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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/10/2014 TO 29/10/2014

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
2014/10/29	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	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
2014/10/29	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	2025	06/11/2014	117.01	Call	Bond Future	883.8300	0.8838	901.1400	0.9011	1.959	0	0	0
2014/10/29	2025	06/11/2014			Bond Future	117.8938	117.8938	117.9111	117.9111	0.015	0.0000	0.0000	16
2014/10/29	2025	06/11/2014	116.99	Call	Bond Future	903.8300	0.9038	921.1400	0.9211	1.915	0	0	0
2014/10/29	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2025	06/11/2014	117.00	Call	Bond Future	893.8300	0.8938	911.1400	0.9111	1.937	0	0	0
2014/10/29	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2025	05/02/2015			Bond Future	118.5764	118.5764	118.5931	118.5931	0.014	0.0000	0.0000	0
2014/10/29	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2025	05/02/2015	118.99	Put	Bond Future	413.5900	0.4136	396.9000	0.3969	(4.035)	0	0	0
2014/10/29	2025	05/02/2015	119.01	Put	Bond Future	433.5900	0.4336	416.9000	0.4169	(3.849)	0	0	0
2014/10/29	2025	05/02/2015	119.00	Put	Bond Future	423.5900	0.4236	406.9000	0.4069	(3.940)	0	0	0
2014/10/29	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2025	07/05/2015			Bond Future	120.6158	120.6158	120.6303	120.6303	0.012	0.0000	0.0000	0
2014/10/29	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2025	07/05/2015	120.99	Put	Bond Future	374.2000	0.3742	359.7000	0.3597	(3.875)	0	0	0
2014/10/29	2025	07/05/2015	121.01	Put	Bond Future	394.2000	0.3942	379.7000	0.3797	(3.678)	0	0	0
2014/10/29	2025	07/05/2015	121.00	Put	Bond Future	384.2000	0.3842	369.7000	0.3697	(3.774)	0	0	0
2014/10/29	2030	06/11/2014	9.01	Call	Bond Future	5,232.2700	5.2323	5,500.9700	5.5010	5.135	0	0	0
2014/10/29	2030	06/11/2014			Bond Future	8.3575	99.1712	8.3254	99.4399	(0.385)	0.0000	0.0000	4,191
2014/10/29	2030	06/11/2014	8.99	Call	Bond Future	5,077.9400	5.0779	5,346.6400	5.3466	5.292	0	0	0
2014/10/29	2030	06/11/2014	9.00	Call	Bond Future	5,155.1500	5.1551	5,423.8500	5.4238	5.212	0	0	0
2014/10/29	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2030	05/02/2015			Bond Future	8.4176	96.6995	8.3845	96.9715	(0.393)	0.0000	0.0000	470
2014/10/29	2030	05/02/2015	9.25	Call	Bond Future	6,506.9700	6.5070	6,779.0400	6.7790	4.181	0	0	0
2014/10/29	2030	05/02/2015	9.24	Call	Bond Future	6,432.5700	6.4326	6,704.6400	6.7046	4.230	0	0	0
2014/10/29	2030	05/02/2015	9.26	Call	Bond Future	6,581.2800	6.5813	6,853.3500	6.8534	4.134	0	0	0
2014/10/29	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2030	07/05/2015			Bond Future	8.4633	98.3530	8.4295	98.6275	(0.400)	0.0000	0.0000	0
2014/10/29	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/10/29	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2030	07/05/2015	8.74	Call	Bond Future	2,205.5100	2.2055	2,480.1000	2.4801	12.450	0	0	0
2014/10/29	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2030	07/05/2015	8.75	Call	Bond Future	2,283.8800	2.2839	2,558.4700	2.5585	12.023	0	0	0
2014/10/29	2030	07/05/2015	8.76	Call	Bond Future	2,362.1500	2.3622	2,636.7400	2.6367	11.625	0	0	0
2014/10/29	2032	06/11/2014	8.51	Call	Bond Future	0.0000	0.0000	348.8600	0.3489	100.000	0	0	0
2014/10/29	2032	06/11/2014			Bond Future	8.4900	8.4900	8.4706	98.9479	(0.228)	0.0000	0.0000	0
2014/10/29	2032	06/11/2014	8.49	Call	Bond Future	0.0000	0.0000	171.8600	0.1719	100.000	0	0	0
2014/10/29	2032	06/11/2014	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2032	06/11/2014	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2032	06/11/2014	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2032	06/11/2014	8.50	Call	Bond Future	0.0000	0.0000	260.4200	0.2604	100.000	0	0	0
2014/10/29	2032	05/02/2015			Bond Future	8.4900	8.4900	8.5324	100.4788	0.499	0.0000	0.0000	2
2014/10/29	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	283.9700	0.2840	100.000	0	0	0
2014/10/29	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	371.9700	0.3720	100.000	0	0	0
2014/10/29	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	196.0800	0.1961	100.000	0	0	0
2014/10/29	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	588.3900	0.5884	100.000	0	0	0
2014/10/29	2032	07/05/2015			Bond Future	8.4900	8.4900	8.5777	98.0360	1.033	0.0000	0.0000	0
2014/10/29	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	675.7000	0.6757	100.000	0	0	0
2014/10/29	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	763.1300	0.7631	100.000	0	0	0
2014/10/29	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2032	06/08/2015			Bond Future	8.4900	8.4900	8.6094	99.8561	1.406	0.0000	0.0000	0
2014/10/29	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	942.7900	0.9428	100.000	0	0	0
2014/10/29	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	1,029.6300	1.0296	100.000	0	0	0
2014/10/29	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	856.0600	0.8561	100.000	0	0	0
2014/10/29	2037	06/11/2014	9.69	Call	Bond Future	9,826.1000	9.8261	10,041.7500	10.0417	2.195	0	0	0
2014/10/29	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2037	06/11/2014			Bond Future	8.5973	101.3996	8.5753	101.6153	(0.256)	0.0000	0.0000	10,025
2014/10/29	2037	06/11/2014	9.70	Call	Bond Future	9,908.7100	9.9087	10,124.3600	10.1244	2.176	0	0	0
2014/10/29	2037	06/11/2014	9.71	Call	Bond Future	9,991.2000	9.9912	10,206.8500	10.2068	2.158	0	0	0
2014/10/29	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2037	05/02/2015			Bond Future	8.6556	98.7120	8.6330	98.9302	(0.261)	0.0000	0.0000	3,820
2014/10/29	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2037	05/02/2015	9.50	Call	Bond Future	7,638.9500	7.6389	7,857.1400	7.8571	2.856	0	0	0
2014/10/29	2037	05/02/2015	9.51	Call	Bond Future	7,723.6900	7.7237	7,941.8800	7.9419	2.825	0	0	0

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2014/10/29	2037	05/02/2015	9.49	Call	Bond Future	7,554.0800	7.5541	7,772.2700	7.7723	2.888	0	0	0
2014/10/29	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2037	07/05/2015			Bond Future	8.7013	100.4000	8.6783	100.6198	(0.264)	0.0000	0.0000	0
2014/10/29	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2037	07/05/2015	9.01	Call	Bond Future	2,877.3000	2.8773	3,097.1000	3.0971	7.639	0	0	0
2014/10/29	2037	07/05/2015	8.99	Call	Bond Future	2,694.9700	2.6950	2,914.7700	2.9148	8.156	0	0	0
2014/10/29	2037	07/05/2015	9.00	Call	Bond Future	2,786.2000	2.7862	3,006.0000	3.0060	7.889	0	0	0
2014/10/29	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2037	06/08/2015			Bond Future	8.7356	98.0046	8.7122	98.2267	(0.269)	0.0000	0.0000	0
2014/10/29	2037	06/08/2015	8.75	Call	Bond Future	135.6600	0.1357	357.7700	0.3578	163.725	0	0	0
2014/10/29	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2037	06/08/2015	8.76	Call	Bond Future	229.8900	0.2299	452.0000	0.4520	96.616	0	0	0
2014/10/29	2037	06/08/2015	8.74	Call	Bond Future	41.2900	0.0413	263.4000	0.2634	537.927	0	0	0
2014/10/29	2038	06/11/2014	120.01	Call	Bond Future	4,132.4600	4.1325	4,151.6300	4.1516	0.464	0	0	0
2014/10/29	2038	06/11/2014			Bond Future	124.1425	124.1425	124.1616	124.1616	0.015	0.0000	0.0000	1,974
2014/10/29	2038	06/11/2014	119.99	Call	Bond Future	4,152.4600	4.1525	4,171.6300	4.1716	0.462	0	0	0
2014/10/29	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2038	06/11/2014	120.00	Call	Bond Future	4,142.4600	4.1425	4,161.6300	4.1616	0.463	0	0	0
2014/10/29	2038	05/02/2015	123.00	Call	Bond Future	1,778.1600	1.7782	1,796.6900	1.7967	1.042	0	0	0
2014/10/29	2038	05/02/2015			Bond Future	124.7782	124.7782	124.7967	124.7967	0.015	0.0000	0.0000	0
2014/10/29	2038	05/02/2015	123.01	Call	Bond Future	1,768.1600	1.7682	1,786.6900	1.7867	1.048	0	0	0
2014/10/29	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2038	05/02/2015	122.99	Call	Bond Future	1,788.1600	1.7882	1,806.6900	1.8067	1.036	0	0	0
2014/10/29	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2038	07/05/2015	126.99	Put	Bond Future	65.8800	0.0659	49.5700	0.0496	(24.757)	0	0	0
2014/10/29	2038	07/05/2015			Bond Future	126.9241	126.9241	126.9404	126.9404	0.013	0.0000	0.0000	0
2014/10/29	2038	07/05/2015	127.00	Put	Bond Future	75.8800	0.0759	59.5700	0.0596	(21.494)	0	0	0
2014/10/29	2038	07/05/2015	127.01	Put	Bond Future	85.8800	0.0859	69.5700	0.0696	(18.992)	0	0	0
2014/10/29	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2044	06/11/2014			Bond Future	8.6871	103.0900	8.6601	103.3772	(0.311)	0.0000	0.0000	3,002
2014/10/29	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2044	06/11/2014	8.99	Call	Bond Future	3,129.9300	3.1299	3,417.1000	3.4171	9.175	0	0	0
2014/10/29	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2044	06/11/2014	9.00	Call	Bond Future	3,230.4200	3.2304	3,517.5900	3.5176	8.890	0	0	0
2014/10/29	2044	06/11/2014	9.01	Call	Bond Future	3,330.7200	3.3307	3,617.8900	3.6179	8.622	0	0	0
2014/10/29	2044	05/02/2015	9.00	Call	Bond Future	2,627.5800	2.6276	2,918.5200	2.9185	11.073	0	0	0
2014/10/29	2044	05/02/2015			Bond Future	8.7437	100.3033	8.7160	100.5942	(0.317)	0.0000	0.0000	0
2014/10/29	2044	05/02/2015	9.01	Call	Bond Future	2,727.6900	2.7277	3,018.6300	3.0186	10.666	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
2014/10/29	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2044	05/02/2015	8.99	Call	Bond Future	2,527.2900	2.5273	2,818.2300	2.8182	11.512	0	0	0
2014/10/29	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2044	07/05/2015			Bond Future	8.7884	102.0185	8.7601	102.3123	(0.321)	0.0000	0.0000	0
2014/10/29	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2044	07/05/2015	9.01	Call	Bond Future	2,257.0800	2.2571	2,550.8400	2.5508	13.015	0	0	0
2014/10/29	2044	07/05/2015	8.99	Call	Bond Future	2,057.0000	2.0570	2,350.7600	2.3508	14.281	0	0	0
2014/10/29	2044	07/05/2015	9.00	Call	Bond Future	2,157.1200	2.1571	2,450.8800	2.4509	13.618	0	0	0
2014/10/29	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2044	06/08/2015			Bond Future	8.8225	99.5281	8.7937	99.8254	(0.326)	0.0000	0.0000	0
2014/10/29	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2044	06/08/2015	8.74	Put	Bond Future	855.9400	0.8559	558.6900	0.5587	(34.728)	0	0	0
2014/10/29	2044	06/08/2015	8.76	Put	Bond Future	647.3200	0.6473	350.0700	0.3501	(45.920)	0	0	0
2014/10/29	2044	06/08/2015	8.75	Put	Bond Future	751.5400	0.7515	454.2900	0.4543	(39.552)	0	0	0
2014/10/29	2046	06/11/2014	104.45	Call	Bond Future	19,164.9800	19.1650	19,184.8800	19.1849	0.104	0	0	0
2014/10/29	2046	06/11/2014			Bond Future	123.6150	123.6150	123.6349	123.6349	0.016	0.0000	0.0000	5,389
2014/10/29	2046	06/11/2014	104.43	Call	Bond Future	19,184.9800	19.1850	19,204.8800	19.2049	0.104	0	0	0
2014/10/29	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2046	06/11/2014	104.44	Call	Bond Future	19,174.9800	19.1750	19,194.8800	19.1949	0.104	0	0	0
2014/10/29	2046	05/02/2015			Bond Future	125.5439	125.5439	125.5630	125.5630	0.015	0.0000	0.0000	0
2014/10/29	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2046	05/02/2015	123.99	Call	Bond Future	1,553.8500	1.5538	1,573.0200	1.5730	1.234	0	0	0
2014/10/29	2046	05/02/2015	124.01	Call	Bond Future	1,533.8500	1.5338	1,553.0200	1.5530	1.250	0	0	0
2014/10/29	2046	05/02/2015	124.00	Call	Bond Future	1,543.8500	1.5438	1,563.0200	1.5630	1.242	0	0	0
2014/10/29	2046	07/05/2015			Bond Future	126.3253	126.3253	126.3424	126.3424	0.013	0.0000	0.0000	0
2014/10/29	2046	07/05/2015	126.99	Put	Bond Future	664.6500	0.6647	647.6200	0.6476	(2.562)	0	0	0
2014/10/29	2046	07/05/2015	127.01	Put	Bond Future	684.6500	0.6847	667.6200	0.6676	(2.487)	0	0	0
2014/10/29	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2046	07/05/2015	127.00	Put	Bond Future	674.6500	0.6747	657.6200	0.6576	(2.524)	0	0	0
2014/10/29	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2050	06/11/2014			Bond Future	132.1889	132.1889	132.2102	132.2102	0.016	0.0000	0.0000	2,640
2014/10/29	2050	06/11/2014	126.00	Call	Bond Future	6,188.8500	6.1888	6,210.2000	6.2102	0.345	0	0	0
2014/10/29	2050	06/11/2014	126.01	Call	Bond Future	6,178.8500	6.1788	6,200.2000	6.2002	0.346	0	0	0
2014/10/29	2050	06/11/2014	125.99	Call	Bond Future	6,198.8500	6.1988	6,220.2000	6.2202	0.344	0	0	0
2014/10/29	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/29	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2050	05/02/2015			Bond Future	132.8033	132.8033	132.8241	132.8241	0.016	0.0000	0.0000	0
2014/10/29	2050	05/02/2015	130.01	Call	Bond Future	2,793.2700	2.7933	2,814.0800	2.8141	0.745	0	0	0
2014/10/29	2050	05/02/2015	129.99	Call	Bond Future	2,813.2700	2.8133	2,834.0800	2.8341	0.740	0	0	0
2014/10/29	2050	05/02/2015	130.00	Call	Bond Future	2,803.2700	2.8033	2,824.0800	2.8241	0.742	0	0	0
2014/10/29	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2050	07/05/2015			Bond Future	135.0869	135.0869	135.1056	135.1056	0.014	0.0000	0.0000	0
2014/10/29	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	2050	07/05/2015	135.01	Call	Bond Future	76.9400	0.0769	95.6000	0.0956	24.253	0	0	0
2014/10/29	2050	07/05/2015	134.99	Call	Bond Future	96.9400	0.0969	115.6000	0.1156	19.249	0	0	0
2014/10/29	2050	07/05/2015	135.00	Call	Bond Future	86.9400	0.0869	105.6000	0.1056	21.463	0	0	0
2014/10/29	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	AL12	06/11/2014			Index Future	527.1400	527.1400	528.2390	528.2390	0.208	0.0000	0.0000	0
2014/10/29	AL12	05/02/2015			Index Future	535.2970	535.2970	536.4120	536.4120	0.208	0.0000	0.0000	0
2014/10/29	AL12	07/05/2015			Index Future	544.4290	544.4290	545.5590	545.5590	0.208	0.0000	0.0000	0
2014/10/29	AL37	06/11/2014			Index Future	441.4390	441.4390	441.9470	441.9470	0.115	0.0000	0.0000	3
2014/10/29	AL37	05/02/2015			Index Future	448.2700	448.2700	448.7840	448.7840	0.115	0.0000	0.0000	112
2014/10/29	AL37	07/05/2015			Index Future	455.9170	455.9170	456.4370	456.4370	0.114	0.0000	0.0000	0
2014/10/29	AL7T	06/11/2014			Index Future	523.0900	523.0900	523.7580	523.7580	0.128	0.0000	0.0000	4
2014/10/29	AL7T	05/02/2015			Index Future	531.1850	531.1850	531.8620	531.8620	0.127	0.0000	0.0000	0
2014/10/29	AL7T	07/05/2015			Index Future	540.2460	540.2460	540.9310	540.9310	0.127	0.0000	0.0000	0
2014/10/29	ALBI	06/11/2014			Index Future	476.6240	476.6240	477.3760	477.3760	0.158	0.0000	0.0000	379
2014/10/29	ALBI	05/02/2015			Index Future	483.9990	483.9990	484.7620	484.7620	0.158	0.0000	0.0000	265
2014/10/29	ALBI	07/05/2015			Index Future	492.2550	492.2550	493.0280	493.0280	0.157	0.0000	0.0000	0
2014/10/29	ALBI	06/08/2015			Index Future	501.2890	501.2890	502.0730	502.0730	0.156	0.0000	0.0000	0
2014/10/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C007	31/01/2037			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
2014/10/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C214	28/02/2041			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
2014/10/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/29	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	EL28	06/11/2014			Bond Future	123.0299	123.0299	123.0513	123.0513	0.017	0.0000	0.0000	0
2014/10/29	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	EL28	06/11/2014	122.00	Call	Bond Future	1,029.8700	1.0299	1,051.2500	1.0513	2.076	0	0	0
2014/10/29	EL28	06/11/2014	122.01	Call	Bond Future	1,019.8700	1.0199	1,041.2500	1.0413	2.096	0	0	0
2014/10/29	EL28	06/11/2014	121.99	Call	Bond Future	1,039.8700	1.0399	1,061.2500	1.0613	2.056	0	0	0
2014/10/29	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	EL28	05/02/2015			Bond Future	124.9496	124.9496	124.9704	124.9704	0.017	0.0000	0.0000	0
2014/10/29	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	EL28	05/02/2015	125.99	Put	Bond Future	1,040.4200	1.0404	1,019.6000	1.0196	(2.001)	0	0	0
2014/10/29	EL28	05/02/2015	126.01	Put	Bond Future	1,060.4200	1.0604	1,039.6000	1.0396	(1.963)	0	0	0
2014/10/29	EL28	05/02/2015	126.00	Put	Bond Future	1,050.4200	1.0504	1,029.6000	1.0296	(1.982)	0	0	0
2014/10/29	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	EL28	07/05/2015	125.00	Call	Bond Future	579.9200	0.5799	598.5400	0.5985	3.211	0	0	0
2014/10/29	EL28	07/05/2015			Bond Future	125.5799	125.5799	125.5985	125.5985	0.015	0.0000	0.0000	0
2014/10/29	EL28	07/05/2015	125.01	Call	Bond Future	569.9200	0.5699	588.5400	0.5885	3.267	0	0	0
2014/10/29	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	EL28	07/05/2015	124.99	Call	Bond Future	589.9200	0.5899	608.5400	0.6085	3.156	0	0	0
2014/10/29	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	ES33	06/11/2014			Bond Future	9.3808	84.6771	9.3578	84.8533	(0.245)	0.0000	0.0000	6,220
2014/10/29	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	ES33	06/11/2014	10.29	Call	Bond Future	6,536.6800	6.5367	6,712.9400	6.7129	2.696	0	0	0
2014/10/29	ES33	06/11/2014	10.30	Call	Bond Future	6,604.1300	6.6041	6,780.3900	6.7804	2.669	0	0	0
2014/10/29	ES33	06/11/2014	10.31	Call	Bond Future	6,671.4800	6.6715	6,847.7400	6.8477	2.642	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
2014/10/29	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	ES33	05/02/2015	10.00	Call	Bond Future	3,860.7300	3.8607	4,039.0300	4.0390	4.618	0	0	0
2014/10/29	ES33	05/02/2015			Bond Future	9.4683	85.9878	9.4447	86.1661	(0.250)	0.0000	0.0000	0
2014/10/29	ES33	05/02/2015	10.01	Call	Bond Future	3,930.6900	3.9307	4,108.9900	4.1090	4.536	0	0	0
2014/10/29	ES33	05/02/2015	9.99	Call	Bond Future	3,790.6800	3.7907	3,968.9800	3.9690	4.704	0	0	0
2014/10/29	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	ES33	07/05/2015			Bond Future	9.5377	83.6668	9.5136	83.8463	(0.253)	0.0000	0.0000	0
2014/10/29	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	ES33	07/05/2015	9.76	Call	Bond Future	1,627.3800	1.6274	1,806.9200	1.8069	11.032	0	0	0
2014/10/29	ES33	07/05/2015	9.74	Call	Bond Future	1,482.9900	1.4830	1,662.5300	1.6625	12.107	0	0	0
2014/10/29	ES33	07/05/2015	9.75	Call	Bond Future	1,555.2300	1.5552	1,734.7700	1.7348	11.544	0	0	0
2014/10/29	ES33	06/08/2015			Bond Future	9.5942	85.2215	9.5696	85.4028	(0.257)	0.0000	0.0000	0
2014/10/29	ES33	06/08/2015	9.59	Put	Bond Future	31.0800	0.0311	0.0000	0.0000	(100.000)	0	0	0
2014/10/29	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	ES33	06/08/2015	9.61	Call	Bond Future	115.7200	0.1157	297.0900	0.2971	156.732	0	0	0
2014/10/29	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	150.2900	0.1503	100.000	0	0	0
2014/10/29	ES33	06/08/2015	9.60	Call	Bond Future	42.3700	0.0424	223.7400	0.2237	428.062	0	0	0
2014/10/29	GOVI	06/11/2014	449.01	Call	GOVI	257,850.0000	25.7850	264,740.0000	26.4740	2.672	0	0	0
2014/10/29	GOVI	06/11/2014			GOVI	474.7950	474.7950	475.4840	475.4840	0.145	0.0000	0.0000	372
2014/10/29	GOVI	06/11/2014	448.99	Call	GOVI	258,050.0000	25.8050	264,940.0000	26.4940	2.670	0	0	0
2014/10/29	GOVI	06/11/2014	449.00	Call	GOVI	257,950.0000	25.7950	264,840.0000	26.4840	2.671	0	0	0
2014/10/29	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	GOVI	05/02/2015	459.99	Call	GOVI	221,520.0000	22.1520	228,500.0000	22.8500	3.151	0	0	0
2014/10/29	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	GOVI	05/02/2015			GOVI	482.1420	482.1420	482.8400	482.8400	0.145	0.0000	0.0000	78
2014/10/29	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	GOVI	05/02/2015	460.00	Call	GOVI	221,420.0000	22.1420	228,400.0000	22.8400	3.152	0	0	0
2014/10/29	GOVI	05/02/2015	460.01	Call	GOVI	221,320.0000	22.1320	228,300.0000	22.8300	3.154	0	0	0
2014/10/29	GOVI	07/05/2015	449.99	Call	GOVI	403,760.0000	40.3760	410,830.0000	41.0830	1.751	0	0	0
2014/10/29	GOVI	07/05/2015			GOVI	490.3660	490.3660	491.0730	491.0730	0.144	0.0000	0.0000	25
2014/10/29	GOVI	07/05/2015	450.00	Call	GOVI	403,660.0000	40.3660	410,730.0000	41.0730	1.751	0	0	0
2014/10/29	GOVI	07/05/2015	450.01	Call	GOVI	403,560.0000	40.3560	410,630.0000	41.0630	1.752	0	0	0
2014/10/29	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	GOVI	06/08/2015			GOVI	499.3660	499.3660	500.0830	500.0830	0.144	0.0000	0.0000	0
2014/10/29	GOVI	06/08/2015	499.99	Put	GOVI	6,240.0000	0.6240	0.0000	0.0000	(100.000)	0	0	0
2014/10/29	GOVI	06/08/2015	500.01	Put	GOVI	6,440.0000	0.6440	0.0000	0.0000	(100.000)	0	0	0
2014/10/29	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	930.0000	0.0930	100.000	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
2014/10/29	GOVI	06/08/2015	500.00	Put	GOVI	6,340.0000	0.6340	0.0000	0.0000	(100.000)	0	0	0
2014/10/29	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	830.0000	0.0830	100.000	0	0	0
2014/10/29	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	730.0000	0.0730	100.000	0	0	0
2014/10/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/29	ICAA	06/11/2014			Can-Do Interest Rate	145.2847	145.2847	145.2966	145.2966	0.008	0.0000	0.0000	107
2014/10/29	IGOV	06/11/2014			Index Future	220.7380	220.7380	220.9820	220.9820	0.111	0.0000	0.0000	926
2014/10/29	IGOV	05/02/2015			Index Future	224.1810	224.1810	224.4290	224.4290	0.111	0.0000	0.0000	168
2014/10/29	IGOV	07/05/2015			Index Future	228.0320	228.0320	228.2830	228.2830	0.110	0.0000	0.0000	80
2014/10/29	IGOV	06/08/2015			Index Future	232.2430	232.2430	232.4970	232.4970	0.109	0.0000	0.0000	0
2014/10/29	ILBI	06/11/2014			Index Future	598.3190	598.3190	598.9740	598.9740	0.109	0.0000	0.0000	0
2014/10/29	ILBI	05/02/2015			Index Future	607.7410	607.7410	608.4040	608.4040	0.109	0.0000	0.0000	157
2014/10/29	ILBI	07/05/2015			Index Future	618.3980	618.3980	619.0690	619.0690	0.109	0.0000	0.0000	0
2014/10/29	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/29	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/29	JBAF	19/11/2014			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	0
2014/10/29	JBAF	17/12/2014			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2014/10/29	JBAF	21/01/2015			Jibar Tradeable Future	6.1900	93.8100	6.1800	93.8200	(0.162)	0.0000	0.0000	0
2014/10/29	JBAF	18/02/2015			Jibar Tradeable Future	6.2600	93.7400	6.2500	93.7500	(0.160)	0.0000	0.0000	0
2014/10/29	JBAF	18/03/2015			Jibar Tradeable Future	6.2900	93.7100	6.2900	93.7100	0.000	0.0000	0.0000	2,850
2014/10/29	JBAF	15/04/2015			Jibar Tradeable Future	6.4000	93.6000	6.3800	93.6200	(0.313)	0.0000	0.0000	0
2014/10/29	JBAF	17/06/2015			Jibar Tradeable Future	6.5400	93.4600	6.5200	93.4800	(0.306)	0.0000	0.0000	5,000
2014/10/29	JBAF	16/09/2015			Jibar Tradeable Future	6.6600	93.3400	6.6500	93.3500	(0.150)	0.0000	0.0000	0
2014/10/29	JBAF	15/12/2015			Jibar Tradeable Future	6.8200	93.1800	6.8100	93.1900	(0.147)	0.0000	0.0000	0
2014/10/29	JBAF	16/03/2016			Jibar Tradeable Future	6.9400	93.0600	6.9200	93.0800	(0.288)	0.0000	0.0000	0
2014/10/29	JBAF	15/06/2016			Jibar Tradeable Future	7.0600	92.9400	7.0400	92.9600	(0.283)	0.0000	0.0000	0
2014/10/29	JBAF	21/09/2016			Jibar Tradeable Future	7.1900	92.8100	7.1700	92.8300	(0.278)	0.0000	0.0000	0
2014/10/29	R023	06/11/2014			Bond Future	7.6780	101.9600	7.6557	102.0953	(0.290)	0.0000	0.0000	9,643
2014/10/29	R023	06/11/2014	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R023	06/11/2014	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R023	06/11/2014	8.59	Call	Bond Future	5,351.9900	5.3520	5,487.3300	5.4873	2.529	0	0	0
2014/10/29	R023	06/11/2014	8.60	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/29	R023	06/11/2014	8.60	Call	Bond Future	5,408.6400		5.4086	5,543.9800	5.5440	2.502	0	0	0
2014/10/29	R023	06/11/2014	8.61	Call	Bond Future	5,465.2500		5.4652	5,600.5900	5.6006	2.476	0	0	0
2014/10/29	R023	05/02/2015			Bond Future	7.7407		103.5382	7.7176	103.6749	(0.298)	0.0000	0.0000	0
2014/10/29	R023	05/02/2015	8.74	Put	Bond Future	49.5300		0.0495	43.4500	0.0434	(12.275)	0	0	0
2014/10/29	R023	05/02/2015	8.75	Call	Bond Future	5,796.3100		5.7963	5,927.1200	5.9271	2.257	0	0	0
2014/10/29	R023	05/02/2015	8.76	Call	Bond Future	5,849.2400		5.8492	5,980.2500	5.9802	2.240	0	0	0
2014/10/29	R023	05/02/2015	8.74	Call	Bond Future	5,743.4100		5.7434	5,874.0100	5.8740	2.274	0	0	0
2014/10/29	R023	05/02/2015	8.76	Put	Bond Future	45.6600		0.0457	39.9900	0.0400	(12.418)	0	0	0
2014/10/29	R023	05/02/2015	8.75	Put	Bond Future	47.5600		0.0476	41.6900	0.0417	(12.342)	0	0	0
2014/10/29	R023	07/05/2015	8.14	Call	Bond Future	3,054.6700		3.0547	3,144.6100	3.1446	2.944	0	0	0
2014/10/29	R023	07/05/2015	8.15	Put	Bond Future	955.8400		0.9558	909.5600	0.9096	(4.842)	0	0	0
2014/10/29	R023	07/05/2015			Bond Future	7.7742		101.3800	7.7505	101.5169	(0.305)	0.0000	0.0000	0
2014/10/29	R023	07/05/2015	8.15	Call	Bond Future	3,093.2600		3.0933	3,183.8000	3.1838	2.927	0	0	0
2014/10/29	R023	07/05/2015	8.16	Call	Bond Future	3,132.0700		3.1321	3,223.2100	3.2232	2.910	0	0	0
2014/10/29	R023	07/05/2015	8.14	Put	Bond Future	973.3700		0.9734	926.4900	0.9265	(4.816)	0	0	0
2014/10/29	R023	07/05/2015	8.16	Put	Bond Future	938.5600		0.9386	892.8800	0.8929	(4.867)	0	0	0
2014/10/29	R023	06/08/2015	9.07	Put	Bond Future	362.9700		0.3630	345.0500	0.3451	(4.937)	0	0	911
2014/10/29	R023	06/08/2015	8.24	Call	Bond Future	3,790.9100		3.7909	3,880.8900	3.8809	2.374	0	0	0
2014/10/29	R023	06/08/2015			Bond Future	7.7864		103.2631	7.7620	103.4006	(0.314)	0.0000	0.0000	0
2014/10/29	R023	06/08/2015	9.07	Call	Bond Future	7,264.4400		7.2644	7,384.0700	7.3841	1.647	0	0	0
2014/10/29	R023	06/08/2015	8.26	Put	Bond Future	1,246.1900		1.2462	1,199.5500	1.1995	(3.743)	0	0	0
2014/10/29	R023	06/08/2015	8.25	Put	Bond Future	1,263.3200		1.2633	1,216.2200	1.2162	(3.728)	0	0	0
2014/10/29	R023	06/08/2015	8.24	Put	Bond Future	1,280.6400		1.2806	1,233.0700	1.2331	(3.715)	0	0	0
2014/10/29	R023	06/08/2015	8.25	Call	Bond Future	3,828.0400		3.8280	3,918.4900	3.9185	2.363	0	0	0
2014/10/29	R023	06/08/2015	8.26	Call	Bond Future	3,865.3100		3.8653	3,956.2200	3.9562	2.352	0	0	0
2014/10/29	R157	06/11/2014	6.19	Put	Bond Future	463.4200		0.4634	463.3500	0.4634	(0.015)	0	0	0
2014/10/29	R157	06/11/2014			Bond Future	6.7365		107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/29	R157	06/11/2014	6.21	Put	Bond Future	446.4700		0.4465	446.3700	0.4464	(0.022)	0	0	0
2014/10/29	R157	06/11/2014	6.20	Put	Bond Future	454.9400		0.4549	454.8500	0.4548	(0.020)	0	0	0
2014/10/29	R157	06/11/2014	6.21	Call	Bond Future	0.2200		0.0002	0.1200	0.0001	(45.455)	0	0	0
2014/10/29	R157	06/11/2014	6.19	Call	Bond Future	0.1600		0.0002	0.0900	0.0001	(43.750)	0	0	0
2014/10/29	R157	06/11/2014	6.20	Call	Bond Future	0.1900		0.0002	0.1000	0.0001	(47.368)	0	0	0
2014/10/29	R157	05/02/2015	8.74	Call	Bond Future	1,081.7800		1.0818	1,081.5400	1.0815	(0.022)	0	0	0
2014/10/29	R157	05/02/2015	8.75	Put	Bond Future	8.4100		0.0084	8.1700	0.0082	(2.854)	0	0	0
2014/10/29	R157	05/02/2015			Bond Future	6.9095		109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/29	R157	05/02/2015	8.74	Put	Bond Future	8.6200		0.0086	8.3800	0.0084	(2.784)	0	0	0
2014/10/29	R157	05/02/2015	8.76	Put	Bond Future	8.2000		0.0082	7.9700	0.0080	(2.805)	0	0	0
2014/10/29	R157	05/02/2015	8.75	Call	Bond Future	1,087.3800		1.0874	1,087.1400	1.0871	(0.022)	0	0	0
2014/10/29	R157	05/02/2015	8.76	Call	Bond Future	1,092.9700		1.0930	1,092.7400	1.0927	(0.021)	0	0	0
2014/10/29	R186	06/11/2014	7.70	Call	Bond Future	56.4700		0.0565	61.8400	0.0618	9.509	0	0	1,500
2014/10/29	R186	06/11/2014	8.14	Call	Bond Future	2,053.4600		2.0535	2,226.2200	2.2262	8.413	0	0	0
2014/10/29	R186	06/11/2014	8.15	Put	Bond Future	38.8900		0.0389	20.7400	0.0207	(46.670)	0	0	0
2014/10/29	R186	06/11/2014	8.53	Call	Bond Future	5,273.5400		5.2735	5,466.6200	5.4666	3.661	0	0	0
2014/10/29	R186	06/11/2014			Bond Future	7.9074		124.0531	7.8853	124.2462	(0.279)	0.0000	0.0000	43,213
2014/10/29	R186	06/11/2014	7.80	Put	Bond Future	1,140.8700		1.1409	973.2700	0.9733	(14.691)	0	0	0
2014/10/29	R186	06/11/2014	8.30	Call	Bond Future	3,367.1600		3.3672	3,558.0200	3.5580	5.668	0	0	100

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
2014/10/29	R186	06/11/2014	8.50	Call	Bond Future	5,026.9200		5.0269	5,219.9700	5.2200	3.840	0	0	0
2014/10/29	R186	06/11/2014	9.17	Call	Bond Future	10,364.4000		10.3644	10,557.5000	10.5575	1.863	0	0	0
2014/10/29	R186	06/11/2014	7.70	Put	Bond Future	1,886.9400		1.8869	1,699.2100	1.6992	(9.949)	0	0	0
2014/10/29	R186	06/11/2014	8.15	Call	Bond Future	2,133.0400		2.1330	2,307.9900	2.3080	8.202	0	0	0
2014/10/29	R186	06/11/2014	8.45	Put	Bond Future	0.1900		0.0002	0.0500	0.0001	(73.684)	0	0	6,000
2014/10/29	R186	06/11/2014	8.53	Put	Bond Future	0.0300		0.0000	0.0100	0.0000	(66.667)	0	0	100
2014/10/29	R186	06/11/2014	8.00	Call	Bond Future	1,040.8000		1.0408	1,161.3800	1.1614	11.585	0	0	1,500
2014/10/29	R186	06/11/2014	8.16	Call	Bond Future	2,213.1500		2.2131	2,390.1200	2.3901	7.996	0	0	0
2014/10/29	R186	06/11/2014	8.60	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/10/29	R186	06/11/2014	8.50	Put	Bond Future	0.0600		0.0001	0.0100	0.0000	(83.333)	0	0	7,000
2014/10/29	R186	06/11/2014	7.80	Call	Bond Future	197.9100		0.1979	223.4100	0.2234	12.885	0	0	100
2014/10/29	R186	06/11/2014	8.30	Put	Bond Future	3.5900		0.0036	1.3500	0.0014	(62.396)	0	0	100
2014/10/29	R186	06/11/2014	9.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,010
2014/10/29	R186	06/11/2014	8.14	Put	Bond Future	44.6200		0.0446	24.2800	0.0243	(45.585)	0	0	0
2014/10/29	R186	06/11/2014	8.60	Call	Bond Future	5,846.1900		5.8462	6,039.2800	6.0393	3.303	0	0	0
2014/10/29	R186	06/11/2014	8.00	Put	Bond Future	235.2400		0.2352	162.7200	0.1627	(30.828)	0	0	0
2014/10/29	R186	06/11/2014	8.16	Put	Bond Future	33.7800		0.0338	17.6500	0.0176	(47.750)	0	0	0
2014/10/29	R186	06/11/2014	8.45	Call	Bond Future	4,614.3300		4.6143	4,807.2900	4.8073	4.182	0	0	0
2014/10/29	R186	05/02/2015	9.00	Call	Bond Future	8,511.6000		8.5116	8,697.3100	8.6973	2.182	0	0	0
2014/10/29	R186	05/02/2015			Bond Future	7.9645		120.6779	7.9417	120.8730	(0.286)	0.0000	0.0000	4,186
2014/10/29	R186	05/02/2015	8.75	Call	Bond Future	6,673.3300		6.6733	6,848.4200	6.8484	2.624	0	0	0
2014/10/29	R186	05/02/2015	8.76	Call	Bond Future	6,745.7800		6.7458	6,921.4300	6.9214	2.604	0	0	0
2014/10/29	R186	05/02/2015	8.74	Call	Bond Future	6,601.0100		6.6010	6,775.5400	6.7755	2.644	0	0	0
2014/10/29	R186	05/02/2015	8.76	Put	Bond Future	194.0600		0.1941	174.6200	0.1746	(10.018)	0	0	0
2014/10/29	R186	05/02/2015	8.75	Put	Bond Future	200.8500		0.2009	180.8500	0.1809	(9.958)	0	0	0
2014/10/29	R186	05/02/2015	9.00	Put	Bond Future	81.2900		0.0813	71.9100	0.0719	(11.539)	0	0	9,600
2014/10/29	R186	05/02/2015	8.74	Put	Bond Future	207.8400		0.2078	187.2800	0.1873	(9.892)	0	0	0
2014/10/29	R186	07/05/2015			Bond Future	8.0022		122.7401	7.9789	122.9358	(0.291)	0.0000	0.0000	0
2014/10/29	R186	07/05/2015	8.25	Call	Bond Future	3,870.2700		3.8703	3,987.7800	3.9878	3.036	0	0	0
2014/10/29	R186	07/05/2015	8.24	Put	Bond Future	1,843.3100		1.8433	1,764.1200	1.7641	(4.296)	0	0	0
2014/10/29	R186	07/05/2015	8.26	Put	Bond Future	1,781.9900		1.7820	1,704.6200	1.7046	(4.342)	0	0	0
2014/10/29	R186	07/05/2015	8.25	Put	Bond Future	1,812.2800		1.8123	1,734.0100	1.7340	(4.319)	0	0	0
2014/10/29	R186	07/05/2015	8.26	Call	Bond Future	3,921.9900		3.9220	4,040.4000	4.0404	3.019	0	0	0
2014/10/29	R186	07/05/2015	8.24	Call	Bond Future	3,819.2100		3.8192	3,935.8000	3.9358	3.053	0	0	0
2014/10/29	R186	06/08/2015	8.00	Put	Bond Future	183.4900		0.1835	0.0000	0.0000	(100.000)	0	0	0
2014/10/29	R186	06/08/2015			Bond Future	8.0222		119.7164	7.9983	119.9136	(0.297)	0.0000	0.0000	0
2014/10/29	R186	06/08/2015	8.01	Call	Bond Future	0.0000		0.0000	96.4800	0.0965	100.000	0	0	0
2014/10/29	R186	06/08/2015	8.00	Call	Bond Future	0.0000		0.0000	13.7400	0.0137	100.000	0	0	0
2014/10/29	R186	06/08/2015	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R186	06/08/2015	7.99	Put	Bond Future	266.3000		0.2663	69.0700	0.0691	(74.063)	0	0	0
2014/10/29	R186	06/08/2015	8.01	Put	Bond Future	100.7500		0.1007	0.0000	0.0000	(100.000)	0	0	0
2014/10/29	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R197	06/11/2014			Bond Future	290.1998		290.1998	290.2409	290.2409	0.014	0.0000	0.0000	908
2014/10/29	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R197	06/11/2014	285.00	Call	Bond Future	5,199.7600		5.1998	5,240.8900	5.2409	0.791	0	0	0
2014/10/29	R197	06/11/2014	285.01	Call	Bond Future	5,189.7600		5.1898	5,230.8900	5.2309	0.793	0	0	0
2014/10/29	R197	06/11/2014	284.99	Call	Bond Future	5,209.7600		5.2098	5,250.8900	5.2509	0.789	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
2014/10/29	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R197	05/02/2015	288.99	Put	Bond Future	278.8900	0.2789	239.3300	0.2393	(14.185)	0	0	0
2014/10/29	R197	05/02/2015			Bond Future	288.7111	288.7111	288.7507	288.7507	0.014	0.0000	0.0000	0
2014/10/29	R197	05/02/2015	289.01	Put	Bond Future	298.8900	0.2989	259.3300	0.2593	(13.236)	0	0	0
2014/10/29	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R197	05/02/2015	289.00	Put	Bond Future	288.8900	0.2889	249.3300	0.2493	(13.694)	0	0	0
2014/10/29	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R197	07/05/2015			Bond Future	293.6765	293.6765	293.7106	293.7106	0.012	0.0000	0.0000	0
2014/10/29	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R197	07/05/2015	293.99	Put	Bond Future	313.5200	0.3135	279.3900	0.2794	(10.886)	0	0	0
2014/10/29	R197	07/05/2015	294.01	Put	Bond Future	333.5200	0.3335	299.3900	0.2994	(10.233)	0	0	0
2014/10/29	R197	07/05/2015	294.00	Put	Bond Future	323.5200	0.3235	289.3900	0.2894	(10.550)	0	0	0
2014/10/29	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R202	06/11/2014	226.99	Call	Bond Future	7,094.8500	7.0949	8,150.8600	8.1509	14.884	0	0	0
2014/10/29	R202	06/11/2014			Bond Future	234.0849	234.0849	235.1409	235.1409	0.451	0.0000	0.0000	48,833
2014/10/29	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R202	06/11/2014	227.00	Call	Bond Future	7,084.8500	7.0849	8,140.8600	8.1409	14.905	0	0	0
2014/10/29	R202	06/11/2014	227.01	Call	Bond Future	7,074.8500	7.0749	8,130.8600	8.1309	14.926	0	0	0
2014/10/29	R202	05/02/2015	233.01	Call	Bond Future	1,531.8500	1.5319	2,602.3200	2.6023	69.881	0	0	0
2014/10/29	R202	05/02/2015			Bond Future	234.5419	234.5419	235.6123	235.6123	0.456	0.0000	0.0000	1,520
2014/10/29	R202	05/02/2015	232.99	Call	Bond Future	1,551.8500	1.5519	2,622.3200	2.6223	68.980	0	0	0
2014/10/29	R202	05/02/2015	233.00	Call	Bond Future	1,541.8500	1.5419	2,612.3200	2.6123	69.428	0	0	0
2014/10/29	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R202	07/05/2015			Bond Future	238.5748	238.5748	239.6589	239.6589	0.454	0.0000	0.0000	0
2014/10/29	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R202	07/05/2015	238.51	Call	Bond Future	64.7600	0.0648	1,148.9100	1.1489	1674.104	0	0	0
2014/10/29	R202	07/05/2015	238.49	Call	Bond Future	84.7600	0.0848	1,168.9100	1.1689	1279.082	0	0	0
2014/10/29	R202	07/05/2015	238.50	Call	Bond Future	74.7600	0.0748	1,158.9100	1.1589	1450.174	0	0	0
2014/10/29	R203	06/11/2014	6.86	Call	Bond Future	313.9700	0.3140	381.1000	0.3811	21.381	0	0	0
2014/10/29	R203	06/11/2014			Bond Future	6.7533	105.0973	6.7208	105.1822	(0.482)	0.0000	0.0000	11,231
2014/10/29	R203	06/11/2014	6.84	Call	Bond Future	273.3200	0.2733	336.1500	0.3362	22.988	0	0	45
2014/10/29	R203	06/11/2014	6.98	Call	Bond Future	594.3900	0.5944	676.1600	0.6762	13.757	0	0	14
2014/10/29	R203	06/11/2014	6.85	Call	Bond Future	293.3400	0.2933	358.3800	0.3584	22.172	0	0	0
2014/10/29	R203	06/11/2014	6.98	Put	Bond Future	4.7700	0.0048	1.6300	0.0016	(65.828)	0	0	0
2014/10/29	R203	06/11/2014	6.84	Put	Bond Future	47.2800	0.0473	25.2000	0.0252	(46.701)	0	0	0
2014/10/29	R203	06/11/2014	6.86	Put	Bond Future	35.8900	0.0359	18.1100	0.0181	(49.540)	0	0	0
2014/10/29	R203	06/11/2014	6.85	Put	Bond Future	41.2800	0.0413	21.4100	0.0214	(48.135)	0	0	0
2014/10/29	R203	05/02/2015	7.69	Call	Bond Future	2,085.5700	2.0856	2,167.8800	2.1679	3.947	0	0	55

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
2014/10/29	R203	05/02/2015			Bond Future	6.8129	106.7241	6.7772	106.8095	(0.525)	0.0000	0.0000	2,093
2014/10/29	R203	05/02/2015	8.34	Put	Bond Future	0.3500	0.0004	0.2500	0.0003	(28.571)	0	0	0
2014/10/29	R203	05/02/2015	8.35	Call	Bond Future	3,592.8800	3.5929	3,678.2400	3.6782	2.376	0	0	0
2014/10/29	R203	05/02/2015	8.36	Call	Bond Future	3,615.7000	3.6157	3,701.0700	3.7011	2.361	0	0	0
2014/10/29	R203	05/02/2015	8.34	Call	Bond Future	3,570.0400	3.5700	3,655.3900	3.6554	2.391	0	0	0
2014/10/29	R203	05/02/2015	8.36	Put	Bond Future	0.3000	0.0003	0.2200	0.0002	(26.667)	0	0	0
2014/10/29	R203	05/02/2015	7.69	Put	Bond Future	16.0500	0.0161	12.9100	0.0129	(19.564)	0	0	0
2014/10/29	R203	05/02/2015	8.35	Put	Bond Future	0.3300	0.0003	0.2400	0.0002	(27.273)	0	0	0
2014/10/29	R203	07/05/2015			Bond Future	6.7995	104.3781	6.7606	104.4628	(0.572)	0.0000	0.0000	0
2014/10/29	R203	07/05/2015	7.24	Put	Bond Future	249.2000	0.2492	226.2800	0.2263	(9.197)	0	0	0
2014/10/29	R203	07/05/2015	7.26	Put	Bond Future	238.7900	0.2388	216.6200	0.2166	(9.284)	0	0	0
2014/10/29	R203	07/05/2015	7.25	Put	Bond Future	243.9500	0.2439	221.4000	0.2214	(9.244)	0	0	0
2014/10/29	R203	07/05/2015	7.25	Call	Bond Future	1,218.3700	1.2184	1,280.5100	1.2805	5.100	0	0	0
2014/10/29	R203	07/05/2015	7.26	Call	Bond Future	1,234.7000	1.2347	1,297.2200	1.2972	5.064	0	0	0
2014/10/29	R203	07/05/2015	7.24	Call	Bond Future	1,202.1200	1.2021	1,263.8900	1.2639	5.138	0	0	0
2014/10/29	R203	06/08/2015	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R203	06/08/2015	6.74	Call	Bond Future	63.2700	0.0633	147.6500	0.1477	133.365	0	0	0
2014/10/29	R203	06/08/2015			Bond Future	6.7077	106.3173	6.6647	106.4017	(0.641)	0.0000	0.0000	0
2014/10/29	R203	06/08/2015	6.75	Call	Bond Future	82.8600	0.0829	167.2400	0.1672	101.834	0	0	0
2014/10/29	R203	06/08/2015	6.76	Call	Bond Future	102.4400	0.1024	186.8200	0.1868	82.370	0	0	0
2014/10/29	R203	06/08/2015	6.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R203	06/08/2015	6.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R204	06/11/2014	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,270
2014/10/29	R204	06/11/2014			Bond Future	7.0682	106.3875	7.0307	106.5218	(0.530)	0.0000	0.0000	9,979
2014/10/29	R204	06/11/2014	6.99	Put	Bond Future	363.5600	0.3636	263.0300	0.2630	(27.652)	0	0	0
2014/10/29	R204	06/11/2014	7.01	Put	Bond Future	313.7800	0.3138	220.3500	0.2204	(29.776)	0	0	0
2014/10/29	R204	06/11/2014	6.99	Call	Bond Future	82.9200	0.0829	116.7800	0.1168	40.835	0	0	0
2014/10/29	R204	06/11/2014	7.00	Put	Bond Future	338.2000	0.3382	241.1400	0.2411	(28.699)	0	0	0
2014/10/29	R204	06/11/2014	7.99	Call	Bond Future	3,240.7500	3.2407	3,375.1400	3.3751	4.147	0	0	0
2014/10/29	R204	06/11/2014	7.00	Call	Bond Future	93.5100	0.0935	130.8400	0.1308	39.921	0	0	0
2014/10/29	R204	06/11/2014	7.01	Call	Bond Future	105.0400	0.1050	146.0000	0.1460	38.995	0	0	0
2014/10/29	R204	05/02/2015			Bond Future	7.1295	103.9996	7.0894	104.1353	(0.562)	0.0000	0.0000	1,988
2014/10/29	R204	05/02/2015	8.25	Call	Bond Future	3,717.2900	3.7173	3,850.6900	3.8507	3.589	0	0	0
2014/10/29	R204	05/02/2015	8.26	Call	Bond Future	3,749.1000	3.7491	3,882.6100	3.8826	3.561	0	0	0
2014/10/29	R204	05/02/2015	8.24	Call	Bond Future	3,685.4400	3.6854	3,818.7400	3.8187	3.617	0	0	0
2014/10/29	R204	05/02/2015	8.26	Put	Bond Future	9.4900	0.0095	7.3500	0.0074	(22.550)	0	0	0
2014/10/29	R204	05/02/2015	8.25	Put	Bond Future	10.0200	0.0100	7.7700	0.0078	(22.455)	0	0	0
2014/10/29	R204	05/02/2015	8.24	Put	Bond Future	10.5200	0.0105	8.1700	0.0082	(22.338)	0	0	0
2014/10/29	R204	07/05/2015	7.51	Put	Bond Future	478.3100	0.4783	435.4600	0.4355	(8.959)	0	0	0
2014/10/29	R204	07/05/2015			Bond Future	7.1485	105.7766	7.1059	105.9123	(0.596)	0.0000	0.0000	0
2014/10/29	R204	07/05/2015	7.50	Put	Bond Future	487.8400	0.4878	444.3500	0.4444	(8.915)	0	0	0
2014/10/29	R204	07/05/2015	7.49	Call	Bond Future	1,578.4200	1.5784	1,670.0100	1.6700	5.803	0	0	0
2014/10/29	R204	07/05/2015	7.50	Call	Bond Future	1,600.1900	1.6002	1,692.4200	1.6924	5.764	0	0	0
2014/10/29	R204	07/05/2015	7.51	Call	Bond Future	1,622.0800	1.6221	1,714.9500	1.7150	5.725	0	0	0
2014/10/29	R204	07/05/2015	7.49	Put	Bond Future	497.5100	0.4975	453.3800	0.4534	(8.870)	0	0	0
2014/10/29	R204	06/08/2015	7.74	Call	Bond Future	2,303.9700	2.3040	2,403.7500	2.4038	4.331	0	0	0
2014/10/29	R204	06/08/2015	7.75	Put	Bond Future	473.7300	0.4737	437.6200	0.4376	(7.622)	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
2014/10/29	R204	06/08/2015			Bond Future	7.1233	103.7002	7.0777	103.8365	(0.640)	0.0000	0.0000	0
2014/10/29	R204	06/08/2015	8.41	Call	Bond Future	3,910.5500	3.9106	4,032.4400	4.0324	3.117	0	0	0
2014/10/29	R204	06/08/2015	7.74	Put	Bond Future	481.0500	0.4810	444.5200	0.4445	(7.594)	0	0	0
2014/10/29	R204	06/08/2015	7.76	Put	Bond Future	466.4900	0.4665	430.8200	0.4308	(7.646)	0	0	0
2014/10/29	R204	06/08/2015	8.41	Put	Bond Future	152.0900	0.1521	137.6700	0.1377	(9.481)	0	0	699
2014/10/29	R204	06/08/2015	7.75	Call	Bond Future	2,325.8800	2.3259	2,426.0800	2.4261	4.308	0	0	0
2014/10/29	R204	06/08/2015	7.76	Call	Bond Future	2,347.8600	2.3479	2,448.5000	2.4485	4.286	0	0	0
2014/10/29	R207	06/11/2014	7.36	Put	Bond Future	137.4700	0.1375	90.9400	0.0909	(33.847)	0	0	0
2014/10/29	R207	06/11/2014			Bond Future	7.2979	102.1259	7.2706	102.2419	(0.374)	0.0000	0.0000	36,349
2014/10/29	R207	06/11/2014	7.35	Put	Bond Future	152.1300	0.1521	102.3100	0.1023	(32.748)	0	0	0
2014/10/29	R207	06/11/2014	7.36	Call	Bond Future	400.4600	0.4005	469.8800	0.4699	17.335	0	0	0
2014/10/29	R207	06/11/2014	7.34	Call	Bond Future	346.2100	0.3462	409.0000	0.4090	18.136	0	0	0
2014/10/29	R207	06/11/2014	7.35	Call	Bond Future	372.8000	0.3728	438.9300	0.4389	17.739	0	0	0
2014/10/29	R207	06/11/2014	7.34	Put	Bond Future	167.8800	0.1679	114.7200	0.1147	(31.665)	0	0	0
2014/10/29	R207	05/02/2015	8.49	Put	Bond Future	14.3100	0.0143	11.9200	0.0119	(16.702)	0	0	0
2014/10/29	R207	05/02/2015			Bond Future	7.3598	100.0658	7.3310	100.1827	(0.391)	0.0000	0.0000	3,127
2014/10/29	R207	05/02/2015	8.51	Put	Bond Future	12.9900	0.0130	10.7900	0.0108	(16.936)	0	0	0
2014/10/29	R207	05/02/2015	8.50	Call	Bond Future	4,516.5900	4.5166	4,631.2200	4.6312	2.538	0	0	0
2014/10/29	R207	05/02/2015	8.51	Call	Bond Future	4,554.2900	4.5543	4,669.0200	4.6690	2.519	0	0	0
2014/10/29	R207	05/02/2015	8.49	Call	Bond Future	4,478.8300	4.4788	4,593.3700	4.5934	2.557	0	0	0
2014/10/29	R207	05/02/2015	8.50	Put	Bond Future	13.6700	0.0137	11.3700	0.0114	(16.825)	0	0	0
2014/10/29	R207	07/05/2015			Bond Future	7.3918	101.7760	7.3617	101.8929	(0.407)	0.0000	0.0000	0
2014/10/29	R207	07/05/2015	8.25	Call	Bond Future	3,485.6600	3.4857	3,585.1000	3.5851	2.853	0	0	0
2014/10/29	R207	07/05/2015	7.73	Call	Bond Future	1,946.8500	1.9469	2,023.7600	2.0238	3.950	0	0	66
2014/10/29	R207	07/05/2015	8.24	Put	Bond Future	224.9000	0.2249	207.2100	0.2072	(7.866)	0	0	0
2014/10/29	R207	07/05/2015	8.26	Put	Bond Future	215.0600	0.2151	198.0000	0.1980	(7.933)	0	0	0
2014/10/29	R207	07/05/2015	7.73	Put	Bond Future	643.9900	0.6440	604.0900	0.6041	(6.196)	0	0	0
2014/10/29	R207	07/05/2015	8.25	Put	Bond Future	219.9300	0.2199	202.5600	0.2026	(7.898)	0	0	0
2014/10/29	R207	07/05/2015	8.26	Call	Bond Future	3,518.0700	3.5181	3,617.8200	3.6178	2.835	0	0	0
2014/10/29	R207	07/05/2015	8.24	Call	Bond Future	3,453.3400	3.4533	3,552.4600	3.5525	2.870	0	0	0
2014/10/29	R207	06/08/2015	7.76	Call	Bond Future	2,258.1700	2.2582	2,332.5100	2.3325	3.292	0	0	0
2014/10/29	R207	06/08/2015			Bond Future	7.3905	100.0211	7.3589	100.1382	(0.427)	0.0000	0.0000	0
2014/10/29	R207	06/08/2015	7.74	Call	Bond Future	2,210.1300	2.2101	2,283.6100	2.2836	3.325	0	0	0
2014/10/29	R207	06/08/2015	7.75	Call	Bond Future	2,234.1000	2.2341	2,308.0100	2.3080	3.308	0	0	0
2014/10/29	R207	06/08/2015	7.46	Call	Bond Future	1,592.7300	1.5927	1,653.5900	1.6536	3.821	0	0	70
2014/10/29	R207	06/08/2015	7.74	Put	Bond Future	925.4200	0.9254	881.7700	0.8818	(4.717)	0	0	0
2014/10/29	R207	06/08/2015	7.76	Put	Bond Future	900.5500	0.9006	857.7600	0.8578	(4.752)	0	0	0
2014/10/29	R207	06/08/2015	7.46	Put	Bond Future	1,335.6700	1.3357	1,279.4000	1.2794	(4.213)	0	0	0
2014/10/29	R207	06/08/2015	7.75	Put	Bond Future	912.9200	0.9129	869.7000	0.8697	(4.734)	0	0	0
2014/10/29	R208	06/11/2014	7.46	Call	Bond Future	273.0200	0.2730	312.0200	0.3120	14.285	0	0	0
2014/10/29	R208	06/11/2014			Bond Future	7.4680	97.1739	7.4457	97.2830	(0.298)	0.0000	0.0000	53,508
2014/10/29	R208	06/11/2014	7.44	Call	Bond Future	228.4800	0.2285	261.6100	0.2616	14.500	0	0	0
2014/10/29	R208	06/11/2014	7.45	Call	Bond Future	250.1100	0.2501	286.1300	0.2861	14.402	0	0	0
2014/10/29	R208	06/11/2014	7.44	Put	Bond Future	365.7000	0.3657	289.7100	0.2897	(20.779)	0	0	0
2014/10/29	R208	06/11/2014	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,520
2014/10/29	R208	06/11/2014	7.46	Put	Bond Future	312.2000	0.3122	242.0800	0.2421	(22.460)	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
2014/10/29	R208	06/11/2014	7.45	Put	Bond Future	338.3000	0.3383	265.2000	0.2652	(21.608)	0	0	0
2014/10/29	R208	06/11/2014	8.50	Call	Bond Future	4,895.2200	4.8952	5,004.3400	5.0043	2.229	0	0	0
2014/10/29	R208	05/02/2015	8.51	Call	Bond Future	4,539.8700	4.5399	4,645.3100	4.6453	2.323	0	0	0
2014/10/29	R208	05/02/2015			Bond Future	7.5299	98.6781	7.5067	98.7881	(0.309)	0.0000	0.0000	4
2014/10/29	R208	05/02/2015	8.49	Call	Bond Future	4,453.7600	4.4538	4,558.8500	4.5588	2.360	0	0	0
2014/10/29	R208	05/02/2015	8.51	Put	Bond Future	36.3500	0.0363	31.7200	0.0317	(12.737)	0	0	0
2014/10/29	R208	05/02/2015	8.50	Put	Bond Future	37.8900	0.0379	33.0900	0.0331	(12.668)	0	0	0
2014/10/29	R208	05/02/2015	8.49	Put	Bond Future	39.5300	0.0395	34.5500	0.0346	(12.598)	0	0	0
2014/10/29	R208	05/02/2015	8.50	Call	Bond Future	4,496.7800	4.4968	4,602.0500	4.6020	2.341	0	0	0
2014/10/29	R208	07/05/2015	8.01	Call	Bond Future	2,654.6800	2.6547	2,731.3700	2.7314	2.889	0	0	0
2014/10/29	R208	07/05/2015			Bond Future	7.5622	96.9622	7.5382	97.0721	(0.318)	0.0000	0.0000	0
2014/10/29	R208	07/05/2015	7.99	Call	Bond Future	2,590.4700	2.5905	2,666.2100	2.6662	2.924	0	0	0
2014/10/29	R208	07/05/2015	8.00	Call	Bond Future	2,622.4900	2.6225	2,698.7100	2.6987	2.906	0	0	0
2014/10/29	R208	07/05/2015	7.99	Put	Bond Future	658.3600	0.6584	624.1900	0.6242	(5.190)	0	0	0
2014/10/29	R208	07/05/2015	8.00	Put	Bond Future	645.7800	0.6458	612.0900	0.6121	(5.217)	0	0	0
2014/10/29	R208	07/05/2015	8.01	Put	Bond Future	633.4000	0.6334	600.1800	0.6002	(5.245)	0	0	0
2014/10/29	R208	06/08/2015			Bond Future	7.5678	98.7635	7.5429	98.8738	(0.329)	0.0000	0.0000	0
2014/10/29	R208	06/08/2015	8.00	Call	Bond Future	2,889.5500	2.8895	2,961.1400	2.9611	2.478	0	0	0
2014/10/29	R208	06/08/2015	8.01	Call	Bond Future	2,918.7800	2.9188	2,990.7500	2.9907	2.466	0	0	0
2014/10/29	R208	06/08/2015	8.85	Call	Bond Future	5,733.2300	5.7332	5,829.6700	5.8297	1.682	0	0	0
2014/10/29	R208	06/08/2015	7.99	Call	Bond Future	2,860.4400	2.8604	2,931.6400	2.9316	2.489	0	0	0
2014/10/29	R208	06/08/2015	8.01	Put	Bond Future	989.0800	0.9891	950.8300	0.9508	(3.867)	0	0	0
2014/10/29	R208	06/08/2015	8.00	Put	Bond Future	1,002.9600	1.0030	964.3300	0.9643	(3.852)	0	0	0
2014/10/29	R208	06/08/2015	7.99	Put	Bond Future	1,017.0000	1.0170	977.9800	0.9780	(3.837)	0	0	0
2014/10/29	R208	06/08/2015	8.85	Put	Bond Future	265.5200	0.2655	251.7400	0.2517	(5.190)	0	0	198
2014/10/29	R209	06/11/2014	8.95	Call	Bond Future	3,388.3600	3.3884	3,564.3000	3.5643	5.192	0	0	2,050
2014/10/29	R209	06/11/2014	9.50	Call	Bond Future	7,366.9800	7.3670	7,544.6400	7.5446	2.412	0	0	0
2014/10/29	R209	06/11/2014			Bond Future	8.5169	78.5658	8.4950	78.7434	(0.257)	0.0000	0.0000	28,283
2014/10/29	R209	06/11/2014	8.99	Put	Bond Future	1.3800	0.0014	0.4700	0.0005	(65.942)	0	0	0
2014/10/29	R209	06/11/2014	10.00	Call	Bond Future	10,704.5600	10.7046	10,882.2200	10.8822	1.660	0	0	0
2014/10/29	R209	06/11/2014	9.05	Put	Bond Future	0.4600	0.0005	0.1300	0.0001	(71.739)	0	0	0
2014/10/29	R209	06/11/2014	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	907
2014/10/29	R209	06/11/2014	8.95	Put	Bond Future	2.7600	0.0028	1.0400	0.0010	(62.319)	0	0	0
2014/10/29	R209	06/11/2014	9.01	Put	Bond Future	0.9600	0.0010	0.3100	0.0003	(67.708)	0	0	0
2014/10/29	R209	06/11/2014	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,500
2014/10/29	R209	06/11/2014	10.05	Call	Bond Future	11,024.5200	11.0245	11,202.1800	11.2022	1.611	0	0	0
2014/10/29	R209	06/11/2014	8.50	Call	Bond Future	472.8200	0.4728	528.9400	0.5289	11.869	0	0	5,500
2014/10/29	R209	06/11/2014	8.75	Put	Bond Future	52.4800	0.0525	30.0000	0.0300	(42.835)	0	0	0
2014/10/29	R209	06/11/2014	9.00	Put	Bond Future	1.1500	0.0012	0.3800	0.0004	(66.957)	0	0	0
2014/10/29	R209	06/11/2014	9.95	Call	Bond Future	10,382.1600	10.3822	10,559.8200	10.5598	1.711	0	0	0
2014/10/29	R209	06/11/2014	8.99	Call	Bond Future	3,688.1800	3.6882	3,864.9300	3.8649	4.792	0	0	0
2014/10/29	R209	06/11/2014	9.25	Call	Bond Future	5,599.4000	5.5994	5,777.0500	5.7771	3.173	0	0	0
2014/10/29	R209	06/11/2014	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/29	R209	06/11/2014	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,640
2014/10/29	R209	06/11/2014	9.05	Call	Bond Future	4,135.5400	4.1355	4,312.8700	4.3129	4.288	0	0	2,050
2014/10/29	R209	06/11/2014	9.58	Call	Bond Future	7,918.3400	7.9183	8,096.0000	8.0960	2.244	0	0	0
2014/10/29	R209	06/11/2014	8.75	Call	Bond Future	1,903.4100	1.9034	2,058.5900	2.0586	8.153	0	0	2,200

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
2014/10/29	R209	06/11/2014	9.00	Call	Bond Future	3,762.9500	3.7630	3,939.8400	3.9398	4.701	0	0	1,640
2014/10/29	R209	06/11/2014	9.25	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	2,200
2014/10/29	R209	06/11/2014	8.50	Put	Bond Future	609.5100	0.6095	487.9700	0.4880	(19.941)	0	0	0
2014/10/29	R209	06/11/2014	9.01	Call	Bond Future	3,837.6500	3.8376	4,014.6600	4.0147	4.612	0	0	0
2014/10/29	R209	06/11/2014	9.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/29	R209	05/02/2015	9.00	Put	Bond Future	665.0100	0.6650	617.3700	0.6174	(7.164)	0	0	0
2014/10/29	R209	05/02/2015			Bond Future	8.5716	79.7819	8.5491	79.9616	(0.262)	0.0000	0.0000	547
2014/10/29	R209	05/02/2015	9.25	Call	Bond Future	5,474.9500	5.4750	5,626.9500	5.6270	2.776	0	0	0
2014/10/29	R209	05/02/2015	9.26	Call	Bond Future	5,537.2300	5.5372	5,689.8700	5.6899	2.757	0	0	0
2014/10/29	R209	05/02/2015	9.25	Put	Bond Future	327.7200	0.3277	299.9700	0.3000	(8.468)	0	0	0
2014/10/29	R209	05/02/2015	9.24	Call	Bond Future	5,412.8300	5.4128	5,564.1600	5.5642	2.796	0	0	0
2014/10/29	R209	05/02/2015	9.00	Call	Bond Future	3,978.3600	3.9784	4,110.4700	4.1105	3.321	0	0	0
2014/10/29	R209	05/02/2015	9.24	Put	Bond Future	337.6000	0.3376	309.1800	0.3092	(8.418)	0	0	0
2014/10/29	R209	05/02/2015	9.26	Put	Bond Future	318.1100	0.3181	291.0000	0.2910	(8.522)	0	0	0
2014/10/29	R209	07/05/2015			Bond Future	8.6117	77.9954	8.5888	78.1766	(0.265)	0.0000	0.0000	0
2014/10/29	R209	07/05/2015	8.99	Put	Bond Future	1,539.4300	1.5394	1,475.6800	1.4757	(4.141)	0	0	0
2014/10/29	R209	07/05/2015	9.01	Put	Bond Future	1,490.1200	1.4901	1,427.8100	1.4278	(4.182)	0	0	0
2014/10/29	R209	07/05/2015	9.00	Put	Bond Future	1,514.6100	1.5146	1,451.5800	1.4516	(4.161)	0	0	0
2014/10/29	R209	07/05/2015	8.99	Call	Bond Future	4,451.0500	4.4511	4,568.5300	4.5685	2.639	0	0	0
2014/10/29	R209	07/05/2015	9.00	Call	Bond Future	4,500.9000	4.5009	4,619.1000	4.6191	2.626	0	0	0
2014/10/29	R209	07/05/2015	9.01	Call	Bond Future	4,550.9700	4.5510	4,669.8900	4.6699	2.613	0	0	0
2014/10/29	R209	06/08/2015	8.99	Put	Bond Future	2,340.7200	2.3407	2,269.6800	2.2697	(3.035)	0	0	0
2014/10/29	R209	06/08/2015			Bond Future	8.6397	79.4447	8.6165	79.6279	(0.269)	0.0000	0.0000	0
2014/10/29	R209	06/08/2015	9.01	Put	Bond Future	2,284.9500	2.2850	2,215.0900	2.2151	(3.057)	0	0	0
2014/10/29	R209	06/08/2015	9.90	Call	Bond Future	9,717.7100	9.7177	9,872.1500	9.8722	1.589	0	0	0
2014/10/29	R209	06/08/2015	9.00	Call	Bond Future	5,069.9700	5.0700	5,182.6900	5.1827	2.223	0	0	0
2014/10/29	R209	06/08/2015	9.01	Call	Bond Future	5,116.6000	5.1166	5,229.9100	5.2299	2.215	0	0	0
2014/10/29	R209	06/08/2015	8.99	Call	Bond Future	5,023.5000	5.0235	5,135.6300	5.1356	2.232	0	0	0
2014/10/29	R209	06/08/2015	9.00	Put	Bond Future	2,312.7000	2.3127	2,242.2500	2.2422	(3.046)	0	0	0
2014/10/29	R209	06/08/2015	9.90	Put	Bond Future	698.3700	0.6984	669.6400	0.6696	(4.114)	0	0	2,914
2014/10/29	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R210	06/11/2014			Bond Future	173.4727	173.4727	173.4987	173.4987	0.015	0.0000	0.0000	628
2014/10/29	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R210	06/11/2014	169.00	Call	Bond Future	4,472.6900	4.4727	4,498.7400	4.4987	0.582	0	0	0
2014/10/29	R210	06/11/2014	169.01	Call	Bond Future	4,462.6900	4.4627	4,488.7400	4.4887	0.584	0	0	0
2014/10/29	R210	06/11/2014	168.99	Call	Bond Future	4,482.6900	4.4827	4,508.7400	4.5087	0.581	0	0	0
2014/10/29	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R210	05/02/2015			Bond Future	176.1794	176.1794	176.2045	176.2045	0.014	0.0000	0.0000	0
2014/10/29	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R210	05/02/2015	175.01	Call	Bond Future	1,169.4000	1.1694	1,194.5000	1.1945	2.146	0	0	0
2014/10/29	R210	05/02/2015	174.99	Call	Bond Future	1,189.4000	1.1894	1,214.5000	1.2145	2.110	0	0	0
2014/10/29	R210	05/02/2015	175.00	Call	Bond Future	1,179.4000	1.1794	1,204.5000	1.2045	2.128	0	0	0
2014/10/29	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R210	07/05/2015			Bond Future	177.1213	177.1213	177.1431	177.1431	0.012	0.0000	0.0000	0
2014/10/29	R210	07/05/2015	177.00	Call	Bond Future	121.3100	0.1213	143.1500	0.1431	18.003	0	0	0
2014/10/29	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/29	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R210	07/05/2015	177.01	Call	Bond Future	111.3100	0.1113	133.1500	0.1331	19.621	0	0	0
2014/10/29	R210	07/05/2015	176.99	Call	Bond Future	131.3100	0.1313	153.1500	0.1531	16.632	0	0	0
2014/10/29	R211	06/11/2014	130.00	Call	Bond Future	2,683.3400	2.6833	2,692.7900	2.6928	0.352	0	0	0
2014/10/29	R211	06/11/2014	130.01	Call	Bond Future	2,673.3400	2.6733	2,682.7900	2.6828	0.353	0	0	0
2014/10/29	R211	06/11/2014			Bond Future	132.6833	132.6833	132.6928	132.6928	0.007	0.0000	0.0000	1,120
2014/10/29	R211	06/11/2014	129.99	Call	Bond Future	2,693.3400	2.6933	2,702.7900	2.7028	0.351	0	0	0
2014/10/29	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R211	05/02/2015	133.00	Call	Bond Future	147.6600	0.1477	156.2700	0.1563	5.831	0	0	0
2014/10/29	R211	05/02/2015			Bond Future	133.1477	133.1477	133.1563	133.1563	0.006	0.0000	0.0000	0
2014/10/29	R211	05/02/2015	133.01	Call	Bond Future	137.6600	0.1377	146.2700	0.1463	6.255	0	0	0
2014/10/29	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R211	05/02/2015	132.99	Call	Bond Future	157.6600	0.1577	166.2700	0.1663	5.461	0	0	0
2014/10/29	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R211	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R211	07/05/2015			Bond Future	135.4379	135.4379	135.4438	135.4438	0.004	0.0000	0.0000	0
2014/10/29	R211	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R211	07/05/2015	134.99	Call	Bond Future	447.8600	0.4479	453.8400	0.4538	1.335	0	0	0
2014/10/29	R211	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R211	07/05/2015	135.00	Call	Bond Future	437.8600	0.4379	443.8400	0.4438	1.366	0	0	0
2014/10/29	R211	07/05/2015	135.01	Call	Bond Future	427.8600	0.4279	433.8400	0.4338	1.398	0	0	0
2014/10/29	R212	06/11/2014			Bond Future	137.9829	137.9829	138.0012	138.0012	0.013	0.0000	0.0000	14,864
2014/10/29	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R212	06/11/2014	135.00	Call	Bond Future	2,982.8700	2.9829	3,001.1600	3.0012	0.613	0	0	0
2014/10/29	R212	06/11/2014	135.01	Call	Bond Future	2,972.8700	2.9729	2,991.1600	2.9912	0.615	0	0	0
2014/10/29	R212	06/11/2014	134.99	Call	Bond Future	2,992.8700	2.9929	3,011.1600	3.0112	0.611	0	0	0
2014/10/29	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R212	05/02/2015			Bond Future	138.3731	138.3731	138.3907	138.3907	0.013	0.0000	0.0000	0
2014/10/29	R212	05/02/2015	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R212	05/02/2015	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R212	05/02/2015	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R212	05/02/2015	138.01	Call	Bond Future	363.1300	0.3631	380.6600	0.3807	4.827	0	0	0
2014/10/29	R212	05/02/2015	137.99	Call	Bond Future	383.1300	0.3831	400.6600	0.4007	4.575	0	0	0
2014/10/29	R212	05/02/2015	138.00	Call	Bond Future	373.1300	0.3731	390.6600	0.3907	4.698	0	0	0
2014/10/29	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R212	07/05/2015			Bond Future	140.7532	140.7532	140.7682	140.7682	0.011	0.0000	0.0000	0
2014/10/29	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R212	07/05/2015	140.99	Put	Bond Future	236.7900	0.2368	221.8100	0.2218	(6.326)	0	0	0
2014/10/29	R212	07/05/2015	141.01	Put	Bond Future	256.7900	0.2568	241.8100	0.2418	(5.834)	0	0	0
2014/10/29	R212	07/05/2015	141.00	Put	Bond Future	246.7900	0.2468	231.8100	0.2318	(6.070)	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
2014/10/29	R213	06/11/2014	8.84	Call	Bond Future	3,526.9900	3.5270	3,784.1400	3.7841	7.291	0	0	0
2014/10/29	R213	06/11/2014	8.85	Put	Bond Future	1.5500	0.0016	0.4300	0.0004	(72.258)	0	0	0
2014/10/29	R213	06/11/2014			Bond Future	8.3876	89.1661	8.3554	89.4246	(0.383)	0.0000	0.0000	28,655
2014/10/29	R213	06/11/2014	8.85	Call	Bond Future	3,602.3000	3.6023	3,859.6600	3.8597	7.144	0	0	0
2014/10/29	R213	06/11/2014	8.86	Call	Bond Future	3,677.5700	3.6776	3,935.1000	3.9351	7.003	0	0	0
2014/10/29	R213	06/11/2014	8.84	Put	Bond Future	1.8500	0.0019	0.5200	0.0005	(71.892)	0	0	0
2014/10/29	R213	06/11/2014	8.86	Put	Bond Future	1.3000	0.0013	0.3500	0.0004	(73.077)	0	0	0
2014/10/29	R213	05/02/2015	9.26	Put	Bond Future	209.4500	0.2095	183.0100	0.1830	(12.624)	0	0	0
2014/10/29	R213	05/02/2015			Bond Future	8.4481	90.5463	8.4151	90.8082	(0.391)	0.0000	0.0000	2
2014/10/29	R213	05/02/2015	9.25	Put	Bond Future	216.2300	0.2162	189.0900	0.1891	(12.551)	0	0	0
2014/10/29	R213	05/02/2015	9.24	Put	Bond Future	223.2000	0.2232	195.3400	0.1953	(12.482)	0	0	0
2014/10/29	R213	05/02/2015	9.25	Call	Bond Future	6,243.6400	6.2436	6,478.3800	6.4784	3.760	0	0	0
2014/10/29	R213	05/02/2015	9.26	Call	Bond Future	6,308.2100	6.3082	6,543.6500	6.5437	3.732	0	0	0
2014/10/29	R213	05/02/2015	9.24	Call	Bond Future	6,179.1700	6.1792	6,413.1900	6.4132	3.787	0	0	0
2014/10/29	R213	07/05/2015	8.74	Call	Bond Future	3,779.6200	3.7796	3,940.6000	3.9406	4.259	0	0	0
2014/10/29	R213	07/05/2015	8.75	Put	Bond Future	1,818.8900	1.8189	1,716.5300	1.7165	(5.628)	0	0	0
2014/10/29	R213	07/05/2015			Bond Future	8.4890	88.5462	8.4552	88.8107	(0.398)	0.0000	0.0000	0
2014/10/29	R213	07/05/2015	8.75	Call	Bond Future	3,826.4500	3.8264	3,988.5500	3.9886	4.236	0	0	0
2014/10/29	R213	07/05/2015	8.76	Call	Bond Future	3,873.5300	3.8735	4,036.7600	4.0368	4.214	0	0	0
2014/10/29	R213	07/05/2015	8.74	Put	Bond Future	1,847.7600	1.8478	1,744.2800	1.7443	(5.600)	0	0	0
2014/10/29	R213	07/05/2015	8.76	Put	Bond Future	1,790.3700	1.7904	1,689.1400	1.6891	(5.654)	0	0	0
2014/10/29	R213	06/08/2015			Bond Future	8.5167	90.1909	8.4822	90.4587	(0.405)	0.0000	0.0000	0
2014/10/29	R213	06/08/2015	8.49	Put	Bond Future	206.9900	0.2070	0.0000	0.0000	(100.000)	0	0	0
2014/10/29	R213	06/08/2015	8.51	Put	Bond Future	51.8700	0.0519	0.0000	0.0000	(100.000)	0	0	0
2014/10/29	R213	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	60.7600	0.0608	100.000	0	0	0
2014/10/29	R213	06/08/2015	8.50	Put	Bond Future	129.3800	0.1294	0.0000	0.0000	(100.000)	0	0	0
2014/10/29	R213	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	138.3700	0.1384	100.000	0	0	0
2014/10/29	R213	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	215.8800	0.2159	100.000	0	0	0
2014/10/29	R214	06/11/2014	9.20	Call	Bond Future	4,697.1100	4.6971	4,883.5400	4.8835	3.969	0	0	2,500
2014/10/29	R214	06/11/2014	9.64	Call	Bond Future	7,939.6800	7.9397	8,126.2900	8.1263	2.350	0	0	0
2014/10/29	R214	06/11/2014			Bond Future	8.6170	79.3797	8.5951	79.5663	(0.255)	0.0000	0.0000	6,069
2014/10/29	R214	06/11/2014	9.20	Put	Bond Future	0.2400	0.0002	0.0600	0.0001	(75.000)	0	0	0
2014/10/29	R214	06/11/2014	9.65	Call	Bond Future	8,010.5700	8.0106	8,197.1800	8.1972	2.330	0	0	0
2014/10/29	R214	06/11/2014	9.66	Call	Bond Future	8,081.3500	8.0813	8,267.9600	8.2680	2.309	0	0	0
2014/10/29	R214	06/11/2014	9.80	Call	Bond Future	9,059.6400	9.0596	9,246.2500	9.2463	2.060	0	0	0
2014/10/29	R214	06/11/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R214	06/11/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R214	06/11/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R214	06/11/2014	9.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2014/10/29	R214	05/02/2015	9.50	Call	Bond Future	6,687.7200	6.6877	6,855.2900	6.8553	2.506	0	0	0
2014/10/29	R214	05/02/2015			Bond Future	8.6732	80.6084	8.6507	80.7972	(0.259)	0.0000	0.0000	0
2014/10/29	R214	05/02/2015	9.51	Call	Bond Future	6,753.2400	6.7532	6,921.3400	6.9213	2.489	0	0	0
2014/10/29	R214	05/02/2015	9.50	Put	Bond Future	234.7700	0.2348	213.4900	0.2135	(9.064)	0	0	0
2014/10/29	R214	05/02/2015	9.49	Call	Bond Future	6,622.2700	6.6223	6,789.3200	6.7893	2.523	0	0	0
2014/10/29	R214	05/02/2015	9.49	Put	Bond Future	241.9900	0.2420	220.1900	0.2202	(9.009)	0	0	0
2014/10/29	R214	05/02/2015	9.51	Put	Bond Future	227.7400	0.2277	206.9900	0.2070	(9.111)	0	0	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
2014/10/29	R214	07/05/2015			Bond Future	8.7124		78.6919	8.6895	78.8823	(0.262)	0.0000	0.0000	0
2014/10/29	R214	07/05/2015	9.15	Call	Bond Future	5,009.1700		5.0092	5,136.5000	5.1365	2.542	0	0	0
2014/10/29	R214	07/05/2015	9.16	Call	Bond Future	5,061.9600		5.0620	5,190.0200	5.1900	2.530	0	0	0
2014/10/29	R214	07/05/2015	9.14	Put	Bond Future	1,531.3200		1.5313	1,467.5200	1.4675	(4.166)	0	0	0
2014/10/29	R214	07/05/2015	9.16	Put	Bond Future	1,482.6100		1.4826	1,420.2700	1.4203	(4.205)	0	0	0
2014/10/29	R214	07/05/2015	9.15	Put	Bond Future	1,506.8000		1.5068	1,443.7300	1.4437	(4.186)	0	0	0
2014/10/29	R214	07/05/2015	9.14	Call	Bond Future	4,956.5800		4.9566	5,083.1800	5.0832	2.554	0	0	0
2014/10/29	R214	06/08/2015	8.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R214	06/08/2015			Bond Future	8.7407		80.1537	8.7174	80.3462	(0.266)	0.0000	0.0000	0
2014/10/29	R214	06/08/2015	8.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R214	06/08/2015	8.74	Call	Bond Future	0.0000		0.0000	187.1000	0.1871	100.000	0	0	0
2014/10/29	R214	06/08/2015	8.75	Call	Bond Future	77.1400		0.0771	269.6100	0.2696	249.507	0	0	0
2014/10/29	R214	06/08/2015	8.76	Call	Bond Future	159.5200		0.1595	351.9900	0.3520	120.656	0	0	0
2014/10/29	R214	06/08/2015	8.74	Put	Bond Future	5.3700		0.0054	0.0000	0.0000	(100.000)	0	0	0
2014/10/29	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R248	06/11/2014			Bond Future	8.6772		102.5074	8.6502	102.8034	(0.312)	0.0000	0.0000	28,143
2014/10/29	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R248	06/11/2014	9.72	Call	Bond Future	10,348.2300		10.3482	10,644.1800	10.6442	2.860	0	0	0
2014/10/29	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R248	06/11/2014	9.73	Call	Bond Future	10,438.2000		10.4382	10,734.1500	10.7341	2.835	0	0	0
2014/10/29	R248	06/11/2014	9.74	Call	Bond Future	10,528.0100		10.5280	10,823.9600	10.8240	2.811	0	0	0
2014/10/29	R248	05/02/2015			Bond Future	8.7349		104.0941	8.7072	104.3939	(0.317)	0.0000	0.0000	4,597
2014/10/29	R248	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R248	05/02/2015	9.50	Call	Bond Future	7,690.6600		7.6907	7,990.4400	7.9904	3.898	0	0	0
2014/10/29	R248	05/02/2015	9.51	Call	Bond Future	7,784.1800		7.7842	8,083.9600	8.0840	3.851	0	0	0
2014/10/29	R248	05/02/2015	9.49	Call	Bond Future	7,596.9600		7.5970	7,896.7400	7.8967	3.946	0	0	0
2014/10/29	R248	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R248	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R248	07/05/2015			Bond Future	8.7756		101.4388	8.7474	101.7416	(0.322)	0.0000	0.0000	0
2014/10/29	R248	07/05/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R248	07/05/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R248	07/05/2015	9.26	Call	Bond Future	4,951.5000		4.9515	5,254.3200	5.2543	6.116	0	0	0
2014/10/29	R248	07/05/2015	9.24	Call	Bond Future	4,755.7000		4.7557	5,058.5200	5.0585	6.368	0	0	0
2014/10/29	R248	07/05/2015	9.25	Call	Bond Future	4,853.6900		4.8537	5,156.5100	5.1565	6.239	0	0	0
2014/10/29	R248	06/08/2015	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R248	06/08/2015			Bond Future	8.8054		103.3233	8.7766	103.6298	(0.327)	0.0000	0.0000	0
2014/10/29	R248	06/08/2015	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R248	06/08/2015	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/29	R248	06/08/2015	8.74	Put	Bond Future	698.6100		0.6986	392.0700	0.3921	(43.879)	0	0	0
2014/10/29	R248	06/08/2015	8.76	Put	Bond Future	484.0900		0.4841	177.5500	0.1775	(63.323)	0	0	0
2014/10/29	R248	06/08/2015	8.75	Put	Bond Future	591.2500		0.5913	284.7100	0.2847	(51.846)	0	0	0

Total

456324