	9.65	Put	Bond Future	1,690.5100	1.6905	1,562.8600	1.5629	(7.551)	0	0	0
2014/05/14	R214	05/02/2015	9.50	Call	Bond Future	6,671.9900	6.6720	6,914.4000	6.9144	3.633	0	0	0
2014/05/14	R214	05/02/2015			Bond Future	9.0200	77.7886	8.9691	78.1918	(0.564)	0.0000	0.0000	0
2014/05/14	R214	05/02/2015	9.51	Call	Bond Future	6,716.8500	6.7168	6,960.2500	6.9602	3.624	0	0	0
2014/05/14	R214	05/02/2015	9.49	Call	Bond Future	6,627.2300	6.6272	6,868.4000	6.8684	3.639	0	0	0
2014/05/14	R214	05/02/2015	9.50	Put	Bond Future	3,038.8200	3.0388	2,878.0000	2.8780	(5.292)	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
2014/05/14	R214	05/02/2015	9.49	Put	Bond Future	3,066.7300	3.0667	2,904.6700	2.9047	(5.284)	0	0	0
2014/05/14	R214	05/02/2015	9.51	Put	Bond Future	3,011.1300	3.0111	2,851.3000	2.8513	(5.308)	0	0	0
2014/05/14	R248	07/08/2014			Bond Future	8.9600	101.6942	8.9165	102.1465	(0.485)	0.0000	0.0000	14,129
2014/05/14	R248	07/08/2014	9.65	Call	Bond Future	6,712.1700	6.7122	7,164.4400	7.1644	6.738	0	0	0
2014/05/14	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R248	07/08/2014	9.66	Call	Bond Future	6,803.3500	6.8034	7,255.6200	7.2556	6.648	0	0	0
2014/05/14	R248	07/08/2014	9.64	Call	Bond Future	6,620.8300	6.6208	7,073.1000	7.0731	6.831	0	0	0
2014/05/14	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R248	06/11/2014			Bond Future	9.0265	98.8159	8.9819	99.2743	(0.495)	0.0000	0.0000	0
2014/05/14	R248	06/11/2014	9.72	Call	Bond Future	6,656.6800	6.6567	7,115.1600	7.1152	6.888	0	0	0
2014/05/14	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R248	06/11/2014	9.73	Call	Bond Future	6,746.6500	6.7466	7,205.1300	7.2051	6.796	0	0	0
2014/05/14	R248	06/11/2014	9.74	Call	Bond Future	6,836.4600	6.8365	7,294.9400	7.2949	6.706	0	0	0
2014/05/14	R248	05/02/2015			Bond Future	9.0911	100.3775	9.0454	100.8406	(0.503)	0.0000	0.0000	0
2014/05/14	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R248	05/02/2015	9.50	Call	Bond Future	3,974.0700	3.9741	4,437.1500	4.4371	11.653	0	0	0
2014/05/14	R248	05/02/2015	9.51	Call	Bond Future	4,067.5900	4.0676	4,530.6700	4.5307	11.385	0	0	0
2014/05/14	R248	05/02/2015	9.49	Call	Bond Future	3,880.3700	3.8804	4,343.4500	4.3435	11.934	0	0	0
2014/05/14	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/14	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**370296**