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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/10/2014 TO 24/10/2014

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
2014/10/24	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/24	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	2025	06/11/2014	117.01	Call	Bond Future	724.4500	0.7244	849.9600	0.8500	17.325	0	0	0
2014/10/24	2025	06/11/2014			Bond Future	117.7344	117.7344	117.8600	117.8600	0.107	0.0000	0.0000	16
2014/10/24	2025	06/11/2014	116.99	Call	Bond Future	744.4500	0.7444	869.9600	0.8700	16.859	0	0	0
2014/10/24	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2025	06/11/2014	117.00	Call	Bond Future	734.4500	0.7344	859.9600	0.8600	17.089	0	0	0
2014/10/24	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2025	05/02/2015			Bond Future	118.4171	118.4171	118.5435	118.5435	0.107	0.0000	0.0000	0
2014/10/24	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2025	05/02/2015	118.99	Put	Bond Future	572.8700	0.5729	446.5400	0.4465	(22.052)	0	0	0
2014/10/24	2025	05/02/2015	119.01	Put	Bond Future	592.8700	0.5929	466.5400	0.4665	(21.308)	0	0	0
2014/10/24	2025	05/02/2015	119.00	Put	Bond Future	582.8700	0.5829	456.5400	0.4565	(21.674)	0	0	0
2014/10/24	2030	06/11/2014	9.01	Call	Bond Future	5,298.8600	5.2989	5,388.5100	5.3885	1.692	0	0	0
2014/10/24	2030	06/11/2014			Bond Future	8.3496	99.2378	8.3388	99.3274	(0.129)	0.0000	0.0000	4,661
2014/10/24	2030	06/11/2014	8.99	Call	Bond Future	5,144.5300	5.1445	5,234.1800	5.2342	1.743	0	0	0
2014/10/24	2030	06/11/2014	9.00	Call	Bond Future	5,221.7400	5.2217	5,311.3900	5.3114	1.717	0	0	0
2014/10/24	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2030	05/02/2015			Bond Future	8.4091	96.7693	8.3981	96.8594	(0.130)	0.0000	0.0000	0
2014/10/24	2030	05/02/2015	9.25	Call	Bond Future	6,576.8200	6.5768	6,666.9100	6.6669	1.370	0	0	0
2014/10/24	2030	05/02/2015	9.24	Call	Bond Future	6,502.4200	6.5024	6,592.5100	6.5925	1.385	0	0	0
2014/10/24	2030	05/02/2015	9.26	Call	Bond Future	6,651.1300	6.6511	6,741.2200	6.7412	1.355	0	0	0
2014/10/24	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2030	07/05/2015			Bond Future	8.4538	98.4298	8.4427	98.5202	(0.132)	0.0000	0.0000	0
2014/10/24	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2030	07/05/2015	8.74	Call	Bond Future	2,282.3700	2.2824	2,372.7200	2.3727	3.959	0	0	0
2014/10/24	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2030	07/05/2015	8.75	Call	Bond Future	2,360.7400	2.3607	2,451.0900	2.4511	3.827	0	0	0
2014/10/24	2030	07/05/2015	8.76	Call	Bond Future	2,439.0100	2.4390	2,529.3600	2.5294	3.704	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
2014/10/24	2037	06/11/2014	9.69	Call	Bond Future	9,806.5600	9.8066	9,862.0500	9.8621	0.566	0	0	0
2014/10/24	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2037	06/11/2014			Bond Future	8.5993	101.3801	8.5936	101.4356	(0.066)	0.0000	0.0000	10,565
2014/10/24	2037	06/11/2014	9.70	Call	Bond Future	9,889.1700	9.8892	9,944.6600	9.9447	0.561	0	0	0
2014/10/24	2037	06/11/2014	9.71	Call	Bond Future	9,971.6600	9.9717	10,027.1500	10.0272	0.556	0	0	0
2014/10/24	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2037	05/02/2015			Bond Future	8.6574	98.6943	8.6517	98.7498	(0.066)	0.0000	0.0000	3,280
2014/10/24	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2037	05/02/2015	9.50	Call	Bond Future	7,621.3100	7.6213	7,676.7600	7.6768	0.728	0	0	0
2014/10/24	2037	05/02/2015	9.51	Call	Bond Future	7,706.0500	7.7061	7,761.5000	7.7615	0.720	0	0	0
2014/10/24	2037	05/02/2015	9.49	Call	Bond Future	7,536.4400	7.5364	7,591.8900	7.5919	0.736	0	0	0
2014/10/24	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2037	07/05/2015			Bond Future	8.7025	100.3880	8.6967	100.4430	(0.066)	0.0000	0.0000	0
2014/10/24	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2037	07/05/2015	9.01	Call	Bond Future	2,865.2800	2.8653	2,920.3400	2.9203	1.922	0	0	0
2014/10/24	2037	07/05/2015	8.99	Call	Bond Future	2,682.9500	2.6830	2,738.0100	2.7380	2.052	0	0	0
2014/10/24	2037	07/05/2015	9.00	Call	Bond Future	2,774.1800	2.7742	2,829.2400	2.8292	1.985	0	0	0
2014/10/24	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2038	06/11/2014	120.01	Call	Bond Future	3,852.3500	3.8524	3,983.3100	3.9833	3.399	0	0	0
2014/10/24	2038	06/11/2014			Bond Future	123.8624	123.8624	123.9933	123.9933	0.106	0.0000	0.0000	1,974
2014/10/24	2038	06/11/2014	119.99	Call	Bond Future	3,872.3500	3.8724	4,003.3100	4.0033	3.382	0	0	0
2014/10/24	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2038	06/11/2014	120.00	Call	Bond Future	3,862.3500	3.8624	3,993.3100	3.9933	3.391	0	0	0
2014/10/24	2038	05/02/2015	123.00	Call	Bond Future	1,496.3400	1.4963	1,628.0200	1.6280	8.800	0	0	0
2014/10/24	2038	05/02/2015			Bond Future	124.4963	124.4963	124.6280	124.6280	0.106	0.0000	0.0000	0
2014/10/24	2038	05/02/2015	123.01	Call	Bond Future	1,486.3400	1.4863	1,618.0200	1.6180	8.859	0	0	0
2014/10/24	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2038	05/02/2015	122.99	Call	Bond Future	1,506.3400	1.5063	1,638.0200	1.6380	8.742	0	0	0
2014/10/24	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2044	06/11/2014			Bond Future	8.6790	103.1761	8.6783	103.1829	(0.007)	0.0000	0.0000	3,002
2014/10/24	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2044	06/11/2014	8.99	Call	Bond Future	3,215.9700	3.2160	3,222.7700	3.2228	0.211	0	0	0
2014/10/24	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2044	06/11/2014	9.00	Call	Bond Future	3,316.4600	3.3165	3,323.2600	3.3233	0.205	0	0	0
2014/10/24	2044	06/11/2014	9.01	Call	Bond Future	3,416.7600	3.4168	3,423.5600	3.4236	0.199	0	0	0
2014/10/24	2044	05/02/2015	9.00	Call	Bond Future	2,717.2900	2.7173	2,723.1700	2.7232	0.216	0	0	0
2014/10/24	2044	05/02/2015			Bond Future	8.7351	100.3930	8.7346	100.3989	(0.006)	0.0000	0.0000	0
2014/10/24	2044	05/02/2015	9.01	Call	Bond Future	2,817.4000	2.8174	2,823.2800	2.8233	0.209	0	0	0
2014/10/24	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/10/24	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2044	05/02/2015	8.99	Call	Bond Future	2,617.0000	2.6170	2,622.8800	2.6229	0.225	0	0	0
2014/10/24	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2044	07/05/2015			Bond Future	8.7790	102.1158	8.7785	102.1206	(0.005)	0.0000	0.0000	0
2014/10/24	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2044	07/05/2015	9.01	Call	Bond Future	2,354.3500	2.3544	2,359.1400	2.3591	0.203	0	0	0
2014/10/24	2044	07/05/2015	8.99	Call	Bond Future	2,154.2700	2.1543	2,159.0600	2.1591	0.222	0	0	0
2014/10/24	2044	07/05/2015	9.00	Call	Bond Future	2,254.3900	2.2544	2,259.1800	2.2592	0.212	0	0	0
2014/10/24	2046	06/11/2014	104.45	Call	Bond Future	19,109.9800	19.1100	19,128.2200	19.1282	0.095	0	0	0
2014/10/24	2046	06/11/2014			Bond Future	123.5600	123.5600	123.5782	123.5782	0.015	0.0000	0.0000	5,389
2014/10/24	2046	06/11/2014	104.43	Call	Bond Future	19,129.9800	19.1300	19,148.2200	19.1482	0.095	0	0	0
2014/10/24	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2046	06/11/2014	104.44	Call	Bond Future	19,119.9800	19.1200	19,138.2200	19.1382	0.095	0	0	0
2014/10/24	2046	05/02/2015			Bond Future	125.4906	125.4906	125.5080	125.5080	0.014	0.0000	0.0000	0
2014/10/24	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2046	05/02/2015	123.99	Call	Bond Future	1,500.5500	1.5006	1,518.0400	1.5180	1.166	0	0	0
2014/10/24	2046	05/02/2015	124.01	Call	Bond Future	1,480.5500	1.4806	1,498.0400	1.4980	1.181	0	0	0
2014/10/24	2046	05/02/2015	124.00	Call	Bond Future	1,490.5500	1.4906	1,508.0400	1.5080	1.173	0	0	0
2014/10/24	2050	06/11/2014			Bond Future	132.1297	132.1297	132.1494	132.1494	0.015	0.0000	0.0000	2,640
2014/10/24	2050	06/11/2014	126.00	Call	Bond Future	6,129.6800	6.1297	6,149.4000	6.1494	0.322	0	0	0
2014/10/24	2050	06/11/2014	126.01	Call	Bond Future	6,119.6800	6.1197	6,139.4000	6.1394	0.322	0	0	0
2014/10/24	2050	06/11/2014	125.99	Call	Bond Future	6,139.6800	6.1397	6,159.4000	6.1594	0.321	0	0	0
2014/10/24	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2050	05/02/2015			Bond Future	132.7460	132.7460	132.7649	132.7649	0.014	0.0000	0.0000	0
2014/10/24	2050	05/02/2015	130.01	Call	Bond Future	2,736.0400	2.7360	2,754.8900	2.7549	0.689	0	0	0
2014/10/24	2050	05/02/2015	129.99	Call	Bond Future	2,756.0400	2.7560	2,774.8900	2.7749	0.684	0	0	0
2014/10/24	2050	05/02/2015	130.00	Call	Bond Future	2,746.0400	2.7460	2,764.8900	2.7649	0.686	0	0	0
2014/10/24	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/10/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	AL12	06/11/2014			Index Future	527.2090	527.2090	527.4560	527.4560	0.047	0.0000	0.0000	0
2014/10/24	AL12	05/02/2015			Index Future	535.3810	535.3810	535.6270	535.6270	0.046	0.0000	0.0000	0
2014/10/24	AL12	07/05/2015			Index Future	544.5530	544.5530	544.7960	544.7960	0.045	0.0000	0.0000	0
2014/10/24	AL37	06/11/2014			Index Future	441.1670	441.1670	441.4230	441.4230	0.058	0.0000	0.0000	3
2014/10/24	AL37	05/02/2015			Index Future	448.0060	448.0060	448.2610	448.2610	0.057	0.0000	0.0000	0
2014/10/24	AL7T	06/11/2014			Index Future	522.6990	522.6990	523.0140	523.0140	0.060	0.0000	0.0000	4
2014/10/24	AL7T	05/02/2015			Index Future	530.8010	530.8010	531.1160	531.1160	0.059	0.0000	0.0000	0
2014/10/24	ALBI	06/11/2014			Index Future	476.5150	476.5150	476.7440	476.7440	0.048	0.0000	0.0000	579
2014/10/24	ALBI	05/02/2015			Index Future	483.9020	483.9020	484.1290	484.1290	0.047	0.0000	0.0000	65
2014/10/24	ALBI	07/05/2015			Index Future	492.1920	492.1920	492.4170	492.4170	0.046	0.0000	0.0000	0
2014/10/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C201	22/12/2014			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
2014/10/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/24	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	EL28	06/11/2014			Bond Future	122.9735	122.9735	122.9923	122.9923	0.015	0.0000	0.0000	0
2014/10/24	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	EL28	06/11/2014	122.00	Call	Bond Future	973.4900	0.9735	992.3300	0.9923	1.935	0	0	0

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2014/10/24	EL28	06/11/2014	122.01	Call	Bond Future	963.4900	0.9635	982.3300	0.9823	1.955	0	0	0
2014/10/24	EL28	06/11/2014	121.99	Call	Bond Future	983.4900	0.9835	1,002.3300	1.0023	1.916	0	0	0
2014/10/24	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	EL28	05/02/2015			Bond Future	124.8950	124.8950	124.9128	124.9128	0.014	0.0000	0.0000	0
2014/10/24	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	EL28	05/02/2015	125.99	Put	Bond Future	1,095.0400	1.0950	1,077.1600	1.0772	(1.633)	0	0	0
2014/10/24	EL28	05/02/2015	126.01	Put	Bond Future	1,115.0400	1.1150	1,097.1600	1.0972	(1.604)	0	0	0
2014/10/24	EL28	05/02/2015	126.00	Put	Bond Future	1,105.0400	1.1050	1,087.1600	1.0872	(1.618)	0	0	0
2014/10/24	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	ES33	06/11/2014			Bond Future	9.3837	84.6546	9.3777	84.7005	(0.064)	0.0000	0.0000	6,220
2014/10/24	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	ES33	06/11/2014	10.29	Call	Bond Future	6,514.1900	6.5142	6,560.1000	6.5601	0.705	0	0	0
2014/10/24	ES33	06/11/2014	10.30	Call	Bond Future	6,581.6400	6.5816	6,627.5500	6.6275	0.698	0	0	0
2014/10/24	ES33	06/11/2014	10.31	Call	Bond Future	6,648.9900	6.6490	6,694.9000	6.6949	0.690	0	0	0
2014/10/24	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	ES33	05/02/2015	10.00	Call	Bond Future	3,839.7300	3.8397	3,885.5900	3.8856	1.194	0	0	0
2014/10/24	ES33	05/02/2015			Bond Future	9.4711	85.9668	9.4650	86.0127	(0.064)	0.0000	0.0000	0
2014/10/24	ES33	05/02/2015	10.01	Call	Bond Future	3,909.6900	3.9097	3,955.5500	3.9556	1.173	0	0	0
2014/10/24	ES33	05/02/2015	9.99	Call	Bond Future	3,769.6800	3.7697	3,815.5400	3.8155	1.217	0	0	0
2014/10/24	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	ES33	07/05/2015			Bond Future	9.5399	83.6504	9.5338	83.6959	(0.064)	0.0000	0.0000	0
2014/10/24	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	ES33	07/05/2015	9.76	Call	Bond Future	1,611.0400	1.6110	1,656.5200	1.6565	2.823	0	0	0
2014/10/24	ES33	07/05/2015	9.74	Call	Bond Future	1,466.6500	1.4666	1,512.1300	1.5121	3.101	0	0	0
2014/10/24	ES33	07/05/2015	9.75	Call	Bond Future	1,538.8900	1.5389	1,584.3700	1.5844	2.955	0	0	0
2014/10/24	GOVI	06/11/2014	449.01	Call	GOVI	256,530.0000	25.6530	258,640.0000	25.8640	0.823	0	0	0
2014/10/24	GOVI	06/11/2014			GOVI	474.6630	474.6630	474.8740	474.8740	0.044	0.0000	0.0000	426
2014/10/24	GOVI	06/11/2014	448.99	Call	GOVI	256,730.0000	25.6730	258,840.0000	25.8840	0.822	0	0	0
2014/10/24	GOVI	06/11/2014	449.00	Call	GOVI	256,630.0000	25.6630	258,740.0000	25.8740	0.822	0	0	0
2014/10/24	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	GOVI	05/02/2015	459.99	Call	GOVI	220,310.0000	22.0310	222,400.0000	22.2400	0.949	0	0	0
2014/10/24	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	GOVI	05/02/2015			GOVI	482.0210	482.0210	482.2300	482.2300	0.043	0.0000	0.0000	48
2014/10/24	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	GOVI	05/02/2015	460.00	Call	GOVI	220,210.0000	22.0210	222,300.0000	22.2300	0.949	0	0	0
2014/10/24	GOVI	05/02/2015	460.01	Call	GOVI	220,110.0000	22.0110	222,200.0000	22.2200	0.950	0	0	0
2014/10/24	GOVI	07/05/2015	449.99	Call	GOVI	402,890.0000	40.2890	404,950.0000	40.4950	0.511	0	0	0
2014/10/24	GOVI	07/05/2015			GOVI	490.2790	490.2790	490.4850	490.4850	0.042	0.0000	0.0000	0

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2014/10/24	GOVI	07/05/2015	450.00	Call	GOVI	402,790.0000		40.2790	404,850.0000	40.4850	0.511	0	0	0
2014/10/24	GOVI	07/05/2015	450.01	Call	GOVI	402,690.0000		40.2690	404,750.0000	40.4750	0.512	0	0	0
2014/10/24	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/24	ICAA	06/11/2014			Can-Do Interest Rate	145.2313		145.2313	145.2491	145.2491	0.012	0.0000	0.0000	107
2014/10/24	IGOV	06/11/2014			Index Future	220.5670		220.5670	220.6260	220.6260	0.027	0.0000	0.0000	1,164
2014/10/24	IGOV	05/02/2015			Index Future	224.0130		224.0130	224.0710	224.0710	0.026	0.0000	0.0000	10
2014/10/24	IGOV	07/05/2015			Index Future	227.8780		227.8780	227.9330	227.9330	0.024	0.0000	0.0000	0
2014/10/24	ILBI	06/11/2014			Index Future	598.0250		598.0250	598.1860	598.1860	0.027	0.0000	0.0000	0
2014/10/24	ILBI	05/02/2015			Index Future	607.4500		607.4500	607.6120	607.6120	0.027	0.0000	0.0000	157
2014/10/24	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/24	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/24	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/24	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/24	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/24	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/24	JBAF	19/11/2014			Jibar Tradeable Future	6.0800		93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/10/24	JBAF	17/12/2014			Jibar Tradeable Future	6.1700		93.8300	6.1700	93.8300	0.000	0.0000	0.0000	0
2014/10/24	JBAF	21/01/2015			Jibar Tradeable Future	6.2000		93.8000	6.2000	93.8000	0.000	0.0000	0.0000	0
2014/10/24	JBAF	18/02/2015			Jibar Tradeable Future	6.2800		93.7200	6.2800	93.7200	0.000	0.0000	0.0000	0
2014/10/24	JBAF	18/03/2015			Jibar Tradeable Future	6.3300		93.6700	6.3200	93.6800	(0.158)	0.0000	0.0000	2,850
2014/10/24	JBAF	15/04/2015			Jibar Tradeable Future	6.4200		93.5800	6.4000	93.6000	(0.312)	0.0000	0.0000	0
2014/10/24	JBAF	17/06/2015			Jibar Tradeable Future	6.5400		93.4600	6.5400	93.4600	0.000	0.0000	0.0000	5,000
2014/10/24	JBAF	16/09/2015			Jibar Tradeable Future	6.7000		93.3000	6.7200	93.2800	0.299	0.0000	0.0000	0
2014/10/24	JBAF	15/12/2015			Jibar Tradeable Future	6.8500		93.1500	6.8400	93.1600	(0.146)	0.0000	0.0000	0
2014/10/24	JBAF	16/03/2016			Jibar Tradeable Future	6.9800		93.0200	6.9600	93.0400	(0.287)	0.0000	0.0000	0
2014/10/24	JBAF	15/06/2016			Jibar Tradeable Future	7.0900		92.9100	7.0800	92.9200	(0.141)	0.0000	0.0000	0
2014/10/24	JBAF	21/09/2016			Jibar Tradeable Future	7.2100		92.7900	7.2000	92.8000	(0.139)	0.0000	0.0000	0
2014/10/24	R023	06/11/2014			Bond Future	7.6903		101.8856	7.6795	101.9511	(0.140)	0.0000	0.0000	7,643
2014/10/24	R023	06/11/2014	8.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R023	06/11/2014	8.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R023	06/11/2014	8.59	Call	Bond Future	5,277.5500		5.2775	5,343.1200	5.3431	1.242	0	0	0
2014/10/24	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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2014/10/24	R023	06/11/2014	8.60	Call	Bond Future	5,334.2000	5.3342	5,399.7700	5.3998	1.229	0	0	0
2014/10/24	R023	06/11/2014	8.61	Call	Bond Future	5,390.8100	5.3908	5,456.3800	5.4564	1.216	0	0	0
2014/10/24	R023	05/02/2015			Bond Future	7.7531	103.4649	7.7420	103.5305	(0.143)	0.0000	0.0000	0
2014/10/24	R023	05/02/2015	8.74	Put	Bond Future	59.4500	0.0595	55.3100	0.0553	(6.964)	0	0	0
2014/10/24	R023	05/02/2015	8.75	Call	Bond Future	5,732.6100	5.7326	5,794.1800	5.7942	1.074	0	0	0
2014/10/24	R023	05/02/2015	8.76	Call	Bond Future	5,785.2600	5.7853	5,846.9500	5.8470	1.066	0	0	0
2014/10/24	R023	05/02/2015	8.74	Call	Bond Future	5,680.0000	5.6800	5,741.4400	5.7414	1.082	0	0	0
2014/10/24	R023	05/02/2015	8.76	Put	Bond Future	55.0100	0.0550	51.1200	0.0511	(7.071)	0	0	0
2014/10/24	R023	05/02/2015	8.75	Put	Bond Future	57.1900	0.0572	53.1800	0.0532	(7.012)	0	0	0
2014/10/24	R023	07/05/2015	8.14	Call	Bond Future	3,029.6100	3.0296	3,069.6700	3.0697	1.322	0	0	0
2014/10/24	R023	07/05/2015	8.15	Put	Bond Future	998.9500	0.9989	973.9700	0.9740	(2.501)	0	0	0
2014/10/24	R023	07/05/2015			Bond Future	7.7861	101.3115	7.7748	101.3768	(0.146)	0.0000	0.0000	0
2014/10/24	R023	07/05/2015	8.15	Call	Bond Future	3,067.7900	3.0678	3,108.1600	3.1082	1.316	0	0	0
2014/10/24	R023	07/05/2015	8.16	Call	Bond Future	3,106.1900	3.1062	3,146.8600	3.1469	1.309	0	0	0
2014/10/24	R023	07/05/2015	8.14	Put	Bond Future	1,016.8900	1.0169	991.6000	0.9916	(2.487)	0	0	0
2014/10/24	R023	07/05/2015	8.16	Put	Bond Future	981.2600	0.9813	956.5800	0.9566	(2.515)	0	0	0
2014/10/24	R023	06/08/2015	9.07	Put	Bond Future	382.3500	0.3823	372.0900	0.3721	(2.683)	0	0	911
2014/10/24	R023	06/08/2015	8.24	Call	Bond Future	3,761.4000	3.7614	3,803.0200	3.8030	1.107	0	0	0
2014/10/24	R023	06/08/2015			Bond Future	7.7991	103.1915	7.7872	103.2588	(0.154)	0.0000	0.0000	0
2014/10/24	R023	06/08/2015	9.07	Call	Bond Future	7,212.2700	7.2123	7,269.3400	7.2693	0.791	0	0	0
2014/10/24	R023	06/08/2015	8.26	Put	Bond Future	1,287.6300	1.2876	1,262.3900	1.2624	(1.960)	0	0	0
2014/10/24	R023	06/08/2015	8.25	Put	Bond Future	1,305.0600	1.3051	1,279.5800	1.2796	(1.952)	0	0	0
2014/10/24	R023	06/08/2015	8.24	Put	Bond Future	1,322.6800	1.3227	1,296.9700	1.2970	(1.944)	0	0	0
2014/10/24	R023	06/08/2015	8.25	Call	Bond Future	3,798.2300	3.7982	3,840.0800	3.8401	1.102	0	0	0
2014/10/24	R023	06/08/2015	8.26	Call	Bond Future	3,835.2000	3.8352	3,877.2900	3.8773	1.097	0	0	0
2014/10/24	R157	06/11/2014	6.19	Put	Bond Future	464.3100	0.4643	464.0600	0.4641	(0.054)	0	0	0
2014/10/24	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/24	R157	06/11/2014	6.21	Put	Bond Future	447.5600	0.4476	447.2600	0.4473	(0.067)	0	0	0
2014/10/24	R157	06/11/2014	6.20	Put	Bond Future	455.9200	0.4559	455.6500	0.4556	(0.059)	0	0	0
2014/10/24	R157	06/11/2014	6.21	Call	Bond Future	1.3100	0.0013	1.0100	0.0010	(22.901)	0	0	0
2014/10/24	R157	06/11/2014	6.19	Call	Bond Future	1.0500	0.0011	0.8000	0.0008	(23.810)	0	0	0
2014/10/24	R157	06/11/2014	6.20	Call	Bond Future	1.1700	0.0012	0.9000	0.0009	(23.077)	0	0	0
2014/10/24	R157	05/02/2015	8.74	Call	Bond Future	1,083.0000	1.0830	1,082.7500	1.0828	(0.023)	0	0	0
2014/10/24	R157	05/02/2015	8.75	Put	Bond Future	9.6100	0.0096	9.3600	0.0094	(2.601)	0	0	0
2014/10/24	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/24	R157	05/02/2015	8.74	Put	Bond Future	9.8400	0.0098	9.5900	0.0096	(2.541)	0	0	0
2014/10/24	R157	05/02/2015	8.76	Put	Bond Future	9.3800	0.0094	9.1400	0.0091	(2.559)	0	0	0
2014/10/24	R157	05/02/2015	8.75	Call	Bond Future	1,088.5800	1.0886	1,088.3300	1.0883	(0.023)	0	0	0
2014/10/24	R157	05/02/2015	8.76	Call	Bond Future	1,094.1500	1.0942	1,093.9100	1.0939	(0.022)	0	0	0
2014/10/24	R186	06/11/2014	7.70	Call	Bond Future	119.4100	0.1194	112.7400	0.1127	(5.586)	0	0	1,500
2014/10/24	R186	06/11/2014	8.14	Call	Bond Future	2,096.5000	2.0965	2,128.2500	2.1282	1.514	0	0	0
2014/10/24	R186	06/11/2014	8.15	Put	Bond Future	95.3100	0.0953	78.5300	0.0785	(17.606)	0	0	0
2014/10/24	R186	06/11/2014	8.53	Call	Bond Future	5,256.6400	5.2566	5,306.0600	5.3061	0.940	0	0	0
2014/10/24	R186	06/11/2014			Bond Future	7.9094	124.0356	7.9037	124.0853	(0.072)	0.0000	0.0000	43,160
2014/10/24	R186	06/11/2014	7.80	Put	Bond Future	1,264.4800	1.2645	1,208.0800	1.2081	(4.460)	0	0	0
2014/10/24	R186	06/11/2014	8.30	Call	Bond Future	3,363.8400	3.3638	3,408.8100	3.4088	1.337	0	0	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/24	R186	06/11/2014	8.50	Call	Bond Future	5,010.4000	5.0104	5,059.6700	5.0597	0.983	0	0	0
2014/10/24	R186	06/11/2014	9.17	Call	Bond Future	10,346.8400	10.3468	10,396.5500	10.3965	0.480	0	0	0
2014/10/24	R186	06/11/2014	7.70	Put	Bond Future	1,967.4400	1.9674	1,911.0600	1.9111	(2.866)	0	0	0
2014/10/24	R186	06/11/2014	8.15	Call	Bond Future	2,171.9000	2.1719	2,204.8300	2.2048	1.516	0	0	0
2014/10/24	R186	06/11/2014	8.45	Put	Bond Future	2,340	0.0023	1.4900	0.0015	(36.325)	0	0	6,000
2014/10/24	R186	06/11/2014	8.53	Put	Bond Future	0.6900	0.0007	0.4000	0.0004	(42.029)	0	0	100
2014/10/24	R186	06/11/2014	8.00	Call	Bond Future	1,146.3400	1.1463	1,158.5400	1.1585	1.064	0	0	1,500
2014/10/24	R186	06/11/2014	8.16	Call	Bond Future	2,247.9700	2.2480	2,282.0400	2.2820	1.516	0	0	0
2014/10/24	R186	06/11/2014	8.60	Put	Bond Future	0.2200	0.0002	0.1200	0.0001	(45.455)	0	0	0
2014/10/24	R186	06/11/2014	8.50	Put	Bond Future	1.1000	0.0011	0.6600	0.0007	(40.000)	0	0	7,000
2014/10/24	R186	06/11/2014	7.80	Call	Bond Future	303.9600	0.3040	297.2700	0.2973	(2.201)	0	0	100
2014/10/24	R186	06/11/2014	8.30	Put	Bond Future	17.8300	0.0178	13.0900	0.0131	(26.584)	0	0	100
2014/10/24	R186	06/11/2014	9.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,010
2014/10/24	R186	06/11/2014	8.14	Put	Bond Future	105.2200	0.1052	87.2600	0.0873	(17.069)	0	0	0
2014/10/24	R186	06/11/2014	8.60	Call	Bond Future	5,828.8400	5.8288	5,878.4500	5.8785	0.851	0	0	0
2014/10/24	R186	06/11/2014	8.00	Put	Bond Future	358.3400	0.3583	320.8300	0.3208	(10.468)	0	0	0
2014/10/24	R186	06/11/2014	8.16	Put	Bond Future	86.1600	0.0862	70.5200	0.0705	(18.152)	0	0	0
2014/10/24	R186	06/11/2014	8.45	Call	Bond Future	4,598.9200	4.5989	4,647.7800	4.6478	1.062	0	0	0
2014/10/24	R186	05/02/2015	9.00	Call	Bond Future	8,508.0300	8.5080	8,553.0900	8.5531	0.530	0	0	0
2014/10/24	R186	05/02/2015			Bond Future	7.9663	120.6627	7.9605	120.7121	(0.072)	0.0000	0.0000	4,036
2014/10/24	R186	05/02/2015	8.75	Call	Bond Future	6,679.2400	6.6792	6,720.1800	6.7202	0.613	0	0	0
2014/10/24	R186	05/02/2015	8.76	Call	Bond Future	6,751.2400	6.7512	6,792.3900	6.7924	0.610	0	0	0
2014/10/24	R186	05/02/2015	8.74	Call	Bond Future	6,607.3800	6.6074	6,648.1100	6.6481	0.616	0	0	0
2014/10/24	R186	05/02/2015	8.76	Put	Bond Future	214.7500	0.2148	206.5000	0.2065	(3.842)	0	0	0
2014/10/24	R186	05/02/2015	8.75	Put	Bond Future	221.9900	0.2220	213.5300	0.2135	(3.811)	0	0	0
2014/10/24	R186	05/02/2015	9.00	Put	Bond Future	92.9500	0.0929	88.6100	0.0886	(4.669)	0	0	9,600
2014/10/24	R186	05/02/2015	8.74	Put	Bond Future	229.4400	0.2294	220.7700	0.2208	(3.779)	0	0	0
2014/10/24	R186	07/05/2015			Bond Future	8.0032	122.7318	7.9974	122.7804	(0.072)	0.0000	0.0000	0
2014/10/24	R186	07/05/2015	8.25	Call	Bond Future	3,898.8800	3.8989	3,922.7200	3.9227	0.611	0	0	0
2014/10/24	R186	07/05/2015	8.24	Put	Bond Future	1,880.3100	1.8803	1,855.3200	1.8553	(1.329)	0	0	0
2014/10/24	R186	07/05/2015	8.26	Put	Bond Future	1,818.6900	1.8187	1,794.1800	1.7942	(1.348)	0	0	0
2014/10/24	R186	07/05/2015	8.25	Put	Bond Future	1,849.1300	1.8491	1,824.3800	1.8244	(1.338)	0	0	0
2014/10/24	R186	07/05/2015	8.26	Call	Bond Future	3,950.4500	3.9505	3,974.5300	3.9745	0.610	0	0	0
2014/10/24	R186	07/05/2015	8.24	Call	Bond Future	3,847.9700	3.8480	3,871.5700	3.8716	0.613	0	0	0
2014/10/24	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R197	06/11/2014			Bond Future	290.0760	290.0760	290.1173	290.1173	0.014	0.0000	0.0000	908
2014/10/24	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R197	06/11/2014	285.00	Call	Bond Future	5,075.9800	5.0760	5,117.3000	5.1173	0.814	0	0	0
2014/10/24	R197	06/11/2014	285.01	Call	Bond Future	5,065.9800	5.0660	5,107.3000	5.1073	0.816	0	0	0
2014/10/24	R197	06/11/2014	284.99	Call	Bond Future	5,085.9800	5.0860	5,127.3000	5.1273	0.812	0	0	0
2014/10/24	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R197	05/02/2015	288.99	Put	Bond Future	398.1600	0.3982	359.0400	0.3590	(9.825)	0	0	0
2014/10/24	R197	05/02/2015			Bond Future	288.5918	288.5918	288.6310	288.6310	0.014	0.0000	0.0000	0
2014/10/24	R197	05/02/2015	289.01	Put	Bond Future	418.1600	0.4182	379.0400	0.3790	(9.355)	0	0	0
2014/10/24	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R197	05/02/2015	289.00	Put	Bond Future	408.1600	0.4082	369.0400	0.3690	(9.584)	0	0	0
2014/10/24	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/10/24	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R202	06/11/2014	226.99	Call	Bond Future	6,992.6100		6.9926	7,026.8000	7.0268	0	0	0
2014/10/24	R202	06/11/2014			Bond Future	233.9826	233.9826	234.0168	234.0168	0.015	0.0000	0.0000	50,353
2014/10/24	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R202	06/11/2014	227.00	Call	Bond Future	6,982.6100		6.9826	7,016.8000	7.0168	0	0	0
2014/10/24	R202	06/11/2014	227.01	Call	Bond Future	6,972.6100		6.9726	7,006.8000	7.0068	0	0	0
2014/10/24	R202	05/02/2015	233.01	Call	Bond Future	1,432.8000		1.4328	1,465.2400	1.4652	2.264	0	0
2014/10/24	R202	05/02/2015			Bond Future	234.4428	234.4428	234.4752	234.4752	0.014	0.0000	0.0000	0
2014/10/24	R202	05/02/2015	232.99	Call	Bond Future	1,452.8000		1.4528	1,485.2400	1.4852	2.233	0	0
2014/10/24	R202	05/02/2015	233.00	Call	Bond Future	1,442.8000		1.4428	1,475.2400	1.4752	2.248	0	0
2014/10/24	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R203	06/11/2014	6.86	Call	Bond Future	304.5200		0.3045	320.4800	0.3205	5.241	0	0
2014/10/24	R203	06/11/2014			Bond Future	6.7708	105.0516	6.7599	105.0801	(0.161)	0.0000	0.0000	13,305
2014/10/24	R203	06/11/2014	6.84	Call	Bond Future	268.3100		0.2683	282.6500	0.2827	5.345	0	0
2014/10/24	R203	06/11/2014	6.98	Call	Bond Future	561.5600		0.5616	585.4300	0.5854	4.251	0	0
2014/10/24	R203	06/11/2014	6.85	Call	Bond Future	286.1200		0.2861	301.2800	0.3013	5.298	0	0
2014/10/24	R203	06/11/2014	6.98	Put	Bond Future	17.6300		0.0176	13.0100	0.0130	(26.205)	0	0
2014/10/24	R203	06/11/2014	6.84	Put	Bond Future	87.9600		0.0880	73.8100	0.0738	(16.087)	0	0
2014/10/24	R203	06/11/2014	6.86	Put	Bond Future	72.1300		0.0721	59.6000	0.0596	(17.371)	0	0
2014/10/24	R203	06/11/2014	6.85	Put	Bond Future	79.7500		0.0797	66.4200	0.0664	(16.715)	0	0
2014/10/24	R203	05/02/2015	7.69	Call	Bond Future	2,045.5500		2.0456	2,071.8100	2.0718	1.284	0	0
2014/10/24	R203	05/02/2015			Bond Future	6.8314	106.6800	6.8197	106.7079	(0.171)	0.0000	0.0000	0
2014/10/24	R203	05/02/2015	8.34	Put	Bond Future	0.5300		0.0005	0.4700	0.0005	(11.321)	0	0
2014/10/24	R203	05/02/2015	8.35	Call	Bond Future	3,548.9800		3.5490	3,576.7800	3.5768	0.783	0	0
2014/10/24	R203	05/02/2015	8.36	Call	Bond Future	3,571.7900		3.5718	3,599.6000	3.5996	0.779	0	0
2014/10/24	R203	05/02/2015	8.34	Call	Bond Future	3,526.1500		3.5262	3,553.9600	3.5540	0.789	0	0
2014/10/24	R203	05/02/2015	8.36	Put	Bond Future	0.4600		0.0005	0.4000	0.0004	(13.043)	0	0
2014/10/24	R203	05/02/2015	7.69	Put	Bond Future	20.1000		0.0201	18.4900	0.0185	(8.010)	0	0
2014/10/24	R203	05/02/2015	8.35	Put	Bond Future	0.5000		0.0005	0.4300	0.0004	(14.000)	0	0
2014/10/24	R203	07/05/2015			Bond Future	6.8172	104.3395	6.8048	104.3665	(0.182)	0.0000	0.0000	0
2014/10/24	R203	07/05/2015	7.24	Put	Bond Future	266.2300		0.2662	257.5600	0.2576	(3.257)	0	0
2014/10/24	R203	07/05/2015	7.26	Put	Bond Future	255.3900		0.2554	246.9700	0.2470	(3.297)	0	0
2014/10/24	R203	07/05/2015	7.25	Put	Bond Future	260.7600		0.2608	252.2200	0.2522	(3.275)	0	0
2014/10/24	R203	07/05/2015	7.25	Call	Bond Future	1,196.5900		1.1966	1,215.0500	1.2150	1.543	0	0
2014/10/24	R203	07/05/2015	7.26	Call	Bond Future	1,212.7100		1.2127	1,231.2900	1.2313	1.532	0	0
2014/10/24	R203	07/05/2015	7.24	Call	Bond Future	1,180.5600		1.1806	1,198.8900	1.1989	1.553	0	0
2014/10/24	R204	06/11/2014	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,270
2014/10/24	R204	06/11/2014			Bond Future	7.0906	106.3070	7.0747	106.3640	(0.225)	0.0000	0.0000	11,939
2014/10/24	R204	06/11/2014	6.99	Put	Bond Future	461.3900		0.4614	413.3100	0.4133	(10.421)	0	0
2014/10/24	R204	06/11/2014	7.01	Put	Bond Future	410.8100		0.4108	364.7200	0.3647	(11.219)	0	0
2014/10/24	R204	06/11/2014	6.99	Call	Bond Future	100.2800		0.1003	109.2300	0.1092	8.925	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
2014/10/24	R204	06/11/2014	7.00	Put	Bond Future	435.7200	0.4357	388.6100	0.3886	(10.812)	0	0	0
2014/10/24	R204	06/11/2014	7.99	Call	Bond Future	3,160.2800	3.1603	3,217.3100	3.2173	1.805	0	0	0
2014/10/24	R204	06/11/2014	7.00	Call	Bond Future	110.5600	0.1106	120.4800	0.1205	8.973	0	0	0
2014/10/24	R204	06/11/2014	7.01	Call	Bond Future	121.6000	0.1216	132.5400	0.1325	8.997	0	0	0
2014/10/24	R204	05/02/2015			Bond Future	7.1530	103.9202	7.1362	103.9771	(0.235)	0.0000	0.0000	0
2014/10/24	R204	05/02/2015	8.25	Call	Bond Future	3,641.1700	3.6412	3,696.6000	3.6966	1.522	0	0	0
2014/10/24	R204	05/02/2015	8.26	Call	Bond Future	3,672.8500	3.6729	3,728.3500	3.7283	1.511	0	0	0
2014/10/24	R204	05/02/2015	8.24	Call	Bond Future	3,609.4500	3.6094	3,664.8300	3.6648	1.534	0	0	0
2014/10/24	R204	05/02/2015	8.26	Put	Bond Future	12.6900	0.0127	11.2700	0.0113	(11.190)	0	0	0
2014/10/24	R204	05/02/2015	8.25	Put	Bond Future	13.3500	0.0134	11.8600	0.0119	(11.161)	0	0	0
2014/10/24	R204	05/02/2015	8.24	Put	Bond Future	13.9800	0.0140	12.4400	0.0124	(11.016)	0	0	0
2014/10/24	R204	07/05/2015	7.51	Put	Bond Future	512.8900	0.5129	492.7000	0.4927	(3.937)	0	0	0
2014/10/24	R204	07/05/2015			Bond Future	7.1719	105.7020	7.1541	105.7585	(0.247)	0.0000	0.0000	0
2014/10/24	R204	07/05/2015	7.50	Put	Bond Future	522.8200	0.5228	502.3600	0.5024	(3.913)	0	0	0
2014/10/24	R204	07/05/2015	7.49	Call	Bond Future	1,539.3000	1.5393	1,575.0100	1.5750	2.320	0	0	0
2014/10/24	R204	07/05/2015	7.50	Call	Bond Future	1,560.6600	1.5607	1,596.6500	1.5966	2.306	0	0	0
2014/10/24	R204	07/05/2015	7.51	Call	Bond Future	1,582.1500	1.5822	1,618.4100	1.6184	2.292	0	0	0
2014/10/24	R204	07/05/2015	7.49	Put	Bond Future	532.9000	0.5329	512.1600	0.5122	(3.892)	0	0	0
2014/10/24	R204	06/08/2015	7.74	Call	Bond Future	2,255.8000	2.2558	2,296.6400	2.2966	1.810	0	0	0
2014/10/24	R204	06/08/2015	7.75	Put	Bond Future	502.9000	0.5029	485.6200	0.4856	(3.436)	0	0	0
2014/10/24	R204	06/08/2015			Bond Future	7.1493	103.6226	7.1298	103.6809	(0.273)	0.0000	0.0000	0
2014/10/24	R204	06/08/2015	8.41	Call	Bond Future	3,846.1200	3.8461	3,897.1500	3.8971	1.327	0	0	0
2014/10/24	R204	06/08/2015	7.74	Put	Bond Future	510.5200	0.5105	493.0500	0.4930	(3.422)	0	0	0
2014/10/24	R204	06/08/2015	7.76	Put	Bond Future	495.3800	0.4954	478.2900	0.4783	(3.450)	0	0	0
2014/10/24	R204	06/08/2015	8.41	Put	Bond Future	165.3000	0.1653	158.0200	0.1580	(4.404)	0	0	699
2014/10/24	R204	06/08/2015	7.75	Call	Bond Future	2,277.4100	2.2774	2,318.4400	2.3184	1.802	0	0	0
2014/10/24	R204	06/08/2015	7.76	Call	Bond Future	2,299.1100	2.2991	2,340.3300	2.3403	1.793	0	0	0
2014/10/24	R207	06/11/2014	7.36	Put	Bond Future	213.9600	0.2140	178.2900	0.1783	(16.671)	0	0	0
2014/10/24	R207	06/11/2014			Bond Future	7.3102	102.0739	7.2943	102.1412	(0.217)	0.0000	0.0000	35,969
2014/10/24	R207	06/11/2014	7.35	Put	Bond Future	230.9200	0.2309	193.6500	0.1936	(16.140)	0	0	0
2014/10/24	R207	06/11/2014	7.36	Call	Bond Future	424.8900	0.4249	456.5200	0.4565	7.444	0	0	0
2014/10/24	R207	06/11/2014	7.34	Call	Bond Future	375.0600	0.3751	403.4900	0.4035	7.580	0	0	0
2014/10/24	R207	06/11/2014	7.35	Call	Bond Future	399.5300	0.3995	429.5600	0.4296	7.516	0	0	0
2014/10/24	R207	06/11/2014	7.34	Put	Bond Future	248.7900	0.2488	209.9200	0.2099	(15.624)	0	0	0
2014/10/24	R207	05/02/2015	8.49	Put	Bond Future	17.8800	0.0179	15.9800	0.0160	(10.626)	0	0	0
2014/10/24	R207	05/02/2015			Bond Future	7.3723	100.0151	7.3557	100.0825	(0.225)	0.0000	0.0000	3,106
2014/10/24	R207	05/02/2015	8.51	Put	Bond Future	16.3000	0.0163	14.5400	0.0145	(10.798)	0	0	0
2014/10/24	R207	05/02/2015	8.50	Call	Bond Future	4,469.3600	4.4694	4,534.8900	4.5349	1.466	0	0	0
2014/10/24	R207	05/02/2015	8.51	Call	Bond Future	4,506.9300	4.5069	4,572.5300	4.5725	1.456	0	0	0
2014/10/24	R207	05/02/2015	8.49	Call	Bond Future	4,431.7300	4.4317	4,497.1900	4.4972	1.477	0	0	0
2014/10/24	R207	05/02/2015	8.50	Put	Bond Future	17.1100	0.0171	15.2800	0.0153	(10.695)	0	0	0
2014/10/24	R207	07/05/2015			Bond Future	7.4035	101.7306	7.3862	101.7977	(0.234)	0.0000	0.0000	0
2014/10/24	R207	07/05/2015	8.25	Call	Bond Future	3,455.6000	3.4556	3,511.4600	3.5115	1.617	0	0	0
2014/10/24	R207	07/05/2015	7.73	Call	Bond Future	1,930.3400	1.9303	1,972.6800	1.9727	2.193	0	0	66
2014/10/24	R207	07/05/2015	8.24	Put	Bond Future	240.5600	0.2406	229.0400	0.2290	(4.789)	0	0	0
2014/10/24	R207	07/05/2015	8.26	Put	Bond Future	230.2700	0.2303	219.1500	0.2191	(4.829)	0	0	0
2014/10/24	R207	07/05/2015	7.73	Put	Bond Future	672.9700	0.6730	648.1400	0.6481	(3.690)	0	0	0

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2014/10/24	R207	07/05/2015	8.25	Put	Bond Future	235.3600	0.2354	224.0500	0.2241	(4.805)	0	0	0
2014/10/24	R207	07/05/2015	8.26	Call	Bond Future	3,487.7900	3.4878	3,543.8400	3.5438	1.607	0	0	0
2014/10/24	R207	07/05/2015	8.24	Call	Bond Future	3,423.5100	3.4235	3,479.1600	3.4792	1.626	0	0	0
2014/10/24	R207	06/08/2015	7.76	Call	Bond Future	2,239.4000	2.2394	2,281.7400	2.2817	1.891	0	0	0
2014/10/24	R207	06/08/2015			Bond Future	7.4035	99.9731	7.3848	100.0423	(0.252)	0.0000	0.0000	0
2014/10/24	R207	06/08/2015	7.74	Call	Bond Future	2,191.7700	2.1918	2,233.6100	2.2336	1.909	0	0	0
2014/10/24	R207	06/08/2015	7.75	Call	Bond Future	2,215.5300	2.2155	2,257.6200	2.2576	1.900	0	0	0
2014/10/24	R207	06/08/2015	7.46	Call	Bond Future	1,580.0300	1.5800	1,614.4000	1.6144	2.175	0	0	70
2014/10/24	R207	06/08/2015	7.74	Put	Bond Future	955.0600	0.9551	927.7000	0.9277	(2.865)	0	0	0
2014/10/24	R207	06/08/2015	7.76	Put	Bond Future	929.7800	0.9298	902.9200	0.9029	(2.889)	0	0	0
2014/10/24	R207	06/08/2015	7.46	Put	Bond Future	1,370.9700	1.3710	1,336.1400	1.3361	(2.541)	0	0	0
2014/10/24	R207	06/08/2015	7.75	Put	Bond Future	942.3500	0.9423	915.2400	0.9152	(2.877)	0	0	0
2014/10/24	R208	06/11/2014	7.46	Call	Bond Future	328.2900	0.3283	340.4700	0.3405	3.710	0	0	0
2014/10/24	R208	06/11/2014			Bond Future	7.4752	97.1385	7.4644	97.1914	(0.144)	0.0000	0.0000	53,508
2014/10/24	R208	06/11/2014	7.44	Call	Bond Future	284.2800	0.2843	294.3200	0.2943	3.532	0	0	0
2014/10/24	R208	06/11/2014	7.45	Call	Bond Future	305.7700	0.3058	316.8600	0.3169	3.627	0	0	0
2014/10/24	R208	06/11/2014	7.44	Put	Bond Future	456.8900	0.4569	414.0500	0.4141	(9.376)	0	0	0
2014/10/24	R208	06/11/2014	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,520
2014/10/24	R208	06/11/2014	7.46	Put	Bond Future	402.8600	0.4029	362.1600	0.3622	(10.103)	0	0	0
2014/10/24	R208	06/11/2014	7.45	Put	Bond Future	429.3500	0.4294	387.5600	0.3876	(9.733)	0	0	0
2014/10/24	R208	06/11/2014	8.50	Call	Bond Future	4,859.8300	4.8598	4,912.7100	4.9127	1.088	0	0	0
2014/10/24	R208	05/02/2015	8.51	Call	Bond Future	4,512.5200	4.5125	4,562.1700	4.5622	1.100	0	0	0
2014/10/24	R208	05/02/2015			Bond Future	7.5371	98.6442	7.5259	98.6970	(0.148)	0.0000	0.0000	0
2014/10/24	R208	05/02/2015	8.49	Call	Bond Future	4,426.8200	4.4268	4,476.2500	4.4763	1.117	0	0	0
2014/10/24	R208	05/02/2015	8.51	Put	Bond Future	42.8200	0.0428	39.7300	0.0397	(7.216)	0	0	0
2014/10/24	R208	05/02/2015	8.50	Put	Bond Future	44.5600	0.0446	41.3600	0.0414	(7.181)	0	0	0
2014/10/24	R208	05/02/2015	8.49	Put	Bond Future	46.4100	0.0464	43.1000	0.0431	(7.132)	0	0	0
2014/10/24	R208	05/02/2015	8.50	Call	Bond Future	4,469.6300	4.4696	4,519.1700	4.5192	1.108	0	0	0
2014/10/24	R208	07/05/2015	8.01	Call	Bond Future	2,649.9500	2.6500	2,684.4300	2.6844	1.301	0	0	0
2014/10/24	R208	07/05/2015			Bond Future	7.5685	96.9336	7.5570	96.9860	(0.151)	0.0000	0.0000	0
2014/10/24	R208	07/05/2015	7.99	Call	Bond Future	2,586.1800	2.5862	2,620.1800	2.6202	1.315	0	0	0
2014/10/24	R208	07/05/2015	8.00	Call	Bond Future	2,617.9800	2.6180	2,652.2300	2.6522	1.308	0	0	0
2014/10/24	R208	07/05/2015	7.99	Put	Bond Future	682.6400	0.6826	664.2900	0.6643	(2.688)	0	0	0
2014/10/24	R208	07/05/2015	8.00	Put	Bond Future	669.8400	0.6698	651.7400	0.6517	(2.702)	0	0	0
2014/10/24	R208	07/05/2015	8.01	Put	Bond Future	657.2400	0.6572	639.3700	0.6394	(2.719)	0	0	0
2014/10/24	R208	06/08/2015			Bond Future	7.5748	98.7328	7.5625	98.7869	(0.162)	0.0000	0.0000	0
2014/10/24	R208	06/08/2015	8.00	Call	Bond Future	2,883.4700	2.8835	2,916.8000	2.9168	1.156	0	0	0
2014/10/24	R208	06/08/2015	8.01	Call	Bond Future	2,912.5400	2.9125	2,946.0600	2.9461	1.151	0	0	0
2014/10/24	R208	06/08/2015	8.85	Call	Bond Future	5,714.1200	5.7141	5,760.3500	5.7603	0.809	0	0	0
2014/10/24	R208	06/08/2015	7.99	Call	Bond Future	2,854.5100	2.8545	2,887.6500	2.8876	1.161	0	0	0
2014/10/24	R208	06/08/2015	8.01	Put	Bond Future	1,013.5800	1.0136	993.0300	0.9930	(2.027)	0	0	0
2014/10/24	R208	06/08/2015	8.00	Put	Bond Future	1,027.6200	1.0276	1,006.8800	1.0069	(2.018)	0	0	0
2014/10/24	R208	06/08/2015	7.99	Put	Bond Future	1,041.8100	1.0418	1,020.8800	1.0209	(2.009)	0	0	0
2014/10/24	R208	06/08/2015	8.85	Put	Bond Future	277.1500	0.2771	269.3100	0.2693	(2.829)	0	0	198
2014/10/24	R209	06/11/2014	8.95	Call	Bond Future	3,385.1000	3.3851	3,426.8100	3.4268	1.232	0	0	2,050
2014/10/24	R209	06/11/2014	9.50	Call	Bond Future	7,351.7800	7.3518	7,397.4700	7.3975	0.621	0	0	0

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2014/10/24	R209	06/11/2014			Bond Future	8.5188	78.5506	8.5131	78.5963	(0.066)	0.0000	0.0000	28,803
2014/10/24	R209	06/11/2014	8.99	Put	Bond Future	9.1000	0.0091	6.4200	0.0064	(29.451)	0	0	0
2014/10/24	R209	06/11/2014	10.00	Call	Bond Future	10,689.3600	10.6894	10,735.0500	10.7351	0.427	0	0	0
2014/10/24	R209	06/11/2014	9.05	Put	Bond Future	4.2600	0.0043	2.8500	0.0028	(33.099)	0	0	0
2014/10/24	R209	06/11/2014	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	907
2014/10/24	R209	06/11/2014	8.95	Put	Bond Future	14.7000	0.0147	10.7200	0.0107	(27.075)	0	0	0
2014/10/24	R209	06/11/2014	9.01	Put	Bond Future	7.1000	0.0071	4.9200	0.0049	(30.704)	0	0	0
2014/10/24	R209	06/11/2014	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,500
2014/10/24	R209	06/11/2014	10.05	Call	Bond Future	11,009.3200	11.0093	11,055.0100	11.0550	0.415	0	0	0
2014/10/24	R209	06/11/2014	8.50	Call	Bond Future	598.2300	0.5982	595.4900	0.5955	(0.458)	0	0	5,500
2014/10/24	R209	06/11/2014	8.75	Put	Bond Future	117.2800	0.1173	98.4800	0.0985	(16.030)	0	0	0
2014/10/24	R209	06/11/2014	9.00	Put	Bond Future	8.0400	0.0080	5.6200	0.0056	(30.100)	0	0	0
2014/10/24	R209	06/11/2014	9.95	Call	Bond Future	10,366.9600	10.3670	10,412.6500	10.4127	0.441	0	0	0
2014/10/24	R209	06/11/2014	8.99	Call	Bond Future	3,680.7000	3.6807	3,723.7100	3.7237	1.169	0	0	0
2014/10/24	R209	06/11/2014	9.25	Call	Bond Future	5,584.4300	5.5844	5,630.0100	5.6300	0.816	0	0	0
2014/10/24	R209	06/11/2014	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/24	R209	06/11/2014	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,640
2014/10/24	R209	06/11/2014	9.05	Call	Bond Future	4,124.1400	4.1241	4,168.4200	4.1684	1.074	0	0	2,050
2014/10/24	R209	06/11/2014	9.58	Call	Bond Future	7,903.1400	7.9031	7,948.8300	7.9488	0.578	0	0	0
2014/10/24	R209	06/11/2014	8.75	Call	Bond Future	1,953.0100	1.9530	1,979.9000	1.9799	1.377	0	0	2,200
2014/10/24	R209	06/11/2014	9.00	Call	Bond Future	3,754.6400	3.7546	3,797.9100	3.7979	1.152	0	0	1,640
2014/10/24	R209	06/11/2014	9.25	Put	Bond Future	0.2400	0.0002	0.1300	0.0001	(45.833)	0	0	2,200
2014/10/24	R209	06/11/2014	8.50	Put	Bond Future	750.1200	0.7501	701.6900	0.7017	(6.456)	0	0	0
2014/10/24	R209	06/11/2014	9.01	Call	Bond Future	3,828.5900	3.8286	3,872.1000	3.8721	1.136	0	0	0
2014/10/24	R209	06/11/2014	9.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/24	R209	05/02/2015	9.00	Put	Bond Future	704.5600	0.7046	686.6100	0.6866	(2.548)	0	0	0
2014/10/24	R209	05/02/2015			Bond Future	8.5733	79.7681	8.5676	79.8138	(0.067)	0.0000	0.0000	26
2014/10/24	R209	05/02/2015	9.25	Call	Bond Future	5,488.9800	5.4890	5,523.2900	5.5233	0.625	0	0	0
2014/10/24	R209	05/02/2015	9.26	Call	Bond Future	5,550.7900	5.5508	5,585.3300	5.5853	0.622	0	0	0
2014/10/24	R209	05/02/2015	9.25	Put	Bond Future	355.5000	0.3555	344.1400	0.3441	(3.195)	0	0	0
2014/10/24	R209	05/02/2015	9.24	Call	Bond Future	5,427.3100	5.4273	5,461.4000	5.4614	0.628	0	0	0
2014/10/24	R209	05/02/2015	9.00	Call	Bond Future	4,004.1600	4.0042	4,031.8800	4.0319	0.692	0	0	0
2014/10/24	R209	05/02/2015	9.24	Put	Bond Future	365.8300	0.3658	354.2500	0.3542	(3.165)	0	0	0
2014/10/24	R209	05/02/2015	9.26	Put	Bond Future	345.4200	0.3454	334.2900	0.3343	(3.222)	0	0	0
2014/10/24	R209	07/05/2015			Bond Future	8.6128	77.9861	8.6071	78.0314	(0.066)	0.0000	0.0000	0
2014/10/24	R209	07/05/2015	8.99	Put	Bond Future	1,575.2000	1.5752	1,554.1100	1.5541	(1.339)	0	0	0
2014/10/24	R209	07/05/2015	9.01	Put	Bond Future	1,525.5200	1.5255	1,504.8400	1.5048	(1.356)	0	0	0
2014/10/24	R209	07/05/2015	9.00	Put	Bond Future	1,550.2000	1.5502	1,529.3100	1.5293	(1.348)	0	0	0
2014/10/24	R209	07/05/2015	8.99	Call	Bond Future	4,477.5500	4.4775	4,501.8000	4.5018	0.542	0	0	0
2014/10/24	R209	07/05/2015	9.00	Call	Bond Future	4,527.2200	4.5272	4,551.6700	4.5517	0.540	0	0	0
2014/10/24	R209	07/05/2015	9.01	Call	Bond Future	4,577.1000	4.5771	4,601.7600	4.6018	0.539	0	0	0
2014/10/24	R209	06/08/2015	8.99	Put	Bond Future	2,374.2600	2.3743	2,351.5200	2.3515	(0.958)	0	0	0
2014/10/24	R209	06/08/2015			Bond Future	8.6411	79.4339	8.6352	79.4807	(0.069)	0.0000	0.0000	0
2014/10/24	R209	06/08/2015	9.01	Put	Bond Future	2,318.2700	2.3183	2,295.8500	2.2959	(0.967)	0	0	0
2014/10/24	R209	06/08/2015	9.90	Call	Bond Future	9,726.8300	9.7268	9,763.3900	9.7634	0.376	0	0	0
2014/10/24	R209	06/08/2015	9.00	Call	Bond Future	5,092.6200	5.0926	5,116.8600	5.1169	0.476	0	0	0
2014/10/24	R209	06/08/2015	9.01	Call	Bond Future	5,139.1400	5.1391	5,163.5400	5.1635	0.475	0	0	0
2014/10/24	R209	06/08/2015	8.99	Call	Bond Future	5,046.2600	5.0463	5,070.3400	5.0703	0.477	0	0	0

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2014/10/24	R209	06/08/2015	9.00	Put	Bond Future	2,346.1300	2.3461	2,323.5500	2.3235	(0.962)	0	0	0
2014/10/24	R209	06/08/2015	9.90	Put	Bond Future	718.2700	0.7183	708.0100	0.7080	(1.428)	0	0	2,914
2014/10/24	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R210	06/11/2014			Bond Future	173.3974	173.3974	173.4224	173.4224	0.014	0.0000	0.0000	628
2014/10/24	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R210	06/11/2014	169.00	Call	Bond Future	4,397.3500	4.3974	4,422.3900	4.4224	0.569	0	0	0
2014/10/24	R210	06/11/2014	169.01	Call	Bond Future	4,387.3500	4.3874	4,412.3900	4.4124	0.571	0	0	0
2014/10/24	R210	06/11/2014	168.99	Call	Bond Future	4,407.3500	4.4074	4,432.3900	4.4324	0.568	0	0	0
2014/10/24	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R210	05/02/2015			Bond Future	176.1067	176.1067	176.1304	176.1304	0.013	0.0000	0.0000	0
2014/10/24	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R210	05/02/2015	175.01	Call	Bond Future	1,096.6900	1.0967	1,120.4000	1.1204	2.162	0	0	0
2014/10/24	R210	05/02/2015	174.99	Call	Bond Future	1,116.6900	1.1167	1,140.4000	1.1404	2.123	0	0	0
2014/10/24	R210	05/02/2015	175.00	Call	Bond Future	1,106.6900	1.1067	1,130.4000	1.1304	2.142	0	0	0
2014/10/24	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R211	06/11/2014	130.00	Call	Bond Future	2,636.1500	2.6362	2,651.9100	2.6519	0.598	0	0	0
2014/10/24	R211	06/11/2014	130.01	Call	Bond Future	2,626.1500	2.6262	2,641.9100	2.6419	0.600	0	0	0
2014/10/24	R211	06/11/2014			Bond Future	132.6361	132.6361	132.6519	132.6519	0.012	0.0000	0.0000	1,120
2014/10/24	R211	06/11/2014	129.99	Call	Bond Future	2,646.1500	2.6462	2,661.9100	2.6619	0.596	0	0	0
2014/10/24	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R211	05/02/2015	133.00	Call	Bond Future	102.6100	0.1026	117.3100	0.1173	14.326	0	0	0
2014/10/24	R211	05/02/2015			Bond Future	133.1026	133.1026	133.1173	133.1173	0.011	0.0000	0.0000	0
2014/10/24	R211	05/02/2015	133.01	Call	Bond Future	92.6100	0.0926	107.3100	0.1073	15.873	0	0	0
2014/10/24	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R211	05/02/2015	132.99	Call	Bond Future	112.6100	0.1126	127.3100	0.1273	13.054	0	0	0
2014/10/24	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R212	06/11/2014			Bond Future	138.1066	138.1066	138.1258	138.1258	0.014	0.0000	0.0000	14,864
2014/10/24	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R212	06/11/2014	135.00	Call	Bond Future	3,106.5500	3.1065	3,125.7600	3.1258	0.618	0	0	0
2014/10/24	R212	06/11/2014	135.01	Call	Bond Future	3,096.5500	3.0965	3,115.7600	3.1158	0.620	0	0	0
2014/10/24	R212	06/11/2014	134.99	Call	Bond Future	3,116.5500	3.1165	3,135.7600	3.1358	0.616	0	0	0
2014/10/24	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R212	05/02/2015			Bond Future	138.5018	138.5018	138.5199	138.5199	0.013	0.0000	0.0000	0
2014/10/24	R212	05/02/2015	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R212	05/02/2015	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R212	05/02/2015	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R212	05/02/2015	138.01	Call	Bond Future	491.8000	0.4918	509.8800	0.5099	3.676	0	0	0
2014/10/24	R212	05/02/2015	137.99	Call	Bond Future	511.8000	0.5118	529.8800	0.5299	3.533	0	0	0
2014/10/24	R212	05/02/2015	138.00	Call	Bond Future	501.8000	0.5018	519.8800	0.5199	3.603	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
2014/10/24	R213	06/11/2014	8.84	Call	Bond Future	3,678.3700	3.6784	3,681.7300	3.6817	0.091	0	0	0
2014/10/24	R213	06/11/2014	8.85	Put	Bond Future	7.5600	0.0076	5.6500	0.0056	(25.265)	0	0	0
2014/10/24	R213	06/11/2014			Bond Future	8.3696	89.3108	8.3689	89.3163	(0.008)	0.0000	0.0000	28,655
2014/10/24	R213	06/11/2014	8.85	Call	Bond Future	3,752.9700	3.7530	3,756.5300	3.7565	0.095	0	0	0
2014/10/24	R213	06/11/2014	8.86	Call	Bond Future	3,827.5900	3.8276	3,831.3400	3.8313	0.098	0	0	0
2014/10/24	R213	06/11/2014	8.84	Put	Bond Future	8.5700	0.0086	6.4600	0.0065	(24.621)	0	0	0
2014/10/24	R213	06/11/2014	8.86	Put	Bond Future	6.6600	0.0067	4.9400	0.0049	(25.826)	0	0	0
2014/10/24	R213	05/02/2015	9.26	Put	Bond Future	215.4600	0.2155	211.1600	0.2112	(1.996)	0	0	0
2014/10/24	R213	05/02/2015			Bond Future	8.4293	90.6952	8.4287	90.6999	(0.007)	0.0000	0.0000	0
2014/10/24	R213	05/02/2015	9.25	Put	Bond Future	222.2500	0.2223	217.8700	0.2179	(1.971)	0	0	0
2014/10/24	R213	05/02/2015	9.24	Put	Bond Future	229.2300	0.2292	224.7600	0.2248	(1.950)	0	0	0
2014/10/24	R213	05/02/2015	9.25	Call	Bond Future	6,398.5400	6.3985	6,398.9100	6.3989	0.006	0	0	0
2014/10/24	R213	05/02/2015	9.26	Call	Bond Future	6,463.1000	6.4631	6,463.5500	6.4636	0.007	0	0	0
2014/10/24	R213	05/02/2015	9.24	Call	Bond Future	6,334.0800	6.3341	6,334.3600	6.3344	0.004	0	0	0
2014/10/24	R213	07/05/2015	8.74	Call	Bond Future	3,912.1300	3.9121	3,907.7900	3.9078	(0.111)	0	0	0
2014/10/24	R213	07/05/2015	8.75	Put	Bond Future	1,795.2100	1.7952	1,787.2100	1.7872	(0.446)	0	0	0
2014/10/24	R213	07/05/2015			Bond Future	8.4690	88.7030	8.4685	88.7066	(0.006)	0.0000	0.0000	0
2014/10/24	R213	07/05/2015	8.75	Call	Bond Future	3,959.5100	3.9595	3,955.1900	3.9552	(0.109)	0	0	0
2014/10/24	R213	07/05/2015	8.76	Call	Bond Future	4,007.1300	4.0071	4,002.8500	4.0029	(0.107)	0	0	0
2014/10/24	R213	07/05/2015	8.74	Put	Bond Future	1,823.5300	1.8235	1,815.5100	1.8155	(0.440)	0	0	0
2014/10/24	R213	07/05/2015	8.76	Put	Bond Future	1,767.2300	1.7672	1,759.2700	1.7593	(0.450)	0	0	0
2014/10/24	R214	06/11/2014	9.20	Call	Bond Future	4,683.3200	4.6833	4,730.3100	4.7303	1.003	0	0	2,500
2014/10/24	R214	06/11/2014	9.64	Call	Bond Future	7,923.3200	7.9233	7,971.3100	7.9713	0.606	0	0	0
2014/10/24	R214	06/11/2014			Bond Future	8.6190	79.3633	8.6133	79.4113	(0.066)	0.0000	0.0000	6,069
2014/10/24	R214	06/11/2014	9.20	Put	Bond Future	2.8100	0.0028	1.8100	0.0018	(35.587)	0	0	0
2014/10/24	R214	06/11/2014	9.65	Call	Bond Future	7,994.2100	7.9942	8,042.2000	8.0422	0.600	0	0	0
2014/10/24	R214	06/11/2014	9.66	Call	Bond Future	8,064.9900	8.0650	8,112.9800	8.1130	0.595	0	0	0
2014/10/24	R214	06/11/2014	9.80	Call	Bond Future	9,043.2800	9.0433	9,091.2700	9.0913	0.531	0	0	0
2014/10/24	R214	06/11/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R214	06/11/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R214	06/11/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R214	06/11/2014	9.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2014/10/24	R214	05/02/2015	9.50	Call	Bond Future	6,696.3700	6.6964	6,735.2100	6.7352	0.580	0	0	0
2014/10/24	R214	05/02/2015			Bond Future	8.6749	80.5936	8.6692	80.6415	(0.066)	0.0000	0.0000	0
2014/10/24	R214	05/02/2015	9.51	Call	Bond Future	6,761.4700	6.7615	6,800.4900	6.8005	0.577	0	0	0
2014/10/24	R214	05/02/2015	9.50	Put	Bond Future	258.2500	0.2582	249.1400	0.2491	(3.528)	0	0	0
2014/10/24	R214	05/02/2015	9.49	Call	Bond Future	6,631.3600	6.6314	6,669.9900	6.6700	0.583	0	0	0
2014/10/24	R214	05/02/2015	9.49	Put	Bond Future	265.9100	0.2659	256.5900	0.2566	(3.505)	0	0	0
2014/10/24	R214	05/02/2015	9.51	Put	Bond Future	250.8000	0.2508	241.8700	0.2419	(3.561)	0	0	0
2014/10/24	R214	07/05/2015			Bond Future	8.7136	78.6815	8.7079	78.7293	(0.066)	0.0000	0.0000	0
2014/10/24	R214	07/05/2015	9.15	Call	Bond Future	5,035.9700	5.0360	5,062.5500	5.0625	0.528	0	0	0
2014/10/24	R214	07/05/2015	9.16	Call	Bond Future	5,088.5600	5.0886	5,115.3400	5.1153	0.526	0	0	0
2014/10/24	R214	07/05/2015	9.14	Put	Bond Future	1,568.7000	1.5687	1,547.3500	1.5474	(1.361)	0	0	0
2014/10/24	R214	07/05/2015	9.16	Put	Bond Future	1,519.5900	1.5196	1,498.6500	1.4987	(1.378)	0	0	0
2014/10/24	R214	07/05/2015	9.15	Put	Bond Future	1,543.9800	1.5440	1,522.8400	1.5228	(1.369)	0	0	0
2014/10/24	R214	07/05/2015	9.14	Call	Bond Future	4,983.5800	4.9836	5,009.9500	5.0100	0.529	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
2014/10/24	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R248	06/11/2014			Bond Future	8.6691	102.5956	8.6635	102.6577	(0.065)	0.0000	0.0000	31,463
2014/10/24	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R248	06/11/2014	9.72	Call	Bond Future	10,436.4300	10.4364	10,498.4800	10.4985	0.595	0	0	0
2014/10/24	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R248	06/11/2014	9.73	Call	Bond Future	10,526.4000	10.5264	10,588.4500	10.5885	0.589	0	0	0
2014/10/24	R248	06/11/2014	9.74	Call	Bond Future	10,616.2100	10.6162	10,678.2600	10.6783	0.584	0	0	0
2014/10/24	R248	05/02/2015			Bond Future	8.7264	104.1859	8.7207	104.2479	(0.066)	0.0000	0.0000	1,277
2014/10/24	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R248	05/02/2015	9.50	Call	Bond Future	7,782.4200	7.7824	7,844.4600	7.8445	0.797	0	0	0
2014/10/24	R248	05/02/2015	9.51	Call	Bond Future	7,875.9400	7.8759	7,937.9800	7.9380	0.788	0	0	0
2014/10/24	R248	05/02/2015	9.49	Call	Bond Future	7,688.7200	7.6887	7,750.7600	7.7508	0.807	0	0	0
2014/10/24	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R248	07/05/2015			Bond Future	8.7663	101.5383	8.7606	101.6000	(0.066)	0.0000	0.0000	0
2014/10/24	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/24	R248	07/05/2015	9.26	Call	Bond Future	5,051.0100	5.0510	5,112.7300	5.1127	1.222	0	0	0
2014/10/24	R248	07/05/2015	9.24	Call	Bond Future	4,855.2100	4.8552	4,916.9300	4.9169	1.271	0	0	0
2014/10/24	R248	07/05/2015	9.25	Call	Bond Future	4,953.2000	4.9532	5,014.9200	5.0149	1.246	0	0	0

Total

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