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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/05/2014 TO 12/05/2014

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
2014/05/12	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	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
2014/05/12	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	2025	08/05/2014			Bond Future	114.9702	114.9702	114.9702	114.9702	0.000	0.0000	0.0000	0
2014/05/12	2025	07/08/2014	109.01	Call	Bond Future	6,902.4800	6.9025	6,929.6900	6.9297	0.394	0	0	0
2014/05/12	2025	07/08/2014			Bond Future	115.9125	115.9125	115.9397	115.9397	0.023	0.0000	0.0000	0
2014/05/12	2025	07/08/2014	108.99	Call	Bond Future	6,922.4800	6.9225	6,949.6900	6.9497	0.393	0	0	0
2014/05/12	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2025	07/08/2014	109.00	Call	Bond Future	6,912.4800	6.9125	6,939.6900	6.9397	0.394	0	0	0
2014/05/12	2025	06/11/2014	117.01	Call	Bond Future	682.2900	0.6823	710.1700	0.7102	4.086	0	0	0
2014/05/12	2025	06/11/2014			Bond Future	117.6923	117.6923	117.7202	117.7202	0.024	0.0000	0.0000	0
2014/05/12	2025	06/11/2014	116.99	Call	Bond Future	702.2900	0.7023	730.1700	0.7302	3.970	0	0	0
2014/05/12	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2025	06/11/2014	117.00	Call	Bond Future	692.2900	0.6923	720.1700	0.7202	4.027	0	0	0
2014/05/12	2030	08/05/2014			Bond Future	8.6750	96.5003	8.6750	96.5003	0.000	0.0000	0.0000	0
2014/05/12	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2030	07/08/2014			Bond Future	8.7044	94.3295	8.7604	93.8799	0.643	0.0000	0.0000	4,308
2014/05/12	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2030	07/08/2014	8.99	Call	Bond Future	2,260.2600	2.2603	1,810.7100	1.8107	(19.889)	0	0	0
2014/05/12	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2030	07/08/2014	9.00	Call	Bond Future	2,337.9800	2.3380	1,888.4300	1.8884	(19.228)	0	0	0
2014/05/12	2030	07/08/2014	9.01	Call	Bond Future	2,415.6100	2.4156	1,966.0600	1.9661	(18.610)	0	0	0
2014/05/12	2030	06/11/2014	9.01	Call	Bond Future	1,828.5900	1.8286	1,372.3500	1.3724	(24.950)	0	0	0
2014/05/12	2030	06/11/2014	8.99	Call	Bond Future	1,674.2600	1.6743	1,218.0200	1.2180	(27.250)	0	0	0
2014/05/12	2030	06/11/2014			Bond Future	8.7761	95.7675	8.8338	95.3113	0.658	0.0000	0.0000	0
2014/05/12	2030	06/11/2014	9.00	Call	Bond Future	1,751.4700	1.7515	1,295.2300	1.2952	(26.049)	0	0	0
2014/05/12	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2030	05/02/2015			Bond Future	8.8448	93.2791	8.9050	92.8113	0.680	0.0000	0.0000	0
2014/05/12	2030	05/02/2015	9.25	Call	Bond Future	3,086.5600	3.0866	2,618.7500	2.6188	(15.156)	0	0	0
2014/05/12	2030	05/02/2015	9.24	Call	Bond Future	3,012.1600	3.0122	2,544.3500	2.5444	(15.531)	0	0	0
2014/05/12	2030	05/02/2015	9.26	Call	Bond Future	3,160.8700	3.1609	2,693.0600	2.6931	(14.800)	0	0	0
2014/05/12	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/05/12	2037	08/05/2014			Bond Future	8.8600	98.8760	8.8600	98.8760	0.000	0.0000	0.0000	0
2014/05/12	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2037	07/08/2014			Bond Future	8.8891	96.5143	8.9348	96.0883	0.513	0.0000	0.0000	10,102
2014/05/12	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2037	07/08/2014	9.06	Call	Bond Future	1,579.5700	1.5796	1,153.5700	1.1536	(26.969)	0	0	0
2014/05/12	2037	07/08/2014	9.04	Call	Bond Future	1,396.8300	1.3968	970.8300	0.9708	(30.498)	0	0	0
2014/05/12	2037	07/08/2014	9.05	Call	Bond Future	1,488.2700	1.4883	1,062.2700	1.0623	(28.624)	0	0	0
2014/05/12	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2037	06/11/2014	9.69	Call	Bond Future	6,412.1400	6.4121	5,979.8400	5.9798	(6.742)	0	0	0
2014/05/12	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2037	06/11/2014			Bond Future	8.9566	97.9857	9.0036	97.5534	0.524	0.0000	0.0000	0
2014/05/12	2037	06/11/2014	9.70	Call	Bond Future	6,494.7500	6.4948	6,062.4500	6.0625	(6.656)	0	0	0
2014/05/12	2037	06/11/2014	9.71	Call	Bond Future	6,577.2400	6.5772	6,144.9400	6.1449	(6.573)	0	0	0
2014/05/12	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2037	05/02/2015			Bond Future	9.0214	95.2820	9.0702	94.8384	0.541	0.0000	0.0000	0
2014/05/12	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2037	05/02/2015	9.50	Call	Bond Future	4,208.9500	4.2089	3,765.3300	3.7653	(10.540)	0	0	0
2014/05/12	2037	05/02/2015	9.51	Call	Bond Future	4,293.6900	4.2937	3,850.0700	3.8501	(10.332)	0	0	0
2014/05/12	2037	05/02/2015	9.49	Call	Bond Future	4,124.0800	4.1241	3,680.4600	3.6805	(10.757)	0	0	0
2014/05/12	2038	08/05/2014			Bond Future	117.4600	117.4600	117.4600	117.4600	0.000	0.0000	0.0000	0
2014/05/12	2038	07/08/2014			Bond Future	118.5661	118.5661	119.2593	119.2593	0.585	0.0000	0.0000	348
2014/05/12	2038	07/08/2014	106.00	Call	Bond Future	12,566.0600	12.5661	13,259.3000	13.2593	5.517	0	0	0
2014/05/12	2038	07/08/2014	106.01	Call	Bond Future	12,556.0600	12.5561	13,249.3000	13.2493	5.521	0	0	0
2014/05/12	2038	07/08/2014	105.99	Call	Bond Future	12,576.0600	12.5761	13,269.3000	13.2693	5.512	0	0	0
2014/05/12	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2038	06/11/2014	120.01	Call	Bond Future	376.6500	0.3766	1,080.7700	1.0808	186.943	0	0	0
2014/05/12	2038	06/11/2014			Bond Future	120.3867	120.3867	121.0908	121.0908	0.585	0.0000	0.0000	0
2014/05/12	2038	06/11/2014	119.99	Call	Bond Future	396.6500	0.3966	1,100.7700	1.1008	177.517	0	0	0
2014/05/12	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2038	06/11/2014	120.00	Call	Bond Future	386.6500	0.3866	1,090.7700	1.0908	182.108	0	0	0
2014/05/12	2046	08/05/2014			Bond Future	116.5075	116.5075	116.5075	116.5075	0.000	0.0000	0.0000	0
2014/05/12	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2046	07/08/2014			Bond Future	118.2108	118.2108	118.2396	118.2396	0.024	0.0000	0.0000	5,218
2014/05/12	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2046	07/08/2014	104.44	Call	Bond Future	13,770.7900	13.7708	13,799.5900	13.7996	0.209	0	0	0
2014/05/12	2046	07/08/2014	104.45	Call	Bond Future	13,760.7900	13.7608	13,789.5900	13.7896	0.209	0	0	0
2014/05/12	2046	07/08/2014	104.43	Call	Bond Future	13,780.7900	13.7808	13,809.5900	13.8096	0.209	0	0	0
2014/05/12	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/05/12	2046	06/11/2014	104.45	Call	Bond Future	14,230.1500	14.2302	14,259.5900	14.2596	0.207	0	0	0
2014/05/12	2046	06/11/2014			Bond Future	118.6801	118.6801	118.7096	118.7096	0.025	0.0000	0.0000	0
2014/05/12	2046	06/11/2014	104.43	Call	Bond Future	14,250.1500	14.2502	14,279.5900	14.2796	0.207	0	0	0
2014/05/12	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2046	06/11/2014	104.44	Call	Bond Future	14,240.1500	14.2402	14,269.5900	14.2696	0.207	0	0	0
2014/05/12	2050	08/05/2014			Bond Future	124.9175	124.9175	124.9175	124.9175	0.000	0.0000	0.0000	0
2014/05/12	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2050	07/08/2014			Bond Future	125.9571	125.9571	125.9880	125.9880	0.025	0.0000	0.0000	1,300
2014/05/12	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2050	07/08/2014	112.00	Call	Bond Future	13,957.1100	13.9571	13,987.9800	13.9880	0.221	0	0	0
2014/05/12	2050	07/08/2014	112.01	Call	Bond Future	13,947.1100	13.9471	13,977.9800	13.9780	0.221	0	0	0
2014/05/12	2050	07/08/2014	111.99	Call	Bond Future	13,967.1100	13.9671	13,997.9800	13.9980	0.221	0	0	0
2014/05/12	2050	06/11/2014			Bond Future	127.8910	127.8910	127.9227	127.9227	0.025	0.0000	0.0000	0
2014/05/12	2050	06/11/2014	126.00	Call	Bond Future	1,891.0300	1.8910	1,922.6600	1.9227	1.673	0	0	0
2014/05/12	2050	06/11/2014	126.01	Call	Bond Future	1,881.0300	1.8810	1,912.6600	1.9127	1.682	0	0	0
2014/05/12	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2050	06/11/2014	125.99	Call	Bond Future	1,901.0300	1.9010	1,932.6600	1.9327	1.664	0	0	0
2014/05/12	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	AL12	07/08/2014			Index Future	503.7520	503.7520	501.8410	501.8410	(0.379)	0.0000	0.0000	0
2014/05/12	AL12	06/11/2014			Index Future	511.4240	511.4240	509.4800	509.4800	(0.380)	0.0000	0.0000	0
2014/05/12	AL12	05/02/2015			Index Future	519.5280	519.5280	517.5280	517.5280	(0.385)	0.0000	0.0000	0
2014/05/12	AL37	07/08/2014			Index Future	425.0640	425.0640	424.5540	424.5540	(0.120)	0.0000	0.0000	0
2014/05/12	AL37	06/11/2014			Index Future	431.5380	431.5380	431.0170	431.0170	(0.121)	0.0000	0.0000	0
2014/05/12	AL7T	07/08/2014			Index Future	503.4210	503.4210	502.0900	502.0900	(0.264)	0.0000	0.0000	1
2014/05/12	AL7T	06/11/2014			Index Future	511.0890	511.0890	509.7340	509.7340	(0.265)	0.0000	0.0000	0
2014/05/12	ALBI	07/08/2014			Index Future	457.4520	457.4520	456.3390	456.3390	(0.243)	0.0000	0.0000	679

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2014/05/12	ALBI	06/11/2014			Index Future	464.4190	464.4190	463.2860	463.2860	(0.244)	0.0000	0.0000	0
2014/05/12	ALBI	05/02/2015			Index Future	471.7770	471.7770	470.6030	470.6030	(0.249)	0.0000	0.0000	0
2014/05/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/05/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/12	EL28	08/05/2014			Bond Future	120.0551	120.0551	120.0551	120.0551	0.000	0.0000	0.0000	0
2014/05/12	EL28	07/08/2014	114.00	Call	Bond Future	7,810.1400	7.8101	7,839.6400	7.8396	0.378	0	0	0
2014/05/12	EL28	07/08/2014			Bond Future	121.8101	121.8101	121.8396	121.8396	0.024	0.0000	0.0000	0
2014/05/12	EL28	07/08/2014	114.01	Call	Bond Future	7,800.1400	7.8001	7,829.6400	7.8296	0.378	0	0	0
2014/05/12	EL28	07/08/2014	113.99	Call	Bond Future	7,820.1400	7.8201	7,849.6400	7.8496	0.377	0	0	0
2014/05/12	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	EL28	06/11/2014			Bond Future	122.1988	122.1988	122.2291	122.2291	0.025	0.0000	0.0000	0
2014/05/12	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	EL28	06/11/2014	122.00	Call	Bond Future	198.7900	0.1988	229.0800	0.2291	15.237	0	0	0
2014/05/12	EL28	06/11/2014	122.01	Call	Bond Future	188.7900	0.1888	219.0800	0.2191	16.044	0	0	0
2014/05/12	EL28	06/11/2014	121.99	Call	Bond Future	208.7900	0.2088	239.0800	0.2391	14.507	0	0	0
2014/05/12	ES33	08/05/2014			Bond Future	9.4450	84.0468	9.4450	84.0468	0.000	0.0000	0.0000	0
2014/05/12	ES33	07/08/2014			Bond Future	9.4960	85.6006	9.5363	85.2964	0.425	0.0000	0.0000	6,220
2014/05/12	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	ES33	07/08/2014	10.14	Call	Bond Future	4,653.8900	4.6539	4,349.7400	4.3497	(6.535)	0	0	0
2014/05/12	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	ES33	07/08/2014	10.15	Call	Bond Future	4,722.9200	4.7229	4,418.7700	4.4188	(6.440)	0	0	0
2014/05/12	ES33	07/08/2014	10.16	Call	Bond Future	4,791.8500	4.7919	4,487.7000	4.4877	(6.347)	0	0	0
2014/05/12	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	ES33	06/11/2014			Bond Future	9.5873	83.1194	9.6289	82.8108	0.434	0.0000	0.0000	0
2014/05/12	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	ES33	06/11/2014	10.29	Call	Bond Future	4,979.0500	4.9790	4,670.4500	4.6705	(6.198)	0	0	0
2014/05/12	ES33	06/11/2014	10.30	Call	Bond Future	5,046.5000	5.0465	4,737.9000	4.7379	(6.115)	0	0	0
2014/05/12	ES33	06/11/2014	10.31	Call	Bond Future	5,113.8500	5.1138	4,805.2500	4.8052	(6.035)	0	0	0
2014/05/12	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	ES33	05/02/2015	10.00	Call	Bond Future	2,310.6700	2.3107	1,993.4200	1.9934	(13.730)	0	0	0
2014/05/12	ES33	05/02/2015			Bond Future	9.6772	84.4377	9.7206	84.1205	0.449	0.0000	0.0000	0
2014/05/12	ES33	05/02/2015	10.01	Call	Bond Future	2,380.6300	2.3806	2,063.3800	2.0634	(13.326)	0	0	0
2014/05/12	ES33	05/02/2015	9.99	Call	Bond Future	2,240.6200	2.2406	1,923.3700	1.9234	(14.159)	0	0	0
2014/05/12	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	GOVI	07/08/2014			GOVI	455.8440	455.8440	454.8160	454.8160	(0.226)	0.0000	0.0000	504
2014/05/12	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	GOVI	07/08/2014	460.01	Call	GOVI	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
2014/05/12	GOVI	07/08/2014	459.99	Put	GOVI	41,460.0000	4.1460	51,740.0000	5.1740	24.795	0	0	0
2014/05/12	GOVI	07/08/2014	460.01	Put	GOVI	41,660.0000	4.1660	51,940.0000	5.1940	24.676	0	0	0
2014/05/12	GOVI	07/08/2014	460.00	Put	GOVI	41,560.0000	4.1560	51,840.0000	5.1840	24.735	0	0	0
2014/05/12	GOVI	06/11/2014	449.01	Call	GOVI	137,770.0000	13.7770	127,300.0000	12.7300	(7.600)	0	0	0
2014/05/12	GOVI	06/11/2014			GOVI	462.7870	462.7870	461.7400	461.7400	(0.226)	0.0000	0.0000	28
2014/05/12	GOVI	06/11/2014	448.99	Call	GOVI	137,970.0000	13.7970	127,500.0000	12.7500	(7.589)	0	0	0
2014/05/12	GOVI	06/11/2014	449.00	Call	GOVI	137,870.0000	13.7870	127,400.0000	12.7400	(7.594)	0	0	0
2014/05/12	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	GOVI	05/02/2015	459.99	Call	GOVI	101,290.0000	10.1290	90,430.0000	9.0430	(10.722)	0	0	0
2014/05/12	GOVI	05/02/2015			GOVI	470.1190	470.1190	469.0330	469.0330	(0.231)	0.0000	0.0000	0
2014/05/12	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	GOVI	05/02/2015	460.00	Call	GOVI	101,190.0000	10.1190	90,330.0000	9.0330	(10.732)	0	0	0
2014/05/12	GOVI	05/02/2015	460.01	Call	GOVI	101,090.0000	10.1090	90,230.0000	9.0230	(10.743)	0	0	0
2014/05/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/05/12	ICAA	07/08/2014			Can-Do Interest Rate	140.8446	140.8446	140.8757	140.8757	0.022	0.0000	0.0000	635
2014/05/12	IGOV	07/08/2014			Index Future	212.3050	212.3050	212.2030	212.2030	(0.048)	0.0000	0.0000	1,268
2014/05/12	IGOV	06/11/2014			Index Future	215.5640	215.5640	215.4590	215.4590	(0.049)	0.0000	0.0000	86
2014/05/12	IGOV	05/02/2015			Index Future	219.0050	219.0050	218.8870	218.8870	(0.054)	0.0000	0.0000	0
2014/05/12	ILBI	07/08/2014			Index Future	577.3800	577.3800	577.6830	577.6830	0.052	0.0000	0.0000	210
2014/05/12	ILBI	06/11/2014			Index Future	586.2600	586.2600	586.5600	586.5600	0.051	0.0000	0.0000	0
2014/05/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/05/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/05/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/05/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/05/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/05/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/05/12	JBAF	21/05/2014			Jibar Tradeable Future	5.7800	94.2200	5.8000	94.2000	0.346	0.0000	0.0000	2,000
2014/05/12	JBAF	18/06/2014			Jibar Tradeable Future	5.9300	94.0700	5.9600	94.0400	0.506	0.0000	0.0000	2,000
2014/05/12	JBAF	16/07/2014			Jibar Tradeable Future	6.0000	94.0000	5.9800	94.0200	(0.333)	0.0000	0.0000	545
2014/05/12	JBAF	20/08/2014			Jibar Tradeable Future	6.1700	93.8300	6.1800	93.8200	0.162	0.0000	0.0000	0
2014/05/12	JBAF	17/09/2014			Jibar Tradeable Future	6.2500	93.7500	6.2400	93.7600	(0.160)	0.0000	0.0000	1,000
2014/05/12	JBAF	15/10/2014			Jibar Tradeable Future	6.3700	93.6300	6.3600	93.6400	(0.157)	0.0000	0.0000	0

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2014/05/12	JBAF	17/12/2014			Jibar Tradeable Future	6.5700	93.4300	6.5700	93.4300	0.000	0.0000	0.0000	0
2014/05/12	JBAF	18/03/2015			Jibar Tradeable Future	6.7900	93.2100	6.8200	93.1800	0.442	0.0000	0.0000	2,850
2014/05/12	JBAF	17/06/2015			Jibar Tradeable Future	6.9500	93.0500	6.9800	93.0200	0.432	0.0000	0.0000	5,000
2014/05/12	JBAF	16/09/2015			Jibar Tradeable Future	7.1000	92.9000	7.1300	92.8700	0.423	0.0000	0.0000	0
2014/05/12	JBAF	15/12/2015			Jibar Tradeable Future	7.2500	92.7500	7.2800	92.7200	0.414	0.0000	0.0000	0
2014/05/12	JBAF	16/03/2016			Jibar Tradeable Future	7.3900	92.6100	7.4200	92.5800	0.406	0.0000	0.0000	0
2014/05/12	R023	08/05/2014			Bond Future	8.0500	99.6743	8.0500	99.6743	0.000	0.0000	0.0000	0
2014/05/12	R023	07/08/2014	8.51	Call	Bond Future	3,501.0600	3.5011	3,275.2500	3.2752	(6.450)	0	0	0
2014/05/12	R023	07/08/2014			Bond Future	8.0566	101.5989	8.1028	101.3214	0.573	0.0000	0.0000	12,377
2014/05/12	R023	07/08/2014	8.49	Call	Bond Future	3,417.6100	3.4176	3,193.8100	3.1938	(6.548)	0	0	0
2014/05/12	R023	07/08/2014	8.50	Call	Bond Future	3,459.2200	3.4592	3,234.4100	3.2344	(6.499)	0	0	0
2014/05/12	R023	07/08/2014	8.49	Put	Bond Future	850.6800	0.8507	904.4200	0.9044	6.317	0	0	0
2014/05/12	R023	07/08/2014	8.51	Put	Bond Future	817.7500	0.8178	869.4800	0.8695	6.326	0	0	0
2014/05/12	R023	07/08/2014	8.50	Put	Bond Future	834.0800	0.8341	886.8100	0.8868	6.322	0	0	0
2014/05/12	R023	06/11/2014			Bond Future	8.1360	99.2258	8.1841	98.9442	0.591	0.0000	0.0000	0
2014/05/12	R023	06/11/2014	8.59	Put	Bond Future	1,537.6600	1.5377	1,613.2600	1.6133	4.917	0	0	0
2014/05/12	R023	06/11/2014	8.61	Put	Bond Future	1,499.3900	1.4994	1,573.3500	1.5734	4.933	0	0	0
2014/05/12	R023	06/11/2014	8.59	Call	Bond Future	4,155.4800	4.1555	3,949.4900	3.9495	(4.957)	0	0	0
2014/05/12	R023	06/11/2014	8.60	Put	Bond Future	1,518.4300	1.5184	1,593.2100	1.5932	4.925	0	0	0
2014/05/12	R023	06/11/2014	8.60	Call	Bond Future	4,192.9000	4.1929	3,986.0900	3.9861	(4.932)	0	0	0
2014/05/12	R023	06/11/2014	8.61	Call	Bond Future	4,230.4700	4.2305	4,022.8400	4.0228	(4.908)	0	0	0
2014/05/12	R023	05/02/2015			Bond Future	8.2122	100.7992	8.2632	100.5086	0.621	0.0000	0.0000	0
2014/05/12	R023	05/02/2015	8.74	Put	Bond Future	1,965.2200	1.9652	2,049.7500	2.0497	4.301	0	0	0
2014/05/12	R023	05/02/2015	8.75	Call	Bond Future	4,955.8500	4.9558	4,749.1400	4.7491	(4.171)	0	0	0
2014/05/12	R023	05/02/2015	8.76	Call	Bond Future	4,991.7200	4.9917	4,784.3200	4.7843	(4.155)	0	0	0
2014/05/12	R023	05/02/2015	8.74	Call	Bond Future	4,920.1000	4.9201	4,714.0700	4.7141	(4.188)	0	0	0
2014/05/12	R023	05/02/2015	8.76	Put	Bond Future	1,927.1400	1.9271	2,010.3000	2.0103	4.315	0	0	0
2014/05/12	R023	05/02/2015	8.75	Put	Bond Future	1,946.1000	1.9461	2,029.9500	2.0300	4.309	0	0	0
2014/05/12	R157	08/05/2014			Bond Future	6.5700	110.8910	6.5700	110.8910	0.000	0.0000	0.0000	0
2014/05/12	R157	07/08/2014	6.76	Put	Bond Future	229.6200	0.2296	254.6900	0.2547	10.918	0	0	0
2014/05/12	R157	07/08/2014			Bond Future	6.7090	112.5258	6.7647	112.4650	0.830	0.0000	0.0000	8,548
2014/05/12	R157	07/08/2014	6.75	Put	Bond Future	234.5300	0.2345	260.0200	0.2600	10.869	0	0	0
2014/05/12	R157	07/08/2014	6.74	Call	Bond Future	273.3800	0.2734	238.4800	0.2385	(12.766)	0	0	0
2014/05/12	R157	07/08/2014	6.75	Call	Bond Future	279.3200	0.2793	244.0000	0.2440	(12.645)	0	0	0
2014/05/12	R157	07/08/2014	6.76	Call	Bond Future	285.3300	0.2853	249.5900	0.2496	(12.526)	0	0	0
2014/05/12	R157	07/08/2014	6.74	Put	Bond Future	239.5100	0.2395	265.4200	0.2654	10.818	0	0	0
2014/05/12	R157	06/11/2014	6.19	Put	Bond Future	688.6400	0.6886	735.2800	0.7353	6.773	0	0	0
2014/05/12	R157	06/11/2014			Bond Future	6.8857	107.4268	6.9586	107.3653	1.060	0.0000	0.0000	0
2014/05/12	R157	06/11/2014	6.21	Put	Bond Future	675.4700	0.6755	721.6700	0.7217	6.840	0	0	0
2014/05/12	R157	06/11/2014	6.20	Put	Bond Future	682.0400	0.6820	728.4600	0.7285	6.806	0	0	0
2014/05/12	R157	06/11/2014	6.21	Call	Bond Future	103.3400	0.1033	88.0300	0.0880	(14.815)	0	0	0
2014/05/12	R157	06/11/2014	6.19	Call	Bond Future	99.5000	0.0995	84.6300	0.0846	(14.945)	0	0	0
2014/05/12	R157	06/11/2014	6.20	Call	Bond Future	101.4100	0.1014	86.3200	0.0863	(14.880)	0	0	0
2014/05/12	R157	05/02/2015	8.74	Call	Bond Future	1,036.0100	1.0360	978.9900	0.9790	(5.504)	0	0	0
2014/05/12	R157	05/02/2015	8.75	Put	Bond Future	87.1100	0.0871	97.3900	0.0974	11.801	0	0	0
2014/05/12	R157	05/02/2015			Bond Future	7.1213	109.1313	7.2355	109.0639	1.603	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
2014/05/12	R157	05/02/2015	8.74	Put	Bond Future	88.0900	0.0881	98.4600	0.0985	11.772	0	0	0
2014/05/12	R157	05/02/2015	8.76	Put	Bond Future	86.1400	0.0861	96.3300	0.0963	11.830	0	0	0
2014/05/12	R157	05/02/2015	8.75	Call	Bond Future	1,040.8400	1.0408	983.7300	0.9837	(5.487)	0	0	0
2014/05/12	R157	05/02/2015	8.76	Call	Bond Future	1,045.6700	1.0457	988.4700	0.9885	(5.470)	0	0	0
2014/05/12	R186	08/05/2014			Bond Future	8.1800	122.1467	8.1800	122.1467	0.000	0.0000	0.0000	0
2014/05/12	R186	07/08/2014	8.31	Call	Bond Future	3,224.8200	3.2248	2,958.0300	2.9580	(8.273)	0	0	0
2014/05/12	R186	07/08/2014	8.70	Put	Bond Future	1,030.4900	1.0305	1,095.0100	1.0950	6.261	0	0	1,000
2014/05/12	R186	07/08/2014			Bond Future	8.1840	119.2670	8.2300	118.8723	0.561	0.0000	0.0000	49,240
2014/05/12	R186	07/08/2014	8.29	Call	Bond Future	3,129.5900	3.1296	2,866.6900	2.8667	(8.400)	0	0	0
2014/05/12	R186	07/08/2014	8.92	Put	Bond Future	647.2800	0.6473	687.5500	0.6875	6.221	0	0	840
2014/05/12	R186	07/08/2014	8.25	Call	Bond Future	2,944.2200	2.9442	2,689.2600	2.6893	(8.660)	0	0	1,200
2014/05/12	R186	07/08/2014	8.30	Call	Bond Future	3,177.0100	3.1770	2,912.1600	2.9122	(8.336)	0	0	0
2014/05/12	R186	07/08/2014	8.29	Put	Bond Future	2,221.5100	2.2215	2,353.3600	2.3534	5.935	0	0	0
2014/05/12	R186	07/08/2014	9.20	Put	Bond Future	340.2800	0.3403	360.4900	0.3605	5.939	0	0	2,100
2014/05/12	R186	07/08/2014	8.92	Call	Bond Future	6,757.2800	6.7573	6,402.8000	6.4028	(5.246)	0	0	0
2014/05/12	R186	07/08/2014	8.31	Put	Bond Future	2,146.4600	2.1465	2,274.4200	2.2744	5.961	0	0	0
2014/05/12	R186	07/08/2014	8.30	Put	Bond Future	2,183.7500	2.1838	2,313.6500	2.3137	5.948	0	0	0
2014/05/12	R186	07/08/2014	9.20	Call	Bond Future	8,658.5600	8.6586	8,284.0200	8.2840	(4.326)	0	0	0
2014/05/12	R186	07/08/2014	8.70	Call	Bond Future	5,361.3600	5.3614	5,031.1300	5.0311	(6.159)	0	0	0
2014/05/12	R186	07/08/2014	8.25	Put	Bond Future	2,377.7300	2.3777	2,517.5200	2.5175	5.879	0	0	0
2014/05/12	R186	06/11/2014	8.14	Call	Bond Future	3,268.0700	3.2681	3,050.8400	3.0508	(6.647)	0	0	0
2014/05/12	R186	06/11/2014	8.15	Put	Bond Future	4,182.0900	4.1821	4,363.9300	4.3639	4.348	0	0	0
2014/05/12	R186	06/11/2014			Bond Future	8.2531	121.0843	8.3007	120.6838	0.577	0.0000	0.0000	0
2014/05/12	R186	06/11/2014	9.17	Call	Bond Future	8,547.2500	8.5473	8,207.2500	8.2073	(3.978)	0	0	0
2014/05/12	R186	06/11/2014	8.15	Call	Bond Future	3,307.4500	3.3075	3,088.7200	3.0887	(6.613)	0	0	0
2014/05/12	R186	06/11/2014	8.16	Call	Bond Future	3,346.7600	3.3468	3,126.5400	3.1265	(6.580)	0	0	0
2014/05/12	R186	06/11/2014	9.17	Put	Bond Future	1,151.6400	1.1516	1,212.2100	1.2122	5.259	0	0	2,010
2014/05/12	R186	06/11/2014	8.14	Put	Bond Future	4,228.0200	4.2280	4,411.3600	4.4114	4.336	0	0	0
2014/05/12	R186	06/11/2014	8.16	Put	Bond Future	4,136.1800	4.1362	4,316.5300	4.3165	4.360	0	0	0
2014/05/12	R186	05/02/2015			Bond Future	8.3174	117.7083	8.3674	117.2961	0.601	0.0000	0.0000	0
2014/05/12	R186	05/02/2015	8.75	Call	Bond Future	6,522.2700	6.5223	6,237.3800	6.2374	(4.368)	0	0	0
2014/05/12	R186	05/02/2015	8.76	Call	Bond Future	6,571.9400	6.5719	6,286.0200	6.2860	(4.351)	0	0	0
2014/05/12	R186	05/02/2015	8.74	Call	Bond Future	6,473.1500	6.4732	6,189.3000	6.1893	(4.385)	0	0	0
2014/05/12	R186	05/02/2015	8.76	Put	Bond Future	2,989.8300	2.9898	3,116.1400	3.1161	4.225	0	0	0
2014/05/12	R186	05/02/2015	8.75	Put	Bond Future	3,019.4000	3.0194	3,146.7400	3.1467	4.217	0	0	0
2014/05/12	R186	05/02/2015	8.74	Put	Bond Future	3,049.5900	3.0496	3,177.9700	3.1780	4.210	0	0	0
2014/05/12	R197	08/05/2014			Bond Future	283.0522	283.0522	283.0522	283.0522	0.000	0.0000	0.0000	0
2014/05/12	R197	07/08/2014			Bond Future	281.3655	281.3655	281.4330	281.4330	0.024	0.0000	0.0000	1,244
2014/05/12	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R197	07/08/2014	270.00	Call	Bond Future	11,365.4800	11.3655	11,433.0100	11.4330	0.594	0	0	0
2014/05/12	R197	07/08/2014	270.01	Call	Bond Future	11,355.4800	11.3555	11,423.0100	11.4230	0.595	0	0	0
2014/05/12	R197	07/08/2014	269.99	Call	Bond Future	11,375.4800	11.3755	11,443.0100	11.4430	0.594	0	0	0
2014/05/12	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/05/12	R197	06/11/2014			Bond Future	285.6855	285.6855	285.7544	285.7544	0.024	0.0000	0.0000	0
2014/05/12	R197	06/11/2014	285.00	Call	Bond Future	685.5300	0.6855	754.3600	0.7544	10.040	0	0	0
2014/05/12	R197	06/11/2014	285.01	Call	Bond Future	675.5300	0.6755	744.3600	0.7444	10.189	0	0	0
2014/05/12	R197	06/11/2014	284.99	Call	Bond Future	695.5300	0.6955	764.3600	0.7644	9.896	0	0	0
2014/05/12	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R201	08/05/2014			Bond Future	6.1200	104.9708	6.1200	104.9708	0.000	0.0000	0.0000	0
2014/05/12	R201	07/08/2014	5.31	Put	Bond Future	414.6900	0.4147	435.3800	0.4354	4.989	0	0	0
2014/05/12	R201	07/08/2014			Bond Future	6.2495	102.0853	6.3355	102.0545	1.376	0.0000	0.0000	0
2014/05/12	R201	07/08/2014	5.30	Put	Bond Future	417.3900	0.4174	438.1600	0.4382	4.976	0	0	0
2014/05/12	R201	07/08/2014	5.31	Call	Bond Future	76.9100	0.0769	66.7900	0.0668	(13.158)	0	0	0
2014/05/12	R201	07/08/2014	5.29	Call	Bond Future	75.1100	0.0751	65.1500	0.0651	(13.261)	0	0	0
2014/05/12	R201	07/08/2014	5.30	Call	Bond Future	76.0100	0.0760	65.9700	0.0660	(13.209)	0	0	0
2014/05/12	R201	07/08/2014	5.29	Put	Bond Future	420.1000	0.4201	440.9500	0.4409	4.963	0	0	0
2014/05/12	R202	08/05/2014			Bond Future	224.5225	224.5225	224.5225	224.5225	0.000	0.0000	0.0000	0
2014/05/12	R202	07/08/2014	207.99	Call	Bond Future	17,243.0600	17.2431	17,268.9800	17.2690	0.150	0	0	0
2014/05/12	R202	07/08/2014	208.00	Put	Bond Future	354.3400	0.3543	325.5500	0.3255	(8.125)	0	0	0
2014/05/12	R202	07/08/2014			Bond Future	224.8795	224.8795	224.9341	224.9341	0.024	0.0000	0.0000	44,590
2014/05/12	R202	07/08/2014	207.99	Put	Bond Future	353.6000	0.3536	324.8500	0.3248	(8.131)	0	0	0
2014/05/12	R202	07/08/2014	208.01	Put	Bond Future	355.0800	0.3551	326.2400	0.3262	(8.122)	0	0	0
2014/05/12	R202	07/08/2014	208.00	Call	Bond Future	17,233.8000	17.2338	17,259.6800	17.2597	0.150	0	0	0
2014/05/12	R202	07/08/2014	208.01	Call	Bond Future	17,224.5400	17.2245	17,250.3700	17.2504	0.150	0	0	0
2014/05/12	R202	06/11/2014	226.99	Call	Bond Future	1,341.9800	1.3420	1,398.1800	1.3982	4.188	0	0	0
2014/05/12	R202	06/11/2014			Bond Future	228.3320	228.3320	228.3882	228.3882	0.025	0.0000	0.0000	0
2014/05/12	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R202	06/11/2014	227.00	Call	Bond Future	1,331.9800	1.3320	1,388.1800	1.3882	4.219	0	0	0
2014/05/12	R202	06/11/2014	227.01	Call	Bond Future	1,321.9800	1.3220	1,378.1800	1.3782	4.251	0	0	0
2014/05/12	R203	08/05/2014			Bond Future	7.3400	103.9591	7.3400	103.9591	0.000	0.0000	0.0000	0
2014/05/12	R203	07/08/2014	7.30	Call	Bond Future	584.9400	0.5849	535.6900	0.5357	(8.420)	0	0	0
2014/05/12	R203	07/08/2014			Bond Future	7.4199	105.6082	7.4518	105.5203	0.429	0.0000	0.0000	24,254
2014/05/12	R203	07/08/2014	7.31	Call	Bond Future	597.0100	0.5970	547.2000	0.5472	(8.343)	0	0	0
2014/05/12	R203	07/08/2014	6.84	Put	Bond Future	1,804.4300	1.8044	1,868.1700	1.8682	3.532	0	0	0
2014/05/12	R203	07/08/2014	7.29	Put	Bond Future	932.0800	0.9321	971.2000	0.9712	4.197	0	0	0
2014/05/12	R203	07/08/2014	7.31	Put	Bond Future	900.6800	0.9007	938.6900	0.9387	4.220	0	0	0
2014/05/12	R203	07/08/2014	7.29	Call	Bond Future	573.0300	0.5730	524.3300	0.5243	(8.499)	0	0	0
2014/05/12	R203	07/08/2014	7.30	Put	Bond Future	916.2900	0.9163	954.8600	0.9549	4.209	0	0	0
2014/05/12	R203	07/08/2014	6.84	Call	Bond Future	189.4300	0.1894	165.3500	0.1654	(12.712)	0	0	46
2014/05/12	R203	06/11/2014	6.86	Call	Bond Future	365.7200	0.3657	337.7800	0.3378	(7.640)	0	0	0
2014/05/12	R203	06/11/2014			Bond Future	7.5462	103.0533	7.5812	102.9643	0.463	0.0000	0.0000	0
2014/05/12	R203	06/11/2014	6.98	Call	Bond Future	446.4300	0.4464	414.4300	0.4144	(7.168)	0	0	14
2014/05/12	R203	06/11/2014	6.84	Call	Bond Future	353.4200	0.3534	326.1300	0.3261	(7.722)	0	0	45
2014/05/12	R203	06/11/2014	6.85	Call	Bond Future	359.5300	0.3595	331.9200	0.3319	(7.679)	0	0	0
2014/05/12	R203	06/11/2014	6.98	Put	Bond Future	1,900.8200	1.9008	1,957.7700	1.9578	2.996	0	0	0
2014/05/12	R203	06/11/2014	6.84	Put	Bond Future	2,171.3900	2.1714	2,233.0500	2.2331	2.840	0	0	0

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2014/05/12	R203	06/11/2014	6.86	Put	Bond Future	2,131.6500	2.1316	2,192.6600	2.1927	2.862	0	0	0
2014/05/12	R203	06/11/2014	6.85	Put	Bond Future	2,151.4800	2.1515	2,212.8200	2.2128	2.851	0	0	0
2014/05/12	R203	05/02/2015	7.69	Call	Bond Future	1,261.2500	1.2613	1,206.4600	1.2065	(4.344)	0	0	55
2014/05/12	R203	05/02/2015			Bond Future	7.6758	104.6876	7.7166	104.5925	0.532	0.0000	0.0000	0
2014/05/12	R203	05/02/2015	8.34	Put	Bond Future	649.5900	0.6496	673.1900	0.6732	3.633	0	0	0
2014/05/12	R203	05/02/2015	8.35	Call	Bond Future	2,198.9500	2.1990	2,127.3000	2.1273	(3.258)	0	0	0
2014/05/12	R203	05/02/2015	8.36	Call	Bond Future	2,215.1900	2.2152	2,143.3200	2.1433	(3.244)	0	0	0
2014/05/12	R203	05/02/2015	8.34	Call	Bond Future	2,182.7600	2.1828	2,111.3200	2.1113	(3.273)	0	0	0
2014/05/12	R203	05/02/2015	8.36	Put	Bond Future	636.3100	0.6363	659.4800	0.6595	3.641	0	0	0
2014/05/12	R203	05/02/2015	7.69	Put	Bond Future	1,228.2500	1.2283	1,268.5000	1.2685	3.277	0	0	0
2014/05/12	R203	05/02/2015	8.35	Put	Bond Future	642.9200	0.6429	666.3100	0.6663	3.638	0	0	0
2014/05/12	R204	08/05/2014			Bond Future	7.5500	104.8543	7.5500	104.8543	0.000	0.0000	0.0000	0
2014/05/12	R204	07/08/2014			Bond Future	7.6127	102.5353	7.6492	102.4010	0.479	0.0000	0.0000	26,132
2014/05/12	R204	07/08/2014	7.44	Put	Bond Future	1,399.4200	1.3994	1,463.2700	1.4633	4.563	0	0	0
2014/05/12	R204	07/08/2014	7.46	Put	Bond Future	1,356.0300	1.3560	1,418.2600	1.4183	4.589	0	0	0
2014/05/12	R204	07/08/2014	7.45	Put	Bond Future	1,377.6200	1.3776	1,440.6600	1.4407	4.576	0	0	0
2014/05/12	R204	07/08/2014	7.46	Call	Bond Future	791.5700	0.7916	719.4800	0.7195	(9.107)	0	0	0
2014/05/12	R204	07/08/2014	7.78	Call	Bond Future	1,391.5800	1.3916	1,295.3000	1.2953	(6.919)	0	0	0
2014/05/12	R204	07/08/2014	7.44	Call	Bond Future	760.7500	0.7608	690.2800	0.6903	(9.263)	0	0	0
2014/05/12	R204	07/08/2014	7.78	Put	Bond Future	777.5400	0.7775	815.5800	0.8156	4.892	0	0	530
2014/05/12	R204	07/08/2014	7.45	Call	Bond Future	776.0600	0.7761	704.7800	0.7048	(9.185)	0	0	0
2014/05/12	R204	06/11/2014	7.99	Put	Bond Future	1,034.2400	1.0342	1,076.5600	1.0766	4.092	0	0	1,270
2014/05/12	R204	06/11/2014			Bond Future	7.7158	104.0976	7.7548	103.9615	0.506	0.0000	0.0000	0
2014/05/12	R204	06/11/2014	6.99	Put	Bond Future	3,065.5300	3.0655	3,160.7300	3.1607	3.105	0	0	0
2014/05/12	R204	06/11/2014	7.01	Put	Bond Future	3,010.9200	3.0109	3,105.1300	3.1051	3.129	0	0	0
2014/05/12	R204	06/11/2014	7.00	Put	Bond Future	3,037.9400	3.0379	3,132.6600	3.1327	3.118	0	0	0
2014/05/12	R204	06/11/2014	6.99	Call	Bond Future	495.0300	0.4950	454.0800	0.4541	(8.272)	0	0	0
2014/05/12	R204	06/11/2014	7.99	Call	Bond Future	1,985.1300	1.9851	1,891.3000	1.8913	(4.727)	0	0	0
2014/05/12	R204	06/11/2014	7.00	Call	Bond Future	503.3900	0.5034	461.9600	0.4620	(8.230)	0	0	0
2014/05/12	R204	06/11/2014	7.01	Call	Bond Future	512.3200	0.5123	470.3800	0.4704	(8.186)	0	0	0
2014/05/12	R204	05/02/2015			Bond Future	7.8146	101.7130	7.8581	101.5701	0.556	0.0000	0.0000	0
2014/05/12	R204	05/02/2015	8.25	Call	Bond Future	2,577.2500	2.5773	2,478.1600	2.4782	(3.845)	0	0	0
2014/05/12	R204	05/02/2015	8.26	Call	Bond Future	2,597.9000	2.5979	2,498.4300	2.4984	(3.829)	0	0	0
2014/05/12	R204	05/02/2015	8.24	Call	Bond Future	2,556.6900	2.5567	2,457.9600	2.4580	(3.862)	0	0	0
2014/05/12	R204	05/02/2015	8.26	Put	Bond Future	1,144.8700	1.1449	1,188.3300	1.1883	3.796	0	0	0
2014/05/12	R204	05/02/2015	8.25	Put	Bond Future	1,156.5600	1.1566	1,200.4000	1.2004	3.791	0	0	0
2014/05/12	R204	05/02/2015	8.24	Put	Bond Future	1,168.3500	1.1683	1,212.5500	1.2125	3.783	0	0	0
2014/05/12	R207	08/05/2014			Bond Future	7.7300	100.1761	7.7300	100.1761	0.000	0.0000	0.0000	0
2014/05/12	R207	07/08/2014	7.69	Call	Bond Future	1,109.8000	1.1098	1,038.5200	1.0385	(6.423)	0	0	0
2014/05/12	R207	07/08/2014	7.70	Put	Bond Future	1,446.7000	1.4467	1,484.6200	1.4846	2.621	0	0	0
2014/05/12	R207	07/08/2014			Bond Future	7.7736	98.2611	7.7991	98.1513	0.329	0.0000	0.0000	34,069
2014/05/12	R207	07/08/2014	7.70	Call	Bond Future	1,129.8700	1.1299	1,057.9600	1.0580	(6.364)	0	0	0
2014/05/12	R207	07/08/2014	7.71	Call	Bond Future	1,150.1600	1.1502	1,077.6200	1.0776	(6.307)	0	0	0
2014/05/12	R207	07/08/2014	7.69	Put	Bond Future	1,469.7900	1.4698	1,508.3400	1.5083	2.623	0	0	0
2014/05/12	R207	07/08/2014	7.71	Put	Bond Future	1,423.8500	1.4238	1,461.1400	1.4611	2.619	0	0	0
2014/05/12	R207	06/11/2014	7.36	Put	Bond Future	3,012.6900	3.0127	3,075.3800	3.0754	2.081	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
2014/05/12	R207	06/11/2014			Bond Future	7.8639	99.7586	7.8909	99.6473	0.343	0.0000	0.0000	0
2014/05/12	R207	06/11/2014	7.35	Put	Bond Future	3,041.2300	3.0412	3,104.3700	3.1044	2.076	0	0	0
2014/05/12	R207	06/11/2014	7.36	Call	Bond Future	908.3400	0.9083	859.7600	0.8598	(5.348)	0	0	0
2014/05/12	R207	06/11/2014	7.34	Call	Bond Future	880.9300	0.8809	833.2500	0.8333	(5.412)	0	0	0
2014/05/12	R207	06/11/2014	7.35	Call	Bond Future	894.5600	0.8946	846.4300	0.8464	(5.380)	0	0	0
2014/05/12	R207	06/11/2014	7.34	Put	Bond Future	3,069.9400	3.0699	3,133.5300	3.1335	2.071	0	0	0
2014/05/12	R207	05/02/2015	8.49	Put	Bond Future	1,310.6700	1.3107	1,339.8400	1.3398	2.226	0	0	0
2014/05/12	R207	05/02/2015			Bond Future	7.9511	97.6990	7.9809	97.5815	0.375	0.0000	0.0000	0
2014/05/12	R207	05/02/2015	8.51	Put	Bond Future	1,284.5700	1.2846	1,313.1900	1.3132	2.228	0	0	0
2014/05/12	R207	05/02/2015	8.50	Call	Bond Future	3,433.5500	3.4336	3,344.9500	3.3450	(2.580)	0	0	0
2014/05/12	R207	05/02/2015	8.51	Call	Bond Future	3,459.0900	3.4591	3,370.2100	3.3702	(2.569)	0	0	0
2014/05/12	R207	05/02/2015	8.49	Call	Bond Future	3,408.4100	3.4084	3,320.0800	3.3201	(2.592)	0	0	0
2014/05/12	R207	05/02/2015	8.50	Put	Bond Future	1,297.4100	1.2974	1,326.3100	1.3263	2.228	0	0	0
2014/05/12	R208	08/05/2014			Bond Future	7.8850	94.8404	7.8850	94.8404	0.000	0.0000	0.0000	0
2014/05/12	R208	07/08/2014	8.28	Call	Bond Future	2,607.2700	2.6073	2,445.7900	2.4458	(6.193)	0	0	0
2014/05/12	R208	07/08/2014			Bond Future	7.8953	96.6312	7.9365	96.4295	0.521	0.0000	0.0000	11,985
2014/05/12	R208	07/08/2014	7.80	Call	Bond Future	1,264.7600	1.2648	1,150.0700	1.1501	(9.068)	0	0	0
2014/05/12	R208	07/08/2014	7.79	Put	Bond Future	1,760.9000	1.7609	1,849.0100	1.8490	5.004	0	0	0
2014/05/12	R208	07/08/2014	7.81	Put	Bond Future	1,706.6200	1.7066	1,792.5000	1.7925	5.032	0	0	0
2014/05/12	R208	07/08/2014	7.80	Put	Bond Future	1,733.6200	1.7336	1,820.6200	1.8206	5.018	0	0	0
2014/05/12	R208	07/08/2014	7.81	Call	Bond Future	1,287.0900	1.2871	1,171.2800	1.1713	(8.998)	0	0	0
2014/05/12	R208	07/08/2014	8.28	Put	Bond Future	743.0500	0.7431	783.2600	0.7833	5.411	0	0	630
2014/05/12	R208	07/08/2014	7.79	Call	Bond Future	1,242.6700	1.2427	1,129.0900	1.1291	(9.140)	0	0	0
2014/05/12	R208	06/11/2014	7.46	Call	Bond Future	1,017.2400	1.0172	938.5600	0.9386	(7.735)	0	0	0
2014/05/12	R208	06/11/2014			Bond Future	7.9803	94.7047	8.0235	94.5002	0.541	0.0000	0.0000	0
2014/05/12	R208	06/11/2014	7.44	Call	Bond Future	987.9800	0.9880	910.8200	0.9108	(7.810)	0	0	0
2014/05/12	R208	06/11/2014	7.45	Call	Bond Future	1,002.5300	1.0025	924.6200	0.9246	(7.771)	0	0	0
2014/05/12	R208	06/11/2014	8.50	Put	Bond Future	1,064.4600	1.0645	1,113.5500	1.1136	4.612	0	0	1,520
2014/05/12	R208	06/11/2014	7.44	Put	Bond Future	3,594.3400	3.5943	3,721.7300	3.7217	3.544	0	0	0
2014/05/12	R208	06/11/2014	7.46	Put	Bond Future	3,525.5600	3.5256	3,651.4300	3.6514	3.570	0	0	0
2014/05/12	R208	06/11/2014	8.50	Call	Bond Future	3,490.5400	3.4905	3,335.0800	3.3351	(4.454)	0	0	0
2014/05/12	R208	06/11/2014	7.45	Put	Bond Future	3,559.8600	3.5599	3,686.5000	3.6865	3.557	0	0	0
2014/05/12	R208	05/02/2015	8.51	Call	Bond Future	3,679.4300	3.6794	3,532.0000	3.5320	(4.007)	0	0	0
2014/05/12	R208	05/02/2015			Bond Future	8.0607	96.2066	8.1070	95.9945	0.575	0.0000	0.0000	0
2014/05/12	R208	05/02/2015	8.49	Call	Bond Future	3,622.7700	3.6228	3,476.4100	3.4764	(4.040)	0	0	0
2014/05/12	R208	05/02/2015	8.51	Put	Bond Future	1,647.3300	1.6473	1,711.9900	1.7120	3.925	0	0	0
2014/05/12	R208	05/02/2015	8.50	Put	Bond Future	1,663.4200	1.6634	1,728.6200	1.7286	3.920	0	0	0
2014/05/12	R208	05/02/2015	8.49	Put	Bond Future	1,679.9600	1.6800	1,745.6900	1.7457	3.913	0	0	0
2014/05/12	R208	05/02/2015	8.50	Call	Bond Future	3,650.8900	3.6509	3,504.0000	3.5040	(4.023)	0	0	0
2014/05/12	R209	08/05/2014			Bond Future	8.7750	76.3414	8.7750	76.3414	0.000	0.0000	0.0000	0
2014/05/12	R209	07/08/2014	9.04	Put	Bond Future	1,720.0800	1.7201	1,797.9100	1.7979	4.525	0	0	0
2014/05/12	R209	07/08/2014			Bond Future	8.8005	77.7911	8.8410	77.4783	0.460	0.0000	0.0000	24,171
2014/05/12	R209	07/08/2014	9.06	Put	Bond Future	1,662.1900	1.6622	1,737.4700	1.7375	4.529	0	0	0
2014/05/12	R209	07/08/2014	9.05	Put	Bond Future	1,690.9400	1.6909	1,767.4900	1.7675	4.527	0	0	0
2014/05/12	R209	07/08/2014	9.05	Call	Bond Future	3,587.3300	3.5873	3,351.1300	3.3511	(6.584)	0	0	0
2014/05/12	R209	07/08/2014	9.06	Call	Bond Future	3,633.0400	3.6330	3,395.5700	3.3956	(6.536)	0	0	0

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2014/05/12	R209	07/08/2014	9.04	Call	Bond Future	3,541.8900	3.5419	3,306.9700	3.3070	(6.633)	0	0	0
2014/05/12	R209	06/11/2014	8.95	Call	Bond Future	3,938.2300	3.9382	3,735.2200	3.7352	(5.155)	0	0	2,050
2014/05/12	R209	06/11/2014			Bond Future	8.8646	75.8295	8.9062	75.5121	0.469	0.0000	0.0000	0
2014/05/12	R209	06/11/2014	9.05	Put	Bond Future	2,941.8600	2.9419	3,046.0800	3.0461	3.543	0	0	0
2014/05/12	R209	06/11/2014	9.58	Put	Bond Future	1,566.3900	1.5664	1,625.5900	1.6256	3.779	0	0	907
2014/05/12	R209	06/11/2014	10.00	Call	Bond Future	8,879.1800	8.8792	8,596.7500	8.5967	(3.181)	0	0	0
2014/05/12	R209	06/11/2014	8.99	Put	Bond Future	3,146.3700	3.1464	3,256.6500	3.2567	3.505	0	0	0
2014/05/12	R209	06/11/2014	9.01	Put	Bond Future	3,076.9300	3.0769	3,185.1700	3.1852	3.518	0	0	0
2014/05/12	R209	06/11/2014	10.05	Call	Bond Future	9,140.1400	9.1401	8,855.4500	8.8554	(3.115)	0	0	0
2014/05/12	R209	06/11/2014	8.95	Put	Bond Future	3,288.9000	3.2889	3,403.3100	3.4033	3.479	0	0	0
2014/05/12	R209	06/11/2014	9.95	Call	Bond Future	8,619.4100	8.6194	8,339.3600	8.3394	(3.249)	0	0	0
2014/05/12	R209	06/11/2014	9.00	Put	Bond Future	3,111.6000	3.1116	3,220.8600	3.2209	3.511	0	0	0
2014/05/12	R209	06/11/2014	10.05	Put	Bond Future	851.8900	0.8519	884.6200	0.8846	3.842	0	0	2,050
2014/05/12	R209	06/11/2014	8.99	Call	Bond Future	4,096.9000	4.0969	3,889.7600	3.8898	(5.056)	0	0	0
2014/05/12	R209	06/11/2014	9.05	Call	Bond Future	4,340.6700	4.3407	4,127.4700	4.1275	(4.912)	0	0	2,050
2014/05/12	R209	06/11/2014	9.58	Call	Bond Future	6,748.4600	6.7485	6,490.2400	6.4902	(3.826)	0	0	0
2014/05/12	R209	06/11/2014	10.00	Put	Bond Future	910.8900	0.9109	945.8800	0.9459	3.841	0	0	1,640
2014/05/12	R209	06/11/2014	9.00	Call	Bond Future	4,137.1300	4.1371	3,928.9700	3.9290	(5.032)	0	0	1,640
2014/05/12	R209	06/11/2014	9.01	Call	Bond Future	4,177.3500	4.1774	3,968.1700	3.9682	(5.007)	0	0	0
2014/05/12	R209	06/11/2014	9.95	Put	Bond Future	973.5200	0.9735	1,010.8900	1.0109	3.839	0	0	2,050
2014/05/12	R209	05/02/2015			Bond Future	8.9251	77.0322	8.9683	76.7063	0.484	0.0000	0.0000	0
2014/05/12	R209	05/02/2015	9.25	Call	Bond Future	5,706.3400	5.7063	5,484.2500	5.4842	(3.892)	0	0	0
2014/05/12	R209	05/02/2015	9.26	Call	Bond Future	5,748.2700	5.7483	5,525.4000	5.5254	(3.877)	0	0	0
2014/05/12	R209	05/02/2015	9.24	Call	Bond Future	5,665.0300	5.6650	5,443.7400	5.4437	(3.906)	0	0	0
2014/05/12	R209	05/02/2015	9.25	Put	Bond Future	3,308.8300	3.3088	3,412.5700	3.4126	3.135	0	0	0
2014/05/12	R209	05/02/2015	9.24	Put	Bond Future	3,339.5200	3.3395	3,444.0600	3.4441	3.130	0	0	0
2014/05/12	R209	05/02/2015	9.26	Put	Bond Future	3,278.8700	3.2789	3,381.8300	3.3818	3.140	0	0	0
2014/05/12	R210	08/05/2014			Bond Future	166.6969	166.6969	166.6969	166.6969	0.000	0.0000	0.0000	0
2014/05/12	R210	07/08/2014			Bond Future	169.1330	169.1330	169.1733	169.1733	0.024	0.0000	0.0000	618
2014/05/12	R210	07/08/2014	159.00	Call	Bond Future	10,132.9700	10.1330	10,173.2600	10.1733	0.398	0	0	0
2014/05/12	R210	07/08/2014	159.01	Call	Bond Future	10,122.9700	10.1230	10,163.2600	10.1633	0.398	0	0	0
2014/05/12	R210	07/08/2014	158.99	Call	Bond Future	10,142.9700	10.1430	10,183.2600	10.1833	0.397	0	0	0
2014/05/12	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R210	06/11/2014			Bond Future	169.6901	169.6901	169.7313	169.7313	0.024	0.0000	0.0000	0
2014/05/12	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R210	06/11/2014	169.00	Call	Bond Future	690.0700	0.6901	731.2500	0.7313	5.968	0	0	0
2014/05/12	R210	06/11/2014	169.01	Call	Bond Future	680.0700	0.6801	721.2500	0.7213	6.055	0	0	0
2014/05/12	R210	06/11/2014	168.99	Call	Bond Future	700.0700	0.7001	741.2500	0.7413	5.882	0	0	0
2014/05/12	R211	08/05/2014			Bond Future	128.1034	128.1034	128.1034	128.1034	0.000	0.0000	0.0000	0
2014/05/12	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R211	07/08/2014			Bond Future	128.6254	128.6254	128.6533	128.6533	0.022	0.0000	0.0000	390
2014/05/12	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/05/12	R211	07/08/2014	128.00	Call	Bond Future	625.4000	0.6254	653.3200	0.6533	4.464	0	0	0
2014/05/12	R211	07/08/2014	128.01	Call	Bond Future	615.4000	0.6154	643.3200	0.6433	4.537	0	0	0
2014/05/12	R211	07/08/2014	127.99	Call	Bond Future	635.4000	0.6354	663.3200	0.6633	4.394	0	0	0
2014/05/12	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R211	06/11/2014	130.00	Call	Bond Future	600.4800	0.6005	629.1100	0.6291	4.768	0	0	0
2014/05/12	R211	06/11/2014	130.01	Call	Bond Future	590.4800	0.5905	619.1100	0.6191	4.849	0	0	0
2014/05/12	R211	06/11/2014			Bond Future	130.6005	130.6005	130.6291	130.6291	0.022	0.0000	0.0000	0
2014/05/12	R211	06/11/2014	129.99	Call	Bond Future	610.4800	0.6105	639.1100	0.6391	4.690	0	0	0
2014/05/12	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R212	08/05/2014			Bond Future	133.4963	133.4963	133.4963	133.4963	0.000	0.0000	0.0000	0
2014/05/12	R212	07/08/2014	128.99	Call	Bond Future	4,970.0800	4.9701	4,907.3900	4.9074	(1.261)	0	0	0
2014/05/12	R212	07/08/2014			Bond Future	133.9601	133.9601	133.8974	133.8974	(0.047)	0.0000	0.0000	21,797
2014/05/12	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R212	07/08/2014	129.00	Call	Bond Future	4,960.0800	4.9601	4,897.3900	4.8974	(1.264)	0	0	0
2014/05/12	R212	07/08/2014	129.01	Call	Bond Future	4,950.0800	4.9501	4,887.3900	4.8874	(1.266)	0	0	0
2014/05/12	R212	06/11/2014			Bond Future	136.0171	136.0171	135.9537	135.9537	(0.047)	0.0000	0.0000	0
2014/05/12	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R212	06/11/2014	135.00	Call	Bond Future	1,017.0700	1.0171	953.6900	0.9537	(6.232)	0	0	0
2014/05/12	R212	06/11/2014	135.01	Call	Bond Future	1,007.0700	1.0071	943.6900	0.9437	(6.294)	0	0	0
2014/05/12	R212	06/11/2014	134.99	Call	Bond Future	1,027.0700	1.0271	963.6900	0.9637	(6.171)	0	0	0
2014/05/12	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R213	08/05/2014			Bond Future	8.6700	86.7570	8.6700	86.7570	0.000	0.0000	0.0000	0
2014/05/12	R213	07/08/2014	8.86	Call	Bond Future	3,199.2800	3.1993	2,929.2600	2.9293	(8.440)	0	0	0
2014/05/12	R213	07/08/2014			Bond Future	8.6959	88.3961	8.7467	88.0033	0.585	0.0000	0.0000	24,405
2014/05/12	R213	07/08/2014	8.84	Call	Bond Future	3,112.8200	3.1128	2,846.3800	2.8464	(8.559)	0	0	0
2014/05/12	R213	07/08/2014	8.85	Call	Bond Future	3,155.8900	3.1559	2,887.6600	2.8877	(8.499)	0	0	0
2014/05/12	R213	07/08/2014	8.84	Put	Bond Future	2,006.1500	2.0062	2,132.4800	2.1325	6.297	0	0	0
2014/05/12	R213	07/08/2014	8.86	Put	Bond Future	1,940.6800	1.9407	2,063.4300	2.0634	6.325	0	0	0
2014/05/12	R213	07/08/2014	8.85	Put	Bond Future	1,973.2100	1.9732	2,097.7500	2.0978	6.312	0	0	0
2014/05/12	R213	06/11/2014	8.84	Call	Bond Future	3,876.4700	3.8765	3,632.7600	3.6328	(6.287)	0	0	0
2014/05/12	R213	06/11/2014	8.85	Put	Bond Future	3,280.0000	3.2800	3,433.4900	3.4335	4.680	0	0	0
2014/05/12	R213	06/11/2014			Bond Future	8.7663	86.2013	8.8187	85.8027	0.597	0.0000	0.0000	0
2014/05/12	R213	06/11/2014	8.85	Call	Bond Future	3,915.9000	3.9159	3,670.8600	3.6709	(6.258)	0	0	0
2014/05/12	R213	06/11/2014	8.86	Call	Bond Future	3,955.5400	3.9555	3,709.1800	3.7092	(6.228)	0	0	0
2014/05/12	R213	06/11/2014	8.84	Put	Bond Future	3,316.1800	3.3162	3,471.0000	3.4710	4.669	0	0	0
2014/05/12	R213	06/11/2014	8.86	Put	Bond Future	3,244.1200	3.2441	3,396.2900	3.3963	4.691	0	0	0
2014/05/12	R213	05/02/2015	9.26	Put	Bond Future	3,022.9700	3.0230	3,151.2000	3.1512	4.242	0	0	0
2014/05/12	R213	05/02/2015			Bond Future	8.8341	87.5682	8.8886	87.1594	0.617	0.0000	0.0000	0
2014/05/12	R213	05/02/2015	9.25	Put	Bond Future	3,050.8800	3.0509	3,180.0700	3.1801	4.235	0	0	0
2014/05/12	R213	05/02/2015	9.24	Put	Bond Future	3,079.2800	3.0793	3,209.4400	3.2094	4.227	0	0	0
2014/05/12	R213	05/02/2015	9.25	Call	Bond Future	6,100.2000	6.1002	5,820.6400	5.8206	(4.583)	0	0	0

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2014/05/12	R213	05/02/2015	9.26	Call	Bond Future	6,143.6400	6.1436	5,863.1200	5.8631	(4.566)	0	0	0
2014/05/12	R213	05/02/2015	9.24	Call	Bond Future	6,057.1600	6.0572	5,778.5700	5.7786	(4.599)	0	0	0
2014/05/12	R214	08/05/2014			Bond Future	8.8650	77.2220	8.8650	77.2220	0.000	0.0000	0.0000	0
2014/05/12	R214	07/08/2014	9.54	Put	Bond Future	837.7100	0.8377	883.5300	0.8835	5.470	0	0	0
2014/05/12	R214	07/08/2014			Bond Future	8.8789	78.7831	8.9246	78.4147	0.514	0.0000	0.0000	5,228
2014/05/12	R214	07/08/2014	9.56	Put	Bond Future	805.9600	0.8060	849.9600	0.8500	5.459	0	0	0
2014/05/12	R214	07/08/2014	9.55	Put	Bond Future	821.7000	0.8217	866.6100	0.8666	5.465	0	0	0
2014/05/12	R214	07/08/2014	9.56	Call	Bond Future	6,008.3300	6.0083	5,683.9100	5.6839	(5.400)	0	0	0
2014/05/12	R214	07/08/2014	9.54	Call	Bond Future	5,895.9100	5.8959	5,573.3100	5.5733	(5.472)	0	0	0
2014/05/12	R214	07/08/2014	9.55	Call	Bond Future	5,952.0500	5.9521	5,628.5400	5.6285	(5.435)	0	0	0
2014/05/12	R214	06/11/2014	9.64	Call	Bond Future	6,970.6500	6.9707	6,672.0600	6.6721	(4.284)	0	0	0
2014/05/12	R214	06/11/2014			Bond Future	8.9429	76.6947	8.9898	76.3210	0.524	0.0000	0.0000	0
2014/05/12	R214	06/11/2014	9.65	Call	Bond Future	7,020.9500	7.0210	6,721.5400	6.7215	(4.265)	0	0	0
2014/05/12	R214	06/11/2014	9.66	Call	Bond Future	7,071.1800	7.0712	6,770.9500	6.7710	(4.246)	0	0	0
2014/05/12	R214	06/11/2014	9.64	Put	Bond Future	1,715.8900	1.7159	1,791.0800	1.7911	4.382	0	0	0
2014/05/12	R214	06/11/2014	9.66	Put	Bond Future	1,674.7500	1.6747	1,748.3000	1.7483	4.392	0	0	0
2014/05/12	R214	06/11/2014	9.65	Put	Bond Future	1,695.3000	1.6953	1,769.6700	1.7697	4.387	0	0	0
2014/05/12	R214	05/02/2015	9.50	Call	Bond Future	6,784.5600	6.7846	6,511.3600	6.5114	(4.027)	0	0	0
2014/05/12	R214	05/02/2015	9.51	Call	Bond Future	6,829.6400	6.8296	6,555.6000	6.5556	(4.013)	0	0	0
2014/05/12	R214	05/02/2015			Bond Future	9.0045	77.9110	9.0531	77.5278	0.540	0.0000	0.0000	0
2014/05/12	R214	05/02/2015	9.50	Put	Bond Future	3,029.0500	3.0290	3,139.0400	3.1390	3.631	0	0	0
2014/05/12	R214	05/02/2015	9.49	Call	Bond Future	6,739.5900	6.7396	6,467.2300	6.4672	(4.041)	0	0	0
2014/05/12	R214	05/02/2015	9.49	Put	Bond Future	3,056.7500	3.0568	3,167.5800	3.1676	3.626	0	0	0
2014/05/12	R214	05/02/2015	9.51	Put	Bond Future	3,001.5800	3.0016	3,110.7300	3.1107	3.636	0	0	0
2014/05/12	R248	08/05/2014			Bond Future	8.9350	99.7739	8.9350	99.7739	0.000	0.0000	0.0000	0
2014/05/12	R248	07/08/2014			Bond Future	8.9665	101.6266	9.0122	101.1559	0.509	0.0000	0.0000	14,129
2014/05/12	R248	07/08/2014	9.65	Call	Bond Future	6,644.5400	6.6445	6,173.8100	6.1738	(7.084)	0	0	0
2014/05/12	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R248	07/08/2014	9.66	Call	Bond Future	6,735.7200	6.7357	6,264.9900	6.2650	(6.989)	0	0	0
2014/05/12	R248	07/08/2014	9.64	Call	Bond Future	6,553.2000	6.5532	6,082.4700	6.0825	(7.183)	0	0	0
2014/05/12	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R248	06/11/2014			Bond Future	9.0331	98.7481	9.0801	98.2704	0.520	0.0000	0.0000	0
2014/05/12	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R248	06/11/2014	9.72	Call	Bond Future	6,588.9300	6.5889	6,111.2200	6.1112	(7.250)	0	0	0
2014/05/12	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R248	06/11/2014	9.73	Call	Bond Future	6,678.9000	6.6789	6,201.1900	6.2012	(7.153)	0	0	0
2014/05/12	R248	06/11/2014	9.74	Call	Bond Future	6,768.7100	6.7687	6,291.0000	6.2910	(7.058)	0	0	0
2014/05/12	R248	05/02/2015			Bond Future	9.0974	100.3141	9.1462	99.8243	0.537	0.0000	0.0000	0
2014/05/12	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R248	05/02/2015	9.50	Call	Bond Future	3,910.6400	3.9106	3,420.8300	3.4208	(12.525)	0	0	0
2014/05/12	R248	05/02/2015	9.51	Call	Bond Future	4,004.1600	4.0042	3,514.3500	3.5144	(12.233)	0	0	0
2014/05/12	R248	05/02/2015	9.49	Call	Bond Future	3,816.9400	3.8169	3,327.1300	3.3271	(12.833)	0	0	0
2014/05/12	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/12	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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