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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/05/2014 TO 13/05/2014

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
2014/05/13	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	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
2014/05/13	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	2025	08/05/2014			Bond Future	114.9702	114.9702	114.9702	114.9702	0.000	0.0000	0.0000	0
2014/05/13	2025	07/08/2014	109.01	Call	Bond Future	6,929.6900	6.9297	6,958.3200	6.9583	0.413	0	0	0
2014/05/13	2025	07/08/2014			Bond Future	115.9397	115.9397	115.9683	115.9683	0.025	0.0000	0.0000	0
2014/05/13	2025	07/08/2014	108.99	Call	Bond Future	6,949.6900	6.9497	6,978.3200	6.9783	0.412	0	0	0
2014/05/13	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2025	07/08/2014	109.00	Call	Bond Future	6,939.6900	6.9397	6,968.3200	6.9683	0.413	0	0	0
2014/05/13	2025	06/11/2014	117.01	Call	Bond Future	710.1700	0.7102	738.0500	0.7381	3.926	0	0	0
2014/05/13	2025	06/11/2014			Bond Future	117.7202	117.7202	117.7481	117.7481	0.024	0.0000	0.0000	0
2014/05/13	2025	06/11/2014	116.99	Call	Bond Future	730.1700	0.7302	758.0500	0.7581	3.818	0	0	0
2014/05/13	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2025	06/11/2014	117.00	Call	Bond Future	720.1700	0.7202	748.0500	0.7481	3.871	0	0	0
2014/05/13	2030	08/05/2014			Bond Future	8.6750	96.5003	8.6750	96.5003	0.000	0.0000	0.0000	0
2014/05/13	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2030	07/08/2014			Bond Future	8.7604	93.8799	8.7183	94.2182	(0.481)	0.0000	0.0000	4,308
2014/05/13	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2030	07/08/2014	8.99	Call	Bond Future	1,810.7100	1.8107	2,148.9700	2.1490	18.681	0	0	0
2014/05/13	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2030	07/08/2014	9.00	Call	Bond Future	1,888.4300	1.8884	2,226.6900	2.2267	17.912	0	0	0
2014/05/13	2030	07/08/2014	9.01	Call	Bond Future	1,966.0600	1.9661	2,304.3200	2.3043	17.205	0	0	0
2014/05/13	2030	06/11/2014	9.01	Call	Bond Future	1,372.3500	1.3724	1,714.7700	1.7148	24.951	0	0	0
2014/05/13	2030	06/11/2014			Bond Future	8.8338	95.3113	8.7904	95.6537	(0.491)	0.0000	0.0000	0
2014/05/13	2030	06/11/2014	8.99	Call	Bond Future	1,218.0200	1.2180	1,560.4400	1.5604	28.113	0	0	0
2014/05/13	2030	06/11/2014	9.00	Call	Bond Future	1,295.2300	1.2952	1,637.6500	1.6376	26.437	0	0	0
2014/05/13	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2030	05/02/2015			Bond Future	8.9050	92.8113	8.8603	93.1583	(0.502)	0.0000	0.0000	0
2014/05/13	2030	05/02/2015	9.25	Call	Bond Future	2,618.7500	2.6188	2,965.8100	2.9658	13.253	0	0	0
2014/05/13	2030	05/02/2015	9.24	Call	Bond Future	2,544.3500	2.5444	2,891.4100	2.8914	13.640	0	0	0
2014/05/13	2030	05/02/2015	9.26	Call	Bond Future	2,693.0600	2.6931	3,040.1200	3.0401	12.887	0	0	0
2014/05/13	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	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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2014/05/13	2037	08/05/2014			Bond Future	8.8600	98.8760	8.8600	98.8760	0.000	0.0000	0.0000	0
2014/05/13	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2037	07/08/2014			Bond Future	8.9348	96.0883	8.9133	96.2881	(0.240)	0.0000	0.0000	10,102
2014/05/13	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2037	07/08/2014	9.06	Call	Bond Future	1,153.5700	1.1536	1,353.4100	1.3534	17.324	0	0	0
2014/05/13	2037	07/08/2014	9.04	Call	Bond Future	970.8300	0.9708	1,170.6700	1.1707	20.584	0	0	0
2014/05/13	2037	07/08/2014	9.05	Call	Bond Future	1,062.2700	1.0623	1,262.1100	1.2621	18.813	0	0	0
2014/05/13	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2037	06/11/2014	9.69	Call	Bond Future	5,979.8400	5.9798	6,181.6500	6.1816	3.375	0	0	0
2014/05/13	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2037	06/11/2014			Bond Future	9.0036	97.5534	8.9816	97.7552	(0.244)	0.0000	0.0000	0
2014/05/13	2037	06/11/2014	9.70	Call	Bond Future	6,062.4500	6.0625	6,264.2600	6.2643	3.329	0	0	0
2014/05/13	2037	06/11/2014	9.71	Call	Bond Future	6,144.9400	6.1449	6,346.7500	6.3467	3.284	0	0	0
2014/05/13	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2037	05/02/2015			Bond Future	9.0702	94.8384	9.0477	95.0426	(0.248)	0.0000	0.0000	0
2014/05/13	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2037	05/02/2015	9.50	Call	Bond Future	3,765.3300	3.7653	3,969.5600	3.9696	5.424	0	0	0
2014/05/13	2037	05/02/2015	9.51	Call	Bond Future	3,850.0700	3.8501	4,054.3000	4.0543	5.305	0	0	0
2014/05/13	2037	05/02/2015	9.49	Call	Bond Future	3,680.4600	3.6805	3,884.6900	3.8847	5.549	0	0	0
2014/05/13	2038	08/05/2014			Bond Future	117.4600	117.4600	117.4600	117.4600	0.000	0.0000	0.0000	0
2014/05/13	2038	07/08/2014			Bond Future	119.2593	119.2593	119.2899	119.2899	0.026	0.0000	0.0000	334
2014/05/13	2038	07/08/2014	106.00	Call	Bond Future	13,259.3000	13.2593	13,289.9100	13.2899	0.231	0	0	0
2014/05/13	2038	07/08/2014	106.01	Call	Bond Future	13,249.3000	13.2493	13,279.9100	13.2799	0.231	0	0	0
2014/05/13	2038	07/08/2014	105.99	Call	Bond Future	13,269.3000	13.2693	13,299.9100	13.2999	0.231	0	0	0
2014/05/13	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2038	06/11/2014	120.01	Call	Bond Future	1,080.7700	1.0808	1,110.5500	1.1106	2.755	0	0	0
2014/05/13	2038	06/11/2014			Bond Future	121.0908	121.0908	121.1206	121.1206	0.025	0.0000	0.0000	0
2014/05/13	2038	06/11/2014	119.99	Call	Bond Future	1,100.7700	1.1008	1,130.5500	1.1306	2.705	0	0	0
2014/05/13	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2038	06/11/2014	120.00	Call	Bond Future	1,090.7700	1.0908	1,120.5500	1.1206	2.730	0	0	0
2014/05/13	2046	08/05/2014			Bond Future	116.5075	116.5075	116.5075	116.5075	0.000	0.0000	0.0000	0
2014/05/13	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2046	07/08/2014			Bond Future	118.2396	118.2396	118.2700	118.2700	0.026	0.0000	0.0000	5,218
2014/05/13	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2046	07/08/2014	104.44	Call	Bond Future	13,799.5900	13.7996	13,829.9800	13.8300	0.220	0	0	0
2014/05/13	2046	07/08/2014	104.45	Call	Bond Future	13,789.5900	13.7896	13,819.9800	13.8200	0.220	0	0	0
2014/05/13	2046	07/08/2014	104.43	Call	Bond Future	13,809.5900	13.8096	13,839.9800	13.8400	0.220	0	0	0
2014/05/13	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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2014/05/13	2046	06/11/2014	104.45	Call	Bond Future	14,259.5900	14.2596	14,289.0400	14.2890	0.207	0	0	0
2014/05/13	2046	06/11/2014			Bond Future	118.7096	118.7096	118.7390	118.7390	0.025	0.0000	0.0000	0
2014/05/13	2046	06/11/2014	104.43	Call	Bond Future	14,279.5900	14.2796	14,309.0400	14.3090	0.206	0	0	0
2014/05/13	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2046	06/11/2014	104.44	Call	Bond Future	14,269.5900	14.2696	14,299.0400	14.2990	0.206	0	0	0
2014/05/13	2050	08/05/2014			Bond Future	124.9175	124.9175	124.9175	124.9175	0.000	0.0000	0.0000	0
2014/05/13	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2050	07/08/2014			Bond Future	125.9880	125.9880	126.0207	126.0207	0.026	0.0000	0.0000	1,300
2014/05/13	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2050	07/08/2014	112.00	Call	Bond Future	13,987.9800	13.9880	14,020.7100	14.0207	0.234	0	0	0
2014/05/13	2050	07/08/2014	112.01	Call	Bond Future	13,977.9800	13.9780	14,010.7100	14.0107	0.234	0	0	0
2014/05/13	2050	07/08/2014	111.99	Call	Bond Future	13,997.9800	13.9980	14,030.7100	14.0307	0.234	0	0	0
2014/05/13	2050	06/11/2014			Bond Future	127.9227	127.9227	127.9546	127.9546	0.025	0.0000	0.0000	0
2014/05/13	2050	06/11/2014	126.00	Call	Bond Future	1,922.6600	1.9227	1,954.6200	1.9546	1.662	0	0	0
2014/05/13	2050	06/11/2014	126.01	Call	Bond Future	1,912.6600	1.9127	1,944.6200	1.9446	1.671	0	0	0
2014/05/13	2050	06/11/2014	125.99	Call	Bond Future	1,932.6600	1.9327	1,964.6200	1.9646	1.654	0	0	0
2014/05/13	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	AL12	07/08/2014			Index Future	501.8410	501.8410	503.9790	503.9790	0.426	0.0000	0.0000	0
2014/05/13	AL12	06/11/2014			Index Future	509.4800	509.4800	511.6460	511.6460	0.425	0.0000	0.0000	0
2014/05/13	AL12	05/02/2015			Index Future	517.5280	517.5280	519.7230	519.7230	0.424	0.0000	0.0000	0
2014/05/13	AL37	07/08/2014			Index Future	424.5540	424.5540	426.1250	426.1250	0.370	0.0000	0.0000	0
2014/05/13	AL37	06/11/2014			Index Future	431.0170	431.0170	432.6070	432.6070	0.369	0.0000	0.0000	0
2014/05/13	AL7T	07/08/2014			Index Future	502.0900	502.0900	504.5870	504.5870	0.497	0.0000	0.0000	1
2014/05/13	AL7T	06/11/2014			Index Future	509.7340	509.7340	512.2630	512.2630	0.496	0.0000	0.0000	0
2014/05/13	ALBI	07/08/2014			Index Future	456.3390	456.3390	458.0760	458.0760	0.381	0.0000	0.0000	678

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2014/05/13	ALBI	06/11/2014			Index Future	463.2860	463.2860	465.0440	465.0440	0.379	0.0000	0.0000	0
2014/05/13	ALBI	05/02/2015			Index Future	470.6030	470.6030	472.3860	472.3860	0.379	0.0000	0.0000	0
2014/05/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/05/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/05/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/13	EL28	08/05/2014			Bond Future	120.0551	120.0551	120.0551	120.0551	0.000	0.0000	0.0000	0
2014/05/13	EL28	07/08/2014	114.00	Call	Bond Future	7,839.6400	7.8396	7,870.7000	7.8707	0.396	0	0	0
2014/05/13	EL28	07/08/2014			Bond Future	121.8396	121.8396	121.8707	121.8707	0.025	0.0000	0.0000	0
2014/05/13	EL28	07/08/2014	114.01	Call	Bond Future	7,829.6400	7.8296	7,860.7000	7.8607	0.397	0	0	0
2014/05/13	EL28	07/08/2014	113.99	Call	Bond Future	7,849.6400	7.8496	7,880.7000	7.8807	0.396	0	0	0
2014/05/13	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	EL28	06/11/2014			Bond Future	122.2291	122.2291	122.2592	122.2592	0.025	0.0000	0.0000	0
2014/05/13	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	EL28	06/11/2014	122.00	Call	Bond Future	229.0800	0.2291	259.2400	0.2592	13.166	0	0	0
2014/05/13	EL28	06/11/2014	122.01	Call	Bond Future	219.0800	0.2191	249.2400	0.2492	13.767	0	0	0
2014/05/13	EL28	06/11/2014	121.99	Call	Bond Future	239.0800	0.2391	269.2400	0.2692	12.615	0	0	0
2014/05/13	ES33	08/05/2014			Bond Future	9.4450	84.0468	9.4450	84.0468	0.000	0.0000	0.0000	0
2014/05/13	ES33	07/08/2014			Bond Future	9.5363	85.2964	9.4992	85.5760	(0.389)	0.0000	0.0000	6,220
2014/05/13	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	ES33	07/08/2014	10.14	Call	Bond Future	4,349.7400	4.3497	4,629.2700	4.6293	6.426	0	0	0
2014/05/13	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	ES33	07/08/2014	10.15	Call	Bond Future	4,418.7700	4.4188	4,698.3000	4.6983	6.326	0	0	0
2014/05/13	ES33	07/08/2014	10.16	Call	Bond Future	4,487.7000	4.4877	4,767.2300	4.7672	6.229	0	0	0
2014/05/13	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	ES33	06/11/2014			Bond Future	9.6289	82.8108	9.5907	83.0937	(0.396)	0.0000	0.0000	0
2014/05/13	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	ES33	06/11/2014	10.29	Call	Bond Future	4,670.4500	4.6705	4,953.3400	4.9533	6.057	0	0	0
2014/05/13	ES33	06/11/2014	10.30	Call	Bond Future	4,737.9000	4.7379	5,020.7900	5.0208	5.971	0	0	0
2014/05/13	ES33	06/11/2014	10.31	Call	Bond Future	4,805.2500	4.8052	5,088.1400	5.0881	5.887	0	0	0
2014/05/13	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	ES33	05/02/2015	10.00	Call	Bond Future	1,993.4200	1.9934	2,280.0200	2.2800	14.377	0	0	0
2014/05/13	ES33	05/02/2015			Bond Future	9.7206	84.1205	9.6813	84.4071	(0.404)	0.0000	0.0000	0
2014/05/13	ES33	05/02/2015	10.01	Call	Bond Future	2,063.3800	2.0634	2,349.9800	2.3500	13.890	0	0	0
2014/05/13	ES33	05/02/2015	9.99	Call	Bond Future	1,923.3700	1.9234	2,209.9700	2.2100	14.901	0	0	0
2014/05/13	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	GOVI	07/08/2014			GOVI	454.8160	454.8160	456.5200	456.5200	0.375	0.0000	0.0000	504
2014/05/13	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/05/13	GOVI	07/08/2014	459.99	Put	GOVI	51,740.0000	5.1740	34,700.0000	3.4700	(32.934)	0	0	0
2014/05/13	GOVI	07/08/2014	460.01	Put	GOVI	51,940.0000	5.1940	34,900.0000	3.4900	(32.807)	0	0	0
2014/05/13	GOVI	07/08/2014	460.00	Put	GOVI	51,840.0000	5.1840	34,800.0000	3.4800	(32.870)	0	0	0
2014/05/13	GOVI	06/11/2014	449.01	Call	GOVI	127,300.0000	12.7300	144,550.0000	14.4550	13.551	0	0	0
2014/05/13	GOVI	06/11/2014			GOVI	461.7400	461.7400	463.4650	463.4650	0.374	0.0000	0.0000	28
2014/05/13	GOVI	06/11/2014	448.99	Call	GOVI	127,500.0000	12.7500	144,750.0000	14.4750	13.529	0	0	0
2014/05/13	GOVI	06/11/2014	449.00	Call	GOVI	127,400.0000	12.7400	144,650.0000	14.4650	13.540	0	0	0
2014/05/13	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	GOVI	05/02/2015	459.99	Call	GOVI	90,430.0000	9.0430	107,920.0000	10.7920	19.341	0	0	0
2014/05/13	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	GOVI	05/02/2015			GOVI	469.0330	469.0330	470.7820	470.7820	0.373	0.0000	0.0000	0
2014/05/13	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	GOVI	05/02/2015	460.00	Call	GOVI	90,330.0000	9.0330	107,820.0000	10.7820	19.362	0	0	0
2014/05/13	GOVI	05/02/2015	460.01	Call	GOVI	90,230.0000	9.0230	107,720.0000	10.7720	19.384	0	0	0
2014/05/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/05/13	ICAA	07/08/2014			Can-Do Interest Rate	140.8757	140.8757	140.9085	140.9085	0.023	0.0000	0.0000	635
2014/05/13	IGOV	07/08/2014			Index Future	212.2030	212.2030	213.1070	213.1070	0.426	0.0000	0.0000	1,268
2014/05/13	IGOV	06/11/2014			Index Future	215.4590	215.4590	216.3750	216.3750	0.425	0.0000	0.0000	86
2014/05/13	IGOV	05/02/2015			Index Future	218.8870	218.8870	219.8160	219.8160	0.424	0.0000	0.0000	0
2014/05/13	ILBI	07/08/2014			Index Future	577.6830	577.6830	577.8300	577.8300	0.025	0.0000	0.0000	210
2014/05/13	ILBI	06/11/2014			Index Future	586.5600	586.5600	586.7070	586.7070	0.025	0.0000	0.0000	0
2014/05/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/05/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/05/13	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/05/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/05/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/05/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/05/13	JBAF	21/05/2014			Jibar Tradeable Future	5.8000	94.2000	5.8000	94.2000	0.000	0.0000	0.0000	2,000
2014/05/13	JBAF	18/06/2014			Jibar Tradeable Future	5.9600	94.0400	5.9300	94.0700	(0.503)	0.0000	0.0000	2,000
2014/05/13	JBAF	16/07/2014			Jibar Tradeable Future	5.9800	94.0200	5.9700	94.0300	(0.167)	0.0000	0.0000	545
2014/05/13	JBAF	20/08/2014			Jibar Tradeable Future	6.1800	93.8200	6.1400	93.8600	(0.647)	0.0000	0.0000	0
2014/05/13	JBAF	17/09/2014			Jibar Tradeable Future	6.2400	93.7600	6.1900	93.8100	(0.801)	0.0000	0.0000	1,000
2014/05/13	JBAF	15/10/2014			Jibar Tradeable Future	6.3600	93.6400	6.3200	93.6800	(0.629)	0.0000	0.0000	0

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2014/05/13	JBAF	17/12/2014			Jibar Tradeable Future	6.5700	93.4300	6.5200	93.4800	(0.761)	0.0000	0.0000	0
2014/05/13	JBAF	18/03/2015			Jibar Tradeable Future	6.8200	93.1800	6.7900	93.2100	(0.440)	0.0000	0.0000	2,850
2014/05/13	JBAF	17/06/2015			Jibar Tradeable Future	6.9800	93.0200	6.9500	93.0500	(0.430)	0.0000	0.0000	5,000
2014/05/13	JBAF	16/09/2015			Jibar Tradeable Future	7.1300	92.8700	7.1200	92.8800	(0.140)	0.0000	0.0000	0
2014/05/13	JBAF	15/12/2015			Jibar Tradeable Future	7.2800	92.7200	7.2700	92.7300	(0.137)	0.0000	0.0000	0
2014/05/13	JBAF	16/03/2016			Jibar Tradeable Future	7.4200	92.5800	7.4100	92.5900	(0.135)	0.0000	0.0000	0
2014/05/13	R023	08/05/2014			Bond Future	8.0500	99.6743	8.0500	99.6743	0.000	0.0000	0.0000	0
2014/05/13	R023	07/08/2014	8.51	Call	Bond Future	3,275.2500	3.2752	3,634.8000	3.6348	10.978	0	0	0
2014/05/13	R023	07/08/2014			Bond Future	8.1028	101.3214	8.0186	101.8280	(1.038)	0.0000	0.0000	12,377
2014/05/13	R023	07/08/2014	8.49	Call	Bond Future	3,193.8100	3.1938	3,548.9500	3.5489	11.120	0	0	0
2014/05/13	R023	07/08/2014	8.50	Call	Bond Future	3,234.4100	3.2344	3,591.7700	3.5918	11.049	0	0	0
2014/05/13	R023	07/08/2014	8.49	Put	Bond Future	904.4200	0.9044	752.9100	0.7529	(16.752)	0	0	0
2014/05/13	R023	07/08/2014	8.51	Put	Bond Future	869.4800	0.8695	722.3800	0.7224	(16.918)	0	0	0
2014/05/13	R023	07/08/2014	8.50	Put	Bond Future	886.8100	0.8868	737.5200	0.7375	(16.834)	0	0	0
2014/05/13	R023	06/11/2014			Bond Future	8.1841	98.9442	8.0966	99.4575	(1.070)	0.0000	0.0000	0
2014/05/13	R023	06/11/2014	8.59	Put	Bond Future	1,613.2600	1.6133	1,434.9500	1.4350	(11.053)	0	0	0
2014/05/13	R023	06/11/2014	8.61	Put	Bond Future	1,573.3500	1.5734	1,398.2900	1.3983	(11.127)	0	0	0
2014/05/13	R023	06/11/2014	8.59	Call	Bond Future	3,949.4900	3.9495	4,284.4800	4.2845	8.482	0	0	0
2014/05/13	R023	06/11/2014	8.60	Put	Bond Future	1,593.2100	1.5932	1,416.5300	1.4165	(11.090)	0	0	0
2014/05/13	R023	06/11/2014	8.60	Call	Bond Future	3,986.0900	3.9861	4,322.7100	4.3227	8.445	0	0	0
2014/05/13	R023	06/11/2014	8.61	Call	Bond Future	4,022.8400	4.0228	4,361.0800	4.3611	8.408	0	0	0
2014/05/13	R023	05/02/2015			Bond Future	8.2632	100.5086	8.1719	101.0292	(1.104)	0.0000	0.0000	0
2014/05/13	R023	05/02/2015	8.74	Put	Bond Future	2,049.7500	2.0497	1,865.5600	1.8656	(8.986)	0	0	0
2014/05/13	R023	05/02/2015	8.75	Call	Bond Future	4,749.1400	4.7491	5,086.8000	5.0868	7.110	0	0	0
2014/05/13	R023	05/02/2015	8.76	Call	Bond Future	4,784.3200	4.7843	5,123.2800	5.1233	7.085	0	0	0
2014/05/13	R023	05/02/2015	8.74	Call	Bond Future	4,714.0700	4.7141	5,050.4200	5.0504	7.135	0	0	0
2014/05/13	R023	05/02/2015	8.76	Put	Bond Future	2,010.3000	2.0103	1,828.7200	1.8287	(9.032)	0	0	0
2014/05/13	R023	05/02/2015	8.75	Put	Bond Future	2,029.9500	2.0300	1,847.0700	1.8471	(9.009)	0	0	0
2014/05/13	R157	08/05/2014			Bond Future	6.5700	110.8910	6.5700	110.8910	0.000	0.0000	0.0000	0
2014/05/13	R157	07/08/2014	6.76	Put	Bond Future	254.6900	0.2547	219.8800	0.2199	(13.668)	0	0	0
2014/05/13	R157	07/08/2014			Bond Future	6.7647	112.4650	6.7011	112.5345	(0.940)	0.0000	0.0000	8,548
2014/05/13	R157	07/08/2014	6.75	Put	Bond Future	260.0200	0.2600	224.7300	0.2247	(13.572)	0	0	0
2014/05/13	R157	07/08/2014	6.74	Call	Bond Future	238.4800	0.2385	272.1900	0.2722	14.135	0	0	0
2014/05/13	R157	07/08/2014	6.75	Call	Bond Future	244.0000	0.2440	278.1900	0.2782	14.012	0	0	0
2014/05/13	R157	07/08/2014	6.76	Call	Bond Future	249.5900	0.2496	284.2600	0.2843	13.891	0	0	0
2014/05/13	R157	07/08/2014	6.74	Put	Bond Future	265.4200	0.2654	229.6500	0.2296	(13.477)	0	0	0
2014/05/13	R157	06/11/2014	6.19	Put	Bond Future	735.2800	0.7353	679.9500	0.6800	(7.525)	0	0	0
2014/05/13	R157	06/11/2014	6.21	Put	Bond Future	721.6700	0.7217	666.7800	0.6668	(7.606)	0	0	0
2014/05/13	R157	06/11/2014			Bond Future	6.9586	107.3653	6.8763	107.4348	(1.183)	0.0000	0.0000	0
2014/05/13	R157	06/11/2014	6.20	Put	Bond Future	728.4600	0.7285	673.3500	0.6733	(7.565)	0	0	0
2014/05/13	R157	06/11/2014	6.21	Call	Bond Future	88.0300	0.0880	102.5500	0.1026	16.494	0	0	0
2014/05/13	R157	06/11/2014	6.19	Call	Bond Future	84.6300	0.0846	98.7100	0.0987	16.637	0	0	0
2014/05/13	R157	06/11/2014	6.20	Call	Bond Future	86.3200	0.0863	100.6200	0.1006	16.566	0	0	0
2014/05/13	R157	05/02/2015	8.74	Call	Bond Future	978.9900	0.9790	1,036.0100	1.0360	5.824	0	0	0
2014/05/13	R157	05/02/2015	8.75	Put	Bond Future	97.3900	0.0974	84.9500	0.0849	(12.773)	0	0	0
2014/05/13	R157	05/02/2015			Bond Future	7.2355	109.0639	7.1176	109.1335	(1.629)	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
2014/05/13	R157	05/02/2015	8.74	Put	Bond Future	98.4600	0.0985	85.9100	0.0859	(12.746)	0	0	0
2014/05/13	R157	05/02/2015	8.76	Put	Bond Future	96.3300	0.0963	83.9900	0.0840	(12.810)	0	0	0
2014/05/13	R157	05/02/2015	8.75	Call	Bond Future	983.7300	0.9837	1,040.8600	1.0409	5.807	0	0	0
2014/05/13	R157	05/02/2015	8.76	Call	Bond Future	988.4700	0.9885	1,045.7000	1.0457	5.790	0	0	0
2014/05/13	R186	08/05/2014			Bond Future	8.1800	122.1467	8.1800	122.1467	0.000	0.0000	0.0000	0
2014/05/13	R186	07/08/2014	8.31	Call	Bond Future	2,958.0300	2.9580	3,303.9700	3.3040	11.695	0	0	0
2014/05/13	R186	07/08/2014	8.70	Put	Bond Future	1,095.0100	1.0950	926.2300	0.9262	(15.414)	0	0	1,000
2014/05/13	R186	07/08/2014			Bond Future	8.2300	118.8723	8.1566	119.5033	(0.891)	0.0000	0.0000	49,290
2014/05/13	R186	07/08/2014	8.29	Call	Bond Future	2,866.6900	2.8667	3,206.0800	3.2061	11.839	0	0	0
2014/05/13	R186	07/08/2014	8.92	Put	Bond Future	687.5500	0.6875	570.0900	0.5701	(17.084)	0	0	840
2014/05/13	R186	07/08/2014	8.25	Call	Bond Future	2,689.2600	2.6893	3,015.4700	3.0155	12.130	0	0	1,200
2014/05/13	R186	07/08/2014	8.30	Call	Bond Future	2,912.1600	2.9122	3,254.8300	3.2548	11.767	0	0	0
2014/05/13	R186	07/08/2014	8.29	Put	Bond Future	2,353.3600	2.3534	2,061.7300	2.0617	(12.392)	0	0	0
2014/05/13	R186	07/08/2014	9.20	Put	Bond Future	360.4900	0.3605	291.2000	0.2912	(19.221)	0	0	2,100
2014/05/13	R186	07/08/2014	8.92	Call	Bond Future	6,402.8000	6.4028	6,916.3600	6.9164	8.021	0	0	0
2014/05/13	R186	07/08/2014	8.31	Put	Bond Future	2,274.4200	2.2744	1,989.3400	1.9893	(12.534)	0	0	0
2014/05/13	R186	07/08/2014	8.30	Put	Bond Future	2,313.6500	2.3137	2,025.3000	2.0253	(12.463)	0	0	0
2014/05/13	R186	07/08/2014	9.20	Call	Bond Future	8,284.0200	8.2840	8,845.7500	8.8458	6.781	0	0	0
2014/05/13	R186	07/08/2014	8.70	Call	Bond Future	5,031.1300	5.0311	5,493.3700	5.4934	9.188	0	0	0
2014/05/13	R186	07/08/2014	8.25	Put	Bond Future	2,517.5200	2.5175	2,212.7100	2.2127	(12.108)	0	0	0
2014/05/13	R186	06/11/2014	8.14	Call	Bond Future	3,050.8400	3.0508	3,341.2600	3.3413	9.519	0	0	0
2014/05/13	R186	06/11/2014	8.15	Put	Bond Future	4,363.9300	4.3639	4,017.3000	4.0173	(7.943)	0	0	0
2014/05/13	R186	06/11/2014			Bond Future	8.3007	120.6838	8.2249	121.3232	(0.914)	0.0000	0.0000	0
2014/05/13	R186	06/11/2014	9.17	Call	Bond Future	8,207.2500	8.2073	8,708.4200	8.7084	6.106	0	0	0
2014/05/13	R186	06/11/2014	8.15	Call	Bond Future	3,088.7200	3.0887	3,381.4800	3.3815	9.478	0	0	0
2014/05/13	R186	06/11/2014	8.16	Call	Bond Future	3,126.5400	3.1265	3,421.6400	3.4216	9.439	0	0	0
2014/05/13	R186	06/11/2014	9.17	Put	Bond Future	1,212.2100	1.2122	1,073.9900	1.0740	(11.402)	0	0	2,010
2014/05/13	R186	06/11/2014	8.14	Put	Bond Future	4,411.3600	4.4114	4,062.3900	4.0624	(7.911)	0	0	0
2014/05/13	R186	06/11/2014	8.16	Put	Bond Future	4,316.5300	4.3165	3,972.2400	3.9722	(7.976)	0	0	0
2014/05/13	R186	05/02/2015	8.3674		Bond Future	8.3674	117.2961	8.2889	117.9445	(0.938)	0.0000	0.0000	0
2014/05/13	R186	05/02/2015	8.75	Call	Bond Future	6,237.3800	6.2374	6,642.2000	6.6422	6.490	0	0	0
2014/05/13	R186	05/02/2015	8.76	Call	Bond Future	6,286.0200	6.2860	6,692.5400	6.6925	6.467	0	0	0
2014/05/13	R186	05/02/2015	8.74	Call	Bond Future	6,189.3000	6.1893	6,592.3900	6.5924	6.513	0	0	0
2014/05/13	R186	05/02/2015	8.76	Put	Bond Future	3,116.1400	3.1161	2,874.2500	2.8743	(7.762)	0	0	0
2014/05/13	R186	05/02/2015	8.75	Put	Bond Future	3,146.7400	3.1467	2,903.1500	2.9031	(7.741)	0	0	0
2014/05/13	R186	05/02/2015	8.74	Put	Bond Future	3,177.9700	3.1780	2,932.6500	2.9326	(7.719)	0	0	0
2014/05/13	R197	08/05/2014			Bond Future	283.0522	283.0522	283.0522	283.0522	0.000	0.0000	0.0000	0
2014/05/13	R197	07/08/2014			Bond Future	281.4330	281.4330	281.5038	281.5038	0.025	0.0000	0.0000	1,244
2014/05/13	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R197	07/08/2014	270.00	Call	Bond Future	11,433.0100	11.4330	11,503.7600	11.5038	0.619	0	0	0
2014/05/13	R197	07/08/2014	270.01	Call	Bond Future	11,423.0100	11.4230	11,493.7600	11.4938	0.619	0	0	0
2014/05/13	R197	07/08/2014	269.99	Call	Bond Future	11,443.0100	11.4430	11,513.7600	11.5138	0.618	0	0	0
2014/05/13	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R197	06/11/2014			Bond Future	285.7544	285.7544	285.8234	285.8234	0.024	0.0000	0.0000	0

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2014/05/13	R197	06/11/2014	285.01	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R197	06/11/2014	285.00	Call	Bond Future	754.3600	0.7544	823.4200	0.8234	9.155	0	0	0
2014/05/13	R197	06/11/2014	285.01	Call	Bond Future	744.3600	0.7444	813.4200	0.8134	9.278	0	0	0
2014/05/13	R197	06/11/2014	284.99	Call	Bond Future	764.3600	0.7644	833.4200	0.8334	9.035	0	0	0
2014/05/13	R197	06/11/2014	285.00	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R201	08/05/2014			Bond Future	6.1200	104.9708	6.1200	104.9708	0.000	0.0000	0.0000	0
2014/05/13	R201	07/08/2014	5.31	Put	Bond Future	435.3800	0.4354	409.0600	0.4091	(6.045)	0	0	0
2014/05/13	R201	07/08/2014			Bond Future	6.3355	102.0545	6.2420	102.0879	(1.475)	0.0000	0.0000	0
2014/05/13	R201	07/08/2014	5.30	Put	Bond Future	438.1600	0.4382	411.7700	0.4118	(6.023)	0	0	0
2014/05/13	R201	07/08/2014	5.31	Call	Bond Future	66.7900	0.0668	73.9500	0.0739	10.720	0	0	0
2014/05/13	R201	07/08/2014	5.29	Call	Bond Future	65.1500	0.0651	72.1700	0.0722	10.775	0	0	0
2014/05/13	R201	07/08/2014	5.30	Call	Bond Future	65.9700	0.0660	73.0600	0.0731	10.747	0	0	0
2014/05/13	R201	07/08/2014	5.29	Put	Bond Future	440.9500	0.4409	414.4900	0.4145	(6.001)	0	0	0
2014/05/13	R202	08/05/2014			Bond Future	224.5225	224.5225	224.5225	224.5225	0.000	0.0000	0.0000	0
2014/05/13	R202	07/08/2014	207.99	Call	Bond Future	17,268.9800	17.2690	17,314.8300	17.3148	0.266	0	0	0
2014/05/13	R202	07/08/2014	208.00	Put	Bond Future	325.5500	0.3255	313.7300	0.3137	(3.631)	0	0	0
2014/05/13	R202	07/08/2014			Bond Future	224.9341	224.9341	224.9918	224.9918	0.026	0.0000	0.0000	44,590
2014/05/13	R202	07/08/2014	207.99	Put	Bond Future	324.8500	0.3248	313.0500	0.3130	(3.632)	0	0	0
2014/05/13	R202	07/08/2014	208.01	Put	Bond Future	326.2400	0.3262	314.4100	0.3144	(3.626)	0	0	0
2014/05/13	R202	07/08/2014	208.00	Call	Bond Future	17,259.6800	17.2597	17,305.5100	17.3055	0.266	0	0	0
2014/05/13	R202	07/08/2014	208.01	Call	Bond Future	17,250.3700	17.2504	17,296.1900	17.2962	0.266	0	0	0
2014/05/13	R202	06/11/2014	226.99	Call	Bond Future	1,398.1800	1.3982	1,454.0700	1.4541	3.997	0	0	0
2014/05/13	R202	06/11/2014			Bond Future	228.3882	228.3882	228.4441	228.4441	0.024	0.0000	0.0000	0
2014/05/13	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R202	06/11/2014	227.00	Call	Bond Future	1,388.1800	1.3882	1,444.0700	1.4441	4.026	0	0	0
2014/05/13	R202	06/11/2014	227.01	Call	Bond Future	1,378.1800	1.3782	1,434.0700	1.4341	4.055	0	0	0
2014/05/13	R203	08/05/2014			Bond Future	7.3400	103.9591	7.3400	103.9591	0.000	0.0000	0.0000	0
2014/05/13	R203	07/08/2014	7.30	Call	Bond Future	535.6900	0.5357	667.0200	0.6670	24.516	0	0	0
2014/05/13	R203	07/08/2014			Bond Future	7.4518	105.5203	7.3415	105.8247	(1.480)	0.0000	0.0000	24,254
2014/05/13	R203	07/08/2014	7.31	Call	Bond Future	547.2000	0.5472	680.3500	0.6803	24.333	0	0	0
2014/05/13	R203	07/08/2014	6.84	Put	Bond Future	1,868.1700	1.8682	1,620.6700	1.6207	(13.248)	0	0	0
2014/05/13	R203	07/08/2014	7.29	Put	Bond Future	971.2000	0.9712	796.3200	0.7963	(18.007)	0	0	0
2014/05/13	R203	07/08/2014	7.31	Put	Bond Future	938.6900	0.9387	767.4500	0.7675	(18.242)	0	0	0
2014/05/13	R203	07/08/2014	7.29	Call	Bond Future	524.3300	0.5243	653.8400	0.6538	24.700	0	0	0
2014/05/13	R203	07/08/2014	7.30	Put	Bond Future	954.8600	0.9549	781.8000	0.7818	(18.124)	0	0	0
2014/05/13	R203	07/08/2014	6.84	Call	Bond Future	165.3500	0.1654	222.2400	0.2222	34.406	0	0	46
2014/05/13	R203	06/11/2014	6.86	Call	Bond Future	337.7800	0.3378	413.5900	0.4136	22.444	0	0	0
2014/05/13	R203	06/11/2014			Bond Future	7.5812	102.9643	7.4603	103.2723	(1.594)	0.0000	0.0000	0
2014/05/13	R203	06/11/2014	6.98	Call	Bond Future	414.4300	0.4144	502.6600	0.5027	21.289	0	0	14
2014/05/13	R203	06/11/2014	6.84	Call	Bond Future	326.1300	0.3261	399.9700	0.4000	22.641	0	0	45
2014/05/13	R203	06/11/2014	6.85	Call	Bond Future	331.9200	0.3319	406.7400	0.4067	22.542	0	0	0
2014/05/13	R203	06/11/2014	6.98	Put	Bond Future	1,957.7700	1.9578	1,738.0600	1.7381	(11.222)	0	0	0
2014/05/13	R203	06/11/2014	6.84	Put	Bond Future	2,233.0500	2.2331	1,998.9500	1.9990	(10.483)	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
2014/05/13	R203	06/11/2014	6.86	Put	Bond Future	2,192.6600	2.1927	1,960.5300	1.9605	(10.587)	0	0	0
2014/05/13	R203	06/11/2014	6.85	Put	Bond Future	2,212.8200	2.2128	1,979.7000	1.9797	(10.535)	0	0	0
2014/05/13	R203	05/02/2015	7.69	Call	Bond Future	1,206.4600	1.2065	1,365.7200	1.3657	13.201	0	0	55
2014/05/13	R203	05/02/2015			Bond Future	7.7166	104.5925	7.5829	104.9044	(1.733)	0.0000	0.0000	0
2014/05/13	R203	05/02/2015	8.34	Put	Bond Future	673.1900	0.6732	576.8700	0.5769	(14.308)	0	0	0
2014/05/13	R203	05/02/2015	8.35	Call	Bond Future	2,127.3000	2.1273	2,343.6500	2.3437	10.170	0	0	0
2014/05/13	R203	05/02/2015	8.36	Call	Bond Future	2,143.3200	2.1433	2,360.4300	2.3604	10.130	0	0	0
2014/05/13	R203	05/02/2015	8.34	Call	Bond Future	2,111.3200	2.1113	2,326.9100	2.3269	10.211	0	0	0
2014/05/13	R203	05/02/2015	8.36	Put	Bond Future	659.4800	0.6595	564.6800	0.5647	(14.375)	0	0	0
2014/05/13	R203	05/02/2015	7.69	Put	Bond Future	1,268.5000	1.2685	1,115.8500	1.1158	(12.034)	0	0	0
2014/05/13	R203	05/02/2015	8.35	Put	Bond Future	666.3100	0.6663	570.7500	0.5708	(14.342)	0	0	0
2014/05/13	R204	08/05/2014			Bond Future	7.5500	104.8543	7.5500	104.8543	0.000	0.0000	0.0000	0
2014/05/13	R204	07/08/2014			Bond Future	7.6492	102.4010	7.5413	102.7989	(1.411)	0.0000	0.0000	26,132
2014/05/13	R204	07/08/2014	7.44	Put	Bond Future	1,463.2700	1.4633	1,225.4700	1.2255	(16.251)	0	0	0
2014/05/13	R204	07/08/2014	7.46	Put	Bond Future	1,418.2600	1.4183	1,184.9200	1.1849	(16.453)	0	0	0
2014/05/13	R204	07/08/2014	7.45	Put	Bond Future	1,440.6600	1.4407	1,205.0900	1.2051	(16.352)	0	0	0
2014/05/13	R204	07/08/2014	7.46	Call	Bond Future	719.4800	0.7195	884.0300	0.8840	22.871	0	0	0
2014/05/13	R204	07/08/2014	7.78	Call	Bond Future	1,295.3000	1.2953	1,531.4000	1.5314	18.227	0	0	0
2014/05/13	R204	07/08/2014	7.44	Call	Bond Future	690.2800	0.6903	850.3700	0.8504	23.192	0	0	0
2014/05/13	R204	07/08/2014	7.78	Put	Bond Future	815.5800	0.8156	653.7900	0.6538	(19.837)	0	0	530
2014/05/13	R204	07/08/2014	7.45	Call	Bond Future	704.7800	0.7048	867.1000	0.8671	23.031	0	0	0
2014/05/13	R204	06/11/2014	7.99	Put	Bond Future	1,076.5600	1.0766	918.3400	0.9183	(14.697)	0	0	1,270
2014/05/13	R204	06/11/2014			Bond Future	7.7548	103.9615	7.6394	104.3643	(1.488)	0.0000	0.0000	0
2014/05/13	R204	06/11/2014	6.99	Put	Bond Future	3,160.7300	3.1607	2,853.5300	2.8535	(9.719)	0	0	0
2014/05/13	R204	06/11/2014	7.01	Put	Bond Future	3,105.1300	3.1051	2,800.4800	2.8005	(9.811)	0	0	0
2014/05/13	R204	06/11/2014	6.99	Call	Bond Future	454.0800	0.4541	549.7400	0.5497	21.067	0	0	0
2014/05/13	R204	06/11/2014	7.00	Put	Bond Future	3,132.6600	3.1327	2,826.7000	2.8267	(9.767)	0	0	0
2014/05/13	R204	06/11/2014	7.99	Call	Bond Future	1,891.3000	1.8913	2,135.9400	2.1359	12.935	0	0	0
2014/05/13	R204	06/11/2014	7.00	Call	Bond Future	461.9600	0.4620	558.8600	0.5589	20.976	0	0	0
2014/05/13	R204	06/11/2014	7.01	Call	Bond Future	470.3800	0.4704	568.5900	0.5686	20.879	0	0	0
2014/05/13	R204	05/02/2015			Bond Future	7.8581	101.5701	7.7341	101.9784	(1.577)	0.0000	0.0000	0
2014/05/13	R204	05/02/2015	8.25	Call	Bond Future	2,478.1600	2.4782	2,736.0800	2.7361	10.408	0	0	0
2014/05/13	R204	05/02/2015	8.26	Call	Bond Future	2,498.4300	2.4984	2,757.4700	2.7575	10.368	0	0	0
2014/05/13	R204	05/02/2015	8.24	Call	Bond Future	2,457.9600	2.4580	2,714.7700	2.7148	10.448	0	0	0
2014/05/13	R204	05/02/2015	8.26	Put	Bond Future	1,188.3300	1.1883	1,039.0300	1.0390	(12.564)	0	0	0
2014/05/13	R204	05/02/2015	8.25	Put	Bond Future	1,200.4000	1.2004	1,049.9800	1.0500	(12.531)	0	0	0
2014/05/13	R204	05/02/2015	8.24	Put	Bond Future	1,212.5500	1.2125	1,061.0200	1.0610	(12.497)	0	0	0
2014/05/13	R207	08/05/2014			Bond Future	7.7300	100.1761	7.7300	100.1761	0.000	0.0000	0.0000	0
2014/05/13	R207	07/08/2014	7.69	Call	Bond Future	1,038.5200	1.0385	1,204.4900	1.2045	15.981	0	0	0
2014/05/13	R207	07/08/2014	7.70	Put	Bond Future	1,484.6200	1.4846	1,284.3000	1.2843	(13.493)	0	0	0
2014/05/13	R207	07/08/2014			Bond Future	7.7991	98.1513	7.7135	98.5196	(1.098)	0.0000	0.0000	34,069
2014/05/13	R207	07/08/2014	7.70	Call	Bond Future	1,057.9600	1.0580	1,225.9400	1.2259	15.878	0	0	0
2014/05/13	R207	07/08/2014	7.71	Call	Bond Future	1,077.6200	1.0776	1,247.6000	1.2476	15.774	0	0	0
2014/05/13	R207	07/08/2014	7.69	Put	Bond Future	1,508.3400	1.5083	1,306.0100	1.3060	(13.414)	0	0	0
2014/05/13	R207	07/08/2014	7.71	Put	Bond Future	1,461.1400	1.4611	1,262.8200	1.2628	(13.573)	0	0	0
2014/05/13	R207	06/11/2014	7.36	Put	Bond Future	3,075.3800	3.0754	2,820.9800	2.8210	(8.272)	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
2014/05/13	R207	06/11/2014			Bond Future	7.8909	99.6473	7.8005	100.0202	(1.145)	0.0000	0.0000	0
2014/05/13	R207	06/11/2014	7.35	Put	Bond Future	3,104.3700	3.1044	2,848.6800	2.8487	(8.236)	0	0	0
2014/05/13	R207	06/11/2014	7.36	Call	Bond Future	859.7600	0.8598	978.2000	0.9782	13.776	0	0	0
2014/05/13	R207	06/11/2014	7.34	Call	Bond Future	833.2500	0.8333	949.1000	0.9491	13.903	0	0	0
2014/05/13	R207	06/11/2014	7.35	Call	Bond Future	846.4300	0.8464	963.5800	0.9636	13.840	0	0	0
2014/05/13	R207	06/11/2014	7.34	Put	Bond Future	3,133.5300	3.1335	2,876.5400	2.8765	(8.201)	0	0	0
2014/05/13	R207	05/02/2015	8.49	Put	Bond Future	1,339.8400	1.3398	1,209.1200	1.2091	(9.756)	0	0	0
2014/05/13	R207	05/02/2015			Bond Future	7.9809	97.5815	7.8852	97.9594	(1.199)	0.0000	0.0000	0
2014/05/13	R207	05/02/2015	8.51	Put	Bond Future	1,313.1900	1.3132	1,184.4000	1.1844	(9.807)	0	0	0
2014/05/13	R207	05/02/2015	8.50	Call	Bond Future	3,344.9500	3.3450	3,593.1000	3.5931	7.419	0	0	0
2014/05/13	R207	05/02/2015	8.51	Call	Bond Future	3,370.2100	3.3702	3,619.3200	3.6193	7.392	0	0	0
2014/05/13	R207	05/02/2015	8.49	Call	Bond Future	3,320.0800	3.3201	3,567.2600	3.5673	7.445	0	0	0
2014/05/13	R207	05/02/2015	8.50	Put	Bond Future	1,326.3100	1.3263	1,196.5600	1.1966	(9.783)	0	0	0
2014/05/13	R208	08/05/2014			Bond Future	7.8850	94.8404	7.8850	94.8404	0.000	0.0000	0.0000	0
2014/05/13	R208	07/08/2014	8.28	Call	Bond Future	2,445.7900	2.4458	2,767.1500	2.7671	13.139	0	0	0
2014/05/13	R208	07/08/2014			Bond Future	7.9365	96.4295	7.8413	96.8966	(1.199)	0.0000	0.0000	11,985
2014/05/13	R208	07/08/2014	7.80	Call	Bond Future	1,150.0700	1.1501	1,356.5700	1.3566	17.955	0	0	0
2014/05/13	R208	07/08/2014	7.79	Put	Bond Future	1,849.0100	1.8490	1,585.8900	1.5859	(14.230)	0	0	0
2014/05/13	R208	07/08/2014	7.81	Put	Bond Future	1,792.5000	1.7925	1,534.3600	1.5344	(14.401)	0	0	0
2014/05/13	R208	07/08/2014	7.80	Put	Bond Future	1,820.6200	1.8206	1,559.9800	1.5600	(14.316)	0	0	0
2014/05/13	R208	07/08/2014	7.81	Call	Bond Future	1,171.2800	1.1713	1,380.2800	1.3803	17.844	0	0	0
2014/05/13	R208	07/08/2014	8.28	Put	Bond Future	783.2600	0.7833	637.4800	0.6375	(18.612)	0	0	630
2014/05/13	R208	07/08/2014	7.79	Call	Bond Future	1,129.0900	1.1291	1,333.1100	1.3331	18.069	0	0	0
2014/05/13	R208	06/11/2014	7.46	Call	Bond Future	938.5600	0.9386	1,085.4800	1.0855	15.654	0	0	0
2014/05/13	R208	06/11/2014			Bond Future	8.0235	94.5002	7.9238	94.9735	(1.243)	0.0000	0.0000	0
2014/05/13	R208	06/11/2014	7.44	Call	Bond Future	910.8200	0.9108	1,054.5500	1.0545	15.780	0	0	0
2014/05/13	R208	06/11/2014	7.45	Call	Bond Future	924.6200	0.9246	1,069.9300	1.0699	15.716	0	0	0
2014/05/13	R208	06/11/2014	8.50	Put	Bond Future	1,113.5500	1.1136	963.9400	0.9639	(13.435)	0	0	1,520
2014/05/13	R208	06/11/2014	7.44	Put	Bond Future	3,721.7300	3.7217	3,392.1400	3.3921	(8.856)	0	0	0
2014/05/13	R208	06/11/2014	7.46	Put	Bond Future	3,651.4300	3.6514	3,325.0300	3.3250	(8.939)	0	0	0
2014/05/13	R208	06/11/2014	8.50	Call	Bond Future	3,335.0800	3.3351	3,658.7900	3.6588	9.706	0	0	0
2014/05/13	R208	06/11/2014	7.45	Put	Bond Future	3,686.5000	3.6865	3,358.4900	3.3585	(8.898)	0	0	0
2014/05/13	R208	05/02/2015	8.51	Call	Bond Future	3,532.0000	3.5320	3,834.8600	3.8349	8.575	0	0	0
2014/05/13	R208	05/02/2015			Bond Future	8.1070	95.9945	8.0023	96.4745	(1.291)	0.0000	0.0000	0
2014/05/13	R208	05/02/2015	8.49	Call	Bond Future	3,476.4100	3.4764	3,776.7400	3.7767	8.639	0	0	0
2014/05/13	R208	05/02/2015	8.51	Put	Bond Future	1,711.9900	1.7120	1,534.9100	1.5349	(10.344)	0	0	0
2014/05/13	R208	05/02/2015	8.50	Put	Bond Future	1,728.6200	1.7286	1,550.2800	1.5503	(10.317)	0	0	0
2014/05/13	R208	05/02/2015	8.49	Put	Bond Future	1,745.6900	1.7457	1,566.0800	1.5661	(10.289)	0	0	0
2014/05/13	R208	05/02/2015	8.50	Call	Bond Future	3,504.0000	3.5040	3,805.6000	3.8056	8.607	0	0	0
2014/05/13	R209	08/05/2014			Bond Future	8.7750	76.3414	8.7750	76.3414	0.000	0.0000	0.0000	0
2014/05/13	R209	07/08/2014	9.04	Put	Bond Future	1,797.9100	1.7979	1,676.5000	1.6765	(6.753)	0	0	0
2014/05/13	R209	07/08/2014			Bond Future	8.8410	77.4783	8.8043	77.7618	(0.415)	0.0000	0.0000	24,171
2014/05/13	R209	07/08/2014	9.06	Put	Bond Future	1,737.4700	1.7375	1,618.7600	1.6188	(6.832)	0	0	0
2014/05/13	R209	07/08/2014	9.05	Put	Bond Future	1,767.4900	1.7675	1,647.4300	1.6474	(6.793)	0	0	0
2014/05/13	R209	07/08/2014	9.05	Call	Bond Future	3,351.1300	3.3511	3,514.5300	3.5145	4.876	0	0	0
2014/05/13	R209	07/08/2014	9.06	Call	Bond Future	3,395.5700	3.3956	3,560.3200	3.5603	4.852	0	0	0

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2014/05/13	R209	07/08/2014	9.04	Call	Bond Future	3,306.9700	3.3070	3,469.0200	3.4690	4.900	0	0	0
2014/05/13	R209	06/11/2014	8.95	Call	Bond Future	3,735.2200	3.7352	3,881.5700	3.8816	3.918	0	0	2,050
2014/05/13	R209	06/11/2014			Bond Future	8.9062	75.5121	8.8686	75.7991	(0.423)	0.0000	0.0000	0
2014/05/13	R209	06/11/2014	9.05	Put	Bond Future	3,046.0800	3.0461	2,915.0200	2.9150	(4.303)	0	0	0
2014/05/13	R209	06/11/2014	9.58	Put	Bond Future	1,625.5900	1.6256	1,540.7700	1.5408	(5.218)	0	0	907
2014/05/13	R209	06/11/2014	10.00	Call	Bond Future	8,596.7500	8.5967	8,827.4600	8.8275	2.684	0	0	0
2014/05/13	R209	06/11/2014	8.99	Put	Bond Future	3,256.6500	3.2567	3,119.8300	3.1198	(4.201)	0	0	0
2014/05/13	R209	06/11/2014	9.01	Put	Bond Future	3,185.1700	3.1852	3,050.2800	3.0503	(4.235)	0	0	0
2014/05/13	R209	06/11/2014	10.05	Call	Bond Future	8,855.4500	8.8554	9,089.0200	9.0890	2.638	0	0	0
2014/05/13	R209	06/11/2014	8.95	Put	Bond Future	3,403.3100	3.4033	3,262.6200	3.2626	(4.134)	0	0	0
2014/05/13	R209	06/11/2014	9.95	Call	Bond Future	8,339.3600	8.3394	8,567.0900	8.5671	2.731	0	0	0
2014/05/13	R209	06/11/2014	9.00	Put	Bond Future	3,220.8600	3.2209	3,085.0100	3.0850	(4.218)	0	0	0
2014/05/13	R209	06/11/2014	10.05	Put	Bond Future	884.6200	0.8846	831.1500	0.8311	(6.044)	0	0	2,050
2014/05/13	R209	06/11/2014	8.99	Call	Bond Future	3,889.7600	3.8898	4,039.9800	4.0400	3.862	0	0	0
2014/05/13	R209	06/11/2014	9.05	Call	Bond Future	4,127.4700	4.1275	4,283.4500	4.2835	3.779	0	0	2,050
2014/05/13	R209	06/11/2014	9.58	Call	Bond Future	6,490.2400	6.4902	6,692.4600	6.6925	3.116	0	0	0
2014/05/13	R209	06/11/2014	10.00	Put	Bond Future	945.8800	0.9459	889.5500	0.8895	(5.955)	0	0	1,640
2014/05/13	R209	06/11/2014	9.00	Call	Bond Future	3,928.9700	3.9290	4,080.1600	4.0802	3.848	0	0	1,640
2014/05/13	R209	06/11/2014	9.01	Call	Bond Future	3,968.1700	3.9682	4,120.3200	4.1203	3.834	0	0	0
2014/05/13	R209	06/11/2014	9.95	Put	Bond Future	1,010.8900	1.0109	951.5800	0.9516	(5.867)	0	0	2,050
2014/05/13	R209	05/02/2015			Bond Future	8.9683	76.7063	8.9297	76.9972	(0.430)	0.0000	0.0000	0
2014/05/13	R209	05/02/2015	9.25	Call	Bond Future	5,484.2500	5.4842	5,653.2100	5.6532	3.081	0	0	0
2014/05/13	R209	05/02/2015	9.26	Call	Bond Future	5,525.4000	5.5254	5,695.1000	5.6951	3.071	0	0	0
2014/05/13	R209	05/02/2015	9.24	Call	Bond Future	5,443.7400	5.4437	5,611.9400	5.6119	3.090	0	0	0
2014/05/13	R209	05/02/2015	9.25	Put	Bond Future	3,412.5700	3.4126	3,290.6400	3.2906	(3.573)	0	0	0
2014/05/13	R209	05/02/2015	9.24	Put	Bond Future	3,444.0600	3.4441	3,321.3700	3.3214	(3.562)	0	0	0
2014/05/13	R209	05/02/2015	9.26	Put	Bond Future	3,381.8300	3.3818	3,260.6400	3.2606	(3.584)	0	0	0
2014/05/13	R210	08/05/2014			Bond Future	166.6969	166.6969	166.6969	166.6969	0.000	0.0000	0.0000	0
2014/05/13	R210	07/08/2014			Bond Future	169.1733	169.1733	169.2157	169.2157	0.025	0.0000	0.0000	618
2014/05/13	R210	07/08/2014	159.00	Call	Bond Future	10,173.2600	10.1733	10,215.7000	10.2157	0.417	0	0	0
2014/05/13	R210	07/08/2014	159.01	Call	Bond Future	10,163.2600	10.1633	10,205.7000	10.2057	0.418	0	0	0
2014/05/13	R210	07/08/2014	158.99	Call	Bond Future	10,183.2600	10.1833	10,225.7000	10.2257	0.417	0	0	0
2014/05/13	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R210	06/11/2014			Bond Future	169.7313	169.7313	169.7724	169.7724	0.024	0.0000	0.0000	0
2014/05/13	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R210	06/11/2014	169.00	Call	Bond Future	731.2500	0.7313	772.4500	0.7725	5.634	0	0	0
2014/05/13	R210	06/11/2014	169.01	Call	Bond Future	721.2500	0.7213	762.4500	0.7625	5.712	0	0	0
2014/05/13	R210	06/11/2014	168.99	Call	Bond Future	741.2500	0.7413	782.4500	0.7825	5.558	0	0	0
2014/05/13	R211	08/05/2014			Bond Future	128.1034	128.1034	128.1034	128.1034	0.000	0.0000	0.0000	0
2014/05/13	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R211	07/08/2014			Bond Future	128.6533	128.6533	128.6829	128.6829	0.023	0.0000	0.0000	390
2014/05/13	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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2014/05/13	R211	07/08/2014	128.00	Call	Bond Future	653.3200	0.6533	682.8800	0.6829	4.525	0	0	0
2014/05/13	R211	07/08/2014	128.01	Call	Bond Future	643.3200	0.6433	672.8800	0.6729	4.595	0	0	0
2014/05/13	R211	07/08/2014	127.99	Call	Bond Future	663.3200	0.6633	692.8800	0.6929	4.456	0	0	0
2014/05/13	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R211	06/11/2014	130.00	Call	Bond Future	629.1100	0.6291	657.7400	0.6577	4.551	0	0	0
2014/05/13	R211	06/11/2014	130.01	Call	Bond Future	619.1100	0.6191	647.7400	0.6477	4.624	0	0	0
2014/05/13	R211	06/11/2014			Bond Future	130.6291	130.6291	130.6577	130.6577	0.022	0.0000	0.0000	0
2014/05/13	R211	06/11/2014	129.99	Call	Bond Future	639.1100	0.6391	667.7400	0.6677	4.480	0	0	0
2014/05/13	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R212	08/05/2014			Bond Future	133.4963	133.4963	133.4963	133.4963	0.000	0.0000	0.0000	0
2014/05/13	R212	07/08/2014	128.99	Call	Bond Future	4,907.3900	4.9074	4,940.4500	4.9405	0.674	0	0	0
2014/05/13	R212	07/08/2014			Bond Future	133.8974	133.8974	133.9305	133.9305	0.025	0.0000	0.0000	21,797
2014/05/13	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R212	07/08/2014	129.00	Call	Bond Future	4,897.3900	4.8974	4,930.4500	4.9305	0.675	0	0	0
2014/05/13	R212	07/08/2014	129.01	Call	Bond Future	4,887.3900	4.8874	4,920.4500	4.9205	0.676	0	0	0
2014/05/13	R212	06/11/2014			Bond Future	135.9537	135.9537	135.9859	135.9859	0.024	0.0000	0.0000	0
2014/05/13	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R212	06/11/2014	135.00	Call	Bond Future	953.6900	0.9537	985.9500	0.9859	3.383	0	0	0
2014/05/13	R212	06/11/2014	135.01	Call	Bond Future	943.6900	0.9437	975.9500	0.9759	3.418	0	0	0
2014/05/13	R212	06/11/2014	134.99	Call	Bond Future	963.6900	0.9637	995.9500	0.9959	3.348	0	0	0
2014/05/13	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R213	08/05/2014			Bond Future	8.6700	86.7570	8.6700	86.7570	0.000	0.0000	0.0000	0
2014/05/13	R213	07/08/2014	8.86	Call	Bond Future	2,929.2600	2.9293	3,103.1900	3.1032	5.938	0	0	0
2014/05/13	R213	07/08/2014			Bond Future	8.7467	88.0033	8.7047	88.3275	(0.480)	0.0000	0.0000	24,405
2014/05/13	R213	07/08/2014	8.84	Call	Bond Future	2,846.3800	2.8464	3,017.1200	3.0171	5.998	0	0	0
2014/05/13	R213	07/08/2014	8.85	Call	Bond Future	2,887.6600	2.8877	3,059.9900	3.0600	5.968	0	0	0
2014/05/13	R213	07/08/2014	8.84	Put	Bond Future	2,132.4800	2.1325	1,979.0100	1.9790	(7.197)	0	0	0
2014/05/13	R213	07/08/2014	8.86	Put	Bond Future	2,063.4300	2.0634	1,913.1500	1.9131	(7.283)	0	0	0
2014/05/13	R213	07/08/2014	8.85	Put	Bond Future	2,097.7500	2.0978	1,945.8700	1.9459	(7.240)	0	0	0
2014/05/13	R213	06/11/2014	8.84	Call	Bond Future	3,632.7600	3.6328	3,798.4500	3.7985	4.561	0	0	0
2014/05/13	R213	06/11/2014	8.85	Put	Bond Future	3,433.4900	3.4335	3,272.0800	3.2721	(4.701)	0	0	0
2014/05/13	R213	06/11/2014			Bond Future	8.8187	85.8027	8.7755	86.1310	(0.489)	0.0000	0.0000	0
2014/05/13	R213	06/11/2014	8.85	Call	Bond Future	3,670.8600	3.6709	3,837.6700	3.8377	4.544	0	0	0
2014/05/13	R213	06/11/2014	8.86	Call	Bond Future	3,709.1800	3.7092	3,877.1000	3.8771	4.527	0	0	0
2014/05/13	R213	06/11/2014	8.84	Put	Bond Future	3,471.0000	3.4710	3,308.4700	3.3085	(4.683)	0	0	0
2014/05/13	R213	06/11/2014	8.86	Put	Bond Future	3,396.2900	3.3963	3,235.9900	3.2360	(4.720)	0	0	0
2014/05/13	R213	05/02/2015	9.26	Put	Bond Future	3,151.2000	3.1512	3,019.5600	3.0196	(4.177)	0	0	0
2014/05/13	R213	05/02/2015			Bond Future	8.8886	87.1594	8.8442	87.4921	(0.499)	0.0000	0.0000	0
2014/05/13	R213	05/02/2015	9.25	Put	Bond Future	3,180.0700	3.1801	3,047.5900	3.0476	(4.166)	0	0	0
2014/05/13	R213	05/02/2015	9.24	Put	Bond Future	3,209.4400	3.2094	3,076.1200	3.0761	(4.154)	0	0	0
2014/05/13	R213	05/02/2015	9.25	Call	Bond Future	5,820.6400	5.8206	6,020.7800	6.0208	3.438	0	0	0

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2014/05/13	R213	05/02/2015	9.26	Call	Bond Future	5,863.1200	5.8631	6,064.1000	6.0641	3.428	0	0	0
2014/05/13	R213	05/02/2015	9.24	Call	Bond Future	5,778.5700	5.7786	5,977.8700	5.9779	3.449	0	0	0
2014/05/13	R214	08/05/2014			Bond Future	8.8650	77.2220	8.8650	77.2220	0.000	0.0000	0.0000	0
2014/05/13	R214	07/08/2014	9.54	Put	Bond Future	883.5300	0.8835	817.5900	0.8176	(7.463)	0	0	0
2014/05/13	R214	07/08/2014			Bond Future	8.9246	78.4147	8.8930	78.6690	(0.354)	0.0000	0.0000	5,228
2014/05/13	R214	07/08/2014	9.56	Put	Bond Future	849.9600	0.8500	785.8700	0.7859	(7.540)	0	0	0
2014/05/13	R214	07/08/2014	9.55	Put	Bond Future	866.6100	0.8666	801.6000	0.8016	(7.502)	0	0	0
2014/05/13	R214	07/08/2014	9.56	Call	Bond Future	5,683.9100	5.6839	5,874.2100	5.8742	3.348	0	0	0
2014/05/13	R214	07/08/2014	9.54	Call	Bond Future	5,573.3100	5.5733	5,761.7600	5.7618	3.381	0	0	0
2014/05/13	R214	07/08/2014	9.55	Call	Bond Future	5,628.5400	5.6285	5,817.9200	5.8179	3.365	0	0	0
2014/05/13	R214	06/11/2014	9.64	Call	Bond Future	6,672.0600	6.6721	6,849.6700	6.8497	2.662	0	0	0
2014/05/13	R214	06/11/2014			Bond Future	8.9898	76.3210	8.9575	76.5784	(0.360)	0.0000	0.0000	0
2014/05/13	R214	06/11/2014	9.65	Call	Bond Future	6,721.5400	6.7215	6,899.8400	6.8998	2.653	0	0	0
2014/05/13	R214	06/11/2014	9.66	Call	Bond Future	6,770.9500	6.7710	6,949.9300	6.9499	2.643	0	0	0
2014/05/13	R214	06/11/2014	9.64	Put	Bond Future	1,791.0800	1.7911	1,711.2300	1.7112	(4.458)	0	0	0
2014/05/13	R214	06/11/2014	9.66	Put	Bond Future	1,748.3000	1.7483	1,669.8200	1.6698	(4.489)	0	0	0
2014/05/13	R214	06/11/2014	9.65	Put	Bond Future	1,769.6700	1.7697	1,690.5100	1.6905	(4.473)	0	0	0
2014/05/13	R214	05/02/2015	9.50	Call	Bond Future	6,511.3600	6.5114	6,671.9900	6.6720	2.467	0	0	0
2014/05/13	R214	05/02/2015			Bond Future	9.0531	77.5278	9.0200	77.7886	(0.366)	0.0000	0.0000	0
2014/05/13	R214	05/02/2015	9.51	Call	Bond Future	6,555.6000	6.5556	6,716.8500	6.7168	2.460	0	0	0
2014/05/13	R214	05/02/2015	9.49	Call	Bond Future	6,467.2300	6.4672	6,627.2300	6.6272	2.474	0	0	0
2014/05/13	R214	05/02/2015	9.50	Put	Bond Future	3,139.0400	3.1390	3,038.8200	3.0388	(3.193)	0	0	0
2014/05/13	R214	05/02/2015	9.49	Put	Bond Future	3,167.5800	3.1676	3,066.7300	3.0667	(3.184)	0	0	0
2014/05/13	R214	05/02/2015	9.51	Put	Bond Future	3,110.7300	3.1107	3,011.1300	3.0111	(3.202)	0	0	0
2014/05/13	R248	08/05/2014			Bond Future	8.9350	99.7739	8.9350	99.7739	0.000	0.0000	0.0000	0
2014/05/13	R248	07/08/2014			Bond Future	9.0122	101.1559	8.9600	101.6942	(0.579)	0.0000	0.0000	14,129
2014/05/13	R248	07/08/2014	9.65	Call	Bond Future	6,173.8100	6.1738	6,712.1700	6.7122	8.720	0	0	0
2014/05/13	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R248	07/08/2014	9.66	Call	Bond Future	6,264.9900	6.2650	6,803.3500	6.8034	8.593	0	0	0
2014/05/13	R248	07/08/2014	9.64	Call	Bond Future	6,082.4700	6.0825	6,620.8300	6.6208	8.851	0	0	0
2014/05/13	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R248	06/11/2014			Bond Future	9.0801	98.2704	9.0265	98.8159	(0.590)	0.0000	0.0000	0
2014/05/13	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R248	06/11/2014	9.72	Call	Bond Future	6,111.2200	6.1112	6,656.6800	6.6567	8.926	0	0	0
2014/05/13	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R248	06/11/2014	9.73	Call	Bond Future	6,201.1900	6.2012	6,746.6500	6.7466	8.796	0	0	0
2014/05/13	R248	06/11/2014	9.74	Call	Bond Future	6,291.0000	6.2910	6,836.4600	6.8365	8.670	0	0	0
2014/05/13	R248	05/02/2015			Bond Future	9.1462	99.8243	9.0911	100.3775	(0.603)	0.0000	0.0000	0
2014/05/13	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	R248	05/02/2015	9.50	Call	Bond Future	3,420.8300	3.4208	3,974.0700	3.9741	16.173	0	0	0
2014/05/13	R248	05/02/2015	9.51	Call	Bond Future	3,514.3500	3.5144	4,067.5900	4.0676	15.742	0	0	0
2014/05/13	R248	05/02/2015	9.49	Call	Bond Future	3,327.1300	3.3271	3,880.3700	3.8804	16.628	0	0	0
2014/05/13	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/13	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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