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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/05/2014 TO 08/05/2014

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
2014/05/08	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	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
2014/05/08	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	2025	08/05/2014			Bond Future	114.8858	114.8858	114.9702	114.9702	0.074	0.0000	0.0000	0
2014/05/08	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2025	08/05/2014	111.01	Call	Bond Future	3,875.7700	3.8758	3,960.2400	3.9602	2.179	0	0	0
2014/05/08	2025	08/05/2014	110.99	Call	Bond Future	3,895.7700	3.8958	3,980.2400	3.9802	2.168	0	0	0
2014/05/08	2025	08/05/2014	111.00	Call	Bond Future	3,885.7700	3.8858	3,970.2400	3.9702	2.174	0	0	0
2014/05/08	2025	07/08/2014	109.01	Call	Bond Future	6,397.5900	6.3976	6,481.4400	6.4814	1.311	0	0	0
2014/05/08	2025	07/08/2014			Bond Future	115.4076	115.4076	115.4914	115.4914	0.073	0.0000	0.0000	0
2014/05/08	2025	07/08/2014	108.99	Call	Bond Future	6,417.5900	6.4176	6,501.4400	6.5014	1.307	0	0	0
2014/05/08	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2025	07/08/2014	109.00	Call	Bond Future	6,407.5900	6.4076	6,491.4400	6.4914	1.309	0	0	0
2014/05/08	2025	06/11/2014	117.01	Call	Bond Future	169.7700	0.1698	254.5200	0.2545	49.920	0	0	0
2014/05/08	2025	06/11/2014			Bond Future	117.1798	117.1798	117.2645	117.2645	0.072	0.0000	0.0000	0
2014/05/08	2025	06/11/2014	116.99	Call	Bond Future	189.7700	0.1898	274.5200	0.2745	44.659	0	0	0
2014/05/08	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2025	06/11/2014	117.00	Call	Bond Future	179.7700	0.1798	264.5200	0.2645	47.144	0	0	0
2014/05/08	2030	08/05/2014			Bond Future	8.8210	95.3217	8.6750	96.5003	(1.656)	0.0000	0.0000	0
2014/05/08	2030	08/05/2014	9.00	Call	Bond Future	1,415.4700	1.4155	2,594.0100	2.5940	83.261	0	0	0
2014/05/08	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2030	08/05/2014	9.01	Call	Bond Future	1,493.6500	1.4937	2,672.1900	2.6722	78.903	0	0	0
2014/05/08	2030	08/05/2014	8.99	Call	Bond Future	1,337.2000	1.3372	2,515.7400	2.5157	88.135	0	0	0
2014/05/08	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2030	07/08/2014			Bond Future	8.9128	92.6727	8.6950	94.4056	(2.444)	0.0000	0.0000	4,431
2014/05/08	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2030	07/08/2014	8.99	Call	Bond Future	603.4800	0.6035	2,336.3300	2.3363	287.143	0	0	0
2014/05/08	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2030	07/08/2014	9.00	Call	Bond Future	681.2000	0.6812	2,414.0500	2.4141	254.382	0	0	0
2014/05/08	2030	07/08/2014	9.01	Call	Bond Future	758.8300	0.7588	2,491.6800	2.4917	228.358	0	0	0
2014/05/08	2030	06/11/2014	9.01	Call	Bond Future	146.7600	0.1468	1,905.6200	1.9056	1198.460	0	0	0
2014/05/08	2030	06/11/2014			Bond Future	8.9910	94.0857	8.7664	95.8445	(2.498)	0.0000	0.0000	0

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2014/05/08	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	1,751.2900	1.7513	100.000	0	0	0
2014/05/08	2030	06/11/2014	9.00	Call	Bond Future	69.6400	0.0696	1,828.5000	1.8285	2525.646	0	0	0
2014/05/08	2030	06/11/2014	8.99	Put	Bond Future	7.5700	0.0076	0.0000	0.0000	(100.000)	0	0	0
2014/05/08	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2030	05/02/2015			Bond Future	9.0668	91.5699	8.8348	93.3575	(2.559)	0.0000	0.0000	0
2014/05/08	2030	05/02/2015	9.25	Call	Bond Future	1,377.3800	1.3774	3,165.0300	3.1650	129.786	0	0	0
2014/05/08	2030	05/02/2015	9.24	Call	Bond Future	1,302.9800	1.3030	3,090.6300	3.0906	137.197	0	0	0
2014/05/08	2030	05/02/2015	9.26	Call	Bond Future	1,451.6900	1.4517	3,239.3400	3.2393	123.143	0	0	0
2014/05/08	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2037	08/05/2014			Bond Future	9.0010	97.5594	8.8600	98.8760	(1.566)	0.0000	0.0000	0
2014/05/08	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2037	08/05/2014	9.38	Call	Bond Future	3,400.8600	3.4009	4,717.5500	4.7175	38.716	0	0	0
2014/05/08	2037	08/05/2014	9.39	Call	Bond Future	3,487.9200	3.4879	4,804.6100	4.8046	37.750	0	0	0
2014/05/08	2037	08/05/2014	9.37	Call	Bond Future	3,313.6600	3.3137	4,630.3500	4.6304	39.735	0	0	0
2014/05/08	2037	07/08/2014	9.06	Put	Bond Future	243.0000	0.2430	0.0000	0.0000	(100.000)	0	0	0
2014/05/08	2037	07/08/2014			Bond Future	9.0867	94.6917	8.8848	96.5547	(2.222)	0.0000	0.0000	10,102
2014/05/08	2037	07/08/2014	9.05	Put	Bond Future	334.3000	0.3343	0.0000	0.0000	(100.000)	0	0	0
2014/05/08	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	1,619.9600	1.6200	100.000	0	0	0
2014/05/08	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	1,437.2200	1.4372	100.000	0	0	0
2014/05/08	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	1,528.6600	1.5287	100.000	0	0	0
2014/05/08	2037	07/08/2014	9.04	Put	Bond Future	425.7400	0.4257	0.0000	0.0000	(100.000)	0	0	0
2014/05/08	2037	06/11/2014	9.69	Call	Bond Future	4,561.9900	4.5620	6,453.0000	6.4530	41.451	0	0	0
2014/05/08	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2037	06/11/2014			Bond Future	9.1600	96.1355	8.9522	98.0265	(2.268)	0.0000	0.0000	0
2014/05/08	2037	06/11/2014	9.70	Call	Bond Future	4,644.6000	4.6446	6,535.6100	6.5356	40.714	0	0	0
2014/05/08	2037	06/11/2014	9.71	Call	Bond Future	4,727.0900	4.7271	6,618.1000	6.6181	40.004	0	0	0
2014/05/08	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2037	05/02/2015			Bond Future	9.2309	93.4019	9.0168	95.3238	(2.319)	0.0000	0.0000	0
2014/05/08	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2037	05/02/2015	9.50	Call	Bond Future	2,328.8700	2.3289	4,250.7200	4.2507	82.523	0	0	0
2014/05/08	2037	05/02/2015	9.51	Call	Bond Future	2,413.6100	2.4136	4,335.4600	4.3355	79.626	0	0	0
2014/05/08	2037	05/02/2015	9.49	Call	Bond Future	2,244.0000	2.2440	4,165.8500	4.1658	85.644	0	0	0
2014/05/08	2038	08/05/2014			Bond Future	117.4291	117.4291	117.4600	117.4600	0.026	0.0000	0.0000	0
2014/05/08	2038	08/05/2014	109.00	Call	Bond Future	8,429.1300	8.4291	8,460.0300	8.4600	0.367	0	0	0
2014/05/08	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2038	08/05/2014	109.01	Call	Bond Future	8,419.1300	8.4191	8,450.0300	8.4500	0.367	0	0	0

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2014/05/08	2038	08/05/2014	108.99	Call	Bond Future	8,439.1300		8.4391	8,470.0300	8.4700	0.366	0	0	0
2014/05/08	2038	07/08/2014			Bond Future	117.8461		117.8461	117.8757	117.8757	0.025	0.0000	0.0000	348
2014/05/08	2038	07/08/2014	106.00	Call	Bond Future	11,846.1400		11.8461	11,875.6700	11.8757	0.249	0	0	0
2014/05/08	2038	07/08/2014	106.01	Call	Bond Future	11,836.1400		11.8361	11,865.6700	11.8657	0.249	0	0	0
2014/05/08	2038	07/08/2014	105.99	Call	Bond Future	11,856.1400		11.8561	11,885.6700	11.8857	0.249	0	0	0
2014/05/08	2038	07/08/2014	105.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2038	07/08/2014	106.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2038	07/08/2014	106.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2038	06/11/2014	120.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2038	06/11/2014			Bond Future	119.6559		119.6559	119.6855	119.6855	0.025	0.0000	0.0000	0
2014/05/08	2038	06/11/2014	119.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2038	06/11/2014	120.00	Put	Bond Future	344.1100		0.3441	314.5300	0.3145	(8.596)	0	0	0
2014/05/08	2038	06/11/2014	120.01	Put	Bond Future	354.1100		0.3541	324.5300	0.3245	(8.353)	0	0	0
2014/05/08	2038	06/11/2014	119.99	Put	Bond Future	334.1100		0.3341	304.5300	0.3045	(8.853)	0	0	0
2014/05/08	2038	06/11/2014	120.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2046	08/05/2014			Bond Future	116.4766		116.4766	116.5075	116.5075	0.027	0.0000	0.0000	0
2014/05/08	2046	08/05/2014	104.35	Call	Bond Future	12,126.6300		12.1266	12,157.5400	12.1575	0.255	0	0	0
2014/05/08	2046	08/05/2014	104.36	Call	Bond Future	12,116.6300		12.1166	12,147.5400	12.1475	0.255	0	0	0
2014/05/08	2046	08/05/2014	104.34	Call	Bond Future	12,136.6300		12.1366	12,167.5400	12.1675	0.255	0	0	0
2014/05/08	2046	08/05/2014	104.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2046	08/05/2014	104.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2046	08/05/2014	104.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2046	07/08/2014	104.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2046	07/08/2014			Bond Future	118.1511		118.1511	118.1807	118.1807	0.025	0.0000	0.0000	5,218
2014/05/08	2046	07/08/2014	104.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2046	07/08/2014	104.44	Call	Bond Future	13,711.1000		13.7111	13,740.6800	13.7407	0.216	0	0	0
2014/05/08	2046	07/08/2014	104.45	Call	Bond Future	13,701.1000		13.7011	13,730.6800	13.7307	0.216	0	0	0
2014/05/08	2046	07/08/2014	104.43	Call	Bond Future	13,721.1000		13.7211	13,750.6800	13.7507	0.216	0	0	0
2014/05/08	2046	07/08/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2046	06/11/2014	104.45	Call	Bond Future	14,169.7200		14.1697	14,199.4100	14.1994	0.210	0	0	0
2014/05/08	2046	06/11/2014			Bond Future	118.6197		118.6197	118.6494	118.6494	0.025	0.0000	0.0000	0
2014/05/08	2046	06/11/2014	104.43	Call	Bond Future	14,189.7200		14.1897	14,219.4100	14.2194	0.209	0	0	0
2014/05/08	2046	06/11/2014	104.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2046	06/11/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2046	06/11/2014	104.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2046	06/11/2014	104.44	Call	Bond Future	14,179.7200		14.1797	14,209.4100	14.2094	0.209	0	0	0
2014/05/08	2050	08/05/2014	114.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2050	08/05/2014			Bond Future	124.8844		124.8844	124.9175	124.9175	0.027	0.0000	0.0000	0
2014/05/08	2050	08/05/2014	115.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2050	08/05/2014	114.99	Call	Bond Future	9,894.3900		9.8944	9,927.5100	9.9275	0.335	0	0	0
2014/05/08	2050	08/05/2014	115.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2050	08/05/2014	115.00	Call	Bond Future	9,884.3900		9.8844	9,917.5100	9.9175	0.335	0	0	0
2014/05/08	2050	08/05/2014	115.01	Call	Bond Future	9,874.3900		9.8744	9,907.5100	9.9075	0.335	0	0	0
2014/05/08	2050	07/08/2014	112.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2050	07/08/2014			Bond Future	125.2685		125.2685	125.3000	125.3000	0.025	0.0000	0.0000	1,300
2014/05/08	2050	07/08/2014	112.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/08	2050	07/08/2014	111.99	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2050	07/08/2014	112.00	Call	Bond Future	13,268.4600	13.2685	13,300.0400	13.3000	0.238	0	0	0
2014/05/08	2050	07/08/2014	112.01	Call	Bond Future	13,258.4600	13.2585	13,290.0400	13.2900	0.238	0	0	0
2014/05/08	2050	07/08/2014	111.99	Call	Bond Future	13,278.4600	13.2785	13,310.0400	13.3100	0.238	0	0	0
2014/05/08	2050	06/11/2014			Bond Future	127.1920	127.1920	127.2237	127.2237	0.025	0.0000	0.0000	0
2014/05/08	2050	06/11/2014	126.00	Call	Bond Future	1,192.0100	1.1920	1,223.7300	1.2237	2.661	0	0	0
2014/05/08	2050	06/11/2014	126.01	Call	Bond Future	1,182.0100	1.1820	1,213.7300	1.2137	2.684	0	0	0
2014/05/08	2050	06/11/2014	125.99	Call	Bond Future	1,202.0100	1.2020	1,233.7300	1.2337	2.639	0	0	0
2014/05/08	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	AL12	08/05/2014			Index Future	487.9780	487.9780	494.1730	494.1730	1.270	0.0000	0.0000	0
2014/05/08	AL12	07/08/2014			Index Future	494.9340	494.9340	503.7460	503.7460	1.780	0.0000	0.0000	0
2014/05/08	AL12	06/11/2014			Index Future	502.4750	502.4750	511.4170	511.4170	1.780	0.0000	0.0000	0
2014/05/08	AL12	05/02/2015			Index Future	510.4340	510.4340	519.5210	519.5210	1.780	0.0000	0.0000	0
2014/05/08	AL37	08/05/2014			Index Future	415.8310	415.8310	417.9320	417.9320	0.505	0.0000	0.0000	0
2014/05/08	AL37	07/08/2014			Index Future	421.7580	421.7580	424.7850	424.7850	0.718	0.0000	0.0000	0
2014/05/08	AL37	06/11/2014			Index Future	428.1840	428.1840	431.2540	431.2540	0.717	0.0000	0.0000	0
2014/05/08	AL7T	08/05/2014			Index Future	489.3040	489.3040	493.8620	493.8620	0.932	0.0000	0.0000	0
2014/05/08	AL7T	07/08/2014			Index Future	496.2790	496.2790	502.6670	502.6670	1.287	0.0000	0.0000	1
2014/05/08	AL7T	06/11/2014			Index Future	503.8400	503.8400	510.3220	510.3220	1.287	0.0000	0.0000	0
2014/05/08	ALBI	08/05/2014			Index Future	445.5290	445.5290	449.3130	449.3130	0.849	0.0000	0.0000	0
2014/05/08	ALBI	07/08/2014			Index Future	451.8800	451.8800	457.2780	457.2780	1.195	0.0000	0.0000	679
2014/05/08	ALBI	06/11/2014			Index Future	458.7650	458.7650	464.2420	464.2420	1.194	0.0000	0.0000	0
2014/05/08	ALBI	05/02/2015			Index Future	466.0320	466.0320	471.5990	471.5990	1.195	0.0000	0.0000	0
2014/05/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/05/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/08	EL28	08/05/2014	114.01	Call	Bond Future	6,013.4700	6.0135	6,045.0700	6.0451	0.525	0	0	0
2014/05/08	EL28	08/05/2014			Bond Future	120.0235	120.0235	120.0551	120.0551	0.026	0.0000	0.0000	0
2014/05/08	EL28	08/05/2014	113.99	Call	Bond Future	6,033.4700	6.0335	6,065.0700	6.0651	0.524	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
2014/05/08	EL28	08/05/2014	114.00	Call	Bond Future	6,023.4700	6.0235	6,055.0700	6.0551	0.525	0	0	0
2014/05/08	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	EL28	07/08/2014	114.00	Call	Bond Future	7,748.9100	7.7489	7,779.1000	7.7791	0.390	0	0	0
2014/05/08	EL28	07/08/2014			Bond Future	121.7489	121.7489	121.7791	121.7791	0.025	0.0000	0.0000	0
2014/05/08	EL28	07/08/2014	114.01	Call	Bond Future	7,738.9100	7.7389	7,769.1000	7.7691	0.390	0	0	0
2014/05/08	EL28	07/08/2014	113.99	Call	Bond Future	7,758.9100	7.7589	7,789.1000	7.7891	0.389	0	0	0
2014/05/08	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	EL28	06/11/2014			Bond Future	122.1368	122.1368	122.1671	122.1671	0.025	0.0000	0.0000	0
2014/05/08	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	EL28	06/11/2014	122.00	Call	Bond Future	136.8400	0.1368	167.1100	0.1671	22.121	0	0	0
2014/05/08	EL28	06/11/2014	122.01	Call	Bond Future	126.8400	0.1268	157.1100	0.1571	23.865	0	0	0
2014/05/08	EL28	06/11/2014	121.99	Call	Bond Future	146.8400	0.1468	177.1100	0.1771	20.614	0	0	0
2014/05/08	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	720.6100	0.7206	100.000	0	0	0
2014/05/08	ES33	08/05/2014	9.55	Put	Bond Future	308.6400	0.3086	0.0000	0.0000	(100.000)	0	0	0
2014/05/08	ES33	08/05/2014			Bond Future	9.5911	82.9423	9.4450	84.0468	(1.524)	0.0000	0.0000	0
2014/05/08	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	795.9000	0.7959	100.000	0	0	0
2014/05/08	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	871.0900	0.8711	100.000	0	0	0
2014/05/08	ES33	08/05/2014	9.54	Put	Bond Future	383.9300	0.3839	0.0000	0.0000	(100.000)	0	0	0
2014/05/08	ES33	08/05/2014	9.56	Put	Bond Future	233.4500	0.2334	0.0000	0.0000	(100.000)	0	0	0
2014/05/08	ES33	07/08/2014			Bond Future	9.6941	84.1243	9.4918	85.6319	(2.087)	0.0000	0.0000	6,220
2014/05/08	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	ES33	07/08/2014	10.14	Call	Bond Future	3,177.5700	3.1776	4,685.2600	4.6853	47.448	0	0	0
2014/05/08	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	ES33	07/08/2014	10.15	Call	Bond Future	3,246.6000	3.2466	4,754.2900	4.7543	46.439	0	0	0
2014/05/08	ES33	07/08/2014	10.16	Call	Bond Future	3,315.5300	3.3155	4,823.2200	4.8232	45.474	0	0	0
2014/05/08	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	ES33	06/11/2014			Bond Future	9.7917	81.6208	9.5830	83.1511	(2.131)	0.0000	0.0000	0
2014/05/08	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	ES33	06/11/2014	10.29	Call	Bond Future	3,480.3900	3.4804	5,010.7300	5.0107	43.970	0	0	0
2014/05/08	ES33	06/11/2014	10.30	Call	Bond Future	3,547.8400	3.5478	5,078.1800	5.0782	43.134	0	0	0
2014/05/08	ES33	06/11/2014	10.31	Call	Bond Future	3,615.1900	3.6152	5,145.5300	5.1455	42.331	0	0	0
2014/05/08	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	ES33	05/02/2015	10.00	Call	Bond Future	787.7200	0.7877	2,343.0900	2.3431	197.452	0	0	0
2014/05/08	ES33	05/02/2015			Bond Future	9.8883	82.9148	9.6727	84.4702	(2.180)	0.0000	0.0000	0
2014/05/08	ES33	05/02/2015	10.01	Call	Bond Future	857.6800	0.8577	2,413.0500	2.4131	181.346	0	0	0
2014/05/08	ES33	05/02/2015	9.99	Call	Bond Future	717.6700	0.7177	2,273.0400	2.2730	216.725	0	0	0
2014/05/08	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/05/08	GOVI	08/05/2014	442.00	Call	GOVI	22,220.0000	2.2220	57,800.0000	5.7800	160.126	0	0	0
2014/05/08	GOVI	08/05/2014			GOVI	444.2220	444.2220	447.7800	447.7800	0.801	0.0000	0.0000	0
2014/05/08	GOVI	08/05/2014	442.01	Call	GOVI	22,120.0000	2.2120	57,700.0000	5.7700	160.850	0	0	0
2014/05/08	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	GOVI	08/05/2014	441.99	Call	GOVI	22,320.0000	2.2320	57,900.0000	5.7900	159.409	0	0	0
2014/05/08	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	GOVI	07/08/2014			GOVI	450.5550	450.5550	455.6520	455.6520	1.131	0.0000	0.0000	503
2014/05/08	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	GOVI	07/08/2014	459.99	Put	GOVI	94,350.0000	9.4350	43,380.0000	4.3380	(54.022)	0	0	0
2014/05/08	GOVI	07/08/2014	460.01	Put	GOVI	94,550.0000	9.4550	43,580.0000	4.3580	(53.908)	0	0	0
2014/05/08	GOVI	07/08/2014	460.00	Put	GOVI	94,450.0000	9.4450	43,480.0000	4.3480	(53.965)	0	0	0
2014/05/08	GOVI	06/11/2014	449.01	Call	GOVI	84,090.0000	8.4090	135,800.0000	13.5800	61.494	0	0	0
2014/05/08	GOVI	06/11/2014			GOVI	457.4190	457.4190	462.5900	462.5900	1.130	0.0000	0.0000	28
2014/05/08	GOVI	06/11/2014	448.99	Call	GOVI	84,290.0000	8.4290	136,000.0000	13.6000	61.348	0	0	0
2014/05/08	GOVI	06/11/2014	449.00	Call	GOVI	84,190.0000	8.4190	135,900.0000	13.5900	61.421	0	0	0
2014/05/08	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	GOVI	05/02/2015	459.99	Call	GOVI	46,750.0000	4.6750	99,310.0000	9.9310	112.428	0	0	0
2014/05/08	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	GOVI	05/02/2015			GOVI	464.6650	464.6650	469.9210	469.9210	1.131	0.0000	0.0000	0
2014/05/08	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	GOVI	05/02/2015	460.00	Call	GOVI	46,650.0000	4.6650	99,210.0000	9.9210	112.669	0	0	0
2014/05/08	GOVI	05/02/2015	460.01	Call	GOVI	46,550.0000	4.6550	99,110.0000	9.9110	112.911	0	0	0
2014/05/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/05/08	ICAA	08/05/2014			Can-Do Interest Rate	140.4655	140.4655	140.4993	140.4993	0.024	0.0000	0.0000	0
2014/05/08	ICAA	07/08/2014			Can-Do Interest Rate	140.5700	140.5700	140.7491	140.7491	0.127	0.0000	0.0000	635
2014/05/08	IGOV	08/05/2014			Index Future	209.3970	209.3970	209.5100	209.5100	0.054	0.0000	0.0000	0
2014/05/08	IGOV	07/08/2014			Index Future	212.4080	212.4080	212.3400	212.3400	(0.032)	0.0000	0.0000	1,268
2014/05/08	IGOV	06/11/2014			Index Future	215.6700	215.6700	215.5990	215.5990	(0.033)	0.0000	0.0000	86
2014/05/08	IGOV	05/02/2015			Index Future	219.1120	219.1120	219.0410	219.0410	(0.032)	0.0000	0.0000	0
2014/05/08	ILBI	08/05/2014			Index Future	568.4340	568.4340	568.4340	568.4340	0.000	0.0000	0.0000	0
2014/05/08	ILBI	07/08/2014			Index Future	576.5910	576.5910	576.5970	576.5970	0.001	0.0000	0.0000	210
2014/05/08	ILBI	06/11/2014			Index Future	585.4660	585.4660	585.4670	585.4670	0.000	0.0000	0.0000	0
2014/05/08	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/05/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2014/05/08	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/05/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/05/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/05/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/05/08	JBAF	21/05/2014			Jibar Tradeable Future	5.8000	94.2000	5.7900	94.2100	(0.172)	0.0000	0.0000	2,000
2014/05/08	JBAF	18/06/2014			Jibar Tradeable Future	6.0400	93.9600	5.9400	94.0600	(1.656)	0.0000	0.0000	2,000
2014/05/08	JBAF	16/07/2014			Jibar Tradeable Future	6.1200	93.8800	6.0200	93.9800	(1.634)	0.0000	0.0000	800
2014/05/08	JBAF	20/08/2014			Jibar Tradeable Future	6.2900	93.7100	6.1900	93.8100	(1.590)	0.0000	0.0000	0
2014/05/08	JBAF	17/09/2014			Jibar Tradeable Future	6.3700	93.6300	6.2700	93.7300	(1.570)	0.0000	0.0000	1,000
2014/05/08	JBAF	15/10/2014			Jibar Tradeable Future	6.4900	93.5100	6.3900	93.6100	(1.541)	0.0000	0.0000	0
2014/05/08	JBAF	17/12/2014			Jibar Tradeable Future	6.7100	93.2900	6.6000	93.4000	(1.639)	0.0000	0.0000	0
2014/05/08	JBAF	18/03/2015			Jibar Tradeable Future	6.9600	93.0400	6.8200	93.1800	(2.011)	0.0000	0.0000	2,850
2014/05/08	JBAF	17/06/2015			Jibar Tradeable Future	7.1300	92.8700	6.9700	93.0300	(2.244)	0.0000	0.0000	5,000
2014/05/08	JBAF	16/09/2015			Jibar Tradeable Future	7.3000	92.7000	7.1300	92.8700	(2.329)	0.0000	0.0000	0
2014/05/08	JBAF	15/12/2015			Jibar Tradeable Future	7.4500	92.5500	7.2800	92.7200	(2.282)	0.0000	0.0000	0
2014/05/08	JBAF	16/03/2016			Jibar Tradeable Future	7.6000	92.4000	7.4200	92.5800	(2.368)	0.0000	0.0000	0
2014/05/08	R023	08/05/2014			Bond Future	8.1961	98.7815	8.0500	99.6743	(1.782)	0.0000	0.0000	0
2014/05/08	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R023	08/05/2014	7.59	Put	Bond Future	3,773.1200	3.7731	2,880.3300	2.8803	(23.662)	0	0	0
2014/05/08	R023	08/05/2014	7.61	Put	Bond Future	3,645.6700	3.6457	2,752.8800	2.7529	(24.489)	0	0	0
2014/05/08	R023	08/05/2014	7.60	Put	Bond Future	3,709.3700	3.7094	2,816.5800	2.8166	(24.069)	0	0	0
2014/05/08	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R023	07/08/2014	8.51	Call	Bond Future	2,690.6800	2.6907	3,393.3900	3.3934	26.116	0	0	0
2014/05/08	R023	07/08/2014			Bond Future	8.2928	100.1893	8.0835	101.4369	(2.523)	0.0000	0.0000	12,377
2014/05/08	R023	07/08/2014	8.49	Call	Bond Future	2,621.0500	2.6211	3,311.4200	3.3114	26.339	0	0	0
2014/05/08	R023	07/08/2014	8.50	Call	Bond Future	2,655.6500	2.6556	3,352.2900	3.3523	26.232	0	0	0
2014/05/08	R023	07/08/2014	8.49	Put	Bond Future	1,463.7000	1.4637	906.4700	0.9065	(38.070)	0	0	0
2014/05/08	R023	07/08/2014	8.51	Put	Bond Future	1,416.9500	1.4169	872.0600	0.8721	(38.455)	0	0	0
2014/05/08	R023	07/08/2014	8.50	Put	Bond Future	1,440.0900	1.4401	889.1300	0.8891	(38.259)	0	0	0
2014/05/08	R023	06/11/2014			Bond Future	8.3822	97.7949	8.1641	99.0612	(2.602)	0.0000	0.0000	0
2014/05/08	R023	06/11/2014	8.59	Put	Bond Future	2,229.6400	2.2296	1,600.2000	1.6002	(28.231)	0	0	0
2014/05/08	R023	06/11/2014	8.61	Put	Bond Future	2,181.5800	2.1816	1,560.8600	1.5609	(28.453)	0	0	0
2014/05/08	R023	06/11/2014	8.59	Call	Bond Future	3,416.5300	3.4165	4,053.3500	4.0533	18.639	0	0	0
2014/05/08	R023	06/11/2014	8.60	Put	Bond Future	2,205.5100	2.2055	1,580.4300	1.5804	(28.342)	0	0	0
2014/05/08	R023	06/11/2014	8.60	Call	Bond Future	3,449.0500	3.4490	4,090.2300	4.0902	18.590	0	0	0
2014/05/08	R023	06/11/2014	8.61	Call	Bond Future	3,481.7300	3.4817	4,127.2700	4.1273	18.541	0	0	0
2014/05/08	R023	05/02/2015			Bond Future	8.4694	99.3449	8.2414	100.6322	(2.691)	0.0000	0.0000	0
2014/05/08	R023	05/02/2015	8.74	Put	Bond Future	2,754.3800	2.7544	2,028.6300	2.0286	(26.349)	0	0	0
2014/05/08	R023	05/02/2015	8.75	Call	Bond Future	4,286.3300	4.2863	4,851.8200	4.8518	13.193	0	0	0
2014/05/08	R023	05/02/2015	8.76	Call	Bond Future	4,318.1100	4.3181	4,887.2600	4.8873	13.181	0	0	0
2014/05/08	R023	05/02/2015	8.74	Call	Bond Future	4,254.9900	4.2550	4,816.5000	4.8165	13.197	0	0	0
2014/05/08	R023	05/02/2015	8.76	Put	Bond Future	2,707.8000	2.7078	1,989.6900	1.9897	(26.520)	0	0	0

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2014/05/08	R023	05/02/2015	8.75	Put	Bond Future	2,730.8500	2.7308	2,009.0800	2.0091	(26.430)	0	0	0
2014/05/08	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R157	08/05/2014			Bond Future	6.6772	110.7471	6.5700	110.8910	(1.606)	0.0000	0.0000	0
2014/05/08	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R157	08/05/2014	5.20	Put	Bond Future	2,006.7100	2.0067	1,862.7700	1.8628	(7.173)	0	0	0
2014/05/08	R157	08/05/2014	5.19	Put	Bond Future	2,020.4700	2.0205	1,876.5300	1.8765	(7.124)	0	0	0
2014/05/08	R157	08/05/2014	5.21	Put	Bond Future	1,992.9500	1.9929	1,849.0100	1.8490	(7.222)	0	0	0
2014/05/08	R157	07/08/2014	6.76	Put	Bond Future	378.8900	0.3789	225.5000	0.2255	(40.484)	0	0	0
2014/05/08	R157	07/08/2014			Bond Future	6.8926	112.3254	6.6980	112.5378	(2.823)	0.0000	0.0000	8,548
2014/05/08	R157	07/08/2014	6.75	Put	Bond Future	385.2300	0.3852	230.3300	0.2303	(40.210)	0	0	0
2014/05/08	R157	07/08/2014	6.74	Call	Bond Future	224.8800	0.2249	281.1100	0.2811	25.004	0	0	0
2014/05/08	R157	07/08/2014	6.75	Call	Bond Future	229.6200	0.2296	287.1300	0.2871	25.046	0	0	0
2014/05/08	R157	07/08/2014	6.76	Call	Bond Future	234.2000	0.2342	293.2200	0.2932	25.201	0	0	0
2014/05/08	R157	07/08/2014	6.74	Put	Bond Future	391.4100	0.3914	235.2300	0.2352	(39.902)	0	0	0
2014/05/08	R157	06/11/2014	6.19	Put	Bond Future	876.3300	0.8763	680.0100	0.6800	(22.403)	0	0	0
2014/05/08	R157	06/11/2014			Bond Future	7.1271	107.2236	6.8714	107.4388	(3.587)	0.0000	0.0000	0
2014/05/08	R157	06/11/2014	6.21	Put	Bond Future	862.4000	0.8624	666.9300	0.6669	(22.666)	0	0	0
2014/05/08	R157	06/11/2014	6.20	Put	Bond Future	869.3500	0.8694	673.4500	0.6734	(22.534)	0	0	0
2014/05/08	R157	06/11/2014	6.21	Call	Bond Future	87.0100	0.0870	106.7900	0.1068	22.733	0	0	0
2014/05/08	R157	06/11/2014	6.19	Call	Bond Future	83.9300	0.0839	102.8600	0.1029	22.555	0	0	0
2014/05/08	R157	06/11/2014	6.20	Call	Bond Future	85.4600	0.0855	104.8100	0.1048	22.642	0	0	0
2014/05/08	R157	05/02/2015	8.74	Call	Bond Future	870.7700	0.8708	1,046.8900	1.0469	20.226	0	0	0
2014/05/08	R157	05/02/2015	8.75	Put	Bond Future	128.7500	0.1288	85.5100	0.0855	(33.584)	0	0	0
2014/05/08	R157	05/02/2015			Bond Future	7.4728	108.9241	7.1001	109.1438	(4.987)	0.0000	0.0000	0
2014/05/08	R157	05/02/2015	8.74	Put	Bond Future	130.0700	0.1301	86.4700	0.0865	(33.520)	0	0	0
2014/05/08	R157	05/02/2015	8.76	Put	Bond Future	127.4400	0.1274	84.5600	0.0846	(33.647)	0	0	0
2014/05/08	R157	05/02/2015	8.75	Call	Bond Future	875.2600	0.8753	1,051.7400	1.0517	20.163	0	0	0
2014/05/08	R157	05/02/2015	8.76	Call	Bond Future	879.7500	0.8797	1,056.5900	1.0566	20.101	0	0	0
2014/05/08	R186	08/05/2014	8.40	Call	Bond Future	777.6700	0.7777	1,899.6600	1.8997	144.276	0	0	0
2014/05/08	R186	08/05/2014	7.50	Put	Bond Future	7,417.6100	7.4176	6,151.9700	6.1520	(17.063)	0	0	0
2014/05/08	R186	08/05/2014	8.25	Put	Bond Future	794.6600	0.7947	0.0000	0.0000	(100.000)	0	0	0
2014/05/08	R186	08/05/2014	8.75	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/05/08	R186	08/05/2014			Bond Future	8.3260	120.8811	8.1800	122.1467	(1.754)	0.0000	0.0000	0
2014/05/08	R186	08/05/2014	7.09	Put	Bond Future	11,342.4300	11.3424	10,076.7900	10.0768	(11.158)	0	0	0
2014/05/08	R186	08/05/2014	8.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R186	08/05/2014	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R186	08/05/2014	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R186	08/05/2014	9.10	Call	Bond Future	6,401.2900	6.4013	7,666.9300	7.6669	19.772	0	0	0
2014/05/08	R186	08/05/2014	7.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R186	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R186	08/05/2014	7.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R186	08/05/2014	8.50	Call	Bond Future	1,507.6400	1.5076	2,749.0400	2.7490	82.341	0	0	0
2014/05/08	R186	08/05/2014	9.75	Call	Bond Future	11,401.3800	11.4014	12,667.0200	12.6670	11.101	0	0	0
2014/05/08	R186	08/05/2014	7.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R186	08/05/2014	8.80	Call	Bond Future	3,979.9900	3.9800	5,245.6300	5.2456	31.800	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
2014/05/08	R186	08/05/2014	8.25	Call	Bond Future	138.1300		0.1381	609.1100	0.6091	340.969	0	0	0
2014/05/08	R186	08/05/2014	9.25	Call	Bond Future	7,584.5200		7.5845	8,850.1600	8.8502	16.687	0	0	0
2014/05/08	R186	08/05/2014	9.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R186	08/05/2014	7.11	Put	Bond Future	11,147.0600		11.1471	9,881.4200	9.8814	(11.354)	0	0	0
2014/05/08	R186	08/05/2014	8.40	Put	Bond Future	143.6500		0.1437	0.0000	0.0000	(100.000)	0	0	0
2014/05/08	R186	08/05/2014	7.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R186	08/05/2014	8.50	Put	Bond Future	24.2400		0.0242	0.0000	0.0000	(100.000)	0	0	0
2014/05/08	R186	08/05/2014	8.75	Call	Bond Future	3,569.2100		3.5692	4,834.8300	4.8348	35.459	0	0	0
2014/05/08	R186	08/05/2014	7.10	Put	Bond Future	11,244.6900		11.2447	9,979.0500	9.9790	(11.255)	0	0	0
2014/05/08	R186	08/05/2014	9.00	Call	Bond Future	5,602.4000		5.6024	6,868.0400	6.8680	22.591	0	0	0
2014/05/08	R186	07/08/2014	8.70	Put	Bond Future	1,751.0300		1.7510	1,078.0400	1.0780	(38.434)	0	0	1,000
2014/05/08	R186	07/08/2014	8.31	Call	Bond Future	2,361.5800		2.3616	3,158.7500	3.1588	33.756	0	0	0
2014/05/08	R186	07/08/2014			Bond Future	8.4137		117.3110	8.2004	119.1259	(2.535)	8.2720	8.2720	47,190
2014/05/08	R186	07/08/2014	8.92	Put	Bond Future	1,184.5300		1.1845	681.7700	0.6818	(42.444)	0	0	840
2014/05/08	R186	07/08/2014	8.29	Call	Bond Future	2,286.3800		2.2864	3,064.9900	3.0650	34.054	0	0	0
2014/05/08	R186	07/08/2014	8.30	Call	Bond Future	2,323.7900		2.3238	3,111.6700	3.1117	33.905	0	0	0
2014/05/08	R186	07/08/2014	8.25	Call	Bond Future	2,140.2100		2.1402	2,882.5700	2.8826	34.686	0	0	1,200
2014/05/08	R186	07/08/2014	9.20	Put	Bond Future	688.3100		0.6883	361.7900	0.3618	(47.438)	0	0	2,100
2014/05/08	R186	07/08/2014	8.29	Put	Bond Future	3,334.2900		3.3343	2,297.9900	2.2980	(31.080)	0	0	0
2014/05/08	R186	07/08/2014	8.92	Call	Bond Future	5,338.5400		5.3385	6,650.6900	6.6507	24.579	0	0	0
2014/05/08	R186	07/08/2014	8.31	Put	Bond Future	3,239.2100		3.2392	2,221.4700	2.2215	(31.419)	0	0	0
2014/05/08	R186	07/08/2014	8.70	Call	Bond Future	4,125.9100		4.1259	5,267.8300	5.2678	27.677	0	0	0
2014/05/08	R186	07/08/2014	8.30	Put	Bond Future	3,286.5200		3.2865	2,259.4900	2.2595	(31.250)	0	0	0
2014/05/08	R186	07/08/2014	9.20	Call	Bond Future	7,050.6000		7.0506	8,538.9900	8.5390	21.110	0	0	0
2014/05/08	R186	07/08/2014	8.25	Put	Bond Future	3,529.7100		3.5297	2,457.1600	2.4572	(30.386)	0	0	0
2014/05/08	R186	06/11/2014	8.15	Put	Bond Future	5,506.5200		5.5065	4,267.6000	4.2676	(22.499)	0	0	0
2014/05/08	R186	06/11/2014	8.14	Call	Bond Future	2,613.6700		2.6137	3,210.6700	3.2107	22.841	0	0	0
2014/05/08	R186	06/11/2014			Bond Future	8.4912		119.0989	8.2701	120.9409	(2.604)	0.0000	0.0000	0
2014/05/08	R186	06/11/2014	9.17	Call	Bond Future	7,202.4800		7.2025	8,441.0200	8.4410	17.196	0	0	0
2014/05/08	R186	06/11/2014	8.15	Call	Bond Future	2,646.3800		2.6464	3,249.5400	3.2495	22.792	0	0	0
2014/05/08	R186	06/11/2014	8.16	Call	Bond Future	2,679.3500		2.6794	3,288.3400	3.2883	22.729	0	0	0
2014/05/08	R186	06/11/2014	9.17	Put	Bond Future	1,792.3700		1.7924	1,188.8300	1.1888	(33.673)	0	0	2,010
2014/05/08	R186	06/11/2014	8.14	Put	Bond Future	5,559.1200		5.5591	4,314.0400	4.3140	(22.397)	0	0	0
2014/05/08	R186	06/11/2014	8.16	Put	Bond Future	5,454.2700		5.4543	4,221.1800	4.2212	(22.608)	0	0	0
2014/05/08	R186	05/02/2015			Bond Future	8.5643		115.6905	8.3350	117.5630	(2.678)	0.0000	0.0000	0
2014/05/08	R186	05/02/2015	8.75	Call	Bond Future	5,581.1600		5.5812	6,437.7500	6.4377	15.348	0	0	0
2014/05/08	R186	05/02/2015	8.76	Call	Bond Future	5,625.1000		5.6251	6,487.0200	6.4870	15.323	0	0	0
2014/05/08	R186	05/02/2015	8.74	Call	Bond Future	5,537.7900		5.5378	6,389.0200	6.3890	15.371	0	0	0
2014/05/08	R186	05/02/2015	8.76	Put	Bond Future	4,060.7800		4.0608	3,050.2500	3.0502	(24.885)	0	0	0
2014/05/08	R186	05/02/2015	8.75	Put	Bond Future	4,096.0800		4.0961	3,080.2200	3.0802	(24.801)	0	0	0
2014/05/08	R186	05/02/2015	8.74	Put	Bond Future	4,132.0200		4.1320	3,110.8000	3.1108	(24.715)	0	0	0
2014/05/08	R197	08/05/2014	250.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R197	08/05/2014			Bond Future	282.9798		282.9798	283.0522	283.0522	0.026	0.0000	0.0000	0
2014/05/08	R197	08/05/2014	250.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R197	08/05/2014	250.01	Call	Bond Future	32,969.7700		32.9698	33,042.1500	33.0422	0.220	0	0	0
2014/05/08	R197	08/05/2014	249.99	Call	Bond Future	32,989.7700		32.9898	33,062.1500	33.0622	0.219	0	0	0
2014/05/08	R197	08/05/2014	250.00	Call	Bond Future	32,979.7700		32.9798	33,052.1500	33.0522	0.219	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
2014/05/08	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R197	07/08/2014			Bond Future	281.2256	281.2256	281.2948	281.2948	0.025	0.0000	0.0000	1,244
2014/05/08	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R197	07/08/2014	270.00	Call	Bond Future	11,225.5900	11.2256	11,294.7800	11.2948	0.616	0	0	0
2014/05/08	R197	07/08/2014	270.01	Call	Bond Future	11,215.5900	11.2156	11,284.7800	11.2848	0.617	0	0	0
2014/05/08	R197	07/08/2014	269.99	Call	Bond Future	11,235.5900	11.2356	11,304.7800	11.3048	0.616	0	0	0
2014/05/08	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R197	06/11/2014			Bond Future	285.5440	285.5440	285.6129	285.6129	0.024	0.0000	0.0000	0
2014/05/08	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R197	06/11/2014	285.00	Call	Bond Future	543.9500	0.5440	612.9500	0.6130	12.685	0	0	0
2014/05/08	R197	06/11/2014	285.01	Call	Bond Future	533.9500	0.5340	602.9500	0.6030	12.923	0	0	0
2014/05/08	R197	06/11/2014	284.99	Call	Bond Future	553.9500	0.5540	622.9500	0.6230	12.456	0	0	0
2014/05/08	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R201	08/05/2014	4.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R201	08/05/2014			Bond Future	6.2179	104.9123	6.1200	104.9708	(1.575)	0.0000	0.0000	0
2014/05/08	R201	08/05/2014	4.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R201	08/05/2014	4.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R201	08/05/2014	4.76	Put	Bond Future	876.7700	0.8768	818.3000	0.8183	(6.669)	0	0	0
2014/05/08	R201	08/05/2014	4.75	Put	Bond Future	882.8300	0.8828	824.3600	0.8244	(6.623)	0	0	0
2014/05/08	R201	08/05/2014	4.74	Put	Bond Future	888.8900	0.8889	830.4200	0.8304	(6.578)	0	0	0
2014/05/08	R201	07/08/2014	5.31	Put	Bond Future	485.4300	0.4854	418.1800	0.4182	(13.854)	0	0	0
2014/05/08	R201	07/08/2014			Bond Future	6.4965	101.9968	6.2591	102.0818	(3.654)	0.0000	0.0000	0
2014/05/08	R201	07/08/2014	5.30	Put	Bond Future	488.3000	0.4883	420.8800	0.4209	(13.807)	0	0	0
2014/05/08	R201	07/08/2014	5.31	Call	Bond Future	59.2100	0.0592	76.9300	0.0769	29.927	0	0	0
2014/05/08	R201	07/08/2014	5.29	Call	Bond Future	57.7600	0.0578	75.1400	0.0751	30.090	0	0	0
2014/05/08	R201	07/08/2014	5.30	Call	Bond Future	58.4800	0.0585	76.0300	0.0760	30.010	0	0	0
2014/05/08	R201	07/08/2014	5.29	Put	Bond Future	491.1900	0.4912	423.6000	0.4236	(13.760)	0	0	0
2014/05/08	R202	08/05/2014	215.00	Call	Bond Future	9,463.9600	9.4640	9,522.5100	9.5225	0.619	0	0	0
2014/05/08	R202	08/05/2014			Bond Future	224.4640	224.4640	224.5225	224.5225	0.026	0.0000	0.0000	0
2014/05/08	R202	08/05/2014	215.01	Call	Bond Future	9,453.9600	9.4540	9,512.5100	9.5125	0.619	0	0	0
2014/05/08	R202	08/05/2014	214.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R202	08/05/2014	215.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R202	08/05/2014	214.99	Call	Bond Future	9,473.9600	9.4740	9,532.5100	9.5325	0.618	0	0	0
2014/05/08	R202	08/05/2014	215.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R202	07/08/2014	207.99	Call	Bond Future	17,007.5600	17.0076	17,041.9900	17.0420	0.202	0	0	0
2014/05/08	R202	07/08/2014	208.00	Put	Bond Future	400.2200	0.4002	378.4000	0.3784	(5.452)	0	0	0
2014/05/08	R202	07/08/2014			Bond Future	224.5981	224.5981	224.6544	224.6544	0.025	0.0000	0.0000	44,590
2014/05/08	R202	07/08/2014	207.99	Put	Bond Future	399.4200	0.3994	377.6200	0.3776	(5.458)	0	0	0
2014/05/08	R202	07/08/2014	208.01	Put	Bond Future	401.0300	0.4010	379.1700	0.3792	(5.451)	0	0	0
2014/05/08	R202	07/08/2014	208.00	Call	Bond Future	16,998.3600	16.9984	17,032.7700	17.0328	0.202	0	0	0
2014/05/08	R202	07/08/2014	208.01	Call	Bond Future	16,989.1700	16.9892	17,023.5400	17.0235	0.202	0	0	0
2014/05/08	R202	06/11/2014	226.99	Call	Bond Future	1,056.9500	1.0569	1,112.7400	1.1127	5.278	0	0	0
2014/05/08	R202	06/11/2014			Bond Future	228.0469	228.0469	228.1027	228.1027	0.024	0.0000	0.0000	0
2014/05/08	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/05/08	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R202	06/11/2014	227.00	Call	Bond Future	1,046.9500	1.0469	1,102.7400	1.1027	5.329	0	0	0
2014/05/08	R202	06/11/2014	227.01	Call	Bond Future	1,036.9500	1.0369	1,092.7400	1.0927	5.380	0	0	0
2014/05/08	R203	08/05/2014	5.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R203	08/05/2014	5.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R203	08/05/2014	6.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R203	08/05/2014	7.40	Put	Bond Future	188.6800	0.1887	0.0000	0.0000	(100.000)	0	0	0
2014/05/08	R203	08/05/2014			Bond Future	7.4366	103.6731	7.3400	103.9591	(1.300)	0.0000	0.0000	0
2014/05/08	R203	08/05/2014	5.76	Put	Bond Future	5,104.6700	5.1047	4,818.6500	4.8187	(5.603)	0	0	0
2014/05/08	R203	08/05/2014	6.84	Put	Bond Future	1,781.5700	1.7816	1,495.5500	1.4956	(16.054)	0	0	0
2014/05/08	R203	08/05/2014	5.75	Put	Bond Future	5,136.0500	5.1361	4,850.0300	4.8500	(5.569)	0	0	0
2014/05/08	R203	08/05/2014	5.74	Put	Bond Future	5,167.4300	5.1674	4,881.4100	4.8814	(5.535)	0	0	0
2014/05/08	R203	08/05/2014	7.40	Call	Bond Future	80.3400	0.0803	177.6800	0.1777	121.160	0	0	0
2014/05/08	R203	08/05/2014	5.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R203	07/08/2014	7.30	Call	Bond Future	518.8300	0.5188	574.4900	0.5745	10.728	0	0	0
2014/05/08	R203	07/08/2014			Bond Future	7.5863	105.1506	7.4321	105.5744	(2.032)	0.0000	0.0000	24,254
2014/05/08	R203	07/08/2014	7.31	Call	Bond Future	529.0600	0.5291	586.3700	0.5864	10.832	0	0	0
2014/05/08	R203	07/08/2014	6.84	Put	Bond Future	2,258.0300	2.2580	1,834.5000	1.8345	(18.757)	0	0	0
2014/05/08	R203	07/08/2014	7.29	Put	Bond Future	1,325.3900	1.3254	955.5300	0.9555	(27.906)	0	0	0
2014/05/08	R203	07/08/2014	7.31	Put	Bond Future	1,290.3400	1.2903	923.7600	0.9238	(28.410)	0	0	0
2014/05/08	R203	07/08/2014	7.29	Call	Bond Future	508.7300	0.5087	562.7600	0.5628	10.621	0	0	0
2014/05/08	R203	07/08/2014	7.30	Put	Bond Future	1,307.7900	1.3078	939.5600	0.9396	(28.157)	0	0	0
2014/05/08	R203	07/08/2014	6.84	Call	Bond Future	185.4200	0.1854	185.7800	0.1858	0.194	0	0	46
2014/05/08	R203	06/11/2014	6.86	Call	Bond Future	327.3400	0.3273	359.4500	0.3595	9.809	0	0	0
2014/05/08	R203	06/11/2014			Bond Future	7.7292	102.5889	7.5598	103.0188	(2.192)	0.0000	0.0000	0
2014/05/08	R203	06/11/2014	6.98	Call	Bond Future	396.5700	0.3966	438.9600	0.4390	10.689	0	0	14
2014/05/08	R203	06/11/2014	6.84	Call	Bond Future	316.7700	0.3168	347.3300	0.3473	9.647	0	0	45
2014/05/08	R203	06/11/2014	6.85	Call	Bond Future	322.0200	0.3220	353.3500	0.3534	9.729	0	0	0
2014/05/08	R203	06/11/2014	6.98	Put	Bond Future	2,315.3500	2.3153	1,927.8100	1.9278	(16.738)	0	0	0
2014/05/08	R203	06/11/2014	6.84	Put	Bond Future	2,599.1300	2.5991	2,199.7600	2.1998	(15.366)	0	0	0
2014/05/08	R203	06/11/2014	6.86	Put	Bond Future	2,557.6600	2.5577	2,159.8400	2.1598	(15.554)	0	0	0
2014/05/08	R203	06/11/2014	6.85	Put	Bond Future	2,578.3600	2.5784	2,179.7600	2.1798	(15.459)	0	0	0
2014/05/08	R203	05/02/2015	7.69	Call	Bond Future	1,087.8000	1.0878	1,245.9100	1.2459	14.535	0	0	55
2014/05/08	R203	05/02/2015	8.34	Put	Bond Future	859.4200	0.8594	662.5000	0.6625	(22.913)	0	0	0
2014/05/08	R203	05/02/2015			Bond Future	7.8792	104.2151	7.6907	104.6529	(2.391)	0.0000	0.0000	0
2014/05/08	R203	05/02/2015	8.35	Call	Bond Future	1,934.9800	1.9350	2,177.0700	2.1771	12.511	0	0	0
2014/05/08	R203	05/02/2015	8.36	Call	Bond Future	1,949.9000	1.9499	2,193.2200	2.1932	12.479	0	0	0
2014/05/08	R203	05/02/2015	8.34	Call	Bond Future	1,920.1100	1.9201	2,160.9700	2.1610	12.544	0	0	0
2014/05/08	R203	05/02/2015	8.36	Put	Bond Future	843.5000	0.8435	649.0400	0.6490	(23.054)	0	0	0
2014/05/08	R203	05/02/2015	7.69	Put	Bond Future	1,527.2800	1.5273	1,247.6100	1.2476	(18.312)	0	0	0
2014/05/08	R203	05/02/2015	8.35	Put	Bond Future	851.4300	0.8514	655.7400	0.6557	(22.984)	0	0	0
2014/05/08	R204	08/05/2014			Bond Future	7.6615	104.4237	7.5500	104.8543	(1.455)	0.0000	0.0000	0
2014/05/08	R204	08/05/2014	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R204	08/05/2014	6.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R204	08/05/2014	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/05/08	R204	08/05/2014	6.05	Put	Bond Future	6,448.6600		6.4487	6,017.9700	6.0180	(6.679)	0	0	0
2014/05/08	R204	08/05/2014	6.04	Put	Bond Future	6,490.2100		6.4902	6,059.5200	6.0595	(6.636)	0	0	0
2014/05/08	R204	08/05/2014	6.06	Put	Bond Future	6,407.1200		6.4071	5,976.4300	5.9764	(6.722)	0	0	0
2014/05/08	R204	07/08/2014			Bond Future	7.7915		101.8793	7.6193	102.5111	(2.210)	0.0000	0.0000	26,132
2014/05/08	R204	07/08/2014	7.44	Put	Bond Future	1,924.1000		1.9241	1,419.3800	1.4194	(26.231)	0	0	0
2014/05/08	R204	07/08/2014	7.46	Put	Bond Future	1,874.9900		1.8750	1,375.7600	1.3758	(26.626)	0	0	0
2014/05/08	R204	07/08/2014	7.45	Put	Bond Future	1,899.4600		1.8995	1,397.4600	1.3975	(26.429)	0	0	0
2014/05/08	R204	07/08/2014	7.78	Call	Bond Future	1,149.9600		1.1500	1,382.9100	1.3829	20.257	0	0	0
2014/05/08	R204	07/08/2014	7.46	Call	Bond Future	654.4800		0.6545	787.1400	0.7871	20.270	0	0	0
2014/05/08	R204	07/08/2014	7.44	Call	Bond Future	629.3800		0.6294	756.5500	0.7566	20.206	0	0	0
2014/05/08	R204	07/08/2014	7.78	Put	Bond Future	1,191.9700		1.1920	793.0300	0.7930	(33.469)	0	0	530
2014/05/08	R204	07/08/2014	7.45	Call	Bond Future	641.8500		0.6419	771.7400	0.7717	20.237	0	0	0
2014/05/08	R204	06/11/2014	7.99	Put	Bond Future	1,431.9900		1.4320	1,047.8300	1.0478	(26.827)	0	0	1,270
2014/05/08	R204	06/11/2014			Bond Future	7.9075		103.4318	7.7229	104.0729	(2.334)	0.0000	0.0000	0
2014/05/08	R204	06/11/2014	6.99	Put	Bond Future	3,668.4700		3.6685	3,087.3400	3.0873	(15.841)	0	0	0
2014/05/08	R204	06/11/2014	7.01	Put	Bond Future	3,611.2300		3.6112	3,032.6200	3.0326	(16.023)	0	0	0
2014/05/08	R204	06/11/2014	7.00	Put	Bond Future	3,639.5900		3.6396	3,059.6900	3.0597	(15.933)	0	0	0
2014/05/08	R204	06/11/2014	6.99	Call	Bond Future	432.1600		0.4322	492.1100	0.4921	13.872	0	0	0
2014/05/08	R204	06/11/2014	7.99	Call	Bond Future	1,717.0700		1.7171	1,973.9900	1.9740	14.963	0	0	0
2014/05/08	R204	06/11/2014	7.00	Call	Bond Future	439.2300		0.4392	500.4100	0.5004	13.929	0	0	0
2014/05/08	R204	06/11/2014	7.01	Call	Bond Future	446.8200		0.4468	509.2900	0.5093	13.981	0	0	0
2014/05/08	R204	05/02/2015			Bond Future	8.0212		101.0360	7.8222	101.6882	(2.481)	0.0000	0.0000	0
2014/05/08	R204	05/02/2015	8.25	Call	Bond Future	2,246.3300		2.2463	2,564.6700	2.5647	14.172	0	0	0
2014/05/08	R204	05/02/2015	8.26	Call	Bond Future	2,265.0000		2.2650	2,585.2500	2.5852	14.139	0	0	0
2014/05/08	R204	05/02/2015	8.24	Call	Bond Future	2,227.7400		2.2277	2,544.1800	2.5442	14.205	0	0	0
2014/05/08	R204	05/02/2015	8.26	Put	Bond Future	1,489.0400		1.4890	1,157.0300	1.1570	(22.297)	0	0	0
2014/05/08	R204	05/02/2015	8.25	Put	Bond Future	1,502.7100		1.5027	1,168.7900	1.1688	(22.221)	0	0	0
2014/05/08	R204	05/02/2015	8.24	Put	Bond Future	1,516.4700		1.5165	1,180.6500	1.1806	(22.145)	0	0	0
2014/05/08	R207	08/05/2014	6.19	Put	Bond Future	7,766.6200		7.7666	7,182.0500	7.1821	(7.527)	0	0	0
2014/05/08	R207	08/05/2014	6.21	Put	Bond Future	7,669.3200		7.6693	7,084.7500	7.0848	(7.622)	0	0	0
2014/05/08	R207	08/05/2014			Bond Future	7.8614		99.5915	7.7300	100.1761	(1.671)	0.0000	0.0000	0
2014/05/08	R207	08/05/2014	6.20	Put	Bond Future	7,717.9600		7.7180	7,133.3900	7.1334	(7.574)	0	0	0
2014/05/08	R207	08/05/2014	6.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R207	08/05/2014	6.21	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R207	08/05/2014	6.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R207	07/08/2014	7.69	Call	Bond Future	849.7100		0.8497	1,083.4500	1.0834	27.508	0	0	0
2014/05/08	R207	07/08/2014	7.70	Put	Bond Future	2,073.4300		2.0734	1,492.9600	1.4930	(27.996)	0	0	0
2014/05/08	R207	07/08/2014			Bond Future	7.9821		97.3699	7.7906	98.1881	(2.399)	0.0000	0.0000	34,069
2014/05/08	R207	07/08/2014	7.70	Call	Bond Future	865.4100		0.8654	1,103.1400	1.1031	27.470	0	0	0
2014/05/08	R207	07/08/2014	7.71	Call	Bond Future	881.3000		0.8813	1,123.0600	1.1231	27.432	0	0	0
2014/05/08	R207	07/08/2014	7.69	Put	Bond Future	2,100.8900		2.1009	1,516.4300	1.5164	(27.820)	0	0	0
2014/05/08	R207	07/08/2014	7.71	Put	Bond Future	2,046.1800		2.0462	1,469.7400	1.4697	(28.172)	0	0	0
2014/05/08	R207	06/11/2014	7.36	Put	Bond Future	3,768.2300		3.7682	3,067.3700	3.0674	(18.599)	0	0	0
2014/05/08	R207	06/11/2014			Bond Future	8.0846		98.8541	7.8819	99.6843	(2.507)	0.0000	0.0000	0
2014/05/08	R207	06/11/2014	7.35	Put	Bond Future	3,799.0900		3.7991	3,096.1500	3.0962	(18.503)	0	0	0
2014/05/08	R207	06/11/2014	7.36	Call	Bond Future	759.3700		0.7594	888.7300	0.8887	17.035	0	0	0
2014/05/08	R207	06/11/2014	7.34	Call	Bond Future	736.5800		0.7366	861.7900	0.8618	16.999	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
2014/05/08	R207	06/11/2014	7.35	Call	Bond Future	747.9100	0.7479	875.1900	0.8752	17.018	0	0	0
2014/05/08	R207	06/11/2014	7.34	Put	Bond Future	3,830.1000	3.8301	3,125.0900	3.1251	(18.407)	0	0	0
2014/05/08	R207	05/02/2015	8.49	Put	Bond Future	1,795.2400	1.7952	1,340.3100	1.3403	(25.341)	0	0	0
2014/05/08	R207	05/02/2015			Bond Future	8.1855	96.7794	7.9701	97.6238	(2.632)	0.0000	0.0000	0
2014/05/08	R207	05/02/2015	8.51	Put	Bond Future	1,763.8800	1.7639	1,313.8000	1.3138	(25.516)	0	0	0
2014/05/08	R207	05/02/2015	8.50	Call	Bond Future	2,995.9300	2.9959	3,387.8100	3.3878	13.080	0	0	0
2014/05/08	R207	05/02/2015	8.51	Call	Bond Future	3,018.8500	3.0188	3,413.1400	3.4131	13.061	0	0	0
2014/05/08	R207	05/02/2015	8.49	Call	Bond Future	2,973.4300	2.9734	3,362.8700	3.3629	13.097	0	0	0
2014/05/08	R207	05/02/2015	8.50	Put	Bond Future	1,779.3400	1.7793	1,326.8500	1.3269	(25.430)	0	0	0
2014/05/08	R208	08/05/2014	6.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R208	08/05/2014			Bond Future	8.0212	94.1568	7.8850	94.8404	(1.698)	0.0000	0.0000	0
2014/05/08	R208	08/05/2014	6.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R208	08/05/2014	6.31	Put	Bond Future	9,052.8900	9.0529	8,369.2300	8.3692	(7.552)	0	0	0
2014/05/08	R208	08/05/2014	6.30	Put	Bond Future	9,108.8800	9.1089	8,425.2200	8.4252	(7.505)	0	0	0
2014/05/08	R208	08/05/2014	6.29	Put	Bond Future	9,164.8900	9.1649	8,481.2300	8.4812	(7.460)	0	0	0
2014/05/08	R208	08/05/2014	6.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R208	07/08/2014	8.28	Call	Bond Future	1,999.4400	1.9994	2,522.6300	2.5226	26.167	0	0	0
2014/05/08	R208	07/08/2014			Bond Future	8.1279	95.4986	7.9225	96.4980	(2.527)	0.0000	0.0000	11,985
2014/05/08	R208	07/08/2014	7.80	Call	Bond Future	927.0600	0.9271	1,212.8900	1.2129	30.832	0	0	0
2014/05/08	R208	07/08/2014	7.79	Put	Bond Future	2,560.9300	2.5609	1,842.8800	1.8429	(28.039)	0	0	0
2014/05/08	R208	07/08/2014	7.81	Put	Bond Future	2,496.2400	2.4962	1,787.2400	1.7872	(28.403)	0	0	0
2014/05/08	R208	07/08/2014	7.80	Put	Bond Future	2,528.4600	2.5285	1,814.9200	1.8149	(28.220)	0	0	0
2014/05/08	R208	07/08/2014	8.28	Put	Bond Future	1,267.7600	1.2678	791.5800	0.7916	(37.561)	0	0	630
2014/05/08	R208	07/08/2014	7.81	Call	Bond Future	944.1700	0.9442	1,234.5400	1.2345	30.754	0	0	0
2014/05/08	R208	07/08/2014	7.79	Call	Bond Future	910.1600	0.9102	1,191.4800	1.1915	30.909	0	0	0
2014/05/08	R208	06/11/2014	7.46	Call	Bond Future	800.3200	0.8003	979.4100	0.9794	22.377	0	0	0
2014/05/08	R208	06/11/2014			Bond Future	8.2245	93.5552	8.0089	94.5694	(2.622)	0.0000	0.0000	0
2014/05/08	R208	06/11/2014	7.44	Call	Bond Future	777.0500	0.7770	951.0100	0.9510	22.387	0	0	0
2014/05/08	R208	06/11/2014	7.45	Call	Bond Future	788.6200	0.7886	965.1300	0.9651	22.382	0	0	0
2014/05/08	R208	06/11/2014	8.50	Put	Bond Future	1,594.7200	1.5947	1,112.0300	1.1120	(30.268)	0	0	1,520
2014/05/08	R208	06/11/2014	7.44	Put	Bond Future	4,532.9700	4.5330	3,692.7200	3.6927	(18.536)	0	0	0
2014/05/08	R208	06/11/2014	7.46	Put	Bond Future	4,458.2000	4.4582	3,623.0800	3.6231	(18.732)	0	0	0
2014/05/08	R208	06/11/2014	8.50	Call	Bond Future	2,871.2400	2.8712	3,402.7600	3.4028	18.512	0	0	0
2014/05/08	R208	06/11/2014	7.45	Put	Bond Future	4,495.5100	4.4955	3,657.8100	3.6578	(18.634)	0	0	0
2014/05/08	R208	05/02/2015	8.51	Call	Bond Future	3,147.4700	3.1475	3,596.8700	3.5969	14.278	0	0	0
2014/05/08	R208	05/02/2015			Bond Future	8.3175	95.0382	8.0906	96.0694	(2.728)	0.0000	0.0000	0
2014/05/08	R208	05/02/2015	8.49	Call	Bond Future	3,097.5000	3.0975	3,540.9500	3.5410	14.316	0	0	0
2014/05/08	R208	05/02/2015	8.51	Put	Bond Future	2,283.8000	2.2838	1,702.0000	1.7020	(25.475)	0	0	0
2014/05/08	R208	05/02/2015	8.50	Put	Bond Future	2,303.2300	2.3032	1,718.4600	1.7185	(25.389)	0	0	0
2014/05/08	R208	05/02/2015	8.49	Put	Bond Future	2,323.1200	2.3231	1,735.3700	1.7354	(25.300)	0	0	0
2014/05/08	R208	05/02/2015	8.50	Call	Bond Future	3,122.2700	3.1223	3,568.7000	3.5687	14.298	0	0	0
2014/05/08	R209	08/05/2014	9.63	Call	Bond Future	5,112.4800	5.1125	6,237.0300	6.2370	21.996	0	0	0
2014/05/08	R209	08/05/2014			Bond Future	8.9209	75.2168	8.7750	76.3414	(1.635)	0.0000	0.0000	0
2014/05/08	R209	08/05/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R209	08/05/2014	9.00	Put	Bond Future	140.2800	0.1403	0.0000	0.0000	(100.000)	0	0	0
2014/05/08	R209	08/05/2014	9.50	Call	Bond Future	4,217.3700	4.2174	5,341.9200	5.3419	26.665	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
2014/05/08	R209	08/05/2014	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R209	08/05/2014	8.50	Put	Bond Future	3,317.4500		3.3175	2,192.8600	2.1929	(33.899)	0	0	0
2014/05/08	R209	08/05/2014	9.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R209	08/05/2014	9.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R209	08/05/2014	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R209	08/05/2014	7.85	Put	Bond Future	8,904.5800		8.9046	7,780.0300	7.7800	(12.629)	0	0	0
2014/05/08	R209	08/05/2014	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R209	08/05/2014	7.84	Put	Bond Future	8,995.2400		8.9952	7,870.6900	7.8707	(12.502)	0	0	0
2014/05/08	R209	08/05/2014	9.63	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R209	08/05/2014	9.85	Call	Bond Future	6,586.6400		6.5866	7,711.1900	7.7112	17.073	0	0	0
2014/05/08	R209	08/05/2014	7.86	Put	Bond Future	8,814.0600		8.8141	7,689.5100	7.6895	(12.759)	0	0	0
2014/05/08	R209	08/05/2014	8.50	Call	Bond Future	0.0400		0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/05/08	R209	08/05/2014	9.00	Call	Bond Future	739.6000		0.7396	1,723.8700	1.7239	133.081	0	0	0
2014/05/08	R209	08/05/2014	9.75	Call	Bond Future	5,922.8000		5.9228	7,047.3500	7.0474	18.987	0	0	0
2014/05/08	R209	07/08/2014	9.04	Put	Bond Future	2,522.0100		2.5220	1,720.8300	1.7208	(31.768)	0	0	0
2014/05/08	R209	07/08/2014			Bond Future	8.9973		76.2888	8.7961	77.8253	(2.237)	0.0000	0.0000	24,171
2014/05/08	R209	07/08/2014	9.06	Put	Bond Future	2,449.8800		2.4499	1,663.1500	1.6631	(32.113)	0	0	0
2014/05/08	R209	07/08/2014	9.05	Put	Bond Future	2,485.7500		2.4857	1,691.8000	1.6918	(31.940)	0	0	0
2014/05/08	R209	07/08/2014	9.05	Call	Bond Future	2,879.8600		2.8799	3,622.3900	3.6224	25.784	0	0	0
2014/05/08	R209	07/08/2014	9.06	Call	Bond Future	2,918.4500		2.9185	3,668.2000	3.6682	25.690	0	0	0
2014/05/08	R209	07/08/2014	9.04	Call	Bond Future	2,841.5400		2.8415	3,576.8400	3.5768	25.877	0	0	0
2014/05/08	R209	06/11/2014	8.95	Call	Bond Future	3,336.2000		3.3362	3,967.2400	3.9672	18.915	0	0	2,050
2014/05/08	R209	06/11/2014			Bond Future	9.0670		74.3044	8.8601	75.8640	(2.282)	0.0000	0.0000	0
2014/05/08	R209	06/11/2014	9.05	Put	Bond Future	3,814.2900		3.8143	2,937.3500	2.9374	(22.991)	0	0	0
2014/05/08	R209	06/11/2014	9.58	Put	Bond Future	2,177.9300		2.1779	1,565.7000	1.5657	(28.111)	0	0	907
2014/05/08	R209	06/11/2014	10.00	Call	Bond Future	7,787.7900		7.7878	8,914.4500	8.9145	14.467	0	0	0
2014/05/08	R209	06/11/2014	8.99	Put	Bond Future	4,049.1900		4.0492	3,141.2500	3.1413	(22.423)	0	0	0
2014/05/08	R209	06/11/2014	9.01	Put	Bond Future	3,969.6300		3.9696	3,072.0200	3.0720	(22.612)	0	0	0
2014/05/08	R209	06/11/2014	10.05	Call	Bond Future	8,029.9400		8.0299	9,175.5000	9.1755	14.266	0	0	0
2014/05/08	R209	06/11/2014	8.95	Put	Bond Future	4,211.9300		4.2119	3,283.3700	3.2834	(22.046)	0	0	0
2014/05/08	R209	06/11/2014	9.95	Call	Bond Future	7,547.3500		7.5474	8,654.5700	8.6546	14.670	0	0	0
2014/05/08	R209	06/11/2014	9.00	Put	Bond Future	4,009.3700		4.0094	3,106.5900	3.1066	(22.517)	0	0	0
2014/05/08	R209	06/11/2014	10.05	Put	Bond Future	1,266.7500		1.2667	852.7100	0.8527	(32.685)	0	0	2,050
2014/05/08	R209	06/11/2014	8.99	Call	Bond Future	3,474.6600		3.4747	4,126.3200	4.1263	18.755	0	0	0
2014/05/08	R209	06/11/2014	9.05	Call	Bond Future	3,688.0400		3.6880	4,370.7000	4.3707	18.510	0	0	2,050
2014/05/08	R209	06/11/2014	9.58	Call	Bond Future	5,834.9400		5.8349	6,782.3100	6.7823	16.236	0	0	0
2014/05/08	R209	06/11/2014	10.00	Put	Bond Future	1,344.5600		1.3446	911.6200	0.9116	(32.199)	0	0	1,640
2014/05/08	R209	06/11/2014	9.00	Call	Bond Future	3,509.8400		3.5098	4,166.6600	4.1667	18.714	0	0	1,640
2014/05/08	R209	06/11/2014	9.01	Call	Bond Future	3,544.9900		3.5450	4,206.9800	4.2070	18.674	0	0	0
2014/05/08	R209	06/11/2014	9.95	Put	Bond Future	1,426.5200		1.4265	974.1400	0.9741	(31.712)	0	0	2,050
2014/05/08	R209	05/02/2015			Bond Future	9.1332		75.4825	8.9204	77.0675	(2.330)	0.0000	0.0000	0
2014/05/08	R209	05/02/2015	9.25	Call	Bond Future	5,040.0100		5.0400	5,735.9500	5.7360	13.808	0	0	0
2014/05/08	R209	05/02/2015	9.26	Call	Bond Future	5,077.4900		5.0775	5,777.9600	5.7780	13.796	0	0	0
2014/05/08	R209	05/02/2015	9.24	Call	Bond Future	5,002.6600		5.0027	5,694.5700	5.6946	13.831	0	0	0
2014/05/08	R209	05/02/2015	9.25	Put	Bond Future	4,192.2000		4.1922	3,303.0900	3.3031	(21.209)	0	0	0
2014/05/08	R209	05/02/2015	9.24	Put	Bond Future	4,226.8500		4.2269	3,333.7100	3.3337	(21.130)	0	0	0
2014/05/08	R209	05/02/2015	9.26	Put	Bond Future	4,157.7900		4.1578	3,273.2100	3.2732	(21.275)	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
2014/05/08	R210	08/05/2014			Bond Future	166.6537		166.6537	166.6969	0.026	0.0000	0.0000	0
2014/05/08	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R210	08/05/2014	160.01	Call	Bond Future	6,643.6900	6.6437	6,686.8800	6.6869	0.650	0	0	0
2014/05/08	R210	08/05/2014	159.99	Call	Bond Future	6,663.6900	6.6637	6,706.8800	6.7069	0.648	0	0	0
2014/05/08	R210	08/05/2014	160.00	Call	Bond Future	6,653.6900	6.6537	6,696.8800	6.6969	0.649	0	0	0
2014/05/08	R210	07/08/2014			Bond Future	169.0495	169.0495	169.0908	169.0908	0.024	0.0000	0.0000	618
2014/05/08	R210	07/08/2014	159.00	Call	Bond Future	10,049.5200	10.0495	10,090.7500	10.0908	0.410	0	0	0
2014/05/08	R210	07/08/2014	159.01	Call	Bond Future	10,039.5200	10.0395	10,080.7500	10.0808	0.411	0	0	0
2014/05/08	R210	07/08/2014	158.99	Call	Bond Future	10,059.5200	10.0595	10,100.7500	10.1008	0.410	0	0	0
2014/05/08	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R210	06/11/2014			Bond Future	169.6054	169.6054	169.6468	169.6468	0.024	0.0000	0.0000	0
2014/05/08	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R210	06/11/2014	169.00	Call	Bond Future	605.4400	0.6054	646.7900	0.6468	6.830	0	0	0
2014/05/08	R210	06/11/2014	169.01	Call	Bond Future	595.4400	0.5954	636.7900	0.6368	6.944	0	0	0
2014/05/08	R210	06/11/2014	168.99	Call	Bond Future	615.4400	0.6154	656.7900	0.6568	6.719	0	0	0
2014/05/08	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R211	08/05/2014	130.00	Put	Bond Future	1,927.0000	1.9270	1,896.5600	1.8966	(1.580)	0	0	0
2014/05/08	R211	08/05/2014			Bond Future	128.0730	128.0730	128.1034	128.1034	0.024	0.0000	0.0000	0
2014/05/08	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R211	08/05/2014	129.99	Put	Bond Future	1,917.0000	1.9170	1,886.5600	1.8866	(1.588)	0	0	0
2014/05/08	R211	08/05/2014	130.01	Put	Bond Future	1,937.0000	1.9370	1,906.5600	1.9066	(1.572)	0	0	0
2014/05/08	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R211	07/08/2014			Bond Future	128.3458	128.3458	128.5277	128.5277	0.142	0.0000	0.0000	390
2014/05/08	R211	07/08/2014	128.00	Call	Bond Future	345.7900	0.3458	527.7500	0.5277	52.622	0	0	0
2014/05/08	R211	07/08/2014	128.01	Call	Bond Future	335.7900	0.3358	517.7500	0.5177	54.189	0	0	0
2014/05/08	R211	07/08/2014	127.99	Call	Bond Future	355.7900	0.3558	537.7500	0.5377	51.143	0	0	0
2014/05/08	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R211	06/11/2014	130.00	Call	Bond Future	316.8000	0.3168	501.1100	0.5011	58.179	0	0	0
2014/05/08	R211	06/11/2014	130.01	Call	Bond Future	306.8000	0.3068	491.1100	0.4911	60.075	0	0	0
2014/05/08	R211	06/11/2014			Bond Future	130.3168	130.3168	130.5011	130.5011	0.141	0.0000	0.0000	0
2014/05/08	R211	06/11/2014	129.99	Call	Bond Future	326.8000	0.3268	511.1100	0.5111	56.398	0	0	0
2014/05/08	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R212	08/05/2014			Bond Future	133.4625	133.4625	133.4963	133.4963	0.025	0.0000	0.0000	0
2014/05/08	R212	08/05/2014	132.00	Call	Bond Future	1,462.4900	1.4625	1,496.2900	1.4963	2.311	0	0	0
2014/05/08	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/08	R212	08/05/2014	132.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R212	08/05/2014	132.01	Call	Bond Future	1,452.4900	1.4525	1,486.2900	1.4863	2.327	0	0	0
2014/05/08	R212	08/05/2014	131.99	Call	Bond Future	1,472.4900	1.4725	1,506.2900	1.5063	2.295	0	0	0
2014/05/08	R212	07/08/2014	128.99	Call	Bond Future	4,669.6200	4.6696	4,842.9200	4.8429	3.711	0	0	0
2014/05/08	R212	07/08/2014			Bond Future	133.6596	133.6596	133.8329	133.8329	0.130	0.0000	0.0000	21,797
2014/05/08	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R212	07/08/2014	129.00	Call	Bond Future	4,659.6200	4.6596	4,832.9200	4.8329	3.719	0	0	0
2014/05/08	R212	07/08/2014	129.01	Call	Bond Future	4,649.6200	4.6496	4,822.9200	4.8229	3.727	0	0	0
2014/05/08	R212	06/11/2014			Bond Future	135.7123	135.7123	135.8877	135.8877	0.129	0.0000	0.0000	0
2014/05/08	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R212	06/11/2014	135.00	Call	Bond Future	712.2900	0.7123	887.6900	0.8877	24.625	0	0	0
2014/05/08	R212	06/11/2014	135.01	Call	Bond Future	702.2900	0.7023	877.6900	0.8777	24.975	0	0	0
2014/05/08	R212	06/11/2014	134.99	Call	Bond Future	722.2900	0.7223	897.6900	0.8977	24.284	0	0	0
2014/05/08	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R213	08/05/2014	7.65	Put	Bond Future	9,714.3300	9.7143	8,545.4900	8.5455	(12.032)	0	0	0
2014/05/08	R213	08/05/2014			Bond Future	8.8209	85.5881	8.6700	86.7570	(1.711)	0.0000	0.0000	0
2014/05/08	R213	08/05/2014	7.64	Put	Bond Future	9,804.0300	9.8040	8,635.1900	8.6352	(11.922)	0	0	0
2014/05/08	R213	08/05/2014	7.66	Put	Bond Future	9,624.7500	9.6248	8,455.9100	8.4559	(12.144)	0	0	0
2014/05/08	R213	08/05/2014	7.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R213	08/05/2014	7.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R213	08/05/2014	7.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R213	07/08/2014	8.86	Call	Bond Future	2,504.8200	2.5048	3,280.8000	3.2808	30.979	0	0	0
2014/05/08	R213	07/08/2014			Bond Future	8.9036	86.8079	8.6812	88.5099	(2.497)	0.0000	0.0000	24,405
2014/05/08	R213	07/08/2014	8.84	Call	Bond Future	2,433.4500	2.4334	3,193.3500	3.1933	31.227	0	0	0
2014/05/08	R213	07/08/2014	8.85	Call	Bond Future	2,468.9900	2.4690	3,236.9200	3.2369	31.103	0	0	0
2014/05/08	R213	07/08/2014	8.84	Put	Bond Future	2,915.0000	2.9150	1,972.8600	1.9729	(32.320)	0	0	0
2014/05/08	R213	07/08/2014	8.86	Put	Bond Future	2,834.4400	2.8344	1,908.3800	1.9084	(32.672)	0	0	0
2014/05/08	R213	07/08/2014	8.85	Put	Bond Future	2,874.5300	2.8745	1,940.4200	1.9404	(32.496)	0	0	0
2014/05/08	R213	06/11/2014	8.84	Call	Bond Future	3,265.3300	3.2653	3,949.5800	3.9496	20.955	0	0	0
2014/05/08	R213	06/11/2014	8.85	Put	Bond Future	4,275.7300	4.2757	3,238.1200	3.2381	(24.267)	0	0	0
2014/05/08	R213	06/11/2014			Bond Future	8.9803	84.5891	8.7512	86.3167	(2.551)	0.0000	0.0000	0
2014/05/08	R213	06/11/2014	8.85	Call	Bond Future	3,299.4400	3.2994	3,989.3900	3.9894	20.911	0	0	0
2014/05/08	R213	06/11/2014	8.86	Call	Bond Future	3,333.7500	3.3338	4,029.4000	4.0294	20.867	0	0	0
2014/05/08	R213	06/11/2014	8.84	Put	Bond Future	4,317.2300	4.3172	3,273.9200	3.2739	(24.166)	0	0	0
2014/05/08	R213	06/11/2014	8.86	Put	Bond Future	4,234.5200	4.2345	3,202.6100	3.2026	(24.369)	0	0	0
2014/05/08	R213	05/02/2015	9.26	Put	Bond Future	3,966.8800	3.9669	2,988.1400	2.9881	(24.673)	0	0	0
2014/05/08	R213	05/02/2015			Bond Future	9.0548	85.9298	8.8185	87.6857	(2.610)	0.0000	0.0000	0
2014/05/08	R213	05/02/2015	9.25	Put	Bond Future	3,999.2500	3.9993	3,015.7700	3.0158	(24.592)	0	0	0
2014/05/08	R213	05/02/2015	9.24	Put	Bond Future	4,032.1200	4.0321	3,043.9000	3.0439	(24.509)	0	0	0
2014/05/08	R213	05/02/2015	9.25	Call	Bond Future	5,410.2100	5.4102	6,182.5600	6.1826	14.276	0	0	0
2014/05/08	R213	05/02/2015	9.26	Call	Bond Future	5,449.1900	5.4492	6,226.2800	6.2263	14.261	0	0	0
2014/05/08	R213	05/02/2015	9.24	Call	Bond Future	5,371.6400	5.3716	6,139.2500	6.1392	14.290	0	0	0
2014/05/08	R214	08/05/2014			Bond Future	8.9958	76.1700	8.8650	77.2220	(1.454)	0.0000	0.0000	0

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2014/05/08	R214	08/05/2014	9.00	Call	Bond Future	392.9900	0.3930	1,084.9800	1.0850	176.083	0	0	0
2014/05/08	R214	08/05/2014	8.99	Put	Bond Future	399.9700	0.4000	0.0000	0.0000	(100.000)	0	0	0
2014/05/08	R214	08/05/2014	9.01	Put	Bond Future	322.6300	0.3226	0.0000	0.0000	(100.000)	0	0	0
2014/05/08	R214	08/05/2014	9.00	Put	Bond Future	359.9500	0.3599	0.0000	0.0000	(100.000)	0	0	0
2014/05/08	R214	08/05/2014	9.01	Call	Bond Future	435.0200	0.4350	1,164.3300	1.1643	167.650	0	0	0
2014/05/08	R214	08/05/2014	8.99	Call	Bond Future	353.5300	0.3535	1,005.5000	1.0055	184.417	0	0	0
2014/05/08	R214	07/08/2014	9.54	Put	Bond Future	1,354.9500	1.3550	841.0700	0.8411	(37.926)	0	0	0
2014/05/08	R214	07/08/2014	9.56	Put	Bond Future	1,310.9400	1.3109	809.3600	0.8094	(38.261)	0	0	0
2014/05/08	R214	07/08/2014			Bond Future	9.0707	77.2556	8.8745	78.8189	(2.162)	0.0000	0.0000	5,228
2014/05/08	R214	07/08/2014	9.55	Put	Bond Future	1,332.7900	1.3328	825.0800	0.8251	(38.094)	0	0	0
2014/05/08	R214	07/08/2014	9.56	Call	Bond Future	4,985.8200	4.9858	6,047.5600	6.0476	21.295	0	0	0
2014/05/08	R214	07/08/2014	9.54	Call	Bond Future	4,885.6600	4.8857	5,935.1000	5.9351	21.480	0	0	0
2014/05/08	R214	07/08/2014	9.55	Call	Bond Future	4,935.6500	4.9356	5,991.2600	5.9913	21.387	0	0	0
2014/05/08	R214	06/11/2014	9.64	Call	Bond Future	6,079.3100	6.0793	7,006.1200	7.0061	15.245	0	0	0
2014/05/08	R214	06/11/2014			Bond Future	9.1400	75.1442	8.9384	76.7310	(2.206)	0.0000	0.0000	0
2014/05/08	R214	06/11/2014	9.65	Call	Bond Future	6,124.9100	6.1249	7,056.4800	7.0565	15.210	0	0	0
2014/05/08	R214	06/11/2014	9.66	Call	Bond Future	6,170.4300	6.1704	7,106.7600	7.1068	15.174	0	0	0
2014/05/08	R214	06/11/2014	9.64	Put	Bond Future	2,375.1300	2.3751	1,715.0900	1.7151	(27.790)	0	0	0
2014/05/08	R214	06/11/2014	9.66	Put	Bond Future	2,324.5800	2.3246	1,674.0600	1.6741	(27.984)	0	0	0
2014/05/08	R214	06/11/2014	9.65	Put	Bond Future	2,349.8400	2.3498	1,694.5600	1.6946	(27.886)	0	0	0
2014/05/08	R214	05/02/2015	9.50	Call	Bond Future	6,105.7400	6.1057	6,816.9400	6.8169	11.648	0	0	0
2014/05/08	R214	05/02/2015			Bond Future	9.2073	76.3352	8.9998	77.9480	(2.253)	0.0000	0.0000	0
2014/05/08	R214	05/02/2015	9.51	Call	Bond Future	6,146.5900	6.1466	6,862.0800	6.8621	11.640	0	0	0
2014/05/08	R214	05/02/2015	9.50	Put	Bond Future	3,925.9700	3.9260	3,024.4100	3.0244	(22.964)	0	0	0
2014/05/08	R214	05/02/2015	9.49	Call	Bond Future	6,064.9900	6.0650	6,771.8900	6.7719	11.655	0	0	0
2014/05/08	R214	05/02/2015	9.49	Put	Bond Future	3,957.8900	3.9579	3,052.0300	3.0520	(22.887)	0	0	0
2014/05/08	R214	05/02/2015	9.51	Put	Bond Future	3,894.2700	3.8943	2,997.0000	2.9970	(23.041)	0	0	0
2014/05/08	R248	08/05/2014	9.04	Put	Bond Future	314.6600	0.3147	0.0000	0.0000	(100.000)	0	0	0
2014/05/08	R248	08/05/2014			Bond Future	9.0709	98.3752	8.9350	99.7739	(1.498)	0.0000	0.0000	0
2014/05/08	R248	08/05/2014	9.06	Put	Bond Future	110.5900	0.1106	0.0000	0.0000	(100.000)	0	0	0
2014/05/08	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	1,084.0300	1.0840	100.000	0	0	0
2014/05/08	R248	08/05/2014	9.05	Put	Bond Future	212.5300	0.2125	0.0000	0.0000	(100.000)	0	0	0
2014/05/08	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	1,186.1600	1.1862	100.000	0	0	0
2014/05/08	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	1,288.1000	1.2881	100.000	0	0	0
2014/05/08	R248	07/08/2014			Bond Future	9.1483	99.7773	8.9570	101.7256	(2.091)	0.0000	0.0000	14,129
2014/05/08	R248	07/08/2014	9.65	Call	Bond Future	4,795.2100	4.7952	6,743.4800	6.7435	40.630	0	0	0
2014/05/08	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R248	07/08/2014	9.66	Call	Bond Future	4,886.3900	4.8864	6,834.6600	6.8347	39.871	0	0	0
2014/05/08	R248	07/08/2014	9.64	Call	Bond Future	4,703.8700	4.7039	6,652.1400	6.6521	41.418	0	0	0
2014/05/08	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R248	06/11/2014			Bond Future	9.2202	96.8707	9.0233	98.8483	(2.135)	0.0000	0.0000	0
2014/05/08	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R248	06/11/2014	9.72	Call	Bond Future	4,711.5500	4.7115	6,689.1000	6.6891	41.972	0	0	0
2014/05/08	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R248	06/11/2014	9.73	Call	Bond Future	4,801.5200	4.8015	6,779.0700	6.7791	41.186	0	0	0

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2014/05/08	R248	06/11/2014	9.74	Call	Bond Future	4,891.3300	4.8913	6,868.8800	6.8689	40.430	0	0	0
2014/05/08	R248	05/02/2015			Bond Future	9.2901	98.4063	9.0873	100.4161	(2.183)	0.0000	0.0000	0
2014/05/08	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R248	05/02/2015	9.50	Call	Bond Future	2,002.8100	2.0028	4,012.6300	4.0126	100.350	0	0	0
2014/05/08	R248	05/02/2015	9.51	Call	Bond Future	2,096.3300	2.0963	4,106.1500	4.1062	95.873	0	0	0
2014/05/08	R248	05/02/2015	9.49	Call	Bond Future	1,909.1100	1.9091	3,918.9300	3.9189	105.275	0	0	0
2014/05/08	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/08	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

369453