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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/10/2014 TO 28/10/2014

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
2014/10/28	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	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
2014/10/28	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	2025	06/11/2014	117.01	Call	Bond Future	866.9500	0.8669	883.8300	0.8838	1.947	0	0	0
2014/10/28	2025	06/11/2014			Bond Future	117.8769	117.8769	117.8938	117.8938	0.014	0.0000	0.0000	16
2014/10/28	2025	06/11/2014	116.99	Call	Bond Future	886.9500	0.8869	903.8300	0.9038	1.903	0	0	0
2014/10/28	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2025	06/11/2014	117.00	Call	Bond Future	876.9500	0.8769	893.8300	0.8938	1.925	0	0	0
2014/10/28	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2025	05/02/2015			Bond Future	118.5604	118.5604	118.5764	118.5764	0.014	0.0000	0.0000	0
2014/10/28	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2025	05/02/2015	118.99	Put	Bond Future	429.6400	0.4296	413.5900	0.4136	(3.736)	0	0	0
2014/10/28	2025	05/02/2015	119.01	Put	Bond Future	449.6400	0.4496	433.5900	0.4336	(3.570)	0	0	0
2014/10/28	2025	05/02/2015	119.00	Put	Bond Future	439.6400	0.4396	423.5900	0.4236	(3.651)	0	0	0
2014/10/28	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2025	07/05/2015			Bond Future	120.6010	120.6010	120.6158	120.6158	0.012	0.0000	0.0000	0
2014/10/28	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2025	07/05/2015	120.99	Put	Bond Future	389.0100	0.3890	374.2000	0.3742	(3.807)	0	0	0
2014/10/28	2025	07/05/2015	121.01	Put	Bond Future	409.0100	0.4090	394.2000	0.3942	(3.621)	0	0	0
2014/10/28	2025	07/05/2015	121.00	Put	Bond Future	399.0100	0.3990	384.2000	0.3842	(3.712)	0	0	0
2014/10/28	2030	06/11/2014	9.01	Call	Bond Future	5,184.6500	5.1847	5,232.2700	5.2323	0.918	0	0	0
2014/10/28	2030	06/11/2014			Bond Future	8.3633	99.1236	8.3575	99.1712	(0.068)	0.0000	0.0000	4,191
2014/10/28	2030	06/11/2014	8.99	Call	Bond Future	5,030.3200	5.0303	5,077.9400	5.0779	0.947	0	0	0
2014/10/28	2030	06/11/2014	9.00	Call	Bond Future	5,107.5300	5.1075	5,155.1500	5.1551	0.932	0	0	0
2014/10/28	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2030	05/02/2015			Bond Future	8.4233	96.6521	8.4176	96.6995	(0.069)	0.0000	0.0000	470
2014/10/28	2030	05/02/2015	9.25	Call	Bond Future	6,459.6000	6.4596	6,506.9700	6.5070	0.733	0	0	0
2014/10/28	2030	05/02/2015	9.24	Call	Bond Future	6,385.2000	6.3852	6,432.5700	6.4326	0.742	0	0	0
2014/10/28	2030	05/02/2015	9.26	Call	Bond Future	6,533.9100	6.5339	6,581.2800	6.5813	0.725	0	0	0
2014/10/28	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2030	07/05/2015			Bond Future	8.4691	98.3061	8.4633	98.3530	(0.068)	0.0000	0.0000	0
2014/10/28	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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2014/10/28	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2030	07/05/2015	8.74	Call	Bond Future	2,158.6200	2.1586	2,205.5100	2.2055	2.172	0	0	0
2014/10/28	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2030	07/05/2015	8.75	Call	Bond Future	2,236.9900	2.2370	2,283.8800	2.2839	2.096	0	0	0
2014/10/28	2030	07/05/2015	8.76	Call	Bond Future	2,315.2600	2.3153	2,362.1500	2.3622	2.025	0	0	0
2014/10/28	2037	06/11/2014	9.69	Call	Bond Future	9,672.6300	9.6726	9,826.1000	9.8261	1.587	0	0	0
2014/10/28	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2037	06/11/2014			Bond Future	8.6130	101.2462	8.5973	101.3996	(0.183)	0.0000	0.0000	10,025
2014/10/28	2037	06/11/2014	9.70	Call	Bond Future	9,755.2400	9.7552	9,908.7100	9.9087	1.573	0	0	0
2014/10/28	2037	06/11/2014	9.71	Call	Bond Future	9,837.7300	9.8377	9,991.2000	9.9912	1.560	0	0	0
2014/10/28	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2037	05/02/2015			Bond Future	8.6717	98.5571	8.6556	98.7120	(0.185)	0.0000	0.0000	3,820
2014/10/28	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2037	05/02/2015	9.50	Call	Bond Future	7,484.1000	7.4841	7,638.9500	7.6389	2.069	0	0	0
2014/10/28	2037	05/02/2015	9.51	Call	Bond Future	7,568.8400	7.5688	7,723.6900	7.7237	2.046	0	0	0
2014/10/28	2037	05/02/2015	9.49	Call	Bond Future	7,399.2300	7.3992	7,554.0800	7.5541	2.093	0	0	0
2014/10/28	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2037	07/05/2015			Bond Future	8.7176	100.2438	8.7013	100.4000	(0.188)	0.0000	0.0000	0
2014/10/28	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2037	07/05/2015	9.01	Call	Bond Future	2,721.1300	2.7211	2,877.3000	2.8773	5.739	0	0	0
2014/10/28	2037	07/05/2015	8.99	Call	Bond Future	2,538.8000	2.5388	2,694.9700	2.6950	6.151	0	0	0
2014/10/28	2037	07/05/2015	9.00	Call	Bond Future	2,630.0300	2.6300	2,786.2000	2.7862	5.938	0	0	0
2014/10/28	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2037	06/08/2015			Bond Future	8.7525	97.8449	8.7356	98.0046	(0.193)	0.0000	0.0000	0
2014/10/28	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	135.6600	0.1357	100.000	0	0	0
2014/10/28	2037	06/08/2015	8.74	Put	Bond Future	118.4200	0.1184	0.0000	0.0000	(100.000)	0	0	0
2014/10/28	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2037	06/08/2015	8.75	Put	Bond Future	24.0500	0.0240	0.0000	0.0000	(100.000)	0	0	0
2014/10/28	2037	06/08/2015	8.76	Call	Bond Future	70.1800	0.0702	229.8900	0.2299	227.572	0	0	0
2014/10/28	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	41.2900	0.0413	100.000	0	0	0
2014/10/28	2038	06/11/2014	120.01	Call	Bond Future	4,114.4300	4.1144	4,132.4600	4.1325	0.438	0	0	0
2014/10/28	2038	06/11/2014			Bond Future	124.1244	124.1244	124.1425	124.1425	0.015	0.0000	0.0000	1,974
2014/10/28	2038	06/11/2014	119.99	Call	Bond Future	4,134.4300	4.1344	4,152.4600	4.1525	0.436	0	0	0
2014/10/28	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2038	06/11/2014	120.00	Call	Bond Future	4,124.4300	4.1244	4,142.4600	4.1425	0.437	0	0	0
2014/10/28	2038	05/02/2015	123.00	Call	Bond Future	1,760.7600	1.7608	1,778.1600	1.7782	0.988	0	0	0
2014/10/28	2038	05/02/2015			Bond Future	124.7608	124.7608	124.7782	124.7782	0.014	0.0000	0.0000	0
2014/10/28	2038	05/02/2015	123.01	Call	Bond Future	1,750.7600	1.7508	1,768.1600	1.7682	0.994	0	0	0
2014/10/28	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2038	05/02/2015	122.99	Call	Bond Future	1,770.7600	1.7708	1,788.1600	1.7882	0.983	0	0	0

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2014/10/28	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2038	07/05/2015	126.99	Put	Bond Future	81.7400	0.0817	65.8800	0.0659	(19.403)	0	0	0
2014/10/28	2038	07/05/2015			Bond Future	126.9083	126.9083	126.9241	126.9241	0.012	0.0000	0.0000	0
2014/10/28	2038	07/05/2015	127.00	Put	Bond Future	91.7400	0.0917	75.8800	0.0759	(17.288)	0	0	0
2014/10/28	2038	07/05/2015	127.01	Put	Bond Future	101.7400	0.1017	85.8800	0.0859	(15.589)	0	0	0
2014/10/28	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2044	06/11/2014			Bond Future	8.7028	102.9236	8.6871	103.0900	(0.180)	0.0000	0.0000	3,002
2014/10/28	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2044	06/11/2014	8.99	Call	Bond Future	2,963.5200	2.9635	3,129.9300	3.1299	5.615	0	0	0
2014/10/28	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2044	06/11/2014	9.00	Call	Bond Future	3,064.0100	3.0640	3,230.4200	3.2304	5.431	0	0	0
2014/10/28	2044	06/11/2014	9.01	Call	Bond Future	3,164.3100	3.1643	3,330.7200	3.3307	5.259	0	0	0
2014/10/28	2044	05/02/2015	9.00	Call	Bond Future	2,459.6400	2.4596	2,627.5800	2.6276	6.828	0	0	0
2014/10/28	2044	05/02/2015			Bond Future	8.7597	100.1354	8.7437	100.3033	(0.183)	0.0000	0.0000	0
2014/10/28	2044	05/02/2015	9.01	Call	Bond Future	2,559.7500	2.5597	2,727.6900	2.7277	6.561	0	0	0
2014/10/28	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2044	05/02/2015	8.99	Call	Bond Future	2,359.3500	2.3594	2,527.2900	2.5273	7.118	0	0	0
2014/10/28	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2044	07/05/2015			Bond Future	8.8047	101.8490	8.7884	102.0185	(0.186)	0.0000	0.0000	0
2014/10/28	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2044	07/05/2015	9.01	Call	Bond Future	2,087.5500	2.0875	2,257.0800	2.2571	8.121	0	0	0
2014/10/28	2044	07/05/2015	8.99	Call	Bond Future	1,887.4700	1.8875	2,057.0000	2.0570	8.982	0	0	0
2014/10/28	2044	07/05/2015	9.00	Call	Bond Future	1,987.5900	1.9876	2,157.1200	2.1571	8.529	0	0	0
2014/10/28	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2044	06/08/2015			Bond Future	8.8394	99.3546	8.8225	99.5281	(0.191)	0.0000	0.0000	0
2014/10/28	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2044	06/08/2015	8.74	Put	Bond Future	1,029.4300	1.0294	855.9400	0.8559	(16.853)	0	0	0
2014/10/28	2044	06/08/2015	8.76	Put	Bond Future	820.8100	0.8208	647.3200	0.6473	(21.136)	0	0	0
2014/10/28	2044	06/08/2015	8.75	Put	Bond Future	925.0300	0.9250	751.5400	0.7515	(18.755)	0	0	0
2014/10/28	2046	06/11/2014	104.45	Call	Bond Future	19,146.4600	19.1465	19,164.9800	19.1650	0.097	0	0	0
2014/10/28	2046	06/11/2014			Bond Future	123.5965	123.5965	123.6150	123.6150	0.015	0.0000	0.0000	5,389
2014/10/28	2046	06/11/2014	104.43	Call	Bond Future	19,166.4600	19.1665	19,184.9800	19.1850	0.097	0	0	0
2014/10/28	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2046	06/11/2014	104.44	Call	Bond Future	19,156.4600	19.1565	19,174.9800	19.1750	0.097	0	0	0
2014/10/28	2046	05/02/2015			Bond Future	125.5264	125.5264	125.5439	125.5439	0.014	0.0000	0.0000	0
2014/10/28	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2046	05/02/2015	124.01	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/28	2046	05/02/2015	124.00	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2046	05/02/2015	123.99	Call	Bond Future	1,536.3600	1.5364	1,553.8500	1.5538	1.138	0	0	0
2014/10/28	2046	05/02/2015	124.01	Call	Bond Future	1,516.3600	1.5164	1,533.8500	1.5338	1.153	0	0	0
2014/10/28	2046	05/02/2015	124.00	Call	Bond Future	1,526.3600	1.5264	1,543.8500	1.5438	1.146	0	0	0
2014/10/28	2046	07/05/2015			Bond Future	126.3092	126.3092	126.3253	126.3253	0.013	0.0000	0.0000	0
2014/10/28	2046	07/05/2015	126.99	Put	Bond Future	680.8500	0.6808	664.6500	0.6647	(2.379)	0	0	0
2014/10/28	2046	07/05/2015	127.01	Put	Bond Future	700.8500	0.7008	684.6500	0.6847	(2.311)	0	0	0
2014/10/28	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2046	07/05/2015	127.00	Put	Bond Future	690.8500	0.6908	674.6500	0.6747	(2.345)	0	0	0
2014/10/28	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2050	06/11/2014			Bond Future	132.1691	132.1691	132.1889	132.1889	0.015	0.0000	0.0000	2,640
2014/10/28	2050	06/11/2014	126.00	Call	Bond Future	6,169.1200	6.1691	6,188.8500	6.1888	0.320	0	0	0
2014/10/28	2050	06/11/2014	126.01	Call	Bond Future	6,159.1200	6.1591	6,178.8500	6.1788	0.320	0	0	0
2014/10/28	2050	06/11/2014	125.99	Call	Bond Future	6,179.1200	6.1791	6,198.8500	6.1988	0.319	0	0	0
2014/10/28	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2050	05/02/2015			Bond Future	132.7844	132.7844	132.8033	132.8033	0.014	0.0000	0.0000	0
2014/10/28	2050	05/02/2015	130.01	Call	Bond Future	2,774.4000	2.7744	2,793.2700	2.7933	0.680	0	0	0
2014/10/28	2050	05/02/2015	129.99	Call	Bond Future	2,794.4000	2.7944	2,813.2700	2.8133	0.675	0	0	0
2014/10/28	2050	05/02/2015	130.00	Call	Bond Future	2,784.4000	2.7844	2,803.2700	2.8033	0.678	0	0	0
2014/10/28	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2050	07/05/2015			Bond Future	135.0696	135.0696	135.0869	135.0869	0.013	0.0000	0.0000	0
2014/10/28	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	2050	07/05/2015	135.01	Call	Bond Future	59.5900	0.0596	76.9400	0.0769	29.116	0	0	0
2014/10/28	2050	07/05/2015	134.99	Call	Bond Future	79.5900	0.0796	96.9400	0.0969	21.799	0	0	0
2014/10/28	2050	07/05/2015	135.00	Call	Bond Future	69.5900	0.0696	86.9400	0.0869	24.932	0	0	0
2014/10/28	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	AL12	06/11/2014			Index Future	526.3700	526.3700	527.1400	527.1400	0.146	0.0000	0.0000	0

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2014/10/28	AL12	05/02/2015			Index Future	534.5200	534.5200	535.2970	535.2970	0.145	0.0000	0.0000	0
2014/10/28	AL12	07/05/2015			Index Future	543.6450	543.6450	544.4290	544.4290	0.144	0.0000	0.0000	0
2014/10/28	AL37	06/11/2014			Index Future	440.9640	440.9640	441.4390	441.4390	0.108	0.0000	0.0000	3
2014/10/28	AL37	05/02/2015			Index Future	447.7920	447.7920	448.2700	448.2700	0.107	0.0000	0.0000	111
2014/10/28	AL37	07/05/2015			Index Future	455.4360	455.4360	455.9170	455.9170	0.106	0.0000	0.0000	0
2014/10/28	AL7T	06/11/2014			Index Future	522.1360	522.1360	523.0900	523.0900	0.183	0.0000	0.0000	4
2014/10/28	AL7T	05/02/2015			Index Future	530.2200	530.2200	531.1850	531.1850	0.182	0.0000	0.0000	0
2014/10/28	AL7T	07/05/2015			Index Future	539.2720	539.2720	540.2460	540.2460	0.181	0.0000	0.0000	0
2014/10/28	ALBI	06/11/2014			Index Future	476.0070	476.0070	476.6240	476.6240	0.130	0.0000	0.0000	379
2014/10/28	ALBI	05/02/2015			Index Future	483.3770	483.3770	483.9990	483.9990	0.129	0.0000	0.0000	265
2014/10/28	ALBI	07/05/2015			Index Future	491.6290	491.6290	492.2550	492.2550	0.127	0.0000	0.0000	0
2014/10/28	ALBI	06/08/2015			Index Future	500.6480	500.6480	501.2890	501.2890	0.128	0.0000	0.0000	0
2014/10/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/10/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/28	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	EL28	06/11/2014			Bond Future	123.4349	123.4349	123.0299	123.0299	(0.328)	0.0000	0.0000	0
2014/10/28	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	EL28	06/11/2014	122.00	Call	Bond Future	1,434.9300	1.4349	1,029.8700	1.0299	(28.229)	0	0	0
2014/10/28	EL28	06/11/2014	122.01	Call	Bond Future	1,424.9300	1.4249	1,019.8700	1.0199	(28.427)	0	0	0
2014/10/28	EL28	06/11/2014	121.99	Call	Bond Future	1,444.9300	1.4449	1,039.8700	1.0399	(28.033)	0	0	0
2014/10/28	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	EL28	05/02/2015			Bond Future	125.3621	125.3621	124.9496	124.9496	(0.329)	0.0000	0.0000	0
2014/10/28	EL28	05/02/2015	126.01	Call	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
2014/10/28	EL28	05/02/2015	125.99	Put	Bond Future	627.9000	0.6279	1,040.4200	1.0404	65.698	0	0	0
2014/10/28	EL28	05/02/2015	126.01	Put	Bond Future	647.9000	0.6479	1,060.4200	1.0604	63.670	0	0	0
2014/10/28	EL28	05/02/2015	126.00	Put	Bond Future	637.9000	0.6379	1,050.4200	1.0504	64.668	0	0	0
2014/10/28	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	EL28	07/05/2015	125.00	Call	Bond Future	1,001.1200	1.0011	579.9200	0.5799	(42.073)	0	0	0
2014/10/28	EL28	07/05/2015			Bond Future	126.0011	126.0011	125.5799	125.5799	(0.334)	0.0000	0.0000	0
2014/10/28	EL28	07/05/2015	125.01	Call	Bond Future	991.1200	0.9911	569.9200	0.5699	(42.497)	0	0	0
2014/10/28	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	EL28	07/05/2015	124.99	Call	Bond Future	1,011.1200	1.0111	589.9200	0.5899	(41.657)	0	0	0
2014/10/28	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	ES33	06/11/2014			Bond Future	9.3968	84.5545	9.3808	84.6771	(0.171)	0.0000	0.0000	6,220
2014/10/28	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	ES33	06/11/2014	10.29	Call	Bond Future	6,414.0900	6.4141	6,536.6800	6.5367	1.911	0	0	0
2014/10/28	ES33	06/11/2014	10.30	Call	Bond Future	6,481.5400	6.4815	6,604.1300	6.6041	1.891	0	0	0
2014/10/28	ES33	06/11/2014	10.31	Call	Bond Future	6,548.8900	6.5489	6,671.4800	6.6715	1.872	0	0	0
2014/10/28	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	ES33	05/02/2015	10.00	Call	Bond Future	3,737.0800	3.7371	3,860.7300	3.8607	3.309	0	0	0
2014/10/28	ES33	05/02/2015			Bond Future	9.4848	85.8642	9.4683	85.9878	(0.173)	0.0000	0.0000	0
2014/10/28	ES33	05/02/2015	10.01	Call	Bond Future	3,807.0400	3.8070	3,930.6900	3.9307	3.248	0	0	0
2014/10/28	ES33	05/02/2015	9.99	Call	Bond Future	3,667.0300	3.6670	3,790.6800	3.7907	3.372	0	0	0
2014/10/28	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	ES33	07/05/2015			Bond Future	9.5545	83.5421	9.5377	83.6668	(0.176)	0.0000	0.0000	0
2014/10/28	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	ES33	07/05/2015	9.76	Call	Bond Future	1,502.6800	1.5027	1,627.3800	1.6274	8.299	0	0	0
2014/10/28	ES33	07/05/2015	9.74	Call	Bond Future	1,358.2900	1.3583	1,482.9900	1.4830	9.181	0	0	0
2014/10/28	ES33	07/05/2015	9.75	Call	Bond Future	1,430.5300	1.4305	1,555.2300	1.5552	8.717	0	0	0
2014/10/28	ES33	06/08/2015			Bond Future	9.6116	85.0939	9.5942	85.2215	(0.181)	0.0000	0.0000	0
2014/10/28	ES33	06/08/2015	9.59	Put	Bond Future	158.6700	0.1587	31.0800	0.0311	(80.412)	0	0	0
2014/10/28	ES33	06/08/2015	9.61	Put	Bond Future	11.8700	0.0119	0.0000	0.0000	(100.000)	0	0	0
2014/10/28	ES33	06/08/2015	9.60	Put	Bond Future	85.2200	0.0852	0.0000	0.0000	(100.000)	0	0	0
2014/10/28	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	115.7200	0.1157	100.000	0	0	0
2014/10/28	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	42.3700	0.0424	100.000	0	0	0
2014/10/28	GOVI	06/11/2014	449.01	Call	GOVI	251,630.0000	25.1630	257,850.0000	25.7850	2.472	0	0	0
2014/10/28	GOVI	06/11/2014			GOVI	474.1730	474.1730	474.7950	474.7950	0.131	0.0000	0.0000	429
2014/10/28	GOVI	06/11/2014	448.99	Call	GOVI	251,830.0000	25.1830	258,050.0000	25.8050	2.470	0	0	0
2014/10/28	GOVI	06/11/2014	449.00	Call	GOVI	251,730.0000	25.1730	257,950.0000	25.7950	2.471	0	0	0
2014/10/28	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/28	GOVI	05/02/2015	459.99	Call	GOVI	215,250.0000	21.5250	221,520.0000	22.1520	2.913	0	0	0
2014/10/28	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	GOVI	05/02/2015			GOVI	481.5150	481.5150	482.1420	482.1420	0.130	0.0000	0.0000	48
2014/10/28	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	GOVI	05/02/2015	460.00	Call	GOVI	215,150.0000	21.5150	221,420.0000	22.1420	2.914	0	0	0
2014/10/28	GOVI	05/02/2015	460.01	Call	GOVI	215,050.0000	21.5050	221,320.0000	22.1320	2.916	0	0	0
2014/10/28	GOVI	07/05/2015	449.99	Call	GOVI	397,450.0000	39.7450	403,760.0000	40.3760	1.588	0	0	0
2014/10/28	GOVI	07/05/2015			GOVI	489.7350	489.7350	490.3660	490.3660	0.129	0.0000	0.0000	0
2014/10/28	GOVI	07/05/2015	450.00	Call	GOVI	397,350.0000	39.7350	403,660.0000	40.3660	1.588	0	0	0
2014/10/28	GOVI	07/05/2015	450.01	Call	GOVI	397,250.0000	39.7250	403,560.0000	40.3560	1.588	0	0	0
2014/10/28	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	GOVI	06/08/2015			GOVI	498.7190	498.7190	499.3660	499.3660	0.130	0.0000	0.0000	0
2014/10/28	GOVI	06/08/2015	499.99	Put	GOVI	12,710.0000	1.2710	6,240.0000	0.6240	(50.905)	0	0	0
2014/10/28	GOVI	06/08/2015	500.01	Put	GOVI	12,910.0000	1.2910	6,440.0000	0.6440	(50.116)	0	0	0
2014/10/28	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	GOVI	06/08/2015	500.00	Put	GOVI	12,810.0000	1.2810	6,340.0000	0.6340	(50.507)	0	0	0
2014/10/28	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/28	ICAA	06/11/2014			Can-Do Interest Rate	145.2669	145.2669	145.2847	145.2847	0.012	0.0000	0.0000	107
2014/10/28	IGOV	06/11/2014			Index Future	220.8050	220.8050	220.7380	220.7380	(0.030)	0.0000	0.0000	1,091
2014/10/28	IGOV	05/02/2015			Index Future	224.2510	224.2510	224.1810	224.1810	(0.031)	0.0000	0.0000	83
2014/10/28	IGOV	07/05/2015			Index Future	228.1060	228.1060	228.0320	228.0320	(0.032)	0.0000	0.0000	0
2014/10/28	IGOV	06/08/2015			Index Future	232.3170	232.3170	232.2430	232.2430	(0.032)	0.0000	0.0000	0
2014/10/28	ILBI	06/11/2014			Index Future	598.4980	598.4980	598.3190	598.3190	(0.030)	0.0000	0.0000	0
2014/10/28	ILBI	05/02/2015			Index Future	607.9240	607.9240	607.7410	607.7410	(0.030)	0.0000	0.0000	157
2014/10/28	ILBI	07/05/2015			Index Future	618.5900	618.5900	618.3980	618.3980	(0.031)	0.0000	0.0000	0
2014/10/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/28	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0

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2014/10/28	JBAF	19/11/2014			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	0
2014/10/28	JBAF	17/12/2014			Jibar Tradeable Future	6.1900	93.8100	6.1600	93.8400	(0.485)	0.0000	0.0000	0
2014/10/28	JBAF	21/01/2015			Jibar Tradeable Future	6.2200	93.7800	6.1900	93.8100	(0.482)	0.0000	0.0000	0
2014/10/28	JBAF	18/02/2015			Jibar Tradeable Future	6.3000	93.7000	6.2600	93.7400	(0.635)	0.0000	0.0000	0
2014/10/28	JBAF	18/03/2015			Jibar Tradeable Future	6.3400	93.6600	6.2900	93.7100	(0.789)	0.0000	0.0000	2,850
2014/10/28	JBAF	15/04/2015			Jibar Tradeable Future	6.4200	93.5800	6.4000	93.6000	(0.312)	0.0000	0.0000	0
2014/10/28	JBAF	17/06/2015			Jibar Tradeable Future	6.5600	93.4400	6.5400	93.4600	(0.305)	0.0000	0.0000	5,000
2014/10/28	JBAF	16/09/2015			Jibar Tradeable Future	6.7400	93.2600	6.6600	93.3400	(1.187)	0.0000	0.0000	0
2014/10/28	JBAF	15/12/2015			Jibar Tradeable Future	6.8600	93.1400	6.8200	93.1800	(0.583)	0.0000	0.0000	0
2014/10/28	JBAF	16/03/2016			Jibar Tradeable Future	6.9800	93.0200	6.9400	93.0600	(0.573)	0.0000	0.0000	0
2014/10/28	JBAF	15/06/2016			Jibar Tradeable Future	7.1000	92.9000	7.0600	92.9400	(0.563)	0.0000	0.0000	0
2014/10/28	JBAF	21/09/2016			Jibar Tradeable Future	7.2200	92.7800	7.1900	92.8100	(0.416)	0.0000	0.0000	0
2014/10/28	R023	06/11/2014			Bond Future	7.7089	101.7725	7.6780	101.9600	(0.401)	0.0000	0.0000	7,643
2014/10/28	R023	06/11/2014	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R023	06/11/2014	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R023	06/11/2014	8.59	Call	Bond Future	5,164.5000	5.1645	5,351.9900	5.3520	3.630	0	0	0
2014/10/28	R023	06/11/2014	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R023	06/11/2014	8.60	Call	Bond Future	5,221.1500	5.2212	5,408.6400	5.4086	3.591	0	0	0
2014/10/28	R023	06/11/2014	8.61	Call	Bond Future	5,277.7600	5.2778	5,465.2500	5.4652	3.552	0	0	0
2014/10/28	R023	05/02/2015			Bond Future	7.7727	103.3489	7.7407	103.5382	(0.413)	0.0000	0.0000	0
2014/10/28	R023	05/02/2015	8.74	Put	Bond Future	58.4900	0.0585	49.5300	0.0495	(15.319)	0	0	0
2014/10/28	R023	05/02/2015	8.75	Call	Bond Future	5,615.6100	5.6156	5,796.3100	5.7963	3.218	0	0	0
2014/10/28	R023	05/02/2015	8.76	Call	Bond Future	5,668.2500	5.6683	5,849.2400	5.8492	3.193	0	0	0
2014/10/28	R023	05/02/2015	8.74	Call	Bond Future	5,563.0100	5.5630	5,743.4100	5.7434	3.243	0	0	0
2014/10/28	R023	05/02/2015	8.76	Put	Bond Future	54.0300	0.0540	45.6600	0.0457	(15.491)	0	0	0
2014/10/28	R023	05/02/2015	8.75	Put	Bond Future	56.2200	0.0562	47.5600	0.0476	(15.404)	0	0	0
2014/10/28	R023	07/05/2015	8.14	Call	Bond Future	2,929.7700	2.9298	3,054.6700	3.0547	4.263	0	0	0
2014/10/28	R023	07/05/2015	8.15	Put	Bond Future	1,021.3800	1.0214	955.8400	0.9558	(6.417)	0	0	0
2014/10/28	R023	07/05/2015			Bond Future	7.8074	101.1888	7.7742	101.3800	(0.425)	0.0000	0.0000	0
2014/10/28	R023	07/05/2015	8.15	Call	Bond Future	2,967.5000	2.9675	3,093.2600	3.0933	4.238	0	0	0
2014/10/28	R023	07/05/2015	8.16	Call	Bond Future	3,005.4600	3.0055	3,132.0700	3.1321	4.213	0	0	0
2014/10/28	R023	07/05/2015	8.14	Put	Bond Future	1,039.7700	1.0398	973.3700	0.9734	(6.386)	0	0	0
2014/10/28	R023	07/05/2015	8.16	Put	Bond Future	1,003.2500	1.0033	938.5600	0.9386	(6.448)	0	0	0
2014/10/28	R023	06/08/2015	9.07	Put	Bond Future	388.7600	0.3888	362.9700	0.3630	(6.634)	0	0	911
2014/10/28	R023	06/08/2015	8.24	Call	Bond Future	3,663.4300	3.6634	3,790.9100	3.7909	3.480	0	0	0
2014/10/28	R023	06/08/2015			Bond Future	7.8212	103.0675	7.7864	103.2631	(0.445)	0.0000	0.0000	0
2014/10/28	R023	06/08/2015	9.07	Call	Bond Future	7,094.6200	7.0946	7,264.4400	7.2644	2.394	0	0	0
2014/10/28	R023	06/08/2015	8.26	Put	Bond Future	1,313.0000	1.3130	1,246.1900	1.2462	(5.088)	0	0	0
2014/10/28	R023	06/08/2015	8.25	Put	Bond Future	1,330.7900	1.3308	1,263.3200	1.2633	(5.070)	0	0	0
2014/10/28	R023	06/08/2015	8.24	Put	Bond Future	1,348.7700	1.3488	1,280.6400	1.2806	(5.051)	0	0	0
2014/10/28	R023	06/08/2015	8.25	Call	Bond Future	3,699.9000	3.6999	3,828.0400	3.8280	3.463	0	0	0
2014/10/28	R023	06/08/2015	8.26	Call	Bond Future	3,736.5100	3.7365	3,865.3100	3.8653	3.447	0	0	0
2014/10/28	R157	06/11/2014	6.19	Put	Bond Future	463.5200	0.4635	463.4200	0.4634	(0.022)	0	0	0
2014/10/28	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/28	R157	06/11/2014	6.21	Put	Bond Future	446.6100	0.4466	446.4700	0.4465	(0.031)	0	0	0
2014/10/28	R157	06/11/2014	6.20	Put	Bond Future	455.0600	0.4551	454.9400	0.4549	(0.026)	0	0	0

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2014/10/28	R157	06/11/2014	6.21	Call	Bond Future		0.3600	0.0004	0.2200	0.0002	(38.889)	0	0	0
2014/10/28	R157	06/11/2014	6.19	Call	Bond Future		0.2600	0.0003	0.1600	0.0002	(38.462)	0	0	0
2014/10/28	R157	06/11/2014	6.20	Call	Bond Future		0.3100	0.0003	0.1900	0.0002	(38.710)	0	0	0
2014/10/28	R157	05/02/2015	8.74	Call	Bond Future		1,082.0100	1.0820	1,081.7800	1.0818	(0.021)	0	0	0
2014/10/28	R157	05/02/2015	8.75	Put	Bond Future		8.6400	0.0086	8.4100	0.0084	(2.662)	0	0	0
2014/10/28	R157	05/02/2015			Bond Future		6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/28	R157	05/02/2015	8.74	Put	Bond Future		8.8500	0.0089	8.6200	0.0086	(2.599)	0	0	0
2014/10/28	R157	05/02/2015	8.76	Put	Bond Future		8.4300	0.0084	8.2000	0.0082	(2.728)	0	0	0
2014/10/28	R157	05/02/2015	8.75	Call	Bond Future		1,087.6100	1.0876	1,087.3800	1.0874	(0.021)	0	0	0
2014/10/28	R157	05/02/2015	8.76	Call	Bond Future		1,093.2000	1.0932	1,092.9700	1.0930	(0.021)	0	0	0
2014/10/28	R186	06/11/2014	7.70	Call	Bond Future		48.9200	0.0489	56.4700	0.0565	15.433	0	0	1,500
2014/10/28	R186	06/11/2014	8.14	Call	Bond Future		1,860.7600	1.8608	2,053.4600	2.0535	10.356	0	0	0
2014/10/28	R186	06/11/2014	8.15	Put	Bond Future		68.1900	0.0682	38.8900	0.0389	(42.968)	0	0	0
2014/10/28	R186	06/11/2014	8.53	Call	Bond Future		5,048.6300	5.0486	5,273.5400	5.2735	4.455	0	0	0
2014/10/28	R186	06/11/2014			Bond Future		7.9332	123.8281	7.9074	124.0531	(0.325)	7.9419	7.9419	43,213
2014/10/28	R186	06/11/2014	7.80	Put	Bond Future		1,336.8400	1.3368	1,140.8700	1.1409	(14.659)	0	0	0
2014/10/28	R186	06/11/2014	8.30	Call	Bond Future		3,147.0000	3.1470	3,367.1600	3.3672	6.996	0	0	100
2014/10/28	R186	06/11/2014	8.50	Call	Bond Future		4,802.0800	4.8021	5,026.9200	5.0269	4.682	0	0	0
2014/10/28	R186	06/11/2014	9.17	Call	Bond Future		10,139.3900	10.1394	10,364.4000	10.3644	2.219	0	0	0
2014/10/28	R186	06/11/2014	7.70	Put	Bond Future		2,104.4000	2.1044	1,886.9400	1.8869	(10.334)	0	0	0
2014/10/28	R186	06/11/2014	8.15	Call	Bond Future		1,937.3300	1.9373	2,133.0400	2.1330	10.102	0	0	0
2014/10/28	R186	06/11/2014	8.45	Put	Bond Future		0.6200	0.0006	0.1900	0.0002	(69.355)	0	0	6,000
2014/10/28	R186	06/11/2014	8.53	Put	Bond Future		0.1300	0.0001	0.0300	0.0000	(76.923)	0	0	100
2014/10/28	R186	06/11/2014	8.00	Call	Bond Future		911.4000	0.9114	1,040.8000	1.0408	14.198	0	0	1,500
2014/10/28	R186	06/11/2014	8.16	Call	Bond Future		2,014.6300	2.0146	2,213.1500	2.2131	9.854	0	0	0
2014/10/28	R186	06/11/2014	8.60	Put	Bond Future		0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2014/10/28	R186	06/11/2014	8.50	Put	Bond Future		0.2300	0.0002	0.0600	0.0001	(73.913)	0	0	7,000
2014/10/28	R186	06/11/2014	7.80	Call	Bond Future		168.8700	0.1689	197.9100	0.1979	17.197	0	0	100
2014/10/28	R186	06/11/2014	8.30	Put	Bond Future		8.4400	0.0084	3.5900	0.0036	(57.464)	0	0	100
2014/10/28	R186	06/11/2014	9.17	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,010
2014/10/28	R186	06/11/2014	8.14	Put	Bond Future		76.9300	0.0769	44.6200	0.0446	(41.999)	0	0	0
2014/10/28	R186	06/11/2014	8.60	Call	Bond Future		5,621.2000	5.6212	5,846.1900	5.8462	4.003	0	0	0
2014/10/28	R186	06/11/2014	8.00	Put	Bond Future		330.8500	0.3309	235.2400	0.2352	(28.898)	0	0	0
2014/10/28	R186	06/11/2014	8.16	Put	Bond Future		60.2700	0.0603	33.7800	0.0338	(43.952)	0	0	0
2014/10/28	R186	06/11/2014	8.45	Call	Bond Future		4,389.7500	4.3898	4,614.3300	4.6143	5.116	0	0	0
2014/10/28	R186	05/02/2015	9.00	Call	Bond Future		8,296.0000	8.2960	8,511.6000	8.5116	2.599	0	0	0
2014/10/28	R186	05/02/2015			Bond Future		7.9911	120.4506	7.9645	120.6779	(0.333)	0.0000	0.0000	4,186
2014/10/28	R186	05/02/2015	8.75	Call	Bond Future		6,470.6500	6.4707	6,673.3300	6.6733	3.132	0	0	0
2014/10/28	R186	05/02/2015	8.76	Call	Bond Future		6,542.4200	6.5424	6,745.7800	6.7458	3.108	0	0	0
2014/10/28	R186	05/02/2015	8.74	Call	Bond Future		6,399.0200	6.3990	6,601.0100	6.6010	3.157	0	0	0
2014/10/28	R186	05/02/2015	8.76	Put	Bond Future		218.0600	0.2181	194.0600	0.1941	(11.006)	0	0	0
2014/10/28	R186	05/02/2015	8.75	Put	Bond Future		225.5300	0.2255	200.8500	0.2009	(10.943)	0	0	0
2014/10/28	R186	05/02/2015	9.00	Put	Bond Future		93.0500	0.0930	81.2900	0.0813	(12.638)	0	0	9,600
2014/10/28	R186	05/02/2015	8.74	Put	Bond Future		233.2100	0.2332	207.8400	0.2078	(10.879)	0	0	0
2014/10/28	R186	07/05/2015			Bond Future		8.0295	122.5104	8.0022	122.7401	(0.341)	0.0000	0.0000	0
2014/10/28	R186	07/05/2015	8.25	Call	Bond Future		3,734.0700	3.7341	3,870.2700	3.8703	3.647	0	0	0
2014/10/28	R186	07/05/2015	8.24	Put	Bond Future		1,937.8000	1.9378	1,843.3100	1.8433	(4.876)	0	0	0

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2014/10/28	R186	07/05/2015	8.26	Put	Bond Future	1,874.3500	1.8744	1,781.9900	1.7820	(4.928)	0	0	0
2014/10/28	R186	07/05/2015	8.25	Put	Bond Future	1,905.7100	1.9057	1,812.2800	1.8123	(4.903)	0	0	0
2014/10/28	R186	07/05/2015	8.26	Call	Bond Future	3,784.7200	3.7847	3,921.9900	3.9220	3.627	0	0	0
2014/10/28	R186	07/05/2015	8.24	Call	Bond Future	3,684.0700	3.6841	3,819.2100	3.8192	3.668	0	0	0
2014/10/28	R186	06/08/2015	8.00	Put	Bond Future	418.2500	0.4183	183.4900	0.1835	(56.129)	0	0	0
2014/10/28	R186	06/08/2015			Bond Future	8.0507	119.4816	8.0222	119.7164	(0.354)	0.0000	0.0000	0
2014/10/28	R186	06/08/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R186	06/08/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R186	06/08/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R186	06/08/2015	7.99	Put	Bond Future	501.0600	0.5011	266.3000	0.2663	(46.853)	0	0	0
2014/10/28	R186	06/08/2015	8.01	Put	Bond Future	335.5100	0.3355	100.7500	0.1007	(69.971)	0	0	0
2014/10/28	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R197	06/11/2014			Bond Future	290.1586	290.1586	290.1998	290.1998	0.014	0.0000	0.0000	908
2014/10/28	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R197	06/11/2014	285.00	Call	Bond Future	5,158.6300	5.1586	5,199.7600	5.1998	0.797	0	0	0
2014/10/28	R197	06/11/2014	285.01	Call	Bond Future	5,148.6300	5.1486	5,189.7600	5.1898	0.799	0	0	0
2014/10/28	R197	06/11/2014	284.99	Call	Bond Future	5,168.6300	5.1686	5,209.7600	5.2098	0.796	0	0	0
2014/10/28	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R197	05/02/2015	288.99	Put	Bond Future	318.0300	0.3180	278.8900	0.2789	(12.307)	0	0	0
2014/10/28	R197	05/02/2015			Bond Future	288.6720	288.6720	288.7111	288.7111	0.014	0.0000	0.0000	0
2014/10/28	R197	05/02/2015	289.01	Put	Bond Future	338.0300	0.3380	298.8900	0.2989	(11.579)	0	0	0
2014/10/28	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R197	05/02/2015	289.00	Put	Bond Future	328.0300	0.3280	288.8900	0.2889	(11.932)	0	0	0
2014/10/28	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R197	07/05/2015			Bond Future	293.6403	293.6403	293.6765	293.6765	0.012	0.0000	0.0000	0
2014/10/28	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R197	07/05/2015	293.99	Put	Bond Future	349.7000	0.3497	313.5200	0.3135	(10.346)	0	0	0
2014/10/28	R197	07/05/2015	294.01	Put	Bond Future	369.7000	0.3697	333.5200	0.3335	(9.786)	0	0	0
2014/10/28	R197	07/05/2015	294.00	Put	Bond Future	359.7000	0.3597	323.5200	0.3235	(10.058)	0	0	0
2014/10/28	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R202	06/11/2014	226.99	Call	Bond Future	7,060.9900	7.0610	7,094.8500	7.0949	0.480	0	0	0
2014/10/28	R202	06/11/2014			Bond Future	234.0510	234.0510	234.0849	234.0849	0.014	0.0000	0.0000	48,833
2014/10/28	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R202	06/11/2014	227.00	Call	Bond Future	7,050.9900	7.0510	7,084.8500	7.0849	0.480	0	0	0
2014/10/28	R202	06/11/2014	227.01	Call	Bond Future	7,040.9900	7.0410	7,074.8500	7.0749	0.481	0	0	0
2014/10/28	R202	05/02/2015	233.01	Call	Bond Future	1,499.3900	1.4994	1,531.8500	1.5319	2.165	0	0	0
2014/10/28	R202	05/02/2015			Bond Future	234.5094	234.5094	234.5419	234.5419	0.014	0.0000	0.0000	1,520
2014/10/28	R202	05/02/2015	232.99	Call	Bond Future	1,519.3900	1.5194	1,551.8500	1.5519	2.136	0	0	0
2014/10/28	R202	05/02/2015	233.00	Call	Bond Future	1,509.3900	1.5094	1,541.8500	1.5419	2.151	0	0	0
2014/10/28	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/10/28	R202	07/05/2015			Bond Future	238.5450	238.5450	238.5748	238.5748	0.012	0.0000	0.0000	0
2014/10/28	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R202	07/05/2015	238.51	Call	Bond Future	35.0200	0.0350	64.7600	0.0648	84.923	0	0	0
2014/10/28	R202	07/05/2015	238.49	Call	Bond Future	55.0200	0.0550	84.7600	0.0848	54.053	0	0	0
2014/10/28	R202	07/05/2015	238.50	Call	Bond Future	45.0200	0.0450	74.7600	0.0748	66.060	0	0	0
2014/10/28	R203	06/11/2014	6.86	Call	Bond Future	257.6400	0.2576	313.9700	0.3140	21.864	0	0	0
2014/10/28	R203	06/11/2014			Bond Future	6.7844	105.0160	6.7533	105.0973	(0.459)	0.0000	0.0000	11,231
2014/10/28	R203	06/11/2014	6.84	Call	Bond Future	221.6400	0.2216	273.3200	0.2733	23.317	0	0	45
2014/10/28	R203	06/11/2014	6.98	Call	Bond Future	519.2900	0.5193	594.3900	0.5944	14.462	0	0	14
2014/10/28	R203	06/11/2014	6.85	Call	Bond Future	239.3000	0.2393	293.3400	0.2933	22.583	0	0	0
2014/10/28	R203	06/11/2014	6.98	Put	Bond Future	10.9300	0.0109	4.7700	0.0048	(56.359)	0	0	0
2014/10/28	R203	06/11/2014	6.84	Put	Bond Future	76.8600	0.0769	47.2800	0.0473	(38.486)	0	0	0
2014/10/28	R203	06/11/2014	6.86	Put	Bond Future	60.8200	0.0608	35.8900	0.0359	(40.990)	0	0	0
2014/10/28	R203	06/11/2014	6.85	Put	Bond Future	68.5000	0.0685	41.2800	0.0413	(39.737)	0	0	0
2014/10/28	R203	05/02/2015	7.69	Call	Bond Future	2,007.6400	2.0076	2,085.5700	2.0856	3.882	0	0	55
2014/10/28	R203	05/02/2015			Bond Future	6.8470	106.6426	6.8129	106.7241	(0.498)	0.0000	0.0000	2,093
2014/10/28	R203	05/02/2015	8.34	Put	Bond Future	0.4800	0.0005	0.3500	0.0004	(27.083)	0	0	0
2014/10/28	R203	05/02/2015	8.35	Call	Bond Future	3,511.4700	3.5115	3,592.8800	3.5929	2.318	0	0	0
2014/10/28	R203	05/02/2015	8.36	Call	Bond Future	3,534.2900	3.5343	3,615.7000	3.6157	2.303	0	0	0
2014/10/28	R203	05/02/2015	8.34	Call	Bond Future	3,488.6500	3.4887	3,570.0400	3.5700	2.333	0	0	0
2014/10/28	R203	05/02/2015	8.36	Put	Bond Future	0.4100	0.0004	0.3000	0.0003	(26.829)	0	0	0
2014/10/28	R203	05/02/2015	7.69	Put	Bond Future	19.6400	0.0196	16.0500	0.0161	(18.279)	0	0	0
2014/10/28	R203	05/02/2015	8.35	Put	Bond Future	0.4400	0.0004	0.3300	0.0003	(25.000)	0	0	0
2014/10/28	R203	07/05/2015			Bond Future	6.8370	104.2966	6.7995	104.3781	(0.548)	0.0000	0.0000	0
2014/10/28	R203	07/05/2015	7.24	Put	Bond Future	272.8400	0.2728	249.2000	0.2492	(8.664)	0	0	0
2014/10/28	R203	07/05/2015	7.26	Put	Bond Future	261.6900	0.2617	238.7900	0.2388	(8.751)	0	0	0
2014/10/28	R203	07/05/2015	7.25	Put	Bond Future	267.2200	0.2672	243.9500	0.2439	(8.708)	0	0	0
2014/10/28	R203	07/05/2015	7.25	Call	Bond Future	1,160.1100	1.1601	1,218.3700	1.2184	5.022	0	0	0
2014/10/28	R203	07/05/2015	7.26	Call	Bond Future	1,176.0700	1.1761	1,234.7000	1.2347	4.985	0	0	0
2014/10/28	R203	07/05/2015	7.24	Call	Bond Future	1,144.2300	1.1442	1,202.1200	1.2021	5.059	0	0	0
2014/10/28	R203	06/08/2015	6.75	Put	Bond Future	0.9600	0.0010	0.0000	0.0000	(100.000)	0	0	0
2014/10/28	R203	06/08/2015	6.74	Call	Bond Future	0.0000	0.0000	63.2700	0.0633	100.000	0	0	0
2014/10/28	R203	06/08/2015			Bond Future	6.7505	106.2334	6.7077	106.3173	(0.634)	0.0000	0.0000	0
2014/10/28	R203	06/08/2015	6.75	Call	Bond Future	0.0000	0.0000	82.8600	0.0829	100.000	0	0	0
2014/10/28	R203	06/08/2015	6.76	Call	Bond Future	18.6200	0.0186	102.4400	0.1024	450.161	0	0	0
2014/10/28	R203	06/08/2015	6.74	Put	Bond Future	20.5500	0.0206	0.0000	0.0000	(100.000)	0	0	0
2014/10/28	R203	06/08/2015	6.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R204	06/11/2014	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,270
2014/10/28	R204	06/11/2014			Bond Future	7.0941	106.2944	7.0682	106.3875	(0.366)	0.0000	0.0000	9,979
2014/10/28	R204	06/11/2014	6.99	Put	Bond Future	441.2500	0.4413	363.5600	0.3636	(17.607)	0	0	0
2014/10/28	R204	06/11/2014	7.01	Put	Bond Future	387.6600	0.3877	313.7800	0.3138	(19.058)	0	0	0
2014/10/28	R204	06/11/2014	6.99	Call	Bond Future	67.5400	0.0675	82.9200	0.0829	22.772	0	0	0
2014/10/28	R204	06/11/2014	7.00	Put	Bond Future	414.0400	0.4140	338.2000	0.3382	(18.317)	0	0	0
2014/10/28	R204	06/11/2014	7.99	Call	Bond Future	3,147.6800	3.1477	3,240.7500	3.2407	2.957	0	0	0

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2014/10/28	R204	06/11/2014	7.00	Call	Bond Future	76.2800		0.0763	93.5100	0.0935	22.588	0	0	0
2014/10/28	R204	06/11/2014	7.01	Call	Bond Future	85.8500		0.0859	105.0400	0.1050	22.353	0	0	0
2014/10/28	R204	05/02/2015			Bond Future	7.1572		103.9061	7.1295	103.9996	(0.386)	0.0000	0.0000	1,988
2014/10/28	R204	05/02/2015	8.25	Call	Bond Future	3,625.7200		3.6257	3,717.2900	3.7173	2.526	0	0	0
2014/10/28	R204	05/02/2015	8.26	Call	Bond Future	3,657.4500		3.6575	3,749.1000	3.7491	2.506	0	0	0
2014/10/28	R204	05/02/2015	8.24	Call	Bond Future	3,593.9600		3.5940	3,685.4400	3.6854	2.545	0	0	0
2014/10/28	R204	05/02/2015	8.26	Put	Bond Future	11.3800		0.0114	9.4900	0.0095	(16.608)	0	0	0
2014/10/28	R204	05/02/2015	8.25	Put	Bond Future	11.9900		0.0120	10.0200	0.0100	(16.430)	0	0	0
2014/10/28	R204	05/02/2015	8.24	Put	Bond Future	12.5800		0.0126	10.5200	0.0105	(16.375)	0	0	0
2014/10/28	R204	07/05/2015	7.51	Put	Bond Future	510.2700		0.5103	478.3100	0.4783	(6.263)	0	0	0
2014/10/28	R204	07/05/2015			Bond Future	7.1779		105.6828	7.1485	105.7766	(0.410)	0.0000	0.0000	0
2014/10/28	R204	07/05/2015	7.50	Put	Bond Future	520.2400		0.5202	487.8400	0.4878	(6.228)	0	0	0
2014/10/28	R204	07/05/2015	7.49	Call	Bond Future	1,517.5200		1.5175	1,578.4200	1.5784	4.013	0	0	0
2014/10/28	R204	07/05/2015	7.50	Call	Bond Future	1,538.8300		1.5388	1,600.1900	1.6002	3.987	0	0	0
2014/10/28	R204	07/05/2015	7.51	Call	Bond Future	1,560.2800		1.5603	1,622.0800	1.6221	3.961	0	0	0
2014/10/28	R204	07/05/2015	7.49	Put	Bond Future	530.3700		0.5304	497.5100	0.4975	(6.196)	0	0	0
2014/10/28	R204	06/08/2015	7.74	Call	Bond Future	2,235.3000		2.2353	2,303.9700	2.3040	3.072	0	0	0
2014/10/28	R204	06/08/2015	7.75	Put	Bond Future	501.0100		0.5010	473.7300	0.4737	(5.445)	0	0	0
2014/10/28	R204	06/08/2015			Bond Future	7.1555		103.6040	7.1233	103.7002	(0.450)	0.0000	0.0000	0
2014/10/28	R204	06/08/2015	8.41	Call	Bond Future	3,825.4800		3.8255	3,910.5500	3.9106	2.224	0	0	0
2014/10/28	R204	06/08/2015	7.74	Put	Bond Future	508.6500		0.5087	481.0500	0.4810	(5.426)	0	0	0
2014/10/28	R204	06/08/2015	7.76	Put	Bond Future	493.4600		0.4935	466.4900	0.4665	(5.465)	0	0	0
2014/10/28	R204	06/08/2015	8.41	Put	Bond Future	163.2900		0.1633	152.0900	0.1521	(6.859)	0	0	699
2014/10/28	R204	06/08/2015	7.75	Call	Bond Future	2,256.8900		2.2569	2,325.8800	2.3259	3.057	0	0	0
2014/10/28	R204	06/08/2015	7.76	Call	Bond Future	2,278.5600		2.2786	2,347.8600	2.3479	3.041	0	0	0
2014/10/28	R207	06/11/2014	7.36	Put	Bond Future	190.8400		0.1908	137.4700	0.1375	(27.966)	0	0	0
2014/10/28	R207	06/11/2014			Bond Future	7.3239		102.0160	7.2979	102.1259	(0.354)	0.0000	0.0000	36,349
2014/10/28	R207	06/11/2014	7.35	Put	Bond Future	208.5300		0.2085	152.1300	0.1521	(27.046)	0	0	0
2014/10/28	R207	06/11/2014	7.36	Call	Bond Future	343.8900		0.3439	400.4600	0.4005	16.450	0	0	0
2014/10/28	R207	06/11/2014	7.34	Call	Bond Future	295.7000		0.2957	346.2100	0.3462	17.082	0	0	0
2014/10/28	R207	06/11/2014	7.35	Call	Bond Future	319.2600		0.3193	372.8000	0.3728	16.770	0	0	0
2014/10/28	R207	06/11/2014	7.34	Put	Bond Future	227.3100		0.2273	167.8800	0.1679	(26.145)	0	0	0
2014/10/28	R207	05/02/2015	8.49	Put	Bond Future	16.9700		0.0170	14.3100	0.0143	(15.675)	0	0	0
2014/10/28	R207	05/02/2015			Bond Future	7.3870		99.9551	7.3598	100.0658	(0.369)	0.0000	0.0000	3,127
2014/10/28	R207	05/02/2015	8.51	Put	Bond Future	15.4300		0.0154	12.9900	0.0130	(15.813)	0	0	0
2014/10/28	R207	05/02/2015	8.50	Call	Bond Future	4,408.4600		4.4085	4,516.5900	4.5166	2.453	0	0	0
2014/10/28	R207	05/02/2015	8.51	Call	Bond Future	4,446.0500		4.4461	4,554.2900	4.5543	2.435	0	0	0
2014/10/28	R207	05/02/2015	8.49	Call	Bond Future	4,370.8100		4.3708	4,478.8300	4.4788	2.471	0	0	0
2014/10/28	R207	05/02/2015	8.50	Put	Bond Future	16.2200		0.0162	13.6700	0.0137	(15.721)	0	0	0
2014/10/28	R207	07/05/2015			Bond Future	7.4204		101.6648	7.3918	101.7760	(0.386)	0.0000	0.0000	0
2014/10/28	R207	07/05/2015	8.25	Call	Bond Future	3,392.0800		3.3921	3,485.6600	3.4857	2.759	0	0	0
2014/10/28	R207	07/05/2015	7.73	Call	Bond Future	1,875.3500		1.8753	1,946.8500	1.9469	3.813	0	0	66
2014/10/28	R207	07/05/2015	8.24	Put	Bond Future	242.8900		0.2429	224.9000	0.2249	(7.407)	0	0	0
2014/10/28	R207	07/05/2015	8.26	Put	Bond Future	232.4200		0.2324	215.0600	0.2151	(7.469)	0	0	0
2014/10/28	R207	07/05/2015	7.73	Put	Bond Future	683.7400		0.6837	643.9900	0.6440	(5.814)	0	0	0
2014/10/28	R207	07/05/2015	8.25	Put	Bond Future	237.6000		0.2376	219.9300	0.2199	(7.437)	0	0	0
2014/10/28	R207	07/05/2015	8.26	Call	Bond Future	3,424.1800		3.4242	3,518.0700	3.5181	2.742	0	0	0

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2014/10/28	R207	07/05/2015	8.24	Call	Bond Future	3,360.0800	3.3601	3,453.3400	3.4533	2.776	0	0	0
2014/10/28	R207	06/08/2015	7.76	Call	Bond Future	2,187.2200	2.1872	2,258.1700	2.2582	3.244	0	0	0
2014/10/28	R207	06/08/2015			Bond Future	7.4213	99.9070	7.3905	100.0211	(0.415)	0.0000	0.0000	0
2014/10/28	R207	06/08/2015	7.74	Call	Bond Future	2,140.0100	2.1400	2,210.1300	2.2101	3.277	0	0	0
2014/10/28	R207	06/08/2015	7.75	Call	Bond Future	2,163.5600	2.1636	2,234.1000	2.2341	3.260	0	0	0
2014/10/28	R207	06/08/2015	7.46	Call	Bond Future	1,534.9800	1.5350	1,592.7300	1.5927	3.762	0	0	70
2014/10/28	R207	06/08/2015	7.74	Put	Bond Future	969.3400	0.9693	925.4200	0.9254	(4.531)	0	0	0
2014/10/28	R207	06/08/2015	7.76	Put	Bond Future	943.6400	0.9436	900.5500	0.9006	(4.566)	0	0	0
2014/10/28	R207	06/08/2015	7.46	Put	Bond Future	1,391.9600	1.3920	1,335.6700	1.3357	(4.044)	0	0	0
2014/10/28	R207	06/08/2015	7.75	Put	Bond Future	956.4200	0.9564	912.9200	0.9129	(4.548)	0	0	0
2014/10/28	R208	06/11/2014	7.46	Call	Bond Future	231.9600	0.2320	273.0200	0.2730	17.701	0	0	0
2014/10/28	R208	06/11/2014			Bond Future	7.4939	97.0472	7.4680	97.1739	(0.345)	0.0000	0.0000	53,508
2014/10/28	R208	06/11/2014	7.44	Call	Bond Future	193.4700	0.1935	228.4800	0.2285	18.096	0	0	0
2014/10/28	R208	06/11/2014	7.45	Call	Bond Future	212.1200	0.2121	250.1100	0.2501	17.910	0	0	0
2014/10/28	R208	06/11/2014	7.44	Put	Bond Future	457.3500	0.4573	365.7000	0.3657	(20.039)	0	0	0
2014/10/28	R208	06/11/2014	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,520
2014/10/28	R208	06/11/2014	7.46	Put	Bond Future	397.8000	0.3978	312.2000	0.3122	(21.518)	0	0	0
2014/10/28	R208	06/11/2014	7.45	Put	Bond Future	426.9700	0.4270	338.3000	0.3383	(20.767)	0	0	0
2014/10/28	R208	06/11/2014	8.50	Call	Bond Future	4,768.5600	4.7686	4,895.2200	4.8952	2.656	0	0	0
2014/10/28	R208	05/02/2015	8.51	Call	Bond Future	4,418.0200	4.4180	4,539.8700	4.5399	2.758	0	0	0
2014/10/28	R208	05/02/2015			Bond Future	7.5569	98.5503	7.5299	98.6781	(0.358)	0.0000	0.0000	0
2014/10/28	R208	05/02/2015	8.49	Call	Bond Future	4,332.3400	4.3323	4,453.7600	4.4538	2.803	0	0	0
2014/10/28	R208	05/02/2015	8.51	Put	Bond Future	42.2200	0.0422	36.3500	0.0363	(13.903)	0	0	0
2014/10/28	R208	05/02/2015	8.50	Put	Bond Future	43.9700	0.0440	37.8900	0.0379	(13.828)	0	0	0
2014/10/28	R208	05/02/2015	8.49	Put	Bond Future	45.8300	0.0458	39.5300	0.0395	(13.746)	0	0	0
2014/10/28	R208	05/02/2015	8.50	Call	Bond Future	4,375.1400	4.3751	4,496.7800	4.4968	2.780	0	0	0
2014/10/28	R208	07/05/2015	8.01	Call	Bond Future	2,565.9500	2.5660	2,654.6800	2.6547	3.458	0	0	0
2014/10/28	R208	07/05/2015			Bond Future	7.5904	96.8336	7.5622	96.9622	(0.371)	0.0000	0.0000	0
2014/10/28	R208	07/05/2015	7.99	Call	Bond Future	2,502.8600	2.5029	2,590.4700	2.5905	3.500	0	0	0
2014/10/28	R208	07/05/2015	8.00	Call	Bond Future	2,534.3200	2.5343	2,622.4900	2.6225	3.479	0	0	0
2014/10/28	R208	07/05/2015	7.99	Put	Bond Future	699.3600	0.6994	658.3600	0.6584	(5.863)	0	0	0
2014/10/28	R208	07/05/2015	8.00	Put	Bond Future	686.2200	0.6862	645.7800	0.6458	(5.893)	0	0	0
2014/10/28	R208	07/05/2015	8.01	Put	Bond Future	673.2800	0.6733	633.4000	0.6334	(5.923)	0	0	0
2014/10/28	R208	06/08/2015			Bond Future	7.5977	98.6318	7.5678	98.7635	(0.393)	0.0000	0.0000	0
2014/10/28	R208	06/08/2015	8.00	Call	Bond Future	2,804.7700	2.8048	2,889.5500	2.8895	3.023	0	0	0
2014/10/28	R208	06/08/2015	8.01	Call	Bond Future	2,833.5300	2.8335	2,918.7800	2.9188	3.009	0	0	0
2014/10/28	R208	06/08/2015	8.85	Call	Bond Future	5,618.4200	5.6184	5,733.2300	5.7332	2.043	0	0	0
2014/10/28	R208	06/08/2015	7.99	Call	Bond Future	2,776.1200	2.7761	2,860.4400	2.8604	3.037	0	0	0
2014/10/28	R208	06/08/2015	8.01	Put	Bond Future	1,035.5500	1.0356	989.0800	0.9891	(4.487)	0	0	0
2014/10/28	R208	06/08/2015	8.00	Put	Bond Future	1,049.9000	1.0499	1,002.9600	1.0030	(4.471)	0	0	0
2014/10/28	R208	06/08/2015	7.99	Put	Bond Future	1,064.4000	1.0644	1,017.0000	1.0170	(4.453)	0	0	0
2014/10/28	R208	06/08/2015	8.85	Put	Bond Future	282.4300	0.2824	265.5200	0.2655	(5.987)	0	0	198
2014/10/28	R209	06/11/2014	8.95	Call	Bond Future	3,264.5000	3.2645	3,388.3600	3.3884	3.794	0	0	2,050
2014/10/28	R209	06/11/2014	9.50	Call	Bond Future	7,240.3300	7.2403	7,366.9800	7.3670	1.749	0	0	0
2014/10/28	R209	06/11/2014			Bond Future	8.5326	78.4391	8.5169	78.5658	(0.184)	0.0000	0.0000	28,283
2014/10/28	R209	06/11/2014	8.99	Put	Bond Future	2.9800	0.0030	1.3800	0.0014	(53.691)	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
2014/10/28	R209	06/11/2014	10.00	Call	Bond Future	10,577.9100		10.5779	10,704.5600	10.7046	1.197	0	0	0
2014/10/28	R209	06/11/2014	9.05	Put	Bond Future		1.1100	0.0011	0.4600	0.0005	(58.559)	0	0	0
2014/10/28	R209	06/11/2014	9.58	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	907
2014/10/28	R209	06/11/2014	8.95	Put	Bond Future		5.5500	0.0056	2.7600	0.0028	(50.270)	0	0	0
2014/10/28	R209	06/11/2014	9.01	Put	Bond Future		2.1600	0.0022	0.9600	0.0010	(55.556)	0	0	0
2014/10/28	R209	06/11/2014	9.50	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,500
2014/10/28	R209	06/11/2014	10.05	Call	Bond Future	10,897.8700		10.8979	11,024.5200	11.0245	1.162	0	0	0
2014/10/28	R209	06/11/2014	8.50	Call	Bond Future		445.1100	0.4451	472.8200	0.4728	6.225	0	0	5,500
2014/10/28	R209	06/11/2014	8.75	Put	Bond Future		77.3800	0.0774	52.4800	0.0525	(32.179)	0	0	0
2014/10/28	R209	06/11/2014	9.00	Put	Bond Future		2.5400	0.0025	1.1500	0.0012	(54.724)	0	0	0
2014/10/28	R209	06/11/2014	9.95	Call	Bond Future	10,255.5100		10.2555	10,382.1600	10.3822	1.235	0	0	0
2014/10/28	R209	06/11/2014	8.99	Call	Bond Future		3,563.1300	3.5631	3,688.1800	3.6882	3.510	0	0	0
2014/10/28	R209	06/11/2014	9.25	Call	Bond Future		5,472.7700	5.4728	5,599.4000	5.5994	2.314	0	0	0
2014/10/28	R209	06/11/2014	10.05	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/28	R209	06/11/2014	10.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,640
2014/10/28	R209	06/11/2014	9.05	Call	Bond Future	4,009.5400		4.0095	4,135.5400	4.1355	3.143	0	0	2,050
2014/10/28	R209	06/11/2014	9.58	Call	Bond Future		7,791.6900	7.7917	7,918.3400	7.9183	1.625	0	0	0
2014/10/28	R209	06/11/2014	8.75	Call	Bond Future		1,801.6600	1.8017	1,903.4100	1.9034	5.648	0	0	2,200
2014/10/28	R209	06/11/2014	9.00	Call	Bond Future		3,637.6900	3.6377	3,762.9500	3.7630	3.443	0	0	1,640
2014/10/28	R209	06/11/2014	9.25	Put	Bond Future		0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	2,200
2014/10/28	R209	06/11/2014	8.50	Put	Bond Future		708.4500	0.7084	609.5100	0.6095	(13.966)	0	0	0
2014/10/28	R209	06/11/2014	9.01	Call	Bond Future		3,712.2000	3.7122	3,837.6500	3.8376	3.379	0	0	0
2014/10/28	R209	06/11/2014	9.95	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/28	R209	05/02/2015	9.00	Put	Bond Future		702.5000	0.7025	665.0100	0.6650	(5.337)	0	0	0
2014/10/28	R209	05/02/2015			Bond Future		8.5876	79.6540	8.5716	79.7819	(0.186)	0.0000	0.0000	546
2014/10/28	R209	05/02/2015	9.25	Call	Bond Future		5,369.4800	5.3695	5,474.9500	5.4750	1.964	0	0	0
2014/10/28	R209	05/02/2015	9.26	Call	Bond Future		5,431.2600	5.4313	5,537.2300	5.5372	1.951	0	0	0
2014/10/28	R209	05/02/2015	9.25	Put	Bond Future		350.1000	0.3501	327.7200	0.3277	(6.392)	0	0	0
2014/10/28	R209	05/02/2015	9.24	Call	Bond Future		5,307.8600	5.3079	5,412.8300	5.4128	1.978	0	0	0
2014/10/28	R209	05/02/2015	9.00	Call	Bond Future		3,888.0000	3.8880	3,978.3600	3.9784	2.324	0	0	0
2014/10/28	R209	05/02/2015	9.24	Put	Bond Future		360.4800	0.3605	337.6000	0.3376	(6.347)	0	0	0
2014/10/28	R209	05/02/2015	9.26	Put	Bond Future		339.9900	0.3400	318.1100	0.3181	(6.435)	0	0	0
2014/10/28	R209	07/05/2015			Bond Future		8.6280	77.8664	8.6117	77.9954	(0.189)	0.0000	0.0000	0
2014/10/28	R209	07/05/2015	8.99	Put	Bond Future		1,587.8100	1.5878	1,539.4300	1.5394	(3.047)	0	0	0
2014/10/28	R209	07/05/2015	9.01	Put	Bond Future		1,537.4400	1.5374	1,490.1200	1.4901	(3.078)	0	0	0
2014/10/28	R209	07/05/2015	9.00	Put	Bond Future		1,562.4600	1.5625	1,514.6100	1.5146	(3.062)	0	0	0
2014/10/28	R209	07/05/2015	8.99	Call	Bond Future		4,370.4300	4.3704	4,451.0500	4.4511	1.845	0	0	0
2014/10/28	R209	07/05/2015	9.00	Call	Bond Future		4,419.7500	4.4198	4,500.9000	4.5009	1.836	0	0	0
2014/10/28	R209	07/05/2015	9.01	Call	Bond Future		4,469.2900	4.4693	4,550.9700	4.5510	1.828	0	0	0
2014/10/28	R209	06/08/2015	8.99	Put	Bond Future		2,394.4600	2.3945	2,340.7200	2.3407	(2.244)	0	0	0
2014/10/28	R209	06/08/2015			Bond Future		8.6565	79.3128	8.6397	79.4447	(0.194)	0.0000	0.0000	0
2014/10/28	R209	06/08/2015	9.01	Put	Bond Future		2,337.8200	2.3378	2,284.9500	2.2850	(2.262)	0	0	0
2014/10/28	R209	06/08/2015	9.90	Call	Bond Future		9,608.0900	9.6081	9,717.7100	9.7177	1.141	0	0	0
2014/10/28	R209	06/08/2015	9.00	Call	Bond Future		4,991.3400	4.9913	5,069.9700	5.0700	1.575	0	0	0
2014/10/28	R209	06/08/2015	9.01	Call	Bond Future		5,037.5400	5.0375	5,116.6000	5.1166	1.569	0	0	0
2014/10/28	R209	06/08/2015	8.99	Call	Bond Future		4,945.3100	4.9453	5,023.5000	5.0235	1.581	0	0	0
2014/10/28	R209	06/08/2015	9.00	Put	Bond Future		2,366.0000	2.3660	2,312.7000	2.3127	(2.253)	0	0	0
2014/10/28	R209	06/08/2015	9.90	Put	Bond Future		720.6800	0.7207	698.3700	0.6984	(3.096)	0	0	2,914

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
2014/10/28	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R210	06/11/2014			Bond Future	174.0422	174.0422	173.4727	173.4727	(0.327)	0.0000	0.0000	628
2014/10/28	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R210	06/11/2014	169.00	Call	Bond Future	5,042.1600	5.0422	4,472.6900	4.4727	(11.294)	0	0	0
2014/10/28	R210	06/11/2014	169.01	Call	Bond Future	5,032.1600	5.0322	4,462.6900	4.4627	(11.317)	0	0	0
2014/10/28	R210	06/11/2014	168.99	Call	Bond Future	5,052.1600	5.0522	4,482.6900	4.4827	(11.272)	0	0	0
2014/10/28	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R210	05/02/2015			Bond Future	176.7596	176.7596	176.1794	176.1794	(0.328)	0.0000	0.0000	0
2014/10/28	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R210	05/02/2015	175.01	Call	Bond Future	1,749.5900	1.7496	1,169.4000	1.1694	(33.161)	0	0	0
2014/10/28	R210	05/02/2015	174.99	Call	Bond Future	1,769.5900	1.7696	1,189.4000	1.1894	(32.787)	0	0	0
2014/10/28	R210	05/02/2015	175.00	Call	Bond Future	1,759.5900	1.7596	1,179.4000	1.1794	(32.973)	0	0	0
2014/10/28	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R210	07/05/2015			Bond Future	177.7136	177.7136	177.1213	177.1213	(0.333)	0.0000	0.0000	0
2014/10/28	R210	07/05/2015	177.00	Call	Bond Future	713.6200	0.7136	121.3100	0.1213	(83.001)	0	0	0
2014/10/28	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R210	07/05/2015	177.01	Call	Bond Future	703.6200	0.7036	111.3100	0.1113	(84.180)	0	0	0
2014/10/28	R210	07/05/2015	176.99	Call	Bond Future	723.6200	0.7236	131.3100	0.1313	(81.854)	0	0	0
2014/10/28	R211	06/11/2014	130.00	Call	Bond Future	2,667.6400	2.6676	2,683.3400	2.6833	0.589	0	0	0
2014/10/28	R211	06/11/2014	130.01	Call	Bond Future	2,657.6400	2.6576	2,673.3400	2.6733	0.591	0	0	0
2014/10/28	R211	06/11/2014			Bond Future	132.6676	132.6676	132.6833	132.6833	0.012	0.0000	0.0000	1,120
2014/10/28	R211	06/11/2014	129.99	Call	Bond Future	2,677.6400	2.6776	2,693.3400	2.6933	0.586	0	0	0
2014/10/28	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R211	05/02/2015	133.00	Call	Bond Future	132.9600	0.1330	147.6600	0.1477	11.056	0	0	0
2014/10/28	R211	05/02/2015			Bond Future	133.1330	133.1330	133.1477	133.1477	0.011	0.0000	0.0000	0
2014/10/28	R211	05/02/2015	133.01	Call	Bond Future	122.9600	0.1230	137.6600	0.1377	11.955	0	0	0
2014/10/28	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R211	05/02/2015	132.99	Call	Bond Future	142.9600	0.1430	157.6600	0.1577	10.283	0	0	0
2014/10/28	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R211	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R211	07/05/2015			Bond Future	135.4246	135.4246	135.4379	135.4379	0.010	0.0000	0.0000	0
2014/10/28	R211	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R211	07/05/2015	134.99	Call	Bond Future	434.6300	0.4346	447.8600	0.4479	3.044	0	0	0
2014/10/28	R211	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R211	07/05/2015	135.00	Call	Bond Future	424.6300	0.4246	437.8600	0.4379	3.116	0	0	0
2014/10/28	R211	07/05/2015	135.01	Call	Bond Future	414.6300	0.4146	427.8600	0.4279	3.191	0	0	0
2014/10/28	R212	06/11/2014			Bond Future	137.9637	137.9637	137.9829	137.9829	0.014	0.0000	0.0000	14,864
2014/10/28	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R212	06/11/2014	135.00	Call	Bond Future	2,963.6800	2.9637	2,982.8700	2.9829	0.648	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
2014/10/28	R212	06/11/2014	135.01	Call	Bond Future	2,953.6800		2.9537	2,972.8700	2.9729	0.650	0	0	0
2014/10/28	R212	06/11/2014	134.99	Call	Bond Future	2,973.6800		2.9737	2,992.8700	2.9929	0.645	0	0	0
2014/10/28	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R212	05/02/2015			Bond Future	138.3549		138.3549	138.3731	138.3731	0.013	0.0000	0.0000	0
2014/10/28	R212	05/02/2015	137.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R212	05/02/2015	138.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R212	05/02/2015	138.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R212	05/02/2015	138.01	Call	Bond Future	344.9000		0.3449	363.1300	0.3631	5.286	0	0	0
2014/10/28	R212	05/02/2015	137.99	Call	Bond Future	364.9000		0.3649	383.1300	0.3831	4.996	0	0	0
2014/10/28	R212	05/02/2015	138.00	Call	Bond Future	354.9000		0.3549	373.1300	0.3731	5.137	0	0	0
2014/10/28	R212	07/05/2015	141.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R212	07/05/2015			Bond Future	140.7365		140.7365	140.7532	140.7532	0.012	0.0000	0.0000	0
2014/10/28	R212	07/05/2015	140.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R212	07/05/2015	141.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R212	07/05/2015	140.99	Put	Bond Future	253.4900		0.2535	236.7900	0.2368	(6.588)	0	0	0
2014/10/28	R212	07/05/2015	141.01	Put	Bond Future	273.4900		0.2735	256.7900	0.2568	(6.106)	0	0	0
2014/10/28	R212	07/05/2015	141.00	Put	Bond Future	263.4900		0.2635	246.7900	0.2468	(6.338)	0	0	0
2014/10/28	R213	06/11/2014	8.84	Call	Bond Future	3,442.6800		3.4427	3,526.9900	3.5270	2.449	0	0	0
2014/10/28	R213	06/11/2014	8.85	Put	Bond Future	3.0400		0.0030	1.5500	0.0016	(49.013)	0	0	0
2014/10/28	R213	06/11/2014			Bond Future	8.3983		89.0801	8.3876	89.1661	(0.128)	0.0000	0.0000	28,655
2014/10/28	R213	06/11/2014	8.85	Call	Bond Future	3,517.7600		3.5178	3,602.3000	3.6023	2.403	0	0	0
2014/10/28	R213	06/11/2014	8.86	Call	Bond Future	3,592.8300		3.5928	3,677.5700	3.6776	2.359	0	0	0
2014/10/28	R213	06/11/2014	8.84	Put	Bond Future	3.5700		0.0036	1.8500	0.0019	(48.179)	0	0	0
2014/10/28	R213	06/11/2014	8.86	Put	Bond Future	2.5900		0.0026	1.3000	0.0013	(49.807)	0	0	0
2014/10/28	R213	05/02/2015	9.26	Put	Bond Future	221.5400		0.2215	209.4500	0.2095	(5.457)	0	0	0
2014/10/28	R213	05/02/2015			Bond Future	8.4591		90.4598	8.4481	90.5463	(0.129)	0.0000	0.0000	0
2014/10/28	R213	05/02/2015	9.25	Put	Bond Future	228.6100		0.2286	216.2300	0.2162	(5.415)	0	0	0
2014/10/28	R213	05/02/2015	9.24	Put	Bond Future	235.8900		0.2359	223.2000	0.2232	(5.380)	0	0	0
2014/10/28	R213	05/02/2015	9.25	Call	Bond Future	6,169.4800		6.1695	6,243.6400	6.2436	1.202	0	0	0
2014/10/28	R213	05/02/2015	9.26	Call	Bond Future	6,233.7600		6.2338	6,308.2100	6.3082	1.194	0	0	0
2014/10/28	R213	05/02/2015	9.24	Call	Bond Future	6,105.3200		6.1053	6,179.1700	6.1792	1.210	0	0	0
2014/10/28	R213	07/05/2015	8.74	Call	Bond Future	3,732.2200		3.7322	3,779.6200	3.7796	1.270	0	0	0
2014/10/28	R213	07/05/2015	8.75	Put	Bond Future	1,857.9100		1.8579	1,818.8900	1.8189	(2.100)	0	0	0
2014/10/28	R213	07/05/2015			Bond Future	8.5001		88.4594	8.4890	88.5462	(0.131)	0.0000	0.0000	0
2014/10/28	R213	07/05/2015	8.75	Call	Bond Future	3,778.6600		3.7787	3,826.4500	3.8264	1.265	0	0	0
2014/10/28	R213	07/05/2015	8.76	Call	Bond Future	3,825.3500		3.8254	3,873.5300	3.8735	1.259	0	0	0
2014/10/28	R213	07/05/2015	8.74	Put	Bond Future	1,887.1700		1.8872	1,847.7600	1.8478	(2.088)	0	0	0
2014/10/28	R213	07/05/2015	8.76	Put	Bond Future	1,829.0000		1.8290	1,790.3700	1.7904	(2.112)	0	0	0
2014/10/28	R213	06/08/2015			Bond Future	8.5282		90.1018	8.5167	90.1909	(0.135)	0.0000	0.0000	0
2014/10/28	R213	06/08/2015	8.49	Put	Bond Future	296.0900		0.2961	206.9900	0.2070	(30.092)	0	0	0
2014/10/28	R213	06/08/2015	8.51	Put	Bond Future	140.9700		0.1410	51.8700	0.0519	(63.205)	0	0	0
2014/10/28	R213	06/08/2015	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R213	06/08/2015	8.50	Put	Bond Future	218.4800		0.2185	129.3800	0.1294	(40.782)	0	0	0
2014/10/28	R213	06/08/2015	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R213	06/08/2015	8.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/28	R214	06/11/2014	9.20	Call	Bond Future	4,564.5800	4.5646	4,697.1100	4.6971	2.903	0	0	2,500
2014/10/28	R214	06/11/2014	9.64	Call	Bond Future	7,806.7700	7.8068	7,939.6800	7.9397	1.702	0	0	0
2014/10/28	R214	06/11/2014			Bond Future	8.6327	79.2468	8.6170	79.3797	(0.182)	0.0000	0.0000	6,069
2014/10/28	R214	06/11/2014	9.20	Put	Bond Future	0.6200	0.0006	0.2400	0.0002	(61.290)	0	0	0
2014/10/28	R214	06/11/2014	9.65	Call	Bond Future	7,877.6600	7.8777	8,010.5700	8.0106	1.687	0	0	0
2014/10/28	R214	06/11/2014	9.66	Call	Bond Future	7,948.4400	7.9484	8,081.3500	8.0813	1.672	0	0	0
2014/10/28	R214	06/11/2014	9.80	Call	Bond Future	8,926.7300	8.9267	9,059.6400	9.0596	1.489	0	0	0
2014/10/28	R214	06/11/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R214	06/11/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R214	06/11/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R214	06/11/2014	9.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2014/10/28	R214	05/02/2015	9.50	Call	Bond Future	6,570.8600	6.5709	6,687.7200	6.6877	1.778	0	0	0
2014/10/28	R214	05/02/2015			Bond Future	8.6892	80.4742	8.6732	80.6084	(0.185)	0.0000	0.0000	0
2014/10/28	R214	05/02/2015	9.51	Call	Bond Future	6,635.9800	6.6360	6,753.2400	6.7532	1.767	0	0	0
2014/10/28	R214	05/02/2015	9.50	Put	Bond Future	252.1400	0.2521	234.7700	0.2348	(6.889)	0	0	0
2014/10/28	R214	05/02/2015	9.49	Call	Bond Future	6,505.8200	6.5058	6,622.2700	6.6223	1.790	0	0	0
2014/10/28	R214	05/02/2015	9.49	Put	Bond Future	259.7700	0.2598	241.9900	0.2420	(6.845)	0	0	0
2014/10/28	R214	05/02/2015	9.51	Put	Bond Future	244.7100	0.2447	227.7400	0.2277	(6.935)	0	0	0
2014/10/28	R214	07/05/2015			Bond Future	8.7287	78.5565	8.7124	78.6919	(0.187)	0.0000	0.0000	0
2014/10/28	R214	07/05/2015	9.15	Call	Bond Future	4,921.6800	4.9217	5,009.1700	5.0092	1.778	0	0	0
2014/10/28	R214	07/05/2015	9.16	Call	Bond Future	4,973.9400	4.9739	5,061.9600	5.0620	1.770	0	0	0
2014/10/28	R214	07/05/2015	9.14	Put	Bond Future	1,579.8000	1.5798	1,531.3200	1.5313	(3.069)	0	0	0
2014/10/28	R214	07/05/2015	9.16	Put	Bond Future	1,530.0400	1.5300	1,482.6100	1.4826	(3.100)	0	0	0
2014/10/28	R214	07/05/2015	9.15	Put	Bond Future	1,554.7600	1.5548	1,506.8000	1.5068	(3.085)	0	0	0
2014/10/28	R214	07/05/2015	9.14	Call	Bond Future	4,869.6100	4.8696	4,956.5800	4.9566	1.786	0	0	0
2014/10/28	R214	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R214	06/08/2015			Bond Future	8.7575	80.0152	8.7407	80.1537	(0.192)	0.0000	0.0000	0
2014/10/28	R214	06/08/2015	8.75	Put	Bond Future	61.3900	0.0614	0.0000	0.0000	(100.000)	0	0	0
2014/10/28	R214	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R214	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	77.1400	0.0771	100.000	0	0	0
2014/10/28	R214	06/08/2015	8.76	Call	Bond Future	20.9900	0.0210	159.5200	0.1595	659.981	0	0	0
2014/10/28	R214	06/08/2015	8.74	Put	Bond Future	143.9000	0.1439	5.3700	0.0054	(96.268)	0	0	0
2014/10/28	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R248	06/11/2014			Bond Future	8.6879	102.3907	8.6772	102.5074	(0.123)	0.0000	0.0000	28,143
2014/10/28	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R248	06/11/2014	9.72	Call	Bond Future	10,231.4900	10.2315	10,348.2300	10.3482	1.141	0	0	0
2014/10/28	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R248	06/11/2014	9.73	Call	Bond Future	10,321.4600	10.3215	10,438.2000	10.4382	1.131	0	0	0
2014/10/28	R248	06/11/2014	9.74	Call	Bond Future	10,411.2700	10.4113	10,528.0100	10.5280	1.121	0	0	0
2014/10/28	R248	05/02/2015			Bond Future	8.7458	103.9766	8.7349	104.0941	(0.125)	0.0000	0.0000	4,597
2014/10/28	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R248	05/02/2015	9.50	Call	Bond Future	7,573.1100	7.5731	7,690.6600	7.6907	1.552	0	0	0
2014/10/28	R248	05/02/2015	9.51	Call	Bond Future	7,666.6300	7.6666	7,784.1800	7.7842	1.533	0	0	0
2014/10/28	R248	05/02/2015	9.49	Call	Bond Future	7,479.4100	7.4794	7,596.9600	7.5970	1.572	0	0	0
2014/10/28	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R248	07/05/2015	9.24	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
2014/10/28	R248	07/05/2015			Bond Future	8.7867	101.3207	8.7756	101.4388	(0.126)	0.0000	0.0000	0
2014/10/28	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R248	07/05/2015	9.26	Call	Bond Future	4,833.3800	4.8334	4,951.5000	4.9515	2.444	0	0	0
2014/10/28	R248	07/05/2015	9.24	Call	Bond Future	4,637.5800	4.6376	4,755.7000	4.7557	2.547	0	0	0
2014/10/28	R248	07/05/2015	9.25	Call	Bond Future	4,735.5700	4.7356	4,853.6900	4.8537	2.494	0	0	0
2014/10/28	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R248	06/08/2015			Bond Future	8.8168	103.2022	8.8054	103.3233	(0.130)	0.0000	0.0000	0
2014/10/28	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/28	R248	06/08/2015	8.74	Put	Bond Future	819.7100	0.8197	698.6100	0.6986	(14.774)	0	0	0
2014/10/28	R248	06/08/2015	8.76	Put	Bond Future	605.1900	0.6052	484.0900	0.4841	(20.010)	0	0	0
2014/10/28	R248	06/08/2015	8.75	Put	Bond Future	712.3500	0.7123	591.2500	0.5913	(17.000)	0	0	0

Total

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