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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/04/2014 TO 30/04/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/30	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/30	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	2025	08/05/2014			Bond Future	114.6805	114.6805	114.7099	114.7099	0.026	0.0000	0.0000	0
2014/04/30	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2025	08/05/2014	111.01	Call	Bond Future	3,670.5100	3.6705	3,699.8900	3.6999	0.800	0	0	0
2014/04/30	2025	08/05/2014	110.99	Call	Bond Future	3,690.5100	3.6905	3,719.8900	3.7199	0.796	0	0	0
2014/04/30	2025	08/05/2014	111.00	Call	Bond Future	3,680.5100	3.6805	3,709.8900	3.7099	0.798	0	0	0
2014/04/30	2025	07/08/2014	109.01	Call	Bond Future	6,197.9700	6.1980	6,226.5100	6.2265	0.460	0	0	0
2014/04/30	2025	07/08/2014			Bond Future	115.2080	115.2080	115.2365	115.2365	0.025	0.0000	0.0000	0
2014/04/30	2025	07/08/2014	108.99	Call	Bond Future	6,217.9700	6.2180	6,246.5100	6.2465	0.459	0	0	0
2014/04/30	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2025	07/08/2014	109.00	Call	Bond Future	6,207.9700	6.2080	6,236.5100	6.2365	0.460	0	0	0
2014/04/30	2025	06/11/2014	117.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2025	06/11/2014			Bond Future	116.9771	116.9771	117.0065	117.0065	0.025	0.0000	0.0000	0
2014/04/30	2025	06/11/2014	116.99	Call	Bond Future	0.0000	0.0000	16.5200	0.0165	100.000	0	0	0
2014/04/30	2025	06/11/2014	117.01	Put	Bond Future	32.8800	0.0329	3.4800	0.0035	(89.416)	0	0	0
2014/04/30	2025	06/11/2014	117.00	Put	Bond Future	22.8800	0.0229	0.0000	0.0000	(100.000)	0	0	0
2014/04/30	2025	06/11/2014	116.99	Put	Bond Future	12.8800	0.0129	0.0000	0.0000	(100.000)	0	0	0
2014/04/30	2025	06/11/2014	117.00	Call	Bond Future	0.0000	0.0000	6.5200	0.0065	100.000	0	0	0
2014/04/30	2030	08/05/2014			Bond Future	8.9687	94.1515	8.9375	94.3967	(0.347)	0.0000	0.0000	1,970
2014/04/30	2030	08/05/2014	9.00	Call	Bond Future	245.2300	0.2452	490.3900	0.4904	99.971	0	0	0
2014/04/30	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2030	08/05/2014	9.01	Call	Bond Future	323.4100	0.3234	568.5700	0.5686	75.805	0	0	0
2014/04/30	2030	08/05/2014	8.99	Call	Bond Future	166.9600	0.1670	412.1200	0.4121	146.838	0	0	0
2014/04/30	2030	07/08/2014	8.99	Put	Bond Future	576.3900	0.5764	328.6700	0.3287	(42.978)	0	0	0
2014/04/30	2030	07/08/2014			Bond Future	9.0645	91.4928	9.0324	91.7406	(0.354)	0.0000	0.0000	4,431
2014/04/30	2030	07/08/2014	9.01	Put	Bond Future	421.0400	0.4210	173.3200	0.1733	(58.835)	0	0	0
2014/04/30	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2030	07/08/2014	9.00	Put	Bond Future	498.6700	0.4987	250.9500	0.2509	(49.676)	0	0	0
2014/04/30	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2030	06/11/2014			Bond Future	9.1475	92.8878	9.1144	93.1396	(0.362)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/30	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2030	06/11/2014	8.99	Put	Bond Future	1,205.4600	1.2055	953.6700	0.9537	(20.887)	0	0	0
2014/04/30	2030	06/11/2014	9.01	Put	Bond Future	1,051.1300	1.0511	799.3400	0.7993	(23.954)	0	0	0
2014/04/30	2030	06/11/2014	9.00	Put	Bond Future	1,128.2500	1.1283	876.4600	0.8765	(22.317)	0	0	0
2014/04/30	2030	05/02/2015			Bond Future	9.2285	90.3525	9.1943	90.6080	(0.371)	0.0000	0.0000	0
2014/04/30	2030	05/02/2015	9.25	Call	Bond Future	159.9900	0.1600	415.5200	0.4155	159.716	0	0	0
2014/04/30	2030	05/02/2015	9.24	Call	Bond Future	85.5900	0.0856	341.1200	0.3411	298.551	0	0	0
2014/04/30	2030	05/02/2015	9.26	Call	Bond Future	234.3000	0.2343	489.8300	0.4898	109.061	0	0	0
2014/04/30	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2037	08/05/2014			Bond Future	9.1431	96.2604	9.1070	96.5876	(0.395)	0.0000	0.0000	4,046
2014/04/30	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2037	08/05/2014	9.38	Call	Bond Future	2,101.9400	2.1019	2,429.0800	2.4291	15.564	0	0	0
2014/04/30	2037	08/05/2014	9.39	Call	Bond Future	2,189.0000	2.1890	2,516.1400	2.5161	14.945	0	0	0
2014/04/30	2037	08/05/2014	9.37	Call	Bond Future	2,014.7400	2.0147	2,341.8800	2.3419	16.237	0	0	0
2014/04/30	2037	07/08/2014	9.06	Put	Bond Future	1,553.2000	1.5532	1,222.3900	1.2224	(21.299)	0	0	0
2014/04/30	2037	07/08/2014			Bond Future	9.2325	93.3815	9.1954	93.7123	(0.402)	0.0000	0.0000	6,056
2014/04/30	2037	07/08/2014	9.05	Put	Bond Future	1,644.5000	1.6445	1,313.6900	1.3137	(20.116)	0	0	0
2014/04/30	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2037	07/08/2014	9.04	Put	Bond Future	1,735.9400	1.7359	1,405.1300	1.4051	(19.057)	0	0	0
2014/04/30	2037	06/11/2014	9.69	Call	Bond Future	3,231.8300	3.2318	3,567.9500	3.5680	10.400	0	0	0
2014/04/30	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2037	06/11/2014			Bond Future	9.3102	94.8054	9.2719	95.1415	(0.411)	0.0000	0.0000	0
2014/04/30	2037	06/11/2014	9.70	Call	Bond Future	3,314.4400	3.3144	3,650.5600	3.6506	10.141	0	0	0
2014/04/30	2037	06/11/2014	9.71	Call	Bond Future	3,396.9300	3.3969	3,733.0500	3.7331	9.895	0	0	0
2014/04/30	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2037	05/02/2015			Bond Future	9.3858	92.0500	9.3463	92.3913	(0.420)	0.0000	0.0000	0
2014/04/30	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2037	05/02/2015	9.50	Call	Bond Future	976.9300	0.9769	1,318.2100	1.3182	34.934	0	0	0
2014/04/30	2037	05/02/2015	9.51	Call	Bond Future	1,061.6700	1.0617	1,402.9500	1.4029	32.146	0	0	0
2014/04/30	2037	05/02/2015	9.49	Call	Bond Future	892.0600	0.8921	1,233.3400	1.2333	38.258	0	0	0
2014/04/30	2038	08/05/2014			Bond Future	116.9964	116.9964	117.0274	117.0274	0.026	0.0000	0.0000	19
2014/04/30	2038	08/05/2014	109.00	Call	Bond Future	7,996.4400	7.9964	8,027.4200	8.0274	0.387	0	0	0
2014/04/30	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2038	08/05/2014	109.01	Call	Bond Future	7,986.4400	7.9864	8,017.4200	8.0174	0.388	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/30	2038	08/05/2014	108.99	Call	Bond Future	8,006.4400	8.0064	8,037.4200	8.0374	0.387	0	0	0
2014/04/30	2038	07/08/2014			Bond Future	117.4160	117.4160	117.4463	117.4463	0.026	0.0000	0.0000	334
2014/04/30	2038	07/08/2014	106.00	Call	Bond Future	11,415.9900	11.4160	11,446.2500	11.4463	0.265	0	0	0
2014/04/30	2038	07/08/2014	106.01	Call	Bond Future	11,405.9900	11.4060	11,436.2500	11.4363	0.265	0	0	0
2014/04/30	2038	07/08/2014	105.99	Call	Bond Future	11,425.9900	11.4260	11,456.2500	11.4563	0.265	0	0	0
2014/04/30	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2038	06/11/2014	120.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2038	06/11/2014			Bond Future	119.2191	119.2191	119.2502	119.2502	0.026	0.0000	0.0000	0
2014/04/30	2038	06/11/2014	119.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2038	06/11/2014	120.00	Put	Bond Future	780.9200	0.7809	749.7500	0.7497	(3.991)	0	0	0
2014/04/30	2038	06/11/2014	120.01	Put	Bond Future	790.9200	0.7909	759.7500	0.7597	(3.941)	0	0	0
2014/04/30	2038	06/11/2014	119.99	Put	Bond Future	770.9200	0.7709	739.7500	0.7397	(4.043)	0	0	0
2014/04/30	2038	06/11/2014	120.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2046	08/05/2014			Bond Future	114.7037	114.7037	114.7343	114.7343	0.027	0.0000	0.0000	0
2014/04/30	2046	08/05/2014	104.35	Call	Bond Future	10,353.7400	10.3537	10,384.3200	10.3843	0.295	0	0	0
2014/04/30	2046	08/05/2014	104.36	Call	Bond Future	10,343.7400	10.3437	10,374.3200	10.3743	0.296	0	0	0
2014/04/30	2046	08/05/2014	104.34	Call	Bond Future	10,363.7400	10.3637	10,394.3200	10.3943	0.295	0	0	0
2014/04/30	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2046	07/08/2014			Bond Future	116.3613	116.3613	116.3914	116.3914	0.026	0.0000	0.0000	5,218
2014/04/30	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2046	07/08/2014	104.44	Call	Bond Future	11,921.3200	11.9213	11,951.3600	11.9514	0.252	0	0	0
2014/04/30	2046	07/08/2014	104.45	Call	Bond Future	11,911.3200	11.9113	11,941.3600	11.9414	0.252	0	0	0
2014/04/30	2046	07/08/2014	104.43	Call	Bond Future	11,931.3200	11.9313	11,961.3600	11.9614	0.252	0	0	0
2014/04/30	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2046	06/11/2014	104.45	Call	Bond Future	12,352.5700	12.3526	12,383.2300	12.3832	0.248	0	0	0
2014/04/30	2046	06/11/2014			Bond Future	116.8026	116.8026	116.8332	116.8332	0.026	0.0000	0.0000	0
2014/04/30	2046	06/11/2014	104.43	Call	Bond Future	12,372.5700	12.3726	12,403.2300	12.4032	0.248	0	0	0
2014/04/30	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2046	06/11/2014	104.44	Call	Bond Future	12,362.5700	12.3626	12,393.2300	12.3932	0.248	0	0	0
2014/04/30	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2050	08/05/2014			Bond Future	124.6516	124.6516	124.6850	124.6850	0.027	0.0000	0.0000	400
2014/04/30	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2050	08/05/2014	114.99	Call	Bond Future	9,661.6300	9.6616	9,694.9800	9.6950	0.345	0	0	0
2014/04/30	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2050	08/05/2014	115.00	Call	Bond Future	9,651.6300	9.6516	9,684.9800	9.6850	0.346	0	0	0
2014/04/30	2050	08/05/2014	115.01	Call	Bond Future	9,641.6300	9.6416	9,674.9800	9.6750	0.346	0	0	0
2014/04/30	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2050	07/08/2014			Bond Future	125.0416	125.0416	125.0740	125.0740	0.026	0.0000	0.0000	1,300
2014/04/30	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/30	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2050	07/08/2014	112.00	Call	Bond Future	13,041.6200	13.0416	13,074.0400	13.0740	0.249	0	0	0
2014/04/30	2050	07/08/2014	112.01	Call	Bond Future	13,031.6200	13.0316	13,064.0400	13.0640	0.249	0	0	0
2014/04/30	2050	07/08/2014	111.99	Call	Bond Future	13,051.6200	13.0516	13,084.0400	13.0840	0.248	0	0	0
2014/04/30	2050	06/11/2014			Bond Future	126.9616	126.9616	126.9951	126.9951	0.026	0.0000	0.0000	0
2014/04/30	2050	06/11/2014	126.00	Call	Bond Future	961.6300	0.9616	995.1200	0.9951	3.483	0	0	0
2014/04/30	2050	06/11/2014	126.01	Call	Bond Future	951.6300	0.9516	985.1200	0.9851	3.519	0	0	0
2014/04/30	2050	06/11/2014	125.99	Call	Bond Future	971.6300	0.9716	1,005.1200	1.0051	3.447	0	0	0
2014/04/30	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	AL12	08/05/2014			Index Future	481.9510	481.9510	483.4000	483.4000	0.301	0.0000	0.0000	0
2014/04/30	AL12	07/08/2014			Index Future	488.8570	488.8570	490.3220	490.3220	0.300	0.0000	0.0000	0
2014/04/30	AL12	06/11/2014			Index Future	496.3060	496.3060	497.7940	497.7940	0.300	0.0000	0.0000	0
2014/04/30	AL12	05/02/2015			Index Future	504.1640	504.1640	505.6750	505.6750	0.300	0.0000	0.0000	0
2014/04/30	AL37	08/05/2014			Index Future	413.2800	413.2800	413.8470	413.8470	0.137	0.0000	0.0000	0
2014/04/30	AL37	07/08/2014			Index Future	419.2030	419.2030	419.7730	419.7730	0.136	0.0000	0.0000	0
2014/04/30	AL37	06/11/2014			Index Future	425.5900	425.5900	426.1700	426.1700	0.136	0.0000	0.0000	0
2014/04/30	AL7T	08/05/2014			Index Future	484.6460	484.6460	485.5990	485.5990	0.197	0.0000	0.0000	0
2014/04/30	AL7T	07/08/2014			Index Future	491.5920	491.5920	492.5530	492.5530	0.195	0.0000	0.0000	1
2014/04/30	AL7T	06/11/2014			Index Future	499.0820	499.0820	500.0590	500.0590	0.196	0.0000	0.0000	0
2014/04/30	ALBI	08/05/2014			Index Future	441.6040	441.6040	442.5140	442.5140	0.206	0.0000	0.0000	260
2014/04/30	ALBI	07/08/2014			Index Future	447.9320	447.9320	448.8510	448.8510	0.205	0.0000	0.0000	443
2014/04/30	ALBI	06/11/2014			Index Future	454.7570	454.7570	455.6910	455.6910	0.205	0.0000	0.0000	0
2014/04/30	ALBI	05/02/2015			Index Future	461.9570	461.9570	462.9050	462.9050	0.205	0.0000	0.0000	0
2014/04/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/04/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/30	EL28	08/05/2014	114.01	Call	Bond Future	5,791.7000	5.7917	5,823.3700	5.8234	0.547	0	0	0
2014/04/30	EL28	08/05/2014			Bond Future	119.8017	119.8017	119.8334	119.8334	0.026	0.0000	0.0000	0
2014/04/30	EL28	08/05/2014	113.99	Call	Bond Future	5,811.7000	5.8117	5,843.3700	5.8434	0.545	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/30	EL28	08/05/2014	114.00	Call	Bond Future	5,801.7000	5.8017	5,833.3700	5.8334	0.546	0	0	0
2014/04/30	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	EL28	07/08/2014	114.00	Call	Bond Future	7,532.9200	7.5329	7,563.8900	7.5639	0.411	0	0	0
2014/04/30	EL28	07/08/2014			Bond Future	121.5329	121.5329	121.5639	121.5639	0.025	0.0000	0.0000	0
2014/04/30	EL28	07/08/2014	114.01	Call	Bond Future	7,522.9200	7.5229	7,553.8900	7.5539	0.412	0	0	0
2014/04/30	EL28	07/08/2014	113.99	Call	Bond Future	7,542.9200	7.5429	7,573.8900	7.5739	0.411	0	0	0
2014/04/30	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	EL28	06/11/2014	122.01	Put	Bond Future	92.3500	0.0923	60.6100	0.0606	(34.369)	0	0	0
2014/04/30	EL28	06/11/2014			Bond Future	121.9176	121.9176	121.9494	121.9494	0.026	0.0000	0.0000	0
2014/04/30	EL28	06/11/2014	122.00	Put	Bond Future	82.3500	0.0823	50.6100	0.0506	(38.543)	0	0	0
2014/04/30	EL28	06/11/2014	121.99	Put	Bond Future	72.3500	0.0724	40.6100	0.0406	(43.870)	0	0	0
2014/04/30	EL28	06/11/2014	122.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	EL28	06/11/2014	122.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	EL28	06/11/2014	121.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	ES33	08/05/2014	9.55	Put	Bond Future	1,407.2900	1.4073	1,103.9300	1.1039	(21.556)	0	0	0
2014/04/30	ES33	08/05/2014			Bond Future	9.7396	81.8436	9.6983	82.1470	(0.424)	0.0000	0.0000	6,220
2014/04/30	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	ES33	08/05/2014	9.54	Put	Bond Future	1,482.5800	1.4826	1,179.2200	1.1792	(20.462)	0	0	0
2014/04/30	ES33	08/05/2014	9.56	Put	Bond Future	1,332.1000	1.3321	1,028.7400	1.0287	(22.773)	0	0	0
2014/04/30	ES33	07/08/2014			Bond Future	9.8465	83.0162	9.8039	83.3231	(0.432)	0.0000	0.0000	6,220
2014/04/30	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	ES33	07/08/2014	10.14	Call	Bond Future	2,069.4800	2.0695	2,376.3700	2.3764	14.829	0	0	0
2014/04/30	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	ES33	07/08/2014	10.15	Call	Bond Future	2,138.5100	2.1385	2,445.4000	2.4454	14.351	0	0	0
2014/04/30	ES33	07/08/2014	10.16	Call	Bond Future	2,207.4400	2.2074	2,514.3300	2.5143	13.903	0	0	0
2014/04/30	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	ES33	06/11/2014			Bond Future	9.9491	80.4959	9.9051	80.8076	(0.442)	0.0000	0.0000	0
2014/04/30	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	ES33	06/11/2014	10.29	Call	Bond Future	2,355.4700	2.3555	2,667.2300	2.6672	13.236	0	0	0
2014/04/30	ES33	06/11/2014	10.30	Call	Bond Future	2,422.9200	2.4229	2,734.6800	2.7347	12.867	0	0	0
2014/04/30	ES33	06/11/2014	10.31	Call	Bond Future	2,490.2700	2.4903	2,802.0300	2.8020	12.519	0	0	0
2014/04/30	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	ES33	05/02/2015	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	ES33	05/02/2015			Bond Future	10.0510	81.7714	10.0056	82.0880	(0.452)	0.0000	0.0000	0
2014/04/30	ES33	05/02/2015	10.01	Call	Bond Future	0.0000	0.0000	30.8400	0.0308	100.000	0	0	0
2014/04/30	ES33	05/02/2015	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	ES33	05/02/2015	10.00	Put	Bond Future	355.6500	0.3556	39.1200	0.0391	(89.000)	0	0	0
2014/04/30	ES33	05/02/2015	9.99	Put	Bond Future	425.7000	0.4257	109.1700	0.1092	(74.355)	0	0	0
2014/04/30	ES33	05/02/2015	10.01	Put	Bond Future	285.6900	0.2857	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/30	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	GOVI	08/05/2014			GOVI	440.5130	440.5130	441.3660	441.3660	0.194	0.0000	0.0000	319
2014/04/30	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	GOVI	08/05/2014	441.99	Put	GOVI	14,770.0000	1.4770	6,240.0000	0.6240	(57.752)	0	0	0
2014/04/30	GOVI	08/05/2014	442.01	Put	GOVI	14,970.0000	1.4970	6,440.0000	0.6440	(56.981)	0	0	0
2014/04/30	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	GOVI	08/05/2014	442.00	Put	GOVI	14,870.0000	1.4870	6,340.0000	0.6340	(57.364)	0	0	0
2014/04/30	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	GOVI	07/08/2014			GOVI	446.8260	446.8260	447.6860	447.6860	0.192	0.0000	0.0000	220
2014/04/30	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	GOVI	07/08/2014	459.99	Put	GOVI	131,640.0000	13.1640	123,040.0000	12.3040	(6.533)	0	0	0
2014/04/30	GOVI	07/08/2014	460.01	Put	GOVI	131,840.0000	13.1840	123,240.0000	12.3240	(6.523)	0	0	0
2014/04/30	GOVI	07/08/2014	460.00	Put	GOVI	131,740.0000	13.1740	123,140.0000	12.3140	(6.528)	0	0	0
2014/04/30	GOVI	06/11/2014	449.01	Call	GOVI	46,240.0000	4.6240	54,990.0000	5.4990	18.923	0	0	0
2014/04/30	GOVI	06/11/2014			GOVI	453.6340	453.6340	454.5090	454.5090	0.193	0.0000	0.0000	0
2014/04/30	GOVI	06/11/2014	448.99	Call	GOVI	46,440.0000	4.6440	55,190.0000	5.5190	18.842	0	0	0
2014/04/30	GOVI	06/11/2014	449.00	Call	GOVI	46,340.0000	4.6340	55,090.0000	5.5090	18.882	0	0	0
2014/04/30	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	GOVI	05/02/2015	459.99	Call	GOVI	8,270.0000	0.8270	17,140.0000	1.7140	107.255	0	0	0
2014/04/30	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	GOVI	05/02/2015			GOVI	460.8170	460.8170	461.7040	461.7040	0.192	0.0000	0.0000	0
2014/04/30	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	GOVI	05/02/2015	460.00	Call	GOVI	8,170.0000	0.8170	17,040.0000	1.7040	108.568	0	0	0
2014/04/30	GOVI	05/02/2015	460.01	Call	GOVI	8,070.0000	0.8070	16,940.0000	1.6940	109.913	0	0	0
2014/04/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/04/30	ICAA	08/05/2014			Can-Do Interest Rate	140.1940	140.1940	140.2279	140.2279	0.024	0.0000	0.0000	635
2014/04/30	IGOV	08/05/2014			Index Future	208.9730	208.9730	208.9970	208.9970	0.011	0.0000	0.0000	473
2014/04/30	IGOV	07/08/2014			Index Future	211.9940	211.9940	212.0160	212.0160	0.010	0.0000	0.0000	879
2014/04/30	IGOV	06/11/2014			Index Future	215.2500	215.2500	215.2730	215.2730	0.011	0.0000	0.0000	0
2014/04/30	IGOV	05/02/2015			Index Future	218.6830	218.6830	218.7060	218.7060	0.011	0.0000	0.0000	0
2014/04/30	ILBI	08/05/2014			Index Future	567.1230	567.1230	567.0950	567.0950	(0.005)	0.0000	0.0000	0
2014/04/30	ILBI	07/08/2014			Index Future	575.2680	575.2680	575.2390	575.2390	(0.005)	0.0000	0.0000	210
2014/04/30	ILBI	06/11/2014			Index Future	584.1400	584.1400	584.1080	584.1080	(0.005)	0.0000	0.0000	0
2014/04/30	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/04/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/04/30	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/04/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/04/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/04/30	JBAF	21/05/2014			Jibar Tradeable Future	5.8200	94.1800	5.8200	94.1800	0.000	0.0000	0.0000	2,000
2014/04/30	JBAF	18/06/2014			Jibar Tradeable Future	6.0700	93.9300	6.0400	93.9600	(0.494)	0.0000	0.0000	2,000
2014/04/30	JBAF	16/07/2014			Jibar Tradeable Future	6.1500	93.8500	6.1200	93.8800	(0.488)	0.0000	0.0000	800
2014/04/30	JBAF	20/08/2014			Jibar Tradeable Future	6.3300	93.6700	6.3100	93.6900	(0.316)	0.0000	0.0000	0
2014/04/30	JBAF	17/09/2014			Jibar Tradeable Future	6.4100	93.5900	6.3900	93.6100	(0.312)	0.0000	0.0000	1,000
2014/04/30	JBAF	15/10/2014			Jibar Tradeable Future	6.5400	93.4600	6.5200	93.4800	(0.306)	0.0000	0.0000	0
2014/04/30	JBAF	17/12/2014			Jibar Tradeable Future	6.7600	93.2400	6.7400	93.2600	(0.296)	0.0000	0.0000	0
2014/04/30	JBAF	18/03/2015			Jibar Tradeable Future	7.0300	92.9700	7.0100	92.9900	(0.284)	0.0000	0.0000	2,850
2014/04/30	JBAF	17/06/2015			Jibar Tradeable Future	7.2400	92.7600	7.2200	92.7800	(0.276)	0.0000	0.0000	5,000
2014/04/30	JBAF	16/09/2015			Jibar Tradeable Future	7.4300	92.5700	7.4100	92.5900	(0.269)	0.0000	0.0000	0
2014/04/30	JBAF	15/12/2015			Jibar Tradeable Future	7.6100	92.3900	7.5800	92.4200	(0.394)	0.0000	0.0000	0
2014/04/30	JBAF	16/03/2016			Jibar Tradeable Future	7.7800	92.2200	7.7600	92.2400	(0.257)	0.0000	0.0000	0
2014/04/30	R023	08/05/2014			Bond Future	8.3492	97.8568	8.3180	98.0445	(0.374)	0.0000	0.0000	11,066
2014/04/30	R023	08/05/2014	7.60	Call	Bond Future	0.2800	0.0003	0.1800	0.0002	(35.714)	0	0	0
2014/04/30	R023	08/05/2014	7.61	Call	Bond Future	0.3300	0.0003	0.2100	0.0002	(36.364)	0	0	0
2014/04/30	R023	08/05/2014	7.59	Put	Bond Future	4,698.1300	4.6981	4,510.2500	4.5102	(3.999)	0	0	0
2014/04/30	R023	08/05/2014	7.61	Put	Bond Future	4,570.7700	4.5708	4,382.8600	4.3829	(4.111)	0	0	0
2014/04/30	R023	08/05/2014	7.60	Put	Bond Future	4,634.4200	4.6344	4,446.5300	4.4465	(4.054)	0	0	0
2014/04/30	R023	08/05/2014	7.59	Call	Bond Future	0.2400	0.0002	0.1500	0.0002	(37.500)	0	0	0
2014/04/30	R023	07/08/2014	8.51	Call	Bond Future	2,251.9700	2.2520	2,322.1400	2.3221	3.116	0	0	0
2014/04/30	R023	07/08/2014			Bond Future	8.4511	99.2587	8.4187	99.4482	(0.383)	0.0000	0.0000	3,681
2014/04/30	R023	07/08/2014	8.49	Call	Bond Future	2,191.0200	2.1910	2,259.4200	2.2594	3.122	0	0	0
2014/04/30	R023	07/08/2014	8.50	Call	Bond Future	2,221.2700	2.2213	2,290.5600	2.2906	3.119	0	0	0
2014/04/30	R023	07/08/2014	8.49	Put	Bond Future	1,964.2600	1.9643	1,843.1800	1.8432	(6.164)	0	0	0
2014/04/30	R023	07/08/2014	8.51	Put	Bond Future	1,908.8300	1.9088	1,789.5200	1.7895	(6.250)	0	0	0
2014/04/30	R023	07/08/2014	8.50	Put	Bond Future	1,936.3000	1.9363	1,816.1100	1.8161	(6.207)	0	0	0
2014/04/30	R023	06/11/2014			Bond Future	8.5473	96.8502	8.5135	97.0428	(0.396)	0.0000	0.0000	0
2014/04/30	R023	06/11/2014	8.59	Put	Bond Future	2,732.8200	2.7328	2,604.9200	2.6049	(4.680)	0	0	0
2014/04/30	R023	06/11/2014	8.61	Put	Bond Future	2,678.6400	2.6786	2,552.0000	2.5520	(4.728)	0	0	0
2014/04/30	R023	06/11/2014	8.59	Call	Bond Future	2,974.9800	2.9750	3,039.7300	3.0397	2.176	0	0	0
2014/04/30	R023	06/11/2014	8.60	Put	Bond Future	2,705.6300	2.7056	2,578.3600	2.5784	(4.704)	0	0	0
2014/04/30	R023	06/11/2014	8.60	Call	Bond Future	3,004.4400	3.0044	3,069.8200	3.0698	2.176	0	0	0
2014/04/30	R023	06/11/2014	8.61	Call	Bond Future	3,034.0600	3.0341	3,100.0700	3.1001	2.176	0	0	0
2014/04/30	R023	05/02/2015			Bond Future	8.6419	98.3846	8.6066	98.5800	(0.408)	0.0000	0.0000	0
2014/04/30	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	3,121.4100	3.1214	100.000	0	0	0
2014/04/30	R023	05/02/2015	8.75	Call	Bond Future	595.1200	0.5951	3,886.5000	3.8865	553.062	0	0	0
2014/04/30	R023	05/02/2015	8.76	Call	Bond Future	649.9500	0.6500	3,916.3700	3.9164	502.565	0	0	0
2014/04/30	R023	05/02/2015	8.74	Call	Bond Future	540.2500	0.5402	3,857.1000	3.8571	613.947	0	0	0
2014/04/30	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	3,070.9800	3.0710	100.000	0	0	0
2014/04/30	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	3,095.9400	3.0959	100.000	0	0	0

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2014/04/30	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R157	08/05/2014			Bond Future	6.8201	110.5557	6.7871	110.5999	(0.484)	0.0000	0.0000	10,000
2014/04/30	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R157	08/05/2014	5.20	Put	Bond Future	2,198.0700	2.1981	2,153.9300	2.1539	(2.008)	0	0	0
2014/04/30	R157	08/05/2014	5.19	Put	Bond Future	2,211.8300	2.2118	2,167.6900	2.1677	(1.996)	0	0	0
2014/04/30	R157	08/05/2014	5.21	Put	Bond Future	2,184.3100	2.1843	2,140.1700	2.1402	(2.021)	0	0	0
2014/04/30	R157	07/08/2014	6.76	Put	Bond Future	506.9300	0.5069	474.6500	0.4747	(6.368)	0	0	0
2014/04/30	R157	07/08/2014			Bond Future	7.0633	112.1397	7.0231	112.1833	(0.568)	0.0000	0.0000	21,348
2014/04/30	R157	07/08/2014	6.75	Put	Bond Future	513.9900	0.5140	481.7300	0.4817	(6.276)	0	0	0
2014/04/30	R157	07/08/2014	6.74	Call	Bond Future	169.0400	0.1690	179.9900	0.1800	6.478	0	0	0
2014/04/30	R157	07/08/2014	6.75	Call	Bond Future	172.6300	0.1726	184.0000	0.1840	6.586	0	0	0
2014/04/30	R157	07/08/2014	6.76	Call	Bond Future	176.4900	0.1765	187.8400	0.1878	6.431	0	0	0
2014/04/30	R157	07/08/2014	6.74	Put	Bond Future	521.3200	0.5213	488.6400	0.4886	(6.269)	0	0	0
2014/04/30	R157	06/11/2014	6.19	Put	Bond Future	1,046.2100	1.0462	1,000.4400	1.0004	(4.375)	0	0	0
2014/04/30	R157	06/11/2014			Bond Future	7.3518	107.0350	7.2986	107.0796	(0.724)	0.0000	0.0000	0
2014/04/30	R157	06/11/2014	6.21	Put	Bond Future	1,031.6100	1.0316	985.8800	0.9859	(4.433)	0	0	0
2014/04/30	R157	06/11/2014	6.20	Put	Bond Future	1,038.8900	1.0389	993.1500	0.9931	(4.403)	0	0	0
2014/04/30	R157	06/11/2014	6.21	Call	Bond Future	67.6300	0.0676	66.5300	0.0665	(1.626)	0	0	0
2014/04/30	R157	06/11/2014	6.19	Call	Bond Future	65.2200	0.0652	64.0800	0.0641	(1.748)	0	0	0
2014/04/30	R157	06/11/2014	6.20	Call	Bond Future	66.4100	0.0664	65.3000	0.0653	(1.671)	0	0	0
2014/04/30	R157	05/02/2015	8.74	Call	Bond Future	548.3800	0.5484	763.7100	0.7637	39.267	0	0	0
2014/04/30	R157	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	168.6800	0.1687	100.000	0	0	0
2014/04/30	R157	05/02/2015			Bond Future	7.8002	108.7318	7.7234	108.7768	(0.984)	0.0000	0.0000	0
2014/04/30	R157	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	170.2800	0.1703	100.000	0	0	0
2014/04/30	R157	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	167.0800	0.1671	100.000	0	0	0
2014/04/30	R157	05/02/2015	8.75	Call	Bond Future	554.1900	0.5542	767.9200	0.7679	38.566	0	0	0
2014/04/30	R157	05/02/2015	8.76	Call	Bond Future	559.9900	0.5600	772.1200	0.7721	37.881	0	0	0
2014/04/30	R186	08/05/2014	8.40	Call	Bond Future	561.0900	0.5611	606.7400	0.6067	8.136	0	0	1,000
2014/04/30	R186	08/05/2014	7.50	Put	Bond Future	8,635.4200	8.6354	8,370.8300	8.3708	(3.064)	0	0	0
2014/04/30	R186	08/05/2014	8.25	Put	Bond Future	2,076.5900	2.0766	1,818.2300	1.8182	(12.442)	0	0	0
2014/04/30	R186	08/05/2014	8.75	Put	Bond Future	131.2200	0.1312	73.8500	0.0738	(43.720)	0	0	0
2014/04/30	R186	08/05/2014			Bond Future	8.4686	119.6633	8.4375	119.9279	(0.368)	0.0000	0.0000	39,141
2014/04/30	R186	08/05/2014	7.09	Put	Bond Future	12,560.2300	12.5602	12,295.6500	12.2957	(2.106)	0	0	0
2014/04/30	R186	08/05/2014	8.80	Put	Bond Future	87.0300	0.0870	45.4700	0.0455	(47.754)	0	0	900
2014/04/30	R186	08/05/2014	9.25	Put	Bond Future	0.6400	0.0006	0.1300	0.0001	(79.688)	0	0	10,000
2014/04/30	R186	08/05/2014	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2014/04/30	R186	08/05/2014	9.10	Call	Bond Future	5,187.6900	5.1877	5,449.3200	5.4493	5.043	0	0	0
2014/04/30	R186	08/05/2014	7.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R186	08/05/2014	9.00	Put	Bond Future	12.8600	0.0129	4.7200	0.0047	(63.297)	0	0	400
2014/04/30	R186	08/05/2014	7.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R186	08/05/2014	8.50	Call	Bond Future	959.5600	0.9596	1,050.0100	1.0500	9.426	0	0	900
2014/04/30	R186	08/05/2014	9.75	Call	Bond Future	10,183.5800	10.1836	10,448.1600	10.4482	2.598	0	0	0
2014/04/30	R186	08/05/2014	7.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R186	08/05/2014	8.80	Call	Bond Future	2,849.2200	2.8492	3,072.2400	3.0722	7.827	0	0	0
2014/04/30	R186	08/05/2014	8.25	Call	Bond Future	202.2600	0.2023	208.4800	0.2085	3.075	0	0	10,000

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2014/04/30	R186	08/05/2014	9.25	Call	Bond Future	6,367.3600		6.3674	6,631.4300	6.6314	4.147	0	0	0
2014/04/30	R186	08/05/2014	9.10	Put	Bond Future	4.2000		0.0042	1.2500	0.0013	(70.238)	0	0	1,500
2014/04/30	R186	08/05/2014	7.11	Put	Bond Future	12,364.8600		12.3649	12,100.2800	12.1003	(2.140)	0	0	0
2014/04/30	R186	08/05/2014	8.40	Put	Bond Future	1,144.8700		1.1449	925.9400	0.9259	(19.123)	0	0	0
2014/04/30	R186	08/05/2014	7.50	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	1,933
2014/04/30	R186	08/05/2014	8.50	Put	Bond Future	693.9600		0.6940	519.8300	0.5198	(25.092)	0	0	1,933
2014/04/30	R186	08/05/2014	8.75	Call	Bond Future	2,482.6100		2.4826	2,689.8200	2.6898	8.346	0	0	6,000
2014/04/30	R186	08/05/2014	7.10	Put	Bond Future	12,462.4900		12.4625	12,197.9100	12.1979	(2.123)	0	0	0
2014/04/30	R186	08/05/2014	9.00	Call	Bond Future	4,397.4600		4.3975	4,653.9000	4.6539	5.832	0	0	0
2014/04/30	R186	07/08/2014	8.31	Call	Bond Future	1,997.6900		1.9977	2,030.0300	2.0300	1.619	0	0	0
2014/04/30	R186	07/08/2014	8.70	Put	Bond Future	2,390.6000		2.3906	2,202.6800	2.2027	(7.861)	0	0	1,000
2014/04/30	R186	07/08/2014			Bond Future	8.5605		116.0848	8.5283	116.3520	(0.376)	0.0000	0.0000	40,120
2014/04/30	R186	07/08/2014	8.92	Put	Bond Future	1,698.8900		1.6989	1,540.6100	1.5406	(9.317)	0	0	840
2014/04/30	R186	07/08/2014	8.29	Call	Bond Future	1,932.6500		1.9326	1,963.5000	1.9635	1.596	0	0	0
2014/04/30	R186	07/08/2014	8.30	Call	Bond Future	1,965.0000		1.9650	1,996.5900	1.9966	1.608	0	0	0
2014/04/30	R186	07/08/2014	9.20	Put	Bond Future	1,057.8300		1.0578	937.4900	0.9375	(11.376)	0	0	2,100
2014/04/30	R186	07/08/2014	8.29	Put	Bond Future	4,206.8100		4.2068	3,970.4500	3.9705	(5.619)	0	0	0
2014/04/30	R186	07/08/2014	8.31	Put	Bond Future	4,101.5700		4.1016	3,866.7000	3.8667	(5.726)	0	0	0
2014/04/30	R186	07/08/2014	8.92	Call	Bond Future	4,626.6500		4.6267	4,735.5800	4.7356	2.354	0	0	0
2014/04/30	R186	07/08/2014	9.20	Call	Bond Future	6,193.8700		6.1939	6,340.7400	6.3407	2.371	0	0	0
2014/04/30	R186	07/08/2014	8.70	Call	Bond Future	3,539.2300		3.5392	3,618.5200	3.6185	2.240	0	0	0
2014/04/30	R186	07/08/2014	8.30	Put	Bond Future	4,153.9800		4.1540	3,918.3600	3.9184	(5.672)	0	0	0
2014/04/30	R186	06/11/2014	8.14	Call	Bond Future	2,296.8000		2.2968	2,303.6300	2.3036	0.297	0	0	0
2014/04/30	R186	06/11/2014	8.15	Put	Bond Future	6,430.9000		6.4309	6,166.7500	6.1667	(4.108)	0	0	0
2014/04/30	R186	06/11/2014			Bond Future	8.6434		117.8540	8.6100	118.1256	(0.386)	0.0000	0.0000	0
2014/04/30	R186	06/11/2014	9.17	Call	Bond Future	6,475.2000		6.4752	6,571.4800	6.5715	1.487	0	0	0
2014/04/30	R186	06/11/2014	8.15	Call	Bond Future	2,325.8900		2.3259	2,333.3100	2.3333	0.319	0	0	0
2014/04/30	R186	06/11/2014	8.16	Call	Bond Future	2,354.9000		2.3549	2,363.2300	2.3632	0.354	0	0	0
2014/04/30	R186	06/11/2014	9.17	Put	Bond Future	2,309.9600		2.3100	2,134.6700	2.1347	(7.588)	0	0	2,010
2014/04/30	R186	06/11/2014	8.14	Put	Bond Future	6,487.1200		6.4871	6,222.3800	6.2224	(4.081)	0	0	0
2014/04/30	R186	06/11/2014	8.16	Put	Bond Future	6,374.6900		6.3747	6,111.4500	6.1114	(4.129)	0	0	0
2014/04/30	R186	05/02/2015			Bond Future	8.7223		114.4252	8.6877	114.7008	(0.397)	0.0000	0.0000	0
2014/04/30	R186	05/02/2015	8.75	Call	Bond Future	219.7900		0.2198	5,085.0800	5.0851	2213.608	0	0	0
2014/04/30	R186	05/02/2015	8.76	Call	Bond Future	299.0300		0.2990	5,126.4200	5.1264	1614.350	0	0	0
2014/04/30	R186	05/02/2015	8.74	Call	Bond Future	140.4800		0.1405	5,044.3100	5.0443	3490.767	0	0	0
2014/04/30	R186	05/02/2015	8.76	Put	Bond Future	0.0000		0.0000	4,551.8200	4.5518	100.000	0	0	0
2014/04/30	R186	05/02/2015	8.75	Put	Bond Future	0.0000		0.0000	4,589.7200	4.5897	100.000	0	0	0
2014/04/30	R186	05/02/2015	8.74	Put	Bond Future	0.0000		0.0000	4,628.2600	4.6283	100.000	0	0	0
2014/04/30	R197	08/05/2014	250.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R197	08/05/2014			Bond Future	282.0380		282.0380	282.1105	282.1105	0.026	0.0000	0.0000	668
2014/04/30	R197	08/05/2014	250.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R197	08/05/2014	250.01	Call	Bond Future	32,027.9900		32.0280	32,100.5400	32.1005	0.227	0	0	0
2014/04/30	R197	08/05/2014	249.99	Call	Bond Future	32,047.9900		32.0480	32,120.5400	32.1205	0.226	0	0	0
2014/04/30	R197	08/05/2014	250.00	Call	Bond Future	32,037.9900		32.0380	32,110.5400	32.1105	0.226	0	0	0
2014/04/30	R197	08/05/2014	249.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R197	07/08/2014			Bond Future	280.2913		280.2913	280.3619	280.3619	0.025	0.0000	0.0000	1,244
2014/04/30	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/30	R197	07/08/2014	270.00	Call	Bond Future	10,291.2500	10.2913	10,361.8700	10.3619	0.686	0	0	0
2014/04/30	R197	07/08/2014	270.01	Call	Bond Future	10,281.2500	10.2813	10,351.8700	10.3519	0.687	0	0	0
2014/04/30	R197	07/08/2014	269.99	Call	Bond Future	10,301.2500	10.3013	10,371.8700	10.3719	0.686	0	0	0
2014/04/30	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R197	06/11/2014	284.99	Put	Bond Future	394.7200	0.3947	322.0400	0.3220	(18.413)	0	0	0
2014/04/30	R197	06/11/2014			Bond Future	284.5953	284.5953	284.6680	284.6680	0.026	0.0000	0.0000	0
2014/04/30	R197	06/11/2014	285.01	Put	Bond Future	414.7200	0.4147	342.0400	0.3420	(17.525)	0	0	0
2014/04/30	R197	06/11/2014	285.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R197	06/11/2014	285.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R197	06/11/2014	284.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R197	06/11/2014	285.00	Put	Bond Future	404.7200	0.4047	332.0400	0.3320	(17.958)	0	0	0
2014/04/30	R201	08/05/2014			Bond Future	6.3684	104.8226	6.3287	104.8463	(0.624)	0.0000	0.0000	0
2014/04/30	R201	08/05/2014	4.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R201	08/05/2014	4.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R201	08/05/2014	4.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R201	08/05/2014	4.76	Put	Bond Future	966.4800	0.9665	942.8200	0.9428	(2.448)	0	0	0
2014/04/30	R201	08/05/2014	4.75	Put	Bond Future	972.5400	0.9725	948.8800	0.9489	(2.433)	0	0	0
2014/04/30	R201	08/05/2014	4.74	Put	Bond Future	978.6000	0.9786	954.9400	0.9549	(2.418)	0	0	0
2014/04/30	R201	07/08/2014	5.31	Put	Bond Future	558.1600	0.5582	538.5600	0.5386	(3.512)	0	0	0
2014/04/30	R201	07/08/2014			Bond Future	6.7293	101.9136	6.6651	101.9366	(0.954)	0.0000	0.0000	0
2014/04/30	R201	07/08/2014	5.30	Put	Bond Future	561.1500	0.5612	541.5100	0.5415	(3.500)	0	0	0
2014/04/30	R201	07/08/2014	5.31	Call	Bond Future	48.7200	0.0487	52.0700	0.0521	6.876	0	0	0
2014/04/30	R201	07/08/2014	5.29	Call	Bond Future	47.5100	0.0475	50.7900	0.0508	6.904	0	0	0
2014/04/30	R201	07/08/2014	5.30	Call	Bond Future	48.1100	0.0481	51.4200	0.0514	6.880	0	0	0
2014/04/30	R201	07/08/2014	5.29	Put	Bond Future	564.1600	0.5642	544.4900	0.5445	(3.487)	0	0	0
2014/04/30	R202	08/05/2014	215.00	Call	Bond Future	9,390.7600	9.3908	9,446.5300	9.4465	0.594	0	0	0
2014/04/30	R202	08/05/2014			Bond Future	224.3840	224.3840	224.4428	224.4428	0.026	0.0000	0.0000	6,049
2014/04/30	R202	08/05/2014	215.01	Call	Bond Future	9,380.8200	9.3808	9,436.5700	9.4366	0.594	0	0	0
2014/04/30	R202	08/05/2014	214.99	Put	Bond Future	6.7500	0.0068	3.6900	0.0037	(45.333)	0	0	0
2014/04/30	R202	08/05/2014	215.01	Put	Bond Future	6.8700	0.0069	3.7700	0.0038	(45.124)	0	0	0
2014/04/30	R202	08/05/2014	214.99	Call	Bond Future	9,400.7000	9.4007	9,456.4900	9.4565	0.593	0	0	0
2014/04/30	R202	08/05/2014	215.00	Put	Bond Future	6.8100	0.0068	3.7300	0.0037	(45.228)	0	0	0
2014/04/30	R202	07/08/2014	207.99	Call	Bond Future	17,012.5700	17.0126	17,055.9000	17.0559	0.255	0	0	0
2014/04/30	R202	07/08/2014	208.00	Put	Bond Future	469.4300	0.4694	455.5400	0.4555	(2.959)	0	0	0
2014/04/30	R202	07/08/2014			Bond Future	224.5340	224.5340	224.5912	224.5912	0.025	0.0000	0.0000	44,590
2014/04/30	R202	07/08/2014	207.99	Put	Bond Future	468.5300	0.4685	454.6600	0.4547	(2.960)	0	0	0
2014/04/30	R202	07/08/2014	208.01	Put	Bond Future	470.3200	0.4703	456.4100	0.4564	(2.958)	0	0	0
2014/04/30	R202	07/08/2014	208.00	Call	Bond Future	17,003.4700	17.0035	17,046.7800	17.0468	0.255	0	0	0
2014/04/30	R202	07/08/2014	208.01	Call	Bond Future	16,994.3600	16.9944	17,037.6500	17.0377	0.255	0	0	0
2014/04/30	R202	06/11/2014	226.99	Call	Bond Future	991.6600	0.9917	1,050.7100	1.0507	5.955	0	0	0
2014/04/30	R202	06/11/2014			Bond Future	227.9817	227.9817	228.0407	228.0407	0.026	0.0000	0.0000	0
2014/04/30	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R202	06/11/2014	227.00	Call	Bond Future	981.6600	0.9817	1,040.7100	1.0407	6.015	0	0	0

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2014/04/30	R202	06/11/2014	227.01	Call	Bond Future	971.6600	0.9717	1,030.7100	1.0307	6.077	0	0	0
2014/04/30	R203	08/05/2014	5.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R203	08/05/2014	5.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R203	08/05/2014	6.84	Call	Bond Future	0.1300	0.0001	0.0600	0.0001	(53.846)	0	0	29
2014/04/30	R203	08/05/2014	7.40	Put	Bond Future	632.0800	0.6321	528.1700	0.5282	(16.439)	0	0	0
2014/04/30	R203	08/05/2014			Bond Future	7.5842	103.2382	7.5472	103.3471	(0.488)	0.0000	0.0000	9,539
2014/04/30	R203	08/05/2014	5.76	Put	Bond Future	5,539.5300	5.5395	5,430.6900	5.4307	(1.965)	0	0	0
2014/04/30	R203	08/05/2014	6.84	Put	Bond Future	2,216.5600	2.2166	2,107.6500	2.1076	(4.913)	0	0	0
2014/04/30	R203	08/05/2014	5.75	Put	Bond Future	5,570.9100	5.5709	5,462.0700	5.4621	(1.954)	0	0	0
2014/04/30	R203	08/05/2014	5.74	Put	Bond Future	5,602.2900	5.6023	5,493.4500	5.4935	(1.943)	0	0	0
2014/04/30	R203	08/05/2014	7.40	Call	Bond Future	88.8800	0.0889	93.8100	0.0938	5.547	0	0	16
2014/04/30	R203	08/05/2014	5.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R203	07/08/2014	7.30	Call	Bond Future	424.6600	0.4247	434.9300	0.4349	2.418	0	0	0
2014/04/30	R203	07/08/2014			Bond Future	7.7447	104.7173	7.7046	104.8266	(0.517)	0.0000	0.0000	11,707
2014/04/30	R203	07/08/2014	7.31	Call	Bond Future	433.1800	0.4332	443.7800	0.4438	2.447	0	0	0
2014/04/30	R203	07/08/2014	6.84	Put	Bond Future	2,656.6400	2.6566	2,548.2300	2.5482	(4.081)	0	0	0
2014/04/30	R203	07/08/2014	7.29	Put	Bond Future	1,666.1800	1.6662	1,566.7900	1.5668	(5.965)	0	0	0
2014/04/30	R203	07/08/2014	7.31	Put	Bond Future	1,627.7300	1.6277	1,528.9900	1.5290	(6.066)	0	0	0
2014/04/30	R203	07/08/2014	7.29	Call	Bond Future	416.2500	0.4163	426.2000	0.4262	2.390	0	0	0
2014/04/30	R203	07/08/2014	7.30	Put	Bond Future	1,646.8900	1.6469	1,547.8200	1.5478	(6.016)	0	0	0
2014/04/30	R203	07/08/2014	6.84	Call	Bond Future	150.7600	0.1508	151.6900	0.1517	0.617	0	0	46
2014/04/30	R203	06/11/2014	6.86	Call	Bond Future	273.6600	0.2737	274.4200	0.2744	0.278	0	0	0
2014/04/30	R203	06/11/2014			Bond Future	7.9034	102.1490	7.8592	102.2603	(0.559)	0.0000	0.0000	0
2014/04/30	R203	06/11/2014	6.98	Call	Bond Future	331.9300	0.3319	334.1400	0.3341	0.666	0	0	14
2014/04/30	R203	06/11/2014	6.84	Call	Bond Future	264.7800	0.2648	265.3300	0.2653	0.208	0	0	45
2014/04/30	R203	06/11/2014	6.85	Call	Bond Future	269.1900	0.2692	269.8400	0.2698	0.241	0	0	0
2014/04/30	R203	06/11/2014	6.98	Put	Bond Future	2,690.5900	2.6906	2,581.4900	2.5815	(4.055)	0	0	0
2014/04/30	R203	06/11/2014	6.84	Put	Bond Future	2,987.0200	2.9870	2,876.2600	2.8763	(3.708)	0	0	0
2014/04/30	R203	06/11/2014	6.86	Put	Bond Future	2,943.8600	2.9439	2,833.3100	2.8333	(3.755)	0	0	0
2014/04/30	R203	06/11/2014	6.85	Put	Bond Future	2,965.4100	2.9654	2,854.7500	2.8548	(3.732)	0	0	0
2014/04/30	R203	05/02/2015	7.69	Call	Bond Future	937.9600	0.9380	956.8500	0.9569	2.014	0	0	55
2014/04/30	R203	05/02/2015			Bond Future	8.0729	103.7675	8.0239	103.8804	(0.606)	0.0000	0.0000	0
2014/04/30	R203	05/02/2015	8.34	Put	Bond Future	1,077.2100	1.0772	1,003.1500	1.0031	(6.875)	0	0	0
2014/04/30	R203	05/02/2015	8.35	Call	Bond Future	1,704.0100	1.7040	1,743.1000	1.7431	2.294	0	0	0
2014/04/30	R203	05/02/2015	8.36	Call	Bond Future	1,717.7100	1.7177	1,757.1400	1.7571	2.295	0	0	0
2014/04/30	R203	05/02/2015	8.34	Call	Bond Future	1,690.3500	1.6903	1,729.1100	1.7291	2.293	0	0	0
2014/04/30	R203	05/02/2015	8.36	Put	Bond Future	1,058.8600	1.0589	985.4700	0.9855	(6.931)	0	0	0
2014/04/30	R203	05/02/2015	7.69	Put	Bond Future	1,824.9900	1.8250	1,731.0600	1.7311	(5.147)	0	0	0
2014/04/30	R203	05/02/2015	8.35	Put	Bond Future	1,068.0100	1.0680	994.2800	0.9943	(6.903)	0	0	0
2014/04/30	R204	08/05/2014			Bond Future	7.8128	103.8427	7.7760	103.9836	(0.471)	0.0000	0.0000	15,025
2014/04/30	R204	08/05/2014	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R204	08/05/2014	6.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R204	08/05/2014	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R204	08/05/2014	6.05	Put	Bond Future	7,029.5700	7.0296	6,888.7300	6.8887	(2.004)	0	0	0
2014/04/30	R204	08/05/2014	6.04	Put	Bond Future	7,071.1200	7.0711	6,930.2800	6.9303	(1.992)	0	0	0
2014/04/30	R204	08/05/2014	6.06	Put	Bond Future	6,988.0300	6.9880	6,847.1900	6.8472	(2.015)	0	0	0

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2014/04/30	R204	07/08/2014			Bond Future	7.9512	101.2978	7.9121	101.4396	(0.491)	0.0000	0.0000	28,794
2014/04/30	R204	07/08/2014	7.44	Put	Bond Future	2,393.6900	2.3937	2,259.9300	2.2599	(5.588)	0	0	0
2014/04/30	R204	07/08/2014	7.46	Put	Bond Future	2,340.3300	2.3403	2,207.3100	2.2073	(5.684)	0	0	0
2014/04/30	R204	07/08/2014	7.45	Put	Bond Future	2,366.9300	2.3669	2,233.5400	2.2335	(5.636)	0	0	0
2014/04/30	R204	07/08/2014	7.78	Call	Bond Future	955.5300	0.9555	979.8500	0.9798	2.545	0	0	0
2014/04/30	R204	07/08/2014	7.46	Call	Bond Future	538.3500	0.5384	547.1300	0.5471	1.631	0	0	0
2014/04/30	R204	07/08/2014	7.44	Call	Bond Future	517.5000	0.5175	525.5400	0.5255	1.554	0	0	0
2014/04/30	R204	07/08/2014	7.78	Put	Bond Future	1,579.0100	1.5790	1,461.5300	1.4615	(7.440)	0	0	530
2014/04/30	R204	07/08/2014	7.45	Call	Bond Future	527.8500	0.5278	536.2600	0.5363	1.593	0	0	0
2014/04/30	R204	06/11/2014	7.99	Put	Bond Future	1,779.3400	1.7793	1,674.1300	1.6741	(5.913)	0	0	1,270
2014/04/30	R204	06/11/2014			Bond Future	8.0787	102.8415	8.0367	102.9858	(0.519)	0.0000	0.0000	0
2014/04/30	R204	06/11/2014	6.99	Put	Bond Future	4,196.0600	4.1961	4,045.7300	4.0457	(3.583)	0	0	0
2014/04/30	R204	06/11/2014	7.01	Put	Bond Future	4,136.2800	4.1363	3,986.4900	3.9865	(3.621)	0	0	0
2014/04/30	R204	06/11/2014	6.99	Call	Bond Future	369.4800	0.3695	363.4000	0.3634	(1.646)	0	0	0
2014/04/30	R204	06/11/2014	7.00	Put	Bond Future	4,166.1300	4.1661	4,015.8700	4.0159	(3.607)	0	0	0
2014/04/30	R204	06/11/2014	7.99	Call	Bond Future	1,474.1500	1.4741	1,513.1900	1.5132	2.648	0	0	0
2014/04/30	R204	06/11/2014	7.00	Call	Bond Future	375.5000	0.3755	369.4900	0.3695	(1.601)	0	0	0
2014/04/30	R204	06/11/2014	7.01	Call	Bond Future	381.6000	0.3816	376.0600	0.3761	(1.452)	0	0	0
2014/04/30	R204	05/02/2015			Bond Future	8.2057	100.4357	8.1606	100.5820	(0.550)	0.0000	0.0000	0
2014/04/30	R204	05/02/2015	8.25	Call	Bond Future	143.3600	0.1434	2,015.0700	2.0151	1305.601	0	0	0
2014/04/30	R204	05/02/2015	8.26	Call	Bond Future	175.7000	0.1757	2,032.4800	2.0325	1056.790	0	0	0
2014/04/30	R204	05/02/2015	8.24	Call	Bond Future	111.0100	0.1110	1,997.7400	1.9977	1699.604	0	0	0
2014/04/30	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	1,710.4900	1.7105	100.000	0	0	0
2014/04/30	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	1,725.4200	1.7254	100.000	0	0	0
2014/04/30	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	1,740.4400	1.7404	100.000	0	0	0
2014/04/30	R207	08/05/2014	6.19	Put	Bond Future	8,452.6500	8.4526	8,313.6400	8.3136	(1.645)	0	0	0
2014/04/30	R207	08/05/2014	6.21	Put	Bond Future	8,355.3500	8.3553	8,216.3400	8.2163	(1.664)	0	0	0
2014/04/30	R207	08/05/2014			Bond Future	8.0168	98.9055	7.9852	99.0445	(0.394)	0.0000	0.0000	1,128
2014/04/30	R207	08/05/2014	6.20	Put	Bond Future	8,403.9900	8.4040	8,264.9800	8.2650	(1.654)	0	0	0
2014/04/30	R207	08/05/2014	6.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R207	08/05/2014	6.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R207	08/05/2014	6.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R207	07/08/2014	7.69	Call	Bond Future	696.8700	0.6969	703.5800	0.7036	0.963	0	0	0
2014/04/30	R207	07/08/2014	7.70	Put	Bond Future	2,606.3300	2.6063	2,473.4100	2.4734	(5.100)	0	0	0
2014/04/30	R207	07/08/2014			Bond Future	8.1448	96.6815	8.1115	96.8215	(0.408)	0.0000	0.0000	31,894
2014/04/30	R207	07/08/2014	7.70	Call	Bond Future	709.9300	0.7099	717.0200	0.7170	0.999	0	0	0
2014/04/30	R207	07/08/2014	7.71	Call	Bond Future	723.1700	0.7232	730.6400	0.7306	1.033	0	0	0
2014/04/30	R207	07/08/2014	7.69	Put	Bond Future	2,636.4300	2.6364	2,503.1300	2.5031	(5.056)	0	0	0
2014/04/30	R207	07/08/2014	7.71	Put	Bond Future	2,576.4300	2.5764	2,443.8900	2.4439	(5.144)	0	0	0
2014/04/30	R207	06/11/2014	7.36	Put	Bond Future	4,355.3500	4.3554	4,207.6400	4.2076	(3.391)	0	0	0
2014/04/30	R207	06/11/2014			Bond Future	8.2568	98.1552	8.2216	98.2976	(0.427)	0.0000	0.0000	0
2014/04/30	R207	06/11/2014	7.35	Put	Bond Future	4,387.8000	4.3878	4,239.9600	4.2400	(3.369)	0	0	0
2014/04/30	R207	06/11/2014	7.36	Call	Bond Future	647.5900	0.6476	642.3300	0.6423	(0.812)	0	0	0
2014/04/30	R207	06/11/2014	7.34	Call	Bond Future	627.9600	0.6280	622.4300	0.6224	(0.881)	0	0	0
2014/04/30	R207	06/11/2014	7.35	Call	Bond Future	637.7200	0.6377	632.3300	0.6323	(0.845)	0	0	0
2014/04/30	R207	06/11/2014	7.34	Put	Bond Future	4,420.3800	4.4204	4,272.4000	4.2724	(3.348)	0	0	0
2014/04/30	R207	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	2,062.2600	2.0623	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/30	R207	05/02/2015			Bond Future	8.3686	96.0689	8.3313	96.2133	(0.446)	0.0000	0.0000	0
2014/04/30	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	2,027.9700	2.0280	100.000	0	0	0
2014/04/30	R207	05/02/2015	8.50	Call	Bond Future	506.0500	0.5060	2,695.3600	2.6954	432.627	0	0	0
2014/04/30	R207	05/02/2015	8.51	Call	Bond Future	544.4300	0.5444	2,716.8100	2.7168	399.019	0	0	0
2014/04/30	R207	05/02/2015	8.49	Call	Bond Future	467.6500	0.4677	2,674.3200	2.6743	471.864	0	0	0
2014/04/30	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	2,044.9000	2.0449	100.000	0	0	0
2014/04/30	R208	08/05/2014	6.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R208	08/05/2014			Bond Future	8.1702	93.4160	8.1388	93.5715	(0.384)	0.0000	0.0000	4,666
2014/04/30	R208	08/05/2014	6.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R208	08/05/2014	6.31	Put	Bond Future	9,793.6200	9.7936	9,638.1800	9.6382	(1.587)	0	0	0
2014/04/30	R208	08/05/2014	6.30	Put	Bond Future	9,849.6100	9.8496	9,694.1700	9.6942	(1.578)	0	0	0
2014/04/30	R208	08/05/2014	6.29	Put	Bond Future	9,905.6200	9.9056	9,750.1800	9.7502	(1.569)	0	0	0
2014/04/30	R208	08/05/2014	6.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R208	07/08/2014	8.28	Call	Bond Future	1,693.3500	1.6934	1,726.1800	1.7262	1.939	0	0	0
2014/04/30	R208	07/08/2014			Bond Future	8.2826	94.7544	8.2499	94.9111	(0.395)	0.0000	0.0000	7,912
2014/04/30	R208	07/08/2014	7.80	Call	Bond Future	772.6000	0.7726	779.4900	0.7795	0.892	0	0	0
2014/04/30	R208	07/08/2014	7.79	Put	Bond Future	3,153.2100	3.1532	3,003.1700	3.0032	(4.758)	0	0	0
2014/04/30	R208	07/08/2014	7.81	Put	Bond Future	3,083.4500	3.0835	2,933.8600	2.9339	(4.851)	0	0	0
2014/04/30	R208	07/08/2014	7.80	Put	Bond Future	3,118.2200	3.1182	2,968.4000	2.9684	(4.805)	0	0	0
2014/04/30	R208	07/08/2014	8.28	Put	Bond Future	1,705.8900	1.7059	1,582.0100	1.5820	(7.262)	0	0	630
2014/04/30	R208	07/08/2014	7.81	Call	Bond Future	787.1600	0.7872	794.2800	0.7943	0.905	0	0	0
2014/04/30	R208	07/08/2014	7.79	Call	Bond Future	758.2200	0.7582	764.8900	0.7649	0.880	0	0	0
2014/04/30	R208	06/11/2014	7.46	Call	Bond Future	691.2100	0.6912	682.6000	0.6826	(1.246)	0	0	0
2014/04/30	R208	06/11/2014			Bond Future	8.3870	92.7996	8.3526	92.9590	(0.410)	0.0000	0.0000	0
2014/04/30	R208	06/11/2014	7.44	Call	Bond Future	671.1200	0.6711	662.2700	0.6623	(1.319)	0	0	0
2014/04/30	R208	06/11/2014	7.45	Call	Bond Future	681.1100	0.6811	672.3700	0.6724	(1.283)	0	0	0
2014/04/30	R208	06/11/2014	8.50	Put	Bond Future	2,008.0300	2.0080	1,878.2100	1.8782	(6.465)	0	0	1,520
2014/04/30	R208	06/11/2014	7.44	Put	Bond Future	5,182.6200	5.1826	5,014.3600	5.0144	(3.247)	0	0	0
2014/04/30	R208	06/11/2014	7.46	Put	Bond Future	5,104.6700	5.1047	4,936.6500	4.9367	(3.291)	0	0	0
2014/04/30	R208	06/11/2014	8.50	Call	Bond Future	2,528.9700	2.5290	2,558.5600	2.5586	1.170	0	0	0
2014/04/30	R208	06/11/2014	7.45	Put	Bond Future	5,143.5800	5.1436	4,975.4300	4.9754	(3.269)	0	0	0
2014/04/30	R208	05/02/2015	8.51	Call	Bond Future	95.4600	0.0955	2,844.6300	2,8446	2879.918	0	0	0
2014/04/30	R208	05/02/2015			Bond Future	8.4886	94.2700	8.4525	94.4316	(0.426)	0.0000	0.0000	0
2014/04/30	R208	05/02/2015	8.49	Call	Bond Future	6.1700	0.0062	2,797.8500	2,7979	45246.029	0	0	0
2014/04/30	R208	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	2,587.5300	2,5875	100.000	0	0	0
2014/04/30	R208	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	2,608.5500	2,6086	100.000	0	0	0
2014/04/30	R208	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	2,630.0400	2,6300	100.000	0	0	0
2014/04/30	R208	05/02/2015	8.50	Call	Bond Future	50.8300	0.0508	2,821.0200	2,8210	5449.911	0	0	0
2014/04/30	R209	08/05/2014	9.63	Call	Bond Future	4,024.6700	4.0247	4,321.2300	4.3212	7.369	0	0	0
2014/04/30	R209	08/05/2014			Bond Future	9.0672	74.1143	9.0262	74.4204	(0.452)	0.0000	0.0000	4,604
2014/04/30	R209	08/05/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R209	08/05/2014	9.00	Put	Bond Future	1,063.0200	1.0630	827.2200	0.8272	(22.182)	0	0	0
2014/04/30	R209	08/05/2014	9.50	Call	Bond Future	3,161.8400	3.1618	3,441.5400	3,4415	8.846	0	0	0
2014/04/30	R209	08/05/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R209	08/05/2014	8.50	Put	Bond Future	4,429.0200	4.4290	4,121.5900	4.1216	(6.941)	0	0	0
2014/04/30	R209	08/05/2014	9.75	Put	Bond Future	4.4400	0.0044	1.2200	0.0012	(72.523)	0	0	7,262

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2014/04/30	R209	08/05/2014	9.85	Put	Bond Future	1.4900	0.0015	0.3300	0.0003	(77.852)	0	0	10,000
2014/04/30	R209	08/05/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R209	08/05/2014	7.85	Put	Bond Future	10,007.1500	10.0072	9,700.9600	9.7010	(3.060)	0	0	0
2014/04/30	R209	08/05/2014	9.50	Put	Bond Future	47.0400	0.0470	20.5500	0.0206	(56.314)	0	0	640
2014/04/30	R209	08/05/2014	7.84	Put	Bond Future	10,097.8100	10.0978	9,791.6200	9.7916	(3.032)	0	0	0
2014/04/30	R209	08/05/2014	9.63	Put	Bond Future	14.7600	0.0148	5.1300	0.0051	(65.244)	0	0	883
2014/04/30	R209	08/05/2014	9.85	Call	Bond Future	5,485.5600	5.4856	5,790.5900	5.7906	5.561	0	0	0
2014/04/30	R209	08/05/2014	7.86	Put	Bond Future	9,916.6300	9.9166	9,610.4400	9.6104	(3.088)	0	0	0
2014/04/30	R209	08/05/2014	8.50	Call	Bond Future	9.0400	0.0090	7.8000	0.0078	(13.717)	0	0	640
2014/04/30	R209	08/05/2014	9.00	Call	Bond Future	559.7700	0.5598	630.1600	0.6302	12.575	0	0	640
2014/04/30	R209	08/05/2014	9.75	Call	Bond Future	4,824.6700	4.8247	5,127.6400	5.1276	6.280	0	0	0
2014/04/30	R209	07/08/2014	9.04	Put	Bond Future	3,234.7300	3.2347	2,997.6200	2.9976	(7.330)	0	0	0
2014/04/30	R209	07/08/2014			Bond Future	9.1472	75.1760	9.1051	75.4859	(0.460)	0.0000	0.0000	17,393
2014/04/30	R209	07/08/2014	9.06	Put	Bond Future	3,152.9800	3.1530	2,918.4500	2.9185	(7.438)	0	0	0
2014/04/30	R209	07/08/2014	9.05	Put	Bond Future	3,193.6700	3.1937	2,957.8400	2.9578	(7.384)	0	0	0
2014/04/30	R209	07/08/2014	9.05	Call	Bond Future	2,475.0300	2.4750	2,549.0300	2.5490	2.990	0	0	0
2014/04/30	R209	07/08/2014	9.06	Call	Bond Future	2,508.8000	2.5088	2,584.1000	2.5841	3.001	0	0	0
2014/04/30	R209	07/08/2014	9.04	Call	Bond Future	2,441.5100	2.4415	2,514.2300	2.5142	2.978	0	0	0
2014/04/30	R209	06/11/2014	8.95	Call	Bond Future	2,966.3600	2.9664	3,012.0100	3.0120	1.539	0	0	2,050
2014/04/30	R209	06/11/2014			Bond Future	9.2212	73.1748	9.1778	73.4895	(0.470)	0.0000	0.0000	0
2014/04/30	R209	06/11/2014	9.05	Put	Bond Future	4,539.6700	4.5397	4,279.6200	4.2796	(5.728)	0	0	0
2014/04/30	R209	06/11/2014	9.58	Put	Bond Future	2,718.8700	2.7189	2,511.9200	2.5119	(7.612)	0	0	907
2014/04/30	R209	06/11/2014	10.00	Call	Bond Future	7,061.7900	7.0618	7,215.7300	7.2157	2.180	0	0	0
2014/04/30	R209	06/11/2014	8.99	Put	Bond Future	4,795.3100	4.7953	4,529.7700	4.5298	(5.537)	0	0	0
2014/04/30	R209	06/11/2014	9.01	Put	Bond Future	4,708.8600	4.7089	4,445.1300	4.4451	(5.601)	0	0	0
2014/04/30	R209	06/11/2014	10.05	Call	Bond Future	7,289.0100	7.2890	7,448.1300	7.4481	2.183	0	0	0
2014/04/30	R209	06/11/2014	8.95	Put	Bond Future	4,971.7300	4.9717	4,702.6500	4.7026	(5.412)	0	0	0
2014/04/30	R209	06/11/2014	9.95	Call	Bond Future	6,836.6000	6.8366	6,985.3000	6.9853	2.175	0	0	0
2014/04/30	R209	06/11/2014	9.00	Put	Bond Future	4,752.0400	4.7520	4,487.4100	4.4874	(5.569)	0	0	0
2014/04/30	R209	06/11/2014	10.05	Put	Bond Future	1,655.4600	1.6555	1,499.8500	1.4999	(9.400)	0	0	2,050
2014/04/30	R209	06/11/2014	8.99	Call	Bond Future	3,091.1400	3.0911	3,140.3300	3.1403	1.591	0	0	0
2014/04/30	R209	06/11/2014	9.05	Call	Bond Future	3,283.7800	3.2838	3,338.4600	3.3385	1.665	0	0	2,050
2014/04/30	R209	06/11/2014	9.58	Call	Bond Future	5,246.2400	5.2462	5,354.0200	5.3540	2.054	0	0	0
2014/04/30	R209	06/11/2014	10.00	Put	Bond Future	1,748.2000	1.7482	1,587.4100	1.5874	(9.197)	0	0	1,640
2014/04/30	R209	06/11/2014	9.00	Call	Bond Future	3,122.8700	3.1229	3,172.9700	3.1730	1.604	0	0	1,640
2014/04/30	R209	06/11/2014	9.01	Call	Bond Future	3,154.5800	3.1546	3,205.5800	3.2056	1.617	0	0	0
2014/04/30	R209	06/11/2014	9.95	Put	Bond Future	1,845.4100	1.8454	1,679.3800	1.6794	(8.997)	0	0	2,050
2014/04/30	R209	05/02/2015			Bond Future	9.2919	74.3344	9.2473	74.6539	(0.479)	0.0000	0.0000	0
2014/04/30	R209	05/02/2015	9.25	Call	Bond Future	0.0000	0.0000	4,637.5600	4.6376	100.000	0	0	0
2014/04/30	R209	05/02/2015	9.26	Call	Bond Future	0.0000	0.0000	4,672.9800	4.6730	100.000	0	0	0
2014/04/30	R209	05/02/2015	9.24	Call	Bond Future	0.0000	0.0000	4,602.2700	4.6023	100.000	0	0	0
2014/04/30	R209	05/02/2015	9.25	Put	Bond Future	300.2700	0.3003	4,618.2800	4.6183	1438.042	0	0	0
2014/04/30	R209	05/02/2015	9.24	Put	Bond Future	372.2700	0.3723	4,654.9900	4.6550	1150.434	0	0	0
2014/04/30	R209	05/02/2015	9.26	Put	Bond Future	228.3800	0.2284	4,581.8100	4.5818	1906.222	0	0	0
2014/04/30	R210	08/05/2014			Bond Future	166.3508	166.3508	166.3940	166.3940	0.026	0.0000	0.0000	101
2014/04/30	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R210	08/05/2014	160.01	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
2014/04/30	R210	08/05/2014	160.00	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R210	08/05/2014	160.01	Call	Bond Future	6,340.7600	6.3408	6,384.0500	6.3840	0.683	0	0	0
2014/04/30	R210	08/05/2014	159.99	Call	Bond Future	6,360.7600	6.3608	6,404.0500	6.4040	0.681	0	0	0
2014/04/30	R210	08/05/2014	160.00	Call	Bond Future	6,350.7600	6.3508	6,394.0500	6.3940	0.682	0	0	0
2014/04/30	R210	07/08/2014			Bond Future	168.7548	168.7548	168.7969	168.7969	0.025	0.0000	0.0000	618
2014/04/30	R210	07/08/2014	159.00	Call	Bond Future	9,754.8100	9.7548	9,796.9300	9.7969	0.432	0	0	0
2014/04/30	R210	07/08/2014	159.01	Call	Bond Future	9,744.8100	9.7448	9,786.9300	9.7869	0.432	0	0	0
2014/04/30	R210	07/08/2014	158.99	Call	Bond Future	9,764.8100	9.7648	9,806.9300	9.8069	0.431	0	0	0
2014/04/30	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R210	06/11/2014			Bond Future	169.3061	169.3061	169.3495	169.3495	0.026	0.0000	0.0000	0
2014/04/30	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R210	06/11/2014	169.00	Call	Bond Future	306.1400	0.3061	349.5200	0.3495	14.170	0	0	0
2014/04/30	R210	06/11/2014	169.01	Call	Bond Future	296.1400	0.2961	339.5200	0.3395	14.648	0	0	0
2014/04/30	R210	06/11/2014	168.99	Call	Bond Future	316.1400	0.3161	359.5200	0.3595	13.722	0	0	0
2014/04/30	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R211	08/05/2014	130.00	Put	Bond Future	2,140.2200	2.1402	2,109.7200	2.1097	(1.425)	0	0	0
2014/04/30	R211	08/05/2014			Bond Future	127.8598	127.8598	127.8903	127.8903	0.024	0.0000	0.0000	0
2014/04/30	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R211	08/05/2014	129.99	Put	Bond Future	2,130.2200	2.1302	2,099.7200	2.0997	(1.432)	0	0	0
2014/04/30	R211	08/05/2014	130.01	Put	Bond Future	2,150.2200	2.1502	2,119.7200	2.1197	(1.418)	0	0	0
2014/04/30	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R211	07/08/2014			Bond Future	128.1390	128.1390	128.1687	128.1687	0.023	0.0000	0.0000	780
2014/04/30	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R211	07/08/2014	128.00	Call	Bond Future	139.0400	0.1390	168.6900	0.1687	21.325	0	0	0
2014/04/30	R211	07/08/2014	128.01	Call	Bond Future	129.0400	0.1290	158.6900	0.1587	22.977	0	0	0
2014/04/30	R211	07/08/2014	127.99	Call	Bond Future	149.0400	0.1490	178.6900	0.1787	19.894	0	0	0
2014/04/30	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R211	06/11/2014	130.00	Call	Bond Future	106.8900	0.1069	137.3900	0.1374	28.534	0	0	0
2014/04/30	R211	06/11/2014	130.01	Call	Bond Future	96.8900	0.0969	127.3900	0.1274	31.479	0	0	0
2014/04/30	R211	06/11/2014			Bond Future	130.1069	130.1069	130.1374	130.1374	0.023	0.0000	0.0000	0
2014/04/30	R211	06/11/2014	129.99	Call	Bond Future	116.8900	0.1169	147.3900	0.1474	26.093	0	0	0
2014/04/30	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R212	08/05/2014			Bond Future	133.2254	133.2254	133.2593	133.2593	0.025	0.0000	0.0000	173
2014/04/30	R212	08/05/2014	132.00	Call	Bond Future	1,225.3700	1.2254	1,259.2900	1.2593	2.768	0	0	0
2014/04/30	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R212	08/05/2014	132.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R212	08/05/2014	132.01	Call	Bond Future	1,215.3700	1.2154	1,249.2900	1.2493	2.791	0	0	0
2014/04/30	R212	08/05/2014	131.99	Call	Bond Future	1,235.3700	1.2354	1,269.2900	1.2693	2.746	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/30	R212	07/08/2014	128.99	Call	Bond Future	4,439.1000	4.4391	4,472.1200	4.4721	0.744	0	0	0
2014/04/30	R212	07/08/2014			Bond Future	133.4291	133.4291	133.4621	133.4621	0.025	0.0000	0.0000	21,797
2014/04/30	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R212	07/08/2014	129.00	Call	Bond Future	4,429.1000	4.4291	4,462.1200	4.4621	0.746	0	0	0
2014/04/30	R212	07/08/2014	129.01	Call	Bond Future	4,419.1000	4.4191	4,452.1200	4.4521	0.747	0	0	0
2014/04/30	R212	06/11/2014			Bond Future	135.4783	135.4783	135.5122	135.5122	0.025	0.0000	0.0000	0
2014/04/30	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R212	06/11/2014	135.00	Call	Bond Future	478.2500	0.4783	512.1500	0.5122	7.088	0	0	0
2014/04/30	R212	06/11/2014	135.01	Call	Bond Future	468.2500	0.4683	502.1500	0.5022	7.240	0	0	0
2014/04/30	R212	06/11/2014	134.99	Call	Bond Future	488.2500	0.4883	522.1500	0.5222	6.943	0	0	0
2014/04/30	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R213	08/05/2014	7.65	Put	Bond Future	10,791.9900	10.7920	10,557.8500	10.5579	(2.170)	0	0	0
2014/04/30	R213	08/05/2014			Bond Future	8.9628	84.5105	8.9317	84.7446	(0.346)	0.0000	0.0000	14,141
2014/04/30	R213	08/05/2014	7.64	Put	Bond Future	10,881.6900	10.8817	10,647.5500	10.6476	(2.152)	0	0	0
2014/04/30	R213	08/05/2014	7.66	Put	Bond Future	10,702.4100	10.7024	10,468.2700	10.4683	(2.188)	0	0	0
2014/04/30	R213	08/05/2014	7.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R213	08/05/2014	7.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R213	08/05/2014	7.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R213	07/08/2014	8.86	Call	Bond Future	2,143.2400	2.1432	2,188.0600	2.1881	2.091	0	0	0
2014/04/30	R213	07/08/2014			Bond Future	9.0490	85.7213	9.0171	85.9579	(0.352)	0.0000	0.0000	21,275
2014/04/30	R213	07/08/2014	8.84	Call	Bond Future	2,081.0700	2.0811	2,124.0600	2.1241	2.066	0	0	0
2014/04/30	R213	07/08/2014	8.85	Call	Bond Future	2,112.0100	2.1120	2,155.9200	2.1559	2.079	0	0	0
2014/04/30	R213	07/08/2014	8.84	Put	Bond Future	3,649.1900	3.6492	3,455.6200	3.4556	(5.304)	0	0	0
2014/04/30	R213	07/08/2014	8.86	Put	Bond Future	3,559.4300	3.5594	3,367.6900	3.3677	(5.387)	0	0	0
2014/04/30	R213	07/08/2014	8.85	Put	Bond Future	3,604.1200	3.6041	3,411.4700	3.4115	(5.345)	0	0	0
2014/04/30	R213	06/11/2014	8.84	Call	Bond Future	2,896.0000	2.8960	2,928.3000	2.9283	1.115	0	0	0
2014/04/30	R213	06/11/2014	8.85	Put	Bond Future	5,006.2500	5.0063	4,798.7600	4.7988	(4.145)	0	0	0
2014/04/30	R213	06/11/2014			Bond Future	9.1302	83.4859	9.0973	83.7264	(0.361)	0.0000	0.0000	0
2014/04/30	R213	06/11/2014	8.85	Call	Bond Future	2,926.7900	2.9268	2,959.7500	2.9598	1.126	0	0	0
2014/04/30	R213	06/11/2014	8.86	Call	Bond Future	2,957.7800	2.9578	2,991.4000	2.9914	1.137	0	0	0
2014/04/30	R213	06/11/2014	8.84	Put	Bond Future	5,051.0700	5.0511	4,842.9200	4.8429	(4.121)	0	0	0
2014/04/30	R213	06/11/2014	8.86	Put	Bond Future	4,961.7200	4.9617	4,754.8900	4.7549	(4.169)	0	0	0
2014/04/30	R213	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	4,400.7000	4.4007	100.000	0	0	0
2014/04/30	R213	05/02/2015			Bond Future	9.2095	84.8086	9.1756	85.0526	(0.368)	0.0000	0.0000	0
2014/04/30	R213	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	4,435.2000	4.4352	100.000	0	0	0
2014/04/30	R213	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	4,470.2200	4.4702	100.000	0	0	0
2014/04/30	R213	05/02/2015	9.25	Call	Bond Future	289.7500	0.2898	4,968.9700	4.9690	1614.916	0	0	0
2014/04/30	R213	05/02/2015	9.26	Call	Bond Future	361.1000	0.3611	5,005.8200	5.0058	1286.270	0	0	0
2014/04/30	R213	05/02/2015	9.24	Call	Bond Future	218.3100	0.2183	4,932.5500	4.9325	2159.425	0	0	0
2014/04/30	R214	08/05/2014			Bond Future	9.1371	75.0615	9.1011	75.3411	(0.394)	0.0000	0.0000	14
2014/04/30	R214	08/05/2014	9.00	Call	Bond Future	381.9000	0.3819	416.7900	0.4168	9.136	0	0	0
2014/04/30	R214	08/05/2014	8.99	Put	Bond Future	1,513.8600	1.5139	1,266.1600	1.2662	(16.362)	0	0	0
2014/04/30	R214	08/05/2014	9.01	Put	Bond Future	1,402.0500	1.4021	1,160.3900	1.1604	(17.236)	0	0	0

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2014/04/30	R214	08/05/2014	9.00	Put	Bond Future	1,457.3900	1.4574	1,212.6400	1.2126	(16.794)	0	0	0
2014/04/30	R214	08/05/2014	9.01	Call	Bond Future	405.9100	0.4059	443.8900	0.4439	9.357	0	0	0
2014/04/30	R214	08/05/2014	8.99	Call	Bond Future	358.8900	0.3589	390.8300	0.3908	8.900	0	0	0
2014/04/30	R214	07/08/2014	9.54	Put	Bond Future	1,855.7400	1.8557	1,695.4700	1.6955	(8.636)	0	0	0
2014/04/30	R214	07/08/2014			Bond Future	9.2153	76.1369	9.1784	76.4197	(0.401)	0.0000	0.0000	5,214
2014/04/30	R214	07/08/2014	9.56	Put	Bond Future	1,802.3100	1.8023	1,644.6400	1.6446	(8.748)	0	0	0
2014/04/30	R214	07/08/2014	9.55	Put	Bond Future	1,828.8600	1.8289	1,669.9000	1.6699	(8.692)	0	0	0
2014/04/30	R214	07/08/2014	9.56	Call	Bond Future	4,358.4700	4.3585	4,483.6600	4.4837	2.872	0	0	0
2014/04/30	R214	07/08/2014	9.54	Call	Bond Future	4,267.7300	4.2677	4,390.3200	4.3903	2.872	0	0	0
2014/04/30	R214	07/08/2014	9.55	Call	Bond Future	4,313.0000	4.3130	4,436.9000	4.4369	2.873	0	0	0
2014/04/30	R214	06/11/2014	9.64	Call	Bond Future	5,481.5900	5.4816	5,584.5100	5.5845	1.878	0	0	0
2014/04/30	R214	06/11/2014			Bond Future	9.2888	74.0084	9.2508	74.2959	(0.409)	0.0000	0.0000	0
2014/04/30	R214	06/11/2014	9.65	Call	Bond Future	5,523.8500	5.5238	5,627.7200	5.6277	1.880	0	0	0
2014/04/30	R214	06/11/2014	9.66	Call	Bond Future	5,566.0400	5.5660	5,670.8600	5.6709	1.883	0	0	0
2014/04/30	R214	06/11/2014	9.64	Put	Bond Future	2,913.1800	2.9132	2,728.6200	2.7286	(6.335)	0	0	0
2014/04/30	R214	06/11/2014	9.66	Put	Bond Future	2,855.9600	2.8560	2,673.3000	2.6733	(6.396)	0	0	0
2014/04/30	R214	06/11/2014	9.65	Put	Bond Future	2,884.5500	2.8845	2,700.9400	2.7009	(6.365)	0	0	0
2014/04/30	R214	05/02/2015	9.50	Call	Bond Future	1,025.6000	1.0256	5,651.0500	5.6511	450.999	0	0	0
2014/04/30	R214	05/02/2015			Bond Future	9.3604	75.1810	9.3213	75.4728	(0.418)	0.0000	0.0000	0
2014/04/30	R214	05/02/2015	9.51	Call	Bond Future	1,098.1500	1.0981	5,689.8700	5.6899	418.132	0	0	0
2014/04/30	R214	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	4,333.7100	4.3337	100.000	0	0	0
2014/04/30	R214	05/02/2015	9.49	Call	Bond Future	952.9300	0.9529	5,612.3300	5.6123	488.955	0	0	0
2014/04/30	R214	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	4,367.6600	4.3677	100.000	0	0	0
2014/04/30	R214	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	4,299.9800	4.3000	100.000	0	0	0
2014/04/30	R248	08/05/2014	9.04	Put	Bond Future	1,733.3700	1.7334	1,375.8100	1.3758	(20.628)	0	0	0
2014/04/30	R248	08/05/2014			Bond Future	9.2123	96.9565	9.1763	97.3141	(0.391)	0.0000	0.0000	2,660
2014/04/30	R248	08/05/2014	9.06	Put	Bond Future	1,529.3000	1.5293	1,171.7400	1.1717	(23.381)	0	0	0
2014/04/30	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R248	08/05/2014	9.05	Put	Bond Future	1,631.2400	1.6312	1,273.6800	1.2737	(21.920)	0	0	0
2014/04/30	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R248	07/08/2014			Bond Future	9.2933	98.3457	9.2563	98.7073	(0.398)	0.0000	0.0000	13,272
2014/04/30	R248	07/08/2014	9.65	Call	Bond Future	3,363.6200	3.3636	3,725.2600	3.7253	10.752	0	0	0
2014/04/30	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R248	07/08/2014	9.66	Call	Bond Future	3,454.8000	3.4548	3,816.4400	3.8164	10.468	0	0	0
2014/04/30	R248	07/08/2014	9.64	Call	Bond Future	3,272.2800	3.2723	3,633.9200	3.6339	11.052	0	0	0
2014/04/30	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R248	06/11/2014			Bond Future	9.3696	95.4173	9.3314	95.7847	(0.407)	0.0000	0.0000	0
2014/04/30	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R248	06/11/2014	9.72	Call	Bond Future	3,258.1100	3.2581	3,625.5100	3.6255	11.276	0	0	0
2014/04/30	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R248	06/11/2014	9.73	Call	Bond Future	3,348.0800	3.3481	3,715.4800	3.7155	10.973	0	0	0
2014/04/30	R248	06/11/2014	9.74	Call	Bond Future	3,437.8900	3.4379	3,805.2900	3.8053	10.687	0	0	0
2014/04/30	R248	05/02/2015			Bond Future	9.4441	96.9291	9.4048	97.3022	(0.416)	0.0000	0.0000	0
2014/04/30	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/04/30	R248	05/02/2015	9.50	Call	Bond Future	525.6600	0.5257	898.7300	0.8987	70.972	0	0	0
2014/04/30	R248	05/02/2015	9.51	Call	Bond Future	619.1800	0.6192	992.2500	0.9922	60.252	0	0	0
2014/04/30	R248	05/02/2015	9.49	Call	Bond Future	431.9600	0.4320	805.0300	0.8050	86.367	0	0	0
2014/04/30	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/30	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **527041**