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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/10/2014 TO 30/10/2014

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
2014/10/30	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/30	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	2025	06/11/2014	117.01	Call	Bond Future	901.1400	0.9011	901.2500	0.9013	0.012	0	0	0
2014/10/30	2025	06/11/2014			Bond Future	117.9111	117.9111	117.9113	117.9113	0.000	0.0000	0.0000	16
2014/10/30	2025	06/11/2014	116.99	Call	Bond Future	921.1400	0.9211	921.2500	0.9213	0.012	0	0	0
2014/10/30	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2025	06/11/2014	117.00	Call	Bond Future	911.1400	0.9111	911.2500	0.9113	0.012	0	0	0
2014/10/30	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2025	05/02/2015			Bond Future	118.5931	118.5931	118.5930	118.5930	0.000	0.0000	0.0000	0
2014/10/30	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2025	05/02/2015	118.99	Put	Bond Future	396.9000	0.3969	397.0100	0.3970	0.028	0	0	0
2014/10/30	2025	05/02/2015	119.01	Put	Bond Future	416.9000	0.4169	417.0100	0.4170	0.026	0	0	0
2014/10/30	2025	05/02/2015	119.00	Put	Bond Future	406.9000	0.4069	407.0100	0.4070	0.027	0	0	0
2014/10/30	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2025	07/05/2015			Bond Future	120.6303	120.6303	120.6279	120.6279	(0.002)	0.0000	0.0000	0
2014/10/30	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2025	07/05/2015	120.99	Put	Bond Future	359.7000	0.3597	362.1400	0.3621	0.678	0	0	0
2014/10/30	2025	07/05/2015	121.01	Put	Bond Future	379.7000	0.3797	382.1400	0.3821	0.643	0	0	0
2014/10/30	2025	07/05/2015	121.00	Put	Bond Future	369.7000	0.3697	372.1400	0.3721	0.660	0	0	0
2014/10/30	2030	06/11/2014	9.01	Call	Bond Future	5,500.9700	5.5010	5,422.7200	5.4227	(1.422)	0	0	0
2014/10/30	2030	06/11/2014			Bond Future	8.3254	99.4399	8.3348	99.3616	0.112	0.0000	0.0000	4,191
2014/10/30	2030	06/11/2014	8.99	Call	Bond Future	5,346.6400	5.3466	5,268.3900	5.2684	(1.464)	0	0	0
2014/10/30	2030	06/11/2014	9.00	Call	Bond Future	5,423.8500	5.4238	5,345.6000	5.3456	(1.443)	0	0	0
2014/10/30	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2030	05/02/2015			Bond Future	8.3845	96.9715	8.3942	96.8918	0.115	0.0000	0.0000	470
2014/10/30	2030	05/02/2015	9.25	Call	Bond Future	6,779.0400	6.7790	6,699.3500	6.6993	(1.176)	0	0	0
2014/10/30	2030	05/02/2015	9.24	Call	Bond Future	6,704.6400	6.7046	6,624.9500	6.6250	(1.189)	0	0	0
2014/10/30	2030	05/02/2015	9.26	Call	Bond Future	6,853.3500	6.8534	6,773.6600	6.7737	(1.163)	0	0	0
2014/10/30	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2030	07/05/2015			Bond Future	8.4295	98.6275	8.4397	98.5445	0.121	0.0000	0.0000	0
2014/10/30	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/30	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2030	07/05/2015	8.74	Call	Bond Future	2,480.1000	2.4801	2,397.0900	2.3971	(3.347)	0	0	0
2014/10/30	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2030	07/05/2015	8.75	Call	Bond Future	2,558.4700	2.5585	2,475.4600	2.4755	(3.245)	0	0	0
2014/10/30	2030	07/05/2015	8.76	Call	Bond Future	2,636.7400	2.6367	2,553.7300	2.5537	(3.148)	0	0	0
2014/10/30	2032	06/11/2014	8.51	Call	Bond Future	348.8600	0.3489	310.6700	0.3107	(10.947)	0	0	0
2014/10/30	2032	06/11/2014			Bond Future	8.4706	98.9479	8.4749	98.9097	0.051	0.0000	0.0000	0
2014/10/30	2032	06/11/2014	8.49	Call	Bond Future	171.8600	0.1719	133.6700	0.1337	(22.222)	0	0	0
2014/10/30	2032	06/11/2014	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2032	06/11/2014	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2032	06/11/2014	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2032	06/11/2014	8.50	Call	Bond Future	260.4200	0.2604	222.2300	0.2222	(14.665)	0	0	0
2014/10/30	2032	05/02/2015			Bond Future	8.5324	100.4788	8.5368	100.4397	0.052	0.0000	0.0000	2
2014/10/30	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2032	05/02/2015	8.50	Put	Bond Future	283.9700	0.2840	323.0200	0.3230	13.751	0	0	0
2014/10/30	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2032	05/02/2015	8.49	Put	Bond Future	371.9700	0.3720	411.0200	0.4110	10.498	0	0	0
2014/10/30	2032	05/02/2015	8.51	Put	Bond Future	196.0800	0.1961	235.1300	0.2351	19.915	0	0	0
2014/10/30	2032	07/05/2015	8.51	Put	Bond Future	588.3900	0.5884	630.0700	0.6301	7.084	0	0	0
2014/10/30	2032	07/05/2015			Bond Future	8.5777	98.0360	8.5825	97.9943	0.056	0.0000	0.0000	0
2014/10/30	2032	07/05/2015	8.50	Put	Bond Future	675.7000	0.6757	717.3800	0.7174	6.168	0	0	0
2014/10/30	2032	07/05/2015	8.49	Put	Bond Future	763.1300	0.7631	804.8100	0.8048	5.462	0	0	0
2014/10/30	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2032	06/08/2015			Bond Future	8.6094	99.8561	8.6145	99.8125	0.059	0.0000	0.0000	0
2014/10/30	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2032	06/08/2015	8.50	Put	Bond Future	942.7900	0.9428	986.4200	0.9864	4.628	0	0	0
2014/10/30	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2032	06/08/2015	8.49	Put	Bond Future	1,029.6300	1.0296	1,073.2600	1.0733	4.237	0	0	0
2014/10/30	2032	06/08/2015	8.51	Put	Bond Future	856.0600	0.8561	899.6900	0.8997	5.097	0	0	0
2014/10/30	2037	06/11/2014	9.69	Call	Bond Future	10,041.7500	10.0417	10,048.2200	10.0482	0.064	0	0	0
2014/10/30	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2037	06/11/2014			Bond Future	8.5753	101.6153	8.5746	101.6217	(0.008)	0.0000	0.0000	9,268
2014/10/30	2037	06/11/2014	9.70	Call	Bond Future	10,124.3600	10.1244	10,130.8300	10.1308	0.064	0	0	0
2014/10/30	2037	06/11/2014	9.71	Call	Bond Future	10,206.8500	10.2068	10,213.3200	10.2133	0.063	0	0	0
2014/10/30	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2037	05/02/2015			Bond Future	8.6330	98.9302	8.6323	98.9366	(0.008)	0.0000	0.0000	4,728
2014/10/30	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2037	05/02/2015	9.50	Call	Bond Future	7,857.1400	7.8571	7,863.5300	7.8635	0.081	0	0	0
2014/10/30	2037	05/02/2015	9.51	Call	Bond Future	7,941.8800	7.9419	7,948.2700	7.9483	0.080	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
2014/10/30	2037	05/02/2015	9.49	Call	Bond Future	7,772.2700	7.7723	7,778.6600	7.7787	0.082	0	0	0
2014/10/30	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2037	07/05/2015			Bond Future	8.6783	100.6198	8.6778	100.6242	(0.005)	0.0000	0.0000	0
2014/10/30	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2037	07/05/2015	9.01	Call	Bond Future	3,097.1000	3.0971	3,101.5000	3.1015	0.142	0	0	0
2014/10/30	2037	07/05/2015	8.99	Call	Bond Future	2,914.7700	2.9148	2,919.1700	2.9192	0.151	0	0	0
2014/10/30	2037	07/05/2015	9.00	Call	Bond Future	3,006.0000	3.0060	3,010.4000	3.0104	0.146	0	0	0
2014/10/30	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2037	06/08/2015			Bond Future	8.7122	98.2267	8.7118	98.2301	(0.004)	0.0000	0.0000	0
2014/10/30	2037	06/08/2015	8.75	Call	Bond Future	357.7700	0.3578	361.0800	0.3611	0.925	0	0	0
2014/10/30	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2037	06/08/2015	8.76	Call	Bond Future	452.0000	0.4520	455.3100	0.4553	0.732	0	0	0
2014/10/30	2037	06/08/2015	8.74	Call	Bond Future	263.4000	0.2634	266.7100	0.2667	1.257	0	0	0
2014/10/30	2038	06/11/2014	120.01	Call	Bond Future	4,151.6300	4.1516	4,831.7300	4.8317	16.382	0	0	0
2014/10/30	2038	06/11/2014			Bond Future	124.1616	124.1616	124.8417	124.8417	0.548	0.0000	0.0000	1,974
2014/10/30	2038	06/11/2014	119.99	Call	Bond Future	4,171.6300	4.1716	4,851.7300	4.8517	16.303	0	0	0
2014/10/30	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2038	06/11/2014	120.00	Call	Bond Future	4,161.6300	4.1616	4,841.7300	4.8417	16.342	0	0	0
2014/10/30	2038	05/02/2015	123.00	Call	Bond Future	1,796.6900	1.7967	2,486.8100	2.4868	38.411	0	0	0
2014/10/30	2038	05/02/2015			Bond Future	124.7967	124.7967	125.4868	125.4868	0.553	0.0000	0.0000	0
2014/10/30	2038	05/02/2015	123.01	Call	Bond Future	1,786.6900	1.7867	2,476.8100	2.4768	38.626	0	0	0
2014/10/30	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2038	05/02/2015	122.99	Call	Bond Future	1,806.6900	1.8067	2,496.8100	2.4968	38.198	0	0	0
2014/10/30	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2038	07/05/2015	126.99	Put	Bond Future	49.5700	0.0496	0.0000	0.0000	(100.000)	0	0	0
2014/10/30	2038	07/05/2015			Bond Future	126.9404	126.9404	127.6401	127.6401	0.551	0.0000	0.0000	0
2014/10/30	2038	07/05/2015	127.00	Put	Bond Future	59.5700	0.0596	0.0000	0.0000	(100.000)	0	0	0
2014/10/30	2038	07/05/2015	127.01	Put	Bond Future	69.5700	0.0696	0.0000	0.0000	(100.000)	0	0	0
2014/10/30	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	650.0900	0.6501	100.000	0	0	0
2014/10/30	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	640.0900	0.6401	100.000	0	0	0
2014/10/30	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	630.0900	0.6301	100.000	0	0	0
2014/10/30	2044	06/11/2014			Bond Future	8.6601	103.3772	8.6645	103.3306	0.050	0.0000	0.0000	3,002
2014/10/30	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2044	06/11/2014	8.99	Call	Bond Future	3,417.1000	3.4171	3,370.5100	3.3705	(1.363)	0	0	0
2014/10/30	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2044	06/11/2014	9.00	Call	Bond Future	3,517.5900	3.5176	3,471.0000	3.4710	(1.324)	0	0	0
2014/10/30	2044	06/11/2014	9.01	Call	Bond Future	3,617.8900	3.6179	3,571.3000	3.5713	(1.288)	0	0	0
2014/10/30	2044	05/02/2015	9.00	Call	Bond Future	2,918.5200	2.9185	2,870.9100	2.8709	(1.631)	0	0	0
2014/10/30	2044	05/02/2015			Bond Future	8.7160	100.5942	8.7205	100.5466	0.052	0.0000	0.0000	0
2014/10/30	2044	05/02/2015	9.01	Call	Bond Future	3,018.6300	3.0186	2,971.0200	2.9710	(1.577)	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
2014/10/30	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2044	05/02/2015	8.99	Call	Bond Future	2,818.2300	2.8182	2,770.6200	2.7706	(1.689)	0	0	0
2014/10/30	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2044	07/05/2015			Bond Future	8.7601	102.3123	8.7650	102.2618	0.055	0.0000	0.0000	0
2014/10/30	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2044	07/05/2015	9.01	Call	Bond Future	2,550.8400	2.5508	2,500.3600	2.5004	(1.979)	0	0	0
2014/10/30	2044	07/05/2015	8.99	Call	Bond Future	2,350.7600	2.3508	2,300.2800	2.3003	(2.147)	0	0	0
2014/10/30	2044	07/05/2015	9.00	Call	Bond Future	2,450.8800	2.4509	2,400.4000	2.4004	(2.060)	0	0	0
2014/10/30	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2044	06/08/2015			Bond Future	8.7937	99.8254	8.7988	99.7728	0.058	0.0000	0.0000	0
2014/10/30	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2044	06/08/2015	8.74	Put	Bond Future	558.6900	0.5587	611.2500	0.6113	9.408	0	0	0
2014/10/30	2044	06/08/2015	8.76	Put	Bond Future	350.0700	0.3501	402.6300	0.4026	15.014	0	0	0
2014/10/30	2044	06/08/2015	8.75	Put	Bond Future	454.2900	0.4543	506.8500	0.5069	11.570	0	0	0
2014/10/30	2046	06/11/2014	104.45	Call	Bond Future	19,184.8800	19.1849	20,019.2300	20.0192	4.349	0	0	0
2014/10/30	2046	06/11/2014			Bond Future	123.6349	123.6349	124.4692	124.4692	0.675	0.0000	0.0000	5,389
2014/10/30	2046	06/11/2014	104.43	Call	Bond Future	19,204.8800	19.2049	20,039.2300	20.0392	4.344	0	0	0
2014/10/30	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2046	06/11/2014	104.44	Call	Bond Future	19,194.8800	19.1949	20,029.2300	20.0292	4.347	0	0	0
2014/10/30	2046	05/02/2015			Bond Future	125.5630	125.5630	126.4101	126.4101	0.675	0.0000	0.0000	0
2014/10/30	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2046	05/02/2015	123.99	Call	Bond Future	1,573.0200	1.5730	2,420.0700	2.4201	53.849	0	0	0
2014/10/30	2046	05/02/2015	124.01	Call	Bond Future	1,553.0200	1.5530	2,400.0700	2.4001	54.542	0	0	0
2014/10/30	2046	05/02/2015	124.00	Call	Bond Future	1,563.0200	1.5630	2,410.0700	2.4101	54.193	0	0	0
2014/10/30	2046	07/05/2015			Bond Future	126.3424	126.3424	127.2017	127.2017	0.680	0.0000	0.0000	0
2014/10/30	2046	07/05/2015	126.99	Put	Bond Future	647.6200	0.6476	0.0000	0.0000	(100.000)	0	0	0
2014/10/30	2046	07/05/2015	127.01	Put	Bond Future	667.6200	0.6676	0.0000	0.0000	(100.000)	0	0	0
2014/10/30	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	211.7400	0.2117	100.000	0	0	0
2014/10/30	2046	07/05/2015	127.00	Put	Bond Future	657.6200	0.6576	0.0000	0.0000	(100.000)	0	0	0
2014/10/30	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	201.7400	0.2017	100.000	0	0	0
2014/10/30	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	191.7400	0.1917	100.000	0	0	0
2014/10/30	2050	06/11/2014			Bond Future	132.2102	132.2102	133.1870	133.1870	0.739	0.0000	0.0000	2,640
2014/10/30	2050	06/11/2014	126.00	Call	Bond Future	6,210.2000	6.2102	7,186.9700	7.1870	15.728	0	0	0
2014/10/30	2050	06/11/2014	126.01	Call	Bond Future	6,200.2000	6.2002	7,176.9700	7.1770	15.754	0	0	0
2014/10/30	2050	06/11/2014	125.99	Call	Bond Future	6,220.2000	6.2202	7,196.9700	7.1970	15.703	0	0	0
2014/10/30	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	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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2014/10/30	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2050	05/02/2015			Bond Future	132.8241	132.8241	133.8158	133.8158	0.747	0.0000	0.0000	0
2014/10/30	2050	05/02/2015	130.01	Call	Bond Future	2,814.0800	2.8141	3,805.7900	3.8058	35.241	0	0	0
2014/10/30	2050	05/02/2015	129.99	Call	Bond Future	2,834.0800	2.8341	3,825.7900	3.8258	34.992	0	0	0
2014/10/30	2050	05/02/2015	130.00	Call	Bond Future	2,824.0800	2.8241	3,815.7900	3.8158	35.116	0	0	0
2014/10/30	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2050	07/05/2015			Bond Future	135.1056	135.1056	136.1116	136.1116	0.745	0.0000	0.0000	0
2014/10/30	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	2050	07/05/2015	135.01	Call	Bond Future	95.6000	0.0956	1,101.5600	1.1016	1052.259	0	0	0
2014/10/30	2050	07/05/2015	134.99	Call	Bond Future	115.6000	0.1156	1,121.5600	1.1216	870.208	0	0	0
2014/10/30	2050	07/05/2015	135.00	Call	Bond Future	105.6000	0.1056	1,111.5600	1.1116	952.614	0	0	0
2014/10/30	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	AL12	06/11/2014			Index Future	528.2390	528.2390	527.9810	527.9810	(0.049)	0.0000	0.0000	0
2014/10/30	AL12	05/02/2015			Index Future	536.4120	536.4120	536.1480	536.1480	(0.049)	0.0000	0.0000	0
2014/10/30	AL12	07/05/2015			Index Future	545.5590	545.5590	545.2800	545.2800	(0.051)	0.0000	0.0000	0
2014/10/30	AL37	06/11/2014			Index Future	441.9470	441.9470	441.6850	441.6850	(0.059)	0.0000	0.0000	3
2014/10/30	AL37	05/02/2015			Index Future	448.7840	448.7840	448.5170	448.5170	(0.059)	0.0000	0.0000	112
2014/10/30	AL37	07/05/2015			Index Future	456.4370	456.4370	456.1560	456.1560	(0.062)	0.0000	0.0000	0
2014/10/30	AL7T	06/11/2014			Index Future	523.7580	523.7580	523.3050	523.3050	(0.086)	0.0000	0.0000	4
2014/10/30	AL7T	05/02/2015			Index Future	531.8620	531.8620	531.4000	531.4000	(0.087)	0.0000	0.0000	0
2014/10/30	AL7T	07/05/2015			Index Future	540.9310	540.9310	540.4500	540.4500	(0.089)	0.0000	0.0000	0
2014/10/30	ALBI	06/11/2014			Index Future	477.3760	477.3760	477.1210	477.1210	(0.053)	0.0000	0.0000	284
2014/10/30	ALBI	05/02/2015			Index Future	484.7620	484.7620	484.5010	484.5010	(0.054)	0.0000	0.0000	360
2014/10/30	ALBI	07/05/2015			Index Future	493.0280	493.0280	492.7530	492.7530	(0.056)	0.0000	0.0000	0
2014/10/30	ALBI	06/08/2015			Index Future	502.0730	502.0730	501.7870	501.7870	(0.057)	0.0000	0.0000	0
2014/10/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	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
2014/10/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/30	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	EL28	06/11/2014			Bond Future	123.0513	123.0513	123.0526	123.0526	0.001	0.0000	0.0000	0
2014/10/30	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	EL28	06/11/2014	122.00	Call	Bond Future	1,051.2500	1.0513	1,052.6500	1.0527	0.133	0	0	0
2014/10/30	EL28	06/11/2014	122.01	Call	Bond Future	1,041.2500	1.0413	1,042.6500	1.0427	0.134	0	0	0
2014/10/30	EL28	06/11/2014	121.99	Call	Bond Future	1,061.2500	1.0613	1,062.6500	1.0627	0.132	0	0	0
2014/10/30	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	EL28	05/02/2015			Bond Future	124.9704	124.9704	124.9715	124.9715	0.001	0.0000	0.0000	0
2014/10/30	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	EL28	05/02/2015	125.99	Put	Bond Future	1,019.6000	1.0196	1,018.4900	1.0185	(0.109)	0	0	0
2014/10/30	EL28	05/02/2015	126.01	Put	Bond Future	1,039.6000	1.0396	1,038.4900	1.0385	(0.107)	0	0	0
2014/10/30	EL28	05/02/2015	126.00	Put	Bond Future	1,029.6000	1.0296	1,028.4900	1.0285	(0.108)	0	0	0
2014/10/30	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	EL28	07/05/2015	125.00	Call	Bond Future	598.5400	0.5985	597.1500	0.5972	(0.232)	0	0	0
2014/10/30	EL28	07/05/2015			Bond Future	125.5985	125.5985	125.5972	125.5972	(0.001)	0.0000	0.0000	0
2014/10/30	EL28	07/05/2015	125.01	Call	Bond Future	588.5400	0.5885	587.1500	0.5872	(0.236)	0	0	0
2014/10/30	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	EL28	07/05/2015	124.99	Call	Bond Future	608.5400	0.6085	607.1500	0.6072	(0.228)	0	0	0
2014/10/30	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	ES33	06/11/2014			Bond Future	9.3578	84.8533	9.3568	84.8608	(0.010)	0.0000	0.0000	6,220
2014/10/30	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	ES33	06/11/2014	10.29	Call	Bond Future	6,712.9400	6.7129	6,720.3900	6.7204	0.111	0	0	0
2014/10/30	ES33	06/11/2014	10.30	Call	Bond Future	6,780.3900	6.7804	6,787.8400	6.7878	0.110	0	0	0
2014/10/30	ES33	06/11/2014	10.31	Call	Bond Future	6,847.7400	6.8477	6,855.1900	6.8552	0.109	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
2014/10/30	ES33	06/11/2014	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	ES33	05/02/2015	10.00	Call	Bond Future	4,039.0300		4.0390	4,046.4300	4.0464	0.183	0	0	0
2014/10/30	ES33	05/02/2015			Bond Future	9.4447		86.1661	9.4437	86.1735	(0.010)	0.0000	0.0000	0
2014/10/30	ES33	05/02/2015	10.01	Call	Bond Future	4,108.9900		4.1090	4,116.3900	4.1164	0.180	0	0	0
2014/10/30	ES33	05/02/2015	9.99	Call	Bond Future	3,968.9800		3.9690	3,976.3800	3.9764	0.186	0	0	0
2014/10/30	ES33	05/02/2015	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	ES33	05/02/2015	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	ES33	07/05/2015			Bond Future	9.5136		83.8463	9.5128	83.8521	(0.008)	0.0000	0.0000	0
2014/10/30	ES33	07/05/2015	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	ES33	07/05/2015	9.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	ES33	07/05/2015	9.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	ES33	07/05/2015	9.76	Call	Bond Future	1,806.9200		1.8069	1,812.7300	1.8127	0.322	0	0	0
2014/10/30	ES33	07/05/2015	9.74	Call	Bond Future	1,662.5300		1.6625	1,668.3400	1.6683	0.349	0	0	0
2014/10/30	ES33	07/05/2015	9.75	Call	Bond Future	1,734.7700		1.7348	1,740.5800	1.7406	0.335	0	0	0
2014/10/30	ES33	06/08/2015			Bond Future	9.5696		85.4028	9.5689	85.4077	(0.007)	0.0000	0.0000	0
2014/10/30	ES33	06/08/2015	9.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	ES33	06/08/2015	9.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	ES33	06/08/2015	9.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	ES33	06/08/2015	9.61	Call	Bond Future	297.0900		0.2971	302.0200	0.3020	1.659	0	0	0
2014/10/30	ES33	06/08/2015	9.59	Call	Bond Future	150.2900		0.1503	155.2200	0.1552	3.280	0	0	0
2014/10/30	ES33	06/08/2015	9.60	Call	Bond Future	223.7400		0.2237	228.6700	0.2287	2.203	0	0	0
2014/10/30	GOVI	06/11/2014	449.01	Call	GOVI	264,740.0000		26.4740	261,930.0000	26.1930	(1.061)	0	0	0
2014/10/30	GOVI	06/11/2014			GOVI	475.4840		475.4840	475.2030	475.2030	(0.059)	0.0000	0.0000	372
2014/10/30	GOVI	06/11/2014	448.99	Call	GOVI	264,940.0000		26.4940	262,130.0000	26.2130	(1.061)	0	0	0
2014/10/30	GOVI	06/11/2014	449.00	Call	GOVI	264,840.0000		26.4840	262,030.0000	26.2030	(1.061)	0	0	0
2014/10/30	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	GOVI	06/11/2014	449.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	GOVI	06/11/2014	449.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	GOVI	05/02/2015	459.99	Call	GOVI	228,500.0000		22.8500	225,640.0000	22.5640	(1.252)	0	0	0
2014/10/30	GOVI	05/02/2015	460.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	GOVI	05/02/2015			GOVI	482.8400		482.8400	482.5540	482.5540	(0.059)	0.0000	0.0000	78
2014/10/30	GOVI	05/02/2015	459.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	GOVI	05/02/2015	460.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	GOVI	05/02/2015	460.00	Call	GOVI	228,400.0000		22.8400	225,540.0000	22.5540	(1.252)	0	0	0
2014/10/30	GOVI	05/02/2015	460.01	Call	GOVI	228,300.0000		22.8300	225,440.0000	22.5440	(1.253)	0	0	0
2014/10/30	GOVI	07/05/2015	449.99	Call	GOVI	410,830.0000		41.0830	407,830.0000	40.7830	(0.730)	0	0	0
2014/10/30	GOVI	07/05/2015			GOVI	491.0730		491.0730	490.7730	490.7730	(0.061)	0.0000	0.0000	25
2014/10/30	GOVI	07/05/2015	450.00	Call	GOVI	410,730.0000		41.0730	407,730.0000	40.7730	(0.730)	0	0	0
2014/10/30	GOVI	07/05/2015	450.01	Call	GOVI	410,630.0000		41.0630	407,630.0000	40.7630	(0.731)	0	0	0
2014/10/30	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	GOVI	06/08/2015			GOVI	500.0830		500.0830	499.7710	499.7710	(0.062)	0.0000	0.0000	0
2014/10/30	GOVI	06/08/2015	499.99	Put	GOVI	0.0000		0.0000	2,190.0000	0.2190	100.000	0	0	0
2014/10/30	GOVI	06/08/2015	500.01	Put	GOVI	0.0000		0.0000	2,390.0000	0.2390	100.000	0	0	0
2014/10/30	GOVI	06/08/2015	499.99	Call	GOVI	930.0000		0.0930	0.0000	0.0000	(100.000)	0	0	0

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2014/10/30	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	2,290.0000	0.2290	100.000	0	0	0
2014/10/30	GOVI	06/08/2015	500.00	Call	GOVI	830.0000	0.0830	0.0000	0.0000	(100.000)	0	0	0
2014/10/30	GOVI	06/08/2015	500.01	Call	GOVI	730.0000	0.0730	0.0000	0.0000	(100.000)	0	0	0
2014/10/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/30	ICAA	06/11/2014			Can-Do Interest Rate	145.2966	145.2966	145.2938	145.2938	(0.002)	0.0000	0.0000	107
2014/10/30	IGOV	06/11/2014			Index Future	220.9820	220.9820	221.2470	221.2470	0.120	0.0000	0.0000	926
2014/10/30	IGOV	05/02/2015			Index Future	224.4290	224.4290	224.6970	224.6970	0.119	0.0000	0.0000	168
2014/10/30	IGOV	07/05/2015			Index Future	228.2830	228.2830	228.5510	228.5510	0.117	0.0000	0.0000	80
2014/10/30	IGOV	06/08/2015			Index Future	232.4970	232.4970	232.7680	232.7680	0.117	0.0000	0.0000	0
2014/10/30	ILBI	06/11/2014			Index Future	598.9740	598.9740	599.6210	599.6210	0.108	0.0000	0.0000	0
2014/10/30	ILBI	05/02/2015			Index Future	608.4040	608.4040	609.0600	609.0600	0.108	0.0000	0.0000	157
2014/10/30	ILBI	07/05/2015			Index Future	619.0690	619.0690	619.7310	619.7310	0.107	0.0000	0.0000	0
2014/10/30	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/30	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/30	JBAF	19/11/2014			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	0
2014/10/30	JBAF	17/12/2014			Jibar Tradeable Future	6.1600	93.8400	6.1800	93.8200	0.325	0.0000	0.0000	0
2014/10/30	JBAF	21/01/2015			Jibar Tradeable Future	6.1800	93.8200	6.2000	93.8000	0.324	0.0000	0.0000	0
2014/10/30	JBAF	18/02/2015			Jibar Tradeable Future	6.2500	93.7500	6.3000	93.7000	0.800	0.0000	0.0000	0
2014/10/30	JBAF	18/03/2015			Jibar Tradeable Future	6.2900	93.7100	6.3400	93.6600	0.795	0.0000	0.0000	2,850
2014/10/30	JBAF	15/04/2015			Jibar Tradeable Future	6.3800	93.6200	6.4200	93.5800	0.627	0.0000	0.0000	0
2014/10/30	JBAF	17/06/2015			Jibar Tradeable Future	6.5200	93.4800	6.5500	93.4500	0.460	0.0000	0.0000	5,000
2014/10/30	JBAF	16/09/2015			Jibar Tradeable Future	6.6500	93.3500	6.6800	93.3200	0.451	0.0000	0.0000	0
2014/10/30	JBAF	15/12/2015			Jibar Tradeable Future	6.8100	93.1900	6.8500	93.1500	0.587	0.0000	0.0000	0
2014/10/30	JBAF	16/03/2016			Jibar Tradeable Future	6.9200	93.0800	6.9700	93.0300	0.723	0.0000	0.0000	0
2014/10/30	JBAF	15/06/2016			Jibar Tradeable Future	7.0400	92.9600	7.0900	92.9100	0.710	0.0000	0.0000	0
2014/10/30	JBAF	21/09/2016			Jibar Tradeable Future	7.1700	92.8300	7.2200	92.7800	0.697	0.0000	0.0000	0
2014/10/30	R023	06/11/2014			Bond Future	7.6557	102.0953	7.6701	102.0082	0.187	0.0000	0.0000	8,612
2014/10/30	R023	06/11/2014	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R023	06/11/2014	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R023	06/11/2014	8.59	Call	Bond Future	5,487.3300	5.4873	5,400.1800	5.4002	(1.588)	0	0	0
2014/10/30	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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2014/10/30	R023	06/11/2014	8.60	Call	Bond Future	5,543.9800		5.5440	5,456.8300	5.4568	(1.572)	0	0	0
2014/10/30	R023	06/11/2014	8.61	Call	Bond Future	5,600.5900		5.6006	5,513.4400	5.5134	(1.556)	0	0	0
2014/10/30	R023	05/02/2015			Bond Future	7.7176		103.6749	7.7325	103.5862	0.194	0.0000	0.0000	0
2014/10/30	R023	05/02/2015	8.74	Put	Bond Future	43.4500		0.0434	45.1900	0.0452	4.005	0	0	0
2014/10/30	R023	05/02/2015	8.75	Call	Bond Future	5,927.1200		5.9271	5,840.0700	5.8401	(1.469)	0	0	0
2014/10/30	R023	05/02/2015	8.76	Call	Bond Future	5,980.2500		5.9802	5,893.1400	5.8931	(1.457)	0	0	0
2014/10/30	R023	05/02/2015	8.74	Call	Bond Future	5,874.0100		5.8740	5,787.0300	5.7870	(1.481)	0	0	0
2014/10/30	R023	05/02/2015	8.76	Put	Bond Future	39.9900		0.0400	41.6000	0.0416	4.026	0	0	0
2014/10/30	R023	05/02/2015	8.75	Put	Bond Future	41.6900		0.0417	43.3600	0.0434	4.006	0	0	0
2014/10/30	R023	07/05/2015	8.14	Call	Bond Future	3,144.6100		3.1446	3,076.5900	3.0766	(2.163)	0	0	0
2014/10/30	R023	07/05/2015	8.15	Put	Bond Future	909.5600		0.9096	933.4200	0.9334	2.623	0	0	0
2014/10/30	R023	07/05/2015			Bond Future	7.7505		101.5169	7.7665	101.4246	0.206	0.0000	0.0000	0
2014/10/30	R023	07/05/2015	8.15	Call	Bond Future	3,183.8000		3.1838	3,115.4200	3.1154	(2.148)	0	0	0
2014/10/30	R023	07/05/2015	8.16	Call	Bond Future	3,223.2100		3.2232	3,154.4600	3.1545	(2.133)	0	0	0
2014/10/30	R023	07/05/2015	8.14	Put	Bond Future	926.4900		0.9265	950.7100	0.9507	2.614	0	0	0
2014/10/30	R023	07/05/2015	8.16	Put	Bond Future	892.8800		0.8929	916.3700	0.9164	2.631	0	0	0
2014/10/30	R023	06/08/2015	9.07	Put	Bond Future	345.0500		0.3451	353.7700	0.3538	2.527	0	0	911
2014/10/30	R023	06/08/2015	8.24	Call	Bond Future	3,880.8900		3.8809	3,812.1400	3.8121	(1.772)	0	0	0
2014/10/30	R023	06/08/2015			Bond Future	7.7620		103.4006	7.7789	103.3054	0.218	0.0000	0.0000	0
2014/10/30	R023	06/08/2015	9.07	Call	Bond Future	7,384.0700		7.3841	7,297.5900	7.2976	(1.171)	0	0	0
2014/10/30	R023	06/08/2015	8.26	Put	Bond Future	1,199.5500		1.1995	1,225.4100	1.2254	2.156	0	0	0
2014/10/30	R023	06/08/2015	8.25	Put	Bond Future	1,216.2200		1.2162	1,242.3700	1.2424	2.150	0	0	0
2014/10/30	R023	06/08/2015	8.24	Put	Bond Future	1,233.0700		1.2331	1,259.5200	1.2595	2.145	0	0	0
2014/10/30	R023	06/08/2015	8.25	Call	Bond Future	3,918.4900		3.9185	3,849.4400	3.8494	(1.762)	0	0	0
2014/10/30	R023	06/08/2015	8.26	Call	Bond Future	3,956.2200		3.9562	3,886.8800	3.8869	(1.753)	0	0	0
2014/10/30	R157	06/11/2014	6.19	Put	Bond Future	463.3500		0.4634	463.3000	0.4633	(0.011)	0	0	0
2014/10/30	R157	06/11/2014			Bond Future	6.7365		107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/30	R157	06/11/2014	6.21	Put	Bond Future	446.3700		0.4464	446.3100	0.4463	(0.013)	0	0	0
2014/10/30	R157	06/11/2014	6.20	Put	Bond Future	454.8500		0.4548	454.8000	0.4548	(0.011)	0	0	0
2014/10/30	R157	06/11/2014	6.21	Call	Bond Future	0.1200		0.0001	0.0600	0.0001	(50.000)	0	0	0
2014/10/30	R157	06/11/2014	6.19	Call	Bond Future	0.0900		0.0001	0.0400	0.0000	(55.556)	0	0	0
2014/10/30	R157	06/11/2014	6.20	Call	Bond Future	0.1000		0.0001	0.0500	0.0001	(50.000)	0	0	0
2014/10/30	R157	05/02/2015	8.74	Call	Bond Future	1,081.5400		1.0815	1,081.3100	1.0813	(0.021)	0	0	0
2014/10/30	R157	05/02/2015	8.75	Put	Bond Future	8.1700		0.0082	7.9400	0.0079	(2.815)	0	0	0
2014/10/30	R157	05/02/2015			Bond Future	6.9095		109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/30	R157	05/02/2015	8.74	Put	Bond Future	8.3800		0.0084	8.1500	0.0082	(2.745)	0	0	0
2014/10/30	R157	05/02/2015	8.76	Put	Bond Future	7.9700		0.0080	7.7500	0.0078	(2.760)	0	0	0
2014/10/30	R157	05/02/2015	8.75	Call	Bond Future	1,087.1400		1.0871	1,086.9100	1.0869	(0.021)	0	0	0
2014/10/30	R157	05/02/2015	8.76	Call	Bond Future	1,092.7400		1.0927	1,092.5200	1.0925	(0.020)	0	0	0
2014/10/30	R186	06/11/2014	7.70	Call	Bond Future	61.8400		0.0618	37.9300	0.0379	(38.664)	0	0	1,500
2014/10/30	R186	06/11/2014	8.14	Call	Bond Future	2,226.2200		2.2262	2,098.0500	2.0981	(5.757)	0	0	0
2014/10/30	R186	06/11/2014	8.15	Put	Bond Future	20.7400		0.0207	18.5000	0.0185	(10.800)	0	0	0
2014/10/30	R186	06/11/2014	8.53	Call	Bond Future	5,466.6200		5.4666	5,340.8000	5.3408	(2.302)	0	0	0
2014/10/30	R186	06/11/2014			Bond Future	7.8853		124.2462	7.8997	124.1204	0.182	0.0000	0.0000	42,810
2014/10/30	R186	06/11/2014	7.80	Put	Bond Future	973.2700		0.9733	1,039.7800	1.0398	6.834	0	0	0
2014/10/30	R186	06/11/2014	8.30	Call	Bond Future	3,558.0200		3.5580	3,431.8100	3.4318	(3.547)	0	0	100

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
2014/10/30	R186	06/11/2014	8.50	Call	Bond Future	5,219.9700	5.2200	5,094.1600	5.0942	(2.410)	0	0	0
2014/10/30	R186	06/11/2014	9.17	Call	Bond Future	10,557.5000	10.5575	10,431.6900	10.4317	(1.192)	0	0	0
2014/10/30	R186	06/11/2014	7.70	Put	Bond Future	1,699.2100	1.6992	1,801.1100	1.8011	5.997	0	0	0
2014/10/30	R186	06/11/2014	8.15	Call	Bond Future	2,307.9900	2.3080	2,179.9400	2.1799	(5.548)	0	0	0
2014/10/30	R186	06/11/2014	8.45	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	6,000
2014/10/30	R186	06/11/2014	8.53	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	100
2014/10/30	R186	06/11/2014	8.00	Call	Bond Future	1,161.3800	1.1614	1,038.8100	1.0388	(10.554)	0	0	1,500
2014/10/30	R186	06/11/2014	8.16	Call	Bond Future	2,390.1200	2.3901	2,262.2000	2.2622	(5.352)	0	0	0
2014/10/30	R186	06/11/2014	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R186	06/11/2014	8.50	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	7,000
2014/10/30	R186	06/11/2014	7.80	Call	Bond Future	223.4100	0.2234	164.1100	0.1641	(26.543)	0	0	100
2014/10/30	R186	06/11/2014	8.30	Put	Bond Future	1.3500	0.0014	0.9500	0.0010	(29.630)	0	0	100
2014/10/30	R186	06/11/2014	9.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,010
2014/10/30	R186	06/11/2014	8.14	Put	Bond Future	24.2800	0.0243	21.9200	0.0219	(9.720)	0	0	0
2014/10/30	R186	06/11/2014	8.60	Call	Bond Future	6,039.2800	6.0393	5,913.4700	5.9135	(2.083)	0	0	0
2014/10/30	R186	06/11/2014	8.00	Put	Bond Future	162.7200	0.1627	165.9600	0.1660	1.991	0	0	0
2014/10/30	R186	06/11/2014	8.16	Put	Bond Future	17.6500	0.0176	15.5400	0.0155	(11.955)	0	0	0
2014/10/30	R186	06/11/2014	8.45	Call	Bond Future	4,807.2900	4.8073	4,681.4500	4.6814	(2.618)	0	0	0
2014/10/30	R186	05/02/2015	9.00	Call	Bond Future	8,697.3100	8.6973	8,571.8300	8.5718	(1.443)	0	0	0
2014/10/30	R186	05/02/2015			Bond Future	7.9417	120.8730	7.9567	120.7449	0.188	0.0000	0.0000	4,286
2014/10/30	R186	05/02/2015	8.75	Call	Bond Future	6,848.4200	6.8484	6,726.9300	6.7269	(1.774)	0	0	0
2014/10/30	R186	05/02/2015	8.76	Call	Bond Future	6,921.4300	6.9214	6,799.7100	6.7997	(1.759)	0	0	0
2014/10/30	R186	05/02/2015	8.74	Call	Bond Future	6,775.5400	6.7755	6,654.2800	6.6543	(1.790)	0	0	0
2014/10/30	R186	05/02/2015	8.76	Put	Bond Future	174.6200	0.1746	181.0100	0.1810	3.659	0	0	0
2014/10/30	R186	05/02/2015	8.75	Put	Bond Future	180.8500	0.1809	187.4700	0.1875	3.660	0	0	0
2014/10/30	R186	05/02/2015	9.00	Put	Bond Future	71.9100	0.0719	74.5400	0.0745	3.657	0	0	9,600
2014/10/30	R186	05/02/2015	8.74	Put	Bond Future	187.2800	0.1873	194.1300	0.1941	3.658	0	0	0
2014/10/30	R186	07/05/2015			Bond Future	7.9789	122.9358	7.9947	122.8032	0.198	0.0000	0.0000	0
2014/10/30	R186	07/05/2015	8.25	Call	Bond Future	3,987.7800	3.9878	3,896.5200	3.8965	(2.288)	0	0	0
2014/10/30	R186	07/05/2015	8.24	Put	Bond Future	1,764.1200	1.7641	1,806.0900	1.8061	2.379	0	0	0
2014/10/30	R186	07/05/2015	8.26	Put	Bond Future	1,704.6200	1.7046	1,745.4400	1.7454	2.395	0	0	0
2014/10/30	R186	07/05/2015	8.25	Put	Bond Future	1,734.0100	1.7340	1,775.3900	1.7754	2.386	0	0	0
2014/10/30	R186	07/05/2015	8.26	Call	Bond Future	4,040.4000	4.0404	3,948.5800	3.9486	(2.273)	0	0	0
2014/10/30	R186	07/05/2015	8.24	Call	Bond Future	3,935.8000	3.9358	3,845.1300	3.8451	(2.304)	0	0	0
2014/10/30	R186	06/08/2015	8.00	Put	Bond Future	0.0000	0.0000	122.8400	0.1228	100.000	0	0	0
2014/10/30	R186	06/08/2015			Bond Future	7.9983	119.9136	8.0149	119.7770	0.206	0.0000	0.0000	0
2014/10/30	R186	06/08/2015	8.01	Call	Bond Future	96.4800	0.0965	0.0000	0.0000	(100.000)	0	0	0
2014/10/30	R186	06/08/2015	8.00	Call	Bond Future	13.7400	0.0137	0.0000	0.0000	(100.000)	0	0	0
2014/10/30	R186	06/08/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R186	06/08/2015	7.99	Put	Bond Future	69.0700	0.0691	205.6500	0.2057	197.741	0	0	0
2014/10/30	R186	06/08/2015	8.01	Put	Bond Future	0.0000	0.0000	40.1000	0.0401	100.000	0	0	0
2014/10/30	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R197	06/11/2014			Bond Future	290.2409	290.2409	290.2409	290.2409	0.000	0.0000	0.0000	908
2014/10/30	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R197	06/11/2014	285.00	Call	Bond Future	5,240.8900	5.2409	5,240.8900	5.2409	0.000	0	0	0
2014/10/30	R197	06/11/2014	285.01	Call	Bond Future	5,230.8900	5.2309	5,230.8900	5.2309	0.000	0	0	0
2014/10/30	R197	06/11/2014	284.99	Call	Bond Future	5,250.8900	5.2509	5,250.8900	5.2509	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	
2014/10/30	R197	06/11/2014	285.00	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2014/10/30	R197	05/02/2015	288.99	Put	Bond Future		239.3300	0.2393	239.9600	0.2400	0	0	0	
2014/10/30	R197	05/02/2015			Bond Future		288.7507	288.7507	288.7500	288.7500	0.0000	0.0000	0	
2014/10/30	R197	05/02/2015	289.01	Put	Bond Future		259.3300	0.2593	259.9600	0.2600	0	0	0	
2014/10/30	R197	05/02/2015	288.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0	0	0	
2014/10/30	R197	05/02/2015	289.00	Put	Bond Future		249.3300	0.2493	249.9600	0.2500	0	0	0	
2014/10/30	R197	05/02/2015	289.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0	0	0	
2014/10/30	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0	0	0	
2014/10/30	R197	07/05/2015	294.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0	0	0	
2014/10/30	R197	07/05/2015			Bond Future		293.7106	293.7106	293.7040	293.7040	(0.002)	0.0000	0.0000	0
2014/10/30	R197	07/05/2015	294.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0	0	0	
2014/10/30	R197	07/05/2015	293.99	Put	Bond Future		279.3900	0.2794	285.9700	0.2860	0	0	0	
2014/10/30	R197	07/05/2015	294.01	Put	Bond Future		299.3900	0.2994	305.9700	0.3060	0	0	0	
2014/10/30	R197	07/05/2015	294.00	Put	Bond Future		289.3900	0.2894	295.9700	0.2960	0	0	0	
2014/10/30	R197	07/05/2015	293.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0	0	0	
2014/10/30	R202	06/11/2014	226.99	Call	Bond Future		8,150.8600	8.1509	8,151.5400	8.1515	0	0	0	
2014/10/30	R202	06/11/2014			Bond Future		235.1409	235.1409	235.1415	235.1415	0.0000	0.0000	48,833	
2014/10/30	R202	06/11/2014	226.99	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0	0	0	
2014/10/30	R202	06/11/2014	227.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0	0	0	
2014/10/30	R202	06/11/2014	227.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0	0	0	
2014/10/30	R202	06/11/2014	227.00	Call	Bond Future		8,140.8600	8.1409	8,141.5400	8.1415	0	0	0	
2014/10/30	R202	06/11/2014	227.01	Call	Bond Future		8,130.8600	8.1309	8,131.5400	8.1315	0	0	0	
2014/10/30	R202	05/02/2015	233.01	Call	Bond Future		2,602.3200	2.6023	2,602.3200	2.6023	0	0	0	
2014/10/30	R202	05/02/2015			Bond Future		235.6123	235.6123	235.6123	235.6123	0.0000	0.0000	1,520	
2014/10/30	R202	05/02/2015	232.99	Call	Bond Future		2,622.3200	2.6223	2,622.3200	2.6223	0	0	0	
2014/10/30	R202	05/02/2015	233.00	Call	Bond Future		2,612.3200	2.6123	2,612.3200	2.6123	0	0	0	
2014/10/30	R202	05/02/2015	232.99	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0	0	0	
2014/10/30	R202	05/02/2015	233.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0	0	0	
2014/10/30	R202	05/02/2015	233.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0	0	0	
2014/10/30	R202	07/05/2015			Bond Future		239.6589	239.6589	239.6545	239.6545	(0.002)	0.0000	0	
2014/10/30	R202	07/05/2015	238.49	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0	0	0	
2014/10/30	R202	07/05/2015	238.51	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0	0	0	
2014/10/30	R202	07/05/2015	238.50	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0	0	0	
2014/10/30	R202	07/05/2015	238.51	Call	Bond Future		1,148.9100	1.1489	1,144.4900	1.1445	(0.385)	0	0	
2014/10/30	R202	07/05/2015	238.49	Call	Bond Future		1,168.9100	1.1689	1,164.4900	1.1645	(0.378)	0	0	
2014/10/30	R202	07/05/2015	238.50	Call	Bond Future		1,158.9100	1.1589	1,154.4900	1.1545	(0.381)	0	0	
2014/10/30	R203	06/11/2014	6.86	Call	Bond Future		381.1000	0.3811	344.1100	0.3441	(9.706)	0	0	
2014/10/30	R203	06/11/2014			Bond Future		6.7208	105.1822	6.7351	105.1447	0.214	0.0000	11,227	
2014/10/30	R203	06/11/2014	6.84	Call	Bond Future		336.1500	0.3362	299.8100	0.2998	(10.811)	0	45	
2014/10/30	R203	06/11/2014	6.98	Call	Bond Future		676.1600	0.6762	638.4000	0.6384	(5.584)	0	14	
2014/10/30	R203	06/11/2014	6.85	Call	Bond Future		358.3800	0.3584	321.6900	0.3217	(10.238)	0	0	
2014/10/30	R203	06/11/2014	6.98	Put	Bond Future		1.6300	0.0016	1.4300	0.0014	(12.270)	0	0	
2014/10/30	R203	06/11/2014	6.84	Put	Bond Future		25.2000	0.0252	26.4200	0.0264	4.841	0	0	
2014/10/30	R203	06/11/2014	6.86	Put	Bond Future		18.1100	0.0181	18.6800	0.0187	3.147	0	0	
2014/10/30	R203	06/11/2014	6.85	Put	Bond Future		21.4100	0.0214	22.2800	0.0223	4.064	0	0	
2014/10/30	R203	05/02/2015	7.69	Call	Bond Future		2,167.8800	2.1679	2,130.2000	2.1302	(1.738)	0	55	

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/30	R203	05/02/2015			Bond Future	6.7772	106.8095	6.7932	106.7711	0.237	0.0000	0.0000	2,093
2014/10/30	R203	05/02/2015	8.34	Put	Bond Future	0.2500	0.0003	0.2700	0.0003	8.000	0	0	0
2014/10/30	R203	05/02/2015	8.35	Call	Bond Future	3,678.2400	3.6782	3,639.8200	3.6398	(1.045)	0	0	0
2014/10/30	R203	05/02/2015	8.36	Call	Bond Future	3,701.0700	3.7011	3,662.6500	3.6626	(1.038)	0	0	0
2014/10/30	R203	05/02/2015	8.34	Call	Bond Future	3,655.3900	3.6554	3,616.9800	3.6170	(1.051)	0	0	0
2014/10/30	R203	05/02/2015	8.36	Put	Bond Future	0.2200	0.0002	0.2300	0.0002	4.545	0	0	0
2014/10/30	R203	05/02/2015	7.69	Put	Bond Future	12.9100	0.0129	13.6600	0.0137	5.809	0	0	0
2014/10/30	R203	05/02/2015	8.35	Put	Bond Future	0.2400	0.0002	0.2500	0.0003	4.167	0	0	0
2014/10/30	R203	07/05/2015			Bond Future	6.7606	104.4628	6.7795	104.4217	0.280	0.0000	0.0000	0
2014/10/30	R203	07/05/2015	7.24	Put	Bond Future	226.2800	0.2263	235.2900	0.2353	3.982	0	0	0
2014/10/30	R203	07/05/2015	7.26	Put	Bond Future	216.6200	0.2166	225.3000	0.2253	4.007	0	0	0
2014/10/30	R203	07/05/2015	7.25	Put	Bond Future	221.4000	0.2214	230.2500	0.2302	3.997	0	0	0
2014/10/30	R203	07/05/2015	7.25	Call	Bond Future	1,280.5100	1.2805	1,248.2000	1.2482	(2.523)	0	0	0
2014/10/30	R203	07/05/2015	7.26	Call	Bond Future	1,297.2200	1.2972	1,264.7400	1.2647	(2.504)	0	0	0
2014/10/30	R203	07/05/2015	7.24	Call	Bond Future	1,263.8900	1.2639	1,231.7400	1.2317	(2.544)	0	0	0
2014/10/30	R203	06/08/2015	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R203	06/08/2015	6.74	Call	Bond Future	147.6500	0.1477	104.4900	0.1045	(29.231)	0	0	0
2014/10/30	R203	06/08/2015			Bond Future	6.6647	106.4017	6.6867	106.3585	0.330	0.0000	0.0000	0
2014/10/30	R203	06/08/2015	6.75	Call	Bond Future	167.2400	0.1672	124.0800	0.1241	(25.807)	0	0	0
2014/10/30	R203	06/08/2015	6.76	Call	Bond Future	186.8200	0.1868	143.6600	0.1437	(23.102)	0	0	0
2014/10/30	R203	06/08/2015	6.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R203	06/08/2015	6.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R204	06/11/2014	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,270
2014/10/30	R204	06/11/2014			Bond Future	7.0307	106.5218	7.0451	106.4703	0.204	0.0000	0.0000	8,741
2014/10/30	R204	06/11/2014	6.99	Put	Bond Future	263.0300	0.2630	285.8900	0.2859	8.691	0	0	0
2014/10/30	R204	06/11/2014	7.01	Put	Bond Future	220.3500	0.2204	239.4100	0.2394	8.650	0	0	0
2014/10/30	R204	06/11/2014	6.99	Call	Bond Future	116.7800	0.1168	88.0600	0.0881	(24.593)	0	0	0
2014/10/30	R204	06/11/2014	7.00	Put	Bond Future	241.1400	0.2411	262.0800	0.2621	8.684	0	0	0
2014/10/30	R204	06/11/2014	7.99	Call	Bond Future	3,375.1400	3.3751	3,323.5600	3.3236	(1.528)	0	0	0
2014/10/30	R204	06/11/2014	7.00	Call	Bond Future	130.8400	0.1308	100.2000	0.1002	(23.418)	0	0	0
2014/10/30	R204	06/11/2014	7.01	Call	Bond Future	146.0000	0.1460	113.4800	0.1135	(22.274)	0	0	0
2014/10/30	R204	05/02/2015			Bond Future	7.0894	104.1353	7.1050	104.0826	0.219	0.0000	0.0000	1,988
2014/10/30	R204	05/02/2015	8.25	Call	Bond Future	3,850.6900	3.8507	3,798.4300	3.7984	(1.357)	0	0	0
2014/10/30	R204	05/02/2015	8.26	Call	Bond Future	3,882.6100	3.8826	3,830.3300	3.8303	(1.347)	0	0	0
2014/10/30	R204	05/02/2015	8.24	Call	Bond Future	3,818.7400	3.8187	3,766.5000	3.7665	(1.368)	0	0	0
2014/10/30	R204	05/02/2015	8.26	Put	Bond Future	7.3500	0.0074	7.7200	0.0077	5.034	0	0	0
2014/10/30	R204	05/02/2015	8.25	Put	Bond Future	7.7700	0.0078	8.1600	0.0082	5.019	0	0	0
2014/10/30	R204	05/02/2015	8.24	Put	Bond Future	8.1700	0.0082	8.5800	0.0086	5.018	0	0	0
2014/10/30	R204	07/05/2015	7.51	Put	Bond Future	435.4600	0.4355	449.6300	0.4496	3.254	0	0	0
2014/10/30	R204	07/05/2015			Bond Future	7.1059	105.9123	7.1234	105.8567	0.245	0.0000	0.0000	0
2014/10/30	R204	07/05/2015	7.50	Put	Bond Future	444.3500	0.4444	458.7600	0.4588	3.243	0	0	0
2014/10/30	R204	07/05/2015	7.49	Call	Bond Future	1,670.0100	1.6700	1,629.0500	1.6291	(2.453)	0	0	0
2014/10/30	R204	07/05/2015	7.50	Call	Bond Future	1,692.4200	1.6924	1,651.2100	1.6512	(2.435)	0	0	0
2014/10/30	R204	07/05/2015	7.51	Call	Bond Future	1,714.9500	1.7150	1,673.5000	1.6735	(2.417)	0	0	0
2014/10/30	R204	07/05/2015	7.49	Put	Bond Future	453.3800	0.4534	468.0400	0.4680	3.233	0	0	0
2014/10/30	R204	06/08/2015	7.74	Call	Bond Future	2,403.7500	2.4038	2,358.7200	2.3587	(1.873)	0	0	0
2014/10/30	R204	06/08/2015	7.75	Put	Bond Future	437.6200	0.4376	450.3000	0.4503	2.897	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
2014/10/30	R204	06/08/2015			Bond Future	7.0777	103.8365	7.0971	103.7787	0.273	0.0000	0.0000	0
2014/10/30	R204	06/08/2015	8.41	Call	Bond Future	4,032.4400	4.0324	3,979.2100	3.9792	(1.320)	0	0	0
2014/10/30	R204	06/08/2015	7.74	Put	Bond Future	444.5200	0.4445	457.3600	0.4574	2.889	0	0	0
2014/10/30	R204	06/08/2015	7.76	Put	Bond Future	430.8200	0.4308	443.3200	0.4433	2.901	0	0	0
2014/10/30	R204	06/08/2015	8.41	Put	Bond Future	137.6700	0.1377	142.3100	0.1423	3.370	0	0	699
2014/10/30	R204	06/08/2015	7.75	Call	Bond Future	2,426.0800	2.4261	2,380.8900	2.3809	(1.863)	0	0	0
2014/10/30	R204	06/08/2015	7.76	Call	Bond Future	2,448.5000	2.4485	2,403.1300	2.4031	(1.853)	0	0	0
2014/10/30	R207	06/11/2014	7.36	Put	Bond Future	90.9400	0.0909	94.8500	0.0948	4.300	0	0	0
2014/10/30	R207	06/11/2014			Bond Future	7.2706	102.2419	7.2850	102.1809	0.198	0.0000	0.0000	35,198
2014/10/30	R207	06/11/2014	7.35	Put	Bond Future	102.3100	0.1023	107.2100	0.1072	4.789	0	0	0
2014/10/30	R207	06/11/2014	7.36	Call	Bond Future	469.8800	0.4699	412.7800	0.4128	(12.152)	0	0	0
2014/10/30	R207	06/11/2014	7.34	Call	Bond Future	409.0000	0.4090	353.9900	0.3540	(13.450)	0	0	0
2014/10/30	R207	06/11/2014	7.35	Call	Bond Future	438.9300	0.4389	382.8200	0.3828	(12.783)	0	0	0
2014/10/30	R207	06/11/2014	7.34	Put	Bond Future	114.7200	0.1147	120.7200	0.1207	5.230	0	0	0
2014/10/30	R207	05/02/2015	8.49	Put	Bond Future	11.9200	0.0119	12.4600	0.0125	4.530	0	0	0
2014/10/30	R207	05/02/2015			Bond Future	7.3310	100.1827	7.3463	100.1205	0.209	0.0000	0.0000	4,327
2014/10/30	R207	05/02/2015	8.51	Put	Bond Future	10.7900	0.0108	11.2800	0.0113	4.541	0	0	0
2014/10/30	R207	05/02/2015	8.50	Call	Bond Future	4,631.2200	4.6312	4,569.5400	4.5695	(1.332)	0	0	0
2014/10/30	R207	05/02/2015	8.51	Call	Bond Future	4,669.0200	4.6690	4,607.3100	4.6073	(1.322)	0	0	0
2014/10/30	R207	05/02/2015	8.49	Call	Bond Future	4,593.3700	4.5934	4,531.7100	4.5317	(1.342)	0	0	0
2014/10/30	R207	05/02/2015	8.50	Put	Bond Future	11.3700	0.0114	11.8900	0.0119	4.573	0	0	0
2014/10/30	R207	07/05/2015			Bond Future	7.3617	101.8929	7.3785	101.8276	0.228	0.0000	0.0000	0
2014/10/30	R207	07/05/2015	8.25	Call	Bond Future	3,585.1000	3.5851	3,526.6400	3.5266	(1.631)	0	0	0
2014/10/30	R207	07/05/2015	7.73	Call	Bond Future	2,023.7600	2.0238	1,976.1900	1.9762	(2.351)	0	0	66
2014/10/30	R207	07/05/2015	8.24	Put	Bond Future	207.2100	0.2072	214.1900	0.2142	3.369	0	0	0
2014/10/30	R207	07/05/2015	8.26	Put	Bond Future	198.0000	0.1980	204.7100	0.2047	3.389	0	0	0
2014/10/30	R207	07/05/2015	7.73	Put	Bond Future	604.0900	0.6041	621.8200	0.6218	2.935	0	0	0
2014/10/30	R207	07/05/2015	8.25	Put	Bond Future	202.5600	0.2026	209.4000	0.2094	3.377	0	0	0
2014/10/30	R207	07/05/2015	8.26	Call	Bond Future	3,617.8200	3.6178	3,559.2300	3.5592	(1.619)	0	0	0
2014/10/30	R207	07/05/2015	8.24	Call	Bond Future	3,552.4600	3.5525	3,494.1400	3.4941	(1.642)	0	0	0
2014/10/30	R207	06/08/2015	7.76	Call	Bond Future	2,332.5100	2.3325	2,285.5100	2.2855	(2.015)	0	0	0
2014/10/30	R207	06/08/2015			Bond Future	7.3589	100.1382	7.3772	100.0705	0.248	0.0000	0.0000	0
2014/10/30	R207	06/08/2015	7.74	Call	Bond Future	2,283.6100	2.2836	2,237.0900	2.2371	(2.037)	0	0	0
2014/10/30	R207	06/08/2015	7.75	Call	Bond Future	2,308.0100	2.3080	2,261.2500	2.2613	(2.026)	0	0	0
2014/10/30	R207	06/08/2015	7.46	Call	Bond Future	1,653.5900	1.6536	1,614.1600	1.6142	(2.385)	0	0	70
2014/10/30	R207	06/08/2015	7.74	Put	Bond Future	881.7700	0.8818	902.9400	0.9029	2.401	0	0	0
2014/10/30	R207	06/08/2015	7.76	Put	Bond Future	857.7600	0.8578	878.4500	0.8784	2.412	0	0	0
2014/10/30	R207	06/08/2015	7.46	Put	Bond Future	1,279.4000	1.2794	1,307.6600	1.3077	2.209	0	0	0
2014/10/30	R207	06/08/2015	7.75	Put	Bond Future	869.7000	0.8697	890.6300	0.8906	2.407	0	0	0
2014/10/30	R208	06/11/2014	7.46	Call	Bond Future	312.0200	0.3120	257.6000	0.2576	(17.441)	0	0	0
2014/10/30	R208	06/11/2014			Bond Future	7.4457	97.2830	7.4601	97.2127	0.192	0.0000	0.0000	52,023
2014/10/30	R208	06/11/2014	7.44	Call	Bond Future	261.6100	0.2616	211.3700	0.2114	(19.204)	0	0	0
2014/10/30	R208	06/11/2014	7.45	Call	Bond Future	286.1300	0.2861	233.7500	0.2338	(18.306)	0	0	0
2014/10/30	R208	06/11/2014	7.44	Put	Bond Future	289.7100	0.2897	309.7000	0.3097	6.900	0	0	0
2014/10/30	R208	06/11/2014	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,520
2014/10/30	R208	06/11/2014	7.46	Put	Bond Future	242.0800	0.2421	257.8900	0.2579	6.531	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
2014/10/30	R208	06/11/2014	7.45	Put	Bond Future	265.2000	0.2652	283.0500	0.2830	6.731	0	0	0
2014/10/30	R208	06/11/2014	8.50	Call	Bond Future	5,004.3400	5.0043	4,934.1100	4.9341	(1.403)	0	0	0
2014/10/30	R208	05/02/2015	8.51	Call	Bond Future	4,645.3100	4.6453	4,575.0800	4.5751	(1.512)	0	0	0
2014/10/30	R208	05/02/2015			Bond Future	7.5067	98.7881	7.5218	98.7165	0.201	0.0000	0.0000	4
2014/10/30	R208	05/02/2015	8.49	Call	Bond Future	4,558.8500	4.5588	4,488.7400	4.4887	(1.538)	0	0	0
2014/10/30	R208	05/02/2015	8.51	Put	Bond Future	31.7200	0.0317	33.0900	0.0331	4.319	0	0	0
2014/10/30	R208	05/02/2015	8.50	Put	Bond Future	33.0900	0.0331	34.5200	0.0345	4.322	0	0	0
2014/10/30	R208	05/02/2015	8.49	Put	Bond Future	34.5500	0.0346	36.0400	0.0360	4.313	0	0	0
2014/10/30	R208	05/02/2015	8.50	Call	Bond Future	4,602.0500	4.6020	4,531.8800	4.5319	(1.525)	0	0	0
2014/10/30	R208	07/05/2015	8.01	Call	Bond Future	2,731.3700	2.7314	2,673.7900	2.6738	(2.108)	0	0	0
2014/10/30	R208	07/05/2015			Bond Future	7.5382	97.0721	7.5545	96.9974	0.217	0.0000	0.0000	0
2014/10/30	R208	07/05/2015	7.99	Call	Bond Future	2,666.2100	2.6662	2,609.1900	2.6092	(2.139)	0	0	0
2014/10/30	R208	07/05/2015	8.00	Call	Bond Future	2,698.7100	2.6987	2,641.4100	2.6414	(2.123)	0	0	0
2014/10/30	R208	07/05/2015	7.99	Put	Bond Future	624.1900	0.6242	641.9100	0.6419	2.839	0	0	0
2014/10/30	R208	07/05/2015	8.00	Put	Bond Future	612.0900	0.6121	629.5300	0.6295	2.849	0	0	0
2014/10/30	R208	07/05/2015	8.01	Put	Bond Future	600.1800	0.6002	617.3400	0.6173	2.859	0	0	0
2014/10/30	R208	06/08/2015			Bond Future	7.5429	98.8738	7.5604	98.7965	0.232	0.0000	0.0000	0
2014/10/30	R208	06/08/2015	8.00	Call	Bond Future	2,961.1400	2.9611	2,905.8900	2.9059	(1.866)	0	0	0
2014/10/30	R208	06/08/2015	8.01	Call	Bond Future	2,990.7500	2.9907	2,935.2500	2.9352	(1.856)	0	0	0
2014/10/30	R208	06/08/2015	8.85	Call	Bond Future	5,829.6700	5.8297	5,759.2600	5.7593	(1.208)	0	0	0
2014/10/30	R208	06/08/2015	7.99	Call	Bond Future	2,931.6400	2.9316	2,876.6500	2.8767	(1.876)	0	0	0
2014/10/30	R208	06/08/2015	8.01	Put	Bond Future	950.8300	0.9508	972.6300	0.9726	2.293	0	0	0
2014/10/30	R208	06/08/2015	8.00	Put	Bond Future	964.3300	0.9643	986.3800	0.9864	2.287	0	0	0
2014/10/30	R208	06/08/2015	7.99	Put	Bond Future	977.9800	0.9780	1,000.2900	1.0003	2.281	0	0	0
2014/10/30	R208	06/08/2015	8.85	Put	Bond Future	251.7400	0.2517	258.6300	0.2586	2.737	0	0	198
2014/10/30	R209	06/11/2014	8.95	Call	Bond Future	3,564.3000	3.5643	3,568.7800	3.5688	0.126	0	0	2,050
2014/10/30	R209	06/11/2014	9.50	Call	Bond Future	7,544.6400	7.5446	7,549.6700	7.5497	0.067	0	0	0
2014/10/30	R209	06/11/2014			Bond Future	8.4950	78.7434	8.4943	78.7485	(0.007)	0.0000	0.0000	27,253
2014/10/30	R209	06/11/2014	8.99	Put	Bond Future	0.4700	0.0005	0.2000	0.0002	(57.447)	0	0	0
2014/10/30	R209	06/11/2014	10.00	Call	Bond Future	10,882.2200	10.8822	10,887.2500	10.8872	0.046	0	0	0
2014/10/30	R209	06/11/2014	9.05	Put	Bond Future	0.1300	0.0001	0.0500	0.0001	(61.538)	0	0	0
2014/10/30	R209	06/11/2014	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	907
2014/10/30	R209	06/11/2014	8.95	Put	Bond Future	1.0400	0.0010	0.4900	0.0005	(52.885)	0	0	0
2014/10/30	R209	06/11/2014	9.01	Put	Bond Future	0.3100	0.0003	0.1300	0.0001	(58.065)	0	0	0
2014/10/30	R209	06/11/2014	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,500
2014/10/30	R209	06/11/2014	10.05	Call	Bond Future	11,202.1800	11.2022	11,207.2100	11.2072	0.045	0	0	0
2014/10/30	R209	06/11/2014	8.50	Call	Bond Future	528.9400	0.5289	498.7400	0.4987	(5.710)	0	0	5,500
2014/10/30	R209	06/11/2014	8.75	Put	Bond Future	30.0000	0.0300	21.3400	0.0213	(28.867)	0	0	0
2014/10/30	R209	06/11/2014	9.00	Put	Bond Future	0.3800	0.0004	0.1600	0.0002	(57.895)	0	0	0
2014/10/30	R209	06/11/2014	9.95	Call	Bond Future	10,559.8200	10.5598	10,564.8500	10.5648	0.048	0	0	0
2014/10/30	R209	06/11/2014	8.99	Call	Bond Future	3,864.9300	3.8649	3,869.6900	3.8697	0.123	0	0	0
2014/10/30	R209	06/11/2014	9.25	Call	Bond Future	5,777.0500	5.7771	5,782.0800	5.7821	0.087	0	0	0
2014/10/30	R209	06/11/2014	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/30	R209	06/11/2014	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,640
2014/10/30	R209	06/11/2014	9.05	Call	Bond Future	4,312.8700	4.3129	4,317.8200	4.3178	0.115	0	0	2,050
2014/10/30	R209	06/11/2014	9.58	Call	Bond Future	8,096.0000	8.0960	8,101.0300	8.1010	0.062	0	0	0
2014/10/30	R209	06/11/2014	8.75	Call	Bond Future	2,058.5900	2.0586	2,054.9600	2.0550	(0.176)	0	0	2,200



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/30	R209	06/11/2014	9.00	Call	Bond Future	3,939.8400	3.9398	3,944.6500	3.9446	0.122	0	0	1,640
2014/10/30	R209	06/11/2014	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,200
2014/10/30	R209	06/11/2014	8.50	Put	Bond Future	487.9700	0.4880	452.7400	0.4527	(7.220)	0	0	0
2014/10/30	R209	06/11/2014	9.01	Call	Bond Future	4,014.6600	4.0147	4,019.5100	4.0195	0.121	0	0	0
2014/10/30	R209	06/11/2014	9.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/30	R209	05/02/2015	9.00	Put	Bond Future	617.3700	0.6174	609.1500	0.6091	(1.331)	0	0	0
2014/10/30	R209	05/02/2015			Bond Future	8.5491	79.9616	8.5485	79.9666	(0.007)	0.0000	0.0000	1,577
2014/10/30	R209	05/02/2015	9.25	Call	Bond Future	5,626.9500	5.6270	5,626.3700	5.6264	(0.010)	0	0	0
2014/10/30	R209	05/02/2015	9.26	Call	Bond Future	5,689.8700	5.6899	5,689.3900	5.6894	(0.008)	0	0	0
2014/10/30	R209	05/02/2015	9.25	Put	Bond Future	299.9700	0.3000	294.4100	0.2944	(1.854)	0	0	0
2014/10/30	R209	05/02/2015	9.24	Call	Bond Future	5,564.1600	5.5642	5,563.4900	5.5635	(0.012)	0	0	0
2014/10/30	R209	05/02/2015	9.00	Call	Bond Future	4,110.4700	4.1105	4,107.2300	4.1072	(0.079)	0	0	0
2014/10/30	R209	05/02/2015	9.24	Put	Bond Future	309.1800	0.3092	303.5300	0.3035	(1.827)	0	0	0
2014/10/30	R209	05/02/2015	9.26	Put	Bond Future	291.0000	0.2910	285.5400	0.2855	(1.876)	0	0	0
2014/10/30	R209	07/05/2015			Bond Future	8.5888	78.1766	8.5884	78.1800	(0.005)	0.0000	0.0000	0
2014/10/30	R209	07/05/2015	8.99	Put	Bond Future	1,475.6800	1.4757	1,468.0700	1.4681	(0.516)	0	0	0
2014/10/30	R209	07/05/2015	9.01	Put	Bond Future	1,427.8100	1.4278	1,420.3000	1.4203	(0.526)	0	0	0
2014/10/30	R209	07/05/2015	9.00	Put	Bond Future	1,451.5800	1.4516	1,444.0200	1.4440	(0.521)	0	0	0
2014/10/30	R209	07/05/2015	8.99	Call	Bond Future	4,568.5300	4.5685	4,564.3400	4.5643	(0.092)	0	0	0
2014/10/30	R209	07/05/2015	9.00	Call	Bond Future	4,619.1000	4.6191	4,614.9600	4.6150	(0.090)	0	0	0
2014/10/30	R209	07/05/2015	9.01	Call	Bond Future	4,669.8900	4.6699	4,665.8000	4.6658	(0.088)	0	0	0
2014/10/30	R209	06/08/2015	8.99	Put	Bond Future	2,269.6800	2.2697	2,262.8600	2.2629	(0.300)	0	0	0
2014/10/30	R209	06/08/2015			Bond Future	8.6165	79.6279	8.6162	79.6304	(0.004)	0.0000	0.0000	0
2014/10/30	R209	06/08/2015	9.01	Put	Bond Future	2,215.0900	2.2151	2,208.3100	2.2083	(0.306)	0	0	0
2014/10/30	R209	06/08/2015	9.90	Call	Bond Future	9,872.1500	9.8722	9,870.7400	9.8707	(0.014)	0	0	0
2014/10/30	R209	06/08/2015	9.00	Call	Bond Future	5,182.6900	5.1827	5,178.4200	5.1784	(0.082)	0	0	0
2014/10/30	R209	06/08/2015	9.01	Call	Bond Future	5,229.9100	5.2299	5,225.6600	5.2257	(0.081)	0	0	0
2014/10/30	R209	06/08/2015	8.99	Call	Bond Future	5,135.6300	5.1356	5,131.3400	5.1313	(0.084)	0	0	0
2014/10/30	R209	06/08/2015	9.00	Put	Bond Future	2,242.2500	2.2422	2,235.4500	2.2354	(0.303)	0	0	0
2014/10/30	R209	06/08/2015	9.90	Put	Bond Future	669.6400	0.6696	665.7000	0.6657	(0.588)	0	0	2,914
2014/10/30	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R210	06/11/2014			Bond Future	173.4987	173.4987	173.4991	173.4991	0.000	0.0000	0.0000	628
2014/10/30	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R210	06/11/2014	169.00	Call	Bond Future	4,498.7400	4.4987	4,499.1300	4.4991	0.009	0	0	0
2014/10/30	R210	06/11/2014	169.01	Call	Bond Future	4,488.7400	4.4887	4,489.1300	4.4891	0.009	0	0	0
2014/10/30	R210	06/11/2014	168.99	Call	Bond Future	4,508.7400	4.5087	4,509.1300	4.5091	0.009	0	0	0
2014/10/30	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R210	05/02/2015			Bond Future	176.2045	176.2045	176.2045	176.2045	0.000	0.0000	0.0000	0
2014/10/30	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R210	05/02/2015	175.01	Call	Bond Future	1,194.5000	1.1945	1,194.5000	1.1945	0.000	0	0	0
2014/10/30	R210	05/02/2015	174.99	Call	Bond Future	1,214.5000	1.2145	1,214.5000	1.2145	0.000	0	0	0
2014/10/30	R210	05/02/2015	175.00	Call	Bond Future	1,204.5000	1.2045	1,204.5000	1.2045	0.000	0	0	0
2014/10/30	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R210	07/05/2015			Bond Future	177.1431	177.1431	177.1396	177.1396	(0.002)	0.0000	0.0000	0
2014/10/30	R210	07/05/2015	177.00	Call	Bond Future	143.1500	0.1431	139.6400	0.1396	(2.452)	0	0	0
2014/10/30	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/30	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R210	07/05/2015	177.01	Call	Bond Future	133.1500	0.1331	129.6400	0.1296	(2.636)	0	0	0
2014/10/30	R210	07/05/2015	176.99	Call	Bond Future	153.1500	0.1531	149.6400	0.1496	(2.292)	0	0	0
2014/10/30	R211	06/11/2014	130.00	Call	Bond Future	2,692.7900	2.6928	2,689.6800	2.6897	(0.115)	0	0	0
2014/10/30	R211	06/11/2014	130.01	Call	Bond Future	2,682.7900	2.6828	2,679.6800	2.6797	(0.116)	0	0	0
2014/10/30	R211	06/11/2014			Bond Future	132.6928	132.6928	132.6897	132.6897	(0.002)	0.0000	0.0000	1,120
2014/10/30	R211	06/11/2014	129.99	Call	Bond Future	2,702.7900	2.7028	2,699.6800	2.6997	(0.115)	0	0	0
2014/10/30	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R211	05/02/2015	133.00	Call	Bond Future	156.2700	0.1563	152.7800	0.1528	(2.233)	0	0	0
2014/10/30	R211	05/02/2015			Bond Future	133.1563	133.1563	133.1528	133.1528	(0.003)	0.0000	0.0000	0
2014/10/30	R211	05/02/2015	133.01	Call	Bond Future	146.2700	0.1463	142.7800	0.1428	(2.386)	0	0	0
2014/10/30	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R211	05/02/2015	132.99	Call	Bond Future	166.2700	0.1663	162.7800	0.1628	(2.099)	0	0	0
2014/10/30	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R211	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R211	07/05/2015			Bond Future	135.4438	135.4438	135.4376	135.4376	(0.005)	0.0000	0.0000	0
2014/10/30	R211	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R211	07/05/2015	134.99	Call	Bond Future	453.8400	0.4538	447.6300	0.4476	(1.368)	0	0	0
2014/10/30	R211	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R211	07/05/2015	135.00	Call	Bond Future	443.8400	0.4438	437.6300	0.4376	(1.399)	0	0	0
2014/10/30	R211	07/05/2015	135.01	Call	Bond Future	433.8400	0.4338	427.6300	0.4276	(1.431)	0	0	0
2014/10/30	R212	06/11/2014			Bond Future	138.0012	138.0012	137.9105	137.9105	(0.066)	0.0000	0.0000	14,864
2014/10/30	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R212	06/11/2014	135.00	Call	Bond Future	3,001.1600	3.0012	2,910.4500	2.9105	(3.022)	0	0	0
2014/10/30	R212	06/11/2014	135.01	Call	Bond Future	2,991.1600	2.9912	2,900.4500	2.9005	(3.033)	0	0	0
2014/10/30	R212	06/11/2014	134.99	Call	Bond Future	3,011.1600	3.0112	2,920.4500	2.9205	(3.012)	0	0	0
2014/10/30	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R212	05/02/2015			Bond Future	138.3907	138.3907	138.2982	138.2982	(0.067)	0.0000	0.0000	0
2014/10/30	R212	05/02/2015	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R212	05/02/2015	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R212	05/02/2015	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R212	05/02/2015	138.01	Call	Bond Future	380.6600	0.3807	288.1900	0.2882	(24.292)	0	0	0
2014/10/30	R212	05/02/2015	137.99	Call	Bond Future	400.6600	0.4007	308.1900	0.3082	(23.079)	0	0	0
2014/10/30	R212	05/02/2015	138.00	Call	Bond Future	390.6600	0.3907	298.1900	0.2982	(23.670)	0	0	0
2014/10/30	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R212	07/05/2015			Bond Future	140.7682	140.7682	140.6714	140.6714	(0.069)	0.0000	0.0000	0
2014/10/30	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R212	07/05/2015	140.99	Put	Bond Future	221.8100	0.2218	318.6300	0.3186	43.650	0	0	0
2014/10/30	R212	07/05/2015	141.01	Put	Bond Future	241.8100	0.2418	338.6300	0.3386	40.040	0	0	0
2014/10/30	R212	07/05/2015	141.00	Put	Bond Future	231.8100	0.2318	328.6300	0.3286	41.767	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
2014/10/30	R213	06/11/2014	8.84	Call	Bond Future	3,784.1400	3.7841	3,708.7100	3.7087	(1.993)	0	0	0
2014/10/30	R213	06/11/2014	8.85	Put	Bond Future	0.4300	0.0004	0.2300	0.0002	(46.512)	0	0	0
2014/10/30	R213	06/11/2014			Bond Future	8.3554	89.4246	8.3648	89.3494	0.112	0.0000	0.0000	26,757
2014/10/30	R213	06/11/2014	8.85	Call	Bond Future	3,859.6600	3.8597	3,784.2600	3.7843	(1.954)	0	0	0
2014/10/30	R213	06/11/2014	8.86	Call	Bond Future	3,935.1000	3.9351	3,859.7400	3.8597	(1.915)	0	0	0
2014/10/30	R213	06/11/2014	8.84	Put	Bond Future	0.5200	0.0005	0.2900	0.0003	(44.231)	0	0	0
2014/10/30	R213	06/11/2014	8.86	Put	Bond Future	0.3500	0.0004	0.1900	0.0002	(45.714)	0	0	0
2014/10/30	R213	05/02/2015	9.26	Put	Bond Future	183.0100	0.1830	185.6100	0.1856	1.421	0	0	0
2014/10/30	R213	05/02/2015			Bond Future	8.4151	90.8082	8.4248	90.7316	0.115	0.0000	0.0000	1,900
2014/10/30	R213	05/02/2015	9.25	Put	Bond Future	189.0900	0.1891	191.7900	0.1918	1.428	0	0	0
2014/10/30	R213	05/02/2015	9.24	Put	Bond Future	195.3400	0.1953	198.1500	0.1982	1.439	0	0	0
2014/10/30	R213	05/02/2015	9.25	Call	Bond Future	6,478.3800	6.4784	6,404.4800	6.4045	(1.141)	0	0	0
2014/10/30	R213	05/02/2015	9.26	Call	Bond Future	6,543.6500	6.5437	6,469.6500	6.4697	(1.131)	0	0	0
2014/10/30	R213	05/02/2015	9.24	Call	Bond Future	6,413.1900	6.4132	6,339.4000	6.3394	(1.151)	0	0	0
2014/10/30	R213	07/05/2015	8.74	Call	Bond Future	3,940.6000	3.9406	3,882.8900	3.8829	(1.464)	0	0	0
2014/10/30	R213	07/05/2015	8.75	Put	Bond Future	1,716.5300	1.7165	1,738.1700	1.7382	1.261	0	0	0
2014/10/30	R213	07/05/2015			Bond Future	8.4552	88.8107	8.4654	88.7310	0.120	0.0000	0.0000	0
2014/10/30	R213	07/05/2015	8.75	Call	Bond Future	3,988.5500	3.9886	3,930.5400	3.9305	(1.454)	0	0	0
2014/10/30	R213	07/05/2015	8.76	Call	Bond Future	4,036.7600	4.0368	3,978.4400	3.9784	(1.445)	0	0	0
2014/10/30	R213	07/05/2015	8.74	Put	Bond Future	1,744.2800	1.7443	1,766.2200	1.7662	1.258	0	0	0
2014/10/30	R213	07/05/2015	8.76	Put	Bond Future	1,689.1400	1.6891	1,710.4700	1.7105	1.263	0	0	0
2014/10/30	R213	06/08/2015			Bond Future	8.4822	90.4587	8.4928	90.3765	0.125	0.0000	0.0000	0
2014/10/30	R213	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	21.4300	0.0214	100.000	0	0	0
2014/10/30	R213	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R213	06/08/2015	8.49	Call	Bond Future	60.7600	0.0608	0.0000	0.0000	(100.000)	0	0	0
2014/10/30	R213	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R213	06/08/2015	8.50	Call	Bond Future	138.3700	0.1384	56.1800	0.0562	(59.399)	0	0	0
2014/10/30	R213	06/08/2015	8.51	Call	Bond Future	215.8800	0.2159	133.6900	0.1337	(38.072)	0	0	0
2014/10/30	R214	06/11/2014	9.20	Call	Bond Future	4,883.5400	4.8835	4,888.8700	4.8889	0.109	0	0	2,500
2014/10/30	R214	06/11/2014	9.64	Call	Bond Future	8,126.2900	8.1263	8,131.6600	8.1317	0.066	0	0	0
2014/10/30	R214	06/11/2014			Bond Future	8.5951	79.5663	8.5944	79.5716	(0.007)	0.0000	0.0000	6,047
2014/10/30	R214	06/11/2014	9.20	Put	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2014/10/30	R214	06/11/2014	9.65	Call	Bond Future	8,197.1800	8.1972	8,202.5500	8.2025	0.066	0	0	0
2014/10/30	R214	06/11/2014	9.66	Call	Bond Future	8,267.9600	8.2680	8,273.3300	8.2733	0.065	0	0	0
2014/10/30	R214	06/11/2014	9.80	Call	Bond Future	9,246.2500	9.2463	9,251.6200	9.2516	0.058	0	0	0
2014/10/30	R214	06/11/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R214	06/11/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R214	06/11/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R214	06/11/2014	9.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2014/10/30	R214	05/02/2015	9.50	Call	Bond Future	6,855.2900	6.8553	6,855.9900	6.8560	0.010	0	0	0
2014/10/30	R214	05/02/2015			Bond Future	8.6507	80.7972	8.6500	80.8025	(0.007)	0.0000	0.0000	893
2014/10/30	R214	05/02/2015	9.51	Call	Bond Future	6,921.3400	6.9213	6,922.1200	6.9221	0.011	0	0	0
2014/10/30	R214	05/02/2015	9.50	Put	Bond Future	213.4900	0.2135	208.8900	0.2089	(2.155)	0	0	0
2014/10/30	R214	05/02/2015	9.49	Call	Bond Future	6,789.3200	6.7893	6,789.9200	6.7899	0.009	0	0	0
2014/10/30	R214	05/02/2015	9.49	Put	Bond Future	220.1900	0.2202	215.4900	0.2155	(2.135)	0	0	0
2014/10/30	R214	05/02/2015	9.51	Put	Bond Future	206.9900	0.2070	202.4700	0.2025	(2.184)	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
2014/10/30	R214	07/05/2015		Bond Future	8.6895	78.8823	8.6891	78.8861	(0.005)	0.0000	0.0000	0
2014/10/30	R214	07/05/2015	9.15	Call	5,136.5000	5.1365	5,132.3800	5.1324	(0.080)	0	0	0
2014/10/30	R214	07/05/2015	9.16	Call	5,190.0200	5.1900	5,185.9400	5.1859	(0.079)	0	0	0
2014/10/30	R214	07/05/2015	9.14	Put	1,467.5200	1.4675	1,459.6000	1.4596	(0.540)	0	0	0
2014/10/30	R214	07/05/2015	9.16	Put	1,420.2700	1.4203	1,412.4400	1.4124	(0.551)	0	0	0
2014/10/30	R214	07/05/2015	9.15	Put	1,443.7300	1.4437	1,435.8600	1.4359	(0.545)	0	0	0
2014/10/30	R214	07/05/2015	9.14	Call	5,083.1800	5.0832	5,079.0100	5.0790	(0.082)	0	0	0
2014/10/30	R214	06/08/2015	8.76	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R214	06/08/2015		Bond Future	8.7174	80.3462	8.7170	80.3492	(0.004)	0.0000	0.0000	0
2014/10/30	R214	06/08/2015	8.75	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R214	06/08/2015	8.74	Call	187.1000	0.1871	190.0900	0.1901	1.598	0	0	0
2014/10/30	R214	06/08/2015	8.75	Call	269.6100	0.2696	272.6000	0.2726	1.109	0	0	0
2014/10/30	R214	06/08/2015	8.76	Call	351.9900	0.3520	354.9800	0.3550	0.849	0	0	0
2014/10/30	R214	06/08/2015	8.74	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R248	06/11/2014	9.72	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R248	06/11/2014		Bond Future	8.6502	102.8034	8.6495	102.8105	(0.008)	0.0000	0.0000	26,526
2014/10/30	R248	06/11/2014	9.74	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R248	06/11/2014	9.72	Call	10,644.1800	10.6442	10,651.3200	10.6513	0.067	0	0	0
2014/10/30	R248	06/11/2014	9.73	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R248	06/11/2014	9.73	Call	10,734.1500	10.7341	10,741.2900	10.7413	0.067	0	0	0
2014/10/30	R248	06/11/2014	9.74	Call	10,823.9600	10.8240	10,831.1000	10.8311	0.066	0	0	0
2014/10/30	R248	05/02/2015		Bond Future	8.7072	104.3939	8.7065	104.4008	(0.007)	0.0000	0.0000	6,597
2014/10/30	R248	05/02/2015	9.49	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R248	05/02/2015	9.50	Call	7,990.4400	7.9904	7,997.3800	7.9974	0.087	0	0	0
2014/10/30	R248	05/02/2015	9.51	Call	8,083.9600	8.0840	8,090.9000	8.0909	0.086	0	0	0
2014/10/30	R248	05/02/2015	9.49	Call	7,896.7400	7.8967	7,903.6800	7.9037	0.088	0	0	0
2014/10/30	R248	05/02/2015	9.51	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R248	05/02/2015	9.50	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R248	07/05/2015	9.24	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R248	07/05/2015		Bond Future	8.7474	101.7416	8.7469	101.7466	(0.005)	0.0000	0.0000	0
2014/10/30	R248	07/05/2015	9.26	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R248	07/05/2015	9.25	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R248	07/05/2015	9.26	Call	5,254.3200	5.2543	5,259.2600	5.2593	0.094	0	0	0
2014/10/30	R248	07/05/2015	9.24	Call	5,058.5200	5.0585	5,063.4600	5.0635	0.098	0	0	0
2014/10/30	R248	07/05/2015	9.25	Call	5,156.5100	5.1565	5,161.4500	5.1614	0.096	0	0	0
2014/10/30	R248	06/08/2015	8.76	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R248	06/08/2015		Bond Future	8.7766	103.6298	8.7762	103.6338	(0.004)	0.0000	0.0000	0
2014/10/30	R248	06/08/2015	8.74	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R248	06/08/2015	8.75	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/30	R248	06/08/2015	8.74	Put	392.0700	0.3921	388.1200	0.3881	(1.007)	0	0	0
2014/10/30	R248	06/08/2015	8.76	Put	177.5500	0.1775	173.6000	0.1736	(2.225)	0	0	0
2014/10/30	R248	06/08/2015	8.75	Put	284.7100	0.2847	280.7600	0.2808	(1.387)	0	0	0

**Total**

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