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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/11/2014 TO 04/11/2014

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
2014/11/04	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	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
2014/11/04	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	2025	06/11/2014	117.01	Call	Bond Future	1,010.0800	1.0101	1,010.1900	1.0102	0.011	0	0	0
2014/11/04	2025	06/11/2014			Bond Future	118.0201	118.0201	118.0202	118.0202	0.000	0.0000	0.0000	16
2014/11/04	2025	06/11/2014	116.99	Call	Bond Future	1,030.0800	1.0301	1,030.1900	1.0302	0.011	0	0	0
2014/11/04	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2025	06/11/2014	117.00	Call	Bond Future	1,020.0800	1.0201	1,020.1900	1.0202	0.011	0	0	0
2014/11/04	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2025	05/02/2015			Bond Future	118.7021	118.7021	118.7012	118.7012	(0.001)	0.0000	0.0000	16
2014/11/04	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2025	05/02/2015	118.99	Put	Bond Future	287.9300	0.2879	288.7800	0.2888	0.295	0	0	0
2014/11/04	2025	05/02/2015	119.01	Put	Bond Future	307.9300	0.3079	308.7800	0.3088	0.276	0	0	0
2014/11/04	2025	05/02/2015	119.00	Put	Bond Future	297.9300	0.2979	298.7800	0.2988	0.285	0	0	0
2014/11/04	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2025	07/05/2015			Bond Future	120.7350	120.7350	120.7326	120.7326	(0.002)	0.0000	0.0000	0
2014/11/04	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2025	07/05/2015	120.99	Put	Bond Future	255.0000	0.2550	257.4400	0.2574	0.957	0	0	0
2014/11/04	2025	07/05/2015	121.01	Put	Bond Future	275.0000	0.2750	277.4400	0.2774	0.887	0	0	0
2014/11/04	2025	07/05/2015	121.00	Put	Bond Future	265.0000	0.2650	267.4400	0.2674	0.921	0	0	0
2014/11/04	2030	06/11/2014	9.01	Call	Bond Future	5,308.4700	5.3085	4,897.3500	4.8974	(7.745)	0	0	0
2014/11/04	2030	06/11/2014			Bond Future	8.3484	99.2474	8.3978	98.8363	0.591	0.0000	0.0000	1,868
2014/11/04	2030	06/11/2014	8.99	Call	Bond Future	5,154.1400	5.1541	4,743.0200	4.7430	(7.977)	0	0	0
2014/11/04	2030	06/11/2014	9.00	Call	Bond Future	5,231.3500	5.2313	4,820.2300	4.8202	(7.859)	0	0	0
2014/11/04	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2030	05/02/2015			Bond Future	8.4084	96.7748	8.4595	96.3564	0.607	0.0000	0.0000	2,790
2014/11/04	2030	05/02/2015	9.25	Call	Bond Future	6,582.2500	6.5823	6,163.8700	6.1639	(6.356)	0	0	0
2014/11/04	2030	05/02/2015	9.24	Call	Bond Future	6,507.8500	6.5078	6,089.4700	6.0895	(6.429)	0	0	0
2014/11/04	2030	05/02/2015	9.26	Call	Bond Future	6,656.5600	6.6566	6,238.1800	6.2382	(6.285)	0	0	0
2014/11/04	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2030	07/05/2015			Bond Future	8.4548	98.4223	8.5075	97.9955	0.624	0.0000	0.0000	0
2014/11/04	2030	07/05/2015	8.74	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
2014/11/04	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2030	07/05/2015	8.74	Call	Bond Future	2,274.8300	2.2748	1,848.0700	1.8481	(18.760)	0	0	0
2014/11/04	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2030	07/05/2015	8.75	Call	Bond Future	2,353.2000	2.3532	1,926.4400	1.9264	(18.135)	0	0	0
2014/11/04	2030	07/05/2015	8.76	Call	Bond Future	2,431.4700	2.4315	2,004.7100	2.0047	(17.552)	0	0	0
2014/11/04	2032	06/11/2014	8.51	Call	Bond Future	56.8500	0.0568	0.0000	0.0000	(100.000)	0	0	0
2014/11/04	2032	06/11/2014	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2032	06/11/2014			Bond Future	8.5036	98.6559	8.5479	98.2647	0.522	0.0000	0.0000	0
2014/11/04	2032	06/11/2014	8.50	Put	Bond Future	31.5900	0.0316	422.7300	0.4227	1238.177	0	0	0
2014/11/04	2032	06/11/2014	8.51	Put	Bond Future	0.0000	0.0000	334.2900	0.3343	100.000	0	0	0
2014/11/04	2032	06/11/2014	8.49	Put	Bond Future	120.1500	0.1202	511.2900	0.5113	325.543	0	0	0
2014/11/04	2032	06/11/2014	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2032	05/02/2015			Bond Future	8.5665	100.1808	8.6123	99.7828	0.535	0.0000	0.0000	3
2014/11/04	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2032	05/02/2015	8.50	Put	Bond Future	581.9100	0.5819	979.9700	0.9800	68.406	0	0	0
2014/11/04	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2032	05/02/2015	8.49	Put	Bond Future	669.9100	0.6699	1,067.9700	1.0680	59.420	0	0	0
2014/11/04	2032	05/02/2015	8.51	Put	Bond Future	494.0200	0.4940	892.0800	0.8921	80.576	0	0	0
2014/11/04	2032	07/05/2015	8.51	Put	Bond Future	896.6200	0.8966	1,302.6500	1.3026	45.285	0	0	0
2014/11/04	2032	07/05/2015			Bond Future	8.6135	97.7277	8.6608	97.3217	0.549	0.0000	0.0000	0
2014/11/04	2032	07/05/2015	8.50	Put	Bond Future	983.9300	0.9839	1,389.9600	1.3900	41.266	0	0	0
2014/11/04	2032	07/05/2015	8.49	Put	Bond Future	1,071.3600	1.0714	1,477.3900	1.4774	37.899	0	0	0
2014/11/04	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2032	06/08/2015			Bond Future	8.6464	99.5405	8.6950	99.1277	0.562	0.0000	0.0000	0
2014/11/04	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2032	06/08/2015	8.50	Put	Bond Future	1,258.4000	1.2584	1,671.2600	1.6713	32.808	0	0	0
2014/11/04	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2032	06/08/2015	8.49	Put	Bond Future	1,345.2400	1.3452	1,758.1000	1.7581	30.690	0	0	0
2014/11/04	2032	06/08/2015	8.51	Put	Bond Future	1,171.6700	1.1717	1,584.5300	1.5845	35.237	0	0	0
2014/11/04	2037	06/11/2014	9.69	Call	Bond Future	9,620.7200	9.6207	9,093.4000	9.0934	(5.481)	0	0	0
2014/11/04	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2037	06/11/2014			Bond Future	8.6184	101.1942	8.6727	100.6669	0.631	0.0000	0.0000	7,500
2014/11/04	2037	06/11/2014	9.70	Call	Bond Future	9,703.3300	9.7033	9,176.0100	9.1760	(5.434)	0	0	0
2014/11/04	2037	06/11/2014	9.71	Call	Bond Future	9,785.8200	9.7858	9,258.5000	9.2585	(5.389)	0	0	0
2014/11/04	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2037	05/02/2015			Bond Future	8.6775	98.5013	8.7335	97.9649	0.646	0.0000	0.0000	6,636
2014/11/04	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2037	05/02/2015	9.50	Call	Bond Future	7,428.2400	7.4282	6,891.8500	6.8918	(7.221)	0	0	0
2014/11/04	2037	05/02/2015	9.51	Call	Bond Future	7,512.9800	7.5130	6,976.5900	6.9766	(7.140)	0	0	0

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2014/11/04	2037	05/02/2015	9.49	Call	Bond Future	7,343.3700	7.3434	6,806.9800	6.8070	(7.304)	0	0	0
2014/11/04	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2037	07/05/2015			Bond Future	8.7245	100.1783	8.7823	99.6314	0.662	0.0000	0.0000	500
2014/11/04	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2037	07/05/2015	9.01	Call	Bond Future	2,655.6000	2.6556	2,108.7600	2.1088	(20.592)	0	0	0
2014/11/04	2037	07/05/2015	8.99	Call	Bond Future	2,473.2700	2.4733	1,926.4300	1.9264	(22.110)	0	0	0
2014/11/04	2037	07/05/2015	9.00	Call	Bond Future	2,564.5000	2.5645	2,017.6600	2.0177	(21.323)	0	0	0
2014/11/04	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2037	06/08/2015			Bond Future	8.7599	97.7754	8.8193	97.2192	0.677	0.0000	0.0000	0
2014/11/04	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2037	06/08/2015	8.74	Put	Bond Future	187.9500	0.1880	744.2000	0.7442	295.956	0	0	0
2014/11/04	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	555.6000	0.5556	100.000	0	0	0
2014/11/04	2037	06/08/2015	8.75	Put	Bond Future	93.5800	0.0936	649.8300	0.6498	594.411	0	0	0
2014/11/04	2037	06/08/2015	8.76	Call	Bond Future	0.6500	0.0007	0.0000	0.0000	(100.000)	0	0	0
2014/11/04	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2038	06/11/2014	120.01	Call	Bond Future	5,287.8200	5.2878	5,288.0500	5.2880	0.004	0	0	0
2014/11/04	2038	06/11/2014			Bond Future	125.2978	125.2978	125.2981	125.2981	0.000	0.0000	0.0000	1,509
2014/11/04	2038	06/11/2014	119.99	Call	Bond Future	5,307.8200	5.3078	5,308.0500	5.3080	0.004	0	0	0
2014/11/04	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2038	06/11/2014	120.00	Call	Bond Future	5,297.8200	5.2978	5,298.0500	5.2980	0.004	0	0	0
2014/11/04	2038	05/02/2015	123.00	Call	Bond Future	2,948.6300	2.9486	2,947.9500	2.9480	(0.023)	0	0	0
2014/11/04	2038	05/02/2015			Bond Future	125.9486	125.9486	125.9480	125.9480	(0.001)	0.0000	0.0000	1,074
2014/11/04	2038	05/02/2015	123.01	Call	Bond Future	2,938.6300	2.9386	2,937.9500	2.9380	(0.023)	0	0	0
2014/11/04	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2038	05/02/2015	122.99	Call	Bond Future	2,958.6300	2.9586	2,957.9500	2.9580	(0.023)	0	0	0
2014/11/04	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2038	07/05/2015			Bond Future	128.1058	128.1058	128.1033	128.1033	(0.002)	0.0000	0.0000	0
2014/11/04	2038	07/05/2015	126.99	Call	Bond Future	1,115.7900	1.1158	1,113.2700	1.1133	(0.226)	0	0	0
2014/11/04	2038	07/05/2015	127.00	Call	Bond Future	1,105.7900	1.1058	1,103.2700	1.1033	(0.228)	0	0	0
2014/11/04	2038	07/05/2015	127.01	Call	Bond Future	1,095.7900	1.0958	1,093.2700	1.0933	(0.230)	0	0	0
2014/11/04	2044	06/11/2014			Bond Future	8.7083	102.8658	8.7577	102.3456	0.567	0.0000	0.0000	2,870
2014/11/04	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2044	06/11/2014	8.99	Call	Bond Future	2,905.6600	2.9057	2,385.5000	2.3855	(17.902)	0	0	0
2014/11/04	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2044	06/11/2014	9.00	Call	Bond Future	3,006.1500	3.0062	2,485.9900	2.4860	(17.303)	0	0	0
2014/11/04	2044	06/11/2014	9.01	Call	Bond Future	3,106.4500	3.1064	2,586.2900	2.5863	(16.745)	0	0	0
2014/11/04	2044	05/02/2015	9.00	Call	Bond Future	2,397.6700	2.3977	1,868.5600	1.8686	(22.068)	0	0	0
2014/11/04	2044	05/02/2015			Bond Future	8.7656	100.0734	8.8165	99.5443	0.581	0.0000	0.0000	132
2014/11/04	2044	05/02/2015	9.01	Call	Bond Future	2,497.7800	2.4978	1,968.6700	1.9687	(21.183)	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
2014/11/04	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2044	05/02/2015	8.99	Call	Bond Future	2,297.3800	2.2974	1,768.2700	1.7683	(23.031)	0	0	0
2014/11/04	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2044	07/05/2015			Bond Future	8.8116	101.7772	8.8640	101.2378	0.595	0.0000	0.0000	0
2014/11/04	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2044	07/05/2015	9.01	Call	Bond Future	2,015.7400	2.0157	1,476.3700	1.4764	(26.758)	0	0	0
2014/11/04	2044	07/05/2015	8.99	Call	Bond Future	1,815.6600	1.8157	1,276.2900	1.2763	(29.707)	0	0	0
2014/11/04	2044	07/05/2015	9.00	Call	Bond Future	1,915.7800	1.9158	1,376.4100	1.3764	(28.154)	0	0	0
2014/11/04	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2044	06/08/2015			Bond Future	8.8468	99.2787	8.9005	98.7300	0.608	0.0000	0.0000	0
2014/11/04	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2044	06/08/2015	8.74	Put	Bond Future	1,105.3600	1.1054	1,654.0700	1.6541	49.641	0	0	0
2014/11/04	2044	06/08/2015	8.76	Put	Bond Future	896.7400	0.8967	1,445.4500	1.4454	61.189	0	0	0
2014/11/04	2044	06/08/2015	8.75	Put	Bond Future	1,000.9600	1.0010	1,549.6700	1.5497	54.818	0	0	0
2014/11/04	2046	06/11/2014	104.45	Call	Bond Future	20,580.1000	20.5801	20,861.7200	20.8617	1.368	0	0	0
2014/11/04	2046	06/11/2014			Bond Future	125.0301	125.0301	125.3117	125.3117	0.225	0.0000	0.0000	41
2014/11/04	2046	06/11/2014	104.43	Call	Bond Future	20,600.1000	20.6001	20,881.7200	20.8817	1.367	0	0	0
2014/11/04	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2046	06/11/2014	104.44	Call	Bond Future	20,590.1000	20.5901	20,871.7200	20.8717	1.368	0	0	0
2014/11/04	2046	05/02/2015			Bond Future	126.9786	126.9786	127.2632	127.2632	0.224	0.0000	0.0000	5,389
2014/11/04	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2046	05/02/2015	123.99	Call	Bond Future	2,988.5700	2.9886	3,273.1600	3.2732	9.523	0	0	0
2014/11/04	2046	05/02/2015	124.01	Call	Bond Future	2,968.5700	2.9686	3,253.1600	3.2532	9.587	0	0	0
2014/11/04	2046	05/02/2015	124.00	Call	Bond Future	2,978.5700	2.9786	3,263.1600	3.2632	9.555	0	0	0
2014/11/04	2046	07/05/2015			Bond Future	127.7757	127.7757	128.0635	128.0635	0.225	0.0000	0.0000	0
2014/11/04	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2046	07/05/2015	126.99	Call	Bond Future	785.6600	0.7857	1,073.5400	1.0735	36.642	0	0	0
2014/11/04	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2046	07/05/2015	127.00	Call	Bond Future	775.6600	0.7757	1,063.5400	1.0635	37.114	0	0	0
2014/11/04	2046	07/05/2015	127.01	Call	Bond Future	765.6600	0.7657	1,053.5400	1.0535	37.599	0	0	0
2014/11/04	2050	06/11/2014			Bond Future	133.8442	133.8442	135.5021	135.5021	1.239	0.0000	0.0000	90
2014/11/04	2050	06/11/2014	126.00	Call	Bond Future	7,844.1800	7.8442	9,502.1100	9.5021	21.136	0	0	0
2014/11/04	2050	06/11/2014	126.01	Call	Bond Future	7,834.1800	7.8342	9,492.1100	9.4921	21.163	0	0	0
2014/11/04	2050	06/11/2014	125.99	Call	Bond Future	7,854.1800	7.8542	9,512.1100	9.5121	21.109	0	0	0
2014/11/04	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/11/04	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2050	05/02/2015			Bond Future	134.4816	134.4816	136.1639	136.1639	1.251	0.0000	0.0000	2,640
2014/11/04	2050	05/02/2015	130.01	Call	Bond Future	4,471.6200	4.4716	6,153.8900	6.1539	37.621	0	0	0
2014/11/04	2050	05/02/2015	129.99	Call	Bond Future	4,491.6200	4.4916	6,173.8900	6.1739	37.454	0	0	0
2014/11/04	2050	05/02/2015	130.00	Call	Bond Future	4,481.6200	4.4816	6,163.8900	6.1639	37.537	0	0	0
2014/11/04	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2050	07/05/2015			Bond Future	136.7847	136.7847	138.4939	138.4939	1.250	0.0000	0.0000	0
2014/11/04	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	2050	07/05/2015	135.01	Call	Bond Future	1,774.6500	1.7747	3,483.8500	3.4838	96.312	0	0	0
2014/11/04	2050	07/05/2015	134.99	Call	Bond Future	1,794.6500	1.7947	3,503.8500	3.5038	95.239	0	0	0
2014/11/04	2050	07/05/2015	135.00	Call	Bond Future	1,784.6500	1.7847	3,493.8500	3.4938	95.772	0	0	0
2014/11/04	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	AL12	06/11/2014			Index Future	526.4780	526.4780	524.2620	524.2620	(0.421)	0.0000	0.0000	0
2014/11/04	AL12	05/02/2015			Index Future	534.6130	534.6130	532.3580	532.3580	(0.422)	0.0000	0.0000	0
2014/11/04	AL12	07/05/2015			Index Future	543.6940	543.6940	541.3940	541.3940	(0.423)	0.0000	0.0000	0
2014/11/04	AL37	06/11/2014			Index Future	441.3910	441.3910	441.4190	441.4190	0.006	0.0000	0.0000	2
2014/11/04	AL37	05/02/2015			Index Future	448.2120	448.2120	448.2360	448.2360	0.005	0.0000	0.0000	115
2014/11/04	AL37	07/05/2015			Index Future	455.8250	455.8250	455.8450	455.8450	0.004	0.0000	0.0000	0
2014/11/04	AL7T	06/11/2014			Index Future	522.6750	522.6750	522.5630	522.5630	(0.021)	0.0000	0.0000	3
2014/11/04	AL7T	05/02/2015			Index Future	530.7520	530.7520	530.6330	530.6330	(0.022)	0.0000	0.0000	3
2014/11/04	AL7T	07/05/2015			Index Future	539.7670	539.7670	539.6400	539.6400	(0.024)	0.0000	0.0000	0
2014/11/04	ALBI	06/11/2014			Index Future	476.2790	476.2790	475.2620	475.2620	(0.214)	0.0000	0.0000	89
2014/11/04	ALBI	05/02/2015			Index Future	483.6390	483.6390	482.6010	482.6010	(0.215)	0.0000	0.0000	646
2014/11/04	ALBI	07/05/2015			Index Future	491.8540	491.8540	490.7930	490.7930	(0.216)	0.0000	0.0000	0
2014/11/04	ALBI	06/08/2015			Index Future	500.8640	500.8640	499.7860	499.7860	(0.215)	0.0000	0.0000	0
2014/11/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/11/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/11/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/04	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	EL28	06/11/2014			Bond Future	123.0555	123.0555	123.4800	123.4800	0.345	0.0000	0.0000	0
2014/11/04	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	EL28	06/11/2014	122.00	Call	Bond Future	1,055.4700	1.0555	1,479.9600	1.4800	40.218	0	0	0
2014/11/04	EL28	06/11/2014	122.01	Call	Bond Future	1,045.4700	1.0455	1,469.9600	1.4700	40.603	0	0	0
2014/11/04	EL28	06/11/2014	121.99	Call	Bond Future	1,065.4700	1.0655	1,489.9600	1.4900	39.841	0	0	0
2014/11/04	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	EL28	05/02/2015			Bond Future	124.9729	124.9729	125.4029	125.4029	0.344	0.0000	0.0000	0
2014/11/04	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	EL28	05/02/2015	125.99	Put	Bond Future	1,017.0900	1.0171	587.0800	0.5871	(42.278)	0	0	0
2014/11/04	EL28	05/02/2015	126.01	Put	Bond Future	1,037.0900	1.0371	607.0800	0.6071	(41.463)	0	0	0
2014/11/04	EL28	05/02/2015	126.00	Put	Bond Future	1,027.0900	1.0271	597.0800	0.5971	(41.867)	0	0	0
2014/11/04	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	EL28	07/05/2015	125.00	Call	Bond Future	594.5100	0.5945	1,030.4100	1.0304	73.321	0	0	0
2014/11/04	EL28	07/05/2015			Bond Future	125.5945	125.5945	126.0304	126.0304	0.347	0.0000	0.0000	0
2014/11/04	EL28	07/05/2015	125.01	Call	Bond Future	584.5100	0.5845	1,020.4100	1.0204	74.575	0	0	0
2014/11/04	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	EL28	07/05/2015	124.99	Call	Bond Future	604.5100	0.6045	1,040.4100	1.0404	72.108	0	0	0
2014/11/04	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	ES33	06/11/2014			Bond Future	9.3999	84.5306	9.4490	84.1574	0.522	0.0000	0.0000	0
2014/11/04	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	ES33	06/11/2014	10.29	Call	Bond Future	6,390.2000	6.3902	6,016.9600	6.0170	(5.841)	0	0	0
2014/11/04	ES33	06/11/2014	10.30	Call	Bond Future	6,457.6500	6.4576	6,084.4100	6.0844	(5.780)	0	0	0
2014/11/04	ES33	06/11/2014	10.31	Call	Bond Future	6,525.0000	6.5250	6,151.7600	6.1518	(5.720)	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
2014/11/04	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	ES33	05/02/2015	10.00	Call	Bond Future	3,710.1900	3.7102	3,330.3600	3.3304	(10.237)	0	0	0
2014/11/04	ES33	05/02/2015			Bond Future	9.4883	85.8373	9.5391	85.4574	0.535	0.0000	0.0000	6,220
2014/11/04	ES33	05/02/2015	10.01	Call	Bond Future	3,780.1500	3.7801	3,400.3200	3.4003	(10.048)	0	0	0
2014/11/04	ES33	05/02/2015	9.99	Call	Bond Future	3,640.1400	3.6401	3,260.3100	3.2603	(10.434)	0	0	0
2014/11/04	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	ES33	07/05/2015			Bond Future	9.5591	83.5074	9.6116	83.1201	0.549	0.0000	0.0000	0
2014/11/04	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	ES33	07/05/2015	9.76	Call	Bond Future	1,467.9900	1.4680	1,080.6900	1.0807	(26.383)	0	0	0
2014/11/04	ES33	07/05/2015	9.74	Call	Bond Future	1,323.6000	1.3236	936.3000	0.9363	(29.261)	0	0	0
2014/11/04	ES33	07/05/2015	9.75	Call	Bond Future	1,395.8400	1.3958	1,008.5400	1.0085	(27.747)	0	0	0
2014/11/04	ES33	06/08/2015			Bond Future	9.6167	85.0563	9.6707	84.6623	0.561	0.0000	0.0000	0
2014/11/04	ES33	06/08/2015	9.59	Put	Bond Future	196.2500	0.1963	590.1900	0.5902	200.734	0	0	0
2014/11/04	ES33	06/08/2015	9.61	Put	Bond Future	49.4500	0.0495	443.3900	0.4434	796.643	0	0	0
2014/11/04	ES33	06/08/2015	9.60	Put	Bond Future	122.8000	0.1228	516.7400	0.5167	320.798	0	0	0
2014/11/04	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	GOVI	06/11/2014	449.01	Call	GOVI	254,880.0000	25.4880	246,320.0000	24.6320	(3.358)	0	0	0
2014/11/04	GOVI	06/11/2014			GOVI	474.4980	474.4980	473.6420	473.6420	(0.180)	0.0000	0.0000	234
2014/11/04	GOVI	06/11/2014	448.99	Call	GOVI	255,080.0000	25.5080	246,520.0000	24.6520	(3.356)	0	0	0
2014/11/04	GOVI	06/11/2014	449.00	Call	GOVI	254,980.0000	25.4980	246,420.0000	24.6420	(3.357)	0	0	0
2014/11/04	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	GOVI	05/02/2015	459.99	Call	GOVI	218,410.0000	21.8410	209,670.0000	20.9670	(4.002)	0	0	0
2014/11/04	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	GOVI	05/02/2015			GOVI	481.8310	481.8310	480.9570	480.9570	(0.181)	0.0000	0.0000	381
2014/11/04	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	GOVI	05/02/2015	460.00	Call	GOVI	218,310.0000	21.8310	209,570.0000	20.9570	(4.003)	0	0	0
2014/11/04	GOVI	05/02/2015	460.01	Call	GOVI	218,210.0000	21.8210	209,470.0000	20.9470	(4.005)	0	0	0
2014/11/04	GOVI	07/05/2015	449.99	Call	GOVI	400,250.0000	40.0250	391,300.0000	39.1300	(2.236)	0	0	0
2014/11/04	GOVI	07/05/2015			GOVI	490.0150	490.0150	489.1200	489.1200	(0.183)	0.0000	0.0000	130
2014/11/04	GOVI	07/05/2015	450.00	Call	GOVI	400,150.0000	40.0150	391,200.0000	39.1200	(2.237)	0	0	0
2014/11/04	GOVI	07/05/2015	450.01	Call	GOVI	400,050.0000	40.0050	391,100.0000	39.1100	(2.237)	0	0	0
2014/11/04	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	GOVI	06/08/2015			GOVI	498.9910	498.9910	498.0830	498.0830	(0.182)	0.0000	0.0000	0
2014/11/04	GOVI	06/08/2015	499.99	Put	GOVI	9,990.0000	0.9990	19,070.0000	1.9070	90.891	0	0	0
2014/11/04	GOVI	06/08/2015	500.01	Put	GOVI	10,190.0000	1.0190	19,270.0000	1.9270	89.107	0	0	0
2014/11/04	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/04	GOVI	06/08/2015	500.00	Put	GOVI	10,090.0000	1.0090	19,170.0000	1.9170	89.990	0	0	0
2014/11/04	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/11/04	ICAA	06/11/2014			Can-Do Interest Rate	145.2538	145.2538	145.2509	145.2509	(0.002)	0.0000	0.0000	107
2014/11/04	IGOV	06/11/2014			Index Future	221.4870	221.4870	221.7820	221.7820	0.133	0.0000	0.0000	48
2014/11/04	IGOV	05/02/2015			Index Future	224.9380	224.9380	225.2350	225.2350	0.132	0.0000	0.0000	1,086
2014/11/04	IGOV	07/05/2015			Index Future	228.7860	228.7860	229.0850	229.0850	0.131	0.0000	0.0000	80
2014/11/04	IGOV	06/08/2015			Index Future	233.0030	233.0030	233.3090	233.3090	0.131	0.0000	0.0000	0
2014/11/04	ILBI	06/11/2014			Index Future	600.1160	600.1160	600.9140	600.9140	0.133	0.0000	0.0000	0
2014/11/04	ILBI	05/02/2015			Index Future	609.5560	609.5560	610.3640	610.3640	0.133	0.0000	0.0000	157
2014/11/04	ILBI	07/05/2015			Index Future	620.2170	620.2170	621.0350	621.0350	0.132	0.0000	0.0000	0
2014/11/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/11/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/11/04	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/11/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/11/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/11/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/11/04	JBAF	19/11/2014			Jibar Tradeable Future	6.1000	93.9000	6.1200	93.8800	0.328	0.0000	0.0000	0
2014/11/04	JBAF	17/12/2014			Jibar Tradeable Future	6.1600	93.8400	6.1700	93.8300	0.162	0.0000	0.0000	0
2014/11/04	JBAF	21/01/2015			Jibar Tradeable Future	6.1900	93.8100	6.2400	93.7600	0.808	0.0000	0.0000	0
2014/11/04	JBAF	18/02/2015			Jibar Tradeable Future	6.3000	93.7000	6.3100	93.6900	0.159	0.0000	0.0000	0
2014/11/04	JBAF	18/03/2015			Jibar Tradeable Future	6.3300	93.6700	6.3600	93.6400	0.474	0.0000	0.0000	2,850
2014/11/04	JBAF	15/04/2015			Jibar Tradeable Future	6.4200	93.5800	6.4300	93.5700	0.156	0.0000	0.0000	0
2014/11/04	JBAF	17/06/2015			Jibar Tradeable Future	6.5500	93.4500	6.5600	93.4400	0.153	0.0000	0.0000	5,000
2014/11/04	JBAF	16/09/2015			Jibar Tradeable Future	6.7100	93.2900	6.7400	93.2600	0.447	0.0000	0.0000	0
2014/11/04	JBAF	15/12/2015			Jibar Tradeable Future	6.8500	93.1500	6.8900	93.1100	0.584	0.0000	0.0000	0
2014/11/04	JBAF	16/03/2016			Jibar Tradeable Future	6.9800	93.0200	7.0200	92.9800	0.573	0.0000	0.0000	0
2014/11/04	JBAF	15/06/2016			Jibar Tradeable Future	7.1000	92.9000	7.1400	92.8600	0.563	0.0000	0.0000	0
2014/11/04	JBAF	21/09/2016			Jibar Tradeable Future	7.2200	92.7800	7.2800	92.7200	0.831	0.0000	0.0000	0
2014/11/04	R023	06/11/2014			Bond Future	7.6887	101.8953	7.6829	101.9301	(0.075)	0.0000	0.0000	7,320
2014/11/04	R023	06/11/2014	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R023	06/11/2014	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R023	06/11/2014	8.59	Call	Bond Future	5,287.2600	5.2873	5,322.1100	5.3221	0.659	0	0	0
2014/11/04	R023	06/11/2014	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/11/04	R023	06/11/2014	8.60	Call	Bond Future	5,343.9100	5.3439	5,378.7600	5.3788	0.652	0	0	0
2014/11/04	R023	06/11/2014	8.61	Call	Bond Future	5,400.5200	5.4005	5,435.3700	5.4354	0.645	0	0	0
2014/11/04	R023	05/02/2015			Bond Future	7.7522	103.4702	7.7463	103.5048	(0.075)	0.0000	0.0000	9,496
2014/11/04	R023	05/02/2015	8.74	Put	Bond Future	49.8500	0.0499	47.1700	0.0472	(5.376)	0	0	0
2014/11/04	R023	05/02/2015	8.75	Call	Bond Future	5,728.6400	5.7286	5,760.5500	5.7605	0.557	0	0	0
2014/11/04	R023	05/02/2015	8.76	Call	Bond Future	5,781.3800	5.7814	5,813.3800	5.8134	0.554	0	0	0
2014/11/04	R023	05/02/2015	8.74	Call	Bond Future	5,675.7700	5.6758	5,707.5900	5.7076	0.561	0	0	0
2014/11/04	R023	05/02/2015	8.76	Put	Bond Future	45.7600	0.0458	43.2600	0.0433	(5.463)	0	0	0
2014/11/04	R023	05/02/2015	8.75	Put	Bond Future	47.8500	0.0479	45.2600	0.0453	(5.413)	0	0	0
2014/11/04	R023	07/05/2015	8.14	Call	Bond Future	2,999.5700	2.9996	3,018.0200	3.0180	0.615	0	0	0
2014/11/04	R023	07/05/2015	8.15	Put	Bond Future	976.9900	0.9770	961.8500	0.9619	(1.550)	0	0	0
2014/11/04	R023	07/05/2015			Bond Future	7.7875	101.3035	7.7816	101.3372	(0.075)	0.0000	0.0000	0
2014/11/04	R023	07/05/2015	8.15	Call	Bond Future	3,037.8200	3.0378	3,056.4400	3.0564	0.613	0	0	0
2014/11/04	R023	07/05/2015	8.16	Call	Bond Future	3,076.3000	3.0763	3,095.0900	3.0951	0.611	0	0	0
2014/11/04	R023	07/05/2015	8.14	Put	Bond Future	994.8600	0.9949	979.5500	0.9795	(1.539)	0	0	0
2014/11/04	R023	07/05/2015	8.16	Put	Bond Future	959.3800	0.9594	944.4100	0.9444	(1.560)	0	0	0
2014/11/04	R023	06/08/2015	9.07	Put	Bond Future	345.5400	0.3455	339.4300	0.3394	(1.768)	0	0	911
2014/11/04	R023	06/08/2015	8.24	Call	Bond Future	3,719.6200	3.7196	3,739.4500	3.7394	0.533	0	0	0
2014/11/04	R023	06/08/2015			Bond Future	7.8009	103.1815	7.7947	103.2166	(0.080)	0.0000	0.0000	0
2014/11/04	R023	06/08/2015	9.07	Call	Bond Future	7,165.4600	7.1655	7,194.4100	7.1944	0.404	0	0	0
2014/11/04	R023	06/08/2015	8.26	Put	Bond Future	1,256.0300	1.2560	1,241.0500	1.2411	(1.193)	0	0	0
2014/11/04	R023	06/08/2015	8.25	Put	Bond Future	1,273.3700	1.2734	1,258.2600	1.2583	(1.187)	0	0	0
2014/11/04	R023	06/08/2015	8.24	Put	Bond Future	1,290.9000	1.2909	1,275.6700	1.2757	(1.180)	0	0	0
2014/11/04	R023	06/08/2015	8.25	Call	Bond Future	3,756.5400	3.7565	3,776.4900	3.7765	0.531	0	0	0
2014/11/04	R023	06/08/2015	8.26	Call	Bond Future	3,793.6000	3.7936	3,813.6800	3.8137	0.529	0	0	0
2014/11/04	R157	06/11/2014	6.19	Put	Bond Future	463.2600	0.4633	463.2600	0.4633	0.000	0	0	0
2014/11/04	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/11/04	R157	06/11/2014	6.21	Put	Bond Future	446.2500	0.4463	446.2500	0.4463	0.000	0	0	0
2014/11/04	R157	06/11/2014	6.20	Put	Bond Future	454.7500	0.4548	454.7500	0.4548	0.000	0	0	0
2014/11/04	R157	06/11/2014	6.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R157	06/11/2014	6.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R157	06/11/2014	6.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R157	05/02/2015	8.74	Call	Bond Future	1,080.4000	1.0804	1,080.1800	1.0802	(0.020)	0	0	0
2014/11/04	R157	05/02/2015	8.75	Put	Bond Future	7.0500	0.0071	6.8400	0.0068	(2.979)	0	0	0
2014/11/04	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/11/04	R157	05/02/2015	8.74	Put	Bond Future	7.2400	0.0072	7.0200	0.0070	(3.039)	0	0	0
2014/11/04	R157	05/02/2015	8.76	Put	Bond Future	6.8700	0.0069	6.6600	0.0067	(3.057)	0	0	0
2014/11/04	R157	05/02/2015	8.75	Call	Bond Future	1,086.0200	1.0860	1,085.8100	1.0858	(0.019)	0	0	0
2014/11/04	R157	05/02/2015	8.76	Call	Bond Future	1,091.6400	1.0916	1,091.4300	1.0914	(0.019)	0	0	0
2014/11/04	R186	06/11/2014	7.70	Call	Bond Future	1.0900	0.0011	0.0100	0.0000	(99.083)	0	0	1,500
2014/11/04	R186	06/11/2014	8.14	Call	Bond Future	1,870.8400	1.8708	1,527.6100	1.5276	(18.346)	0	0	0
2014/11/04	R186	06/11/2014	8.15	Put	Bond Future	1.3100	0.0013	0.9800	0.0010	(25.191)	0	0	0
2014/11/04	R186	06/11/2014	8.53	Call	Bond Future	5,133.6700	5.1337	4,790.7900	4.7908	(6.679)	0	0	0
2014/11/04	R186	06/11/2014			Bond Future	7.9234	123.9133	7.9628	123.5704	0.497	0.0000	0.0000	23,566
2014/11/04	R186	06/11/2014	7.80	Put	Bond Future	1,108.8600	1.1089	1,427.8900	1.4279	28.771	0	0	0
2014/11/04	R186	06/11/2014	8.30	Call	Bond Future	3,223.7300	3.2237	2,880.8500	2.8808	(10.636)	0	0	100

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2014/11/04	R186	06/11/2014	8.50	Call	Bond Future	4,887.0200		4.8870	4,544.1400	4.5441	(7.016)	0	0	0
2014/11/04	R186	06/11/2014	9.17	Call	Bond Future	10,224.5600		10.2246	9,881.6800	9.8817	(3.353)	0	0	0
2014/11/04	R186	06/11/2014	7.70	Put	Bond Future	1,971.4000		1.9714	2,313.2000	2.3132	17.338	0	0	0
2014/11/04	R186	06/11/2014	8.15	Call	Bond Future	1,955.6200		1.9556	1,612.4100	1.6124	(17.550)	0	0	0
2014/11/04	R186	06/11/2014	8.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	6,000
2014/11/04	R186	06/11/2014	8.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	100
2014/11/04	R186	06/11/2014	8.00	Call	Bond Future	745.3700		0.7454	441.3400	0.4413	(40.789)	0	0	1,500
2014/11/04	R186	06/11/2014	8.16	Call	Bond Future	2,040.4600		2.0405	1,697.2800	1.6973	(16.819)	0	0	0
2014/11/04	R186	06/11/2014	8.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R186	06/11/2014	8.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,000
2014/11/04	R186	06/11/2014	7.80	Call	Bond Future	26.0600		0.0261	2.2100	0.0022	(91.520)	0	0	100
2014/11/04	R186	06/11/2014	8.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	100
2014/11/04	R186	06/11/2014	9.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,010
2014/11/04	R186	06/11/2014	8.14	Put	Bond Future	1.8400		0.0018	1.4900	0.0015	(19.022)	0	0	0
2014/11/04	R186	06/11/2014	8.60	Call	Bond Future	5,706.3400		5.7063	5,363.4600	5.3635	(6.009)	0	0	0
2014/11/04	R186	06/11/2014	8.00	Put	Bond Future	79.6500		0.0796	118.5000	0.1185	48.776	0	0	0
2014/11/04	R186	06/11/2014	8.16	Put	Bond Future	0.9300		0.0009	0.6300	0.0006	(32.258)	0	0	0
2014/11/04	R186	06/11/2014	8.45	Call	Bond Future	4,474.3000		4.4743	4,131.4200	4.1314	(7.663)	0	0	0
2014/11/04	R186	05/02/2015	9.00	Call	Bond Future	8,362.2400		8.3622	8,025.0400	8.0250	(4.032)	0	0	0
2014/11/04	R186	05/02/2015			Bond Future	7.9814		120.5333	8.0223	120.1840	0.513	7.9840	7.9840	32,230
2014/11/04	R186	05/02/2015	8.75	Call	Bond Future	6,521.2500		6.5213	6,199.6300	6.1996	(4.932)	0	0	0
2014/11/04	R186	05/02/2015	8.76	Call	Bond Future	6,593.7500		6.5938	6,271.2900	6.2713	(4.890)	0	0	0
2014/11/04	R186	05/02/2015	8.74	Call	Bond Future	6,448.8800		6.4489	6,128.1300	6.1281	(4.974)	0	0	0
2014/11/04	R186	05/02/2015	8.76	Put	Bond Future	186.6900		0.1867	213.4600	0.2135	14.339	0	0	0
2014/11/04	R186	05/02/2015	8.75	Put	Bond Future	193.4300		0.1934	221.0400	0.2210	14.274	0	0	0
2014/11/04	R186	05/02/2015	9.00	Put	Bond Future	76.5900		0.0766	88.6200	0.0886	15.707	0	0	9,600
2014/11/04	R186	05/02/2015	8.74	Put	Bond Future	200.3700		0.2004	228.8500	0.2289	14.214	0	0	0
2014/11/04	R186	07/05/2015			Bond Future	8.0208		122.5839	8.0634	122.2271	0.531	0.0000	0.0000	0
2014/11/04	R186	07/05/2015	8.25	Call	Bond Future	3,774.4800		3.7745	3,549.4400	3.5494	(5.962)	0	0	0
2014/11/04	R186	07/05/2015	8.24	Put	Bond Future	1,904.1000		1.9041	2,037.4900	2.0375	7.005	0	0	0
2014/11/04	R186	07/05/2015	8.26	Put	Bond Future	1,841.6400		1.8416	1,971.7800	1.9718	7.067	0	0	0
2014/11/04	R186	07/05/2015	8.25	Put	Bond Future	1,872.6700		1.8727	2,004.4300	2.0044	7.036	0	0	0
2014/11/04	R186	07/05/2015	8.26	Call	Bond Future	3,825.4600		3.8255	3,598.8000	3.5988	(5.925)	0	0	0
2014/11/04	R186	07/05/2015	8.24	Call	Bond Future	3,723.8200		3.7238	3,500.4100	3.5004	(5.999)	0	0	0
2014/11/04	R186	06/08/2015	8.00	Put	Bond Future	3,573.0200		3.5730	3,752.0000	3.7520	5.009	0	0	0
2014/11/04	R186	06/08/2015			Bond Future	8.0420		119.5531	8.0861	119.1905	0.548	0.0000	0.0000	0
2014/11/04	R186	06/08/2015	8.01	Call	Bond Future	3,267.3100		3.2673	3,082.3100	3.0823	(5.662)	0	0	0
2014/11/04	R186	06/08/2015	8.00	Call	Bond Future	3,226.2200		3.2262	3,042.6300	3.0426	(5.691)	0	0	0
2014/11/04	R186	06/08/2015	7.99	Call	Bond Future	3,185.8300		3.1858	3,003.6600	3.0037	(5.718)	0	0	0
2014/11/04	R186	06/08/2015	7.99	Put	Bond Future	3,615.4400		3.6154	3,795.8400	3.7958	4.990	0	0	0
2014/11/04	R186	06/08/2015	8.01	Put	Bond Future	3,531.3700		3.5314	3,708.9400	3.7089	5.028	0	0	0
2014/11/04	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R197	06/11/2014			Bond Future	289.8139		289.8139	289.8139	289.8139	0.000	0.0000	0.0000	10
2014/11/04	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R197	06/11/2014	285.00	Call	Bond Future	4,813.9200		4.8139	4,813.9200	4.8139	0.000	0	0	0
2014/11/04	R197	06/11/2014	285.01	Call	Bond Future	4,803.9200		4.8039	4,803.9200	4.8039	0.000	0	0	0
2014/11/04	R197	06/11/2014	284.99	Call	Bond Future	4,823.9200		4.8239	4,823.9200	4.8239	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
2014/11/04	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R197	05/02/2015	288.99	Put	Bond Future	676.8500	0.6769	679.3600	0.6794	0.371	0	0	0
2014/11/04	R197	05/02/2015			Bond Future	288.3131	288.3131	288.3106	288.3106	(0.001)	0.0000	0.0000	898
2014/11/04	R197	05/02/2015	289.01	Put	Bond Future	696.8500	0.6969	699.3600	0.6994	0.360	0	0	0
2014/11/04	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R197	05/02/2015	289.00	Put	Bond Future	686.8500	0.6869	689.3600	0.6894	0.365	0	0	0
2014/11/04	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R197	07/05/2015			Bond Future	293.2505	293.2505	293.2441	293.2441	(0.002)	0.0000	0.0000	0
2014/11/04	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R197	07/05/2015	293.99	Put	Bond Future	739.5200	0.7395	745.8800	0.7459	0.860	0	0	0
2014/11/04	R197	07/05/2015	294.01	Put	Bond Future	759.5200	0.7595	765.8800	0.7659	0.837	0	0	0
2014/11/04	R197	07/05/2015	294.00	Put	Bond Future	749.5200	0.7495	755.8800	0.7559	0.849	0	0	0
2014/11/04	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R202	06/11/2014	226.99	Call	Bond Future	8,493.6800	8.4937	8,494.0300	8.4940	0.004	0	0	0
2014/11/04	R202	06/11/2014			Bond Future	235.4837	235.4837	235.4840	235.4840	0.000	0.0000	0.0000	24,226
2014/11/04	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R202	06/11/2014	227.00	Call	Bond Future	8,483.6800	8.4837	8,484.0300	8.4840	0.004	0	0	0
2014/11/04	R202	06/11/2014	227.01	Call	Bond Future	8,473.6800	8.4737	8,474.0300	8.4740	0.004	0	0	0
2014/11/04	R202	05/02/2015	233.01	Call	Bond Future	2,947.0600	2.9471	2,945.7000	2,9457	(0.046)	0	0	0
2014/11/04	R202	05/02/2015			Bond Future	235.9571	235.9571	235.9557	235.9557	(0.001)	0.0000	0.0000	26,392
2014/11/04	R202	05/02/2015	232.99	Call	Bond Future	2,967.0600	2.9671	2,965.7000	2,9657	(0.046)	0	0	0
2014/11/04	R202	05/02/2015	233.00	Call	Bond Future	2,957.0600	2.9571	2,955.7000	2,9557	(0.046)	0	0	0
2014/11/04	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R202	07/05/2015			Bond Future	239.9977	239.9977	239.9929	239.9929	(0.002)	0.0000	0.0000	0
2014/11/04	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R202	07/05/2015	238.51	Call	Bond Future	1,487.6800	1.4877	1,482.9100	1,4829	(0.321)	0	0	0
2014/11/04	R202	07/05/2015	238.49	Call	Bond Future	1,507.6800	1.5077	1,502.9100	1,5029	(0.316)	0	0	0
2014/11/04	R202	07/05/2015	238.50	Call	Bond Future	1,497.6800	1.4977	1,492.9100	1,4929	(0.318)	0	0	0
2014/11/04	R203	06/11/2014	6.86	Call	Bond Future	294.8900	0.2949	255.7400	0.2557	(13.276)	0	0	0
2014/11/04	R203	06/11/2014			Bond Future	6.7488	105.1091	6.7631	105.0717	0.212	0.0000	0.0000	7,889
2014/11/04	R203	06/11/2014	6.84	Call	Bond Future	247.0000	0.2470	207.3400	0.2073	(16.057)	0	0	45
2014/11/04	R203	06/11/2014	6.98	Call	Bond Future	601.4600	0.6015	564.0800	0.5641	(6.215)	0	0	14
2014/11/04	R203	06/11/2014	6.85	Call	Bond Future	270.6800	0.2707	231.2500	0.2313	(14.567)	0	0	0
2014/11/04	R203	06/11/2014	6.98	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2014/11/04	R203	06/11/2014	6.84	Put	Bond Future	9.1600	0.0092	6.8500	0.0069	(25.218)	0	0	0
2014/11/04	R203	06/11/2014	6.86	Put	Bond Future	5.0100	0.0050	3.2100	0.0032	(35.928)	0	0	0
2014/11/04	R203	06/11/2014	6.85	Put	Bond Future	6.8200	0.0068	4.7400	0.0047	(30.499)	0	0	0
2014/11/04	R203	05/02/2015	7.69	Call	Bond Future	2,091.3200	2.0913	2,053.2000	2.0532	(1.823)	0	0	55

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2014/11/04	R203	05/02/2015			Bond Future	6.8088		106.7338	6.8251	106.6950	0.239	0.0000	0.0000	15,535
2014/11/04	R203	05/02/2015	8.34	Put	Bond Future	0.1500		0.0002	0.1600	0.0002	6.667	0	0	0
2014/11/04	R203	05/02/2015	8.35	Call	Bond Future	3,602.4000		3.6024	3,563.5500	3.5636	(1.078)	0	0	0
2014/11/04	R203	05/02/2015	8.36	Call	Bond Future	3,625.2400		3.6252	3,586.3900	3.5864	(1.072)	0	0	0
2014/11/04	R203	05/02/2015	8.34	Call	Bond Future	3,579.5500		3.5795	3,540.7000	3.5407	(1.085)	0	0	0
2014/11/04	R203	05/02/2015	8.36	Put	Bond Future	0.1300		0.0001	0.1400	0.0001	7.692	0	0	0
2014/11/04	R203	05/02/2015	7.69	Put	Bond Future	12.0900		0.0121	12.8300	0.0128	6.121	0	0	0
2014/11/04	R203	05/02/2015	8.35	Put	Bond Future	0.1400		0.0001	0.1500	0.0002	7.143	0	0	0
2014/11/04	R203	07/05/2015			Bond Future	6.7985		104.3803	6.8173	104.3394	0.276	0.0000	0.0000	0
2014/11/04	R203	07/05/2015	7.24	Put	Bond Future	231.0700		0.2311	240.4300	0.2404	4.051	0	0	0
2014/11/04	R203	07/05/2015	7.26	Put	Bond Future	220.9800		0.2210	229.9900	0.2300	4.077	0	0	0
2014/11/04	R203	07/05/2015	7.25	Put	Bond Future	225.9800		0.2260	235.1600	0.2352	4.062	0	0	0
2014/11/04	R203	07/05/2015	7.25	Call	Bond Future	1,202.5600		1.2026	1,170.8800	1.1709	(2.634)	0	0	0
2014/11/04	R203	07/05/2015	7.26	Call	Bond Future	1,219.0500		1.2191	1,187.2000	1.1872	(2.613)	0	0	0
2014/11/04	R203	07/05/2015	7.24	Call	Bond Future	1,186.1500		1.1861	1,154.6500	1.1547	(2.656)	0	0	0
2014/11/04	R203	06/08/2015	6.75	Put	Bond Future	623.7000		0.6237	642.2300	0.6422	2.971	0	0	0
2014/11/04	R203	06/08/2015	6.74	Call	Bond Future	694.6900		0.6947	672.5000	0.6725	(3.194)	0	0	0
2014/11/04	R203	06/08/2015			Bond Future	6.7084		106.3158	6.7293	106.2749	0.311	0.0000	0.0000	0
2014/11/04	R203	06/08/2015	6.75	Call	Bond Future	705.1300		0.7051	682.7400	0.6827	(3.175)	0	0	0
2014/11/04	R203	06/08/2015	6.76	Call	Bond Future	716.0200		0.7160	693.4400	0.6934	(3.154)	0	0	0
2014/11/04	R203	06/08/2015	6.74	Put	Bond Future	632.8500		0.6328	651.5800	0.6516	2.960	0	0	0
2014/11/04	R203	06/08/2015	6.76	Put	Bond Future	615.0100		0.6150	633.3500	0.6334	2.982	0	0	0
2014/11/04	R204	06/11/2014	7.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,270
2014/11/04	R204	06/11/2014			Bond Future	7.0587		106.4215	7.0629	106.4061	0.060	0.0000	0.0000	7,815
2014/11/04	R204	06/11/2014	6.99	Put	Bond Future	275.2300		0.2752	275.9400	0.2759	0.258	0	0	0
2014/11/04	R204	06/11/2014	7.01	Put	Bond Future	219.6200		0.2196	215.6800	0.2157	(1.794)	0	0	0
2014/11/04	R204	06/11/2014	6.99	Call	Bond Future	28.5800		0.0286	13.9800	0.0140	(51.085)	0	0	0
2014/11/04	R204	06/11/2014	7.00	Put	Bond Future	246.7100		0.2467	245.1000	0.2451	(0.653)	0	0	0
2014/11/04	R204	06/11/2014	7.99	Call	Bond Future	3,274.7400		3.2747	3,259.4300	3.2594	(0.468)	0	0	0
2014/11/04	R204	06/11/2014	7.00	Call	Bond Future	36.0100		0.0360	19.0900	0.0191	(46.987)	0	0	0
2014/11/04	R204	06/11/2014	7.01	Call	Bond Future	44.8700		0.0449	25.6200	0.0256	(42.902)	0	0	0
2014/11/04	R204	05/02/2015			Bond Future	7.1200		104.0318	7.1249	104.0153	0.069	0.0000	0.0000	5,385
2014/11/04	R204	05/02/2015	8.25	Call	Bond Future	3,746.2700		3.7463	3,729.6700	3.7297	(0.443)	0	0	0
2014/11/04	R204	05/02/2015	8.26	Call	Bond Future	3,778.2200		3.7782	3,761.6300	3.7616	(0.439)	0	0	0
2014/11/04	R204	05/02/2015	8.24	Call	Bond Future	3,714.3200		3.7143	3,697.7200	3.6977	(0.447)	0	0	0
2014/11/04	R204	05/02/2015	8.26	Put	Bond Future	6.3900		0.0064	6.3200	0.0063	(1.095)	0	0	0
2014/11/04	R204	05/02/2015	8.25	Put	Bond Future	6.7800		0.0068	6.7000	0.0067	(1.180)	0	0	0
2014/11/04	R204	05/02/2015	8.24	Put	Bond Future	7.1800		0.0072	7.1000	0.0071	(1.114)	0	0	0
2014/11/04	R204	07/05/2015	7.51	Put	Bond Future	439.0600		0.4391	442.3600	0.4424	0.752	0	0	0
2014/11/04	R204	07/05/2015			Bond Future	7.1406		105.8016	7.1463	105.7834	0.080	0.0000	0.0000	0
2014/11/04	R204	07/05/2015	7.50	Put	Bond Future	448.2600		0.4483	451.6400	0.4516	0.754	0	0	0
2014/11/04	R204	07/05/2015	7.49	Call	Bond Future	1,563.5400		1.5635	1,548.8600	1.5489	(0.939)	0	0	0
2014/11/04	R204	07/05/2015	7.50	Call	Bond Future	1,585.6200		1.5856	1,570.8700	1.5709	(0.930)	0	0	0
2014/11/04	R204	07/05/2015	7.51	Call	Bond Future	1,607.8400		1.6078	1,593.0100	1.5930	(0.922)	0	0	0
2014/11/04	R204	07/05/2015	7.49	Put	Bond Future	457.6200		0.4576	461.0700	0.4611	0.754	0	0	0
2014/11/04	R204	06/08/2015	7.74	Call	Bond Future	2,301.0200		2.3010	2,286.1200	2.2861	(0.648)	0	0	0
2014/11/04	R204	06/08/2015	7.75	Put	Bond Future	449.1600		0.4492	451.9900	0.4520	0.630	0	0	0

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2014/11/04	R204	06/08/2015			Bond Future	7.1160	103.7220	7.1220	103.7042	0.084	0.0000	0.0000	0
2014/11/04	R204	06/08/2015	8.41	Call	Bond Future	3,911.9800	3.9120	3,894.9800	3.8950	(0.435)	0	0	0
2014/11/04	R204	06/08/2015	7.74	Put	Bond Future	456.3100	0.4563	459.1900	0.4592	0.631	0	0	0
2014/11/04	R204	06/08/2015	7.76	Put	Bond Future	442.1100	0.4421	444.8900	0.4449	0.629	0	0	0
2014/11/04	R204	06/08/2015	8.41	Put	Bond Future	131.7300	0.1317	132.5100	0.1325	0.592	0	0	699
2014/11/04	R204	06/08/2015	7.75	Call	Bond Future	2,323.1000	2.3231	2,308.1500	2.3081	(0.644)	0	0	0
2014/11/04	R204	06/08/2015	7.76	Call	Bond Future	2,345.2700	2.3453	2,330.2700	2.3303	(0.640)	0	0	0
2014/11/04	R207	06/11/2014	7.36	Put	Bond Future	52.2300	0.0522	36.6100	0.0366	(29.906)	0	0	0
2014/11/04	R207	06/11/2014			Bond Future	7.3036	102.1018	7.3079	102.0836	0.059	0.0000	0.0000	30,589
2014/11/04	R207	06/11/2014	7.35	Put	Bond Future	63.4900	0.0635	46.8700	0.0469	(26.177)	0	0	0
2014/11/04	R207	06/11/2014	7.36	Call	Bond Future	291.0700	0.2911	257.2500	0.2573	(11.619)	0	0	0
2014/11/04	R207	06/11/2014	7.34	Call	Bond Future	230.6600	0.2307	195.1400	0.1951	(15.399)	0	0	0
2014/11/04	R207	06/11/2014	7.35	Call	Bond Future	260.0100	0.2600	225.1900	0.2252	(13.392)	0	0	0
2014/11/04	R207	06/11/2014	7.34	Put	Bond Future	76.4800	0.0765	59.1600	0.0592	(22.646)	0	0	0
2014/11/04	R207	05/02/2015	8.49	Put	Bond Future	11.8400	0.0118	11.7000	0.0117	(1.182)	0	0	0
2014/11/04	R207	05/02/2015			Bond Future	7.3664	100.0390	7.3711	100.0196	0.065	0.0000	0.0000	27,622
2014/11/04	R207	05/02/2015	8.51	Put	Bond Future	10.6400	0.0106	10.5000	0.0105	(1.316)	0	0	0
2014/11/04	R207	05/02/2015	8.50	Call	Bond Future	4,487.3800	4.4874	4,467.8800	4.4679	(0.435)	0	0	0
2014/11/04	R207	05/02/2015	8.51	Call	Bond Future	4,525.1800	4.5252	4,505.6700	4.5057	(0.431)	0	0	0
2014/11/04	R207	05/02/2015	8.49	Call	Bond Future	4,449.6000	4.4496	4,430.0900	4.4301	(0.438)	0	0	0
2014/11/04	R207	05/02/2015	8.50	Put	Bond Future	11.2200	0.0112	11.0900	0.0111	(1.159)	0	0	0
2014/11/04	R207	07/05/2015			Bond Future	7.4007	101.7414	7.4061	101.7204	0.073	0.0000	0.0000	0
2014/11/04	R207	07/05/2015	8.25	Call	Bond Future	3,437.1200	3.4371	3,417.1900	3.4172	(0.580)	0	0	0
2014/11/04	R207	07/05/2015	7.73	Call	Bond Future	1,893.4100	1.8934	1,876.4300	1.8764	(0.897)	0	0	66
2014/11/04	R207	07/05/2015	8.24	Put	Bond Future	210.8700	0.2109	211.9700	0.2120	0.522	0	0	0
2014/11/04	R207	07/05/2015	8.26	Put	Bond Future	201.1700	0.2012	202.2000	0.2022	0.512	0	0	0
2014/11/04	R207	07/05/2015	7.73	Put	Bond Future	625.2100	0.6252	629.2300	0.6292	0.643	0	0	0
2014/11/04	R207	07/05/2015	8.25	Put	Bond Future	206.0500	0.2061	207.1200	0.2071	0.519	0	0	0
2014/11/04	R207	07/05/2015	8.26	Call	Bond Future	3,469.5200	3.4695	3,449.5500	3.4495	(0.576)	0	0	0
2014/11/04	R207	07/05/2015	8.24	Call	Bond Future	3,404.6500	3.4046	3,384.7500	3.3848	(0.584)	0	0	0
2014/11/04	R207	06/08/2015	7.76	Call	Bond Future	2,189.1100	2.1891	2,173.2500	2.1732	(0.724)	0	0	0
2014/11/04	R207	06/08/2015	7.74	Call	Bond Future	2,141.3800	2.1414	2,125.6500	2.1256	(0.735)	0	0	0
2014/11/04	R207	06/08/2015			Bond Future	7.4010	99.9822	7.4066	99.9615	0.076	0.0000	0.0000	0
2014/11/04	R207	06/08/2015	7.75	Call	Bond Future	2,165.0300	2.1650	2,149.2300	2.1492	(0.730)	0	0	0
2014/11/04	R207	06/08/2015	7.46	Call	Bond Future	1,528.7600	1.5288	1,515.2200	1.5152	(0.886)	0	0	70
2014/11/04	R207	06/08/2015	7.74	Put	Bond Future	895.5300	0.8955	900.5000	0.9005	0.555	0	0	0
2014/11/04	R207	06/08/2015	7.76	Put	Bond Future	870.3500	0.8703	875.1900	0.8752	0.556	0	0	0
2014/11/04	R207	06/08/2015	7.46	Put	Bond Future	1,310.5600	1.3106	1,317.7200	1.3177	0.546	0	0	0
2014/11/04	R207	06/08/2015	7.75	Put	Bond Future	882.7100	0.8827	887.6100	0.8876	0.555	0	0	0
2014/11/04	R208	06/11/2014	7.46	Call	Bond Future	121.7300	0.1217	114.9700	0.1150	(5.553)	0	0	0
2014/11/04	R208	06/11/2014			Bond Future	7.4787	97.1216	7.4679	97.1743	(0.144)	0.0000	0.0000	9,605
2014/11/04	R208	06/11/2014	7.44	Call	Bond Future	85.7200	0.0857	75.9600	0.0760	(11.386)	0	0	0
2014/11/04	R208	06/11/2014	7.45	Call	Bond Future	102.6300	0.1026	94.0800	0.0941	(8.331)	0	0	0
2014/11/04	R208	06/11/2014	7.44	Put	Bond Future	275.1600	0.2752	212.7300	0.2127	(22.689)	0	0	0
2014/11/04	R208	06/11/2014	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,520
2014/11/04	R208	06/11/2014	7.46	Put	Bond Future	213.1300	0.2131	153.7000	0.1537	(27.884)	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
2014/11/04	R208	06/11/2014	7.45	Put	Bond Future	243.0400	0.2430	181.8200	0.1818	(25.189)	0	0	0
2014/11/04	R208	06/11/2014	8.50	Call	Bond Future	4,843.0000	4.8430	4,895.6700	4.8957	1.088	0	0	0
2014/11/04	R208	05/02/2015	8.51	Call	Bond Future	4,485.1100	4.4851	4,534.8200	4.5348	1.108	0	0	0
2014/11/04	R208	05/02/2015			Bond Future	7.5416	98.6229	7.5304	98.6755	(0.147)	0.0000	0.0000	45,958
2014/11/04	R208	05/02/2015	8.49	Call	Bond Future	4,399.1900	4.3992	4,448.6800	4.4487	1.125	0	0	0
2014/11/04	R208	05/02/2015	8.51	Put	Bond Future	36.7300	0.0367	33.8600	0.0339	(7.814)	0	0	0
2014/11/04	R208	05/02/2015	8.50	Put	Bond Future	38.4700	0.0385	35.4800	0.0355	(7.772)	0	0	0
2014/11/04	R208	05/02/2015	8.49	Put	Bond Future	40.1000	0.0401	37.0100	0.0370	(7.706)	0	0	0
2014/11/04	R208	05/02/2015	8.50	Call	Bond Future	4,442.2200	4.4422	4,491.8100	4.4918	1.116	0	0	0
2014/11/04	R208	07/05/2015	8.01	Call	Bond Future	2,606.5800	2.6066	2,640.8200	2.6408	1.314	0	0	0
2014/11/04	R208	07/05/2015			Bond Future	7.5760	96.8990	7.5646	96.9512	(0.151)	0.0000	0.0000	0
2014/11/04	R208	07/05/2015	7.99	Call	Bond Future	2,542.6500	2.5426	2,576.4000	2.5764	1.327	0	0	0
2014/11/04	R208	07/05/2015	8.00	Call	Bond Future	2,574.4100	2.5744	2,608.4100	2.6084	1.321	0	0	0
2014/11/04	R208	07/05/2015	7.99	Put	Bond Future	673.7500	0.6738	655.2600	0.6553	(2.744)	0	0	0
2014/11/04	R208	07/05/2015	8.00	Put	Bond Future	660.9100	0.6609	642.6700	0.6427	(2.760)	0	0	0
2014/11/04	R208	07/05/2015	8.01	Put	Bond Future	648.5100	0.6485	630.5100	0.6305	(2.776)	0	0	0
2014/11/04	R208	06/08/2015			Bond Future	7.5832	98.6958	7.5710	98.7496	(0.161)	0.0000	0.0000	0
2014/11/04	R208	06/08/2015	8.00	Call	Bond Future	2,832.8900	2.8329	2,865.9500	2.8660	1.167	0	0	0
2014/11/04	R208	06/08/2015	8.01	Call	Bond Future	2,861.9200	2.8619	2,895.1800	2.8952	1.162	0	0	0
2014/11/04	R208	06/08/2015	8.85	Call	Bond Future	5,653.6200	5.6536	5,699.9700	5.7000	0.820	0	0	0
2014/11/04	R208	06/08/2015	7.99	Call	Bond Future	2,803.6700	2.8037	2,836.5300	2.8365	1.172	0	0	0
2014/11/04	R208	06/08/2015	8.01	Put	Bond Future	999.9600	1.0000	979.3900	0.9794	(2.057)	0	0	0
2014/11/04	R208	06/08/2015	8.00	Put	Bond Future	1,014.0400	1.0140	993.2700	0.9933	(2.048)	0	0	0
2014/11/04	R208	06/08/2015	7.99	Put	Bond Future	1,027.9700	1.0280	1,007.0000	1.0070	(2.040)	0	0	0
2014/11/04	R208	06/08/2015	8.85	Put	Bond Future	253.6500	0.2536	246.1700	0.2462	(2.949)	0	0	198
2014/11/04	R209	06/11/2014	8.95	Call	Bond Future	3,213.7900	3.2138	2,816.9500	2.8169	(12.348)	0	0	2,050
2014/11/04	R209	06/11/2014	9.50	Call	Bond Future	7,195.1700	7.1952	6,798.3300	6.7983	(5.515)	0	0	0
2014/11/04	R209	06/11/2014			Bond Future	8.5382	78.3940	8.5876	77.9971	0.579	0.0000	0.0000	7,440
2014/11/04	R209	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R209	06/11/2014	10.00	Call	Bond Future	10,532.7500	10.5328	10,135.9100	10.1359	(3.768)	0	0	0
2014/11/04	R209	06/11/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R209	06/11/2014	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	907
2014/11/04	R209	06/11/2014	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R209	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R209	06/11/2014	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,500
2014/11/04	R209	06/11/2014	10.05	Call	Bond Future	10,852.7100	10.8527	10,455.8700	10.4559	(3.657)	0	0	0
2014/11/04	R209	06/11/2014	8.50	Call	Bond Future	173.5200	0.1735	39.2300	0.0392	(77.392)	0	0	5,500
2014/11/04	R209	06/11/2014	8.75	Put	Bond Future	3.8700	0.0039	4.6000	0.0046	18.863	0	0	0
2014/11/04	R209	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R209	06/11/2014	9.95	Call	Bond Future	10,210.3500	10.2103	9,813.5100	9.8135	(3.887)	0	0	0
2014/11/04	R209	06/11/2014	8.99	Call	Bond Future	3,514.9900	3.5150	3,118.1500	3.1181	(11.290)	0	0	0
2014/11/04	R209	06/11/2014	9.25	Call	Bond Future	5,427.5800	5.4276	5,030.7400	5.0307	(7.312)	0	0	0
2014/11/04	R209	06/11/2014	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/11/04	R209	06/11/2014	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,640
2014/11/04	R209	06/11/2014	9.05	Call	Bond Future	3,963.2700	3.9633	3,566.4300	3.5664	(10.013)	0	0	2,050
2014/11/04	R209	06/11/2014	9.58	Call	Bond Future	7,746.5300	7.7465	7,349.6900	7.3497	(5.123)	0	0	0
2014/11/04	R209	06/11/2014	8.75	Call	Bond Future	1,682.9900	1.6830	1,286.8800	1.2869	(23.536)	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
2014/11/04	R209	06/11/2014	9.00	Call	Bond Future	3,589.9900	3.5900	3,193.1500	3.1931	(11.054)	0	0	1,640
2014/11/04	R209	06/11/2014	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,200
2014/11/04	R209	06/11/2014	8.50	Put	Bond Future	482.0200	0.4820	744.5700	0.7446	54.469	0	0	0
2014/11/04	R209	06/11/2014	9.01	Call	Bond Future	3,664.8800	3.6649	3,268.0400	3.2680	(10.828)	0	0	0
2014/11/04	R209	06/11/2014	9.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/11/04	R209	05/02/2015	9.00	Put	Bond Future	699.0200	0.6990	793.5700	0.7936	13.526	0	0	0
2014/11/04	R209	05/02/2015			Bond Future	8.5937	79.6057	8.6445	79.2021	0.592	0.0000	0.0000	21,800
2014/11/04	R209	05/02/2015	9.25	Call	Bond Future	5,316.5900	5.3166	4,966.0300	4.9660	(6.594)	0	0	0
2014/11/04	R209	05/02/2015	9.26	Call	Bond Future	5,378.3700	5.3784	5,026.4900	5.0265	(6.543)	0	0	0
2014/11/04	R209	05/02/2015	9.25	Put	Bond Future	345.5200	0.3455	398.6200	0.3986	15.368	0	0	0
2014/11/04	R209	05/02/2015	9.24	Call	Bond Future	5,254.9700	5.2550	4,905.7400	4.9057	(6.646)	0	0	0
2014/11/04	R209	05/02/2015	9.00	Call	Bond Future	3,836.2100	3.8362	3,527.1000	3.5271	(8.058)	0	0	0
2014/11/04	R209	05/02/2015	9.24	Put	Bond Future	355.9000	0.3559	410.3300	0.4103	15.294	0	0	0
2014/11/04	R209	05/02/2015	9.26	Put	Bond Future	335.4100	0.3354	387.1900	0.3872	15.438	0	0	0
2014/11/04	R209	07/05/2015			Bond Future	8.6350	77.8104	8.6874	77.3989	0.606	0.0000	0.0000	0
2014/11/04	R209	07/05/2015	8.99	Put	Bond Future	1,607.4400	1.6074	1,740.6700	1.7407	8.288	0	0	0
2014/11/04	R209	07/05/2015	9.01	Put	Bond Future	1,556.5800	1.5566	1,686.6200	1.6866	8.354	0	0	0
2014/11/04	R209	07/05/2015	9.00	Put	Bond Future	1,581.8400	1.5818	1,713.4700	1.7135	8.321	0	0	0
2014/11/04	R209	07/05/2015	8.99	Call	Bond Future	4,334.1300	4.3341	4,055.8700	4.0559	(6.420)	0	0	0
2014/11/04	R209	07/05/2015	9.00	Call	Bond Future	4,383.2000	4.3832	4,103.3400	4.1033	(6.385)	0	0	0
2014/11/04	R209	07/05/2015	9.01	Call	Bond Future	4,432.5000	4.4325	4,151.0500	4.1511	(6.350)	0	0	0
2014/11/04	R209	06/08/2015	8.99	Put	Bond Future	2,358.4900	2.3585	2,509.3400	2.5093	6.396	0	0	0
2014/11/04	R209	06/08/2015			Bond Future	8.6641	79.2536	8.7177	78.8351	0.619	0.0000	0.0000	0
2014/11/04	R209	06/08/2015	9.01	Put	Bond Future	2,301.7800	2.3018	2,449.9300	2.4499	6.436	0	0	0
2014/11/04	R209	06/08/2015	9.90	Call	Bond Future	9,520.4200	9.5204	9,158.9500	9.1589	(3.797)	0	0	0
2014/11/04	R209	06/08/2015	9.00	Call	Bond Future	4,896.1900	4.8962	4,627.1400	4.6271	(5.495)	0	0	0
2014/11/04	R209	06/08/2015	9.01	Call	Bond Future	4,942.3600	4.9424	4,671.9600	4.6720	(5.471)	0	0	0
2014/11/04	R209	06/08/2015	8.99	Call	Bond Future	4,850.2000	4.8502	4,582.5000	4.5825	(5.519)	0	0	0
2014/11/04	R209	06/08/2015	9.00	Put	Bond Future	2,329.9900	2.3300	2,479.4900	2.4795	6.416	0	0	0
2014/11/04	R209	06/08/2015	9.90	Put	Bond Future	692.1500	0.6922	749.2300	0.7492	8.247	0	0	2,914
2014/11/04	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R210	06/11/2014			Bond Future	173.4999	173.4999	174.0940	174.0940	0.342	0.0000	0.0000	40
2014/11/04	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R210	06/11/2014	169.00	Call	Bond Future	4,499.9200	4.4999	5,094.0500	5.0940	13.203	0	0	0
2014/11/04	R210	06/11/2014	169.01	Call	Bond Future	4,489.9200	4.4899	5,084.0500	5.0840	13.233	0	0	0
2014/11/04	R210	06/11/2014	168.99	Call	Bond Future	4,509.9200	4.5099	5,104.0500	5.1040	13.174	0	0	0
2014/11/04	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R210	05/02/2015			Bond Future	176.2033	176.2033	176.8053	176.8053	0.342	0.0000	0.0000	628
2014/11/04	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R210	05/02/2015	175.01	Call	Bond Future	1,193.3200	1.1933	1,795.2500	1.7953	50.442	0	0	0
2014/11/04	R210	05/02/2015	174.99	Call	Bond Future	1,213.3200	1.2133	1,815.2500	1.8153	49.610	0	0	0
2014/11/04	R210	05/02/2015	175.00	Call	Bond Future	1,203.3200	1.2033	1,805.2500	1.8053	50.022	0	0	0
2014/11/04	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R210	07/05/2015			Bond Future	177.1328	177.1328	177.7428	177.7428	0.344	0.0000	0.0000	0
2014/11/04	R210	07/05/2015	177.00	Call	Bond Future	132.8200	0.1328	742.7800	0.7428	459.238	0	0	0
2014/11/04	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
2014/11/04	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R210	07/05/2015	177.01	Call	Bond Future	122.8200	0.1228	732.7800	0.7328	496.629	0	0	0
2014/11/04	R210	07/05/2015	176.99	Call	Bond Future	142.8200	0.1428	752.7800	0.7528	427.083	0	0	0
2014/11/04	R211	06/11/2014	130.00	Call	Bond Future	2,683.3700	2.6834	2,680.2300	2.6802	(0.117)	0	0	0
2014/11/04	R211	06/11/2014	130.01	Call	Bond Future	2,673.3700	2.6734	2,670.2300	2.6702	(0.117)	0	0	0
2014/11/04	R211	06/11/2014			Bond Future	132.6834	132.6834	132.6802	132.6802	(0.002)	0.0000	0.0000	0
2014/11/04	R211	06/11/2014	129.99	Call	Bond Future	2,693.3700	2.6934	2,690.2300	2.6902	(0.117)	0	0	0
2014/11/04	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R211	05/02/2015	133.00	Call	Bond Future	144.8300	0.1448	140.4700	0.1405	(3.010)	0	0	0
2014/11/04	R211	05/02/2015			Bond Future	133.1448	133.1448	133.1405	133.1405	(0.003)	0.0000	0.0000	1,120
2014/11/04	R211	05/02/2015	133.01	Call	Bond Future	134.8300	0.1348	130.4700	0.1305	(3.234)	0	0	0
2014/11/04	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R211	05/02/2015	132.99	Call	Bond Future	154.8300	0.1548	150.4700	0.1505	(2.816)	0	0	0
2014/11/04	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R211	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R211	07/05/2015			Bond Future	135.4252	135.4252	135.4191	135.4191	(0.005)	0.0000	0.0000	0
2014/11/04	R211	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R211	07/05/2015	134.99	Call	Bond Future	435.2500	0.4352	429.0800	0.4291	(1.418)	0	0	0
2014/11/04	R211	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R211	07/05/2015	135.00	Call	Bond Future	425.2500	0.4252	419.0800	0.4191	(1.451)	0	0	0
2014/11/04	R211	07/05/2015	135.01	Call	Bond Future	415.2500	0.4152	409.0800	0.4091	(1.486)	0	0	0
2014/11/04	R212	06/11/2014			Bond Future	137.9548	137.9548	137.9543	137.9543	0.000	0.0000	0.0000	821
2014/11/04	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R212	06/11/2014	135.00	Call	Bond Future	2,954.7600	2.9548	2,954.3100	2.9543	(0.015)	0	0	0
2014/11/04	R212	06/11/2014	135.01	Call	Bond Future	2,944.7600	2.9448	2,944.3100	2.9443	(0.015)	0	0	0
2014/11/04	R212	06/11/2014	134.99	Call	Bond Future	2,964.7600	2.9648	2,964.3100	2.9643	(0.015)	0	0	0
2014/11/04	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R212	05/02/2015			Bond Future	138.3416	138.3416	138.3399	138.3399	(0.001)	0.0000	0.0000	14,864
2014/11/04	R212	05/02/2015	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R212	05/02/2015	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R212	05/02/2015	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R212	05/02/2015	138.01	Call	Bond Future	331.6000	0.3316	329.9200	0.3299	(0.507)	0	0	0
2014/11/04	R212	05/02/2015	137.99	Call	Bond Future	351.6000	0.3516	349.9200	0.3499	(0.478)	0	0	0
2014/11/04	R212	05/02/2015	138.00	Call	Bond Future	341.6000	0.3416	339.9200	0.3399	(0.492)	0	0	0
2014/11/04	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R212	07/05/2015			Bond Future	140.7110	140.7110	140.7076	140.7076	(0.002)	0.0000	0.0000	0
2014/11/04	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R212	07/05/2015	140.99	Put	Bond Future	278.9600	0.2790	282.4100	0.2824	1.237	0	0	0
2014/11/04	R212	07/05/2015	141.01	Put	Bond Future	298.9600	0.2990	302.4100	0.3024	1.154	0	0	0
2014/11/04	R212	07/05/2015	141.00	Put	Bond Future	288.9600	0.2890	292.4100	0.2924	1.194	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
2014/11/04	R213	06/11/2014	8.84	Call	Bond Future	3,558.4400	3.5584	3,163.3900	3.1634	(11.102)	0	0	0
2014/11/04	R213	06/11/2014	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R213	06/11/2014			Bond Future	8.3835	89.1994	8.4328	88.8044	0.589	0.0000	0.0000	25,848
2014/11/04	R213	06/11/2014	8.85	Call	Bond Future	3,634.0500	3.6340	3,239.0000	3.2390	(10.871)	0	0	0
2014/11/04	R213	06/11/2014	8.86	Call	Bond Future	3,709.5700	3.7096	3,314.5200	3.3145	(10.649)	0	0	0
2014/11/04	R213	06/11/2014	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R213	06/11/2014	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R213	05/02/2015	9.26	Put	Bond Future	188.9500	0.1889	221.6700	0.2217	17.317	0	0	0
2014/11/04	R213	05/02/2015			Bond Future	8.4441	90.5783	8.4951	90.1762	0.604	0.0000	0.0000	9,107
2014/11/04	R213	05/02/2015	9.25	Put	Bond Future	195.3000	0.1953	228.9700	0.2290	17.240	0	0	0
2014/11/04	R213	05/02/2015	9.24	Put	Bond Future	201.8300	0.2018	236.4800	0.2365	17.168	0	0	0
2014/11/04	R213	05/02/2015	9.25	Call	Bond Future	6,254.6800	6.2547	5,886.3300	5.8863	(5.889)	0	0	0
2014/11/04	R213	05/02/2015	9.26	Call	Bond Future	6,319.6800	6.3197	5,950.3800	5.9504	(5.844)	0	0	0
2014/11/04	R213	05/02/2015	9.24	Call	Bond Future	6,189.7700	6.1898	5,822.4000	5.8224	(5.935)	0	0	0
2014/11/04	R213	07/05/2015	8.74	Call	Bond Future	3,762.0300	3.7620	3,501.6100	3.5016	(6.922)	0	0	0
2014/11/04	R213	07/05/2015	8.75	Put	Bond Future	1,775.5500	1.7756	1,923.3900	1.9234	8.326	0	0	0
2014/11/04	R213	07/05/2015			Bond Future	8.4857	88.5722	8.5383	88.1622	0.620	0.0000	0.0000	0
2014/11/04	R213	07/05/2015	8.75	Call	Bond Future	3,809.0700	3.8091	3,546.9000	3.5469	(6.883)	0	0	0
2014/11/04	R213	07/05/2015	8.76	Call	Bond Future	3,856.3700	3.8564	3,592.4700	3.5925	(6.843)	0	0	0
2014/11/04	R213	07/05/2015	8.74	Put	Bond Future	1,804.2100	1.8042	1,953.8000	1.9538	8.291	0	0	0
2014/11/04	R213	07/05/2015	8.76	Put	Bond Future	1,747.2500	1.7472	1,893.3600	1.8934	8.362	0	0	0
2014/11/04	R213	06/08/2015			Bond Future	8.5137	90.2142	8.5677	89.7973	0.635	0.0000	0.0000	0
2014/11/04	R213	06/08/2015	8.49	Put	Bond Future	3,470.4700	3.4705	3,672.7400	3.6727	5.828	0	0	0
2014/11/04	R213	06/08/2015	8.51	Put	Bond Future	3,392.3600	3.3924	3,591.5700	3.5916	5.872	0	0	0
2014/11/04	R213	06/08/2015	8.49	Call	Bond Future	3,286.7800	3.2868	3,072.1300	3.0721	(6.531)	0	0	0
2014/11/04	R213	06/08/2015	8.50	Put	Bond Future	3,430.9400	3.4309	3,631.6700	3.6317	5.851	0	0	0
2014/11/04	R213	06/08/2015	8.50	Call	Bond Future	3,324.8600	3.3249	3,108.6700	3.1087	(6.502)	0	0	0
2014/11/04	R213	06/08/2015	8.51	Call	Bond Future	3,363.7900	3.3638	3,146.0800	3.1461	(6.472)	0	0	0
2014/11/04	R214	06/11/2014	9.20	Call	Bond Future	4,517.4900	4.5175	4,060.0800	4.0601	(10.125)	0	0	2,500
2014/11/04	R214	06/11/2014	9.64	Call	Bond Future	7,760.3000	7.7603	7,302.8900	7.3029	(5.894)	0	0	0
2014/11/04	R214	06/11/2014			Bond Future	8.6382	79.2003	8.6926	78.7429	0.630	0.0000	0.0000	3,796
2014/11/04	R214	06/11/2014	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R214	06/11/2014	9.65	Call	Bond Future	7,831.1900	7.8312	7,373.7800	7.3738	(5.841)	0	0	0
2014/11/04	R214	06/11/2014	9.66	Call	Bond Future	7,901.9700	7.9020	7,444.5600	7.4446	(5.789)	0	0	0
2014/11/04	R214	06/11/2014	9.80	Call	Bond Future	8,880.2600	8.8803	8,422.8500	8.4228	(5.151)	0	0	0
2014/11/04	R214	06/11/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R214	06/11/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R214	06/11/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R214	06/11/2014	9.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2014/11/04	R214	05/02/2015	9.50	Call	Bond Future	6,504.8000	6.5048	6,082.6500	6.0826	(6.490)	0	0	0
2014/11/04	R214	05/02/2015			Bond Future	8.6951	80.4245	8.7511	79.9594	0.644	0.0000	0.0000	4,373
2014/11/04	R214	05/02/2015	9.51	Call	Bond Future	6,570.1700	6.5702	6,146.9000	6.1469	(6.442)	0	0	0
2014/11/04	R214	05/02/2015	9.50	Put	Bond Future	235.6900	0.2357	278.7400	0.2787	18.266	0	0	0
2014/11/04	R214	05/02/2015	9.49	Call	Bond Future	6,439.5000	6.4395	6,018.5100	6.0185	(6.538)	0	0	0
2014/11/04	R214	05/02/2015	9.49	Put	Bond Future	243.0600	0.2431	287.2700	0.2873	18.189	0	0	0
2014/11/04	R214	05/02/2015	9.51	Put	Bond Future	228.5100	0.2285	270.4400	0.2704	18.349	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	
2014/11/04	R214	07/05/2015			Bond Future		8.7356	78.4992	8.7932	78.0250	0.659	0.0000	0.0000	0
2014/11/04	R214	07/05/2015	9.15	Call	Bond Future	4,851.0100		4.8510	4,520.9300	4.5209	(6.804)	0	0	0
2014/11/04	R214	07/05/2015	9.16	Call	Bond Future	4,903.2000		4.9032	4,571.3600	4.5714	(6.768)	0	0	0
2014/11/04	R214	07/05/2015	9.14	Put	Bond Future	1,566.5300		1.5665	1,712.3500	1.7124	9.308	0	0	0
2014/11/04	R214	07/05/2015	9.16	Put	Bond Future	1,516.6200		1.5166	1,658.9000	1.6589	9.381	0	0	0
2014/11/04	R214	07/05/2015	9.15	Put	Bond Future	1,541.4100		1.5414	1,685.4500	1.6854	9.345	0	0	0
2014/11/04	R214	07/05/2015	9.14	Call	Bond Future	4,799.0200		4.7990	4,470.7200	4.4707	(6.841)	0	0	0
2014/11/04	R214	06/08/2015	8.76	Put	Bond Future	3,712.4700		3.7125	3,941.6600	3.9417	6.174	0	0	0
2014/11/04	R214	06/08/2015			Bond Future	8.7648		79.9545	8.8238	79.4723	0.673	0.0000	0.0000	0
2014/11/04	R214	06/08/2015	8.75	Put	Bond Future	3,753.9100		3.7539	3,984.8200	3.9848	6.151	0	0	0
2014/11/04	R214	06/08/2015	8.74	Call	Bond Future	3,591.7200		3.5917	3,342.0600	3.3421	(6.951)	0	0	0
2014/11/04	R214	06/08/2015	8.75	Call	Bond Future	3,631.8800		3.6319	3,380.5000	3.3805	(6.921)	0	0	0
2014/11/04	R214	06/08/2015	8.76	Call	Bond Future	3,672.8200		3.6728	3,419.7200	3.4197	(6.891)	0	0	0
2014/11/04	R214	06/08/2015	8.74	Put	Bond Future	3,796.2600		3.7963	4,028.8900	4.0289	6.128	0	0	0
2014/11/04	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R248	06/11/2014			Bond Future	8.6983		102.2774	8.7477	101.7426	0.568	0.0000	0.0000	17,314
2014/11/04	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R248	06/11/2014	9.72	Call	Bond Future	10,118.2500		10.1183	9,583.4200	9.5834	(5.286)	0	0	0
2014/11/04	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R248	06/11/2014	9.73	Call	Bond Future	10,208.2200		10.2082	9,673.3900	9.6734	(5.239)	0	0	0
2014/11/04	R248	06/11/2014	9.74	Call	Bond Future	10,298.0300		10.2980	9,763.2000	9.7632	(5.194)	0	0	0
2014/11/04	R248	05/02/2015			Bond Future	8.7568		103.8584	8.8077	103.3144	0.581	0.0000	0.0000	22,253
2014/11/04	R248	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R248	05/02/2015	9.50	Call	Bond Future	7,454.9400		7.4549	6,910.9100	6.9109	(7.298)	0	0	0
2014/11/04	R248	05/02/2015	9.51	Call	Bond Future	7,548.4600		7.5485	7,004.4300	7.0044	(7.207)	0	0	0
2014/11/04	R248	05/02/2015	9.49	Call	Bond Future	7,361.2400		7.3612	6,817.2100	6.8172	(7.390)	0	0	0
2014/11/04	R248	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R248	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R248	07/05/2015			Bond Future	8.7988		101.1915	8.8512	100.6370	0.595	0.0000	0.0000	0
2014/11/04	R248	07/05/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R248	07/05/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R248	07/05/2015	9.26	Call	Bond Future	4,704.2300		4.7042	4,149.7200	4.1497	(11.787)	0	0	0
2014/11/04	R248	07/05/2015	9.24	Call	Bond Future	4,508.4300		4.5084	3,953.9200	3.9539	(12.299)	0	0	0
2014/11/04	R248	07/05/2015	9.25	Call	Bond Future	4,606.4200		4.6064	4,051.9100	4.0519	(12.038)	0	0	0
2014/11/04	R248	06/08/2015	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R248	06/08/2015			Bond Future	8.8295		103.0679	8.8832	102.5038	0.608	0.0000	0.0000	0
2014/11/04	R248	06/08/2015	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R248	06/08/2015	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/04	R248	06/08/2015	8.74	Put	Bond Future	953.9700		0.9540	1,518.0800	1.5181	59.133	0	0	0
2014/11/04	R248	06/08/2015	8.76	Put	Bond Future	739.4500		0.7394	1,303.5600	1.3036	76.288	0	0	0
2014/11/04	R248	06/08/2015	8.75	Put	Bond Future	846.6100		0.8466	1,410.7200	1.4107	66.632	0	0	0

Total

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