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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/11/2014 TO 05/11/2014

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
2014/11/05	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	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
2014/11/05	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	2025	06/11/2014	117.01	Call	Bond Future	1,010.1900	1.0102	1,010.5100	1.0105	0.032	0	0	0
2014/11/05	2025	06/11/2014			Bond Future	118.0202	118.0202	118.0205	118.0205	0.000	0.0000	0.0000	16
2014/11/05	2025	06/11/2014	116.99	Call	Bond Future	1,030.1900	1.0302	1,030.5100	1.0305	0.031	0	0	0
2014/11/05	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2025	06/11/2014	117.00	Call	Bond Future	1,020.1900	1.0202	1,020.5100	1.0205	0.031	0	0	0
2014/11/05	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2025	05/02/2015			Bond Future	118.7012	118.7012	118.7007	118.7007	0.000	0.0000	0.0000	16
2014/11/05	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2025	05/02/2015	118.99	Put	Bond Future	288.7800	0.2888	289.3200	0.2893	0.187	0	0	0
2014/11/05	2025	05/02/2015	119.01	Put	Bond Future	308.7800	0.3088	309.3200	0.3093	0.175	0	0	0
2014/11/05	2025	05/02/2015	119.00	Put	Bond Future	298.7800	0.2988	299.3200	0.2993	0.181	0	0	0
2014/11/05	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2025	07/05/2015			Bond Future	120.7326	120.7326	120.7296	120.7296	(0.002)	0.0000	0.0000	0
2014/11/05	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2025	07/05/2015	120.99	Put	Bond Future	257.4400	0.2574	260.4000	0.2604	1.150	0	0	0
2014/11/05	2025	07/05/2015	121.01	Put	Bond Future	277.4400	0.2774	280.4000	0.2804	1.067	0	0	0
2014/11/05	2025	07/05/2015	121.00	Put	Bond Future	267.4400	0.2674	270.4000	0.2704	1.107	0	0	0
2014/11/05	2030	06/11/2014	9.01	Call	Bond Future	4,897.3500	4.8974	4,418.2700	4.4183	(9.782)	0	0	0
2014/11/05	2030	06/11/2014			Bond Future	8.3978	98.8363	8.4557	98.3572	0.690	0.0000	0.0000	1,868
2014/11/05	2030	06/11/2014	8.99	Call	Bond Future	4,743.0200	4.7430	4,263.9400	4.2639	(10.101)	0	0	0
2014/11/05	2030	06/11/2014	9.00	Call	Bond Future	4,820.2300	4.8202	4,341.1500	4.3412	(9.939)	0	0	0
2014/11/05	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2030	05/02/2015			Bond Future	8.4595	96.3564	8.5193	95.8692	0.707	0.0000	0.0000	4,658
2014/11/05	2030	05/02/2015	9.25	Call	Bond Future	6,163.8700	6.1639	5,676.7000	5.6767	(7.904)	0	0	0
2014/11/05	2030	05/02/2015	9.24	Call	Bond Future	6,089.4700	6.0895	5,602.3000	5.6023	(8.000)	0	0	0
2014/11/05	2030	05/02/2015	9.26	Call	Bond Future	6,238.1800	6.2382	5,751.0100	5.7510	(7.809)	0	0	0
2014/11/05	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2030	07/05/2015			Bond Future	8.5075	97.9955	8.5695	97.4980	0.728	0.0000	0.0000	0
2014/11/05	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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2014/11/05	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2030	07/05/2015	8.74	Call	Bond Future	1,848.0700	1.8481	1,350.5500	1.3506	(26.921)	0	0	0
2014/11/05	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2030	07/05/2015	8.75	Call	Bond Future	1,926.4400	1.9264	1,428.9200	1.4289	(25.826)	0	0	0
2014/11/05	2030	07/05/2015	8.76	Call	Bond Future	2,004.7100	2.0047	1,507.1900	1.5072	(24.818)	0	0	0
2014/11/05	2032	06/11/2014	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2032	06/11/2014			Bond Future	8.5479	98.2647	8.6058	97.7582	0.677	0.0000	0.0000	0
2014/11/05	2032	06/11/2014	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2032	06/11/2014	8.50	Put	Bond Future	422.7300	0.4227	929.3000	0.9293	119.833	0	0	0
2014/11/05	2032	06/11/2014	8.51	Put	Bond Future	334.2900	0.3343	840.8600	0.8409	151.536	0	0	0
2014/11/05	2032	06/11/2014	8.49	Put	Bond Future	511.2900	0.5113	1,017.8600	1.0179	99.077	0	0	0
2014/11/05	2032	06/11/2014	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2032	05/02/2015			Bond Future	8.6123	99.7828	8.6719	99.2676	0.693	0.0000	0.0000	3
2014/11/05	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2032	05/02/2015	8.50	Put	Bond Future	979.9700	0.9800	1,495.0800	1.4951	52.564	0	0	0
2014/11/05	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2032	05/02/2015	8.49	Put	Bond Future	1,067.9700	1.0680	1,583.0800	1.5831	48.233	0	0	0
2014/11/05	2032	05/02/2015	8.51	Put	Bond Future	892.0800	0.8921	1,407.1900	1.4072	57.743	0	0	0
2014/11/05	2032	07/05/2015	8.51	Put	Bond Future	1,302.6500	1.3026	1,828.5300	1.8285	40.370	0	0	0
2014/11/05	2032	07/05/2015			Bond Future	8.6608	97.3217	8.7225	96.7958	0.713	0.0000	0.0000	0
2014/11/05	2032	07/05/2015	8.50	Put	Bond Future	1,389.9600	1.3900	1,915.8400	1.9158	37.834	0	0	0
2014/11/05	2032	07/05/2015	8.49	Put	Bond Future	1,477.3900	1.4774	2,003.2700	2.0033	35.595	0	0	0
2014/11/05	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2032	06/08/2015			Bond Future	8.6950	99.1277	8.7590	98.5884	0.736	0.0000	0.0000	0
2014/11/05	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2032	06/08/2015	8.50	Put	Bond Future	1,671.2600	1.6713	2,210.5300	2.2105	32.267	0	0	0
2014/11/05	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2032	06/08/2015	8.49	Put	Bond Future	1,758.1000	1.7581	2,297.3700	2.2974	30.673	0	0	0
2014/11/05	2032	06/08/2015	8.51	Put	Bond Future	1,584.5300	1.5845	2,123.8000	2.1238	34.033	0	0	0
2014/11/05	2037	06/11/2014	9.69	Call	Bond Future	9,093.4000	9.0934	8,536.3400	8.5363	(6.126)	0	0	0
2014/11/05	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2037	06/11/2014			Bond Future	8.6727	100.6669	8.7307	100.1099	0.668	0.0000	0.0000	3,608
2014/11/05	2037	06/11/2014	9.70	Call	Bond Future	9,176.0100	9.1760	8,618.9500	8.6189	(6.071)	0	0	0
2014/11/05	2037	06/11/2014	9.71	Call	Bond Future	9,258.5000	9.2585	8,701.4400	8.7014	(6.017)	0	0	0
2014/11/05	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2037	05/02/2015			Bond Future	8.7335	97.9649	8.7933	97.3985	0.684	0.0000	0.0000	13,845
2014/11/05	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2037	05/02/2015	9.50	Call	Bond Future	6,891.8500	6.8918	6,325.4900	6.3255	(8.218)	0	0	0
2014/11/05	2037	05/02/2015	9.51	Call	Bond Future	6,976.5900	6.9766	6,410.2300	6.4102	(8.118)	0	0	0

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2014/11/05	2037	05/02/2015	9.49	Call	Bond Future	6,806.9800		6.8070	6,240.6200	6.2406	(8.320)	0	0	0
2014/11/05	2037	07/05/2015	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2037	07/05/2015			Bond Future	8.7823		99.6314	8.8439	99.0534	0.702	0.0000	0.0000	500
2014/11/05	2037	07/05/2015	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2037	07/05/2015	9.01	Call	Bond Future	2,108.7600		2.1088	1,530.7600	1.5308	(27.409)	0	0	0
2014/11/05	2037	07/05/2015	8.99	Call	Bond Future	1,926.4300		1.9264	1,348.4300	1.3484	(30.004)	0	0	0
2014/11/05	2037	07/05/2015	9.00	Call	Bond Future	2,017.6600		2.0177	1,439.6600	1.4397	(28.647)	0	0	0
2014/11/05	2037	07/05/2015	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2037	06/08/2015			Bond Future	8.8193		97.2192	8.8831	96.6267	0.723	0.0000	0.0000	0
2014/11/05	2037	06/08/2015	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2037	06/08/2015	8.74	Put	Bond Future	744.2000		0.7442	1,336.6200	1.3366	79.605	0	0	0
2014/11/05	2037	06/08/2015	8.76	Put	Bond Future	555.6000		0.5556	1,148.0200	1.1480	106.627	0	0	0
2014/11/05	2037	06/08/2015	8.75	Put	Bond Future	649.8300		0.6498	1,242.2500	1.2422	91.165	0	0	0
2014/11/05	2037	06/08/2015	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2037	06/08/2015	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2038	06/11/2014	120.01	Call	Bond Future	5,288.0500		5.2880	5,289.1900	5.2892	0.022	0	0	0
2014/11/05	2038	06/11/2014			Bond Future	125.2981		125.2981	125.2992	125.2992	0.001	0.0000	0.0000	656
2014/11/05	2038	06/11/2014	119.99	Call	Bond Future	5,308.0500		5.3080	5,309.1900	5.3092	0.021	0	0	0
2014/11/05	2038	06/11/2014	120.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2038	06/11/2014	120.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2038	06/11/2014	119.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2038	06/11/2014	120.00	Call	Bond Future	5,298.0500		5.2980	5,299.1900	5.2992	0.022	0	0	0
2014/11/05	2038	05/02/2015	123.00	Call	Bond Future	2,947.9500		2.9480	2,947.9500	2.9480	0.000	0	0	0
2014/11/05	2038	05/02/2015			Bond Future	125.9480		125.9480	125.9480	125.9480	0.000	0.0000	0.0000	1,318
2014/11/05	2038	05/02/2015	123.01	Call	Bond Future	2,937.9500		2.9380	2,937.9500	2.9380	0.000	0	0	0
2014/11/05	2038	05/02/2015	122.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2038	05/02/2015	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2038	05/02/2015	122.99	Call	Bond Future	2,957.9500		2.9580	2,957.9500	2.9580	0.000	0	0	0
2014/11/05	2038	05/02/2015	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2038	07/05/2015	126.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2038	07/05/2015			Bond Future	128.1033		128.1033	128.1008	128.1008	(0.002)	0.0000	0.0000	0
2014/11/05	2038	07/05/2015	127.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2038	07/05/2015	127.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2038	07/05/2015	126.99	Call	Bond Future	1,113.2700		1.1133	1,110.7500	1.1108	(0.226)	0	0	0
2014/11/05	2038	07/05/2015	127.00	Call	Bond Future	1,103.2700		1.1033	1,100.7500	1.1008	(0.228)	0	0	0
2014/11/05	2038	07/05/2015	127.01	Call	Bond Future	1,093.2700		1.0933	1,090.7500	1.0908	(0.231)	0	0	0
2014/11/05	2044	06/11/2014			Bond Future	8.7577		102.3456	8.8207	101.6887	0.720	0.0000	0.0000	600
2014/11/05	2044	06/11/2014	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2044	06/11/2014	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2044	06/11/2014	8.99	Call	Bond Future	2,385.5000		2.3855	1,728.5900	1.7286	(27.538)	0	0	0
2014/11/05	2044	06/11/2014	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2044	06/11/2014	9.00	Call	Bond Future	2,485.9900		2.4860	1,829.0800	1.8291	(26.424)	0	0	0
2014/11/05	2044	06/11/2014	9.01	Call	Bond Future	2,586.2900		2.5863	1,929.3800	1.9294	(25.400)	0	0	0
2014/11/05	2044	05/02/2015	9.00	Call	Bond Future	1,868.5600		1.8686	1,200.7900	1.2008	(35.737)	0	0	0
2014/11/05	2044	05/02/2015			Bond Future	8.8165		99.5443	8.8814	98.8765	0.736	0.0000	0.0000	3,002
2014/11/05	2044	05/02/2015	9.01	Call	Bond Future	1,968.6700		1.9687	1,300.9000	1.3009	(33.920)	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
2014/11/05	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2044	05/02/2015	8.99	Call	Bond Future	1,768.2700	1.7683	1,100.5000	1.1005	(37.764)	0	0	0
2014/11/05	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2044	07/05/2015			Bond Future	8.8640	101.2378	8.9309	100.5566	0.755	0.0000	0.0000	0
2014/11/05	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2044	07/05/2015	9.01	Call	Bond Future	1,476.3700	1.4764	795.1400	0.7951	(46.142)	0	0	0
2014/11/05	2044	07/05/2015	8.99	Call	Bond Future	1,276.2900	1.2763	595.0600	0.5951	(53.376)	0	0	0
2014/11/05	2044	07/05/2015	9.00	Call	Bond Future	1,376.4100	1.3764	695.1800	0.6952	(49.493)	0	0	0
2014/11/05	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2044	06/08/2015			Bond Future	8.9005	98.7300	8.9696	98.0325	0.776	0.0000	0.0000	0
2014/11/05	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2044	06/08/2015	8.74	Put	Bond Future	1,654.0700	1.6541	2,351.6000	2.3516	42.171	0	0	0
2014/11/05	2044	06/08/2015	8.76	Put	Bond Future	1,445.4500	1.4454	2,142.9800	2.1430	48.257	0	0	0
2014/11/05	2044	06/08/2015	8.75	Put	Bond Future	1,549.6700	1.5497	2,247.2000	2.2472	45.012	0	0	0
2014/11/05	2046	06/11/2014	104.45	Call	Bond Future	20,861.7200	20.8617	21,144.9800	21.1450	1.358	0	0	0
2014/11/05	2046	06/11/2014			Bond Future	125.3117	125.3117	125.5950	125.5950	0.226	0.0000	0.0000	41
2014/11/05	2046	06/11/2014	104.43	Call	Bond Future	20,881.7200	20.8817	21,164.9800	21.1650	1.356	0	0	0
2014/11/05	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2046	06/11/2014	104.44	Call	Bond Future	20,871.7200	20.8717	21,154.9800	21.1550	1.357	0	0	0
2014/11/05	2046	05/02/2015			Bond Future	127.2632	127.2632	127.5500	127.5500	0.225	0.0000	0.0000	5,389
2014/11/05	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2046	05/02/2015	123.99	Call	Bond Future	3,273.1600	3.2732	3,559.9700	3.5600	8.762	0	0	0
2014/11/05	2046	05/02/2015	124.01	Call	Bond Future	3,253.1600	3.2532	3,539.9700	3.5400	8.816	0	0	0
2014/11/05	2046	05/02/2015	124.00	Call	Bond Future	3,263.1600	3.2632	3,549.9700	3.5500	8.789	0	0	0
2014/11/05	2046	07/05/2015			Bond Future	128.0635	128.0635	128.3528	128.3528	0.226	0.0000	0.0000	0
2014/11/05	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2046	07/05/2015	126.99	Call	Bond Future	1,073.5400	1.0735	1,362.8000	1.3628	26.945	0	0	0
2014/11/05	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2046	07/05/2015	127.00	Call	Bond Future	1,063.5400	1.0635	1,352.8000	1.3528	27.198	0	0	0
2014/11/05	2046	07/05/2015	127.01	Call	Bond Future	1,053.5400	1.0535	1,342.8000	1.3428	27.456	0	0	0
2014/11/05	2050	06/11/2014			Bond Future	135.5021	135.5021	135.8382	135.8382	0.248	0.0000	0.0000	90
2014/11/05	2050	06/11/2014	126.00	Call	Bond Future	9,502.1100	9.5021	9,838.1800	9.8382	3.537	0	0	0
2014/11/05	2050	06/11/2014	126.01	Call	Bond Future	9,492.1100	9.4921	9,828.1800	9.8282	3.541	0	0	0
2014/11/05	2050	06/11/2014	125.99	Call	Bond Future	9,512.1100	9.5121	9,848.1800	9.8482	3.533	0	0	0
2014/11/05	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	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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2014/11/05	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2050	05/02/2015			Bond Future	136.1639	136.1639	136.5042	136.5042	0.250	0.0000	0.0000	2,640
2014/11/05	2050	05/02/2015	130.01	Call	Bond Future	6,153.8900	6.1539	6,494.2300	6.4942	5.530	0	0	0
2014/11/05	2050	05/02/2015	129.99	Call	Bond Future	6,173.8900	6.1739	6,514.2300	6.5142	5.513	0	0	0
2014/11/05	2050	05/02/2015	130.00	Call	Bond Future	6,163.8900	6.1639	6,504.2300	6.5042	5.522	0	0	0
2014/11/05	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2050	07/05/2015			Bond Future	138.4939	138.4939	138.8374	138.8374	0.248	0.0000	0.0000	0
2014/11/05	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	2050	07/05/2015	135.01	Call	Bond Future	3,483.8500	3.4838	3,827.3900	3.8274	9.861	0	0	0
2014/11/05	2050	07/05/2015	134.99	Call	Bond Future	3,503.8500	3.5038	3,847.3900	3.8474	9.805	0	0	0
2014/11/05	2050	07/05/2015	135.00	Call	Bond Future	3,493.8500	3.4938	3,837.3900	3.8374	9.833	0	0	0
2014/11/05	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	AL12	06/11/2014			Index Future	524.2620	524.2620	521.5850	521.5850	(0.511)	0.0000	0.0000	0
2014/11/05	AL12	05/02/2015			Index Future	532.3580	532.3580	529.6390	529.6390	(0.511)	0.0000	0.0000	0
2014/11/05	AL12	07/05/2015			Index Future	541.3940	541.3940	538.6250	538.6250	(0.511)	0.0000	0.0000	0
2014/11/05	AL37	06/11/2014			Index Future	441.4190	441.4190	440.7900	440.7900	(0.142)	0.0000	0.0000	2
2014/11/05	AL37	05/02/2015			Index Future	448.2360	448.2360	447.5960	447.5960	(0.143)	0.0000	0.0000	115
2014/11/05	AL37	07/05/2015			Index Future	455.8450	455.8450	455.1900	455.1900	(0.144)	0.0000	0.0000	0
2014/11/05	AL7T	06/11/2014			Index Future	522.5630	522.5630	520.8420	520.8420	(0.329)	0.0000	0.0000	3
2014/11/05	AL7T	05/02/2015			Index Future	530.6330	530.6330	528.8840	528.8840	(0.330)	0.0000	0.0000	3
2014/11/05	AL7T	07/05/2015			Index Future	539.6400	539.6400	537.8570	537.8570	(0.330)	0.0000	0.0000	0
2014/11/05	ALBI	06/11/2014			Index Future	475.2620	475.2620	473.6600	473.6600	(0.337)	0.0000	0.0000	89
2014/11/05	ALBI	05/02/2015			Index Future	482.6010	482.6010	480.9740	480.9740	(0.337)	0.0000	0.0000	646
2014/11/05	ALBI	07/05/2015			Index Future	490.7930	490.7930	489.1340	489.1340	(0.338)	0.0000	0.0000	0
2014/11/05	ALBI	06/08/2015			Index Future	499.7860	499.7860	498.0860	498.0860	(0.340)	0.0000	0.0000	0
2014/11/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	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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2014/11/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/11/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	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
2014/11/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/05	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	EL28	06/11/2014			Bond Future	123.4800	123.4800	123.4838	123.4838	0.003	0.0000	0.0000	0
2014/11/05	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	EL28	06/11/2014	122.00	Call	Bond Future	1,479.9600	1.4800	1,483.7800	1.4838	0.258	0	0	0
2014/11/05	EL28	06/11/2014	122.01	Call	Bond Future	1,469.9600	1.4700	1,473.7800	1.4738	0.260	0	0	0
2014/11/05	EL28	06/11/2014	121.99	Call	Bond Future	1,489.9600	1.4900	1,493.7800	1.4938	0.256	0	0	0
2014/11/05	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	EL28	05/02/2015			Bond Future	125.4029	125.4029	125.4059	125.4059	0.002	0.0000	0.0000	0
2014/11/05	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	EL28	05/02/2015	125.99	Put	Bond Future	587.0800	0.5871	584.1400	0.5841	(0.501)	0	0	0
2014/11/05	EL28	05/02/2015	126.01	Put	Bond Future	607.0800	0.6071	604.1400	0.6041	(0.484)	0	0	0
2014/11/05	EL28	05/02/2015	126.00	Put	Bond Future	597.0800	0.5971	594.1400	0.5941	(0.492)	0	0	0
2014/11/05	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	EL28	07/05/2015	125.00	Call	Bond Future	1,030.4100	1.0304	1,030.8300	1.0308	0.041	0	0	0
2014/11/05	EL28	07/05/2015			Bond Future	126.0304	126.0304	126.0308	126.0308	0.000	0.0000	0.0000	0
2014/11/05	EL28	07/05/2015	125.01	Call	Bond Future	1,020.4100	1.0204	1,020.8300	1.0208	0.041	0	0	0
2014/11/05	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	EL28	07/05/2015	124.99	Call	Bond Future	1,040.4100	1.0404	1,040.8300	1.0408	0.040	0	0	0
2014/11/05	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	ES33	06/11/2014			Bond Future	9.4490	84.1574	9.5060	83.7270	0.603	0.0000	0.0000	0
2014/11/05	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	ES33	06/11/2014	10.29	Call	Bond Future	6,016.9600	6.0170	5,586.6000	5.5866	(7.152)	0	0	0
2014/11/05	ES33	06/11/2014	10.30	Call	Bond Future	6,084.4100	6.0844	5,654.0500	5.6540	(7.073)	0	0	0
2014/11/05	ES33	06/11/2014	10.31	Call	Bond Future	6,151.7600	6.1518	5,721.4000	5.7214	(6.996)	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
2014/11/05	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	ES33	05/02/2015	10.00	Call	Bond Future	3,330.3600	3.3304	2,892.7100	2.8927	(13.141)	0	0	0
2014/11/05	ES33	05/02/2015			Bond Future	9.5391	85.4574	9.5980	85.0198	0.618	0.0000	0.0000	6,220
2014/11/05	ES33	05/02/2015	10.01	Call	Bond Future	3,400.3200	3.4003	2,962.6700	2.9627	(12.871)	0	0	0
2014/11/05	ES33	05/02/2015	9.99	Call	Bond Future	3,260.3100	3.2603	2,822.6600	2.8227	(13.424)	0	0	0
2014/11/05	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	ES33	07/05/2015			Bond Future	9.6116	83.1201	9.6726	82.6733	0.635	0.0000	0.0000	0
2014/11/05	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	ES33	07/05/2015	9.76	Call	Bond Future	1,080.6900	1.0807	633.8700	0.6339	(41.346)	0	0	0
2014/11/05	ES33	07/05/2015	9.74	Call	Bond Future	936.3000	0.9363	489.4800	0.4895	(47.722)	0	0	0
2014/11/05	ES33	07/05/2015	9.75	Call	Bond Future	1,008.5400	1.0085	561.7200	0.5617	(44.304)	0	0	0
2014/11/05	ES33	06/08/2015			Bond Future	9.6707	84.6623	9.7340	84.2042	0.654	0.0000	0.0000	0
2014/11/05	ES33	06/08/2015	9.59	Put	Bond Future	590.1900	0.5902	1,048.3500	1.0483	77.629	0	0	0
2014/11/05	ES33	06/08/2015	9.61	Put	Bond Future	443.3900	0.4434	901.5500	0.9016	103.331	0	0	0
2014/11/05	ES33	06/08/2015	9.60	Put	Bond Future	516.7400	0.5167	974.9000	0.9749	88.664	0	0	0
2014/11/05	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	GOVI	06/11/2014	449.01	Call	GOVI	246,320.0000	24.6320	231,890.0000	23.1890	(5.858)	0	0	0
2014/11/05	GOVI	06/11/2014			GOVI	473.6420	473.6420	472.1990	472.1990	(0.305)	0.0000	0.0000	176
2014/11/05	GOVI	06/11/2014	448.99	Call	GOVI	246,520.0000	24.6520	232,090.0000	23.2090	(5.853)	0	0	0
2014/11/05	GOVI	06/11/2014	449.00	Call	GOVI	246,420.0000	24.6420	231,990.0000	23.1990	(5.856)	0	0	0
2014/11/05	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	GOVI	05/02/2015	459.99	Call	GOVI	209,670.0000	20.9670	195,000.0000	19.5000	(6.997)	0	0	0
2014/11/05	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	GOVI	05/02/2015			GOVI	480.9570	480.9570	479.4900	479.4900	(0.305)	0.0000	0.0000	402
2014/11/05	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	GOVI	05/02/2015	460.00	Call	GOVI	209,570.0000	20.9570	194,900.0000	19.4900	(7.000)	0	0	0
2014/11/05	GOVI	05/02/2015	460.01	Call	GOVI	209,470.0000	20.9470	194,800.0000	19.4800	(7.003)	0	0	0
2014/11/05	GOVI	07/05/2015	449.99	Call	GOVI	391,300.0000	39.1300	376,350.0000	37.6350	(3.821)	0	0	0
2014/11/05	GOVI	07/05/2015			GOVI	489.1200	489.1200	487.6250	487.6250	(0.306)	0.0000	0.0000	130
2014/11/05	GOVI	07/05/2015	450.00	Call	GOVI	391,200.0000	39.1200	376,250.0000	37.6250	(3.822)	0	0	0
2014/11/05	GOVI	07/05/2015	450.01	Call	GOVI	391,100.0000	39.1100	376,150.0000	37.6150	(3.823)	0	0	0
2014/11/05	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	GOVI	06/08/2015			GOVI	498.0830	498.0830	496.5490	496.5490	(0.308)	0.0000	0.0000	0
2014/11/05	GOVI	06/08/2015	499.99	Put	GOVI	19,070.0000	1.9070	34,410.0000	3.4410	80.440	0	0	0
2014/11/05	GOVI	06/08/2015	500.01	Put	GOVI	19,270.0000	1.9270	34,610.0000	3.4610	79.606	0	0	0
2014/11/05	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/11/05	GOVI	06/08/2015	500.00	Put	GOVI	19,170.0000		1.9170	34,510.0000	3.4510	80.021	0	0	0
2014/11/05	GOVI	06/08/2015	500.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	GOVI	06/08/2015	500.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/11/05	ICAA	06/11/2014			Can-Do Interest Rate	145.2509		145.2509	145.2422	145.2422	(0.006)	0.0000	0.0000	107
2014/11/05	IGOV	06/11/2014			Index Future	221.7820		221.7820	221.7700	221.7700	(0.005)	0.0000	0.0000	48
2014/11/05	IGOV	05/02/2015			Index Future	225.2350		225.2350	225.2220	225.2220	(0.006)	0.0000	0.0000	1,086
2014/11/05	IGOV	07/05/2015			Index Future	229.0850		229.0850	229.0700	229.0700	(0.007)	0.0000	0.0000	80
2014/11/05	IGOV	06/08/2015			Index Future	233.3090		233.3090	233.2890	233.2890	(0.009)	0.0000	0.0000	0
2014/11/05	ILBI	06/11/2014			Index Future	600.9140		600.9140	600.8770	600.8770	(0.006)	0.0000	0.0000	0
2014/11/05	ILBI	05/02/2015			Index Future	610.3640		610.3640	610.3250	610.3250	(0.006)	0.0000	0.0000	157
2014/11/05	ILBI	07/05/2015			Index Future	621.0350		621.0350	620.9900	620.9900	(0.007)	0.0000	0.0000	0
2014/11/05	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/11/05	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/11/05	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/11/05	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/11/05	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/11/05	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/11/05	JBAF	19/11/2014			Jibar Tradeable Future	6.1200		93.8800	6.1000	93.9000	(0.327)	0.0000	0.0000	0
2014/11/05	JBAF	17/12/2014			Jibar Tradeable Future	6.1700		93.8300	6.1700	93.8300	0.000	0.0000	0.0000	0
2014/11/05	JBAF	21/01/2015			Jibar Tradeable Future	6.2400		93.7600	6.2500	93.7500	0.160	0.0000	0.0000	0
2014/11/05	JBAF	18/02/2015			Jibar Tradeable Future	6.3100		93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2014/11/05	JBAF	18/03/2015			Jibar Tradeable Future	6.3600		93.6400	6.3700	93.6300	0.157	0.0000	0.0000	2,850
2014/11/05	JBAF	15/04/2015			Jibar Tradeable Future	6.4300		93.5700	6.4500	93.5500	0.311	0.0000	0.0000	0
2014/11/05	JBAF	17/06/2015			Jibar Tradeable Future	6.5600		93.4400	6.5900	93.4100	0.457	0.0000	0.0000	5,000
2014/11/05	JBAF	16/09/2015			Jibar Tradeable Future	6.7400		93.2600	6.7800	93.2200	0.593	0.0000	0.0000	0
2014/11/05	JBAF	15/12/2015			Jibar Tradeable Future	6.8900		93.1100	6.9300	93.0700	0.581	0.0000	0.0000	0
2014/11/05	JBAF	16/03/2016			Jibar Tradeable Future	7.0200		92.9800	7.0700	92.9300	0.712	0.0000	0.0000	0
2014/11/05	JBAF	15/06/2016			Jibar Tradeable Future	7.1400		92.8600	7.1800	92.8200	0.560	0.0000	0.0000	0
2014/11/05	JBAF	21/09/2016			Jibar Tradeable Future	7.2800		92.7200	7.3200	92.6800	0.549	0.0000	0.0000	0
2014/11/05	R023	06/11/2014			Bond Future	7.6829		101.9301	7.7358	101.6099	0.688	0.0000	0.0000	6,770
2014/11/05	R023	06/11/2014	8.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R023	06/11/2014	8.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R023	06/11/2014	8.59	Call	Bond Future	5,322.1100		5.3221	5,001.8800	5.0019	(6.017)	0	0	0
2014/11/05	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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2014/11/05	R023	06/11/2014	8.60	Call	Bond Future	5,378.7600		5.3788	5,058.5300	5.0585	(5.954)	0	0	0
2014/11/05	R023	06/11/2014	8.61	Call	Bond Future	5,435.3700		5.4354	5,115.1400	5.1151	(5.892)	0	0	0
2014/11/05	R023	05/02/2015			Bond Future	7.7463		103.5048	7.8016	103.1789	0.713	0.0000	0.0000	10,317
2014/11/05	R023	05/02/2015	8.74	Put	Bond Future	47.1700		0.0472	59.1000	0.0591	25.291	0	0	0
2014/11/05	R023	05/02/2015	8.75	Call	Bond Future	5,760.5500		5.7605	5,446.1700	5.4462	(5.457)	0	0	0
2014/11/05	R023	05/02/2015	8.76	Call	Bond Future	5,813.3800		5.8134	5,498.5600	5.4986	(5.415)	0	0	0
2014/11/05	R023	05/02/2015	8.74	Call	Bond Future	5,707.5900		5.7076	5,393.6500	5.3937	(5.500)	0	0	0
2014/11/05	R023	05/02/2015	8.76	Put	Bond Future	43.2600		0.0433	54.3100	0.0543	25.543	0	0	0
2014/11/05	R023	05/02/2015	8.75	Put	Bond Future	45.2600		0.0453	56.7500	0.0567	25.387	0	0	0
2014/11/05	R023	07/05/2015	8.14	Call	Bond Future	3,018.0200		3.0180	2,793.4000	2.7934	(7.443)	0	0	0
2014/11/05	R023	07/05/2015	8.15	Put	Bond Future	961.8500		0.9619	1,069.2900	1.0693	11.170	0	0	0
2014/11/05	R023	07/05/2015			Bond Future	7.7816		101.3372	7.8396	101.0037	0.745	0.0000	0.0000	0
2014/11/05	R023	07/05/2015	8.15	Call	Bond Future	3,056.4400		3.0564	2,830.3600	2.8304	(7.397)	0	0	0
2014/11/05	R023	07/05/2015	8.16	Call	Bond Future	3,095.0900		3.0951	2,867.5500	2.8675	(7.352)	0	0	0
2014/11/05	R023	07/05/2015	8.14	Put	Bond Future	979.5500		0.9795	1,088.4500	1.0884	11.117	0	0	0
2014/11/05	R023	07/05/2015	8.16	Put	Bond Future	944.4100		0.9444	1,050.3900	1.0504	11.222	0	0	0
2014/11/05	R023	06/08/2015	9.07	Put	Bond Future	339.4300		0.3394	381.7000	0.3817	12.453	0	0	911
2014/11/05	R023	06/08/2015	8.24	Call	Bond Future	3,739.4500		3.7394	3,510.4900	3.5105	(6.123)	0	0	0
2014/11/05	R023	06/08/2015			Bond Future	7.7947		103.2166	7.8559	102.8732	0.786	0.0000	0.0000	0
2014/11/05	R023	06/08/2015	9.07	Call	Bond Future	7,194.4100		7.1944	6,893.2700	6.8933	(4.186)	0	0	0
2014/11/05	R023	06/08/2015	8.26	Put	Bond Future	1,241.0500		1.2411	1,353.1800	1.3532	9.035	0	0	0
2014/11/05	R023	06/08/2015	8.25	Put	Bond Future	1,258.2600		1.2583	1,371.5500	1.3716	9.004	0	0	0
2014/11/05	R023	06/08/2015	8.24	Put	Bond Future	1,275.6700		1.2757	1,390.1200	1.3901	8.972	0	0	0
2014/11/05	R023	06/08/2015	8.25	Call	Bond Future	3,776.4900		3.7765	3,546.3700	3.5464	(6.093)	0	0	0
2014/11/05	R023	06/08/2015	8.26	Call	Bond Future	3,813.6800		3.8137	3,582.4000	3.5824	(6.064)	0	0	0
2014/11/05	R157	06/11/2014	6.19	Put	Bond Future	463.2600		0.4633	463.2600	0.4633	0.000	0	0	0
2014/11/05	R157	06/11/2014			Bond Future	6.7365		107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/11/05	R157	06/11/2014	6.21	Put	Bond Future	446.2500		0.4463	446.2500	0.4463	0.000	0	0	0
2014/11/05	R157	06/11/2014	6.20	Put	Bond Future	454.7500		0.4548	454.7500	0.4548	0.000	0	0	0
2014/11/05	R157	06/11/2014	6.21	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R157	06/11/2014	6.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R157	06/11/2014	6.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R157	05/02/2015	8.74	Call	Bond Future	1,080.1800		1.0802	1,079.9600	1.0800	(0.020)	0	0	0
2014/11/05	R157	05/02/2015	8.75	Put	Bond Future	6.8400		0.0068	6.6300	0.0066	(3.070)	0	0	0
2014/11/05	R157	05/02/2015			Bond Future	6.9095		109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/11/05	R157	05/02/2015	8.74	Put	Bond Future	7.0200		0.0070	6.8000	0.0068	(3.134)	0	0	0
2014/11/05	R157	05/02/2015	8.76	Put	Bond Future	6.6600		0.0067	6.4500	0.0065	(3.153)	0	0	0
2014/11/05	R157	05/02/2015	8.75	Call	Bond Future	1,085.8100		1.0858	1,085.6000	1.0856	(0.019)	0	0	0
2014/11/05	R157	05/02/2015	8.76	Call	Bond Future	1,091.4300		1.0914	1,091.2200	1.0912	(0.019)	0	0	0
2014/11/05	R186	06/11/2014	7.70	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	1,500
2014/11/05	R186	06/11/2014	8.14	Call	Bond Future	1,527.6100		1.5276	1,068.6100	1.0686	(30.047)	0	0	0
2014/11/05	R186	06/11/2014	8.15	Put	Bond Future	0.9800		0.0010	0.6600	0.0007	(32.653)	0	0	0
2014/11/05	R186	06/11/2014	8.53	Call	Bond Future	4,790.7900		4.7908	4,332.0900	4.3321	(9.575)	0	0	0
2014/11/05	R186	06/11/2014			Bond Future	7.9628		123.5704	8.0157	123.1117	0.665	0.0000	0.0000	19,255
2014/11/05	R186	06/11/2014	7.80	Put	Bond Future	1,427.8900		1.4279	1,884.3800	1.8844	31.970	0	0	0
2014/11/05	R186	06/11/2014	8.30	Call	Bond Future	2,880.8500		2.8808	2,422.1500	2.4222	(15.922)	0	0	100

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2014/11/05	R186	06/11/2014	8.50	Call	Bond Future	4,544.1400		4.5441	4,085.4400	4.0854	(10.094)	0	0	0
2014/11/05	R186	06/11/2014	9.17	Call	Bond Future	9,881.6800		9.8817	9,422.9800	9.4230	(4.642)	0	0	0
2014/11/05	R186	06/11/2014	7.70	Put	Bond Future	2,313.2000		2.3132	2,771.8900	2.7719	19.829	0	0	0
2014/11/05	R186	06/11/2014	8.15	Call	Bond Future	1,612.4100		1.6124	1,153.3900	1.1534	(28.468)	0	0	0
2014/11/05	R186	06/11/2014	8.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	6,000
2014/11/05	R186	06/11/2014	8.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	100
2014/11/05	R186	06/11/2014	8.00	Call	Bond Future	441.3400		0.4413	116.0500	0.1161	(73.705)	0	0	1,500
2014/11/05	R186	06/11/2014	8.16	Call	Bond Future	1,697.2800		1.6973	1,238.3100	1.2383	(27.042)	0	0	0
2014/11/05	R186	06/11/2014	8.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R186	06/11/2014	8.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,000
2014/11/05	R186	06/11/2014	7.80	Call	Bond Future	2.2100		0.0022	0.0000	0.0000	(100.000)	0	0	100
2014/11/05	R186	06/11/2014	8.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	100
2014/11/05	R186	06/11/2014	9.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,010
2014/11/05	R186	06/11/2014	8.14	Put	Bond Future	1.4900		0.0015	1.1900	0.0012	(20.134)	0	0	0
2014/11/05	R186	06/11/2014	8.60	Call	Bond Future	5,363.4600		5.3635	4,904.7600	4.9048	(8.552)	0	0	0
2014/11/05	R186	06/11/2014	8.00	Put	Bond Future	118.5000		0.1185	251.9100	0.2519	112.582	0	0	0
2014/11/05	R186	06/11/2014	8.16	Put	Bond Future	0.6300		0.0006	0.3600	0.0004	(42.857)	0	0	0
2014/11/05	R186	06/11/2014	8.45	Call	Bond Future	4,131.4200		4.1314	3,672.7200	3.6727	(11.103)	0	0	0
2014/11/05	R186	05/02/2015	9.00	Call	Bond Future	8,025.0400		8.0250	7,581.3400	7.5813	(5.529)	0	0	0
2014/11/05	R186	05/02/2015			Bond Future	8.0223		120.1840	8.0773	119.7172	0.685	8.0600	8.0540	40,914
2014/11/05	R186	05/02/2015	8.75	Call	Bond Future	6,199.6300		6.1996	5,782.8500	5.7828	(6.723)	0	0	0
2014/11/05	R186	05/02/2015	8.76	Call	Bond Future	6,271.2900		6.2713	5,853.0900	5.8531	(6.668)	0	0	0
2014/11/05	R186	05/02/2015	8.74	Call	Bond Future	6,128.1300		6.1281	5,712.8000	5.7128	(6.777)	0	0	0
2014/11/05	R186	05/02/2015	8.76	Put	Bond Future	213.4600		0.2135	262.0500	0.2620	22.763	0	0	0
2014/11/05	R186	05/02/2015	8.75	Put	Bond Future	221.0400		0.2210	271.0500	0.2711	22.625	0	0	0
2014/11/05	R186	05/02/2015	9.00	Put	Bond Future	88.6200		0.0886	111.7100	0.1117	26.055	0	0	9,600
2014/11/05	R186	05/02/2015	8.74	Put	Bond Future	228.8500		0.2289	280.3100	0.2803	22.486	0	0	0
2014/11/05	R186	07/05/2015			Bond Future	8.0634		122.2271	8.1207	121.7499	0.710	0.0000	0.0000	0
2014/11/05	R186	07/05/2015	8.25	Call	Bond Future	3,549.4400		3.5494	3,278.8200	3.2788	(7.624)	0	0	0
2014/11/05	R186	07/05/2015	8.24	Put	Bond Future	2,037.4900		2.0375	2,246.3500	2.2463	10.251	0	0	0
2014/11/05	R186	07/05/2015	8.26	Put	Bond Future	1,971.7800		1.9718	2,176.1100	2.1761	10.363	0	0	0
2014/11/05	R186	07/05/2015	8.25	Put	Bond Future	2,004.4300		2.0044	2,211.0200	2.2110	10.307	0	0	0
2014/11/05	R186	07/05/2015	8.26	Call	Bond Future	3,598.8000		3.5988	3,325.9200	3.3259	(7.583)	0	0	0
2014/11/05	R186	07/05/2015	8.24	Call	Bond Future	3,500.4100		3.5004	3,232.0600	3.2321	(7.666)	0	0	0
2014/11/05	R186	06/08/2015	8.00	Put	Bond Future	3,752.0000		3.7520	4,030.7400	4.0307	7.429	0	0	0
2014/11/05	R186	06/08/2015			Bond Future	8.0861		119.1905	8.1460	118.7000	0.741	0.0000	0.0000	0
2014/11/05	R186	06/08/2015	8.01	Call	Bond Future	3,082.3100		3.0823	2,868.6000	2.8686	(6.933)	0	0	0
2014/11/05	R186	06/08/2015	8.00	Call	Bond Future	3,042.6300		3.0426	2,830.8300	2.8308	(6.961)	0	0	0
2014/11/05	R186	06/08/2015	7.99	Call	Bond Future	3,003.6600		3.0037	2,793.7500	2.7938	(6.988)	0	0	0
2014/11/05	R186	06/08/2015	7.99	Put	Bond Future	3,795.8400		3.7958	4,076.4700	4.0765	7.393	0	0	0
2014/11/05	R186	06/08/2015	8.01	Put	Bond Future	3,708.9400		3.7089	3,985.7700	3.9858	7.464	0	0	0
2014/11/05	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R197	06/11/2014			Bond Future	289.8139		289.8139	289.8141	289.8141	0.000	0.0000	0.0000	10
2014/11/05	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R197	06/11/2014	285.00	Call	Bond Future	4,813.9200		4.8139	4,814.1300	4.8141	0.004	0	0	0
2014/11/05	R197	06/11/2014	285.01	Call	Bond Future	4,803.9200		4.8039	4,804.1300	4.8041	0.004	0	0	0
2014/11/05	R197	06/11/2014	284.99	Call	Bond Future	4,823.9200		4.8239	4,824.1300	4.8241	0.004	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
2014/11/05	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R197	05/02/2015	288.99	Put	Bond Future	679.3600	0.6794	681.2400	0.6812	0.277	0	0	0
2014/11/05	R197	05/02/2015			Bond Future	288.3106	288.3106	288.3088	288.3088	(0.001)	0.0000	0.0000	898
2014/11/05	R197	05/02/2015	289.01	Put	Bond Future	699.3600	0.6994	701.2400	0.7012	0.269	0	0	0
2014/11/05	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R197	05/02/2015	289.00	Put	Bond Future	689.3600	0.6894	691.2400	0.6912	0.273	0	0	0
2014/11/05	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R197	07/05/2015			Bond Future	293.2441	293.2441	293.2361	293.2361	(0.003)	0.0000	0.0000	0
2014/11/05	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R197	07/05/2015	293.99	Put	Bond Future	745.8800	0.7459	753.8900	0.7539	1.074	0	0	0
2014/11/05	R197	07/05/2015	294.01	Put	Bond Future	765.8800	0.7659	773.8900	0.7739	1.046	0	0	0
2014/11/05	R197	07/05/2015	294.00	Put	Bond Future	755.8800	0.7559	763.8900	0.7639	1.060	0	0	0
2014/11/05	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R202	06/11/2014	226.99	Call	Bond Future	8,494.0300	8.4940	8,495.7300	8.4957	0.020	0	0	0
2014/11/05	R202	06/11/2014			Bond Future	235.4840	235.4840	235.4857	235.4857	0.001	0.0000	0.0000	1,302
2014/11/05	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R202	06/11/2014	227.00	Call	Bond Future	8,484.0300	8.4840	8,485.7300	8.4857	0.020	0	0	0
2014/11/05	R202	06/11/2014	227.01	Call	Bond Future	8,474.0300	8.4740	8,475.7300	8.4757	0.020	0	0	0
2014/11/05	R202	05/02/2015	233.01	Call	Bond Future	2,945.7000	2.9457	2,945.3500	2.9454	(0.012)	0	0	0
2014/11/05	R202	05/02/2015			Bond Future	235.9557	235.9557	235.9553	235.9553	0.000	0.0000	0.0000	50,753
2014/11/05	R202	05/02/2015	232.99	Call	Bond Future	2,965.7000	2.9657	2,965.3500	2.9654	(0.012)	0	0	0
2014/11/05	R202	05/02/2015	233.00	Call	Bond Future	2,955.7000	2.9557	2,955.3500	2.9554	(0.012)	0	0	0
2014/11/05	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R202	07/05/2015			Bond Future	239.9929	239.9929	239.9878	239.9878	(0.002)	0.0000	0.0000	0
2014/11/05	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R202	07/05/2015	238.51	Call	Bond Future	1,482.9100	1.4829	1,477.8000	1.4778	(0.345)	0	0	0
2014/11/05	R202	07/05/2015	238.49	Call	Bond Future	1,502.9100	1.5029	1,497.8000	1.4978	(0.340)	0	0	0
2014/11/05	R202	07/05/2015	238.50	Call	Bond Future	1,492.9100	1.4929	1,487.8000	1.4878	(0.342)	0	0	0
2014/11/05	R203	06/11/2014	6.86	Call	Bond Future	255.7400	0.2557	170.1000	0.1701	(33.487)	0	0	0
2014/11/05	R203	06/11/2014	6.98	Call	Bond Future	564.0800	0.5641	478.7000	0.4787	(15.136)	0	0	14
2014/11/05	R203	06/11/2014			Bond Future	6.7631	105.0717	6.7958	104.9864	0.484	0.0000	0.0000	5,550
2014/11/05	R203	06/11/2014	6.84	Call	Bond Future	207.3400	0.2073	123.1900	0.1232	(40.586)	0	0	0
2014/11/05	R203	06/11/2014	6.85	Call	Bond Future	231.2500	0.2313	146.1100	0.1461	(36.817)	0	0	0
2014/11/05	R203	06/11/2014	6.98	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/11/05	R203	06/11/2014	6.84	Put	Bond Future	6.8500	0.0069	8.0700	0.0081	17.810	0	0	0
2014/11/05	R203	06/11/2014	6.86	Put	Bond Future	3.2100	0.0032	2.9400	0.0029	(8.411)	0	0	0
2014/11/05	R203	06/11/2014	6.85	Put	Bond Future	4.7400	0.0047	4.9700	0.0050	4.852	0	0	0
2014/11/05	R203	05/02/2015	7.69	Call	Bond Future	2,053.2000	2.0532	1,968.5800	1.9686	(4.121)	0	0	55

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
2014/11/05	R203	05/02/2015			Bond Future	6.8251	106.6950	6.8617	106.6075	0.537	0.0000	0.0000	15,535
2014/11/05	R203	05/02/2015	8.34	Put	Bond Future	0.1600	0.0002	0.2100	0.0002	31.250	0	0	0
2014/11/05	R203	05/02/2015	8.35	Call	Bond Future	3,563.5500	3.5636	3,476.1500	3.4762	(2.453)	0	0	0
2014/11/05	R203	05/02/2015	8.36	Call	Bond Future	3,586.3900	3.5864	3,498.9800	3.4990	(2.437)	0	0	0
2014/11/05	R203	05/02/2015	8.34	Call	Bond Future	3,540.7000	3.5407	3,453.3000	3.4533	(2.468)	0	0	0
2014/11/05	R203	05/02/2015	8.36	Put	Bond Future	0.1400	0.0001	0.1800	0.0002	28.571	0	0	0
2014/11/05	R203	05/02/2015	7.69	Put	Bond Future	12.8300	0.0128	15.6600	0.0157	22.058	0	0	0
2014/11/05	R203	05/02/2015	8.35	Put	Bond Future	0.1500	0.0002	0.2000	0.0002	33.333	0	0	0
2014/11/05	R203	07/05/2015			Bond Future	6.8173	104.3394	6.8592	104.2483	0.615	0.0000	0.0000	0
2014/11/05	R203	07/05/2015	7.24	Put	Bond Future	240.4300	0.2404	266.6700	0.2667	10.914	0	0	0
2014/11/05	R203	07/05/2015	7.26	Put	Bond Future	229.9900	0.2300	255.3600	0.2554	11.031	0	0	0
2014/11/05	R203	07/05/2015	7.25	Put	Bond Future	235.1600	0.2352	260.9600	0.2610	10.971	0	0	0
2014/11/05	R203	07/05/2015	7.25	Call	Bond Future	1,170.8800	1.1709	1,105.5600	1.1056	(5.579)	0	0	0
2014/11/05	R203	07/05/2015	7.26	Call	Bond Future	1,187.2000	1.1872	1,121.4500	1.1214	(5.538)	0	0	0
2014/11/05	R203	07/05/2015	7.24	Call	Bond Future	1,154.6500	1.1547	1,089.7700	1.0898	(5.619)	0	0	0
2014/11/05	R203	06/08/2015	6.75	Put	Bond Future	642.2300	0.6422	692.9000	0.6929	7.890	0	0	0
2014/11/05	R203	06/08/2015	6.74	Call	Bond Future	672.5000	0.6725	626.9700	0.6270	(6.770)	0	0	0
2014/11/05	R203	06/08/2015			Bond Future	6.7293	106.2749	6.7787	106.1783	0.734	0.0000	0.0000	0
2014/11/05	R203	06/08/2015	6.75	Call	Bond Future	682.7400	0.6827	636.7600	0.6368	(6.735)	0	0	0
2014/11/05	R203	06/08/2015	6.76	Call	Bond Future	693.4400	0.6934	647.0100	0.6470	(6.696)	0	0	0
2014/11/05	R203	06/08/2015	6.74	Put	Bond Future	651.5800	0.6516	702.7000	0.7027	7.846	0	0	0
2014/11/05	R203	06/08/2015	6.76	Put	Bond Future	633.3500	0.6334	683.5700	0.6836	7.929	0	0	0
2014/11/05	R204	06/11/2014	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,270
2014/11/05	R204	06/11/2014			Bond Future	7.0629	106.4061	7.0958	106.2886	0.465	0.0000	0.0000	7,815
2014/11/05	R204	06/11/2014	6.99	Put	Bond Future	275.9400	0.2759	379.9900	0.3800	37.707	0	0	0
2014/11/05	R204	06/11/2014	7.01	Put	Bond Future	215.6800	0.2157	309.3200	0.3093	43.416	0	0	0
2014/11/05	R204	06/11/2014	6.99	Call	Bond Future	13.9800	0.0140	0.4800	0.0005	(96.567)	0	0	0
2014/11/05	R204	06/11/2014	7.00	Put	Bond Future	245.1000	0.2451	344.4900	0.3445	40.551	0	0	0
2014/11/05	R204	06/11/2014	7.99	Call	Bond Future	3,259.4300	3.2594	3,141.8800	3.1419	(3.606)	0	0	0
2014/11/05	R204	06/11/2014	7.00	Call	Bond Future	19.0900	0.0191	0.9300	0.0009	(95.128)	0	0	0
2014/11/05	R204	06/11/2014	7.01	Call	Bond Future	25.6200	0.0256	1.7100	0.0017	(93.326)	0	0	0
2014/11/05	R204	05/02/2015			Bond Future	7.1249	104.0153	7.1604	103.8952	0.499	0.0000	0.0000	5,385
2014/11/05	R204	05/02/2015	8.25	Call	Bond Future	3,729.6700	3.7297	3,610.7600	3.6108	(3.188)	0	0	0
2014/11/05	R204	05/02/2015	8.26	Call	Bond Future	3,761.6300	3.7616	3,642.6500	3.6426	(3.163)	0	0	0
2014/11/05	R204	05/02/2015	8.24	Call	Bond Future	3,697.7200	3.6977	3,578.8300	3.5788	(3.215)	0	0	0
2014/11/05	R204	05/02/2015	8.26	Put	Bond Future	6.3200	0.0063	7.4600	0.0075	18.038	0	0	0
2014/11/05	R204	05/02/2015	8.25	Put	Bond Future	6.7000	0.0067	7.9100	0.0079	18.060	0	0	0
2014/11/05	R204	05/02/2015	8.24	Put	Bond Future	7.1000	0.0071	8.3300	0.0083	17.324	0	0	0
2014/11/05	R204	07/05/2015	7.51	Put	Bond Future	442.3600	0.4424	481.5700	0.4816	8.864	0	0	0
2014/11/05	R204	07/05/2015			Bond Future	7.1463	105.7834	7.1854	105.6591	0.547	0.0000	0.0000	0
2014/11/05	R204	07/05/2015	7.50	Put	Bond Future	451.6400	0.4516	491.4500	0.4915	8.815	0	0	0
2014/11/05	R204	07/05/2015	7.49	Call	Bond Future	1,548.8600	1.5489	1,464.9100	1.4649	(5.420)	0	0	0
2014/11/05	R204	07/05/2015	7.50	Call	Bond Future	1,570.8700	1.5709	1,486.3100	1.4863	(5.383)	0	0	0
2014/11/05	R204	07/05/2015	7.51	Call	Bond Future	1,593.0100	1.5930	1,507.8500	1.5078	(5.346)	0	0	0
2014/11/05	R204	07/05/2015	7.49	Put	Bond Future	461.0700	0.4611	501.4900	0.5015	8.767	0	0	0
2014/11/05	R204	06/08/2015	7.74	Call	Bond Future	2,286.1200	2.2861	2,173.6100	2.1736	(4.921)	0	0	0
2014/11/05	R204	06/08/2015	7.75	Put	Bond Future	451.9900	0.4520	469.7400	0.4697	3.927	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
2014/11/05	R204	06/08/2015			Bond Future	7.1220	103.7042	7.1657	103.5737	0.614	0.0000	0.0000	0
2014/11/05	R204	06/08/2015	8.41	Call	Bond Future	3,894.9800	3.8950	3,777.9100	3.7779	(3.006)	0	0	0
2014/11/05	R204	06/08/2015	7.74	Put	Bond Future	459.1900	0.4592	477.2600	0.4773	3.935	0	0	0
2014/11/05	R204	06/08/2015	7.76	Put	Bond Future	444.8900	0.4449	462.3300	0.4623	3.920	0	0	0
2014/11/05	R204	06/08/2015	8.41	Put	Bond Future	132.5100	0.1325	146.0200	0.1460	10.195	0	0	699
2014/11/05	R204	06/08/2015	7.75	Call	Bond Future	2,308.1500	2.3081	2,195.3200	2.1953	(4.888)	0	0	0
2014/11/05	R204	06/08/2015	7.76	Call	Bond Future	2,330.2700	2.3303	2,217.1300	2.2171	(4.855)	0	0	0
2014/11/05	R207	06/11/2014	7.36	Put	Bond Future	36.6100	0.0366	40.0700	0.0401	9.451	0	0	0
2014/11/05	R207	06/11/2014			Bond Future	7.3079	102.0836	7.3358	101.9656	0.381	0.0000	0.0000	22,613
2014/11/05	R207	06/11/2014	7.35	Put	Bond Future	46.8700	0.0469	54.6000	0.0546	16.492	0	0	0
2014/11/05	R207	06/11/2014	7.36	Call	Bond Future	257.2500	0.2573	142.7300	0.1427	(44.517)	0	0	0
2014/11/05	R207	06/11/2014	7.34	Call	Bond Future	195.1400	0.1951	90.4800	0.0905	(53.633)	0	0	0
2014/11/05	R207	06/11/2014	7.35	Call	Bond Future	225.1900	0.2252	114.9400	0.1149	(48.959)	0	0	0
2014/11/05	R207	06/11/2014	7.34	Put	Bond Future	59.1600	0.0592	72.4800	0.0725	22.515	0	0	0
2014/11/05	R207	05/02/2015	8.49	Put	Bond Future	11.7000	0.0117	13.3700	0.0134	14.274	0	0	0
2014/11/05	R207	05/02/2015			Bond Future	7.3711	100.0196	7.4009	99.8991	0.403	0.0000	0.0000	36,137
2014/11/05	R207	05/02/2015	8.51	Put	Bond Future	10.5000	0.0105	12.0700	0.0121	14.952	0	0	0
2014/11/05	R207	05/02/2015	8.50	Call	Bond Future	4,467.8800	4.4679	4,348.9800	4.3490	(2.661)	0	0	0
2014/11/05	R207	05/02/2015	8.51	Call	Bond Future	4,505.6700	4.5057	4,386.6900	4.3867	(2.641)	0	0	0
2014/11/05	R207	05/02/2015	8.49	Call	Bond Future	4,430.0900	4.4301	4,311.2100	4.3112	(2.683)	0	0	0
2014/11/05	R207	05/02/2015	8.50	Put	Bond Future	11.0900	0.0111	12.7400	0.0127	14.878	0	0	0
2014/11/05	R207	07/05/2015			Bond Future	7.4061	101.7204	7.4383	101.5957	0.434	0.0000	0.0000	0
2014/11/05	R207	07/05/2015	8.25	Call	Bond Future	3,417.1900	3.4172	3,309.6800	3.3097	(3.146)	0	0	0
2014/11/05	R207	07/05/2015	7.73	Call	Bond Future	1,876.4300	1.8764	1,793.5000	1.7935	(4.420)	0	0	66
2014/11/05	R207	07/05/2015	8.24	Put	Bond Future	211.9700	0.2120	229.5000	0.2295	8.270	0	0	0
2014/11/05	R207	07/05/2015	8.26	Put	Bond Future	202.2000	0.2022	219.2200	0.2192	8.417	0	0	0
2014/11/05	R207	07/05/2015	7.73	Put	Bond Future	629.2300	0.6292	671.0000	0.6710	6.638	0	0	0
2014/11/05	R207	07/05/2015	8.25	Put	Bond Future	207.1200	0.2071	224.3100	0.2243	8.300	0	0	0
2014/11/05	R207	07/05/2015	8.26	Call	Bond Future	3,449.5500	3.4495	3,341.8700	3.3419	(3.122)	0	0	0
2014/11/05	R207	07/05/2015	8.24	Call	Bond Future	3,384.7500	3.3848	3,277.5800	3.2776	(3.166)	0	0	0
2014/11/05	R207	06/08/2015	7.76	Call	Bond Future	2,173.2500	2.1732	2,093.4600	2.0935	(3.671)	0	0	0
2014/11/05	R207	06/08/2015			Bond Future	7.4066	99.9615	7.4419	99.8308	0.477	0.0000	0.0000	0
2014/11/05	R207	06/08/2015	7.74	Call	Bond Future	2,125.6500	2.1256	2,046.5500	2.0466	(3.721)	0	0	0
2014/11/05	R207	06/08/2015	7.75	Call	Bond Future	2,149.2300	2.1492	2,069.9500	2.0700	(3.689)	0	0	0
2014/11/05	R207	06/08/2015	7.46	Call	Bond Future	1,515.2200	1.5152	1,448.5600	1.4486	(4.399)	0	0	70
2014/11/05	R207	06/08/2015	7.74	Put	Bond Future	900.5000	0.9005	952.1300	0.9521	5.733	0	0	0
2014/11/05	R207	06/08/2015	7.76	Put	Bond Future	875.1900	0.8752	926.1300	0.9261	5.820	0	0	0
2014/11/05	R207	06/08/2015	7.46	Put	Bond Future	1,317.7200	1.3177	1,381.7900	1.3818	4.862	0	0	0
2014/11/05	R207	06/08/2015	7.75	Put	Bond Future	887.6100	0.8876	939.0600	0.9391	5.796	0	0	0
2014/11/05	R208	06/11/2014	7.46	Call	Bond Future	114.9700	0.1150	21.7600	0.0218	(81.073)	0	0	0
2014/11/05	R208	06/11/2014			Bond Future	7.4679	97.1743	7.5058	96.9892	0.507	0.0000	0.0000	9,605
2014/11/05	R208	06/11/2014	7.44	Call	Bond Future	75.9600	0.0760	9.4100	0.0094	(87.612)	0	0	0
2014/11/05	R208	06/11/2014	7.45	Call	Bond Future	94.0800	0.0941	14.5400	0.0145	(84.545)	0	0	0
2014/11/05	R208	06/11/2014	7.44	Put	Bond Future	212.7300	0.2127	331.2500	0.3313	55.714	0	0	0
2014/11/05	R208	06/11/2014	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,520
2014/11/05	R208	06/11/2014	7.46	Put	Bond Future	153.7000	0.1537	245.5600	0.2456	59.766	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
2014/11/05	R208	06/11/2014	7.45	Put	Bond Future	181.8200	0.1818	287.3500	0.2873	58.041	0	0	0
2014/11/05	R208	06/11/2014	8.50	Call	Bond Future	4,895.6700	4.8957	4,710.6000	4.7106	(3.780)	0	0	0
2014/11/05	R208	05/02/2015	8.51	Call	Bond Future	4,534.8200	4.5348	4,351.9400	4.3519	(4.033)	0	0	0
2014/11/05	R208	05/02/2015			Bond Future	7.5304	98.6755	7.5704	98.4869	0.530	0.0000	0.0000	52,027
2014/11/05	R208	05/02/2015	8.49	Call	Bond Future	4,448.6800	4.4487	4,266.3200	4.2663	(4.099)	0	0	0
2014/11/05	R208	05/02/2015	8.51	Put	Bond Future	33.8600	0.0339	39.6000	0.0396	16.952	0	0	0
2014/11/05	R208	05/02/2015	8.50	Put	Bond Future	35.4800	0.0355	41.4600	0.0415	16.855	0	0	0
2014/11/05	R208	05/02/2015	8.49	Put	Bond Future	37.0100	0.0370	43.2700	0.0433	16.914	0	0	0
2014/11/05	R208	05/02/2015	8.50	Call	Bond Future	4,491.8100	4.4918	4,309.1700	4.3092	(4.066)	0	0	0
2014/11/05	R208	07/05/2015	8.01	Call	Bond Future	2,640.8200	2.6408	2,501.8600	2.5019	(5.262)	0	0	0
2014/11/05	R208	07/05/2015			Bond Future	7.5646	96.9512	7.6071	96.7574	0.561	0.0000	0.0000	0
2014/11/05	R208	07/05/2015	7.99	Call	Bond Future	2,576.4000	2.5764	2,439.0900	2.4391	(5.330)	0	0	0
2014/11/05	R208	07/05/2015	8.00	Call	Bond Future	2,608.4100	2.6084	2,470.2700	2.4703	(5.296)	0	0	0
2014/11/05	R208	07/05/2015	7.99	Put	Bond Future	655.2600	0.6553	711.7900	0.7118	8.627	0	0	0
2014/11/05	R208	07/05/2015	8.00	Put	Bond Future	642.6700	0.6427	698.3700	0.6984	8.667	0	0	0
2014/11/05	R208	07/05/2015	8.01	Put	Bond Future	630.5100	0.6305	685.3900	0.6854	8.704	0	0	0
2014/11/05	R208	06/08/2015			Bond Future	7.5710	98.7496	7.6165	98.5487	0.602	0.0000	0.0000	0
2014/11/05	R208	06/08/2015	8.00	Call	Bond Future	2,865.9500	2.8660	2,729.6700	2.7297	(4.755)	0	0	0
2014/11/05	R208	06/08/2015	8.01	Call	Bond Future	2,895.1800	2.8952	2,758.2100	2.7582	(4.731)	0	0	0
2014/11/05	R208	06/08/2015	8.85	Call	Bond Future	5,699.9700	5.7000	5,519.9700	5.5200	(3.158)	0	0	0
2014/11/05	R208	06/08/2015	7.99	Call	Bond Future	2,836.5300	2.8365	2,701.2600	2.7013	(4.769)	0	0	0
2014/11/05	R208	06/08/2015	8.01	Put	Bond Future	979.3900	0.9794	1,043.3700	1.0434	6.533	0	0	0
2014/11/05	R208	06/08/2015	8.00	Put	Bond Future	993.2700	0.9933	1,057.9400	1.0579	6.511	0	0	0
2014/11/05	R208	06/08/2015	7.99	Put	Bond Future	1,007.0000	1.0070	1,072.6800	1.0727	6.522	0	0	0
2014/11/05	R208	06/08/2015	8.85	Put	Bond Future	246.1700	0.2462	267.1200	0.2671	8.510	0	0	198
2014/11/05	R209	06/11/2014	8.95	Call	Bond Future	2,816.9500	2.8169	2,354.6100	2.3546	(16.413)	0	0	2,050
2014/11/05	R209	06/11/2014	9.50	Call	Bond Future	6,798.3300	6.7983	6,335.9900	6.3360	(6.801)	0	0	0
2014/11/05	R209	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R209	06/11/2014	10.00	Call	Bond Future	10,135.9100	10.1359	9,673.5700	9.6736	(4.561)	0	0	0
2014/11/05	R209	06/11/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R209	06/11/2014	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	907
2014/11/05	R209	06/11/2014			Bond Future	8.5876	77.9971	8.6457	77.5348	0.676	0.0000	0.0000	7,440
2014/11/05	R209	06/11/2014	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R209	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R209	06/11/2014	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,500
2014/11/05	R209	06/11/2014	10.05	Call	Bond Future	10,455.8700	10.4559	9,993.5300	9.9935	(4.422)	0	0	0
2014/11/05	R209	06/11/2014	8.50	Call	Bond Future	39.2300	0.0392	0.5300	0.0005	(98.649)	0	0	5,500
2014/11/05	R209	06/11/2014	8.75	Put	Bond Future	4.6000	0.0046	5.5500	0.0056	20.652	0	0	0
2014/11/05	R209	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R209	06/11/2014	9.95	Call	Bond Future	9,813.5100	9.8135	9,351.1700	9.3512	(4.711)	0	0	0
2014/11/05	R209	06/11/2014	8.99	Call	Bond Future	3,118.1500	3.1181	2,655.8100	2.6558	(14.827)	0	0	0
2014/11/05	R209	06/11/2014	9.25	Call	Bond Future	5,030.7400	5.0307	4,568.4000	4.5684	(9.190)	0	0	0
2014/11/05	R209	06/11/2014	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/11/05	R209	06/11/2014	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,640
2014/11/05	R209	06/11/2014	9.05	Call	Bond Future	3,566.4300	3.5664	3,104.0900	3.1041	(12.964)	0	0	2,050
2014/11/05	R209	06/11/2014	9.58	Call	Bond Future	7,349.6900	7.3497	6,887.3500	6.8874	(6.291)	0	0	0
2014/11/05	R209	06/11/2014	8.75	Call	Bond Future	1,286.8800	1.2869	825.4900	0.8255	(35.853)	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
2014/11/05	R209	06/11/2014	9.00	Call	Bond Future	3,193.1500	3.1931	2,730.8100	2.7308	(14.479)	0	0	1,640
2014/11/05	R209	06/11/2014	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,200
2014/11/05	R209	06/11/2014	8.50	Put	Bond Future	744.5700	0.7446	1,168.2100	1.1682	56.897	0	0	0
2014/11/05	R209	06/11/2014	9.01	Call	Bond Future	3,268.0400	3.2680	2,805.7000	2.8057	(14.147)	0	0	0
2014/11/05	R209	06/11/2014	9.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/11/05	R209	05/02/2015	9.00	Put	Bond Future	793.5700	0.7936	903.3200	0.9033	13.830	0	0	0
2014/11/05	R209	05/02/2015			Bond Future	8.6445	79.2021	8.7042	78.7321	0.691	0.0000	0.0000	28,435
2014/11/05	R209	05/02/2015	9.25	Call	Bond Future	4,966.0300	4.9660	4,556.7100	4.5567	(8.242)	0	0	0
2014/11/05	R209	05/02/2015	9.26	Call	Bond Future	5,026.4900	5.0265	4,615.6200	4.6156	(8.174)	0	0	0
2014/11/05	R209	05/02/2015	9.25	Put	Bond Future	398.6200	0.3986	459.2700	0.4593	15.215	0	0	0
2014/11/05	R209	05/02/2015	9.24	Call	Bond Future	4,905.7400	4.9057	4,498.0000	4.4980	(8.311)	0	0	0
2014/11/05	R209	05/02/2015	9.00	Call	Bond Future	3,527.1000	3.5271	3,166.8800	3.1669	(10.213)	0	0	0
2014/11/05	R209	05/02/2015	9.24	Put	Bond Future	410.3300	0.4103	472.5600	0.4726	15.166	0	0	0
2014/11/05	R209	05/02/2015	9.26	Put	Bond Future	387.1900	0.3872	446.2900	0.4463	15.264	0	0	0
2014/11/05	R209	07/05/2015			Bond Future	8.6874	77.3989	8.7489	76.9193	0.708	0.0000	0.0000	0
2014/11/05	R209	07/05/2015	8.99	Put	Bond Future	1,740.6700	1.7407	1,887.5300	1.8875	8.437	0	0	0
2014/11/05	R209	07/05/2015	9.01	Put	Bond Future	1,686.6200	1.6866	1,829.7600	1.8298	8.487	0	0	0
2014/11/05	R209	07/05/2015	9.00	Put	Bond Future	1,713.4700	1.7135	1,858.4600	1.8585	8.462	0	0	0
2014/11/05	R209	07/05/2015	8.99	Call	Bond Future	4,055.8700	4.0559	3,723.0800	3.7231	(8.205)	0	0	0
2014/11/05	R209	07/05/2015	9.00	Call	Bond Future	4,103.3400	4.1033	3,768.6800	3.7687	(8.156)	0	0	0
2014/11/05	R209	07/05/2015	9.01	Call	Bond Future	4,151.0500	4.1511	3,814.5400	3.8145	(8.107)	0	0	0
2014/11/05	R209	06/08/2015	8.99	Put	Bond Future	2,509.3400	2.5093	2,718.1700	2.7182	8.322	0	0	0
2014/11/05	R209	06/08/2015			Bond Future	8.7177	78.8351	8.7812	78.3437	0.729	0.0000	0.0000	0
2014/11/05	R209	06/08/2015	9.01	Put	Bond Future	2,449.9300	2.4499	2,655.1700	2.6552	8.377	0	0	0
2014/11/05	R209	06/08/2015	9.90	Call	Bond Future	9,158.9500	9.1589	8,754.0600	8.7541	(4.421)	0	0	0
2014/11/05	R209	06/08/2015	9.00	Call	Bond Future	4,627.1400	4.6271	4,342.9200	4.3429	(6.142)	0	0	0
2014/11/05	R209	06/08/2015	9.01	Call	Bond Future	4,671.9600	4.6720	4,385.8200	4.3858	(6.125)	0	0	0
2014/11/05	R209	06/08/2015	8.99	Call	Bond Future	4,582.5000	4.5825	4,299.9500	4.3000	(6.166)	0	0	0
2014/11/05	R209	06/08/2015	9.00	Put	Bond Future	2,479.4900	2.4795	2,686.6500	2.6867	8.355	0	0	0
2014/11/05	R209	06/08/2015	9.90	Put	Bond Future	749.2300	0.7492	835.7200	0.8357	11.544	0	0	2,914
2014/11/05	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R210	06/11/2014			Bond Future	174.0940	174.0940	174.0949	174.0949	0.000	0.0000	0.0000	40
2014/11/05	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R210	06/11/2014	169.00	Call	Bond Future	5,094.0500	5.0940	5,094.8500	5.0949	0.016	0	0	0
2014/11/05	R210	06/11/2014	169.01	Call	Bond Future	5,084.0500	5.0840	5,084.8500	5.0849	0.016	0	0	0
2014/11/05	R210	06/11/2014	168.99	Call	Bond Future	5,104.0500	5.1040	5,104.8500	5.1049	0.016	0	0	0
2014/11/05	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R210	05/02/2015			Bond Future	176.8053	176.8053	176.8047	176.8047	0.000	0.0000	0.0000	628
2014/11/05	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R210	05/02/2015	175.01	Call	Bond Future	1,795.2500	1.7953	1,794.6600	1.7947	(0.033)	0	0	0
2014/11/05	R210	05/02/2015	174.99	Call	Bond Future	1,815.2500	1.8153	1,814.6600	1.8147	(0.033)	0	0	0
2014/11/05	R210	05/02/2015	175.00	Call	Bond Future	1,805.2500	1.8053	1,804.6600	1.8047	(0.033)	0	0	0
2014/11/05	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R210	07/05/2015	177.00	Call	Bond Future	742.7800	0.7428	738.6700	0.7387	(0.553)	0	0	0
2014/11/05	R210	07/05/2015			Bond Future	177.7428	177.7428	177.7387	177.7387	(0.002)	0.0000	0.0000	0
2014/11/05	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
2014/11/05	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R210	07/05/2015	177.01	Call	Bond Future	732.7800	0.7328	728.6700	0.7287	(0.561)	0	0	0
2014/11/05	R210	07/05/2015	176.99	Call	Bond Future	752.7800	0.7528	748.6700	0.7487	(0.546)	0	0	0
2014/11/05	R211	06/11/2014	130.00	Call	Bond Future	2,680.2300	2.6802	2,670.6900	2.6707	(0.356)	0	0	0
2014/11/05	R211	06/11/2014	130.01	Call	Bond Future	2,670.2300	2.6702	2,660.6900	2.6607	(0.357)	0	0	0
2014/11/05	R211	06/11/2014			Bond Future	132.6802	132.6802	132.6707	132.6707	(0.007)	0.0000	0.0000	0
2014/11/05	R211	06/11/2014	129.99	Call	Bond Future	2,690.2300	2.6902	2,680.6900	2.6807	(0.355)	0	0	0
2014/11/05	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R211	05/02/2015	133.00	Call	Bond Future	140.4700	0.1405	129.8500	0.1298	(7.560)	0	0	0
2014/11/05	R211	05/02/2015			Bond Future	133.1405	133.1405	133.1299	133.1299	(0.008)	0.0000	0.0000	1,120
2014/11/05	R211	05/02/2015	133.01	Call	Bond Future	130.4700	0.1305	119.8500	0.1198	(8.140)	0	0	0
2014/11/05	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R211	05/02/2015	132.99	Call	Bond Future	150.4700	0.1505	139.8500	0.1398	(7.058)	0	0	0
2014/11/05	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R211	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R211	07/05/2015			Bond Future	135.4191	135.4191	135.4056	135.4056	(0.010)	0.0000	0.0000	0
2014/11/05	R211	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R211	07/05/2015	134.99	Call	Bond Future	429.0800	0.4291	415.5600	0.4156	(3.151)	0	0	0
2014/11/05	R211	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R211	07/05/2015	135.00	Call	Bond Future	419.0800	0.4191	405.5600	0.4056	(3.226)	0	0	0
2014/11/05	R211	07/05/2015	135.01	Call	Bond Future	409.0800	0.4091	395.5600	0.3956	(3.305)	0	0	0
2014/11/05	R212	06/11/2014			Bond Future	137.9543	137.9543	137.5481	137.5481	(0.294)	0.0000	0.0000	821
2014/11/05	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R212	06/11/2014	135.00	Call	Bond Future	2,954.3100	2.9543	2,548.1000	2.5481	(13.750)	0	0	0
2014/11/05	R212	06/11/2014	135.01	Call	Bond Future	2,944.3100	2.9443	2,538.1000	2.5381	(13.796)	0	0	0
2014/11/05	R212	06/11/2014	134.99	Call	Bond Future	2,964.3100	2.9643	2,558.1000	2.5581	(13.703)	0	0	0
2014/11/05	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R212	05/02/2015			Bond Future	138.3399	138.3399	137.9265	137.9265	(0.299)	0.0000	0.0000	14,864
2014/11/05	R212	05/02/2015	137.99	Put	Bond Future	0.0000	0.0000	63.5300	0.0635	100.000	0	0	0
2014/11/05	R212	05/02/2015	138.01	Put	Bond Future	0.0000	0.0000	83.5300	0.0835	100.000	0	0	0
2014/11/05	R212	05/02/2015	138.00	Put	Bond Future	0.0000	0.0000	73.5300	0.0735	100.000	0	0	0
2014/11/05	R212	05/02/2015	138.01	Call	Bond Future	329.9200	0.3299	0.0000	0.0000	(100.000)	0	0	0
2014/11/05	R212	05/02/2015	137.99	Call	Bond Future	349.9200	0.3499	0.0000	0.0000	(100.000)	0	0	0
2014/11/05	R212	05/02/2015	138.00	Call	Bond Future	339.9200	0.3399	0.0000	0.0000	(100.000)	0	0	0
2014/11/05	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R212	07/05/2015			Bond Future	140.7076	140.7076	140.2842	140.2842	(0.301)	0.0000	0.0000	0
2014/11/05	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R212	07/05/2015	140.99	Put	Bond Future	282.4100	0.2824	705.8300	0.7058	149.931	0	0	0
2014/11/05	R212	07/05/2015	141.01	Put	Bond Future	302.4100	0.3024	725.8300	0.7258	140.015	0	0	0
2014/11/05	R212	07/05/2015	141.00	Put	Bond Future	292.4100	0.2924	715.8300	0.7158	144.804	0	0	0

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2014/11/05	R213	06/11/2014	8.84	Call	Bond Future	3,163.3900	3.1634	2,703.2400	2.7032	(14.546)	0	0	0
2014/11/05	R213	06/11/2014	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R213	06/11/2014			Bond Future	8.4328	88.8044	8.4907	88.3442	0.687	0.0000	0.0000	13,249
2014/11/05	R213	06/11/2014	8.85	Call	Bond Future	3,239.0000	3.2390	2,778.8500	2.7788	(14.207)	0	0	0
2014/11/05	R213	06/11/2014	8.86	Call	Bond Future	3,314.5200	3.3145	2,854.3700	2.8544	(13.883)	0	0	0
2014/11/05	R213	06/11/2014	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R213	06/11/2014	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R213	05/02/2015	9.26	Put	Bond Future	221.6700	0.2217	272.2800	0.2723	22.831	0	0	0
2014/11/05	R213	05/02/2015			Bond Future	8.4951	90.1762	8.5548	89.7084	0.703	0.0000	0.0000	21,686
2014/11/05	R213	05/02/2015	9.25	Put	Bond Future	228.9700	0.2290	280.9500	0.2809	22.702	0	0	0
2014/11/05	R213	05/02/2015	9.24	Put	Bond Future	236.4800	0.2365	289.8600	0.2899	22.573	0	0	0
2014/11/05	R213	05/02/2015	9.25	Call	Bond Future	5,886.3300	5.8863	5,470.4600	5.4705	(7.065)	0	0	0
2014/11/05	R213	05/02/2015	9.26	Call	Bond Future	5,950.3800	5.9504	5,533.1400	5.5331	(7.012)	0	0	0
2014/11/05	R213	05/02/2015	9.24	Call	Bond Future	5,822.4000	5.8224	5,407.9300	5.4079	(7.119)	0	0	0
2014/11/05	R213	07/05/2015	8.74	Call	Bond Future	3,501.6100	3.5016	3,225.9500	3.2260	(7.872)	0	0	0
2014/11/05	R213	07/05/2015	8.75	Put	Bond Future	1,923.3900	1.9234	2,123.1700	2.1232	10.387	0	0	0
2014/11/05	R213	07/05/2015			Bond Future	8.5383	88.1622	8.6000	87.6846	0.723	0.0000	0.0000	0
2014/11/05	R213	07/05/2015	8.75	Call	Bond Future	3,546.9000	3.5469	3,269.1100	3.2691	(7.832)	0	0	0
2014/11/05	R213	07/05/2015	8.76	Call	Bond Future	3,592.4700	3.5925	3,312.5500	3.3125	(7.792)	0	0	0
2014/11/05	R213	07/05/2015	8.74	Put	Bond Future	1,953.8000	1.9538	2,155.7100	2.1557	10.334	0	0	0
2014/11/05	R213	07/05/2015	8.76	Put	Bond Future	1,893.3600	1.8934	2,091.0100	2.0910	10.439	0	0	0
2014/11/05	R213	06/08/2015			Bond Future	8.5677	89.7973	8.6316	89.3076	0.746	0.0000	0.0000	0
2014/11/05	R213	06/08/2015	8.49	Put	Bond Future	3,672.7400	3.6727	3,940.4300	3.9404	7.289	0	0	0
2014/11/05	R213	06/08/2015	8.51	Put	Bond Future	3,591.5700	3.5916	3,855.6700	3.8557	7.353	0	0	0
2014/11/05	R213	06/08/2015	8.49	Call	Bond Future	3,072.1300	3.0721	2,850.1500	2.8501	(7.226)	0	0	0
2014/11/05	R213	06/08/2015	8.50	Put	Bond Future	3,631.6700	3.6317	3,897.5800	3.8976	7.322	0	0	0
2014/11/05	R213	06/08/2015	8.50	Call	Bond Future	3,108.6700	3.1087	2,884.9100	2.8849	(7.198)	0	0	0
2014/11/05	R213	06/08/2015	8.51	Call	Bond Future	3,146.0800	3.1461	2,920.5100	2.9205	(7.170)	0	0	0
2014/11/05	R214	06/11/2014	9.20	Call	Bond Future	4,060.0800	4.0601	3,577.1600	3.5772	(11.894)	0	0	2,500
2014/11/05	R214	06/11/2014	9.64	Call	Bond Future	7,302.8900	7.3029	6,819.9700	6.8200	(6.613)	0	0	0
2014/11/05	R214	06/11/2014			Bond Future	8.6926	78.7429	8.7507	78.2599	0.668	0.0000	0.0000	1,625
2014/11/05	R214	06/11/2014	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R214	06/11/2014	9.65	Call	Bond Future	7,373.7800	7.3738	6,890.8600	6.8909	(6.549)	0	0	0
2014/11/05	R214	06/11/2014	9.66	Call	Bond Future	7,444.5600	7.4446	6,961.6400	6.9616	(6.487)	0	0	0
2014/11/05	R214	06/11/2014	9.80	Call	Bond Future	8,422.8500	8.4228	7,939.9300	7.9399	(5.733)	0	0	0
2014/11/05	R214	06/11/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R214	06/11/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R214	06/11/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R214	06/11/2014	9.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2014/11/05	R214	05/02/2015	9.50	Call	Bond Future	6,082.6500	6.0826	5,650.0900	5.6501	(7.111)	0	0	0
2014/11/05	R214	05/02/2015			Bond Future	8.7511	79.9594	8.8109	79.4684	0.682	0.0000	0.0000	6,869
2014/11/05	R214	05/02/2015	9.51	Call	Bond Future	6,146.9000	6.1469	5,712.9000	5.7129	(7.060)	0	0	0
2014/11/05	R214	05/02/2015	9.50	Put	Bond Future	278.7400	0.2787	337.1800	0.3372	20.966	0	0	0
2014/11/05	R214	05/02/2015	9.49	Call	Bond Future	6,018.5100	6.0185	5,587.4200	5.5874	(7.163)	0	0	0
2014/11/05	R214	05/02/2015	9.49	Put	Bond Future	287.2700	0.2873	347.1800	0.3472	20.855	0	0	0
2014/11/05	R214	05/02/2015	9.51	Put	Bond Future	270.4400	0.2704	327.4400	0.3274	21.077	0	0	0

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2014/11/05	R214	07/05/2015			Bond Future	8.7932	78.0250	8.8546	77.5241	0.699	0.0000	0.0000	0
2014/11/05	R214	07/05/2015	9.15	Call	Bond Future	4,520.9300	4.5209	4,198.5500	4.1986	(7.131)	0	0	0
2014/11/05	R214	07/05/2015	9.16	Call	Bond Future	4,571.3600	4.5714	4,246.9900	4.2470	(7.096)	0	0	0
2014/11/05	R214	07/05/2015	9.14	Put	Bond Future	1,712.3500	1.7124	1,892.9100	1.8929	10.545	0	0	0
2014/11/05	R214	07/05/2015	9.16	Put	Bond Future	1,658.9000	1.6589	1,835.4600	1.8355	10.643	0	0	0
2014/11/05	R214	07/05/2015	9.15	Put	Bond Future	1,685.4500	1.6854	1,864.0000	1.8640	10.594	0	0	0
2014/11/05	R214	07/05/2015	9.14	Call	Bond Future	4,470.7200	4.4707	4,150.3500	4.1504	(7.166)	0	0	0
2014/11/05	R214	06/08/2015	8.76	Put	Bond Future	3,941.6600	3.9417	4,213.4000	4.2134	6.894	0	0	0
2014/11/05	R214	06/08/2015			Bond Future	8.8238	79.4723	8.8872	78.9592	0.718	0.0000	0.0000	0
2014/11/05	R214	06/08/2015	8.75	Put	Bond Future	3,984.8200	3.9848	4,258.4000	4.2584	6.866	0	0	0
2014/11/05	R214	06/08/2015	8.74	Call	Bond Future	3,342.0600	3.3421	3,104.4200	3.1044	(7.111)	0	0	0
2014/11/05	R214	06/08/2015	8.75	Call	Bond Future	3,380.5000	3.3805	3,141.0200	3.1410	(7.084)	0	0	0
2014/11/05	R214	06/08/2015	8.76	Call	Bond Future	3,419.7200	3.4197	3,178.4000	3.1784	(7.057)	0	0	0
2014/11/05	R214	06/08/2015	8.74	Put	Bond Future	4,028.8900	4.0289	4,304.3100	4.3043	6.836	0	0	0
2014/11/05	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R248	06/11/2014			Bond Future	8.7477	101.7426	8.8057	101.1212	0.663	0.0000	0.0000	16,627
2014/11/05	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R248	06/11/2014	9.72	Call	Bond Future	9,583.4200	9.5834	8,962.0500	8.9621	(6.484)	0	0	0
2014/11/05	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R248	06/11/2014	9.73	Call	Bond Future	9,673.3900	9.6734	9,052.0200	9.0520	(6.423)	0	0	0
2014/11/05	R248	06/11/2014	9.74	Call	Bond Future	9,763.2000	9.7632	9,141.8300	9.1418	(6.364)	0	0	0
2014/11/05	R248	05/02/2015			Bond Future	8.8077	103.3144	8.8674	102.6826	0.678	0.0000	0.0000	38,123
2014/11/05	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R248	05/02/2015	9.50	Call	Bond Future	6,910.9100	6.9109	6,279.1100	6.2791	(9.142)	0	0	0
2014/11/05	R248	05/02/2015	9.51	Call	Bond Future	7,004.4300	7.0044	6,372.6300	6.3726	(9.020)	0	0	0
2014/11/05	R248	05/02/2015	9.49	Call	Bond Future	6,817.2100	6.8172	6,185.4100	6.1854	(9.268)	0	0	0
2014/11/05	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R248	07/05/2015			Bond Future	8.8512	100.6370	8.9126	99.9925	0.695	0.0000	0.0000	0
2014/11/05	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R248	07/05/2015	9.26	Call	Bond Future	4,149.7200	4.1497	3,505.2100	3.5052	(15.531)	0	0	0
2014/11/05	R248	07/05/2015	9.24	Call	Bond Future	3,953.9200	3.9539	3,309.4100	3.3094	(16.301)	0	0	0
2014/11/05	R248	07/05/2015	9.25	Call	Bond Future	4,051.9100	4.0519	3,407.4000	3.4074	(15.906)	0	0	0
2014/11/05	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R248	06/08/2015			Bond Future	8.8832	102.5038	8.9466	101.8436	0.715	0.0000	0.0000	0
2014/11/05	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/05	R248	06/08/2015	8.74	Put	Bond Future	1,518.0800	1.5181	2,178.3100	2.1783	43.491	0	0	0
2014/11/05	R248	06/08/2015	8.76	Put	Bond Future	1,303.5600	1.3036	1,963.7900	1.9638	50.648	0	0	0
2014/11/05	R248	06/08/2015	8.75	Put	Bond Future	1,410.7200	1.4107	2,070.9500	2.0709	46.801	0	0	0

Total

560291