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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/05/2014 TO 26/05/2014

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
2014/05/26	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/26	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	2025	07/08/2014	109.01	Call	Bond Future	7,872.7000	7.8727	7,900.1600	7.9002	0.349	0	0	0
2014/05/26	2025	07/08/2014			Bond Future	116.8827	116.8827	116.9102	116.9102	0.023	0.0000	0.0000	0
2014/05/26	2025	07/08/2014	108.99	Call	Bond Future	7,892.7000	7.8927	7,920.1600	7.9202	0.348	0	0	0
2014/05/26	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2025	07/08/2014	109.00	Call	Bond Future	7,882.7000	7.8827	7,910.1600	7.9102	0.348	0	0	0
2014/05/26	2025	06/11/2014	117.01	Call	Bond Future	1,656.2100	1.6562	1,684.1300	1.6841	1.686	0	0	0
2014/05/26	2025	06/11/2014			Bond Future	118.6662	118.6662	118.6941	118.6941	0.024	0.0000	0.0000	0
2014/05/26	2025	06/11/2014	116.99	Call	Bond Future	1,676.2100	1.6762	1,704.1300	1.7041	1.666	0	0	0
2014/05/26	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2025	06/11/2014	117.00	Call	Bond Future	1,666.2100	1.6662	1,694.1300	1.6941	1.676	0	0	0
2014/05/26	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2030	07/08/2014			Bond Future	8.6501	94.7683	8.7366	94.0705	1.000	0.0000	0.0000	4,308
2014/05/26	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2030	07/08/2014	8.99	Call	Bond Future	2,699.0400	2.6990	2,001.2800	2.0013	(25.852)	0	0	0
2014/05/26	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2030	07/08/2014	9.00	Call	Bond Future	2,776.7600	2.7768	2,079.0000	2.0790	(25.129)	0	0	0
2014/05/26	2030	07/08/2014	9.01	Call	Bond Future	2,854.3900	2.8544	2,156.6300	2.1566	(24.445)	0	0	0
2014/05/26	2030	06/11/2014	9.01	Call	Bond Future	2,264.7200	2.2647	1,556.4400	1.5564	(31.275)	0	0	0
2014/05/26	2030	06/11/2014			Bond Future	8.7212	96.2036	8.8105	95.4954	1.023	0.0000	0.0000	0
2014/05/26	2030	06/11/2014	8.99	Call	Bond Future	2,110.3900	2.1104	1,402.1100	1.4021	(33.562)	0	0	0
2014/05/26	2030	06/11/2014	9.00	Call	Bond Future	2,187.6000	2.1876	1,479.3200	1.4793	(32.377)	0	0	0
2014/05/26	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2030	05/02/2015			Bond Future	8.7874	93.7287	8.8802	93.0033	1.057	0.0000	0.0000	0
2014/05/26	2030	05/02/2015	9.25	Call	Bond Future	3,536.2200	3.5362	2,810.8500	2.8108	(20.513)	0	0	0
2014/05/26	2030	05/02/2015	9.24	Call	Bond Future	3,461.8200	3.4618	2,736.4500	2.7364	(20.953)	0	0	0
2014/05/26	2030	05/02/2015	9.26	Call	Bond Future	3,610.5300	3.6105	2,885.1600	2.8852	(20.090)	0	0	0
2014/05/26	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/26	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2037	07/08/2014			Bond Future	8.8921	96.4863	8.9734	95.7300	0.914	0.0000	0.0000	10,102
2014/05/26	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2037	07/08/2014	9.06	Call	Bond Future	1,551.5700	1.5516	795.3400	0.7953	(48.740)	0	0	0
2014/05/26	2037	07/08/2014	9.04	Call	Bond Future	1,368.8300	1.3688	612.6000	0.6126	(55.246)	0	0	0
2014/05/26	2037	07/08/2014	9.05	Call	Bond Future	1,460.2700	1.4603	704.0400	0.7040	(51.787)	0	0	0
2014/05/26	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2037	06/11/2014	9.69	Call	Bond Future	6,374.2600	6.3743	5,606.5100	5.6065	(12.045)	0	0	0
2014/05/26	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2037	06/11/2014			Bond Future	8.9607	97.9478	9.0444	97.1800	0.934	0.0000	0.0000	0
2014/05/26	2037	06/11/2014	9.70	Call	Bond Future	6,456.8700	6.4569	5,689.1200	5.6891	(11.890)	0	0	0
2014/05/26	2037	06/11/2014	9.71	Call	Bond Future	6,539.3600	6.5394	5,771.6100	5.7716	(11.740)	0	0	0
2014/05/26	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2037	05/02/2015			Bond Future	9.0249	95.2503	9.1117	94.4644	0.962	0.0000	0.0000	0
2014/05/26	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2037	05/02/2015	9.50	Call	Bond Future	4,177.2300	4.1772	3,391.3300	3.3913	(18.814)	0	0	0
2014/05/26	2037	05/02/2015	9.51	Call	Bond Future	4,261.9700	4.2620	3,476.0700	3.4761	(18.440)	0	0	0
2014/05/26	2037	05/02/2015	9.49	Call	Bond Future	4,092.3600	4.0924	3,306.4600	3.3065	(19.204)	0	0	0
2014/05/26	2038	07/08/2014			Bond Future	122.1413	122.1413	122.1707	122.1707	0.024	0.0000	0.0000	334
2014/05/26	2038	07/08/2014	106.00	Call	Bond Future	16,141.2800	16.1413	16,170.7400	16.1707	0.183	0	0	0
2014/05/26	2038	07/08/2014	106.01	Call	Bond Future	16,131.2800	16.1313	16,160.7400	16.1607	0.183	0	0	0
2014/05/26	2038	07/08/2014	105.99	Call	Bond Future	16,151.2800	16.1513	16,180.7400	16.1807	0.182	0	0	0
2014/05/26	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2038	06/11/2014	120.01	Call	Bond Future	3,994.9700	3.9950	4,024.9300	4.0249	0.750	0	0	0
2014/05/26	2038	06/11/2014			Bond Future	124.0050	124.0050	124.0349	124.0349	0.024	0.0000	0.0000	0
2014/05/26	2038	06/11/2014	119.99	Call	Bond Future	4,014.9700	4.0150	4,044.9300	4.0449	0.746	0	0	0
2014/05/26	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2038	06/11/2014	120.00	Call	Bond Future	4,004.9700	4.0050	4,034.9300	4.0349	0.748	0	0	0
2014/05/26	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2046	07/08/2014			Bond Future	119.4427	119.4427	119.4718	119.4718	0.024	0.0000	0.0000	5,218
2014/05/26	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2046	07/08/2014	104.44	Call	Bond Future	15,002.6600	15.0027	15,031.8500	15.0318	0.195	0	0	0
2014/05/26	2046	07/08/2014	104.45	Call	Bond Future	14,992.6600	14.9927	15,021.8500	15.0218	0.195	0	0	0
2014/05/26	2046	07/08/2014	104.43	Call	Bond Future	15,012.6600	15.0127	15,041.8500	15.0418	0.194	0	0	0
2014/05/26	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2046	06/11/2014	104.45	Call	Bond Future	15,469.7400	15.4697	15,499.3000	15.4993	0.191	0	0	0
2014/05/26	2046	06/11/2014			Bond Future	119.9197	119.9197	119.9493	119.9493	0.025	0.0000	0.0000	0
2014/05/26	2046	06/11/2014	104.43	Call	Bond Future	15,489.7400	15.4897	15,519.3000	15.5193	0.191	0	0	0
2014/05/26	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/05/26	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2046	06/11/2014	104.44	Call	Bond Future	15,479.7400	15.4797	15,509.3000	15.5093	0.191	0	0	0
2014/05/26	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2050	07/08/2014			Bond Future	126.4212	126.4212	126.4525	126.4525	0.025	0.0000	0.0000	2,720
2014/05/26	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2050	07/08/2014	112.00	Call	Bond Future	14,421.1800	14.4212	14,452.5000	14.4525	0.217	0	0	0
2014/05/26	2050	07/08/2014	112.01	Call	Bond Future	14,411.1800	14.4112	14,442.5000	14.4425	0.217	0	0	0
2014/05/26	2050	07/08/2014	111.99	Call	Bond Future	14,431.1800	14.4312	14,462.5000	14.4625	0.217	0	0	0
2014/05/26	2050	06/11/2014			Bond Future	128.3498	128.3498	128.3819	128.3819	0.025	0.0000	0.0000	0
2014/05/26	2050	06/11/2014	126.00	Call	Bond Future	2,349.8300	2.3498	2,381.9200	2.3819	1.366	0	0	0
2014/05/26	2050	06/11/2014	126.01	Call	Bond Future	2,339.8300	2.3398	2,371.9200	2.3719	1.371	0	0	0
2014/05/26	2050	06/11/2014	125.99	Call	Bond Future	2,359.8300	2.3598	2,391.9200	2.3919	1.360	0	0	0
2014/05/26	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	AL12	07/08/2014			Index Future	505.0300	505.0300	501.5030	501.5030	(0.698)	0.0000	0.0000	0
2014/05/26	AL12	06/11/2014			Index Future	512.6740	512.6740	509.0890	509.0890	(0.699)	0.0000	0.0000	0
2014/05/26	AL12	05/02/2015			Index Future	520.8320	520.8320	517.1560	517.1560	(0.706)	0.0000	0.0000	0
2014/05/26	AL37	07/08/2014			Index Future	427.5380	427.5380	426.2010	426.2010	(0.313)	0.0000	0.0000	0
2014/05/26	AL37	06/11/2014			Index Future	434.0080	434.0080	432.6470	432.6470	(0.314)	0.0000	0.0000	0
2014/05/26	AL7T	07/08/2014			Index Future	506.3530	506.3530	503.9470	503.9470	(0.475)	0.0000	0.0000	1
2014/05/26	AL7T	06/11/2014			Index Future	514.0160	514.0160	511.5700	511.5700	(0.476)	0.0000	0.0000	0
2014/05/26	ALBI	07/08/2014			Index Future	459.2240	459.2240	457.0160	457.0160	(0.481)	0.0000	0.0000	682
2014/05/26	ALBI	06/11/2014			Index Future	466.1740	466.1740	463.9290	463.9290	(0.482)	0.0000	0.0000	0
2014/05/26	ALBI	05/02/2015			Index Future	473.5930	473.5930	471.2810	471.2810	(0.488)	0.0000	0.0000	0
2014/05/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/05/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/05/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/26	CS33	15/09/2033			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
2014/05/26	EL28	07/08/2014	114.00	Call	Bond Future	9,844.8100	9.8448	9,874.5900	9.8746	0.302	0	0	0
2014/05/26	EL28	07/08/2014			Bond Future	123.8448	123.8448	123.8746	123.8746	0.024	0.0000	0.0000	0
2014/05/26	EL28	07/08/2014	114.01	Call	Bond Future	9,834.8100	9.8348	9,864.5900	9.8646	0.303	0	0	0
2014/05/26	EL28	07/08/2014	113.99	Call	Bond Future	9,854.8100	9.8548	9,884.5900	9.8846	0.302	0	0	0
2014/05/26	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	EL28	06/11/2014			Bond Future	124.2530	124.2530	124.2832	124.2832	0.024	0.0000	0.0000	0
2014/05/26	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	EL28	06/11/2014	122.00	Call	Bond Future	2,252.9900	2.2530	2,283.1500	2.2831	1.339	0	0	0
2014/05/26	EL28	06/11/2014	122.01	Call	Bond Future	2,242.9900	2.2430	2,273.1500	2.2731	1.345	0	0	0
2014/05/26	EL28	06/11/2014	121.99	Call	Bond Future	2,262.9900	2.2630	2,293.1500	2.2931	1.333	0	0	0
2014/05/26	ES33	07/08/2014			Bond Future	9.4811	85.7131	9.5623	85.1017	0.856	0.0000	0.0000	6,220
2014/05/26	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	ES33	07/08/2014	10.14	Call	Bond Future	4,766.3600	4.7664	4,155.0600	4.1551	(12.825)	0	0	0
2014/05/26	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	ES33	07/08/2014	10.15	Call	Bond Future	4,835.3900	4.8354	4,224.0900	4.2241	(12.642)	0	0	0
2014/05/26	ES33	07/08/2014	10.16	Call	Bond Future	4,904.3200	4.9043	4,293.0200	4.2930	(12.465)	0	0	0
2014/05/26	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	ES33	06/11/2014			Bond Future	9.5730	83.2255	9.6568	82.6050	0.875	0.0000	0.0000	0
2014/05/26	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	ES33	06/11/2014	10.29	Call	Bond Future	5,085.1000	5.0851	4,464.6200	4.4646	(12.202)	0	0	0
2014/05/26	ES33	06/11/2014	10.30	Call	Bond Future	5,152.5500	5.1525	4,532.0700	4.5321	(12.042)	0	0	0
2014/05/26	ES33	06/11/2014	10.31	Call	Bond Future	5,219.9000	5.2199	4,599.4200	4.5994	(11.887)	0	0	0
2014/05/26	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	ES33	05/02/2015	10.00	Call	Bond Future	2,424.2700	2.4243	1,788.7900	1.7888	(26.213)	0	0	0
2014/05/26	ES33	05/02/2015			Bond Future	9.6616	84.5514	9.7488	83.9159	0.902	0.0000	0.0000	0
2014/05/26	ES33	05/02/2015	10.01	Call	Bond Future	2,494.2300	2.4942	1,858.7500	1.8588	(25.478)	0	0	0
2014/05/26	ES33	05/02/2015	9.99	Call	Bond Future	2,354.2200	2.3542	1,718.7400	1.7187	(26.993)	0	0	0
2014/05/26	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	GOVI	07/08/2014			GOVI	457.7540	457.7540	455.6930	455.6930	(0.450)	0.0000	0.0000	509
2014/05/26	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	GOVI	07/08/2014	459.99	Put	GOVI	22,360.0000	2.2360	42,970.0000	4.2970	92.174	0	0	0
2014/05/26	GOVI	07/08/2014	460.01	Put	GOVI	22,560.0000	2.2560	43,170.0000	4.3170	91.356	0	0	0
2014/05/26	GOVI	07/08/2014	460.00	Put	GOVI	22,460.0000	2.2460	43,070.0000	4.3070	91.763	0	0	0
2014/05/26	GOVI	06/11/2014	449.01	Call	GOVI	156,720.0000	15.6720	135,760.0000	13.5760	(13.374)	0	0	0
2014/05/26	GOVI	06/11/2014			GOVI	464.6820	464.6820	462.5860	462.5860	(0.451)	0.0000	0.0000	28
2014/05/26	GOVI	06/11/2014	448.99	Call	GOVI	156,920.0000	15.6920	135,960.0000	13.5960	(13.357)	0	0	0
2014/05/26	GOVI	06/11/2014	449.00	Call	GOVI	156,820.0000	15.6820	135,860.0000	13.5860	(13.366)	0	0	0

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2014/05/26	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	GOVI	05/02/2015	459.99	Call	GOVI	120,870.0000	12.0870	99,270.0000	9.9270	(17.870)	0	0	0
2014/05/26	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	GOVI	05/02/2015			GOVI	472.0770	472.0770	469.9170	469.9170	(0.458)	0.0000	0.0000	0
2014/05/26	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	GOVI	05/02/2015	460.00	Call	GOVI	120,770.0000	12.0770	99,170.0000	9.9170	(17.885)	0	0	0
2014/05/26	GOVI	05/02/2015	460.01	Call	GOVI	120,670.0000	12.0670	99,070.0000	9.9070	(17.900)	0	0	0
2014/05/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/05/26	ICAA	07/08/2014			Can-Do Interest Rate	141.6671	141.6671	141.6981	141.6981	0.022	0.0000	0.0000	635
2014/05/26	IGOV	07/08/2014			Index Future	215.4220	215.4220	215.5810	215.5810	0.074	0.0000	0.0000	1,268
2014/05/26	IGOV	06/11/2014			Index Future	218.7090	218.7090	218.8680	218.8680	0.073	0.0000	0.0000	87
2014/05/26	IGOV	05/02/2015			Index Future	222.2150	222.2150	222.3620	222.3620	0.066	0.0000	0.0000	0
2014/05/26	ILBI	07/08/2014			Index Future	584.4840	584.4840	584.6240	584.6240	0.024	0.0000	0.0000	210
2014/05/26	ILBI	06/11/2014			Index Future	593.3720	593.3720	593.5090	593.5090	0.023	0.0000	0.0000	0
2014/05/26	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/05/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/05/26	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/05/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/05/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/05/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/05/26	JBAF	18/06/2014			Jibar Tradeable Future	5.8300	94.1700	5.8400	94.1600	0.172	0.0000	0.0000	2,000
2014/05/26	JBAF	16/07/2014			Jibar Tradeable Future	5.8800	94.1200	5.9000	94.1000	0.340	0.0000	0.0000	545
2014/05/26	JBAF	20/08/2014			Jibar Tradeable Future	6.0400	93.9600	6.0600	93.9400	0.331	0.0000	0.0000	0
2014/05/26	JBAF	17/09/2014			Jibar Tradeable Future	6.0900	93.9100	6.1100	93.8900	0.328	0.0000	0.0000	1,000
2014/05/26	JBAF	15/10/2014			Jibar Tradeable Future	6.2200	93.7800	6.2400	93.7600	0.322	0.0000	0.0000	0
2014/05/26	JBAF	19/11/2014			Jibar Tradeable Future	6.2700	93.7300	6.2900	93.7100	0.319	0.0000	0.0000	0
2014/05/26	JBAF	17/12/2014			Jibar Tradeable Future	6.4100	93.5900	6.4300	93.5700	0.312	0.0000	0.0000	0
2014/05/26	JBAF	18/03/2015			Jibar Tradeable Future	6.6600	93.3400	6.6800	93.3200	0.300	0.0000	0.0000	2,850
2014/05/26	JBAF	17/06/2015			Jibar Tradeable Future	6.8300	93.1700	6.8500	93.1500	0.293	0.0000	0.0000	5,000
2014/05/26	JBAF	16/09/2015			Jibar Tradeable Future	6.9800	93.0200	7.0000	93.0000	0.287	0.0000	0.0000	0
2014/05/26	JBAF	15/12/2015			Jibar Tradeable Future	7.1400	92.8600	7.1600	92.8400	0.280	0.0000	0.0000	0
2014/05/26	JBAF	16/03/2016			Jibar Tradeable Future	7.2800	92.7200	7.3000	92.7000	0.275	0.0000	0.0000	0

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2014/05/26	R023	07/08/2014	8.51	Call	Bond Future	3,766.9100		3.7669	3,356.5900	3.3566	(10.893)	0	0	0
2014/05/26	R023	07/08/2014			Bond Future	7.9605		102.1802	8.0425	101.6837	1.031	0.0000	0.0000	12,167
2014/05/26	R023	07/08/2014	8.49	Call	Bond Future	3,675.5600		3.6756	3,268.9900	3.2690	(11.061)	0	0	0
2014/05/26	R023	07/08/2014	8.50	Call	Bond Future	3,721.1300		3.7211	3,312.6700	3.3127	(10.977)	0	0	0
2014/05/26	R023	07/08/2014	8.49	Put	Bond Future	527.3500		0.5273	617.2600	0.6173	17.049	0	0	0
2014/05/26	R023	07/08/2014	8.51	Put	Bond Future	502.3200		0.5023	588.4800	0.5885	17.152	0	0	0
2014/05/26	R023	07/08/2014	8.50	Put	Bond Future	514.7100		0.5147	602.7300	0.6027	17.101	0	0	0
2014/05/26	R023	06/11/2014			Bond Future	8.0374		99.8062	8.1230	99.3023	1.064	0.0000	0.0000	0
2014/05/26	R023	06/11/2014	8.59	Put	Bond Future	1,194.0600		1.1941	1,328.0000	1.3280	11.217	0	0	0
2014/05/26	R023	06/11/2014	8.61	Put	Bond Future	1,160.7100		1.1607	1,291.6100	1.2916	11.278	0	0	0
2014/05/26	R023	06/11/2014	8.59	Call	Bond Future	4,392.2900		4.3923	4,022.2900	4.0223	(8.424)	0	0	0
2014/05/26	R023	06/11/2014	8.60	Put	Bond Future	1,177.2900		1.1773	1,309.7000	1.3097	11.247	0	0	0
2014/05/26	R023	06/11/2014	8.60	Call	Bond Future	4,432.1700		4.4322	4,060.6400	4.0606	(8.383)	0	0	0
2014/05/26	R023	06/11/2014	8.61	Call	Bond Future	4,472.2000		4.4722	4,099.1600	4.0992	(8.341)	0	0	0
2014/05/26	R023	05/02/2015			Bond Future	8.1080		101.3958	8.1984	100.8777	1.114	0.0000	0.0000	0
2014/05/26	R023	05/02/2015	8.74	Put	Bond Future	1,604.9700		1.6050	1,754.2000	1.7542	9.298	0	0	0
2014/05/26	R023	05/02/2015	8.75	Call	Bond Future	5,194.1500		5.1941	4,824.0700	4.8241	(7.125)	0	0	0
2014/05/26	R023	05/02/2015	8.76	Call	Bond Future	5,231.9900		5.2320	4,860.6400	4.8606	(7.098)	0	0	0
2014/05/26	R023	05/02/2015	8.74	Call	Bond Future	5,156.4200		5.1564	4,787.6100	4.7876	(7.152)	0	0	0
2014/05/26	R023	05/02/2015	8.76	Put	Bond Future	1,570.8400		1.5708	1,717.5300	1.7175	9.338	0	0	0
2014/05/26	R023	05/02/2015	8.75	Put	Bond Future	1,587.8300		1.5878	1,735.7900	1.7358	9.318	0	0	0
2014/05/26	R157	07/08/2014	6.76	Put	Bond Future	191.2800		0.1913	234.1300	0.2341	22.402	0	0	0
2014/05/26	R157	07/08/2014			Bond Future	6.6940		112.5422	6.7838	112.4441	1.341	0.0000	0.0000	8,548
2014/05/26	R157	07/08/2014	6.75	Put	Bond Future	196.0400		0.1960	239.6500	0.2396	22.245	0	0	0
2014/05/26	R157	07/08/2014	6.74	Call	Bond Future	251.1200		0.2511	197.4400	0.1974	(21.376)	0	0	0
2014/05/26	R157	07/08/2014	6.75	Call	Bond Future	257.2000		0.2572	202.7500	0.2027	(21.170)	0	0	0
2014/05/26	R157	07/08/2014	6.76	Call	Bond Future	263.3600		0.2634	208.1500	0.2082	(20.964)	0	0	0
2014/05/26	R157	07/08/2014	6.74	Put	Bond Future	200.8800		0.2009	245.2600	0.2453	22.093	0	0	0
2014/05/26	R157	06/11/2014	6.19	Put	Bond Future	670.6800		0.6707	749.2500	0.7492	11.715	0	0	0
2014/05/26	R157	06/11/2014			Bond Future	6.8785		107.4329	6.9966	107.3333	1.717	0.0000	0.0000	0
2014/05/26	R157	06/11/2014	6.21	Put	Bond Future	657.3100		0.6573	735.2000	0.7352	11.850	0	0	0
2014/05/26	R157	06/11/2014	6.20	Put	Bond Future	663.9800		0.6640	742.2100	0.7422	11.782	0	0	0
2014/05/26	R157	06/11/2014	6.21	Call	Bond Future	91.1900		0.0912	69.5600	0.0696	(23.720)	0	0	0
2014/05/26	R157	06/11/2014	6.19	Call	Bond Future	87.5500		0.0876	66.6000	0.0666	(23.929)	0	0	0
2014/05/26	R157	06/11/2014	6.20	Call	Bond Future	89.3600		0.0894	68.0700	0.0681	(23.825)	0	0	0
2014/05/26	R157	05/02/2015	8.74	Call	Bond Future	1,041.1900		1.0412	950.3500	0.9503	(8.725)	0	0	0
2014/05/26	R157	05/02/2015	8.75	Put	Bond Future	78.6200		0.0786	95.3900	0.0954	21.330	0	0	0
2014/05/26	R157	05/02/2015			Bond Future	7.0980		109.1451	7.2807	109.0373	2.573	0.0000	0.0000	0
2014/05/26	R157	05/02/2015	8.74	Put	Bond Future	79.5400		0.0795	96.4700	0.0965	21.285	0	0	0
2014/05/26	R157	05/02/2015	8.76	Put	Bond Future	77.7100		0.0777	94.3200	0.0943	21.374	0	0	0
2014/05/26	R157	05/02/2015	8.75	Call	Bond Future	1,046.0800		1.0461	955.0800	0.9551	(8.699)	0	0	0
2014/05/26	R157	05/02/2015	8.76	Call	Bond Future	1,050.9700		1.0510	959.8100	0.9598	(8.674)	0	0	0
2014/05/26	R186	07/08/2014	8.31	Call	Bond Future	3,343.3300		3.3433	2,894.1000	2.8941	(13.437)	0	0	0
2014/05/26	R186	07/08/2014	8.43	Put	Bond Future	0.0000		0.0000	1,356.9800	1.3570	100.000	0	0	105
2014/05/26	R186	07/08/2014	8.70	Put	Bond Future	626.8200		0.6268	726.0300	0.7260	15.828	0	0	1,000
2014/05/26	R186	07/08/2014			Bond Future	8.0993		120.0001	8.1758	119.3377	0.945	0.0000	0.0000	49,410



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/26	R186	07/08/2014	7.60	Put	Bond Future	0.0000		0.0000	5,691.8300	5.6918	100.000	0	0	0
2014/05/26	R186	07/08/2014	8.00	Call	Bond Future	0.0000		0.0000	1,591.9700	1.5920	100.000	0	0	29
2014/05/26	R186	07/08/2014	8.92	Put	Bond Future	353.0000		0.3530	411.5100	0.4115	16.575	0	0	840
2014/05/26	R186	07/08/2014	8.29	Call	Bond Future	3,237.8900		3.2379	2,795.8700	2.7959	(13.651)	0	0	0
2014/05/26	R186	07/08/2014	8.25	Call	Bond Future	3,031.9000		3.0319	2,604.6400	2.6046	(14.092)	0	0	1,200
2014/05/26	R186	07/08/2014	8.30	Call	Bond Future	3,290.4000		3.2904	2,844.7600	2.8448	(13.544)	0	0	0
2014/05/26	R186	07/08/2014	8.29	Put	Bond Future	1,596.6700		1.5967	1,817.1300	1.8171	13.807	0	0	0
2014/05/26	R186	07/08/2014	9.20	Put	Bond Future	158.0800		0.1581	185.1700	0.1852	17.137	0	0	2,100
2014/05/26	R186	07/08/2014	7.60	Call	Bond Future	0.0000		0.0000	579.0100	0.5790	100.000	0	0	180
2014/05/26	R186	07/08/2014	8.00	Put	Bond Future	0.0000		0.0000	3,121.4500	3.1214	100.000	0	0	0
2014/05/26	R186	07/08/2014	8.31	Put	Bond Future	1,531.8300		1.5318	1,745.0800	1.7451	13.921	0	0	0
2014/05/26	R186	07/08/2014	8.92	Call	Bond Future	7,196.1400		7.1961	6,592.1700	6.5922	(8.393)	0	0	0
2014/05/26	R186	07/08/2014	8.30	Put	Bond Future	1,564.0000		1.5640	1,780.8400	1.7808	13.864	0	0	0
2014/05/26	R186	07/08/2014	9.20	Call	Bond Future	9,209.5000		9.2095	8,574.1100	8.5741	(6.899)	0	0	0
2014/05/26	R186	07/08/2014	8.43	Call	Bond Future	0.0000		0.0000	3,520.4500	3.5205	100.000	0	0	0
2014/05/26	R186	07/08/2014	8.70	Call	Bond Future	5,690.8300		5.6908	5,127.5600	5.1276	(9.898)	0	0	0
2014/05/26	R186	07/08/2014	8.25	Put	Bond Future	1,732.2700		1.7323	1,967.4900	1.9675	13.579	0	0	0
2014/05/26	R186	06/11/2014	8.14	Call	Bond Future	3,389.2400		3.3892	3,029.2300	3.0292	(10.622)	0	0	0
2014/05/26	R186	06/11/2014	8.15	Put	Bond Future	3,573.0400		3.5730	3,882.9100	3.8829	8.672	0	0	0
2014/05/26	R186	06/11/2014			Bond Future	8.1667	121.8169		8.2460	121.1444	0.971	0.0000	0.0000	0
2014/05/26	R186	06/11/2014	9.17	Call	Bond Future	8,988.1200		8.9881	8,413.9300	8.4139	(6.388)	0	0	0
2014/05/26	R186	06/11/2014	8.15	Call	Bond Future	3,430.9400		3.4309	3,068.2900	3.0683	(10.570)	0	0	0
2014/05/26	R186	06/11/2014	8.16	Call	Bond Future	3,472.9300		3.4729	3,107.6500	3.1076	(10.518)	0	0	0
2014/05/26	R186	06/11/2014	9.17	Put	Bond Future	859.9700		0.8600	958.3000	0.9583	11.434	0	0	2,010
2014/05/26	R186	06/11/2014	8.14	Put	Bond Future	3,616.6500		3.6167	3,929.1600	3.9292	8.641	0	0	0
2014/05/26	R186	06/11/2014	8.16	Put	Bond Future	3,529.8100		3.5298	3,837.0500	3.8370	8.704	0	0	0
2014/05/26	R186	05/02/2015			Bond Future	8.2268	118.4607		8.3099	117.7702	1.010	0.0000	0.0000	0
2014/05/26	R186	05/02/2015	8.75	Call	Bond Future	6,832.3200		6.8323	6,354.6600	6.3547	(6.991)	0	0	0
2014/05/26	R186	05/02/2015	8.76	Call	Bond Future	6,884.4000		6.8844	6,404.9800	6.4050	(6.964)	0	0	0
2014/05/26	R186	05/02/2015	8.74	Call	Bond Future	6,780.4000		6.7804	6,304.5300	6.3045	(7.018)	0	0	0
2014/05/26	R186	05/02/2015	8.76	Put	Bond Future	2,549.8700		2.5499	2,760.9900	2.7610	8.280	0	0	0
2014/05/26	R186	05/02/2015	8.75	Put	Bond Future	2,577.0300		2.5770	2,789.9100	2.7899	8.261	0	0	0
2014/05/26	R186	05/02/2015	8.74	Put	Bond Future	2,604.4200		2.6044	2,819.0900	2.8191	8.243	0	0	0
2014/05/26	R197	07/08/2014			Bond Future	284.4909		284.4909	284.5572	284.5572	0.023	0.0000	0.0000	1,244
2014/05/26	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R197	07/08/2014	270.00	Call	Bond Future	14,490.9200		14.4909	14,557.1900	14.5572	0.457	0	0	0
2014/05/26	R197	07/08/2014	270.01	Call	Bond Future	14,480.9200		14.4809	14,547.1900	14.5472	0.458	0	0	0
2014/05/26	R197	07/08/2014	269.99	Call	Bond Future	14,500.9200		14.5009	14,567.1900	14.5672	0.457	0	0	0
2014/05/26	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R197	06/11/2014			Bond Future	288.8313	288.8313		288.8987	288.8987	0.023	0.0000	0.0000	0
2014/05/26	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R197	06/11/2014	285.00	Call	Bond Future	3,831.2600		3.8313	3,898.6800	3.8987	1.760	0	0	0
2014/05/26	R197	06/11/2014	285.01	Call	Bond Future	3,821.2600		3.8213	3,888.6800	3.8887	1.764	0	0	0
2014/05/26	R197	06/11/2014	284.99	Call	Bond Future	3,841.2600		3.8413	3,908.6800	3.9087	1.755	0	0	0
2014/05/26	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2014/05/26	R201	07/08/2014	5.31	Put	Bond Future	360.7900		0.3608	389.6600	0.3897	8.002	0	0	0
2014/05/26	R201	07/08/2014			Bond Future	6.0962		102.1402	6.2156	102.0974	1.958	0.0000	0.0000	0
2014/05/26	R201	07/08/2014	5.30	Put	Bond Future	363.4200		0.3634	392.4100	0.3924	7.977	0	0	0
2014/05/26	R201	07/08/2014	5.31	Call	Bond Future	77.9600		0.0780	64.0200	0.0640	(17.881)	0	0	0
2014/05/26	R201	07/08/2014	5.29	Call	Bond Future	76.0200		0.0760	62.3200	0.0623	(18.022)	0	0	0
2014/05/26	R201	07/08/2014	5.30	Call	Bond Future	76.9900		0.0770	63.1700	0.0632	(17.950)	0	0	0
2014/05/26	R201	07/08/2014	5.29	Put	Bond Future	366.0600		0.3661	395.1700	0.3952	7.952	0	0	0
2014/05/26	R202	07/08/2014	207.99	Call	Bond Future	20,367.3600		20.3674	20,407.3400	20.4073	0.196	0	0	0
2014/05/26	R202	07/08/2014	208.00	Put	Bond Future	113.6700		0.1137	99.3000	0.0993	(12.642)	0	0	0
2014/05/26	R202	07/08/2014			Bond Future	228.2440		228.2440	228.2983	228.2983	0.024	0.0000	0.0000	44,590
2014/05/26	R202	07/08/2014	207.99	Put	Bond Future	113.3800		0.1134	99.0400	0.0990	(12.648)	0	0	0
2014/05/26	R202	07/08/2014	208.01	Put	Bond Future	113.9700		0.1140	99.5700	0.0996	(12.635)	0	0	0
2014/05/26	R202	07/08/2014	208.00	Call	Bond Future	20,357.6500		20.3577	20,397.6000	20.3976	0.196	0	0	0
2014/05/26	R202	07/08/2014	208.01	Call	Bond Future	20,347.9500		20.3480	20,387.8700	20.3879	0.196	0	0	0
2014/05/26	R202	06/11/2014	226.99	Call	Bond Future	4,736.2000		4.7362	4,791.4200	4.7914	1.166	0	0	0
2014/05/26	R202	06/11/2014			Bond Future	231.7262		231.7262	231.7814	231.7814	0.024	0.0000	0.0000	0
2014/05/26	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R202	06/11/2014	227.00	Call	Bond Future	4,726.2000		4.7262	4,781.4200	4.7814	1.168	0	0	0
2014/05/26	R202	06/11/2014	227.01	Call	Bond Future	4,716.2000		4.7162	4,771.4200	4.7714	1.171	0	0	0
2014/05/26	R203	07/08/2014	7.30	Call	Bond Future	748.3100		0.7483	605.1700	0.6052	(19.128)	0	0	0
2014/05/26	R203	07/08/2014			Bond Future	7.2323		106.1273	7.3229	105.8761	1.254	0.0000	0.0000	24,254
2014/05/26	R203	07/08/2014	7.31	Call	Bond Future	763.8100		0.7638	618.9600	0.6190	(18.964)	0	0	0
2014/05/26	R203	07/08/2014	6.84	Put	Bond Future	1,332.9700		1.3330	1,518.4700	1.5185	13.916	0	0	0
2014/05/26	R203	07/08/2014	7.29	Put	Bond Future	572.8900		0.5729	682.7000	0.6827	19.168	0	0	0
2014/05/26	R203	07/08/2014	7.31	Put	Bond Future	548.3300		0.5483	654.7200	0.6547	19.403	0	0	0
2014/05/26	R203	07/08/2014	7.29	Call	Bond Future	732.9900		0.7330	591.5600	0.5916	(19.295)	0	0	0
2014/05/26	R203	07/08/2014	7.30	Put	Bond Future	560.5100		0.5605	668.6100	0.6686	19.286	0	0	0
2014/05/26	R203	07/08/2014	6.84	Call	Bond Future	237.1200		0.2371	171.3800	0.1714	(27.724)	0	0	46
2014/05/26	R203	06/11/2014	6.86	Call	Bond Future	412.9200		0.4129	336.2200	0.3362	(18.575)	0	0	0
2014/05/26	R203	06/11/2014			Bond Future	7.3438		103.5703	7.4435	103.3152	1.357	0.0000	0.0000	0
2014/05/26	R203	06/11/2014	6.98	Call	Bond Future	513.6100		0.5136	424.0100	0.4240	(17.445)	0	0	14
2014/05/26	R203	06/11/2014	6.84	Call	Bond Future	397.7100		0.3977	323.0800	0.3231	(18.765)	0	0	45
2014/05/26	R203	06/11/2014	6.85	Call	Bond Future	405.2600		0.4053	329.6000	0.3296	(18.669)	0	0	0
2014/05/26	R203	06/11/2014	6.98	Put	Bond Future	1,451.0300		1.4510	1,616.4400	1.6164	11.399	0	0	0
2014/05/26	R203	06/11/2014	6.84	Put	Bond Future	1,698.7100		1.6987	1,879.0900	1.8791	10.619	0	0	0
2014/05/26	R203	06/11/2014	6.86	Put	Bond Future	1,661.8800		1.6619	1,840.1900	1.8402	10.729	0	0	0
2014/05/26	R203	06/11/2014	6.85	Put	Bond Future	1,680.2400		1.6802	1,859.5900	1.8596	10.674	0	0	0
2014/05/26	R203	05/02/2015	7.69	Call	Bond Future	1,455.6600		1.4557	1,299.0100	1.2990	(10.761)	0	0	55
2014/05/26	R203	05/02/2015			Bond Future	7.4481		105.2200	7.5615	104.9546	1.522	0.0000	0.0000	0
2014/05/26	R203	05/02/2015	8.34	Put	Bond Future	424.0800		0.4241	485.3100	0.4853	14.438	0	0	0
2014/05/26	R203	05/02/2015	8.35	Call	Bond Future	2,507.4900		2.5075	2,302.6900	2.3027	(8.168)	0	0	0
2014/05/26	R203	05/02/2015	8.36	Call	Bond Future	2,525.3200		2.5253	2,319.9100	2.3199	(8.134)	0	0	0
2014/05/26	R203	05/02/2015	8.34	Call	Bond Future	2,489.7100		2.4897	2,285.5000	2.2855	(8.202)	0	0	0

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2014/05/26	R203	05/02/2015	8.36	Put	Bond Future	413.9800	0.4140	474.0100	0.4740	14.501	0	0	0
2014/05/26	R203	05/02/2015	7.69	Put	Bond Future	890.2000	0.8902	998.9900	0.9990	12.221	0	0	0
2014/05/26	R203	05/02/2015	8.35	Put	Bond Future	419.0000	0.4190	479.6400	0.4796	14.473	0	0	0
2014/05/26	R204	07/08/2014			Bond Future	7.4353	103.1913	7.5190	102.8811	1.125	0.0000	0.0000	24,816
2014/05/26	R204	07/08/2014	7.44	Put	Bond Future	915.1400	0.9151	1,057.9300	1.0579	15.603	0	0	0
2014/05/26	R204	07/08/2014	7.46	Put	Bond Future	879.1400	0.8791	1,017.9000	1.0179	15.784	0	0	0
2014/05/26	R204	07/08/2014	7.45	Put	Bond Future	897.0200	0.8970	1,037.7900	1.0378	15.693	0	0	0
2014/05/26	R204	07/08/2014	7.46	Call	Bond Future	970.6500	0.9706	799.2800	0.7993	(17.655)	0	0	0
2014/05/26	R204	07/08/2014	7.78	Call	Bond Future	1,702.1900	1.7022	1,472.0100	1.4720	(13.523)	0	0	0
2014/05/26	R204	07/08/2014	7.44	Call	Bond Future	932.4400	0.9324	765.1000	0.7651	(17.946)	0	0	0
2014/05/26	R204	07/08/2014	7.78	Put	Bond Future	432.1800	0.4322	512.1300	0.5121	18.499	0	0	530
2014/05/26	R204	07/08/2014	7.45	Call	Bond Future	951.4300	0.9514	782.0700	0.7821	(17.801)	0	0	0
2014/05/26	R204	06/11/2014	7.99	Put	Bond Future	672.2600	0.6723	763.6300	0.7636	13.591	0	0	1,270
2014/05/26	R204	06/11/2014			Bond Future	7.5285	104.7535	7.6182	104.4386	1.192	0.0000	0.0000	0
2014/05/26	R204	06/11/2014	6.99	Put	Bond Future	2,468.4000	2.4684	2,690.3300	2.6903	8.991	0	0	0
2014/05/26	R204	06/11/2014	7.01	Put	Bond Future	2,417.2900	2.4173	2,636.7300	2.6367	9.078	0	0	0
2014/05/26	R204	06/11/2014	7.00	Put	Bond Future	2,442.7700	2.4428	2,663.4700	2.6635	9.035	0	0	0
2014/05/26	R204	06/11/2014	6.99	Call	Bond Future	553.7600	0.5538	460.8500	0.4609	(16.778)	0	0	0
2014/05/26	R204	06/11/2014	7.99	Call	Bond Future	2,279.0100	2.2790	2,055.5400	2.0555	(9.806)	0	0	0
2014/05/26	R204	06/11/2014	7.00	Call	Bond Future	564.0800	0.5641	469.9400	0.4699	(16.689)	0	0	0
2014/05/26	R204	06/11/2014	7.01	Call	Bond Future	574.5500	0.5745	479.1500	0.4791	(16.604)	0	0	0
2014/05/26	R204	05/02/2015			Bond Future	7.6109	102.3864	7.7094	102.0603	1.294	0.0000	0.0000	0
2014/05/26	R204	05/02/2015	8.25	Call	Bond Future	2,923.6400	2.9236	2,691.3500	2.6913	(7.945)	0	0	0
2014/05/26	R204	05/02/2015	8.26	Call	Bond Future	2,946.4100	2.9464	2,713.2600	2.7133	(7.913)	0	0	0
2014/05/26	R204	05/02/2015	8.24	Call	Bond Future	2,900.9600	2.9010	2,669.5200	2.6695	(7.978)	0	0	0
2014/05/26	R204	05/02/2015	8.26	Put	Bond Future	819.9700	0.8200	912.9700	0.9130	11.342	0	0	0
2014/05/26	R204	05/02/2015	8.25	Put	Bond Future	829.5400	0.8295	923.4000	0.9234	11.315	0	0	0
2014/05/26	R204	05/02/2015	8.24	Put	Bond Future	839.2100	0.8392	933.9200	0.9339	11.286	0	0	0
2014/05/26	R207	07/08/2014	7.69	Call	Bond Future	1,271.3300	1.2713	1,062.5200	1.0625	(16.425)	0	0	0
2014/05/26	R207	07/08/2014	7.70	Put	Bond Future	972.1800	0.9722	1,119.7600	1.1198	15.180	0	0	0
2014/05/26	R207	07/08/2014			Bond Future	7.6253	98.9008	7.7083	98.5422	1.088	0.0000	0.0000	34,069
2014/05/26	R207	07/08/2014	7.70	Call	Bond Future	1,295.0300	1.2950	1,084.0400	1.0840	(16.292)	0	0	0
2014/05/26	R207	07/08/2014	7.71	Call	Bond Future	1,318.9900	1.3190	1,105.8000	1.1058	(16.163)	0	0	0
2014/05/26	R207	07/08/2014	7.69	Put	Bond Future	991.6400	0.9916	1,141.4000	1.1414	15.102	0	0	0
2014/05/26	R207	07/08/2014	7.71	Put	Bond Future	953.0000	0.9530	1,098.3800	1.0984	15.255	0	0	0
2014/05/26	R207	06/11/2014	7.36	Put	Bond Future	2,474.2600	2.4743	2,696.8900	2.6969	8.998	0	0	0
2014/05/26	R207	06/11/2014			Bond Future	7.7093	100.3983	7.7971	100.0343	1.139	0.0000	0.0000	0
2014/05/26	R207	06/11/2014	7.35	Put	Bond Future	2,501.2000	2.5012	2,725.3000	2.7253	8.960	0	0	0
2014/05/26	R207	06/11/2014	7.36	Call	Bond Future	1,009.6700	1.0097	868.3000	0.8683	(14.002)	0	0	0
2014/05/26	R207	06/11/2014	7.34	Call	Bond Future	979.0800	0.9791	840.6300	0.8406	(14.141)	0	0	0
2014/05/26	R207	06/11/2014	7.35	Call	Bond Future	994.2900	0.9943	854.3900	0.8544	(14.070)	0	0	0
2014/05/26	R207	06/11/2014	7.34	Put	Bond Future	2,528.3300	2.5283	2,753.8800	2.7539	8.921	0	0	0
2014/05/26	R207	05/02/2015	8.49	Put	Bond Future	978.3100	0.9783	1,080.6000	1.0806	10.456	0	0	0
2014/05/26	R207	05/02/2015			Bond Future	7.7852	98.3558	7.8800	97.9799	1.217	0.0000	0.0000	0
2014/05/26	R207	05/02/2015	8.51	Put	Bond Future	956.6100	0.9566	1,057.0700	1.0571	10.502	0	0	0
2014/05/26	R207	05/02/2015	8.50	Call	Bond Future	3,760.3400	3.7603	3,485.8600	3.4859	(7.299)	0	0	0

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2014/05/26	R207	05/02/2015	8.51	Call	Bond Future	3,787.9200	3.7879	3,512.5300	3.5125	(7.270)	0	0	0
2014/05/26	R207	05/02/2015	8.49	Call	Bond Future	3,732.8400	3.7328	3,459.2800	3.4593	(7.328)	0	0	0
2014/05/26	R207	05/02/2015	8.50	Put	Bond Future	967.4100	0.9674	1,068.7800	1.0688	10.478	0	0	0
2014/05/26	R208	07/08/2014	8.28	Call	Bond Future	2,881.8000	2.8818	2,552.0800	2.5521	(11.441)	0	0	0
2014/05/26	R208	07/08/2014			Bond Future	7.7766	97.2157	7.8590	96.8092	1.060	0.0000	0.0000	11,438
2014/05/26	R208	07/08/2014	7.80	Call	Bond Future	1,356.1000	1.3561	1,128.8000	1.1288	(16.761)	0	0	0
2014/05/26	R208	07/08/2014	7.79	Put	Bond Future	1,264.3600	1.2644	1,446.0700	1.4461	14.372	0	0	0
2014/05/26	R208	07/08/2014	7.81	Put	Bond Future	1,216.8100	1.2168	1,393.5200	1.3935	14.522	0	0	0
2014/05/26	R208	07/08/2014	7.80	Put	Bond Future	1,240.4200	1.2404	1,419.6300	1.4196	14.448	0	0	0
2014/05/26	R208	07/08/2014	7.81	Call	Bond Future	1,381.8200	1.3818	1,152.0200	1.1520	(16.630)	0	0	0
2014/05/26	R208	07/08/2014	8.28	Put	Bond Future	433.0400	0.4330	509.8300	0.5098	17.733	0	0	630
2014/05/26	R208	07/08/2014	7.79	Call	Bond Future	1,330.6700	1.3307	1,105.8700	1.1059	(16.894)	0	0	0
2014/05/26	R208	06/11/2014	7.46	Call	Bond Future	1,084.4400	1.0844	930.9000	0.9309	(14.158)	0	0	0
2014/05/26	R208	06/11/2014			Bond Future	7.8576	95.2890	7.9442	94.8763	1.102	0.0000	0.0000	0
2014/05/26	R208	06/11/2014	7.44	Call	Bond Future	1,050.6800	1.0507	900.4300	0.9004	(14.300)	0	0	0
2014/05/26	R208	06/11/2014	7.45	Call	Bond Future	1,067.4700	1.0675	915.5800	0.9156	(14.229)	0	0	0
2014/05/26	R208	06/11/2014	8.50	Put	Bond Future	779.0300	0.7790	876.1200	0.8761	12.463	0	0	1,520
2014/05/26	R208	06/11/2014	7.44	Put	Bond Future	3,072.7800	3.0728	3,335.2100	3.3352	8.540	0	0	0
2014/05/26	R208	06/11/2014	7.46	Put	Bond Future	3,008.5000	3.0085	3,267.6400	3.2676	8.614	0	0	0
2014/05/26	R208	06/11/2014	8.50	Call	Bond Future	3,789.3700	3.7894	3,473.7800	3.4738	(8.328)	0	0	0
2014/05/26	R208	06/11/2014	7.45	Put	Bond Future	3,040.5400	3.0405	3,301.3300	3.3013	8.577	0	0	0
2014/05/26	R208	05/02/2015	8.51	Call	Bond Future	3,941.7100	3.9417	3,644.7600	3.6448	(7.534)	0	0	0
2014/05/26	R208	05/02/2015			Bond Future	7.9302	96.8068	8.0225	96.3818	1.164	0.0000	0.0000	0
2014/05/26	R208	05/02/2015	8.49	Call	Bond Future	3,881.4700	3.8815	3,586.7500	3.5868	(7.593)	0	0	0
2014/05/26	R208	05/02/2015	8.51	Put	Bond Future	1,309.4000	1.3094	1,437.5200	1.4375	9.785	0	0	0
2014/05/26	R208	05/02/2015	8.50	Put	Bond Future	1,323.8600	1.3239	1,453.1000	1.4531	9.762	0	0	0
2014/05/26	R208	05/02/2015	8.49	Put	Bond Future	1,338.4500	1.3384	1,468.8000	1.4688	9.739	0	0	0
2014/05/26	R208	05/02/2015	8.50	Call	Bond Future	3,911.5400	3.9115	3,615.7100	3.6157	(7.563)	0	0	0
2014/05/26	R209	07/08/2014	9.04	Put	Bond Future	1,441.7900	1.4418	1,633.1800	1.6332	13.274	0	0	0
2014/05/26	R209	07/08/2014			Bond Future	8.7896	77.8757	8.8708	77.2491	0.924	0.0000	0.0000	24,623
2014/05/26	R209	07/08/2014	9.06	Put	Bond Future	1,387.0600	1.3871	1,572.5100	1.5725	13.370	0	0	0
2014/05/26	R209	07/08/2014	9.05	Put	Bond Future	1,414.2200	1.4142	1,602.6200	1.6026	13.322	0	0	0
2014/05/26	R209	07/08/2014	9.05	Call	Bond Future	3,395.2500	3.3952	2,957.0600	2.9571	(12.906)	0	0	0
2014/05/26	R209	07/08/2014	9.06	Call	Bond Future	3,442.5500	3.4425	3,001.4100	3.0014	(12.814)	0	0	0
2014/05/26	R209	07/08/2014	9.04	Call	Bond Future	3,348.2400	3.3482	2,913.0400	2.9130	(12.998)	0	0	0
2014/05/26	R209	06/11/2014	9.50	Call	Bond Future	6,246.3100	6.2463	5,762.8300	5.7628	(7.740)	0	0	0
2014/05/26	R209	06/11/2014	8.95	Call	Bond Future	3,781.6600	3.7817	3,406.6300	3.4066	(9.917)	0	0	2,050
2014/05/26	R209	06/11/2014			Bond Future	8.8544	75.9080	8.9379	75.2719	0.943	0.0000	0.0000	0
2014/05/26	R209	06/11/2014	9.05	Put	Bond Future	2,712.4700	2.7125	2,951.4700	2.9515	8.811	0	0	0
2014/05/26	R209	06/11/2014	9.58	Put	Bond Future	1,381.2600	1.3813	1,520.8400	1.5208	10.105	0	0	907
2014/05/26	R209	06/11/2014	10.00	Call	Bond Future	8,813.8400	8.8138	8,262.0800	8.2621	(6.260)	0	0	0
2014/05/26	R209	06/11/2014	8.99	Put	Bond Future	2,913.0800	2.9131	3,165.1700	3.1652	8.654	0	0	0
2014/05/26	R209	06/11/2014	9.01	Put	Bond Future	2,844.7000	2.8447	3,092.3900	3.0924	8.707	0	0	0
2014/05/26	R209	06/11/2014	10.05	Call	Bond Future	9,076.1300	9.0761	8,518.9400	8.5189	(6.139)	0	0	0
2014/05/26	R209	06/11/2014	9.50	Put	Bond Future	1,537.1400	1.5371	1,689.6600	1.6897	9.922	0	0	5,500
2014/05/26	R209	06/11/2014	8.95	Put	Bond Future	3,053.8700	3.0539	3,314.8400	3.3148	8.546	0	0	0

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2014/05/26	R209	06/11/2014	9.95	Call	Bond Future	8,548.9300	8.5489	8,002.7000	8.0027	(6.389)	0	0	0
2014/05/26	R209	06/11/2014	9.00	Put	Bond Future	2,878.6300	2.8786	3,128.5200	3.1285	8.681	0	0	0
2014/05/26	R209	06/11/2014	8.50	Call	Bond Future	2,217.7600	2.2178	1,947.8100	1.9478	(12.172)	0	0	5,500
2014/05/26	R209	06/11/2014	10.05	Put	Bond Future	709.4200	0.7094	788.2300	0.7882	11.109	0	0	2,050
2014/05/26	R209	06/11/2014	8.99	Call	Bond Future	3,942.0700	3.9421	3,558.1600	3.5582	(9.739)	0	0	0
2014/05/26	R209	06/11/2014	9.05	Call	Bond Future	4,189.7400	4.1897	3,792.7400	3.7927	(9.476)	0	0	2,050
2014/05/26	R209	06/11/2014	9.58	Call	Bond Future	6,641.7900	6.6418	6,145.3700	6.1454	(7.474)	0	0	0
2014/05/26	R209	06/11/2014	10.00	Put	Bond Future	767.0900	0.7671	851.3300	0.8513	10.982	0	0	1,640
2014/05/26	R209	06/11/2014	9.00	Call	Bond Future	3,982.6200	3.9826	3,596.5100	3.5965	(9.695)	0	0	1,640
2014/05/26	R209	06/11/2014	9.01	Call	Bond Future	4,023.5800	4.0236	3,635.2700	3.6353	(9.651)	0	0	0
2014/05/26	R209	06/11/2014	9.95	Put	Bond Future	824.5800	0.8246	914.3500	0.9144	10.887	0	0	2,050
2014/05/26	R209	06/11/2014	8.50	Put	Bond Future	5,012.2600	5.0123	5,378.3100	5.3783	7.303	0	0	0
2014/05/26	R209	05/02/2015			Bond Future	8.9138	77.1173	9.0003	76.4664	0.970	0.0000	0.0000	0
2014/05/26	R209	05/02/2015	9.25	Call	Bond Future	5,607.4200	5.6074	5,187.7200	5.1877	(7.485)	0	0	0
2014/05/26	R209	05/02/2015	9.26	Call	Bond Future	5,649.8300	5.6498	5,228.4600	5.2285	(7.458)	0	0	0
2014/05/26	R209	05/02/2015	9.25	Put	Bond Future	3,124.7900	3.1248	3,355.9400	3.3559	7.397	0	0	0
2014/05/26	R209	05/02/2015	9.24	Call	Bond Future	5,565.1400	5.5651	5,147.1200	5.1471	(7.511)	0	0	0
2014/05/26	R209	05/02/2015	9.24	Put	Bond Future	3,154.5100	3.1545	3,387.3400	3.3873	7.381	0	0	0
2014/05/26	R209	05/02/2015	9.26	Put	Bond Future	3,095.3100	3.0953	3,324.7900	3.3248	7.414	0	0	0
2014/05/26	R210	07/08/2014			Bond Future	171.9326	171.9326	171.9733	171.9733	0.024	0.0000	0.0000	618
2014/05/26	R210	07/08/2014	159.00	Call	Bond Future	12,932.6200	12.9326	12,973.2900	12.9733	0.314	0	0	0
2014/05/26	R210	07/08/2014	159.01	Call	Bond Future	12,922.6200	12.9226	12,963.2900	12.9633	0.315	0	0	0
2014/05/26	R210	07/08/2014	158.99	Call	Bond Future	12,942.6200	12.9426	12,983.2900	12.9833	0.314	0	0	0
2014/05/26	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R210	06/11/2014			Bond Future	172.5163	172.5163	172.5575	172.5575	0.024	0.0000	0.0000	0
2014/05/26	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R210	06/11/2014	169.00	Call	Bond Future	3,516.3300	3.5163	3,557.5200	3.5575	1.171	0	0	0
2014/05/26	R210	06/11/2014	169.01	Call	Bond Future	3,506.3300	3.5063	3,547.5200	3.5475	1.175	0	0	0
2014/05/26	R210	06/11/2014	168.99	Call	Bond Future	3,526.3300	3.5263	3,567.5200	3.5675	1.168	0	0	0
2014/05/26	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R211	07/08/2014			Bond Future	129.2476	129.2476	129.2756	129.2756	0.022	0.0000	0.0000	390
2014/05/26	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R211	07/08/2014	128.00	Call	Bond Future	1,247.5900	1.2476	1,275.5800	1.2756	2.244	0	0	0
2014/05/26	R211	07/08/2014	128.01	Call	Bond Future	1,237.5900	1.2376	1,265.5800	1.2656	2.262	0	0	0
2014/05/26	R211	07/08/2014	127.99	Call	Bond Future	1,257.5900	1.2576	1,285.5800	1.2856	2.226	0	0	0
2014/05/26	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R211	06/11/2014	130.00	Call	Bond Future	1,219.8900	1.2199	1,248.2900	1.2483	2.328	0	0	0
2014/05/26	R211	06/11/2014	130.01	Call	Bond Future	1,209.8900	1.2099	1,238.2900	1.2383	2.347	0	0	0
2014/05/26	R211	06/11/2014			Bond Future	131.2199	131.2199	131.2483	131.2483	0.022	0.0000	0.0000	0
2014/05/26	R211	06/11/2014	129.99	Call	Bond Future	1,229.8900	1.2299	1,258.2900	1.2583	2.309	0	0	0
2014/05/26	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/05/26	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R212	07/08/2014	128.99	Call	Bond Future	5,722.4700	5.7225	5,754.1100	5.7541	0.553	0	0	0
2014/05/26	R212	07/08/2014			Bond Future	134.7125	134.7125	134.7441	134.7441	0.023	0.0000	0.0000	21,797
2014/05/26	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R212	07/08/2014	129.00	Call	Bond Future	5,712.4700	5.7125	5,744.1100	5.7441	0.554	0	0	0
2014/05/26	R212	07/08/2014	129.01	Call	Bond Future	5,702.4700	5.7025	5,734.1100	5.7341	0.555	0	0	0
2014/05/26	R212	06/11/2014			Bond Future	136.7682	136.7682	136.8003	136.8003	0.023	0.0000	0.0000	0
2014/05/26	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R212	06/11/2014	135.00	Call	Bond Future	1,768.1700	1.7682	1,800.2900	1.8003	1.817	0	0	0
2014/05/26	R212	06/11/2014	135.01	Call	Bond Future	1,758.1700	1.7582	1,790.2900	1.7903	1.827	0	0	0
2014/05/26	R212	06/11/2014	134.99	Call	Bond Future	1,778.1700	1.7782	1,810.2900	1.8103	1.806	0	0	0
2014/05/26	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R213	07/08/2014	8.86	Call	Bond Future	3,149.9900	3.1500	2,701.4700	2.7015	(14.239)	0	0	0
2014/05/26	R213	07/08/2014			Bond Future	8.6483	88.7664	8.7347	88.0958	1.000	0.0000	0.0000	24,307
2014/05/26	R213	07/08/2014	8.84	Call	Bond Future	3,057.5200	3.0575	2,615.8300	2.6158	(14.446)	0	0	0
2014/05/26	R213	07/08/2014	8.85	Call	Bond Future	3,103.5800	3.1036	2,658.4700	2.6585	(14.342)	0	0	0
2014/05/26	R213	07/08/2014	8.84	Put	Bond Future	1,580.5800	1.5806	1,809.4600	1.8095	14.481	0	0	0
2014/05/26	R213	07/08/2014	8.86	Put	Bond Future	1,521.1200	1.5211	1,743.1700	1.7432	14.598	0	0	0
2014/05/26	R213	07/08/2014	8.85	Put	Bond Future	1,550.6300	1.5506	1,776.0900	1.7761	14.540	0	0	0
2014/05/26	R213	06/11/2014	8.84	Call	Bond Future	3,892.0800	3.8921	3,489.0800	3.4891	(10.354)	0	0	0
2014/05/26	R213	06/11/2014	8.85	Put	Bond Future	2,929.8000	2.9298	3,205.0900	3.2051	9.396	0	0	0
2014/05/26	R213	06/11/2014			Bond Future	8.7183	86.5688	8.8074	85.8881	1.022	0.0000	0.0000	0
2014/05/26	R213	06/11/2014	8.85	Call	Bond Future	3,933.1800	3.9332	3,527.8000	3.5278	(10.307)	0	0	0
2014/05/26	R213	06/11/2014	8.86	Call	Bond Future	3,974.4900	3.9745	3,566.7300	3.5667	(10.259)	0	0	0
2014/05/26	R213	06/11/2014	8.84	Put	Bond Future	2,964.3100	2.9643	3,241.9800	3.2420	9.367	0	0	0
2014/05/26	R213	06/11/2014	8.86	Put	Bond Future	2,895.5900	2.8956	3,168.5000	3.1685	9.425	0	0	0
2014/05/26	R213	05/02/2015	9.26	Put	Bond Future	2,756.1600	2.7562	2,983.5700	2.9836	8.251	0	0	0
2014/05/26	R213	05/02/2015			Bond Future	8.7838	87.9476	8.8764	87.2508	1.053	0.0000	0.0000	0
2014/05/26	R213	05/02/2015	9.25	Put	Bond Future	2,782.5900	2.7826	3,011.7000	3.0117	8.234	0	0	0
2014/05/26	R213	05/02/2015	9.24	Put	Bond Future	2,809.5000	2.8095	3,040.3200	3.0403	8.216	0	0	0
2014/05/26	R213	05/02/2015	9.25	Call	Bond Future	6,211.3000	6.2113	5,743.6200	5.7436	(7.530)	0	0	0
2014/05/26	R213	05/02/2015	9.26	Call	Bond Future	6,256.2200	6.2562	5,786.8400	5.7868	(7.503)	0	0	0
2014/05/26	R213	05/02/2015	9.24	Call	Bond Future	6,166.7700	6.1668	5,700.8000	5.7008	(7.556)	0	0	0
2014/05/26	R214	07/08/2014	9.54	Put	Bond Future	704.3100	0.7043	825.6100	0.8256	17.223	0	0	0
2014/05/26	R214	07/08/2014			Bond Future	8.9143	78.4972	9.0058	77.7665	1.026	0.0000	0.0000	5,228
2014/05/26	R214	07/08/2014	9.56	Put	Bond Future	674.2700	0.6743	791.0000	0.7910	17.312	0	0	0
2014/05/26	R214	07/08/2014	9.55	Put	Bond Future	689.1500	0.6892	808.1500	0.8081	17.268	0	0	0
2014/05/26	R214	07/08/2014	9.56	Call	Bond Future	5,590.7700	5.5908	4,976.8300	4.9768	(10.981)	0	0	0
2014/05/26	R214	07/08/2014	9.54	Call	Bond Future	5,476.6400	5.4766	4,867.2700	4.8673	(11.127)	0	0	0
2014/05/26	R214	07/08/2014	9.55	Call	Bond Future	5,533.6300	5.5336	4,921.9600	4.9220	(11.054)	0	0	0
2014/05/26	R214	06/11/2014	9.64	Call	Bond Future	6,597.4300	6.5974	6,037.3800	6.0374	(8.489)	0	0	0
2014/05/26	R214	06/11/2014			Bond Future	8.9802	76.3972	9.0743	75.6554	1.047	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/26	R214	06/11/2014	9.65	Call	Bond Future	6,647.4900		6.6475	6,085.5600	6.0856	(8.453)	0	0	0
2014/05/26	R214	06/11/2014	9.66	Call	Bond Future	6,697.6700		6.6977	6,133.8700	6.1339	(8.418)	0	0	0
2014/05/26	R214	06/11/2014	9.64	Put	Bond Future	1,640.2500		1.6403	1,821.9700	1.8220	11.079	0	0	0
2014/05/26	R214	06/11/2014	9.66	Put	Bond Future	1,598.8200		1.5988	1,776.7900	1.7768	11.131	0	0	0
2014/05/26	R214	06/11/2014	9.65	Put	Bond Future	1,619.4200		1.6194	1,799.2600	1.7993	11.105	0	0	0
2014/05/26	R214	05/02/2015	9.50	Call	Bond Future	6,461.0500		6.4611	5,953.6900	5.9537	(7.853)	0	0	0
2014/05/26	R214	05/02/2015			Bond Future	9.0422		77.6139	9.1395	76.8558	1.076	0.0000	0.0000	0
2014/05/26	R214	05/02/2015	9.51	Call	Bond Future	6,505.7100		6.5057	5,996.5500	5.9965	(7.826)	0	0	0
2014/05/26	R214	05/02/2015	9.49	Call	Bond Future	6,416.2500		6.4163	5,910.7000	5.9107	(7.879)	0	0	0
2014/05/26	R214	05/02/2015	9.50	Put	Bond Future	3,002.5500		3.0025	3,253.3700	3.2534	8.354	0	0	0
2014/05/26	R214	05/02/2015	9.49	Put	Bond Future	3,030.4200		3.0304	3,283.0500	3.2831	8.336	0	0	0
2014/05/26	R214	05/02/2015	9.51	Put	Bond Future	2,974.6600		2.9747	3,223.6800	3.2237	8.371	0	0	0
2014/05/26	R248	07/08/2014			Bond Future	8.9760		101.5293	9.0726	100.5394	1.077	0.0000	0.0000	14,129
2014/05/26	R248	07/08/2014	9.65	Call	Bond Future	6,547.2200		6.5472	5,557.3000	5.5573	(15.120)	0	0	0
2014/05/26	R248	07/08/2014	9.64	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R248	07/08/2014	9.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R248	07/08/2014	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R248	07/08/2014	9.66	Call	Bond Future	6,638.4000		6.6384	5,648.4800	5.6485	(14.912)	0	0	0
2014/05/26	R248	07/08/2014	9.64	Call	Bond Future	6,455.8800		6.4559	5,465.9600	5.4660	(15.334)	0	0	0
2014/05/26	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R248	06/11/2014			Bond Future	9.0438		98.6397	9.1433	97.6348	1.100	0.0000	0.0000	0
2014/05/26	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R248	06/11/2014	9.72	Call	Bond Future	6,480.4700		6.4805	5,475.6400	5.4756	(15.506)	0	0	0
2014/05/26	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R248	06/11/2014	9.73	Call	Bond Future	6,570.4400		6.5704	5,565.6100	5.5656	(15.293)	0	0	0
2014/05/26	R248	06/11/2014	9.74	Call	Bond Future	6,660.2500		6.6602	5,655.4200	5.6554	(15.087)	0	0	0
2014/05/26	R248	05/02/2015			Bond Future	9.1077		100.2108	9.2107	99.1840	1.131	0.0000	0.0000	0
2014/05/26	R248	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R248	05/02/2015	9.50	Call	Bond Future	3,807.3300		3.8073	2,780.5500	2.7806	(26.969)	0	0	0
2014/05/26	R248	05/02/2015	9.51	Call	Bond Future	3,900.8500		3.9008	2,874.0700	2.8741	(26.322)	0	0	0
2014/05/26	R248	05/02/2015	9.49	Call	Bond Future	3,713.6300		3.7136	2,686.8500	2.6869	(27.649)	0	0	0
2014/05/26	R248	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/26	R248	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
<b>Total</b>														<b>380306</b>