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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/11/2014 TO 03/11/2014

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
2014/11/03	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/03	0908	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	2025	06/11/2014	117.01	Call	Bond Future	1,009.9700		1.0100	1,010.0800	1.0101	0.011	0	0	0
2014/11/03	2025	06/11/2014			Bond Future	118.0200		118.0200	118.0201	118.0201	0.000	0.0000	0.0000	16
2014/11/03	2025	06/11/2014	116.99	Call	Bond Future	1,029.9700		1.0300	1,030.0800	1.0301	0.011	0	0	0
2014/11/03	2025	06/11/2014	117.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2025	06/11/2014	117.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2025	06/11/2014	116.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2025	06/11/2014	117.00	Call	Bond Future	1,019.9700		1.0200	1,020.0800	1.0201	0.011	0	0	0
2014/11/03	2025	05/02/2015	119.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2025	05/02/2015			Bond Future	118.7030		118.7030	118.7021	118.7021	(0.001)	0.0000	0.0000	0
2014/11/03	2025	05/02/2015	118.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2025	05/02/2015	119.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2025	05/02/2015	118.99	Put	Bond Future	286.9600		0.2870	287.9300	0.2879	0.338	0	0	0
2014/11/03	2025	05/02/2015	119.01	Put	Bond Future	306.9600		0.3070	307.9300	0.3079	0.316	0	0	0
2014/11/03	2025	05/02/2015	119.00	Put	Bond Future	296.9600		0.2970	297.9300	0.2979	0.327	0	0	0
2014/11/03	2025	07/05/2015	120.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2025	07/05/2015	121.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2025	07/05/2015			Bond Future	120.7390		120.7390	120.7350	120.7350	(0.003)	0.0000	0.0000	0
2014/11/03	2025	07/05/2015	121.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2025	07/05/2015	120.99	Put	Bond Future	250.9800		0.2510	255.0000	0.2550	1.602	0	0	0
2014/11/03	2025	07/05/2015	121.01	Put	Bond Future	270.9800		0.2710	275.0000	0.2750	1.484	0	0	0
2014/11/03	2025	07/05/2015	121.00	Put	Bond Future	260.9800		0.2610	265.0000	0.2650	1.540	0	0	0
2014/11/03	2030	06/11/2014	9.01	Call	Bond Future	5,638.2800		5.6383	5,308.4700	5.3085	(5.849)	0	0	0
2014/11/03	2030	06/11/2014			Bond Future	8.3090		99.5772	8.3484	99.2474	0.474	0.0000	0.0000	4,181
2014/11/03	2030	06/11/2014	8.99	Call	Bond Future	5,483.9500		5.4839	5,154.1400	5.1541	(6.014)	0	0	0
2014/11/03	2030	06/11/2014	9.00	Call	Bond Future	5,561.1600		5.5612	5,231.3500	5.2313	(5.931)	0	0	0
2014/11/03	2030	06/11/2014	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2030	06/11/2014	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2030	06/11/2014	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2030	05/02/2015			Bond Future	8.3677		97.1105	8.4084	96.7748	0.487	0.0000	0.0000	477
2014/11/03	2030	05/02/2015	9.25	Call	Bond Future	6,918.0400		6.9180	6,582.2500	6.5823	(4.854)	0	0	0
2014/11/03	2030	05/02/2015	9.24	Call	Bond Future	6,843.6400		6.8436	6,507.8500	6.5078	(4.907)	0	0	0
2014/11/03	2030	05/02/2015	9.26	Call	Bond Future	6,992.3500		6.9924	6,656.5600	6.6566	(4.802)	0	0	0
2014/11/03	2030	05/02/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2030	05/02/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2030	05/02/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2030	07/05/2015			Bond Future	8.4125		98.7662	8.4548	98.4223	0.503	0.0000	0.0000	0
2014/11/03	2030	07/05/2015	8.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/03	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2030	07/05/2015	8.74	Call	Bond Future	2,618.7900	2.6188	2,274.8300	2.2748	(13.134)	0	0	0
2014/11/03	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2030	07/05/2015	8.75	Call	Bond Future	2,697.1600	2.6972	2,353.2000	2.3532	(12.753)	0	0	0
2014/11/03	2030	07/05/2015	8.76	Call	Bond Future	2,775.4300	2.7754	2,431.4700	2.4315	(12.393)	0	0	0
2014/11/03	2032	06/11/2014	8.51	Call	Bond Future	450.4900	0.4505	56.8500	0.0568	(87.380)	0	0	0
2014/11/03	2032	06/11/2014			Bond Future	8.4592	99.0495	8.5036	98.6559	0.525	0.0000	0.0000	0
2014/11/03	2032	06/11/2014	8.49	Call	Bond Future	273.4900	0.2735	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	2032	06/11/2014	8.50	Put	Bond Future	0.0000	0.0000	31.5900	0.0316	100.000	0	0	0
2014/11/03	2032	06/11/2014	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2032	06/11/2014	8.49	Put	Bond Future	0.0000	0.0000	120.1500	0.1202	100.000	0	0	0
2014/11/03	2032	06/11/2014	8.50	Call	Bond Future	362.0500	0.3620	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	2032	05/02/2015			Bond Future	8.5206	100.5815	8.5665	100.1808	0.538	0.0000	0.0000	2
2014/11/03	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2032	05/02/2015	8.50	Put	Bond Future	181.2700	0.1813	581.9100	0.5819	221.018	0	0	0
2014/11/03	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2032	05/02/2015	8.49	Put	Bond Future	269.2700	0.2693	669.9100	0.6699	148.787	0	0	0
2014/11/03	2032	05/02/2015	8.51	Put	Bond Future	93.3800	0.0934	494.0200	0.4940	429.043	0	0	0
2014/11/03	2032	07/05/2015	8.51	Put	Bond Future	486.6000	0.4866	896.6200	0.8966	84.262	0	0	0
2014/11/03	2032	07/05/2015			Bond Future	8.5660	98.1378	8.6135	97.7277	0.554	0.0000	0.0000	0
2014/11/03	2032	07/05/2015	8.50	Put	Bond Future	573.9100	0.5739	983.9300	0.9839	71.443	0	0	0
2014/11/03	2032	07/05/2015	8.49	Put	Bond Future	661.3400	0.6613	1,071.3600	1.0714	61.998	0	0	0
2014/11/03	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2032	06/08/2015			Bond Future	8.5975	99.9581	8.6464	99.5405	0.568	0.0000	0.0000	0
2014/11/03	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2032	06/08/2015	8.50	Put	Bond Future	840.8800	0.8409	1,258.4000	1.2584	49.653	0	0	0
2014/11/03	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2032	06/08/2015	8.49	Put	Bond Future	927.7200	0.9277	1,345.2400	1.3452	45.005	0	0	0
2014/11/03	2032	06/08/2015	8.51	Put	Bond Future	754.1500	0.7542	1,171.6700	1.1717	55.363	0	0	0
2014/11/03	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2037	06/11/2014	9.69	Call	Bond Future	10,054.6900	10.0547	9,620.7200	9.6207	(4.316)	0	0	0
2014/11/03	2037	06/11/2014			Bond Future	8.5739	101.6282	8.6184	101.1942	0.518	0.0000	0.0000	8,898
2014/11/03	2037	06/11/2014	9.70	Call	Bond Future	10,137.3000	10.1373	9,703.3300	9.7033	(4.281)	0	0	0
2014/11/03	2037	06/11/2014	9.71	Call	Bond Future	10,219.7900	10.2198	9,785.8200	9.7858	(4.246)	0	0	0
2014/11/03	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2037	05/02/2015			Bond Future	8.6317	98.9428	8.6775	98.5013	0.530	0.0000	0.0000	5,098
2014/11/03	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2037	05/02/2015	9.50	Call	Bond Future	7,869.7200	7.8697	7,428.2400	7.4282	(5.610)	0	0	0
2014/11/03	2037	05/02/2015	9.51	Call	Bond Future	7,954.4600	7.9545	7,512.9800	7.5130	(5.550)	0	0	0

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2014/11/03	2037	05/02/2015	9.49	Call	Bond Future	7,784.8500	7.7849	7,343.3700	7.3434	(5.671)	0	0	0
2014/11/03	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2037	07/05/2015			Bond Future	8.6772	100.6299	8.7245	100.1783	0.546	0.0000	0.0000	500
2014/11/03	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2037	07/05/2015	9.01	Call	Bond Future	3,107.2500	3.1073	2,655.6000	2.6556	(14.535)	0	0	0
2014/11/03	2037	07/05/2015	8.99	Call	Bond Future	2,924.9200	2.9249	2,473.2700	2.4733	(15.441)	0	0	0
2014/11/03	2037	07/05/2015	9.00	Call	Bond Future	3,016.1500	3.0162	2,564.5000	2.5645	(14.974)	0	0	0
2014/11/03	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2037	06/08/2015			Bond Future	8.7113	98.2353	8.7599	97.7754	0.559	0.0000	0.0000	0
2014/11/03	2037	06/08/2015	8.75	Call	Bond Future	366.3000	0.3663	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	187.9500	0.1880	100.000	0	0	0
2014/11/03	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	93.5800	0.0936	100.000	0	0	0
2014/11/03	2037	06/08/2015	8.76	Call	Bond Future	460.5300	0.4605	0.6500	0.0007	(99.859)	0	0	0
2014/11/03	2037	06/08/2015	8.74	Call	Bond Future	271.9300	0.2719	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	2038	06/11/2014	120.01	Call	Bond Future	5,287.3700	5.2874	5,287.8200	5.2878	0.009	0	0	0
2014/11/03	2038	06/11/2014			Bond Future	125.2974	125.2974	125.2978	125.2978	0.000	0.0000	0.0000	1,509
2014/11/03	2038	06/11/2014	119.99	Call	Bond Future	5,307.3700	5.3074	5,307.8200	5.3078	0.008	0	0	0
2014/11/03	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2038	06/11/2014	120.00	Call	Bond Future	5,297.3700	5.2974	5,297.8200	5.2978	0.008	0	0	0
2014/11/03	2038	05/02/2015	123.00	Call	Bond Future	2,949.5400	2.9495	2,948.6300	2.9486	(0.031)	0	0	0
2014/11/03	2038	05/02/2015			Bond Future	125.9495	125.9495	125.9486	125.9486	(0.001)	0.0000	0.0000	982
2014/11/03	2038	05/02/2015	123.01	Call	Bond Future	2,939.5400	2.9395	2,938.6300	2.9386	(0.031)	0	0	0
2014/11/03	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2038	05/02/2015	122.99	Call	Bond Future	2,959.5400	2.9595	2,958.6300	2.9586	(0.031)	0	0	0
2014/11/03	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2038	07/05/2015			Bond Future	128.1097	128.1097	128.1058	128.1058	(0.003)	0.0000	0.0000	0
2014/11/03	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2038	07/05/2015	126.99	Call	Bond Future	1,119.6900	1.1197	1,115.7900	1.1158	(0.348)	0	0	0
2014/11/03	2038	07/05/2015	127.00	Call	Bond Future	1,109.6900	1.1097	1,105.7900	1.1058	(0.351)	0	0	0
2014/11/03	2038	07/05/2015	127.01	Call	Bond Future	1,099.6900	1.0997	1,095.7900	1.0958	(0.355)	0	0	0
2014/11/03	2044	06/11/2014			Bond Future	8.6638	103.3374	8.7083	102.8658	0.513	0.0000	0.0000	2,870
2014/11/03	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2044	06/11/2014	8.99	Call	Bond Future	3,377.3300	3.3773	2,905.6600	2.9057	(13.966)	0	0	0
2014/11/03	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2044	06/11/2014	9.00	Call	Bond Future	3,477.8200	3.4778	3,006.1500	3.0062	(13.562)	0	0	0
2014/11/03	2044	06/11/2014	9.01	Call	Bond Future	3,578.1200	3.5781	3,106.4500	3.1064	(13.182)	0	0	0
2014/11/03	2044	05/02/2015	9.00	Call	Bond Future	2,877.5400	2.8775	2,397.6700	2.3977	(16.676)	0	0	0
2014/11/03	2044	05/02/2015			Bond Future	8.7199	100.5533	8.7656	100.0734	0.525	0.0000	0.0000	132
2014/11/03	2044	05/02/2015	9.01	Call	Bond Future	2,977.6500	2.9776	2,497.7800	2.4978	(16.116)	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
2014/11/03	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2044	05/02/2015	8.99	Call	Bond Future	2,777.2500	2.7773	2,297.3800	2.2974	(17.279)	0	0	0
2014/11/03	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2044	07/05/2015			Bond Future	8.7644	102.2678	8.8116	101.7772	0.539	0.0000	0.0000	0
2014/11/03	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2044	07/05/2015	9.01	Call	Bond Future	2,506.4000	2.5064	2,015.7400	2.0157	(19.576)	0	0	0
2014/11/03	2044	07/05/2015	8.99	Call	Bond Future	2,306.3200	2.3063	1,815.6600	1.8157	(21.275)	0	0	0
2014/11/03	2044	07/05/2015	9.00	Call	Bond Future	2,406.4400	2.4064	1,915.7800	1.9158	(20.389)	0	0	0
2014/11/03	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2044	06/08/2015			Bond Future	8.7983	99.7783	8.8468	99.2787	0.551	0.0000	0.0000	0
2014/11/03	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2044	06/08/2015	8.74	Put	Bond Future	605.7700	0.6058	1,105.3600	1.1054	82.472	0	0	0
2014/11/03	2044	06/08/2015	8.76	Put	Bond Future	397.1500	0.3972	896.7400	0.8967	125.794	0	0	0
2014/11/03	2044	06/08/2015	8.75	Put	Bond Future	501.3700	0.5014	1,000.9600	1.0010	99.645	0	0	0
2014/11/03	2046	06/11/2014	104.45	Call	Bond Future	20,020.0600	20.0201	20,580.1000	20.5801	2.797	0	0	0
2014/11/03	2046	06/11/2014			Bond Future	124.4701	124.4701	125.0301	125.0301	0.450	0.0000	0.0000	5,389
2014/11/03	2046	06/11/2014	104.43	Call	Bond Future	20,040.0600	20.0401	20,600.1000	20.6001	2.795	0	0	0
2014/11/03	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2046	06/11/2014	104.44	Call	Bond Future	20,030.0600	20.0301	20,590.1000	20.5901	2.796	0	0	0
2014/11/03	2046	05/02/2015			Bond Future	126.4106	126.4106	126.9786	126.9786	0.449	0.0000	0.0000	0
2014/11/03	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2046	05/02/2015	123.99	Call	Bond Future	2,420.6400	2.4206	2,988.5700	2.9886	23.462	0	0	0
2014/11/03	2046	05/02/2015	124.01	Call	Bond Future	2,400.6400	2.4006	2,968.5700	2.9686	23.657	0	0	0
2014/11/03	2046	05/02/2015	124.00	Call	Bond Future	2,410.6400	2.4106	2,978.5700	2.9786	23.559	0	0	0
2014/11/03	2046	07/05/2015			Bond Future	127.2012	127.2012	127.7757	127.7757	0.452	0.0000	0.0000	0
2014/11/03	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2046	07/05/2015	126.99	Call	Bond Future	211.1700	0.2112	785.6600	0.7857	272.051	0	0	0
2014/11/03	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2046	07/05/2015	127.00	Call	Bond Future	201.1700	0.2012	775.6600	0.7757	285.574	0	0	0
2014/11/03	2046	07/05/2015	127.01	Call	Bond Future	191.1700	0.1912	765.6600	0.7657	300.513	0	0	0
2014/11/03	2050	06/11/2014			Bond Future	133.1880	133.1880	133.8442	133.8442	0.493	0.0000	0.0000	2,352
2014/11/03	2050	06/11/2014	126.00	Call	Bond Future	7,187.9500	7.1879	7,844.1800	7.8442	9.130	0	0	0
2014/11/03	2050	06/11/2014	126.01	Call	Bond Future	7,177.9500	7.1779	7,834.1800	7.8342	9.142	0	0	0
2014/11/03	2050	06/11/2014	125.99	Call	Bond Future	7,197.9500	7.1979	7,854.1800	7.8542	9.117	0	0	0
2014/11/03	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	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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2014/11/03	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2050	05/02/2015			Bond Future	133.8161	133.8161	134.4816	134.4816	0.497	0.0000	0.0000	288
2014/11/03	2050	05/02/2015	130.01	Call	Bond Future	3,806.1200	3.8061	4,471.6200	4.4716	17.485	0	0	0
2014/11/03	2050	05/02/2015	129.99	Call	Bond Future	3,826.1200	3.8261	4,491.6200	4.4916	17.394	0	0	0
2014/11/03	2050	05/02/2015	130.00	Call	Bond Future	3,816.1200	3.8161	4,481.6200	4.4816	17.439	0	0	0
2014/11/03	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2050	07/05/2015			Bond Future	136.1112	136.1112	136.7847	136.7847	0.495	0.0000	0.0000	0
2014/11/03	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	2050	07/05/2015	135.01	Call	Bond Future	1,101.2300	1.1012	1,774.6500	1.7747	61.152	0	0	0
2014/11/03	2050	07/05/2015	134.99	Call	Bond Future	1,121.2300	1.1212	1,794.6500	1.7947	60.061	0	0	0
2014/11/03	2050	07/05/2015	135.00	Call	Bond Future	1,111.2300	1.1112	1,784.6500	1.7847	60.601	0	0	0
2014/11/03	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	AL12	06/11/2014			Index Future	528.4470	528.4470	526.4780	526.4780	(0.373)	0.0000	0.0000	0
2014/11/03	AL12	05/02/2015			Index Future	536.6200	536.6200	534.6130	534.6130	(0.374)	0.0000	0.0000	0
2014/11/03	AL12	07/05/2015			Index Future	545.7560	545.7560	543.6940	543.6940	(0.378)	0.0000	0.0000	0
2014/11/03	AL37	06/11/2014			Index Future	442.1510	442.1510	441.3910	441.3910	(0.172)	0.0000	0.0000	2
2014/11/03	AL37	05/02/2015			Index Future	448.9890	448.9890	448.2120	448.2120	(0.173)	0.0000	0.0000	115
2014/11/03	AL37	07/05/2015			Index Future	456.6330	456.6330	455.8250	455.8250	(0.177)	0.0000	0.0000	0
2014/11/03	AL7T	06/11/2014			Index Future	524.0990	524.0990	522.6750	522.6750	(0.272)	0.0000	0.0000	3
2014/11/03	AL7T	05/02/2015			Index Future	532.2050	532.2050	530.7520	530.7520	(0.273)	0.0000	0.0000	3
2014/11/03	AL7T	07/05/2015			Index Future	541.2660	541.2660	539.7670	539.7670	(0.277)	0.0000	0.0000	0
2014/11/03	ALBI	06/11/2014			Index Future	477.5840	477.5840	476.2790	476.2790	(0.273)	0.0000	0.0000	225
2014/11/03	ALBI	05/02/2015			Index Future	484.9700	484.9700	483.6390	483.6390	(0.274)	0.0000	0.0000	419
2014/11/03	ALBI	07/05/2015			Index Future	493.2270	493.2270	491.8540	491.8540	(0.278)	0.0000	0.0000	0
2014/11/03	ALBI	06/08/2015			Index Future	502.2670	502.2670	500.8640	500.8640	(0.279)	0.0000	0.0000	0
2014/11/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	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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2014/11/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/11/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	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
2014/11/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/03	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	EL28	06/11/2014			Bond Future	123.0541	123.0541	123.0555	123.0555	0.001	0.0000	0.0000	0
2014/11/03	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	EL28	06/11/2014	122.00	Call	Bond Future	1,054.0600	1.0541	1,055.4700	1.0555	0.134	0	0	0
2014/11/03	EL28	06/11/2014	122.01	Call	Bond Future	1,044.0600	1.0441	1,045.4700	1.0455	0.135	0	0	0
2014/11/03	EL28	06/11/2014	121.99	Call	Bond Future	1,064.0600	1.0641	1,065.4700	1.0655	0.133	0	0	0
2014/11/03	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	EL28	05/02/2015			Bond Future	124.9726	124.9726	124.9729	124.9729	0.000	0.0000	0.0000	0
2014/11/03	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	EL28	05/02/2015	125.99	Put	Bond Future	1,017.3700	1.0174	1,017.0900	1.0171	(0.028)	0	0	0
2014/11/03	EL28	05/02/2015	126.01	Put	Bond Future	1,037.3700	1.0374	1,037.0900	1.0371	(0.027)	0	0	0
2014/11/03	EL28	05/02/2015	126.00	Put	Bond Future	1,027.3700	1.0274	1,027.0900	1.0271	(0.027)	0	0	0
2014/11/03	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	EL28	07/05/2015	125.00	Call	Bond Future	597.4200	0.5974	594.5100	0.5945	(0.487)	0	0	0
2014/11/03	EL28	07/05/2015			Bond Future	125.5974	125.5974	125.5945	125.5945	(0.002)	0.0000	0.0000	0
2014/11/03	EL28	07/05/2015	125.01	Call	Bond Future	587.4200	0.5874	584.5100	0.5845	(0.495)	0	0	0
2014/11/03	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	EL28	07/05/2015	124.99	Call	Bond Future	607.4200	0.6074	604.5100	0.6045	(0.479)	0	0	0
2014/11/03	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	ES33	06/11/2014			Bond Future	9.3558	84.8682	9.3999	84.5306	0.471	0.0000	0.0000	6,220
2014/11/03	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	ES33	06/11/2014	10.29	Call	Bond Future	6,727.8400	6.7278	6,390.2000	6.3902	(5.019)	0	0	0
2014/11/03	ES33	06/11/2014	10.30	Call	Bond Future	6,795.2900	6.7953	6,457.6500	6.4576	(4.969)	0	0	0
2014/11/03	ES33	06/11/2014	10.31	Call	Bond Future	6,862.6400	6.8626	6,525.0000	6.5250	(4.920)	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
2014/11/03	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	ES33	05/02/2015	10.00	Call	Bond Future	4,053.7600	4.0538	3,710.1900	3.7102	(8.475)	0	0	0
2014/11/03	ES33	05/02/2015			Bond Future	9.4427	86.1808	9.4883	85.8373	0.483	0.0000	0.0000	0
2014/11/03	ES33	05/02/2015	10.01	Call	Bond Future	4,123.7200	4.1237	3,780.1500	3.7801	(8.332)	0	0	0
2014/11/03	ES33	05/02/2015	9.99	Call	Bond Future	3,983.7100	3.9837	3,640.1400	3.6401	(8.624)	0	0	0
2014/11/03	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	ES33	07/05/2015			Bond Future	9.5118	83.8590	9.5591	83.5074	0.497	0.0000	0.0000	0
2014/11/03	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	ES33	07/05/2015	9.76	Call	Bond Future	1,819.5900	1.8196	1,467.9900	1.4680	(19.323)	0	0	0
2014/11/03	ES33	07/05/2015	9.74	Call	Bond Future	1,675.2000	1.6752	1,323.6000	1.3236	(20.989)	0	0	0
2014/11/03	ES33	07/05/2015	9.75	Call	Bond Future	1,747.4400	1.7474	1,395.8400	1.3958	(20.121)	0	0	0
2014/11/03	ES33	06/08/2015			Bond Future	9.5680	85.4142	9.6167	85.0563	0.509	0.0000	0.0000	0
2014/11/03	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	196.2500	0.1963	100.000	0	0	0
2014/11/03	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	49.4500	0.0495	100.000	0	0	0
2014/11/03	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	122.8000	0.1228	100.000	0	0	0
2014/11/03	ES33	06/08/2015	9.61	Call	Bond Future	308.5100	0.3085	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	ES33	06/08/2015	9.59	Call	Bond Future	161.7100	0.1617	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	ES33	06/08/2015	9.60	Call	Bond Future	235.1600	0.2352	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	GOVI	06/11/2014	449.01	Call	GOVI	266,970.0000	26.6970	254,880.0000	25.4880	(4.529)	0	0	0
2014/11/03	GOVI	06/11/2014			GOVI	475.7070	475.7070	474.4980	474.4980	(0.254)	0.0000	0.0000	234
2014/11/03	GOVI	06/11/2014	448.99	Call	GOVI	267,170.0000	26.7170	255,080.0000	25.5080	(4.525)	0	0	0
2014/11/03	GOVI	06/11/2014	449.00	Call	GOVI	267,070.0000	26.7070	254,980.0000	25.4980	(4.527)	0	0	0
2014/11/03	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	GOVI	05/02/2015	459.99	Call	GOVI	230,740.0000	23.0740	218,410.0000	21.8410	(5.344)	0	0	0
2014/11/03	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	GOVI	05/02/2015			GOVI	483.0640	483.0640	481.8310	481.8310	(0.255)	0.0000	0.0000	299
2014/11/03	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	GOVI	05/02/2015	460.00	Call	GOVI	230,640.0000	23.0640	218,310.0000	21.8310	(5.346)	0	0	0
2014/11/03	GOVI	05/02/2015	460.01	Call	GOVI	230,540.0000	23.0540	218,210.0000	21.8210	(5.348)	0	0	0
2014/11/03	GOVI	07/05/2015	449.99	Call	GOVI	412,980.0000	41.2980	400,250.0000	40.0250	(3.082)	0	0	0
2014/11/03	GOVI	07/05/2015			GOVI	491.2880	491.2880	490.0150	490.0150	(0.259)	0.0000	0.0000	25
2014/11/03	GOVI	07/05/2015	450.00	Call	GOVI	412,880.0000	41.2880	400,150.0000	40.0150	(3.083)	0	0	0
2014/11/03	GOVI	07/05/2015	450.01	Call	GOVI	412,780.0000	41.2780	400,050.0000	40.0050	(3.084)	0	0	0
2014/11/03	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	GOVI	06/08/2015			GOVI	500.2930	500.2930	498.9910	498.9910	(0.260)	0.0000	0.0000	0
2014/11/03	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	9,990.0000	0.9990	100.000	0	0	0
2014/11/03	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	10,190.0000	1.0190	100.000	0	0	0
2014/11/03	GOVI	06/08/2015	499.99	Call	GOVI	3,030.0000	0.3030	0.0000	0.0000	(100.000)	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
2014/11/03	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	10,090.0000	1.0090	100.000	0	0	0
2014/11/03	GOVI	06/08/2015	500.00	Call	GOVI	2,930.0000	0.2930	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	GOVI	06/08/2015	500.01	Call	GOVI	2,830.0000	0.2830	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/11/03	ICAA	06/11/2014			Can-Do Interest Rate	145.3251	145.3251	145.2538	145.2538	(0.049)	0.0000	0.0000	107
2014/11/03	IGOV	06/11/2014			Index Future	221.5110	221.5110	221.4870	221.4870	(0.011)	0.0000	0.0000	48
2014/11/03	IGOV	05/02/2015			Index Future	224.9640	224.9640	224.9380	224.9380	(0.012)	0.0000	0.0000	1,043
2014/11/03	IGOV	07/05/2015			Index Future	228.8210	228.8210	228.7860	228.7860	(0.015)	0.0000	0.0000	80
2014/11/03	IGOV	06/08/2015			Index Future	233.0420	233.0420	233.0030	233.0030	(0.017)	0.0000	0.0000	0
2014/11/03	ILBI	06/11/2014			Index Future	600.2530	600.2530	600.1160	600.1160	(0.023)	0.0000	0.0000	0
2014/11/03	ILBI	05/02/2015			Index Future	609.7000	609.7000	609.5560	609.5560	(0.024)	0.0000	0.0000	157
2014/11/03	ILBI	07/05/2015			Index Future	620.3780	620.3780	620.2170	620.2170	(0.026)	0.0000	0.0000	0
2014/11/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/11/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/11/03	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/11/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/11/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/11/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/11/03	JBAF	19/11/2014			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	0
2014/11/03	JBAF	17/12/2014			Jibar Tradeable Future	6.1700	93.8300	6.1600	93.8400	(0.162)	0.0000	0.0000	0
2014/11/03	JBAF	21/01/2015			Jibar Tradeable Future	6.2000	93.8000	6.1900	93.8100	(0.161)	0.0000	0.0000	0
2014/11/03	JBAF	18/02/2015			Jibar Tradeable Future	6.2900	93.7100	6.3000	93.7000	0.159	0.0000	0.0000	0
2014/11/03	JBAF	18/03/2015			Jibar Tradeable Future	6.3200	93.6800	6.3300	93.6700	0.158	0.0000	0.0000	2,850
2014/11/03	JBAF	15/04/2015			Jibar Tradeable Future	6.4000	93.6000	6.4200	93.5800	0.313	0.0000	0.0000	0
2014/11/03	JBAF	17/06/2015			Jibar Tradeable Future	6.5300	93.4700	6.5500	93.4500	0.306	0.0000	0.0000	5,000
2014/11/03	JBAF	16/09/2015			Jibar Tradeable Future	6.6600	93.3400	6.7100	93.2900	0.751	0.0000	0.0000	0
2014/11/03	JBAF	15/12/2015			Jibar Tradeable Future	6.8100	93.1900	6.8500	93.1500	0.587	0.0000	0.0000	0
2014/11/03	JBAF	16/03/2016			Jibar Tradeable Future	6.9300	93.0700	6.9800	93.0200	0.722	0.0000	0.0000	0
2014/11/03	JBAF	15/06/2016			Jibar Tradeable Future	7.0500	92.9500	7.1000	92.9000	0.709	0.0000	0.0000	0
2014/11/03	JBAF	21/09/2016			Jibar Tradeable Future	7.1900	92.8100	7.2200	92.7800	0.417	0.0000	0.0000	0
2014/11/03	R023	06/11/2014			Bond Future	7.6443	102.1652	7.6887	101.8953	0.581	0.0000	0.0000	8,612
2014/11/03	R023	06/11/2014	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R023	06/11/2014	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R023	06/11/2014	8.59	Call	Bond Future	5,557.1500	5.5572	5,287.2600	5.2873	(4.857)	0	0	0
2014/11/03	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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2014/11/03	R023	06/11/2014	8.60	Call	Bond Future	5,613.8000	5.6138	5,343.9100	5.3439	(4.808)	0	0	0
2014/11/03	R023	06/11/2014	8.61	Call	Bond Future	5,670.4100	5.6704	5,400.5200	5.4005	(4.760)	0	0	0
2014/11/03	R023	05/02/2015			Bond Future	7.7057	103.7453	7.7522	103.4702	0.603	0.0000	0.0000	2,024
2014/11/03	R023	05/02/2015	8.74	Put	Bond Future	44.1700	0.0442	49.8500	0.0499	12.859	0	0	0
2014/11/03	R023	05/02/2015	8.75	Call	Bond Future	5,998.2100	5.9982	5,728.6400	5.7286	(4.494)	0	0	0
2014/11/03	R023	05/02/2015	8.76	Call	Bond Future	6,051.1900	6.0512	5,781.3800	5.7814	(4.459)	0	0	0
2014/11/03	R023	05/02/2015	8.74	Call	Bond Future	5,945.1100	5.9451	5,675.7700	5.6758	(4.530)	0	0	0
2014/11/03	R023	05/02/2015	8.76	Put	Bond Future	40.5500	0.0405	45.7600	0.0458	12.848	0	0	0
2014/11/03	R023	05/02/2015	8.75	Put	Bond Future	42.4000	0.0424	47.8500	0.0479	12.854	0	0	0
2014/11/03	R023	07/05/2015	8.14	Call	Bond Future	3,206.9400	3.2069	2,999.5700	2.9996	(6.466)	0	0	0
2014/11/03	R023	07/05/2015	8.15	Put	Bond Future	903.2200	0.9032	976.9900	0.9770	8.167	0	0	0
2014/11/03	R023	07/05/2015			Bond Future	7.7386	101.5857	7.7875	101.3035	0.632	0.0000	0.0000	0
2014/11/03	R023	07/05/2015	8.15	Call	Bond Future	3,246.3300	3.2463	3,037.8200	3.0378	(6.423)	0	0	0
2014/11/03	R023	07/05/2015	8.16	Call	Bond Future	3,285.9300	3.2859	3,076.3000	3.0763	(6.380)	0	0	0
2014/11/03	R023	07/05/2015	8.14	Put	Bond Future	919.9500	0.9200	994.8600	0.9949	8.143	0	0	0
2014/11/03	R023	07/05/2015	8.16	Put	Bond Future	886.7300	0.8867	959.3800	0.9594	8.193	0	0	0
2014/11/03	R023	06/08/2015	9.07	Put	Bond Future	319.8400	0.3198	345.5400	0.3455	8.035	0	0	911
2014/11/03	R023	06/08/2015	8.24	Call	Bond Future	3,926.8300	3.9268	3,719.6200	3.7196	(5.277)	0	0	0
2014/11/03	R023	06/08/2015			Bond Future	7.7498	103.4689	7.8009	103.1815	0.659	0.0000	0.0000	0
2014/11/03	R023	06/08/2015	9.07	Call	Bond Future	7,427.1600	7.4272	7,165.4600	7.1655	(3.524)	0	0	0
2014/11/03	R023	06/08/2015	8.26	Put	Bond Future	1,177.6400	1.1776	1,256.0300	1.2560	6.657	0	0	0
2014/11/03	R023	06/08/2015	8.25	Put	Bond Future	1,194.0800	1.1941	1,273.3700	1.2734	6.640	0	0	0
2014/11/03	R023	06/08/2015	8.24	Put	Bond Future	1,210.7100	1.2107	1,290.9000	1.2909	6.623	0	0	0
2014/11/03	R023	06/08/2015	8.25	Call	Bond Future	3,964.6500	3.9646	3,756.5400	3.7565	(5.249)	0	0	0
2014/11/03	R023	06/08/2015	8.26	Call	Bond Future	4,002.6100	4.0026	3,793.6000	3.7936	(5.222)	0	0	0
2014/11/03	R157	06/11/2014	6.19	Put	Bond Future	463.2700	0.4633	463.2600	0.4633	(0.002)	0	0	0
2014/11/03	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/11/03	R157	06/11/2014	6.21	Put	Bond Future	446.2700	0.4463	446.2500	0.4463	(0.004)	0	0	0
2014/11/03	R157	06/11/2014	6.20	Put	Bond Future	454.7700	0.4548	454.7500	0.4548	(0.004)	0	0	0
2014/11/03	R157	06/11/2014	6.21	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	R157	06/11/2014	6.19	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	R157	06/11/2014	6.20	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	R157	05/02/2015	8.74	Call	Bond Future	1,081.0700	1.0811	1,080.4000	1.0804	(0.062)	0	0	0
2014/11/03	R157	05/02/2015	8.75	Put	Bond Future	7.7200	0.0077	7.0500	0.0071	(8.679)	0	0	0
2014/11/03	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/11/03	R157	05/02/2015	8.74	Put	Bond Future	7.9100	0.0079	7.2400	0.0072	(8.470)	0	0	0
2014/11/03	R157	05/02/2015	8.76	Put	Bond Future	7.5300	0.0075	6.8700	0.0069	(8.765)	0	0	0
2014/11/03	R157	05/02/2015	8.75	Call	Bond Future	1,086.6900	1.0867	1,086.0200	1.0860	(0.062)	0	0	0
2014/11/03	R157	05/02/2015	8.76	Call	Bond Future	1,092.3000	1.0923	1,091.6400	1.0916	(0.060)	0	0	0
2014/11/03	R186	06/11/2014	8.53	Call	Bond Future	5,522.0500	5.5221	5,133.6700	5.1337	(7.033)	0	0	0
2014/11/03	R186	06/11/2014	7.70	Call	Bond Future	33.1600	0.0332	1.0900	0.0011	(96.713)	0	0	1,500
2014/11/03	R186	06/11/2014	8.14	Call	Bond Future	2,264.7700	2.2648	1,870.8400	1.8708	(17.394)	0	0	0
2014/11/03	R186	06/11/2014	8.15	Put	Bond Future	5.9700	0.0060	1.3100	0.0013	(78.057)	0	0	0
2014/11/03	R186	06/11/2014	8.50	Call	Bond Future	5,275.4000	5.2754	4,887.0200	4.8870	(7.362)	0	0	0
2014/11/03	R186	06/11/2014	9.17	Call	Bond Future	10,612.9400	10.6129	10,224.5600	10.2246	(3.659)	0	0	0
2014/11/03	R186	06/11/2014			Bond Future	7.8789	124.3017	7.9234	123.9133	0.564	0.0000	0.0000	36,982

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
2014/11/03	R186	06/11/2014	7.80	Put	Bond Future	862.0200	0.8620	1,108.8600	1.1089	28.635	0	0	0
2014/11/03	R186	06/11/2014	8.30	Call	Bond Future	3,612.2500	3.6123	3,223.7300	3.2237	(10.756)	0	0	100
2014/11/03	R186	06/11/2014	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2014/11/03	R186	06/11/2014	8.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2014/11/03	R186	06/11/2014	7.70	Put	Bond Future	1,615.0900	1.6151	1,971.4000	1.9714	22.061	0	0	0
2014/11/03	R186	06/11/2014	8.15	Call	Bond Future	2,348.6600	2.3487	1,955.6200	1.9556	(16.735)	0	0	0
2014/11/03	R186	06/11/2014	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R186	06/11/2014	8.00	Call	Bond Future	1,147.2600	1.1473	745.3700	0.7454	(35.030)	0	0	1,500
2014/11/03	R186	06/11/2014	8.16	Call	Bond Future	2,432.7000	2.4327	2,040.4600	2.0405	(16.124)	0	0	0
2014/11/03	R186	06/11/2014	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,000
2014/11/03	R186	06/11/2014	9.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,010
2014/11/03	R186	06/11/2014	7.80	Call	Bond Future	167.6000	0.1676	26.0600	0.0261	(84.451)	0	0	100
2014/11/03	R186	06/11/2014	8.30	Put	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	100
2014/11/03	R186	06/11/2014	8.60	Call	Bond Future	6,094.7200	6.0947	5,706.3400	5.7063	(6.372)	0	0	0
2014/11/03	R186	06/11/2014	8.14	Put	Bond Future	7.3900	0.0074	1.8400	0.0018	(75.101)	0	0	0
2014/11/03	R186	06/11/2014	8.00	Put	Bond Future	93.1600	0.0932	79.6500	0.0796	(14.502)	0	0	0
2014/11/03	R186	06/11/2014	8.16	Put	Bond Future	4.7900	0.0048	0.9300	0.0009	(80.585)	0	0	0
2014/11/03	R186	06/11/2014	8.45	Call	Bond Future	4,862.6800	4.8627	4,474.3000	4.4743	(7.987)	0	0	0
2014/11/03	R186	05/02/2015	9.00	Call	Bond Future	8,749.5500	8.7496	8,362.2400	8.3622	(4.427)	0	0	0
2014/11/03	R186	05/02/2015			Bond Future	7.9352	120.9287	7.9814	120.5333	0.582	7.9671	7.9671	13,037
2014/11/03	R186	05/02/2015	8.75	Call	Bond Future	6,896.0900	6.8961	6,521.2500	6.5213	(5.436)	0	0	0
2014/11/03	R186	05/02/2015	8.76	Call	Bond Future	6,969.3000	6.9693	6,593.7500	6.5938	(5.389)	0	0	0
2014/11/03	R186	05/02/2015	8.74	Call	Bond Future	6,822.9900	6.8230	6,448.8800	6.4489	(5.483)	0	0	0
2014/11/03	R186	05/02/2015	8.76	Put	Bond Future	166.7800	0.1668	186.6900	0.1867	11.938	0	0	0
2014/11/03	R186	05/02/2015	8.75	Put	Bond Future	172.8100	0.1728	193.4300	0.1934	11.932	0	0	0
2014/11/03	R186	05/02/2015	9.00	Put	Bond Future	68.4400	0.0684	76.5900	0.0766	11.908	0	0	9,600
2014/11/03	R186	05/02/2015	8.74	Put	Bond Future	179.0200	0.1790	200.3700	0.2004	11.926	0	0	0
2014/11/03	R186	07/05/2015			Bond Future	7.9726	122.9893	8.0208	122.5839	0.605	0.0000	0.0000	0
2014/11/03	R186	07/05/2015	8.25	Call	Bond Future	4,051.3600	4.0514	3,774.4800	3.7745	(6.834)	0	0	0
2014/11/03	R186	07/05/2015	8.24	Put	Bond Future	1,773.8400	1.7738	1,904.1000	1.9041	7.343	0	0	0
2014/11/03	R186	07/05/2015	8.26	Put	Bond Future	1,714.8800	1.7149	1,841.6400	1.8416	7.392	0	0	0
2014/11/03	R186	07/05/2015	8.25	Put	Bond Future	1,744.1700	1.7442	1,872.6700	1.8727	7.367	0	0	0
2014/11/03	R186	07/05/2015	8.26	Call	Bond Future	4,104.0800	4.1041	3,825.4600	3.8255	(6.789)	0	0	0
2014/11/03	R186	07/05/2015	8.24	Call	Bond Future	3,998.9400	3.9989	3,723.8200	3.7238	(6.880)	0	0	0
2014/11/03	R186	06/08/2015	8.00	Put	Bond Future	3,388.2500	3.3882	3,573.0200	3.5730	5.453	0	0	0
2014/11/03	R186	06/08/2015			Bond Future	7.9920	119.9658	8.0420	119.5531	0.625	0.0000	0.0000	0
2014/11/03	R186	06/08/2015	8.01	Call	Bond Future	3,496.8500	3.4969	3,267.3100	3.2673	(6.564)	0	0	0
2014/11/03	R186	06/08/2015	8.00	Call	Bond Future	3,454.1600	3.4542	3,226.2200	3.2262	(6.599)	0	0	0
2014/11/03	R186	06/08/2015	7.99	Call	Bond Future	3,412.1700	3.4122	3,185.8300	3.1858	(6.633)	0	0	0
2014/11/03	R186	06/08/2015	7.99	Put	Bond Future	3,429.0700	3.4291	3,615.4400	3.6154	5.435	0	0	0
2014/11/03	R186	06/08/2015	8.01	Put	Bond Future	3,348.2000	3.3482	3,531.3700	3.5314	5.471	0	0	0
2014/11/03	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R197	06/11/2014			Bond Future	290.6684	290.6684	289.8139	289.8139	(0.294)	0.0000	0.0000	908
2014/11/03	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R197	06/11/2014	285.00	Call	Bond Future	5,668.4100	5.6684	4,813.9200	4.8139	(15.075)	0	0	0
2014/11/03	R197	06/11/2014	285.01	Call	Bond Future	5,658.4100	5.6584	4,803.9200	4.8039	(15.101)	0	0	0
2014/11/03	R197	06/11/2014	284.99	Call	Bond Future	5,678.4100	5.6784	4,823.9200	4.8239	(15.048)	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
2014/11/03	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R197	05/02/2015	288.99	Put	Bond Future	0.0000	0.0000	676.8500	0.6769	100.000	0	0	0
2014/11/03	R197	05/02/2015			Bond Future	289.1835	289.1835	288.3131	288.3131	(0.301)	0.0000	0.0000	0
2014/11/03	R197	05/02/2015	289.01	Put	Bond Future	0.0000	0.0000	696.8500	0.6969	100.000	0	0	0
2014/11/03	R197	05/02/2015	288.99	Call	Bond Future	193.5300	0.1935	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	R197	05/02/2015	289.00	Put	Bond Future	0.0000	0.0000	686.8500	0.6869	100.000	0	0	0
2014/11/03	R197	05/02/2015	289.00	Call	Bond Future	183.5300	0.1835	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	R197	05/02/2015	289.01	Call	Bond Future	173.5300	0.1735	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	R197	07/05/2015	294.00	Call	Bond Future	142.9800	0.1430	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	R197	07/05/2015			Bond Future	294.1430	294.1430	293.2505	293.2505	(0.303)	0.0000	0.0000	0
2014/11/03	R197	07/05/2015	294.01	Call	Bond Future	132.9800	0.1330	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	R197	07/05/2015	293.99	Put	Bond Future	0.0000	0.0000	739.5200	0.7395	100.000	0	0	0
2014/11/03	R197	07/05/2015	294.01	Put	Bond Future	0.0000	0.0000	759.5200	0.7595	100.000	0	0	0
2014/11/03	R197	07/05/2015	294.00	Put	Bond Future	0.0000	0.0000	749.5200	0.7495	100.000	0	0	0
2014/11/03	R197	07/05/2015	293.99	Call	Bond Future	152.9800	0.1530	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	R202	06/11/2014	226.99	Call	Bond Future	8,493.3400	8.4933	8,493.6800	8.4937	0.004	0	0	0
2014/11/03	R202	06/11/2014			Bond Future	235.4833	235.4833	235.4837	235.4837	0.000	0.0000	0.0000	48,587
2014/11/03	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R202	06/11/2014	227.00	Call	Bond Future	8,483.3400	8.4833	8,483.6800	8.4837	0.004	0	0	0
2014/11/03	R202	06/11/2014	227.01	Call	Bond Future	8,473.3400	8.4733	8,473.6800	8.4737	0.004	0	0	0
2014/11/03	R202	05/02/2015	233.01	Call	Bond Future	2,948.7600	2.9488	2,947.0600	2.9471	(0.058)	0	0	0
2014/11/03	R202	05/02/2015			Bond Future	235.9588	235.9588	235.9571	235.9571	(0.001)	0.0000	0.0000	1,631
2014/11/03	R202	05/02/2015	232.99	Call	Bond Future	2,968.7600	2.9688	2,967.0600	2.9671	(0.057)	0	0	0
2014/11/03	R202	05/02/2015	233.00	Call	Bond Future	2,958.7600	2.9588	2,957.0600	2.9571	(0.057)	0	0	0
2014/11/03	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R202	07/05/2015			Bond Future	240.0052	240.0052	239.9977	239.9977	(0.003)	0.0000	0.0000	0
2014/11/03	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R202	07/05/2015	238.51	Call	Bond Future	1,495.1600	1.4952	1,487.6800	1.4877	(0.500)	0	0	0
2014/11/03	R202	07/05/2015	238.49	Call	Bond Future	1,515.1600	1.5152	1,507.6800	1.5077	(0.494)	0	0	0
2014/11/03	R202	07/05/2015	238.50	Call	Bond Future	1,505.1600	1.5052	1,497.6800	1.4977	(0.497)	0	0	0
2014/11/03	R203	06/11/2014	6.86	Call	Bond Future	413.5500	0.4135	294.8900	0.2949	(28.693)	0	0	0
2014/11/03	R203	06/11/2014			Bond Future	6.7042	105.2254	6.7488	105.1091	0.664	0.0000	0.0000	7,959
2014/11/03	R203	06/11/2014	6.84	Call	Bond Future	365.4300	0.3654	247.0000	0.2470	(32.408)	0	0	45
2014/11/03	R203	06/11/2014	6.98	Call	Bond Future	718.0700	0.7181	601.4600	0.6015	(16.239)	0	0	14
2014/11/03	R203	06/11/2014	6.85	Call	Bond Future	389.3100	0.3893	270.6800	0.2707	(30.472)	0	0	0
2014/11/03	R203	06/11/2014	6.98	Put	Bond Future	0.3200	0.0003	0.0400	0.0000	(87.500)	0	0	0
2014/11/03	R203	06/11/2014	6.84	Put	Bond Future	11.2600	0.0113	9.1600	0.0092	(18.650)	0	0	0
2014/11/03	R203	06/11/2014	6.86	Put	Bond Future	7.3400	0.0073	5.0100	0.0050	(31.744)	0	0	0
2014/11/03	R203	06/11/2014	6.85	Put	Bond Future	9.1200	0.0091	6.8200	0.0068	(25.219)	0	0	0
2014/11/03	R203	05/02/2015	7.69	Call	Bond Future	2,208.3800	2.2084	2,091.3200	2.0913	(5.301)	0	0	55

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/03	R203	05/02/2015			Bond Future	6.7590	106.8529	6.8088	106.7338	0.737	0.0000	0.0000	9,303
2014/11/03	R203	05/02/2015	8.34	Put	Bond Future	0.1200	0.0001	0.1500	0.0002	25.000	0	0	0
2014/11/03	R203	05/02/2015	8.35	Call	Bond Future	3,721.4700	3.7215	3,602.4000	3.6024	(3.200)	0	0	0
2014/11/03	R203	05/02/2015	8.36	Call	Bond Future	3,744.3200	3.7443	3,625.2400	3.6252	(3.180)	0	0	0
2014/11/03	R203	05/02/2015	8.34	Call	Bond Future	3,698.6200	3.6986	3,579.5500	3.5795	(3.219)	0	0	0
2014/11/03	R203	05/02/2015	8.36	Put	Bond Future	0.1100	0.0001	0.1300	0.0001	18.182	0	0	0
2014/11/03	R203	05/02/2015	7.69	Put	Bond Future	10.0500	0.0100	12.0900	0.0121	20.299	0	0	0
2014/11/03	R203	05/02/2015	8.35	Put	Bond Future	0.1100	0.0001	0.1400	0.0001	27.273	0	0	0
2014/11/03	R203	07/05/2015			Bond Future	6.7416	104.5041	6.7985	104.3803	0.843	0.0000	0.0000	0
2014/11/03	R203	07/05/2015	7.24	Put	Bond Future	204.5700	0.2046	231.0700	0.2311	12.954	0	0	0
2014/11/03	R203	07/05/2015	7.26	Put	Bond Future	195.4800	0.1955	220.9800	0.2210	13.045	0	0	0
2014/11/03	R203	07/05/2015	7.25	Put	Bond Future	199.9800	0.2000	225.9800	0.2260	13.001	0	0	0
2014/11/03	R203	07/05/2015	7.25	Call	Bond Future	1,300.3800	1.3004	1,202.5600	1.2026	(7.522)	0	0	0
2014/11/03	R203	07/05/2015	7.26	Call	Bond Future	1,317.3700	1.3174	1,219.0500	1.2191	(7.463)	0	0	0
2014/11/03	R203	07/05/2015	7.24	Call	Bond Future	1,283.4700	1.2835	1,186.1500	1.1861	(7.583)	0	0	0
2014/11/03	R203	06/08/2015	6.75	Put	Bond Future	569.0200	0.5690	623.7000	0.6237	9.610	0	0	0
2014/11/03	R203	06/08/2015	6.74	Call	Bond Future	765.4200	0.7654	694.6900	0.6947	(9.241)	0	0	0
2014/11/03	R203	06/08/2015			Bond Future	6.6442	106.4418	6.7084	106.3158	0.967	0.0000	0.0000	0
2014/11/03	R203	06/08/2015	6.75	Call	Bond Future	776.4500	0.7764	705.1300	0.7051	(9.185)	0	0	0
2014/11/03	R203	06/08/2015	6.76	Call	Bond Future	787.9200	0.7879	716.0200	0.7160	(9.125)	0	0	0
2014/11/03	R203	06/08/2015	6.74	Put	Bond Future	577.5800	0.5776	632.8500	0.6328	9.569	0	0	0
2014/11/03	R203	06/08/2015	6.76	Put	Bond Future	560.9100	0.5609	615.0100	0.6150	9.645	0	0	0
2014/11/03	R204	06/11/2014	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,270
2014/11/03	R204	06/11/2014			Bond Future	7.0192	106.5631	7.0587	106.4215	0.562	0.0000	0.0000	7,955
2014/11/03	R204	06/11/2014	6.99	Put	Bond Future	215.0200	0.2150	275.2300	0.2752	28.002	0	0	0
2014/11/03	R204	06/11/2014	7.01	Put	Bond Future	174.2800	0.1743	219.6200	0.2196	26.016	0	0	0
2014/11/03	R204	06/11/2014	6.99	Call	Bond Future	110.0000	0.1100	28.5800	0.0286	(74.018)	0	0	0
2014/11/03	R204	06/11/2014	7.00	Put	Bond Future	193.9700	0.1940	246.7100	0.2467	27.190	0	0	0
2014/11/03	R204	06/11/2014	7.99	Call	Bond Future	3,416.3700	3.4164	3,274.7400	3.2747	(4.146)	0	0	0
2014/11/03	R204	06/11/2014	7.00	Call	Bond Future	124.9000	0.1249	36.0100	0.0360	(71.169)	0	0	0
2014/11/03	R204	06/11/2014	7.01	Call	Bond Future	141.1600	0.1412	44.8700	0.0449	(68.213)	0	0	0
2014/11/03	R204	05/02/2015			Bond Future	7.0773	104.1766	7.1200	104.0318	0.604	0.0000	0.0000	5,181
2014/11/03	R204	05/02/2015	8.25	Call	Bond Future	3,890.2200	3.8902	3,746.2700	3.7463	(3.700)	0	0	0
2014/11/03	R204	05/02/2015	8.26	Call	Bond Future	3,922.2200	3.9222	3,778.2200	3.7782	(3.671)	0	0	0
2014/11/03	R204	05/02/2015	8.24	Call	Bond Future	3,858.2200	3.8582	3,714.3200	3.7143	(3.730)	0	0	0
2014/11/03	R204	05/02/2015	8.26	Put	Bond Future	5.6300	0.0056	6.3900	0.0064	13.499	0	0	0
2014/11/03	R204	05/02/2015	8.25	Put	Bond Future	5.9700	0.0060	6.7800	0.0068	13.568	0	0	0
2014/11/03	R204	05/02/2015	8.24	Put	Bond Future	6.3200	0.0063	7.1800	0.0072	13.608	0	0	0
2014/11/03	R204	07/05/2015	7.51	Put	Bond Future	402.0200	0.4020	439.0600	0.4391	9.213	0	0	0
2014/11/03	R204	07/05/2015			Bond Future	7.0936	105.9515	7.1406	105.8016	0.663	0.0000	0.0000	0
2014/11/03	R204	07/05/2015	7.50	Put	Bond Future	410.5700	0.4106	448.2600	0.4483	9.180	0	0	0
2014/11/03	R204	07/05/2015	7.49	Call	Bond Future	1,675.1000	1.6751	1,563.5400	1.5635	(6.660)	0	0	0
2014/11/03	R204	07/05/2015	7.50	Call	Bond Future	1,697.8400	1.6978	1,585.6200	1.5856	(6.610)	0	0	0
2014/11/03	R204	07/05/2015	7.51	Call	Bond Future	1,720.7100	1.7207	1,607.8400	1.6078	(6.560)	0	0	0
2014/11/03	R204	07/05/2015	7.49	Put	Bond Future	419.2700	0.4193	457.6200	0.4576	9.147	0	0	0
2014/11/03	R204	06/08/2015	7.74	Call	Bond Future	2,420.6200	2.4206	2,301.0200	2.3010	(4.941)	0	0	0
2014/11/03	R204	06/08/2015	7.75	Put	Bond Future	416.6200	0.4166	449.1600	0.4492	7.810	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
2014/11/03	R204	06/08/2015			Bond Future	7.0650	103.8746	7.1160	103.7220	0.722	0.0000	0.0000	0
2014/11/03	R204	06/08/2015	8.41	Call	Bond Future	4,053.3800	4.0534	3,911.9800	3.9120	(3.488)	0	0	0
2014/11/03	R204	06/08/2015	7.74	Put	Bond Future	423.3300	0.4233	456.3100	0.4563	7.791	0	0	0
2014/11/03	R204	06/08/2015	7.76	Put	Bond Future	410.0100	0.4100	442.1100	0.4421	7.829	0	0	0
2014/11/03	R204	06/08/2015	8.41	Put	Bond Future	120.5500	0.1205	131.7300	0.1317	9.274	0	0	699
2014/11/03	R204	06/08/2015	7.75	Call	Bond Future	2,443.1400	2.4431	2,323.1000	2.3231	(4.913)	0	0	0
2014/11/03	R204	06/08/2015	7.76	Call	Bond Future	2,465.7500	2.4657	2,345.2700	2.3453	(4.886)	0	0	0
2014/11/03	R207	06/11/2014	7.36	Put	Bond Future	54.0900	0.0541	52.2300	0.0522	(3.439)	0	0	0
2014/11/03	R207	06/11/2014			Bond Future	7.2592	102.2906	7.3036	102.1018	0.612	0.0000	0.0000	32,876
2014/11/03	R207	06/11/2014	7.35	Put	Bond Future	62.7500	0.0628	63.4900	0.0635	1.179	0	0	0
2014/11/03	R207	06/11/2014	7.36	Call	Bond Future	481.7200	0.4817	291.0700	0.2911	(39.577)	0	0	0
2014/11/03	R207	06/11/2014	7.34	Call	Bond Future	415.4300	0.4154	230.6600	0.2307	(44.477)	0	0	0
2014/11/03	R207	06/11/2014	7.35	Call	Bond Future	448.0600	0.4481	260.0100	0.2600	(41.970)	0	0	0
2014/11/03	R207	06/11/2014	7.34	Put	Bond Future	72.4600	0.0725	76.4800	0.0765	5.548	0	0	0
2014/11/03	R207	05/02/2015	8.49	Put	Bond Future	10.2800	0.0103	11.8400	0.0118	15.175	0	0	0
2014/11/03	R207	05/02/2015			Bond Future	7.3190	100.2316	7.3664	100.0390	0.647	0.0000	0.0000	26,435
2014/11/03	R207	05/02/2015	8.51	Put	Bond Future	9.2300	0.0092	10.6400	0.0106	15.276	0	0	0
2014/11/03	R207	05/02/2015	8.50	Call	Bond Future	4,678.5400	4.6785	4,487.3800	4.4874	(4.086)	0	0	0
2014/11/03	R207	05/02/2015	8.51	Call	Bond Future	4,716.4100	4.7164	4,525.1800	4.5252	(4.055)	0	0	0
2014/11/03	R207	05/02/2015	8.49	Call	Bond Future	4,640.6800	4.6407	4,449.6000	4.4496	(4.118)	0	0	0
2014/11/03	R207	05/02/2015	8.50	Put	Bond Future	9.7400	0.0097	11.2200	0.0112	15.195	0	0	0
2014/11/03	R207	07/05/2015			Bond Future	7.3496	101.9399	7.4007	101.7414	0.695	0.0000	0.0000	0
2014/11/03	R207	07/05/2015	8.25	Call	Bond Future	3,615.2800	3.6153	3,437.1200	3.4371	(4.928)	0	0	0
2014/11/03	R207	07/05/2015	7.73	Call	Bond Future	2,038.0300	2.0380	1,893.4100	1.8934	(7.096)	0	0	66
2014/11/03	R207	07/05/2015	8.24	Put	Bond Future	190.1000	0.1901	210.8700	0.2109	10.926	0	0	0
2014/11/03	R207	07/05/2015	8.26	Put	Bond Future	181.2700	0.1813	201.1700	0.2012	10.978	0	0	0
2014/11/03	R207	07/05/2015	7.73	Put	Bond Future	571.3300	0.5713	625.2100	0.6252	9.431	0	0	0
2014/11/03	R207	07/05/2015	8.25	Put	Bond Future	185.7100	0.1857	206.0500	0.2061	10.953	0	0	0
2014/11/03	R207	07/05/2015	8.26	Call	Bond Future	3,648.1200	3.6481	3,469.5200	3.4695	(4.896)	0	0	0
2014/11/03	R207	07/05/2015	8.24	Call	Bond Future	3,582.3800	3.5824	3,404.6500	3.4046	(4.961)	0	0	0
2014/11/03	R207	06/08/2015	7.76	Call	Bond Future	2,329.6300	2.3296	2,189.1100	2.1891	(6.032)	0	0	0
2014/11/03	R207	06/08/2015			Bond Future	7.3465	100.1843	7.4010	99.9822	0.742	0.0000	0.0000	0
2014/11/03	R207	06/08/2015	7.74	Call	Bond Future	2,280.4600	2.2805	2,141.3800	2.1414	(6.099)	0	0	0
2014/11/03	R207	06/08/2015	7.75	Call	Bond Future	2,304.8300	2.3048	2,165.0300	2.1650	(6.066)	0	0	0
2014/11/03	R207	06/08/2015	7.46	Call	Bond Future	1,646.1000	1.6461	1,528.7600	1.5288	(7.128)	0	0	70
2014/11/03	R207	06/08/2015	7.74	Put	Bond Future	832.5200	0.8325	895.5300	0.8955	7.569	0	0	0
2014/11/03	R207	06/08/2015	7.76	Put	Bond Future	808.7800	0.8088	870.3500	0.8703	7.613	0	0	0
2014/11/03	R207	06/08/2015	7.46	Put	Bond Future	1,225.8100	1.2258	1,310.5600	1.3106	6.914	0	0	0
2014/11/03	R207	06/08/2015	7.75	Put	Bond Future	820.4200	0.8204	882.7100	0.8827	7.592	0	0	0
2014/11/03	R208	06/11/2014	7.46	Call	Bond Future	299.8700	0.2999	121.7300	0.1217	(59.406)	0	0	0
2014/11/03	R208	06/11/2014			Bond Future	7.4343	97.3392	7.4787	97.1216	0.597	0.0000	0.0000	13,058
2014/11/03	R208	06/11/2014	7.44	Call	Bond Future	245.4900	0.2455	85.7200	0.0857	(65.082)	0	0	0
2014/11/03	R208	06/11/2014	7.45	Call	Bond Future	271.8700	0.2719	102.6300	0.1026	(62.250)	0	0	0
2014/11/03	R208	06/11/2014	7.44	Put	Bond Future	217.3300	0.2173	275.1600	0.2752	26.609	0	0	0
2014/11/03	R208	06/11/2014	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,520
2014/11/03	R208	06/11/2014	7.46	Put	Bond Future	173.6700	0.1737	213.1300	0.2131	22.721	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
2014/11/03	R208	06/11/2014	7.45	Put	Bond Future	194.6800	0.1947	243.0400	0.2430	24.841	0	0	0
2014/11/03	R208	06/11/2014	8.50	Call	Bond Future	5,060.6000	5.0606	4,843.0000	4.8430	(4.300)	0	0	0
2014/11/03	R208	05/02/2015	8.51	Call	Bond Future	4,702.5000	4.7025	4,485.1100	4.4851	(4.623)	0	0	0
2014/11/03	R208	05/02/2015			Bond Future	7.4947	98.8448	7.5416	98.6229	0.625	0.0000	0.0000	45,755
2014/11/03	R208	05/02/2015	8.49	Call	Bond Future	4,616.1700	4.6162	4,399.1900	4.3992	(4.700)	0	0	0
2014/11/03	R208	05/02/2015	8.51	Put	Bond Future	32.2800	0.0323	36.7300	0.0367	13.786	0	0	0
2014/11/03	R208	05/02/2015	8.50	Put	Bond Future	33.8000	0.0338	38.4700	0.0385	13.817	0	0	0
2014/11/03	R208	05/02/2015	8.49	Put	Bond Future	35.2400	0.0352	40.1000	0.0401	13.791	0	0	0
2014/11/03	R208	05/02/2015	8.50	Call	Bond Future	4,659.3900	4.6594	4,442.2200	4.4422	(4.661)	0	0	0
2014/11/03	R208	07/05/2015	8.01	Call	Bond Future	2,781.7400	2.7817	2,606.5800	2.6066	(6.297)	0	0	0
2014/11/03	R208	07/05/2015			Bond Future	7.5262	97.1271	7.5760	96.8990	0.662	0.0000	0.0000	0
2014/11/03	R208	07/05/2015	7.99	Call	Bond Future	2,716.0500	2.7161	2,542.6500	2.5426	(6.384)	0	0	0
2014/11/03	R208	07/05/2015	8.00	Call	Bond Future	2,748.7000	2.7487	2,574.4100	2.5744	(6.341)	0	0	0
2014/11/03	R208	07/05/2015	7.99	Put	Bond Future	619.0200	0.6190	673.7500	0.6738	8.841	0	0	0
2014/11/03	R208	07/05/2015	8.00	Put	Bond Future	607.0700	0.6071	660.9100	0.6609	8.869	0	0	0
2014/11/03	R208	07/05/2015	8.01	Put	Bond Future	595.5400	0.5955	648.5100	0.6485	8.894	0	0	0
2014/11/03	R208	06/08/2015			Bond Future	7.5306	98.9280	7.5832	98.6958	0.698	0.0000	0.0000	0
2014/11/03	R208	06/08/2015	8.00	Call	Bond Future	2,998.5700	2.9986	2,832.8900	2.8329	(5.525)	0	0	0
2014/11/03	R208	06/08/2015	8.01	Call	Bond Future	3,028.3600	3.0284	2,861.9200	2.8619	(5.496)	0	0	0
2014/11/03	R208	06/08/2015	8.85	Call	Bond Future	5,865.6500	5.8657	5,653.6200	5.6536	(3.615)	0	0	0
2014/11/03	R208	06/08/2015	7.99	Call	Bond Future	2,968.5900	2.9686	2,803.6700	2.8037	(5.555)	0	0	0
2014/11/03	R208	06/08/2015	8.01	Put	Bond Future	934.1800	0.9342	999.9600	1.0000	7.041	0	0	0
2014/11/03	R208	06/08/2015	8.00	Put	Bond Future	947.5000	0.9475	1,014.0400	1.0140	7.023	0	0	0
2014/11/03	R208	06/08/2015	7.99	Put	Bond Future	960.6700	0.9607	1,027.9700	1.0280	7.006	0	0	0
2014/11/03	R208	06/08/2015	8.85	Put	Bond Future	233.4600	0.2335	253.6500	0.2536	8.648	0	0	198
2014/11/03	R209	06/11/2014	8.95	Call	Bond Future	3,573.4800	3.5735	3,213.7900	3.2138	(10.066)	0	0	2,050
2014/11/03	R209	06/11/2014	9.50	Call	Bond Future	7,554.7000	7.5547	7,195.1700	7.1952	(4.759)	0	0	0
2014/11/03	R209	06/11/2014			Bond Future	8.4937	78.7535	8.5382	78.3940	0.523	0.0000	0.0000	26,556
2014/11/03	R209	06/11/2014	8.99	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	R209	06/11/2014	10.00	Call	Bond Future	10,892.2800	10.8923	10,532.7500	10.5328	(3.301)	0	0	0
2014/11/03	R209	06/11/2014	9.05	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	R209	06/11/2014	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	907
2014/11/03	R209	06/11/2014	8.95	Put	Bond Future	0.1600	0.0002	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	R209	06/11/2014	9.01	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	R209	06/11/2014	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,500
2014/11/03	R209	06/11/2014	10.05	Call	Bond Future	11,212.2400	11.2122	10,852.7100	10.8527	(3.207)	0	0	0
2014/11/03	R209	06/11/2014	8.50	Call	Bond Future	455.6600	0.4557	173.5200	0.1735	(61.919)	0	0	5,500
2014/11/03	R209	06/11/2014	8.75	Put	Bond Future	12.8200	0.0128	3.8700	0.0039	(69.813)	0	0	0
2014/11/03	R209	06/11/2014	9.00	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	R209	06/11/2014	9.95	Call	Bond Future	10,569.8800	10.5699	10,210.3500	10.2103	(3.401)	0	0	0
2014/11/03	R209	06/11/2014	8.99	Call	Bond Future	3,874.5800	3.8746	3,514.9900	3.5150	(9.281)	0	0	0
2014/11/03	R209	06/11/2014	9.25	Call	Bond Future	5,787.1100	5.7871	5,427.5800	5.4276	(6.213)	0	0	0
2014/11/03	R209	06/11/2014	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/11/03	R209	06/11/2014	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,640
2014/11/03	R209	06/11/2014	9.05	Call	Bond Future	4,322.8100	4.3228	3,963.2700	3.9633	(8.317)	0	0	2,050
2014/11/03	R209	06/11/2014	9.58	Call	Bond Future	8,106.0600	8.1061	7,746.5300	7.7465	(4.435)	0	0	0
2014/11/03	R209	06/11/2014	8.75	Call	Bond Future	2,051.4700	2.0515	1,682.9900	1.6830	(17.962)	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
2014/11/03	R209	06/11/2014	9.00	Call	Bond Future	3,949.5600	3.9496	3,589.9900	3.5900	(9.104)	0	0	1,640
2014/11/03	R209	06/11/2014	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,200
2014/11/03	R209	06/11/2014	8.50	Put	Bond Future	404.6300	0.4046	482.0200	0.4820	19.126	0	0	0
2014/11/03	R209	06/11/2014	9.01	Call	Bond Future	4,024.4400	4.0244	3,664.8800	3.6649	(8.934)	0	0	0
2014/11/03	R209	06/11/2014	9.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/11/03	R209	05/02/2015	9.00	Put	Bond Future	637.4400	0.6374	699.0200	0.6990	9.661	0	0	0
2014/11/03	R209	05/02/2015			Bond Future	8.5479	79.9715	8.5937	79.6057	0.535	0.0000	0.0000	2,277
2014/11/03	R209	05/02/2015	9.25	Call	Bond Future	5,650.7700	5.6508	5,316.5900	5.3166	(5.914)	0	0	0
2014/11/03	R209	05/02/2015	9.26	Call	Bond Future	5,713.4500	5.7135	5,378.3700	5.3784	(5.865)	0	0	0
2014/11/03	R209	05/02/2015	9.25	Put	Bond Future	313.9200	0.3139	345.5200	0.3455	10.066	0	0	0
2014/11/03	R209	05/02/2015	9.24	Call	Bond Future	5,588.2300	5.5882	5,254.9700	5.2550	(5.964)	0	0	0
2014/11/03	R209	05/02/2015	9.00	Call	Bond Future	4,140.4100	4.1404	3,836.2100	3.8362	(7.347)	0	0	0
2014/11/03	R209	05/02/2015	9.24	Put	Bond Future	323.3800	0.3234	355.9000	0.3559	10.056	0	0	0
2014/11/03	R209	05/02/2015	9.26	Put	Bond Future	304.7100	0.3047	335.4100	0.3354	10.075	0	0	0
2014/11/03	R209	07/05/2015			Bond Future	8.5878	78.1845	8.6350	77.8104	0.550	0.0000	0.0000	0
2014/11/03	R209	07/05/2015	8.99	Put	Bond Future	1,507.7100	1.5077	1,607.4400	1.6074	6.615	0	0	0
2014/11/03	R209	07/05/2015	9.01	Put	Bond Future	1,459.5200	1.4595	1,556.5800	1.5566	6.650	0	0	0
2014/11/03	R209	07/05/2015	9.00	Put	Bond Future	1,483.4500	1.4834	1,581.8400	1.5818	6.633	0	0	0
2014/11/03	R209	07/05/2015	8.99	Call	Bond Future	4,608.4400	4.6084	4,334.1300	4.3341	(5.952)	0	0	0
2014/11/03	R209	07/05/2015	9.00	Call	Bond Future	4,658.8500	4.6588	4,383.2000	4.3832	(5.917)	0	0	0
2014/11/03	R209	07/05/2015	9.01	Call	Bond Future	4,709.4800	4.7095	4,432.5000	4.4325	(5.881)	0	0	0
2014/11/03	R209	06/08/2015	8.99	Put	Bond Future	2,239.9900	2.2400	2,358.4900	2.3585	5.290	0	0	0
2014/11/03	R209	06/08/2015			Bond Future	8.6157	79.6345	8.6641	79.2536	0.562	0.0000	0.0000	0
2014/11/03	R209	06/08/2015	9.01	Put	Bond Future	2,185.6100	2.1856	2,301.7800	2.3018	5.315	0	0	0
2014/11/03	R209	06/08/2015	9.90	Call	Bond Future	9,860.2000	9.8602	9,520.4200	9.5204	(3.446)	0	0	0
2014/11/03	R209	06/08/2015	9.00	Call	Bond Future	5,159.7300	5.1597	4,896.1900	4.8962	(5.108)	0	0	0
2014/11/03	R209	06/08/2015	9.01	Call	Bond Future	5,207.0600	5.2071	4,942.3600	4.9424	(5.083)	0	0	0
2014/11/03	R209	06/08/2015	8.99	Call	Bond Future	5,112.5700	5.1126	4,850.2000	4.8502	(5.132)	0	0	0
2014/11/03	R209	06/08/2015	9.00	Put	Bond Future	2,212.6600	2.2127	2,329.9900	2.3300	5.303	0	0	0
2014/11/03	R209	06/08/2015	9.90	Put	Bond Future	651.0600	0.6511	692.1500	0.6922	6.311	0	0	2,914
2014/11/03	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R210	06/11/2014			Bond Future	173.4995	173.4995	173.4999	173.4999	0.000	0.0000	0.0000	546
2014/11/03	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R210	06/11/2014	169.00	Call	Bond Future	4,499.5300	4.4995	4,499.9200	4.4999	0.009	0	0	0
2014/11/03	R210	06/11/2014	169.01	Call	Bond Future	4,489.5300	4.4895	4,489.9200	4.4899	0.009	0	0	0
2014/11/03	R210	06/11/2014	168.99	Call	Bond Future	4,509.5300	4.5095	4,509.9200	4.5099	0.009	0	0	0
2014/11/03	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R210	05/02/2015			Bond Future	176.2045	176.2045	176.2033	176.2033	(0.001)	0.0000	0.0000	82
2014/11/03	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R210	05/02/2015	175.01	Call	Bond Future	1,194.5000	1.1945	1,193.3200	1.1933	(0.099)	0	0	0
2014/11/03	R210	05/02/2015	174.99	Call	Bond Future	1,214.5000	1.2145	1,213.3200	1.2133	(0.097)	0	0	0
2014/11/03	R210	05/02/2015	175.00	Call	Bond Future	1,204.5000	1.2045	1,203.3200	1.2033	(0.098)	0	0	0
2014/11/03	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R210	07/05/2015			Bond Future	177.1385	177.1385	177.1328	177.1328	(0.003)	0.0000	0.0000	0
2014/11/03	R210	07/05/2015	177.00	Call	Bond Future	138.4700	0.1385	132.8200	0.1328	(4.080)	0	0	0
2014/11/03	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
2014/11/03	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R210	07/05/2015	177.01	Call	Bond Future	128.4700	0.1285	122.8200	0.1228	(4.398)	0	0	0
2014/11/03	R210	07/05/2015	176.99	Call	Bond Future	148.4700	0.1485	142.8200	0.1428	(3.805)	0	0	0
2014/11/03	R211	06/11/2014	130.00	Call	Bond Future	2,686.5400	2.6865	2,683.3700	2.6834	(0.118)	0	0	0
2014/11/03	R211	06/11/2014	130.01	Call	Bond Future	2,676.5400	2.6765	2,673.3700	2.6734	(0.118)	0	0	0
2014/11/03	R211	06/11/2014			Bond Future	132.6865	132.6865	132.6834	132.6834	(0.002)	0.0000	0.0000	1,120
2014/11/03	R211	06/11/2014	129.99	Call	Bond Future	2,696.5400	2.6965	2,693.3700	2.6934	(0.118)	0	0	0
2014/11/03	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R211	05/02/2015	133.00	Call	Bond Future	149.2300	0.1492	144.8300	0.1448	(2.948)	0	0	0
2014/11/03	R211	05/02/2015			Bond Future	133.1492	133.1492	133.1448	133.1448	(0.003)	0.0000	0.0000	0
2014/11/03	R211	05/02/2015	133.01	Call	Bond Future	139.2300	0.1392	134.8300	0.1348	(3.160)	0	0	0
2014/11/03	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R211	05/02/2015	132.99	Call	Bond Future	159.2300	0.1592	154.8300	0.1548	(2.763)	0	0	0
2014/11/03	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R211	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R211	07/05/2015			Bond Future	135.4331	135.4331	135.4252	135.4252	(0.006)	0.0000	0.0000	0
2014/11/03	R211	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R211	07/05/2015	134.99	Call	Bond Future	443.1200	0.4431	435.2500	0.4352	(1.776)	0	0	0
2014/11/03	R211	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R211	07/05/2015	135.00	Call	Bond Future	433.1200	0.4331	425.2500	0.4252	(1.817)	0	0	0
2014/11/03	R211	07/05/2015	135.01	Call	Bond Future	423.1200	0.4231	415.2500	0.4152	(1.860)	0	0	0
2014/11/03	R212	06/11/2014			Bond Future	137.9551	137.9551	137.9548	137.9548	0.000	0.0000	0.0000	14,864
2014/11/03	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R212	06/11/2014	135.00	Call	Bond Future	2,955.1200	2.9551	2,954.7600	2.9548	(0.012)	0	0	0
2014/11/03	R212	06/11/2014	135.01	Call	Bond Future	2,945.1200	2.9451	2,944.7600	2.9448	(0.012)	0	0	0
2014/11/03	R212	06/11/2014	134.99	Call	Bond Future	2,965.1200	2.9651	2,964.7600	2.9648	(0.012)	0	0	0
2014/11/03	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R212	05/02/2015			Bond Future	138.3433	138.3433	138.3416	138.3416	(0.001)	0.0000	0.0000	32
2014/11/03	R212	05/02/2015	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R212	05/02/2015	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R212	05/02/2015	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R212	05/02/2015	138.01	Call	Bond Future	333.2700	0.3333	331.6000	0.3316	(0.501)	0	0	0
2014/11/03	R212	05/02/2015	137.99	Call	Bond Future	353.2700	0.3533	351.6000	0.3516	(0.473)	0	0	0
2014/11/03	R212	05/02/2015	138.00	Call	Bond Future	343.2700	0.3433	341.6000	0.3416	(0.486)	0	0	0
2014/11/03	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R212	07/05/2015			Bond Future	140.7163	140.7163	140.7110	140.7110	(0.004)	0.0000	0.0000	0
2014/11/03	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R212	07/05/2015	140.99	Put	Bond Future	273.7100	0.2737	278.9600	0.2790	1.918	0	0	0
2014/11/03	R212	07/05/2015	141.01	Put	Bond Future	293.7100	0.2937	298.9600	0.2990	1.787	0	0	0
2014/11/03	R212	07/05/2015	141.00	Put	Bond Future	283.7100	0.2837	288.9600	0.2890	1.850	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
2014/11/03	R213	06/11/2014	8.84	Call	Bond Future	3,875.4300	3.8754	3,558.4400	3.5584	(8.179)	0	0	0
2014/11/03	R213	06/11/2014	8.85	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	R213	06/11/2014			Bond Future	8.3441	89.5164	8.3835	89.1994	0.472	0.0000	0.0000	26,757
2014/11/03	R213	06/11/2014	8.85	Call	Bond Future	3,951.0300	3.9510	3,634.0500	3.6340	(8.023)	0	0	0
2014/11/03	R213	06/11/2014	8.86	Call	Bond Future	4,026.5400	4.0265	3,709.5700	3.7096	(7.872)	0	0	0
2014/11/03	R213	06/11/2014	8.84	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	R213	06/11/2014	8.86	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/11/03	R213	05/02/2015	9.26	Put	Bond Future	173.8900	0.1739	188.9500	0.1889	8.661	0	0	0
2014/11/03	R213	05/02/2015			Bond Future	8.4034	90.9009	8.4441	90.5783	0.484	0.0000	0.0000	1,993
2014/11/03	R213	05/02/2015	9.25	Put	Bond Future	179.7200	0.1797	195.3000	0.1953	8.669	0	0	0
2014/11/03	R213	05/02/2015	9.24	Put	Bond Future	185.7200	0.1857	201.8300	0.2018	8.674	0	0	0
2014/11/03	R213	05/02/2015	9.25	Call	Bond Future	6,561.7700	6.5618	6,254.6800	6.2547	(4.680)	0	0	0
2014/11/03	R213	05/02/2015	9.26	Call	Bond Future	6,627.2900	6.6273	6,319.6800	6.3197	(4.642)	0	0	0
2014/11/03	R213	05/02/2015	9.24	Call	Bond Future	6,496.3300	6.4963	6,189.7700	6.1898	(4.719)	0	0	0
2014/11/03	R213	07/05/2015	8.74	Call	Bond Future	3,993.4700	3.9935	3,762.0300	3.7620	(5.795)	0	0	0
2014/11/03	R213	07/05/2015	8.75	Put	Bond Future	1,677.8600	1.6779	1,775.5500	1.7756	5.822	0	0	0
2014/11/03	R213	07/05/2015			Bond Future	8.4435	88.9026	8.4857	88.5722	0.499	0.0000	0.0000	0
2014/11/03	R213	07/05/2015	8.75	Call	Bond Future	4,041.8300	4.0418	3,809.0700	3.8091	(5.759)	0	0	0
2014/11/03	R213	07/05/2015	8.76	Call	Bond Future	4,090.4400	4.0904	3,856.3700	3.8564	(5.722)	0	0	0
2014/11/03	R213	07/05/2015	8.74	Put	Bond Future	1,705.2000	1.7052	1,804.2100	1.8042	5.806	0	0	0
2014/11/03	R213	07/05/2015	8.76	Put	Bond Future	1,650.8700	1.6509	1,747.2500	1.7472	5.838	0	0	0
2014/11/03	R213	06/08/2015			Bond Future	8.4703	90.5507	8.5137	90.2142	0.512	0.0000	0.0000	0
2014/11/03	R213	06/08/2015	8.49	Put	Bond Future	3,326.6000	3.3266	3,470.4700	3.4705	4.325	0	0	0
2014/11/03	R213	06/08/2015	8.51	Put	Bond Future	3,250.9400	3.2509	3,392.3600	3.3924	4.350	0	0	0
2014/11/03	R213	06/08/2015	8.49	Call	Bond Future	3,479.3900	3.4794	3,286.7800	3.2868	(5.536)	0	0	0
2014/11/03	R213	06/08/2015	8.50	Put	Bond Future	3,288.2900	3.2883	3,430.9400	3.4309	4.338	0	0	0
2014/11/03	R213	06/08/2015	8.50	Call	Bond Future	3,518.6900	3.5187	3,324.8600	3.3249	(5.509)	0	0	0
2014/11/03	R213	06/08/2015	8.51	Call	Bond Future	3,558.8500	3.5588	3,363.7900	3.3638	(5.481)	0	0	0
2014/11/03	R214	06/11/2014	9.20	Call	Bond Future	4,894.2100	4.8942	4,517.4900	4.5175	(7.697)	0	0	2,500
2014/11/03	R214	06/11/2014	9.64	Call	Bond Future	8,137.0200	8.1370	7,760.3000	7.7603	(4.630)	0	0	0
2014/11/03	R214	06/11/2014			Bond Future	8.5938	79.5770	8.6382	79.2003	0.517	0.0000	0.0000	5,717
2014/11/03	R214	06/11/2014	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R214	06/11/2014	9.65	Call	Bond Future	8,207.9100	8.2079	7,831.1900	7.8312	(4.590)	0	0	0
2014/11/03	R214	06/11/2014	9.66	Call	Bond Future	8,278.6900	8.2787	7,901.9700	7.9020	(4.550)	0	0	0
2014/11/03	R214	06/11/2014	9.80	Call	Bond Future	9,256.9800	9.2570	8,880.2600	8.8803	(4.070)	0	0	0
2014/11/03	R214	06/11/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R214	06/11/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R214	06/11/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R214	06/11/2014	9.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2014/11/03	R214	05/02/2015	9.50	Call	Bond Future	6,866.4100	6.8664	6,504.8000	6.5048	(5.266)	0	0	0
2014/11/03	R214	05/02/2015			Bond Future	8.6494	80.8078	8.6951	80.4245	0.529	0.0000	0.0000	1,223
2014/11/03	R214	05/02/2015	9.51	Call	Bond Future	6,932.4400	6.9324	6,570.1700	6.5702	(5.226)	0	0	0
2014/11/03	R214	05/02/2015	9.50	Put	Bond Future	214.0900	0.2141	235.6900	0.2357	10.089	0	0	0
2014/11/03	R214	05/02/2015	9.49	Call	Bond Future	6,800.4400	6.8004	6,439.5000	6.4395	(5.308)	0	0	0
2014/11/03	R214	05/02/2015	9.49	Put	Bond Future	220.7900	0.2208	243.0600	0.2431	10.087	0	0	0
2014/11/03	R214	05/02/2015	9.51	Put	Bond Future	207.5700	0.2076	228.5100	0.2285	10.088	0	0	0

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2014/11/03	R214	07/05/2015			Bond Future	8.6885	78.8909	8.7356	78.4992	0.542	0.0000	0.0000	0
2014/11/03	R214	07/05/2015	9.15	Call	Bond Future	5,146.4700	5.1465	4,851.0100	4.8510	(5.741)	0	0	0
2014/11/03	R214	07/05/2015	9.16	Call	Bond Future	5,199.9900	5.2000	4,903.2000	4.9032	(5.708)	0	0	0
2014/11/03	R214	07/05/2015	9.14	Put	Bond Future	1,468.8900	1.4689	1,566.5300	1.5665	6.647	0	0	0
2014/11/03	R214	07/05/2015	9.16	Put	Bond Future	1,421.6400	1.4216	1,516.6200	1.5166	6.681	0	0	0
2014/11/03	R214	07/05/2015	9.15	Put	Bond Future	1,445.1000	1.4451	1,541.4100	1.5414	6.665	0	0	0
2014/11/03	R214	07/05/2015	9.14	Call	Bond Future	5,093.1500	5.0931	4,799.0200	4.7990	(5.775)	0	0	0
2014/11/03	R214	06/08/2015	8.76	Put	Bond Future	3,544.9400	3.5449	3,712.4700	3.7125	4.726	0	0	0
2014/11/03	R214	06/08/2015			Bond Future	8.7165	80.3536	8.7648	79.9545	0.554	0.0000	0.0000	0
2014/11/03	R214	06/08/2015	8.75	Put	Bond Future	3,584.9700	3.5850	3,753.9100	3.7539	4.712	0	0	0
2014/11/03	R214	06/08/2015	8.74	Call	Bond Future	3,820.3900	3.8204	3,591.7200	3.5917	(5.986)	0	0	0
2014/11/03	R214	06/08/2015	8.75	Call	Bond Future	3,861.9600	3.8620	3,631.8800	3.6319	(5.958)	0	0	0
2014/11/03	R214	06/08/2015	8.76	Call	Bond Future	3,904.3100	3.9043	3,672.8200	3.6728	(5.929)	0	0	0
2014/11/03	R214	06/08/2015	8.74	Put	Bond Future	3,625.9100	3.6259	3,796.2600	3.7963	4.698	0	0	0
2014/11/03	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R248	06/11/2014			Bond Future	8.6539	102.7626	8.6983	102.2774	0.513	0.0000	0.0000	24,705
2014/11/03	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R248	06/11/2014	9.72	Call	Bond Future	10,603.4700	10.6035	10,118.2500	10.1183	(4.576)	0	0	0
2014/11/03	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R248	06/11/2014	9.73	Call	Bond Future	10,693.4400	10.6934	10,208.2200	10.2082	(4.538)	0	0	0
2014/11/03	R248	06/11/2014	9.74	Call	Bond Future	10,783.2500	10.7833	10,298.0300	10.2980	(4.500)	0	0	0
2014/11/03	R248	05/02/2015			Bond Future	8.7111	104.3519	8.7568	103.8584	0.525	0.0000	0.0000	8,418
2014/11/03	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R248	05/02/2015	9.50	Call	Bond Future	7,948.4900	7.9485	7,454.9400	7.4549	(6.209)	0	0	0
2014/11/03	R248	05/02/2015	9.51	Call	Bond Future	8,042.0100	8.0420	7,548.4600	7.5485	(6.137)	0	0	0
2014/11/03	R248	05/02/2015	9.49	Call	Bond Future	7,854.7900	7.8548	7,361.2400	7.3612	(6.283)	0	0	0
2014/11/03	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R248	07/05/2015			Bond Future	8.7516	101.6962	8.7988	101.1915	0.539	0.0000	0.0000	0
2014/11/03	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R248	07/05/2015	9.26	Call	Bond Future	5,208.8700	5.2089	4,704.2300	4.7042	(9.688)	0	0	0
2014/11/03	R248	07/05/2015	9.24	Call	Bond Future	5,013.0700	5.0131	4,508.4300	4.5084	(10.066)	0	0	0
2014/11/03	R248	07/05/2015	9.25	Call	Bond Future	5,111.0600	5.1111	4,606.4200	4.6064	(9.873)	0	0	0
2014/11/03	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R248	06/08/2015			Bond Future	8.7811	103.5818	8.8295	103.0679	0.551	0.0000	0.0000	0
2014/11/03	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/03	R248	06/08/2015	8.74	Put	Bond Future	440.0700	0.4401	953.9700	0.9540	116.777	0	0	0
2014/11/03	R248	06/08/2015	8.76	Put	Bond Future	225.5500	0.2255	739.4500	0.7394	227.843	0	0	0
2014/11/03	R248	06/08/2015	8.75	Put	Bond Future	332.7100	0.3327	846.6100	0.8466	154.459	0	0	0

Total

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