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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2014/05/05	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	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
2014/05/05	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	2025	08/05/2014			Bond Future	114.7685	114.7685	114.7978	114.7978	0.026	0.0000	0.0000	0
2014/05/05	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2025	08/05/2014	111.01	Call	Bond Future	3,758.5500	3.7586	3,787.8500	3.7879	0.780	0	0	0
2014/05/05	2025	08/05/2014	110.99	Call	Bond Future	3,778.5500	3.7786	3,807.8500	3.8079	0.775	0	0	0
2014/05/05	2025	08/05/2014	111.00	Call	Bond Future	3,768.5500	3.7686	3,797.8500	3.7979	0.777	0	0	0
2014/05/05	2025	07/08/2014	109.01	Call	Bond Future	6,282.9600	6.2830	6,310.1100	6.3101	0.432	0	0	0
2014/05/05	2025	07/08/2014			Bond Future	115.2930	115.2930	115.3201	115.3201	0.024	0.0000	0.0000	0
2014/05/05	2025	07/08/2014	108.99	Call	Bond Future	6,302.9600	6.3030	6,330.1100	6.3301	0.431	0	0	0
2014/05/05	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2025	07/08/2014	109.00	Call	Bond Future	6,292.9600	6.2930	6,320.1100	6.3201	0.431	0	0	0
2014/05/05	2025	06/11/2014	117.01	Call	Bond Future	53.8400	0.0538	81.7700	0.0818	51.876	0	0	0
2014/05/05	2025	06/11/2014			Bond Future	117.0638	117.0638	117.0918	117.0918	0.024	0.0000	0.0000	0
2014/05/05	2025	06/11/2014	116.99	Call	Bond Future	73.8400	0.0738	101.7700	0.1018	37.825	0	0	0
2014/05/05	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2025	06/11/2014	117.00	Call	Bond Future	63.8400	0.0638	91.7700	0.0918	43.750	0	0	0
2014/05/05	2030	08/05/2014			Bond Future	8.9204	94.5323	8.8892	94.7785	(0.349)	0.0000	0.0000	1,970
2014/05/05	2030	08/05/2014	9.00	Call	Bond Future	626.0400	0.6260	872.2700	0.8723	39.331	0	0	0
2014/05/05	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2030	08/05/2014	9.01	Call	Bond Future	704.2200	0.7042	950.4500	0.9505	34.965	0	0	0
2014/05/05	2030	08/05/2014	8.99	Call	Bond Future	547.7700	0.5478	794.0000	0.7940	44.951	0	0	0
2014/05/05	2030	07/08/2014	8.99	Put	Bond Future	193.5900	0.1936	0.0000	0.0000	(100.000)	0	0	0
2014/05/05	2030	07/08/2014			Bond Future	9.0149	91.8756	8.9831	92.1232	(0.354)	0.0000	0.0000	4,431
2014/05/05	2030	07/08/2014	9.01	Put	Bond Future	38.2400	0.0382	0.0000	0.0000	(100.000)	0	0	0
2014/05/05	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	54.0000	0.0540	100.000	0	0	0
2014/05/05	2030	07/08/2014	9.00	Put	Bond Future	115.8700	0.1159	0.0000	0.0000	(100.000)	0	0	0
2014/05/05	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	131.7200	0.1317	100.000	0	0	0
2014/05/05	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	209.3500	0.2093	100.000	0	0	0
2014/05/05	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2030	06/11/2014			Bond Future	9.0964	93.2767	9.0634	93.5284	(0.362)	0.0000	0.0000	0

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2014/05/05	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2030	06/11/2014	8.99	Put	Bond Future	816.6000	0.8166	564.8700	0.5649	(30.827)	0	0	0
2014/05/05	2030	06/11/2014	9.01	Put	Bond Future	662.2700	0.6623	410.5400	0.4105	(38.010)	0	0	0
2014/05/05	2030	06/11/2014	9.00	Put	Bond Future	739.3900	0.7394	487.6600	0.4877	(34.046)	0	0	0
2014/05/05	2030	05/02/2015			Bond Future	9.1756	90.7480	9.1415	91.0046	(0.372)	0.0000	0.0000	0
2014/05/05	2030	05/02/2015	9.25	Call	Bond Future	555.4900	0.5555	812.1000	0.8121	46.195	0	0	0
2014/05/05	2030	05/02/2015	9.24	Call	Bond Future	481.0900	0.4811	737.7000	0.7377	53.339	0	0	0
2014/05/05	2030	05/02/2015	9.26	Call	Bond Future	629.8000	0.6298	886.4100	0.8864	40.745	0	0	0
2014/05/05	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2037	08/05/2014			Bond Future	9.0900	96.7425	9.0590	97.0260	(0.341)	0.0000	0.0000	4,046
2014/05/05	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2037	08/05/2014	9.38	Call	Bond Future	2,584.0500	2.5840	2,867.5500	2.8675	10.971	0	0	0
2014/05/05	2037	08/05/2014	9.39	Call	Bond Future	2,671.1100	2.6711	2,954.6100	2.9546	10.614	0	0	0
2014/05/05	2037	08/05/2014	9.37	Call	Bond Future	2,496.8500	2.4969	2,780.3500	2.7804	11.354	0	0	0
2014/05/05	2037	07/08/2014	9.06	Put	Bond Future	1,067.7000	1.0677	782.3800	0.7824	(26.723)	0	0	0
2014/05/05	2037	07/08/2014			Bond Future	9.1781	93.8670	9.1463	94.1523	(0.346)	0.0000	0.0000	10,102
2014/05/05	2037	07/08/2014	9.05	Put	Bond Future	1,159.0000	1.1590	873.6800	0.8737	(24.618)	0	0	0
2014/05/05	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2037	07/08/2014	9.04	Put	Bond Future	1,250.4400	1.2504	965.1200	0.9651	(22.818)	0	0	0
2014/05/05	2037	06/11/2014	9.69	Call	Bond Future	3,725.0100	3.7250	4,015.0000	4.0150	7.785	0	0	0
2014/05/05	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2037	06/11/2014			Bond Future	9.2541	95.2985	9.2213	95.5885	(0.354)	0.0000	0.0000	0
2014/05/05	2037	06/11/2014	9.70	Call	Bond Future	3,807.6200	3.8076	4,097.6100	4.0976	7.616	0	0	0
2014/05/05	2037	06/11/2014	9.71	Call	Bond Future	3,890.1100	3.8901	4,180.1000	4.1801	7.455	0	0	0
2014/05/05	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2037	05/02/2015			Bond Future	9.3279	92.5514	9.2940	92.8470	(0.363)	0.0000	0.0000	0
2014/05/05	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2037	05/02/2015	9.50	Call	Bond Future	1,478.3800	1.4784	1,773.9900	1.7740	19.996	0	0	0
2014/05/05	2037	05/02/2015	9.51	Call	Bond Future	1,563.1200	1.5631	1,858.7300	1.8587	18.912	0	0	0
2014/05/05	2037	05/02/2015	9.49	Call	Bond Future	1,393.5100	1.3935	1,689.1200	1.6891	21.213	0	0	0
2014/05/05	2038	08/05/2014			Bond Future	117.3052	117.3052	117.3360	117.3360	0.026	0.0000	0.0000	19
2014/05/05	2038	08/05/2014	109.00	Call	Bond Future	8,305.1800	8.3052	8,336.0500	8.3361	0.372	0	0	0
2014/05/05	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2038	08/05/2014	109.01	Call	Bond Future	8,295.1800	8.2952	8,326.0500	8.3261	0.372	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
2014/05/05	2038	08/05/2014	108.99	Call	Bond Future	8,315.1800	8.3152	8,346.0500	8.3461	0.371	0	0	0
2014/05/05	2038	07/08/2014			Bond Future	117.7249	117.7249	117.7537	117.7537	0.025	0.0000	0.0000	334
2014/05/05	2038	07/08/2014	106.00	Call	Bond Future	11,724.8600	11.7249	11,753.7100	11.7537	0.246	0	0	0
2014/05/05	2038	07/08/2014	106.01	Call	Bond Future	11,714.8600	11.7149	11,743.7100	11.7437	0.246	0	0	0
2014/05/05	2038	07/08/2014	105.99	Call	Bond Future	11,734.8600	11.7349	11,763.7100	11.7637	0.246	0	0	0
2014/05/05	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2038	06/11/2014	120.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2038	06/11/2014			Bond Future	119.5331	119.5331	119.5627	119.5627	0.025	0.0000	0.0000	0
2014/05/05	2038	06/11/2014	119.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2038	06/11/2014	120.00	Put	Bond Future	466.8600	0.4669	437.3200	0.4373	(6.327)	0	0	0
2014/05/05	2038	06/11/2014	120.01	Put	Bond Future	476.8600	0.4769	447.3200	0.4473	(6.195)	0	0	0
2014/05/05	2038	06/11/2014	119.99	Put	Bond Future	456.8600	0.4569	427.3200	0.4273	(6.466)	0	0	0
2014/05/05	2038	06/11/2014	120.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2046	08/05/2014			Bond Future	116.3534	116.3534	116.3842	116.3842	0.027	0.0000	0.0000	0
2014/05/05	2046	08/05/2014	104.35	Call	Bond Future	12,003.3600	12.0034	12,034.2300	12.0342	0.257	0	0	0
2014/05/05	2046	08/05/2014	104.36	Call	Bond Future	11,993.3600	11.9934	12,024.2300	12.0242	0.257	0	0	0
2014/05/05	2046	08/05/2014	104.34	Call	Bond Future	12,013.3600	12.0134	12,044.2300	12.0442	0.257	0	0	0
2014/05/05	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2046	07/08/2014			Bond Future	118.0303	118.0303	118.0590	118.0590	0.024	0.0000	0.0000	5,218
2014/05/05	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2046	07/08/2014	104.44	Call	Bond Future	13,590.2900	13.5903	13,619.0400	13.6190	0.212	0	0	0
2014/05/05	2046	07/08/2014	104.45	Call	Bond Future	13,580.2900	13.5803	13,609.0400	13.6090	0.212	0	0	0
2014/05/05	2046	07/08/2014	104.43	Call	Bond Future	13,600.2900	13.6003	13,629.0400	13.6290	0.211	0	0	0
2014/05/05	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2046	06/11/2014	104.45	Call	Bond Future	14,047.4100	14.0474	14,077.0600	14.0771	0.211	0	0	0
2014/05/05	2046	06/11/2014	104.43	Call	Bond Future	14,067.4100	14.0674	14,097.0600	14.0971	0.211	0	0	0
2014/05/05	2046	06/11/2014			Bond Future	118.4974	118.4974	118.5271	118.5271	0.025	0.0000	0.0000	0
2014/05/05	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2046	06/11/2014	104.44	Call	Bond Future	14,057.4100	14.0574	14,087.0600	14.0871	0.211	0	0	0
2014/05/05	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2050	08/05/2014			Bond Future	124.7514	124.7514	124.7845	124.7845	0.027	0.0000	0.0000	400
2014/05/05	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2050	08/05/2014	114.99	Call	Bond Future	9,761.4100	9.7614	9,794.4800	9.7945	0.339	0	0	0
2014/05/05	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2050	08/05/2014	115.00	Call	Bond Future	9,751.4100	9.7514	9,784.4800	9.7845	0.339	0	0	0
2014/05/05	2050	08/05/2014	115.01	Call	Bond Future	9,741.4100	9.7414	9,774.4800	9.7745	0.339	0	0	0
2014/05/05	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2050	07/08/2014			Bond Future	125.1383	125.1383	125.1692	125.1692	0.025	0.0000	0.0000	1,300
2014/05/05	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
2014/05/05	2050	07/08/2014	111.99	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2050	07/08/2014	112.00	Call	Bond Future	13,138.3000	13.1383	13,169.2100	13.1692	0.235	0	0	0
2014/05/05	2050	07/08/2014	112.01	Call	Bond Future	13,128.3000	13.1283	13,159.2100	13.1592	0.235	0	0	0
2014/05/05	2050	07/08/2014	111.99	Call	Bond Future	13,148.3000	13.1483	13,179.2100	13.1792	0.235	0	0	0
2014/05/05	2050	06/11/2014			Bond Future	127.0603	127.0603	127.0920	127.0920	0.025	0.0000	0.0000	0
2014/05/05	2050	06/11/2014	126.00	Call	Bond Future	1,060.3000	1.0603	1,091.9800	1.0920	2.988	0	0	0
2014/05/05	2050	06/11/2014	126.01	Call	Bond Future	1,050.3000	1.0503	1,081.9800	1.0820	3.016	0	0	0
2014/05/05	2050	06/11/2014	125.99	Call	Bond Future	1,070.3000	1.0703	1,101.9800	1.1020	2.960	0	0	0
2014/05/05	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	AL12	08/05/2014			Index Future	483.3690	483.3690	485.6290	485.6290	0.468	0.0000	0.0000	0
2014/05/05	AL12	07/08/2014			Index Future	490.2770	490.2770	492.5560	492.5560	0.465	0.0000	0.0000	0
2014/05/05	AL12	06/11/2014			Index Future	497.7490	497.7490	500.0590	500.0590	0.464	0.0000	0.0000	0
2014/05/05	AL12	05/02/2015			Index Future	505.6320	505.6320	507.9820	507.9820	0.465	0.0000	0.0000	0
2014/05/05	AL37	08/05/2014			Index Future	413.8080	413.8080	414.8280	414.8280	0.246	0.0000	0.0000	0
2014/05/05	AL37	07/08/2014			Index Future	419.7230	419.7230	420.7450	420.7450	0.243	0.0000	0.0000	0
2014/05/05	AL37	06/11/2014			Index Future	426.1190	426.1190	427.1540	427.1540	0.243	0.0000	0.0000	0
2014/05/05	AL7T	08/05/2014			Index Future	485.5650	485.5650	487.4600	487.4600	0.390	0.0000	0.0000	0
2014/05/05	AL7T	07/08/2014			Index Future	492.5050	492.5050	494.4130	494.4130	0.387	0.0000	0.0000	1
2014/05/05	AL7T	06/11/2014			Index Future	500.0100	500.0100	501.9450	501.9450	0.387	0.0000	0.0000	0
2014/05/05	ALBI	08/05/2014			Index Future	442.4790	442.4790	443.9940	443.9940	0.342	0.0000	0.0000	260
2014/05/05	ALBI	07/08/2014			Index Future	448.8030	448.8030	450.3280	450.3280	0.340	0.0000	0.0000	596
2014/05/05	ALBI	06/11/2014			Index Future	455.6420	455.6420	457.1880	457.1880	0.339	0.0000	0.0000	0
2014/05/05	ALBI	05/02/2015			Index Future	462.8590	462.8590	464.4310	464.4310	0.340	0.0000	0.0000	0
2014/05/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	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
2014/05/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/05/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/05	EL28	08/05/2014	114.01	Call	Bond Future	5,886.7500	5.8867	5,918.4500	5.9185	0.538	0	0	0
2014/05/05	EL28	08/05/2014			Bond Future	119.8967	119.8967	119.9284	119.9284	0.026	0.0000	0.0000	0
2014/05/05	EL28	08/05/2014	113.99	Call	Bond Future	5,906.7500	5.9067	5,938.4500	5.9385	0.537	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
2014/05/05	EL28	08/05/2014	114.00	Call	Bond Future	5,896.7500	5.8967	5,928.4500	5.9285	0.538	0	0	0
2014/05/05	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	EL28	07/08/2014	114.00	Call	Bond Future	7,625.0100	7.6250	7,654.4700	7.6545	0.386	0	0	0
2014/05/05	EL28	07/08/2014			Bond Future	121.6250	121.6250	121.6545	121.6545	0.024	0.0000	0.0000	0
2014/05/05	EL28	07/08/2014	114.01	Call	Bond Future	7,615.0100	7.6150	7,644.4700	7.6445	0.387	0	0	0
2014/05/05	EL28	07/08/2014	113.99	Call	Bond Future	7,635.0100	7.6350	7,664.4700	7.6645	0.386	0	0	0
2014/05/05	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	EL28	06/11/2014			Bond Future	122.0114	122.0114	122.0416	122.0416	0.025	0.0000	0.0000	0
2014/05/05	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	EL28	06/11/2014	122.00	Call	Bond Future	11.3700	0.0114	41.6100	0.0416	265.963	0	0	0
2014/05/05	EL28	06/11/2014	122.01	Call	Bond Future	1.3700	0.0014	31.6100	0.0316	2207.299	0	0	0
2014/05/05	EL28	06/11/2014	121.99	Call	Bond Future	21.3700	0.0214	51.6100	0.0516	141.507	0	0	0
2014/05/05	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	ES33	08/05/2014	9.55	Put	Bond Future	975.6300	0.9756	744.5200	0.7445	(23.688)	0	0	0
2014/05/05	ES33	08/05/2014			Bond Future	9.6809	82.2753	9.6497	82.5064	(0.322)	0.0000	0.0000	6,220
2014/05/05	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	ES33	08/05/2014	9.54	Put	Bond Future	1,050.9200	1.0509	819.8100	0.8198	(21.991)	0	0	0
2014/05/05	ES33	08/05/2014	9.56	Put	Bond Future	900.4400	0.9004	669.3300	0.6693	(25.666)	0	0	0
2014/05/05	ES33	07/08/2014			Bond Future	9.7863	83.4509	9.7543	83.6835	(0.327)	0.0000	0.0000	6,220
2014/05/05	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	ES33	07/08/2014	10.14	Call	Bond Future	2,504.2600	2.5043	2,736.8000	2.7368	9.286	0	0	0
2014/05/05	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	ES33	07/08/2014	10.15	Call	Bond Future	2,573.2900	2.5733	2,805.8300	2.8058	9.037	0	0	0
2014/05/05	ES33	07/08/2014	10.16	Call	Bond Future	2,642.2200	2.6422	2,874.7600	2.8748	8.801	0	0	0
2014/05/05	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	ES33	06/11/2014			Bond Future	9.8869	80.9375	9.8538	81.1738	(0.334)	0.0000	0.0000	0
2014/05/05	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	ES33	06/11/2014	10.29	Call	Bond Future	2,797.0900	2.7971	3,033.3700	3.0334	8.447	0	0	0
2014/05/05	ES33	06/11/2014	10.30	Call	Bond Future	2,864.5400	2.8645	3,100.8200	3.1008	8.248	0	0	0
2014/05/05	ES33	06/11/2014	10.31	Call	Bond Future	2,931.8900	2.9319	3,168.1700	3.1682	8.059	0	0	0
2014/05/05	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	ES33	05/02/2015	10.00	Call	Bond Future	93.4000	0.0934	334.3000	0.3343	257.923	0	0	0
2014/05/05	ES33	05/02/2015			Bond Future	9.9867	82.2205	9.9524	82.4614	(0.343)	0.0000	0.0000	0
2014/05/05	ES33	05/02/2015	10.01	Call	Bond Future	163.3600	0.1634	404.2600	0.4043	147.466	0	0	0
2014/05/05	ES33	05/02/2015	9.99	Call	Bond Future	23.3500	0.0234	264.2500	0.2643	1031.692	0	0	0
2014/05/05	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	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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2014/05/05	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	7,620.0000	0.7620	100.000	0	0	0
2014/05/05	GOVI	08/05/2014			GOVI	441.3280	441.3280	442.7620	442.7620	0.325	0.0000	0.0000	112
2014/05/05	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	7,520.0000	0.7520	100.000	0	0	0
2014/05/05	GOVI	08/05/2014	441.99	Put	GOVI	6,620.0000	0.6620	0.0000	0.0000	(100.000)	0	0	0
2014/05/05	GOVI	08/05/2014	442.01	Put	GOVI	6,820.0000	0.6820	0.0000	0.0000	(100.000)	0	0	0
2014/05/05	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	7,720.0000	0.7720	100.000	0	0	0
2014/05/05	GOVI	08/05/2014	442.00	Put	GOVI	6,720.0000	0.6720	0.0000	0.0000	(100.000)	0	0	0
2014/05/05	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	GOVI	07/08/2014			GOVI	447.6360	447.6360	449.0780	449.0780	0.322	0.0000	0.0000	427
2014/05/05	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	GOVI	07/08/2014	459.99	Put	GOVI	123,540.0000	12.3540	109,120.0000	10.9120	(11.672)	0	0	0
2014/05/05	GOVI	07/08/2014	460.01	Put	GOVI	123,740.0000	12.3740	109,320.0000	10.9320	(11.653)	0	0	0
2014/05/05	GOVI	07/08/2014	460.00	Put	GOVI	123,640.0000	12.3640	109,220.0000	10.9220	(11.663)	0	0	0
2014/05/05	GOVI	06/11/2014	449.01	Call	GOVI	54,480.0000	5.4480	69,090.0000	6.9090	26.817	0	0	0
2014/05/05	GOVI	06/11/2014			GOVI	454.4580	454.4580	455.9190	455.9190	0.321	0.0000	0.0000	0
2014/05/05	GOVI	06/11/2014	448.99	Call	GOVI	54,680.0000	5.4680	69,290.0000	6.9290	26.719	0	0	0
2014/05/05	GOVI	06/11/2014	449.00	Call	GOVI	54,580.0000	5.4580	69,190.0000	6.9190	26.768	0	0	0
2014/05/05	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	GOVI	05/02/2015	459.99	Call	GOVI	16,660.0000	1.6660	31,520.0000	3.1520	89.196	0	0	0
2014/05/05	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	GOVI	05/02/2015			GOVI	461.6560	461.6560	463.1420	463.1420	0.322	0.0000	0.0000	0
2014/05/05	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	GOVI	05/02/2015	460.00	Call	GOVI	16,560.0000	1.6560	31,420.0000	3.1420	89.734	0	0	0
2014/05/05	GOVI	05/02/2015	460.01	Call	GOVI	16,460.0000	1.6460	31,320.0000	3.1320	90.279	0	0	0
2014/05/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/05/05	ICAA	08/05/2014			Can-Do Interest Rate	140.3303	140.3303	140.3642	140.3642	0.024	0.0000	0.0000	635
2014/05/05	IGOV	08/05/2014			Index Future	208.9330	208.9330	209.3430	209.3430	0.196	0.0000	0.0000	153
2014/05/05	IGOV	07/08/2014			Index Future	211.9460	211.9460	212.3560	212.3560	0.193	0.0000	0.0000	1,245
2014/05/05	IGOV	06/11/2014			Index Future	215.2010	215.2010	215.6160	215.6160	0.193	0.0000	0.0000	0
2014/05/05	IGOV	05/02/2015			Index Future	218.6350	218.6350	219.0580	219.0580	0.193	0.0000	0.0000	0
2014/05/05	ILBI	08/05/2014			Index Future	566.9210	566.9210	567.8230	567.8230	0.159	0.0000	0.0000	0
2014/05/05	ILBI	07/08/2014			Index Future	575.0600	575.0600	575.9710	575.9710	0.158	0.0000	0.0000	210
2014/05/05	ILBI	06/11/2014			Index Future	583.9210	583.9210	584.8400	584.8400	0.157	0.0000	0.0000	0
2014/05/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/05/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/05/05	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
2014/05/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/05/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/05/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/05/05	JBAF	21/05/2014			Jibar Tradeable Future	5.8200	94.1800	5.8200	94.1800	0.000	0.0000	0.0000	2,000
2014/05/05	JBAF	18/06/2014			Jibar Tradeable Future	6.0400	93.9600	6.0600	93.9400	0.331	0.0000	0.0000	2,000
2014/05/05	JBAF	16/07/2014			Jibar Tradeable Future	6.1200	93.8800	6.1400	93.8600	0.327	0.0000	0.0000	800
2014/05/05	JBAF	20/08/2014			Jibar Tradeable Future	6.3100	93.6900	6.3000	93.7000	(0.158)	0.0000	0.0000	0
2014/05/05	JBAF	17/09/2014			Jibar Tradeable Future	6.3900	93.6100	6.3800	93.6200	(0.156)	0.0000	0.0000	1,000
2014/05/05	JBAF	15/10/2014			Jibar Tradeable Future	6.5200	93.4800	6.5100	93.4900	(0.153)	0.0000	0.0000	0
2014/05/05	JBAF	17/12/2014			Jibar Tradeable Future	6.7400	93.2600	6.7300	93.2700	(0.148)	0.0000	0.0000	0
2014/05/05	JBAF	18/03/2015			Jibar Tradeable Future	7.0100	92.9900	6.9900	93.0100	(0.285)	0.0000	0.0000	2,850
2014/05/05	JBAF	17/06/2015			Jibar Tradeable Future	7.2200	92.7800	7.1700	92.8300	(0.693)	0.0000	0.0000	5,000
2014/05/05	JBAF	16/09/2015			Jibar Tradeable Future	7.4100	92.5900	7.3400	92.6600	(0.945)	0.0000	0.0000	0
2014/05/05	JBAF	15/12/2015			Jibar Tradeable Future	7.5800	92.4200	7.5100	92.4900	(0.923)	0.0000	0.0000	0
2014/05/05	JBAF	16/03/2016			Jibar Tradeable Future	7.7600	92.2400	7.6700	92.3300	(1.160)	0.0000	0.0000	0
2014/05/05	R023	08/05/2014			Bond Future	8.2957	98.1790	8.2595	98.3975	(0.436)	0.0000	0.0000	1,300
2014/05/05	R023	08/05/2014	7.60	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/05/05	R023	08/05/2014	7.61	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/05/05	R023	08/05/2014	7.59	Put	Bond Future	4,375.6500	4.3756	4,157.1700	4.1572	(4.993)	0	0	0
2014/05/05	R023	08/05/2014	7.61	Put	Bond Future	4,248.2100	4.2482	4,029.7200	4.0297	(5.143)	0	0	0
2014/05/05	R023	08/05/2014	7.60	Put	Bond Future	4,311.9000	4.3119	4,093.4200	4.0934	(5.067)	0	0	0
2014/05/05	R023	08/05/2014	7.59	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/05/05	R023	07/08/2014	8.51	Call	Bond Future	2,376.0100	2.3760	2,470.1000	2.4701	3.960	0	0	0
2014/05/05	R023	07/08/2014			Bond Future	8.3959	99.5820	8.3586	99.8013	(0.445)	0.0000	0.0000	12,377
2014/05/05	R023	07/08/2014	8.49	Call	Bond Future	2,312.0300	2.3120	2,404.0300	2.4040	3.979	0	0	0
2014/05/05	R023	07/08/2014	8.50	Call	Bond Future	2,343.8000	2.3438	2,436.8500	2.4369	3.970	0	0	0
2014/05/05	R023	07/08/2014	8.49	Put	Bond Future	1,762.0400	1.7620	1,634.6800	1.6347	(7.228)	0	0	0
2014/05/05	R023	07/08/2014	8.51	Put	Bond Future	1,709.6400	1.7096	1,584.3700	1.5844	(7.327)	0	0	0
2014/05/05	R023	07/08/2014	8.50	Put	Bond Future	1,735.6000	1.7356	1,609.2900	1.6093	(7.278)	0	0	0
2014/05/05	R023	06/11/2014			Bond Future	8.4897	97.1785	8.4507	97.4016	(0.459)	0.0000	0.0000	0
2014/05/05	R023	06/11/2014	8.59	Put	Bond Future	2,528.0400	2.5280	2,406.0000	2.4060	(4.827)	0	0	0
2014/05/05	R023	06/11/2014	8.61	Put	Bond Future	2,476.0100	2.4760	2,355.4300	2.3554	(4.870)	0	0	0
2014/05/05	R023	06/11/2014	8.59	Call	Bond Future	3,098.5800	3.0986	3,199.5900	3.1996	3.260	0	0	0
2014/05/05	R023	06/11/2014	8.60	Put	Bond Future	2,501.9300	2.5019	2,380.6100	2.3806	(4.849)	0	0	0
2014/05/05	R023	06/11/2014	8.60	Call	Bond Future	3,129.1200	3.1291	3,230.8500	3.2308	3.251	0	0	0
2014/05/05	R023	06/11/2014	8.61	Call	Bond Future	3,159.8100	3.1598	3,262.2800	3.2623	3.243	0	0	0
2014/05/05	R023	05/02/2015			Bond Future	8.5816	98.7187	8.5407	98.9462	(0.477)	0.0000	0.0000	0
2014/05/05	R023	05/02/2015	8.74	Put	Bond Future	3,047.2800	3.0473	2,929.2200	2.9292	(3.874)	0	0	0
2014/05/05	R023	05/02/2015	8.75	Call	Bond Future	3,951.3900	3.9514	4,061.4700	4.0615	2.786	0	0	0
2014/05/05	R023	05/02/2015	8.76	Call	Bond Future	3,981.6000	3.9816	4,092.2600	4.0923	2.779	0	0	0
2014/05/05	R023	05/02/2015	8.74	Call	Bond Future	3,921.6300	3.9216	4,031.1300	4.0311	2.792	0	0	0
2014/05/05	R023	05/02/2015	8.76	Put	Bond Future	2,997.5500	2.9975	2,880.6500	2.8806	(3.900)	0	0	0
2014/05/05	R023	05/02/2015	8.75	Put	Bond Future	3,022.1700	3.0222	2,904.6900	2.9047	(3.887)	0	0	0

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2014/05/05	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R157	08/05/2014			Bond Future	6.7671	110.6267	6.7344	110.6705	(0.483)	0.0000	0.0000	10,000
2014/05/05	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R157	08/05/2014	5.20	Put	Bond Future	2,127.0700	2.1271	2,083.3000	2.0833	(2.058)	0	0	0
2014/05/05	R157	08/05/2014	5.19	Put	Bond Future	2,140.8300	2.1408	2,097.0600	2.0971	(2.045)	0	0	0
2014/05/05	R157	08/05/2014	5.21	Put	Bond Future	2,113.3100	2.1133	2,069.5400	2.0695	(2.071)	0	0	0
2014/05/05	R157	07/08/2014	6.76	Put	Bond Future	456.2100	0.4562	425.5900	0.4256	(6.712)	0	0	0
2014/05/05	R157	07/08/2014			Bond Future	7.0008	112.2076	6.9623	112.2494	(0.549)	0.0000	0.0000	21,348
2014/05/05	R157	07/08/2014	6.75	Put	Bond Future	463.1700	0.4632	432.3400	0.4323	(6.656)	0	0	0
2014/05/05	R157	07/08/2014	6.74	Call	Bond Future	185.6200	0.1856	196.4500	0.1964	5.835	0	0	0
2014/05/05	R157	07/08/2014	6.75	Call	Bond Future	189.7300	0.1897	200.7700	0.2008	5.819	0	0	0
2014/05/05	R157	07/08/2014	6.76	Call	Bond Future	193.6900	0.1937	204.9400	0.2049	5.808	0	0	0
2014/05/05	R157	07/08/2014	6.74	Put	Bond Future	469.9800	0.4700	438.9400	0.4389	(6.605)	0	0	0
2014/05/05	R157	06/11/2014	6.19	Put	Bond Future	978.3500	0.9783	940.4300	0.9404	(3.876)	0	0	0
2014/05/05	R157	06/11/2014			Bond Future	7.2692	107.1043	7.2181	107.1471	(0.703)	0.0000	0.0000	0
2014/05/05	R157	06/11/2014	6.21	Put	Bond Future	963.8800	0.9639	926.1300	0.9261	(3.916)	0	0	0
2014/05/05	R157	06/11/2014	6.20	Put	Bond Future	971.1000	0.9711	933.2600	0.9333	(3.897)	0	0	0
2014/05/05	R157	06/11/2014	6.21	Call	Bond Future	69.1700	0.0692	74.2800	0.0743	7.388	0	0	0
2014/05/05	R157	06/11/2014	6.19	Call	Bond Future	66.6300	0.0666	71.5700	0.0716	7.414	0	0	0
2014/05/05	R157	06/11/2014	6.20	Call	Bond Future	67.8900	0.0679	72.9100	0.0729	7.394	0	0	0
2014/05/05	R157	05/02/2015	8.74	Call	Bond Future	781.4100	0.7814	812.8100	0.8128	4.018	0	0	0
2014/05/05	R157	05/02/2015	8.75	Put	Bond Future	160.5600	0.1606	147.4100	0.1474	(8.190)	0	0	0
2014/05/05	R157	05/02/2015			Bond Future	7.6794	108.8027	7.6034	108.8474	(0.990)	0.0000	0.0000	0
2014/05/05	R157	05/02/2015	8.74	Put	Bond Future	162.1200	0.1621	148.8700	0.1489	(8.173)	0	0	0
2014/05/05	R157	05/02/2015	8.76	Put	Bond Future	159.0200	0.1590	145.9600	0.1460	(8.213)	0	0	0
2014/05/05	R157	05/02/2015	8.75	Call	Bond Future	785.6600	0.7857	817.1600	0.8172	4.009	0	0	0
2014/05/05	R157	05/02/2015	8.76	Call	Bond Future	789.9200	0.7899	821.5100	0.8215	3.999	0	0	0
2014/05/05	R186	08/05/2014	8.40	Call	Bond Future	571.9200	0.5719	534.3300	0.5343	(6.573)	0	0	1,000
2014/05/05	R186	08/05/2014	7.50	Put	Bond Future	8,224.6700	8.2247	7,916.4500	7.9164	(3.748)	0	0	0
2014/05/05	R186	08/05/2014	8.25	Put	Bond Future	1,631.0700	1.6311	1,253.3400	1.2533	(23.158)	0	0	0
2014/05/05	R186	08/05/2014	8.75	Put	Bond Future	32.0900	0.0321	1.5600	0.0016	(95.139)	0	0	0
2014/05/05	R186	08/05/2014			Bond Future	8.4203	120.0740	8.3842	120.3822	(0.429)	0.0000	0.0000	18,275
2014/05/05	R186	08/05/2014	7.09	Put	Bond Future	12,149.4900	12.1495	11,841.2700	11.8413	(2.537)	0	0	0
2014/05/05	R186	08/05/2014	8.80	Put	Bond Future	17.2400	0.0172	0.4800	0.0005	(97.216)	0	0	900
2014/05/05	R186	08/05/2014	9.25	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	10,000
2014/05/05	R186	08/05/2014	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2014/05/05	R186	08/05/2014	9.10	Call	Bond Future	5,594.3900	5.5944	5,902.4500	5.9025	5.507	0	0	0
2014/05/05	R186	08/05/2014	7.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R186	08/05/2014	9.00	Put	Bond Future	0.9100	0.0009	0.0000	0.0000	(100.000)	0	0	400
2014/05/05	R186	08/05/2014	7.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R186	08/05/2014	8.50	Call	Bond Future	1,047.6900	1.0477	1,112.9400	1.1129	6.228	0	0	900
2014/05/05	R186	08/05/2014	9.75	Call	Bond Future	10,594.3200	10.5943	10,902.5400	10.9025	2.909	0	0	0
2014/05/05	R186	08/05/2014	7.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R186	08/05/2014	8.80	Call	Bond Future	3,190.1700	3.1902	3,481.6300	3.4816	9.136	0	0	0
2014/05/05	R186	08/05/2014	8.25	Call	Bond Future	167.4800	0.1675	97.9700	0.0980	(41.503)	0	0	10,000

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2014/05/05	R186	08/05/2014	9.25	Call	Bond Future	6,777.4700		6.7775	7,085.6800	7.0857	4.548	0	0	0
2014/05/05	R186	08/05/2014	9.10	Put	Bond Future	0.1600		0.0002	0.0000	0.0000	(100.000)	0	0	1,500
2014/05/05	R186	08/05/2014	7.11	Put	Bond Future	11,954.1200		11.9541	11,645.9000	11.6459	(2.578)	0	0	0
2014/05/05	R186	08/05/2014	8.40	Put	Bond Future	744.9600		0.7450	399.1500	0.3991	(46.420)	0	0	0
2014/05/05	R186	08/05/2014	7.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,933
2014/05/05	R186	08/05/2014	8.50	Put	Bond Future	371.3500		0.3713	128.3800	0.1284	(65.429)	0	0	1,933
2014/05/05	R186	08/05/2014	8.75	Call	Bond Future	2,794.2200		2.7942	3,071.9100	3.0719	9.938	0	0	6,000
2014/05/05	R186	08/05/2014	7.10	Put	Bond Future	12,051.7500		12.0517	11,743.5300	11.7435	(2.557)	0	0	0
2014/05/05	R186	08/05/2014	9.00	Call	Bond Future	4,796.2500		4.7963	5,103.5600	5.1036	6.407	0	0	0
2014/05/05	R186	07/08/2014	8.70	Put	Bond Future	2,115.5400		2.1155	1,951.2600	1.9513	(7.765)	0	0	1,000
2014/05/05	R186	07/08/2014	8.31	Call	Bond Future	2,061.9700		2.0620	2,150.7500	2.1507	4.306	0	0	0
2014/05/05	R186	07/08/2014			Bond Future	8.5109		116.4970	8.4738	116.8070	(0.436)	0.0000	0.0000	47,283
2014/05/05	R186	07/08/2014	8.92	Put	Bond Future	1,469.1800		1.4692	1,337.4000	1.3374	(8.970)	0	0	840
2014/05/05	R186	07/08/2014	8.29	Call	Bond Future	1,994.2600		1.9943	2,080.3400	2.0803	4.316	0	0	0
2014/05/05	R186	07/08/2014	8.30	Call	Bond Future	2,027.9300		2.0279	2,115.3600	2.1154	4.311	0	0	0
2014/05/05	R186	07/08/2014	8.25	Call	Bond Future	0.0000		0.0000	1,943.7000	1.9437	100.000	0	0	1,200
2014/05/05	R186	07/08/2014	9.20	Put	Bond Future	884.9800		0.8850	790.8200	0.7908	(10.640)	0	0	2,100
2014/05/05	R186	07/08/2014	8.29	Put	Bond Future	3,856.1600		3.8562	3,632.2900	3.6323	(5.806)	0	0	0
2014/05/05	R186	07/08/2014	8.92	Call	Bond Future	4,809.2000		4.8092	4,987.3700	4.9874	3.705	0	0	0
2014/05/05	R186	07/08/2014	8.31	Put	Bond Future	3,753.5900		3.7536	3,532.4200	3.5324	(5.892)	0	0	0
2014/05/05	R186	07/08/2014	8.70	Call	Bond Future	3,676.4300		3.6764	3,822.1000	3.8221	3.962	0	0	0
2014/05/05	R186	07/08/2014	8.30	Put	Bond Future	3,804.6500		3.8046	3,582.1300	3.5821	(5.849)	0	0	0
2014/05/05	R186	07/08/2014	9.20	Call	Bond Future	6,433.2800		6.4333	6,649.0700	6.6491	3.354	0	0	0
2014/05/05	R186	07/08/2014	8.25	Put	Bond Future	0.0000		0.0000	3,837.2400	3.8372	100.000	0	0	0
2014/05/05	R186	06/11/2014	8.15	Put	Bond Future	6,054.2000		6.0542	5,827.8400	5.8278	(3.739)	0	0	0
2014/05/05	R186	06/11/2014	8.14	Call	Bond Future	2,337.8900		2.3379	2,425.6400	2.4256	3.753	0	0	0
2014/05/05	R186	06/11/2014			Bond Future	8.5919		118.2728	8.5534	118.5878	(0.449)	0.0000	0.0000	0
2014/05/05	R186	06/11/2014	9.17	Call	Bond Future	6,654.3000		6.6543	6,846.5600	6.8466	2.889	0	0	0
2014/05/05	R186	06/11/2014	8.15	Call	Bond Future	2,367.9900		2.3680	2,456.6800	2.4567	3.745	0	0	0
2014/05/05	R186	06/11/2014	8.16	Call	Bond Future	2,398.3200		2.3983	2,487.9600	2.4880	3.738	0	0	0
2014/05/05	R186	06/11/2014	9.17	Put	Bond Future	2,070.2600		2.0703	1,947.4700	1.9475	(5.931)	0	0	2,010
2014/05/05	R186	06/11/2014	8.14	Put	Bond Future	6,109.4100		6.1094	5,882.1100	5.8821	(3.720)	0	0	0
2014/05/05	R186	06/11/2014	8.16	Put	Bond Future	5,999.3100		5.9993	5,773.9000	5.7739	(3.757)	0	0	0
2014/05/05	R186	05/02/2015			Bond Future	8.6689		114.8512	8.6287	115.1725	(0.463)	0.0000	0.0000	0
2014/05/05	R186	05/02/2015	8.75	Call	Bond Future	5,149.0600		5.1491	5,299.0500	5.2990	2.913	0	0	0
2014/05/05	R186	05/02/2015	8.76	Call	Bond Future	5,190.7900		5.1908	5,341.6300	5.3416	2.906	0	0	0
2014/05/05	R186	05/02/2015	8.74	Call	Bond Future	5,107.8900		5.1079	5,257.0400	5.2570	2.920	0	0	0
2014/05/05	R186	05/02/2015	8.76	Put	Bond Future	4,465.8000		4.4658	4,295.3600	4.2954	(3.817)	0	0	0
2014/05/05	R186	05/02/2015	8.75	Put	Bond Future	4,503.3100		4.5033	4,332.0200	4.3320	(3.804)	0	0	0
2014/05/05	R186	05/02/2015	8.74	Put	Bond Future	4,541.4500		4.5414	4,369.3200	4.3693	(3.790)	0	0	0
2014/05/05	R197	08/05/2014	250.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R197	08/05/2014			Bond Future	282.6902		282.6902	282.7627	282.7627	0.026	0.0000	0.0000	668
2014/05/05	R197	08/05/2014	250.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R197	08/05/2014	250.01	Call	Bond Future	32,680.1700		32.6802	32,752.7000	32.7527	0.222	0	0	0
2014/05/05	R197	08/05/2014	249.99	Call	Bond Future	32,700.1700		32.7002	32,772.7000	32.7727	0.222	0	0	0
2014/05/05	R197	08/05/2014	250.00	Call	Bond Future	32,690.1700		32.6902	32,762.7000	32.7627	0.222	0	0	0
2014/05/05	R197	08/05/2014	249.99	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
2014/05/05	R197	07/08/2014			Bond Future	280.9426		280.9426	281.0096	0.024	0.0000	0.0000	1,244
2014/05/05	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/05/05	R197	07/08/2014	270.00	Call	Bond Future	10,942.6400		10.9426	11,009.6200	0.612	0	0	0
2014/05/05	R197	07/08/2014	270.01	Call	Bond Future	10,932.6400		10.9326	10,999.6200	0.613	0	0	0
2014/05/05	R197	07/08/2014	269.99	Call	Bond Future	10,952.6400		10.9526	11,019.6200	0.612	0	0	0
2014/05/05	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/05/05	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/05/05	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/05/05	R197	06/11/2014			Bond Future	285.2575		285.2575	285.3264	0.024	0.0000	0.0000	0
2014/05/05	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/05/05	R197	06/11/2014	285.00	Call	Bond Future	257.5100		0.2575	326.4200	26.760	0	0	0
2014/05/05	R197	06/11/2014	285.01	Call	Bond Future	247.5100		0.2475	316.4200	27.841	0	0	0
2014/05/05	R197	06/11/2014	284.99	Call	Bond Future	267.5100		0.2675	336.4200	25.760	0	0	0
2014/05/05	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/05/05	R201	08/05/2014			Bond Future	6.3065		104.8594	6.2778	(0.456)	0.0000	0.0000	0
2014/05/05	R201	08/05/2014	4.75	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/05/05	R201	08/05/2014	4.76	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/05/05	R201	08/05/2014	4.74	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/05/05	R201	08/05/2014	4.76	Put	Bond Future	929.6200		0.9296	912.4600	(1.846)	0	0	0
2014/05/05	R201	08/05/2014	4.75	Put	Bond Future	935.6800		0.9357	918.5200	(1.834)	0	0	0
2014/05/05	R201	08/05/2014	4.74	Put	Bond Future	941.7400		0.9417	924.5800	(1.822)	0	0	0
2014/05/05	R201	07/08/2014	5.31	Put	Bond Future	528.4400		0.5284	513.9800	(2.736)	0	0	0
2014/05/05	R201	07/08/2014			Bond Future	6.6353		101.9472	6.5932	(0.635)	0.0000	0.0000	0
2014/05/05	R201	07/08/2014	5.30	Put	Bond Future	531.3900		0.5314	516.9100	(2.725)	0	0	0
2014/05/05	R201	07/08/2014	5.31	Call	Bond Future	52.5800		0.0526	53.1900	1.160	0	0	0
2014/05/05	R201	07/08/2014	5.29	Call	Bond Future	51.2800		0.0513	51.8600	1.131	0	0	0
2014/05/05	R201	07/08/2014	5.30	Call	Bond Future	51.9300		0.0519	52.5200	1.136	0	0	0
2014/05/05	R201	07/08/2014	5.29	Put	Bond Future	534.3500		0.5344	519.8600	(2.712)	0	0	0
2014/05/05	R202	08/05/2014	215.00	Call	Bond Future	9,230.2900		9.2303	9,288.1100	0.626	0	0	0
2014/05/05	R202	08/05/2014			Bond Future	224.2293		224.2293	224.2881	0.026	0.0000	0.0000	6,049
2014/05/05	R202	08/05/2014	215.01	Call	Bond Future	9,220.3000		9.2203	9,278.1100	0.627	0	0	0
2014/05/05	R202	08/05/2014	214.99	Put	Bond Future	0.9700		0.0010	0.0000	(100.000)	0	0	0
2014/05/05	R202	08/05/2014	215.01	Put	Bond Future	0.9900		0.0010	0.0000	(100.000)	0	0	0
2014/05/05	R202	08/05/2014	214.99	Call	Bond Future	9,240.2800		9.2403	9,298.1100	0.626	0	0	0
2014/05/05	R202	08/05/2014	215.00	Put	Bond Future	0.9800		0.0010	0.0000	(100.000)	0	0	0
2014/05/05	R202	07/08/2014	207.99	Call	Bond Future	16,832.4200		16.8324	16,854.8000	0.133	0	0	0
2014/05/05	R202	07/08/2014	208.00	Put	Bond Future	454.5100		0.4545	422.3300	(7.080)	0	0	0
2014/05/05	R202	07/08/2014			Bond Future	224.3688		224.3688	224.4233	0.024	0.0000	0.0000	44,590
2014/05/05	R202	07/08/2014	207.99	Put	Bond Future	453.6300		0.4536	421.4900	(7.085)	0	0	0
2014/05/05	R202	07/08/2014	208.01	Put	Bond Future	455.3900		0.4554	423.1700	(7.075)	0	0	0
2014/05/05	R202	07/08/2014	208.00	Call	Bond Future	16,823.3000		16.8233	16,845.6400	0.133	0	0	0
2014/05/05	R202	07/08/2014	208.01	Call	Bond Future	16,814.1800		16.8142	16,836.4800	0.133	0	0	0
2014/05/05	R202	06/11/2014	226.99	Call	Bond Future	824.4600		0.8245	880.5000	6.797	0	0	0
2014/05/05	R202	06/11/2014			Bond Future	227.8145		227.8145	227.8705	0.025	0.0000	0.0000	0
2014/05/05	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/05/05	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/05	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R202	06/11/2014	227.00	Call	Bond Future	814.4600	0.8145	870.5000	0.8705	6.881	0	0	0
2014/05/05	R202	06/11/2014	227.01	Call	Bond Future	804.4600	0.8045	860.5000	0.8605	6.966	0	0	0
2014/05/05	R203	08/05/2014	5.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R203	08/05/2014	5.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R203	08/05/2014	6.84	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	29
2014/05/05	R203	08/05/2014	7.40	Put	Bond Future	460.1200	0.4601	338.6500	0.3387	(26.400)	0	0	0
2014/05/05	R203	08/05/2014			Bond Future	7.5287	103.4017	7.4968	103.4955	(0.423)	0.0000	0.0000	5,654
2014/05/05	R203	08/05/2014	5.76	Put	Bond Future	5,376.0300	5.3760	5,282.2200	5.2822	(1.745)	0	0	0
2014/05/05	R203	08/05/2014	6.84	Put	Bond Future	2,052.9400	2.0529	1,959.1200	1.9591	(4.570)	0	0	0
2014/05/05	R203	08/05/2014	5.75	Put	Bond Future	5,407.4100	5.4074	5,313.6000	5.3136	(1.735)	0	0	0
2014/05/05	R203	08/05/2014	5.74	Put	Bond Future	5,438.7900	5.4388	5,344.9800	5.3450	(1.725)	0	0	0
2014/05/05	R203	08/05/2014	7.40	Call	Bond Future	80.4200	0.0804	52.7600	0.0528	(34.394)	0	0	16
2014/05/05	R203	08/05/2014	5.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R203	07/08/2014	7.30	Call	Bond Future	443.5600	0.4436	461.4400	0.4614	4.031	0	0	0
2014/05/05	R203	07/08/2014			Bond Future	7.6853	104.8793	7.6514	104.9721	(0.442)	0.0000	0.0000	24,254
2014/05/05	R203	07/08/2014	7.31	Call	Bond Future	452.6000	0.4526	470.8300	0.4708	4.028	0	0	0
2014/05/05	R203	07/08/2014	6.84	Put	Bond Future	2,498.0700	2.4981	2,411.0800	2.4111	(3.482)	0	0	0
2014/05/05	R203	07/08/2014	7.29	Put	Bond Future	1,522.5700	1.5226	1,447.2600	1.4473	(4.946)	0	0	0
2014/05/05	R203	07/08/2014	7.31	Put	Bond Future	1,485.1500	1.4851	1,410.5500	1.4106	(5.023)	0	0	0
2014/05/05	R203	07/08/2014	7.29	Call	Bond Future	434.6400	0.4346	452.1600	0.4522	4.031	0	0	0
2014/05/05	R203	07/08/2014	7.30	Put	Bond Future	1,503.7900	1.5038	1,428.8400	1.4288	(4.984)	0	0	0
2014/05/05	R203	07/08/2014	6.84	Call	Bond Future	154.1900	0.1542	160.0300	0.1600	3.788	0	0	46
2014/05/05	R203	06/11/2014	6.86	Call	Bond Future	280.4500	0.2805	292.5500	0.2925	4.314	0	0	0
2014/05/05	R203	06/11/2014			Bond Future	7.8380	102.3138	7.8006	102.4083	(0.478)	0.0000	0.0000	0
2014/05/05	R203	06/11/2014	6.98	Call	Bond Future	341.4500	0.3415	355.9800	0.3560	4.255	0	0	14
2014/05/05	R203	06/11/2014	6.84	Call	Bond Future	271.1600	0.2712	282.8900	0.2829	4.326	0	0	45
2014/05/05	R203	06/11/2014	6.85	Call	Bond Future	275.7700	0.2758	287.6900	0.2877	4.322	0	0	0
2014/05/05	R203	06/11/2014	6.98	Put	Bond Future	2,535.3600	2.5354	2,455.3300	2.4553	(3.157)	0	0	0
2014/05/05	R203	06/11/2014	6.84	Put	Bond Future	2,828.6500	2.8287	2,745.8200	2.7458	(2.928)	0	0	0
2014/05/05	R203	06/11/2014	6.86	Put	Bond Future	2,785.9000	2.7859	2,703.4400	2.7034	(2.960)	0	0	0
2014/05/05	R203	06/11/2014	6.85	Put	Bond Future	2,807.2400	2.8072	2,724.6000	2.7246	(2.944)	0	0	0
2014/05/05	R203	05/02/2015	7.69	Call	Bond Future	975.2100	0.9752	1,009.5500	1.0095	3.521	0	0	55
2014/05/05	R203	05/02/2015			Bond Future	8.0001	103.9354	7.9580	104.0325	(0.525)	0.0000	0.0000	0
2014/05/05	R203	05/02/2015	8.34	Put	Bond Future	976.2400	0.9762	930.9100	0.9309	(4.643)	0	0	0
2014/05/05	R203	05/02/2015	8.35	Call	Bond Future	1,771.4000	1.7714	1,823.4100	1.8234	2.936	0	0	0
2014/05/05	R203	05/02/2015	8.36	Call	Bond Future	1,785.5900	1.7856	1,837.8600	1.8379	2.927	0	0	0
2014/05/05	R203	05/02/2015	8.34	Call	Bond Future	1,757.2700	1.7573	1,809.0200	1.8090	2.945	0	0	0
2014/05/05	R203	05/02/2015	8.36	Put	Bond Future	958.8500	0.9589	914.0400	0.9140	(4.673)	0	0	0
2014/05/05	R203	05/02/2015	7.69	Put	Bond Future	1,694.3500	1.6944	1,631.6100	1.6316	(3.703)	0	0	0
2014/05/05	R203	05/02/2015	8.35	Put	Bond Future	967.5100	0.9675	922.4400	0.9224	(4.658)	0	0	0
2014/05/05	R204	08/05/2014			Bond Future	7.7528	104.0726	7.7211	104.1942	(0.408)	0.0000	0.0000	13,418
2014/05/05	R204	08/05/2014	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R204	08/05/2014	6.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R204	08/05/2014	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R204	08/05/2014	6.05	Put	Bond Future	6,799.6900	6.7997	6,678.1700	6.6782	(1.787)	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
2014/05/05	R204	08/05/2014	6.04	Put	Bond Future	6,841.2400	6.8412	6,719.7200	6.7197	(1.776)	0	0	0
2014/05/05	R204	08/05/2014	6.06	Put	Bond Future	6,758.1500	6.7582	6,636.6300	6.6366	(1.798)	0	0	0
2014/05/05	R204	07/08/2014			Bond Future	7.8880	101.5272	7.8548	101.6481	(0.421)	0.0000	0.0000	30,167
2014/05/05	R204	07/08/2014	7.44	Put	Bond Future	2,187.4500	2.1875	2,086.8700	2.0869	(4.598)	0	0	0
2014/05/05	R204	07/08/2014	7.46	Put	Bond Future	2,135.4300	2.1354	2,035.7000	2.0357	(4.670)	0	0	0
2014/05/05	R204	07/08/2014	7.45	Put	Bond Future	2,161.3600	2.1614	2,061.2000	2.0612	(4.634)	0	0	0
2014/05/05	R204	07/08/2014	7.78	Call	Bond Future	1,006.9800	1.0070	1,044.2400	1.0442	3.700	0	0	0
2014/05/05	R204	07/08/2014	7.46	Call	Bond Future	562.8400	0.5628	584.0200	0.5840	3.763	0	0	0
2014/05/05	R204	07/08/2014	7.44	Call	Bond Future	540.6500	0.5406	560.9800	0.5610	3.760	0	0	0
2014/05/05	R204	07/08/2014	7.78	Put	Bond Future	1,401.0700	1.4011	1,317.4200	1.3174	(5.970)	0	0	530
2014/05/05	R204	07/08/2014	7.45	Call	Bond Future	551.6700	0.5517	572.4200	0.5724	3.761	0	0	0
2014/05/05	R204	06/11/2014	7.99	Put	Bond Future	1,620.9400	1.6209	1,547.5100	1.5475	(4.530)	0	0	1,270
2014/05/05	R204	06/11/2014			Bond Future	8.0109	103.0747	7.9752	103.1977	(0.446)	0.0000	0.0000	0
2014/05/05	R204	06/11/2014	6.99	Put	Bond Future	3,967.5500	3.9675	3,859.1400	3.8591	(2.732)	0	0	0
2014/05/05	R204	06/11/2014	7.01	Put	Bond Future	3,908.6600	3.9087	3,800.7300	3.8007	(2.761)	0	0	0
2014/05/05	R204	06/11/2014	6.99	Call	Bond Future	374.1000	0.3741	388.7800	0.3888	3.924	0	0	0
2014/05/05	R204	06/11/2014	7.00	Put	Bond Future	3,937.8600	3.9379	3,829.6900	3.8297	(2.747)	0	0	0
2014/05/05	R204	06/11/2014	7.99	Call	Bond Future	1,548.8800	1.5489	1,598.5400	1.5985	3.206	0	0	0
2014/05/05	R204	06/11/2014	7.00	Call	Bond Future	380.3600	0.3804	395.2800	0.3953	3.923	0	0	0
2014/05/05	R204	06/11/2014	7.01	Call	Bond Future	387.1100	0.3871	402.2700	0.4023	3.916	0	0	0
2014/05/05	R204	05/02/2015			Bond Future	8.1326	100.6730	8.0938	100.7991	(0.476)	0.0000	0.0000	0
2014/05/05	R204	05/02/2015	8.25	Call	Bond Future	2,057.3900	2.0574	2,116.3700	2.1164	2.867	0	0	0
2014/05/05	R204	05/02/2015	8.26	Call	Bond Future	2,075.0600	2.0751	2,134.3800	2.1344	2.859	0	0	0
2014/05/05	R204	05/02/2015	8.24	Call	Bond Future	2,039.8100	2.0398	2,098.4300	2.0984	2.874	0	0	0
2014/05/05	R204	05/02/2015	8.26	Put	Bond Future	1,662.0300	1.6620	1,595.3100	1.5953	(4.014)	0	0	0
2014/05/05	R204	05/02/2015	8.25	Put	Bond Future	1,676.7000	1.6767	1,609.6400	1.6096	(4.000)	0	0	0
2014/05/05	R204	05/02/2015	8.24	Put	Bond Future	1,691.4700	1.6915	1,624.0500	1.6241	(3.986)	0	0	0
2014/05/05	R207	08/05/2014	6.19	Put	Bond Future	8,212.4000	8.2124	8,073.3300	8.0733	(1.693)	0	0	0
2014/05/05	R207	08/05/2014	6.21	Put	Bond Future	8,115.1000	8.1151	7,976.0300	7.9760	(1.714)	0	0	0
2014/05/05	R207	08/05/2014			Bond Future	7.9622	99.1457	7.9307	99.2848	(0.396)	0.0000	0.0000	528
2014/05/05	R207	08/05/2014	6.20	Put	Bond Future	8,163.7400	8.1637	8,024.6700	8.0247	(1.704)	0	0	0
2014/05/05	R207	08/05/2014	6.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R207	08/05/2014	6.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R207	08/05/2014	6.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R207	07/08/2014	7.69	Call	Bond Future	722.5500	0.7225	748.3000	0.7483	3.564	0	0	0
2014/05/05	R207	07/08/2014	7.70	Put	Bond Future	2,392.6900	2.3927	2,280.1100	2.2801	(4.705)	0	0	0
2014/05/05	R207	07/08/2014			Bond Future	8.0879	96.9216	8.0550	97.0604	(0.406)	0.0000	0.0000	34,069
2014/05/05	R207	07/08/2014	7.70	Call	Bond Future	736.3500	0.7364	762.6000	0.7626	3.565	0	0	0
2014/05/05	R207	07/08/2014	7.71	Call	Bond Future	750.3300	0.7503	777.1000	0.7771	3.568	0	0	0
2014/05/05	R207	07/08/2014	7.69	Put	Bond Future	2,422.0500	2.4221	2,308.9700	2.3090	(4.669)	0	0	0
2014/05/05	R207	07/08/2014	7.71	Put	Bond Future	2,363.5300	2.3635	2,251.4700	2.2515	(4.741)	0	0	0
2014/05/05	R207	06/11/2014	7.36	Put	Bond Future	4,122.6900	4.1227	4,004.3000	4.0043	(2.872)	0	0	0
2014/05/05	R207	06/11/2014			Bond Future	8.1965	98.3992	8.1617	98.5404	(0.425)	0.0000	0.0000	0
2014/05/05	R207	06/11/2014	7.35	Put	Bond Future	4,154.7700	4.1548	4,036.0600	4.0361	(2.857)	0	0	0
2014/05/05	R207	06/11/2014	7.36	Call	Bond Future	658.9100	0.6589	681.7800	0.6818	3.471	0	0	0
2014/05/05	R207	06/11/2014	7.34	Call	Bond Future	638.5500	0.6385	660.7800	0.6608	3.481	0	0	0
2014/05/05	R207	06/11/2014	7.35	Call	Bond Future	648.6700	0.6487	671.2200	0.6712	3.476	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/05	R207	06/11/2014	7.34	Put	Bond Future	4,186.9900	4.1870	4,067.9600	4.0680	(2.843)	0	0	0
2014/05/05	R207	05/02/2015	8.49	Put	Bond Future	2,007.9000	2.0079	1,932.5700	1.9326	(3.752)	0	0	0
2014/05/05	R207	05/02/2015			Bond Future	8.3045	96.3172	8.2672	96.4616	(0.448)	0.0000	0.0000	0
2014/05/05	R207	05/02/2015	8.51	Put	Bond Future	1,974.1400	1.9741	1,899.5800	1.8996	(3.777)	0	0	0
2014/05/05	R207	05/02/2015	8.50	Call	Bond Future	2,745.1500	2.7451	2,814.6600	2.8147	2.532	0	0	0
2014/05/05	R207	05/02/2015	8.51	Call	Bond Future	2,766.8700	2.7669	2,836.7600	2.8368	2.526	0	0	0
2014/05/05	R207	05/02/2015	8.49	Call	Bond Future	2,723.8500	2.7238	2,792.9700	2.7930	2.538	0	0	0
2014/05/05	R207	05/02/2015	8.50	Put	Bond Future	1,990.8000	1.9908	1,915.8600	1.9159	(3.764)	0	0	0
2014/05/05	R208	08/05/2014	6.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R208	08/05/2014			Bond Future	8.1162	93.6835	8.0799	93.8640	(0.447)	0.0000	0.0000	543
2014/05/05	R208	08/05/2014	6.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R208	08/05/2014	6.31	Put	Bond Future	9,526.1800	9.5262	9,345.6600	9.3457	(1.895)	0	0	0
2014/05/05	R208	08/05/2014	6.30	Put	Bond Future	9,582.1700	9.5822	9,401.6500	9.4016	(1.884)	0	0	0
2014/05/05	R208	08/05/2014	6.29	Put	Bond Future	9,638.1800	9.6382	9,457.6600	9.4577	(1.873)	0	0	0
2014/05/05	R208	08/05/2014	6.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R208	07/08/2014	8.28	Call	Bond Future	1,768.0400	1.7680	1,840.7700	1.8408	4.114	0	0	0
2014/05/05	R208	07/08/2014			Bond Future	8.2268	95.0222	8.1891	95.2032	(0.458)	0.0000	0.0000	11,985
2014/05/05	R208	07/08/2014	7.80	Call	Bond Future	799.2300	0.7992	834.5400	0.8345	4.418	0	0	0
2014/05/05	R208	07/08/2014	7.79	Put	Bond Future	2,911.4800	2.9115	2,765.1500	2.7651	(5.026)	0	0	0
2014/05/05	R208	07/08/2014	7.81	Put	Bond Future	2,842.9200	2.8429	2,697.9000	2.6979	(5.101)	0	0	0
2014/05/05	R208	07/08/2014	7.80	Put	Bond Future	2,877.0800	2.8771	2,731.4000	2.7314	(5.063)	0	0	0
2014/05/05	R208	07/08/2014	8.28	Put	Bond Future	1,512.8100	1.5128	1,404.5500	1.4046	(7.156)	0	0	630
2014/05/05	R208	07/08/2014	7.81	Call	Bond Future	814.4000	0.8144	850.3700	0.8504	4.417	0	0	0
2014/05/05	R208	07/08/2014	7.79	Call	Bond Future	784.2600	0.7843	818.9200	0.8189	4.419	0	0	0
2014/05/05	R208	06/11/2014	7.46	Call	Bond Future	699.8900	0.6999	730.2100	0.7302	4.332	0	0	0
2014/05/05	R208	06/11/2014			Bond Future	8.3283	93.0717	8.2887	93.2557	(0.475)	0.0000	0.0000	0
2014/05/05	R208	06/11/2014	7.44	Call	Bond Future	679.0800	0.6791	708.5700	0.7086	4.343	0	0	0
2014/05/05	R208	06/11/2014	7.45	Call	Bond Future	689.4200	0.6894	719.3300	0.7193	4.338	0	0	0
2014/05/05	R208	06/11/2014	8.50	Put	Bond Future	1,817.6600	1.8177	1,722.2700	1.7223	(5.248)	0	0	1,520
2014/05/05	R208	06/11/2014	7.44	Put	Bond Future	4,918.4800	4.9185	4,763.9400	4.7639	(3.142)	0	0	0
2014/05/05	R208	06/11/2014	7.46	Put	Bond Future	4,841.2500	4.8413	4,687.5400	4.6875	(3.175)	0	0	0
2014/05/05	R208	06/11/2014	8.50	Call	Bond Future	2,610.7000	2.6107	2,699.3400	2.6993	3.395	0	0	0
2014/05/05	R208	06/11/2014	7.45	Put	Bond Future	4,879.7900	4.8798	4,725.6700	4.7257	(3.158)	0	0	0
2014/05/05	R208	05/02/2015	8.51	Call	Bond Future	2,896.3700	2.8964	2,983.5900	2.9836	3.011	0	0	0
2014/05/05	R208	05/02/2015			Bond Future	8.4268	94.5469	8.3849	94.7348	(0.497)	0.0000	0.0000	0
2014/05/05	R208	05/02/2015	8.49	Call	Bond Future	2,848.9800	2.8490	2,935.2200	2.9352	3.027	0	0	0
2014/05/05	R208	05/02/2015	8.51	Put	Bond Future	2,524.0200	2.5240	2,423.3400	2.4233	(3.989)	0	0	0
2014/05/05	R208	05/02/2015	8.50	Put	Bond Future	2,544.7400	2.5447	2,443.5700	2.4436	(3.976)	0	0	0
2014/05/05	R208	05/02/2015	8.49	Put	Bond Future	2,565.9200	2.5659	2,464.2600	2.4643	(3.962)	0	0	0
2014/05/05	R208	05/02/2015	8.50	Call	Bond Future	2,872.4600	2.8725	2,959.1900	2.9592	3.019	0	0	0
2014/05/05	R209	08/05/2014	9.63	Call	Bond Future	4,443.3100	4.4433	4,675.1500	4.6751	5.218	0	0	0
2014/05/05	R209	08/05/2014			Bond Future	9.0094	74.5466	8.9785	74.7795	(0.343)	0.0000	0.0000	1,504
2014/05/05	R209	08/05/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R209	08/05/2014	9.00	Put	Bond Future	664.0100	0.6640	368.3900	0.3684	(44.520)	0	0	0
2014/05/05	R209	08/05/2014	9.50	Call	Bond Future	3,553.5700	3.5536	3,780.1400	3.7801	6.376	0	0	0
2014/05/05	R209	08/05/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/05/05	R209	08/05/2014	8.50	Put	Bond Future	3,990.7000		3.9907	3,754.8600	3.7549	(5.910)	0	0	0
2014/05/05	R209	08/05/2014	9.75	Put	Bond Future	0.1600		0.0002	0.0000	0.0000	(100.000)	0	0	7,262
2014/05/05	R209	08/05/2014	9.85	Put	Bond Future	0.0300		0.0000	0.0000	0.0000	(100.000)	0	0	10,000
2014/05/05	R209	08/05/2014	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R209	08/05/2014	7.85	Put	Bond Future	9,574.8200		9.5748	9,341.9100	9.3419	(2.433)	0	0	0
2014/05/05	R209	08/05/2014	9.50	Put	Bond Future	6.4400		0.0064	0.1000	0.0001	(98.447)	0	0	640
2014/05/05	R209	08/05/2014	7.84	Put	Bond Future	9,665.4800		9.6655	9,432.5700	9.4326	(2.410)	0	0	0
2014/05/05	R209	08/05/2014	9.63	Put	Bond Future	1.0700		0.0011	0.0000	0.0000	(100.000)	0	0	883
2014/05/05	R209	08/05/2014	9.85	Call	Bond Future	5,916.4300		5.9164	6,149.3100	6.1493	3.936	0	0	0
2014/05/05	R209	08/05/2014	7.86	Put	Bond Future	9,484.3000		9.4843	9,251.3900	9.2514	(2.456)	0	0	0
2014/05/05	R209	08/05/2014	8.50	Call	Bond Future	3.0500		0.0031	0.1200	0.0001	(96.066)	0	0	640
2014/05/05	R209	08/05/2014	9.00	Call	Bond Future	593.0900		0.5931	530.3800	0.5304	(10.573)	0	0	640
2014/05/05	R209	08/05/2014	9.75	Call	Bond Future	5,252.7200		5.2527	5,485.4700	5.4855	4.431	0	0	0
2014/05/05	R209	07/08/2014	9.04	Put	Bond Future	2,905.9800		2.9060	2,747.1500	2.7471	(5.466)	0	0	0
2014/05/05	R209	07/08/2014			Bond Future	9.0881		75.6119	9.0565	75.8464	(0.348)	0.0000	0.0000	24,168
2014/05/05	R209	07/08/2014	9.06	Put	Bond Future	2,827.8800		2.8279	2,671.1000	2.6711	(5.544)	0	0	0
2014/05/05	R209	07/08/2014	9.05	Put	Bond Future	2,866.7400		2.8667	2,708.9300	2.7089	(5.505)	0	0	0
2014/05/05	R209	07/08/2014	9.05	Call	Bond Future	2,583.9100		2.5839	2,660.6700	2.6607	2.971	0	0	0
2014/05/05	R209	07/08/2014	9.06	Call	Bond Future	2,619.5100		2.6195	2,697.3000	2.6973	2.970	0	0	0
2014/05/05	R209	07/08/2014	9.04	Call	Bond Future	2,548.5700		2.5486	2,624.3100	2.6243	2.972	0	0	0
2014/05/05	R209	06/11/2014	8.95	Call	Bond Future	3,050.7200		3.0507	3,131.5200	3.1315	2.649	0	0	2,050
2014/05/05	R209	06/11/2014			Bond Future	9.1603		73.6173	9.1278	73.8557	(0.355)	0.0000	0.0000	0
2014/05/05	R209	06/11/2014	9.05	Put	Bond Future	4,194.3700		4.1944	4,044.1200	4.0441	(3.582)	0	0	0
2014/05/05	R209	06/11/2014	9.58	Put	Bond Future	2,447.7300		2.4477	2,336.7100	2.3367	(4.536)	0	0	907
2014/05/05	R209	06/11/2014	10.00	Call	Bond Future	7,295.1000		7.2951	7,450.9700	7.4510	2.137	0	0	0
2014/05/05	R209	06/11/2014	8.99	Put	Bond Future	4,442.2000		4.4422	4,287.5400	4.2875	(3.482)	0	0	0
2014/05/05	R209	06/11/2014	9.01	Put	Bond Future	4,358.3300		4.3583	4,205.1300	4.2051	(3.515)	0	0	0
2014/05/05	R209	06/11/2014	10.05	Call	Bond Future	7,529.2400		7.5292	7,688.2200	7.6882	2.112	0	0	0
2014/05/05	R209	06/11/2014	8.95	Put	Bond Future	4,613.5500		4.6136	4,455.9700	4.4560	(3.416)	0	0	0
2014/05/05	R209	06/11/2014	9.95	Call	Bond Future	7,062.8900		7.0629	7,215.5800	7.2156	2.162	0	0	0
2014/05/05	R209	06/11/2014	9.00	Put	Bond Future	4,400.2300		4.4002	4,246.2900	4.2463	(3.498)	0	0	0
2014/05/05	R209	06/11/2014	10.05	Put	Bond Future	1,453.1500		1.4531	1,373.7500	1.3738	(5.464)	0	0	2,050
2014/05/05	R209	06/11/2014	8.99	Call	Bond Future	3,180.5700		3.1806	3,264.2900	3.2643	2.632	0	0	0
2014/05/05	R209	06/11/2014	9.05	Call	Bond Future	3,381.0200		3.3810	3,469.1500	3.4692	2.607	0	0	2,050
2014/05/05	R209	06/11/2014	9.58	Call	Bond Future	5,417.6400		5.4176	5,545.0000	5.5450	2.351	0	0	0
2014/05/05	R209	06/11/2014	10.00	Put	Bond Future	1,538.9700		1.5390	1,456.4600	1.4565	(5.361)	0	0	1,640
2014/05/05	R209	06/11/2014	9.00	Call	Bond Future	3,213.6000		3.2136	3,298.0400	3.2980	2.628	0	0	1,640
2014/05/05	R209	06/11/2014	9.01	Call	Bond Future	3,246.5900		3.2466	3,331.7700	3.3318	2.624	0	0	0
2014/05/05	R209	06/11/2014	9.95	Put	Bond Future	1,629.1600		1.6292	1,543.4700	1.5435	(5.260)	0	0	2,050
2014/05/05	R209	05/02/2015			Bond Future	9.2292		74.7844	9.1957	75.0273	(0.364)	0.0000	0.0000	0
2014/05/05	R209	05/02/2015	9.25	Call	Bond Future	4,690.7300		4.6907	4,797.1000	4.7971	2.268	0	0	0
2014/05/05	R209	05/02/2015	9.26	Call	Bond Future	4,726.4700		4.7265	4,833.4500	4.8335	2.263	0	0	0
2014/05/05	R209	05/02/2015	9.24	Call	Bond Future	4,655.1200		4.6551	4,760.8700	4.7609	2.272	0	0	0
2014/05/05	R209	05/02/2015	9.25	Put	Bond Future	4,540.9900		4.5410	4,404.4300	4.4044	(3.007)	0	0	0
2014/05/05	R209	05/02/2015	9.24	Put	Bond Future	4,577.3800		4.5774	4,440.2000	4.4402	(2.997)	0	0	0
2014/05/05	R209	05/02/2015	9.26	Put	Bond Future	4,504.8400		4.5048	4,368.8900	4.3689	(3.018)	0	0	0
2014/05/05	R210	08/05/2014			Bond Future	166.4807		166.4807	166.5240	166.5240	0.026	0.0000	0.0000	101

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
2014/05/05	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R210	08/05/2014	160.01	Call	Bond Future	6,470.6800	6.4707	6,514.0100	6.5140	0.670	0	0	0
2014/05/05	R210	08/05/2014	159.99	Call	Bond Future	6,490.6800	6.4907	6,534.0100	6.5340	0.668	0	0	0
2014/05/05	R210	08/05/2014	160.00	Call	Bond Future	6,480.6800	6.4807	6,524.0100	6.5240	0.669	0	0	0
2014/05/05	R210	07/08/2014			Bond Future	168.8804	168.8804	168.9205	168.9205	0.024	0.0000	0.0000	618
2014/05/05	R210	07/08/2014	159.00	Call	Bond Future	9,880.4300	9.8804	9,920.4600	9.9205	0.405	0	0	0
2014/05/05	R210	07/08/2014	159.01	Call	Bond Future	9,870.4300	9.8704	9,910.4600	9.9105	0.406	0	0	0
2014/05/05	R210	07/08/2014	158.99	Call	Bond Future	9,890.4300	9.8904	9,930.4600	9.9305	0.405	0	0	0
2014/05/05	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R210	06/11/2014			Bond Future	169.4342	169.4342	169.4755	169.4755	0.024	0.0000	0.0000	0
2014/05/05	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R210	06/11/2014	169.00	Call	Bond Future	434.2000	0.4342	475.5000	0.4755	9.512	0	0	0
2014/05/05	R210	06/11/2014	169.01	Call	Bond Future	424.2000	0.4242	465.5000	0.4655	9.736	0	0	0
2014/05/05	R210	06/11/2014	168.99	Call	Bond Future	444.2000	0.4442	485.5000	0.4855	9.298	0	0	0
2014/05/05	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R211	08/05/2014	130.00	Put	Bond Future	2,048.7800	2.0488	2,018.3100	2.0183	(1.487)	0	0	0
2014/05/05	R211	08/05/2014			Bond Future	127.9512	127.9512	127.9817	127.9817	0.024	0.0000	0.0000	0
2014/05/05	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R211	08/05/2014	129.99	Put	Bond Future	2,038.7800	2.0388	2,008.3100	2.0083	(1.495)	0	0	0
2014/05/05	R211	08/05/2014	130.01	Put	Bond Future	2,058.7800	2.0588	2,028.3100	2.0283	(1.480)	0	0	0
2014/05/05	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R211	07/08/2014			Bond Future	128.2271	128.2271	128.2551	128.2551	0.022	0.0000	0.0000	780
2014/05/05	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R211	07/08/2014	128.00	Call	Bond Future	227.1100	0.2271	255.1400	0.2551	12.342	0	0	0
2014/05/05	R211	07/08/2014	128.01	Call	Bond Future	217.1100	0.2171	245.1400	0.2451	12.911	0	0	0
2014/05/05	R211	07/08/2014	127.99	Call	Bond Future	237.1100	0.2371	265.1400	0.2651	11.822	0	0	0
2014/05/05	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R211	06/11/2014	130.00	Call	Bond Future	196.6800	0.1967	225.5300	0.2255	14.668	0	0	0
2014/05/05	R211	06/11/2014	130.01	Call	Bond Future	186.6800	0.1867	215.5300	0.2155	15.454	0	0	0
2014/05/05	R211	06/11/2014			Bond Future	130.1967	130.1967	130.2255	130.2255	0.022	0.0000	0.0000	0
2014/05/05	R211	06/11/2014	129.99	Call	Bond Future	206.6800	0.2067	235.5300	0.2355	13.959	0	0	0
2014/05/05	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R212	08/05/2014			Bond Future	133.3271	133.3271	133.3609	133.3609	0.025	0.0000	0.0000	173
2014/05/05	R212	08/05/2014	132.00	Call	Bond Future	1,327.0800	1.3271	1,360.9400	1.3609	2.551	0	0	0
2014/05/05	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R212	08/05/2014	132.00	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
2014/05/05	R212	08/05/2014	132.01	Call	Bond Future	1,317.0800	1.3171	1,350.9400	1.3509	2.571	0	0	0
2014/05/05	R212	08/05/2014	131.99	Call	Bond Future	1,337.0800	1.3371	1,370.9400	1.3709	2.532	0	0	0
2014/05/05	R212	07/08/2014	128.99	Call	Bond Future	4,537.3700	4.5374	4,568.7100	4.5687	0.691	0	0	0
2014/05/05	R212	07/08/2014			Bond Future	133.5274	133.5274	133.5587	133.5587	0.023	0.0000	0.0000	21,797
2014/05/05	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R212	07/08/2014	129.00	Call	Bond Future	4,527.3700	4.5274	4,558.7100	4.5587	0.692	0	0	0
2014/05/05	R212	07/08/2014	129.01	Call	Bond Future	4,517.3700	4.5174	4,548.7100	4.5487	0.694	0	0	0
2014/05/05	R212	06/11/2014			Bond Future	135.5784	135.5784	135.6105	135.6105	0.024	0.0000	0.0000	0
2014/05/05	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R212	06/11/2014	135.00	Call	Bond Future	578.3800	0.5784	610.5400	0.6105	5.560	0	0	0
2014/05/05	R212	06/11/2014	135.01	Call	Bond Future	568.3800	0.5684	600.5400	0.6005	5.658	0	0	0
2014/05/05	R212	06/11/2014	134.99	Call	Bond Future	588.3800	0.5884	620.5400	0.6205	5.466	0	0	0
2014/05/05	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R213	08/05/2014	7.65	Put	Bond Future	10,429.5500	10.4295	10,156.2700	10.1563	(2.620)	0	0	0
2014/05/05	R213	08/05/2014			Bond Future	8.9148	84.8729	8.8788	85.1462	(0.404)	0.0000	0.0000	3,591
2014/05/05	R213	08/05/2014	7.64	Put	Bond Future	10,519.2500	10.5192	10,245.9700	10.2460	(2.598)	0	0	0
2014/05/05	R213	08/05/2014	7.66	Put	Bond Future	10,339.9700	10.3400	10,066.6900	10.0667	(2.643)	0	0	0
2014/05/05	R213	08/05/2014	7.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R213	08/05/2014	7.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R213	08/05/2014	7.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R213	07/08/2014	8.86	Call	Bond Future	2,218.2600	2.2183	2,303.4300	2.3034	3.839	0	0	0
2014/05/05	R213	07/08/2014			Bond Future	8.9999	86.0857	8.9630	86.3610	(0.410)	0.0000	0.0000	24,667
2014/05/05	R213	07/08/2014	8.84	Call	Bond Future	2,153.2300	2.1532	2,236.0800	2.2361	3.848	0	0	0
2014/05/05	R213	07/08/2014	8.85	Call	Bond Future	2,185.6000	2.1856	2,269.6100	2.2696	3.844	0	0	0
2014/05/05	R213	07/08/2014	8.84	Put	Bond Future	3,356.9500	3.3569	3,164.5400	3.1645	(5.732)	0	0	0
2014/05/05	R213	07/08/2014	8.86	Put	Bond Future	3,270.0500	3.2700	3,079.9600	3.0800	(5.813)	0	0	0
2014/05/05	R213	07/08/2014	8.85	Put	Bond Future	3,313.3100	3.3133	3,122.0600	3.1221	(5.772)	0	0	0
2014/05/05	R213	06/11/2014	8.84	Call	Bond Future	2,966.3400	2.9663	3,063.2000	3.0632	3.265	0	0	0
2014/05/05	R213	06/11/2014	8.85	Put	Bond Future	4,707.4700	4.7075	4,525.4300	4.5254	(3.867)	0	0	0
2014/05/05	R213	06/11/2014			Bond Future	9.0796	83.8561	9.0415	84.1358	(0.419)	0.0000	0.0000	0
2014/05/05	R213	06/11/2014	8.85	Call	Bond Future	2,998.1700	2.9982	3,095.8800	3.0959	3.259	0	0	0
2014/05/05	R213	06/11/2014	8.86	Call	Bond Future	3,030.1900	3.0302	3,128.7500	3.1288	3.253	0	0	0
2014/05/05	R213	06/11/2014	8.84	Put	Bond Future	4,751.2500	4.7513	4,568.3600	4.5684	(3.849)	0	0	0
2014/05/05	R213	06/11/2014	8.86	Put	Bond Future	4,663.9700	4.6640	4,482.7800	4.4828	(3.885)	0	0	0
2014/05/05	R213	05/02/2015	9.26	Put	Bond Future	4,324.4200	4.3244	4,173.0700	4.1731	(3.500)	0	0	0
2014/05/05	R213	05/02/2015			Bond Future	9.1572	85.1851	9.1179	85.4702	(0.430)	0.0000	0.0000	0
2014/05/05	R213	05/02/2015	9.25	Put	Bond Future	4,358.6000	4.3586	4,206.5500	4.2065	(3.489)	0	0	0
2014/05/05	R213	05/02/2015	9.24	Put	Bond Future	4,393.2900	4.3933	4,240.5400	4.2405	(3.477)	0	0	0
2014/05/05	R213	05/02/2015	9.25	Call	Bond Future	5,024.8500	5.0249	5,157.8400	5.1578	2.647	0	0	0
2014/05/05	R213	05/02/2015	9.26	Call	Bond Future	5,062.0200	5.0620	5,195.7100	5.1957	2.641	0	0	0
2014/05/05	R213	05/02/2015	9.24	Call	Bond Future	4,988.1000	4.9881	5,120.3900	5.1204	2.652	0	0	0
2014/05/05	R214	08/05/2014			Bond Future	9.0843	75.4722	9.0534	75.7147	(0.340)	0.0000	0.0000	0
2014/05/05	R214	08/05/2014	9.00	Call	Bond Future	369.7300	0.3697	278.8100	0.2788	(24.591)	0	0	0

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2014/05/05	R214	08/05/2014	8.99	Put	Bond Future	1,087.7200	1.0877	753.3200	0.7533	(30.743)	0	0	0
2014/05/05	R214	08/05/2014	9.01	Put	Bond Future	982.8700	0.9829	651.0300	0.6510	(33.762)	0	0	0
2014/05/05	R214	08/05/2014	9.00	Put	Bond Future	1,034.5600	1.0346	701.1300	0.7011	(32.229)	0	0	0
2014/05/05	R214	08/05/2014	9.01	Call	Bond Future	397.3900	0.3974	308.0600	0.3081	(22.479)	0	0	0
2014/05/05	R214	08/05/2014	8.99	Call	Bond Future	343.4100	0.3434	251.5200	0.2515	(26.758)	0	0	0
2014/05/05	R214	07/08/2014	9.54	Put	Bond Future	1,625.3700	1.6254	1,506.9900	1.5070	(7.283)	0	0	0
2014/05/05	R214	07/08/2014			Bond Future	9.1614	76.5506	9.1298	76.7949	(0.345)	0.0000	0.0000	5,228
2014/05/05	R214	07/08/2014	9.56	Put	Bond Future	1,575.7300	1.5757	1,459.5100	1.4595	(7.376)	0	0	0
2014/05/05	R214	07/08/2014	9.55	Put	Bond Future	1,600.3900	1.6004	1,483.0900	1.4831	(7.329)	0	0	0
2014/05/05	R214	07/08/2014	9.56	Call	Bond Future	4,545.6400	4.5456	4,673.6900	4.6737	2.817	0	0	0
2014/05/05	R214	07/08/2014	9.54	Call	Bond Future	4,451.1100	4.4511	4,577.0000	4.5770	2.828	0	0	0
2014/05/05	R214	07/08/2014	9.55	Call	Bond Future	4,498.2800	4.4983	4,625.2500	4.6252	2.823	0	0	0
2014/05/05	R214	06/11/2014	9.64	Call	Bond Future	5,649.4400	5.6494	5,780.0800	5.7801	2.312	0	0	0
2014/05/05	R214	06/11/2014			Bond Future	9.2333	74.4287	9.2008	74.6769	(0.352)	0.0000	0.0000	0
2014/05/05	R214	06/11/2014	9.65	Call	Bond Future	5,693.0500	5.6930	5,824.4300	5.8244	2.308	0	0	0
2014/05/05	R214	06/11/2014	9.66	Call	Bond Future	5,736.5900	5.7366	5,868.7000	5.8687	2.303	0	0	0
2014/05/05	R214	06/11/2014	9.64	Put	Bond Future	2,660.7500	2.6607	2,543.1600	2.5432	(4.419)	0	0	0
2014/05/05	R214	06/11/2014	9.66	Put	Bond Future	2,606.2300	2.6062	2,490.1100	2.4901	(4.455)	0	0	0
2014/05/05	R214	06/11/2014	9.65	Put	Bond Future	2,633.4700	2.6335	2,516.6200	2.5166	(4.437)	0	0	0
2014/05/05	R214	05/02/2015	9.50	Call	Bond Future	5,711.7300	5.7117	5,832.7800	5.8328	2.119	0	0	0
2014/05/05	R214	05/02/2015			Bond Future	9.3033	75.6084	9.2697	75.8613	(0.361)	0.0000	0.0000	0
2014/05/05	R214	05/02/2015	9.51	Call	Bond Future	5,750.8800	5.7509	5,872.5400	5.8725	2.116	0	0	0
2014/05/05	R214	05/02/2015	9.50	Put	Bond Future	4,258.8200	4.2588	4,126.9600	4.1270	(3.096)	0	0	0
2014/05/05	R214	05/02/2015	9.49	Call	Bond Future	5,672.6800	5.6727	5,793.1300	5.7931	2.123	0	0	0
2014/05/05	R214	05/02/2015	9.49	Put	Bond Future	4,292.4400	4.2924	4,159.9800	4.1600	(3.086)	0	0	0
2014/05/05	R214	05/02/2015	9.51	Put	Bond Future	4,225.4200	4.2254	4,094.1700	4.0942	(3.106)	0	0	0
2014/05/05	R248	08/05/2014	9.04	Put	Bond Future	1,207.8300	1.2078	847.3400	0.8473	(29.846)	0	0	0
2014/05/05	R248	08/05/2014			Bond Future	9.1595	97.4821	9.1235	97.8426	(0.392)	0.0000	0.0000	2,660
2014/05/05	R248	08/05/2014	9.06	Put	Bond Future	1,003.7600	1.0038	643.2700	0.6433	(35.914)	0	0	0
2014/05/05	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R248	08/05/2014	9.05	Put	Bond Future	1,105.7000	1.1057	745.2100	0.7452	(32.603)	0	0	0
2014/05/05	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R248	07/08/2014			Bond Future	9.2392	98.8751	9.2024	99.2385	(0.398)	0.0000	0.0000	14,129
2014/05/05	R248	07/08/2014	9.65	Call	Bond Future	3,893.0300	3.8930	4,256.4200	4.2564	9.334	0	0	0
2014/05/05	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R248	07/08/2014	9.66	Call	Bond Future	3,984.2100	3.9842	4,347.6000	4.3476	9.121	0	0	0
2014/05/05	R248	07/08/2014	9.64	Call	Bond Future	3,801.6900	3.8017	4,165.0800	4.1651	9.559	0	0	0
2014/05/05	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R248	06/11/2014			Bond Future	9.3138	95.9551	9.2759	96.3243	(0.407)	0.0000	0.0000	0
2014/05/05	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R248	06/11/2014	9.72	Call	Bond Future	3,795.8800	3.7959	4,165.1200	4.1651	9.727	0	0	0
2014/05/05	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R248	06/11/2014	9.73	Call	Bond Future	3,885.8500	3.8858	4,255.0900	4.2551	9.502	0	0	0
2014/05/05	R248	06/11/2014	9.74	Call	Bond Future	3,975.6600	3.9757	4,344.9000	4.3449	9.288	0	0	0

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2014/05/05	R248	05/02/2015			Bond Future	9.3866	97.4759	9.3474	97.8520	(0.418)	0.0000	0.0000	0
2014/05/05	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R248	05/02/2015	9.50	Call	Bond Future	1,072.4600	1.0725	1,448.5900	1.4486	35.072	0	0	0
2014/05/05	R248	05/02/2015	9.51	Call	Bond Future	1,165.9800	1.1660	1,542.1100	1.5421	32.259	0	0	0
2014/05/05	R248	05/02/2015	9.49	Call	Bond Future	978.7600	0.9788	1,354.8900	1.3549	38.429	0	0	0
2014/05/05	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/05	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **525040**