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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/11/2014 TO 24/11/2014

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
2014/11/24	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/24	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	2025	05/02/2015	119.01	Call	Bond Future	236.5200	0.2365	228.6500	0.2286	(3.327)	0	0	0
2014/11/24	2025	05/02/2015			Bond Future	119.2465	119.2465	119.2386	119.2386	(0.007)	0.0000	0.0000	16
2014/11/24	2025	05/02/2015	118.99	Call	Bond Future	256.5200	0.2565	248.6500	0.2486	(3.068)	0	0	0
2014/11/24	2025	05/02/2015	119.00	Call	Bond Future	246.5200	0.2465	238.6500	0.2386	(3.192)	0	0	0
2014/11/24	2025	05/02/2015	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2025	05/02/2015	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2025	05/02/2015	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2025	07/05/2015	120.99	Call	Bond Future	196.1100	0.1961	202.1700	0.2022	3.090	0	0	0
2014/11/24	2025	07/05/2015	121.01	Call	Bond Future	176.1100	0.1761	182.1700	0.1822	3.441	0	0	0
2014/11/24	2025	07/05/2015			Bond Future	121.1861	121.1861	121.1922	121.1922	0.005	0.0000	0.0000	0
2014/11/24	2025	07/05/2015	121.00	Call	Bond Future	186.1100	0.1861	192.1700	0.1922	3.256	0	0	0
2014/11/24	2025	07/05/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2025	07/05/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2025	07/05/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2030	05/02/2015			Bond Future	8.1801	98.6782	8.1901	98.5938	0.122	0.0000	0.0000	4,663
2014/11/24	2030	05/02/2015	9.25	Call	Bond Future	8,485.7100	8.4857	8,401.3300	8.4013	(0.994)	0	0	0
2014/11/24	2030	05/02/2015	9.24	Call	Bond Future	8,411.3100	8.4113	8,326.9300	8.3269	(1.003)	0	0	0
2014/11/24	2030	05/02/2015	9.26	Call	Bond Future	8,560.0200	8.5600	8,475.6400	8.4756	(0.986)	0	0	0
2014/11/24	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2030	07/05/2015			Bond Future	8.2298	100.2719	8.2382	100.2018	0.102	0.0000	0.0000	0
2014/11/24	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2030	07/05/2015	8.74	Call	Bond Future	4,124.4700	4.1245	4,054.3500	4.0544	(1.700)	0	0	0
2014/11/24	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2030	07/05/2015	8.75	Call	Bond Future	4,202.8400	4.2028	4,132.7200	4.1327	(1.668)	0	0	0
2014/11/24	2030	07/05/2015	8.76	Call	Bond Future	4,281.1100	4.2811	4,210.9900	4.2110	(1.638)	0	0	0
2014/11/24	2032	05/02/2015			Bond Future	8.3427	102.1602	8.3578	102.0252	0.180	0.0000	0.0000	15
2014/11/24	2032	05/02/2015	8.50	Call	Bond Future	1,397.5100	1.3975	1,262.5100	1.2625	(9.660)	0	0	0
2014/11/24	2032	05/02/2015	8.51	Call	Bond Future	1,485.4000	1.4854	1,350.4000	1.3504	(9.088)	0	0	0
2014/11/24	2032	05/02/2015	8.49	Call	Bond Future	1,309.5100	1.3095	1,174.5100	1.1745	(10.309)	0	0	0
2014/11/24	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2032	05/02/2015	8.51	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
2014/11/24	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2032	07/05/2015			Bond Future	8.3929	99.6541	8.4066	99.5326	0.163	0.0000	0.0000	0
2014/11/24	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2032	07/05/2015	8.50	Call	Bond Future	942.4100	0.9424	820.9600	0.8210	(12.887)	0	0	0
2014/11/24	2032	07/05/2015	8.51	Call	Bond Future	1,029.7200	1.0297	908.2700	0.9083	(11.794)	0	0	0
2014/11/24	2032	07/05/2015	8.49	Call	Bond Future	854.9800	0.8550	733.5300	0.7335	(14.205)	0	0	0
2014/11/24	2032	06/08/2015	8.50	Call	Bond Future	579.5400	0.5795	473.0000	0.4730	(18.384)	0	0	0
2014/11/24	2032	06/08/2015			Bond Future	8.4335	101.3785	8.4457	101.2719	0.144	0.0000	0.0000	0
2014/11/24	2032	06/08/2015	8.51	Call	Bond Future	666.2700	0.6663	559.7300	0.5597	(15.991)	0	0	0
2014/11/24	2032	06/08/2015	8.49	Call	Bond Future	492.7000	0.4927	386.1600	0.3862	(21.624)	0	0	0
2014/11/24	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2037	05/02/2015			Bond Future	8.4600	100.6269	8.4801	100.4268	0.238	0.0000	0.0000	13,851
2014/11/24	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2037	05/02/2015	9.50	Call	Bond Future	9,553.8500	9.5538	9,353.7200	9.3537	(2.095)	0	0	0
2014/11/24	2037	05/02/2015	9.51	Call	Bond Future	9,638.5900	9.6386	9,438.4600	9.4385	(2.076)	0	0	0
2014/11/24	2037	05/02/2015	9.49	Call	Bond Future	9,468.9800	9.4690	9,268.8500	9.2688	(2.114)	0	0	0
2014/11/24	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2037	07/05/2015			Bond Future	8.5099	102.2521	8.5290	102.0647	0.224	0.0000	0.0000	500
2014/11/24	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2037	07/05/2015	9.01	Call	Bond Future	4,729.4100	4.7294	4,542.0600	4.5421	(3.961)	0	0	0
2014/11/24	2037	07/05/2015	8.99	Call	Bond Future	4,547.0800	4.5471	4,359.7300	4.3597	(4.120)	0	0	0
2014/11/24	2037	07/05/2015	9.00	Call	Bond Future	4,638.3100	4.6383	4,450.9600	4.4510	(4.039)	0	0	0
2014/11/24	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2037	06/08/2015			Bond Future	8.5523	99.7613	8.5702	99.5880	0.209	0.0000	0.0000	0
2014/11/24	2037	06/08/2015	8.75	Call	Bond Future	1,892.2900	1.8923	1,718.9700	1.7190	(9.159)	0	0	0
2014/11/24	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2037	06/08/2015	8.76	Call	Bond Future	1,986.5200	1.9865	1,813.2000	1.8132	(8.725)	0	0	0
2014/11/24	2037	06/08/2015	8.74	Call	Bond Future	1,797.9200	1.7979	1,624.6000	1.6246	(9.640)	0	0	0
2014/11/24	2038	05/02/2015	123.00	Call	Bond Future	3,992.6700	3.9927	4,101.2300	4.1012	2.719	0	0	0
2014/11/24	2038	05/02/2015			Bond Future	126.9927	126.9927	127.1012	127.1012	0.085	0.0000	0.0000	1,318
2014/11/24	2038	05/02/2015	123.01	Call	Bond Future	3,982.6700	3.9827	4,091.2300	4.0912	2.726	0	0	0
2014/11/24	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2038	05/02/2015	122.99	Call	Bond Future	4,002.6700	4.0027	4,111.2300	4.1112	2.712	0	0	0
2014/11/24	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2038	07/05/2015			Bond Future	129.0582	129.0582	129.1834	129.1834	0.097	0.0000	0.0000	0
2014/11/24	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/11/24	2038	07/05/2015	126.99	Call	Bond Future	2,068.2200	2.0682	2,193.4400	2.1934	6.054	0	0	0
2014/11/24	2038	07/05/2015	127.00	Call	Bond Future	2,058.2200	2.0582	2,183.4400	2.1834	6.084	0	0	0
2014/11/24	2038	07/05/2015	127.01	Call	Bond Future	2,048.2200	2.0482	2,173.4400	2.1734	6.114	0	0	0
2014/11/24	2044	05/02/2015	9.00	Call	Bond Future	4,653.0200	4.6530	4,379.7500	4.3798	(5.873)	0	0	0
2014/11/24	2044	05/02/2015			Bond Future	8.5537	102.3287	8.5790	102.0555	0.295	0.0000	0.0000	5,842
2014/11/24	2044	05/02/2015	9.01	Call	Bond Future	4,753.1300	4.7531	4,479.8600	4.4799	(5.749)	0	0	0
2014/11/24	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2044	05/02/2015	8.99	Call	Bond Future	4,552.7300	4.5527	4,279.4600	4.2795	(6.002)	0	0	0
2014/11/24	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2044	07/05/2015			Bond Future	8.6024	103.9814	8.6268	103.7199	0.284	0.0000	0.0000	0
2014/11/24	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2044	07/05/2015	9.01	Call	Bond Future	4,220.0000	4.2200	3,958.4900	3.9585	(6.197)	0	0	0
2014/11/24	2044	07/05/2015	8.99	Call	Bond Future	4,019.9200	4.0199	3,758.4100	3.7584	(6.505)	0	0	0
2014/11/24	2044	07/05/2015	9.00	Call	Bond Future	4,120.0400	4.1200	3,858.5300	3.8585	(6.347)	0	0	0
2014/11/24	2044	06/08/2015	8.76	Call	Bond Future	1,219.9000	1.2199	971.4000	0.9714	(20.371)	0	0	0
2014/11/24	2044	06/08/2015			Bond Future	8.6440	101.3953	8.6675	101.1468	0.271	0.0000	0.0000	0
2014/11/24	2044	06/08/2015	8.74	Call	Bond Future	1,011.2800	1.0113	762.7800	0.7628	(24.573)	0	0	0
2014/11/24	2044	06/08/2015	8.75	Call	Bond Future	1,115.6800	1.1157	867.1800	0.8672	(22.273)	0	0	0
2014/11/24	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2046	05/02/2015			Bond Future	130.2993	130.2993	130.1445	130.1445	(0.119)	0.0000	0.0000	5,489
2014/11/24	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2046	05/02/2015	123.99	Call	Bond Future	6,309.3300	6.3093	6,154.5300	6.1545	(2.454)	0	0	0
2014/11/24	2046	05/02/2015	124.01	Call	Bond Future	6,289.3300	6.2893	6,134.5300	6.1345	(2.461)	0	0	0
2014/11/24	2046	05/02/2015	124.00	Call	Bond Future	6,299.3300	6.2993	6,144.5300	6.1445	(2.457)	0	0	0
2014/11/24	2046	07/05/2015			Bond Future	131.0482	131.0482	130.9058	130.9058	(0.109)	0.0000	0.0000	0
2014/11/24	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2046	07/05/2015	126.99	Call	Bond Future	4,058.1600	4.0582	3,915.7800	3.9158	(3.508)	0	0	0
2014/11/24	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2046	07/05/2015	127.00	Call	Bond Future	4,048.1600	4.0482	3,905.7800	3.9058	(3.517)	0	0	0
2014/11/24	2046	07/05/2015	127.01	Call	Bond Future	4,038.1600	4.0382	3,895.7800	3.8958	(3.526)	0	0	0
2014/11/24	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2050	05/02/2015			Bond Future	139.6068	139.6068	139.5978	139.5978	(0.006)	0.0000	0.0000	2,640
2014/11/24	2050	05/02/2015	130.01	Call	Bond Future	9,596.7900	9.5968	9,587.7700	9.5878	(0.094)	0	0	0
2014/11/24	2050	05/02/2015	129.99	Call	Bond Future	9,616.7900	9.6168	9,607.7700	9.6078	(0.094)	0	0	0
2014/11/24	2050	05/02/2015	130.00	Call	Bond Future	9,606.7900	9.6068	9,597.7700	9.5978	(0.094)	0	0	0
2014/11/24	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/24	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2050	07/05/2015			Bond Future	141.8775	141.8775	141.8845	141.8845	0.005	0.0000	0.0000	0
2014/11/24	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	2050	07/05/2015	135.01	Call	Bond Future	6,867.5500	6.8675	6,874.5300	6.8745	0.102	0	0	0
2014/11/24	2050	07/05/2015	134.99	Call	Bond Future	6,887.5500	6.8875	6,894.5300	6.8945	0.101	0	0	0
2014/11/24	2050	07/05/2015	135.00	Call	Bond Future	6,877.5500	6.8775	6,884.5300	6.8845	0.101	0	0	0
2014/11/24	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	AL12	05/02/2015			Index Future	544.8310	544.8310	544.0640	544.0640	(0.141)	0.0000	0.0000	0
2014/11/24	AL12	07/05/2015			Index Future	553.6260	553.6260	552.9270	552.9270	(0.126)	0.0000	0.0000	0
2014/11/24	AL37	05/02/2015			Index Future	453.5010	453.5010	453.2400	453.2400	(0.058)	0.0000	0.0000	116
2014/11/24	AL37	07/05/2015			Index Future	460.8210	460.8210	460.6230	460.6230	(0.043)	0.0000	0.0000	0
2014/11/24	AL7T	05/02/2015			Index Future	538.6400	538.6400	538.2060	538.2060	(0.081)	0.0000	0.0000	3
2014/11/24	AL7T	07/05/2015			Index Future	547.3350	547.3350	546.9740	546.9740	(0.066)	0.0000	0.0000	0
2014/11/24	ALBI	05/02/2015			Index Future	491.0260	491.0260	490.5320	490.5320	(0.101)	0.0000	0.0000	654
2014/11/24	ALBI	07/05/2015			Index Future	498.9520	498.9520	498.5230	498.5230	(0.086)	0.0000	0.0000	0
2014/11/24	ALBI	06/08/2015			Index Future	507.4890	507.4890	507.1320	507.1320	(0.070)	0.0000	0.0000	0
2014/11/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C048	28/02/2048			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
2014/11/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/11/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	C446	31/03/2046			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
2014/11/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/24	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	EL28	05/02/2015			Bond Future	125.0591	125.0591	125.1235	125.1235	0.051	0.0000	0.0000	0
2014/11/24	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	EL28	05/02/2015	125.99	Put	Bond Future	930.8700	0.9309	866.4800	0.8665	(6.917)	0	0	0
2014/11/24	EL28	05/02/2015	126.01	Put	Bond Future	950.8700	0.9509	886.4800	0.8865	(6.772)	0	0	0
2014/11/24	EL28	05/02/2015	126.00	Put	Bond Future	940.8700	0.9409	876.4800	0.8765	(6.844)	0	0	0
2014/11/24	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	EL28	07/05/2015	125.00	Call	Bond Future	581.7700	0.5818	661.8700	0.6619	13.768	0	0	0
2014/11/24	EL28	07/05/2015			Bond Future	125.5818	125.5818	125.6619	125.6619	0.064	0.0000	0.0000	0
2014/11/24	EL28	07/05/2015	125.01	Call	Bond Future	571.7700	0.5718	651.8700	0.6519	14.009	0	0	0
2014/11/24	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	EL28	07/05/2015	124.99	Call	Bond Future	591.7700	0.5918	671.8700	0.6719	13.536	0	0	0
2014/11/24	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	ES33	05/02/2015	10.00	Call	Bond Future	5,223.8500	5.2238	5,070.3900	5.0704	(2.938)	0	0	0
2014/11/24	ES33	05/02/2015			Bond Future	9.2895	87.3509	9.3094	87.1975	0.214	0.0000	0.0000	6,220
2014/11/24	ES33	05/02/2015	10.01	Call	Bond Future	5,293.8100	5.2938	5,140.3500	5.1403	(2.899)	0	0	0
2014/11/24	ES33	05/02/2015	9.99	Call	Bond Future	5,153.8000	5.1538	5,000.3400	5.0003	(2.978)	0	0	0
2014/11/24	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	ES33	07/05/2015			Bond Future	9.3640	84.9729	9.3827	84.8304	0.200	0.0000	0.0000	0
2014/11/24	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	ES33	07/05/2015	9.76	Call	Bond Future	2,933.5500	2.9336	2,791.0500	2.7911	(4.858)	0	0	0
2014/11/24	ES33	07/05/2015	9.74	Call	Bond Future	2,789.1600	2.7892	2,646.6600	2.6467	(5.109)	0	0	0
2014/11/24	ES33	07/05/2015	9.75	Call	Bond Future	2,861.4000	2.8614	2,718.9000	2.7189	(4.980)	0	0	0
2014/11/24	ES33	06/08/2015			Bond Future	9.4298	86.4432	9.4472	86.3126	0.185	0.0000	0.0000	0
2014/11/24	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	ES33	06/08/2015	9.61	Call	Bond Future	1,337.4600	1.3375	1,206.9200	1.2069	(9.760)	0	0	0
2014/11/24	ES33	06/08/2015	9.59	Call	Bond Future	1,190.6600	1.1907	1,060.1200	1.0601	(10.964)	0	0	0
2014/11/24	ES33	06/08/2015	9.60	Call	Bond Future	1,264.1100	1.2641	1,133.5700	1.1336	(10.327)	0	0	0
2014/11/24	GOVI	05/02/2015	459.99	Call	GOVI	287,530.0000	28.7530	283,210.0000	28.3210	(1.502)	0	0	0
2014/11/24	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	GOVI	05/02/2015			GOVI	488.7430	488.7430	488.3110	488.3110	(0.088)	0.0000	0.0000	411

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
2014/11/24	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	GOVI	05/02/2015	460.00	Call	GOVI	287,430.0000	28.7430	283,110.0000	28.3110	(1.503)	0	0	0
2014/11/24	GOVI	05/02/2015	460.01	Call	GOVI	287,330.0000	28.7330	283,010.0000	28.3010	(1.503)	0	0	0
2014/11/24	GOVI	07/05/2015	449.99	Call	GOVI	466,420.0000	46.6420	462,760.0000	46.2760	(0.785)	0	0	0
2014/11/24	GOVI	07/05/2015			GOVI	496.6320	496.6320	496.2660	496.2660	(0.074)	0.0000	0.0000	130
2014/11/24	GOVI	07/05/2015	450.00	Call	GOVI	466,320.0000	46.6320	462,660.0000	46.2660	(0.785)	0	0	0
2014/11/24	GOVI	07/05/2015	450.01	Call	GOVI	466,220.0000	46.6220	462,560.0000	46.2560	(0.785)	0	0	0
2014/11/24	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	GOVI	06/08/2015			GOVI	505.1290	505.1290	504.8360	504.8360	(0.058)	0.0000	0.0000	0
2014/11/24	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	GOVI	06/08/2015	499.99	Call	GOVI	51,390.0000	5.1390	48,460.0000	4.8460	(5.701)	0	0	0
2014/11/24	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	GOVI	06/08/2015	500.00	Call	GOVI	51,290.0000	5.1290	48,360.0000	4.8360	(5.713)	0	0	0
2014/11/24	GOVI	06/08/2015	500.01	Call	GOVI	51,190.0000	5.1190	48,260.0000	4.8260	(5.724)	0	0	0
2014/11/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/11/24	IGOV	05/02/2015			Index Future	226.3920	226.3920	226.3710	226.3710	(0.009)	0.0000	0.0000	1,093
2014/11/24	IGOV	07/05/2015			Index Future	230.0740	230.0740	230.0770	230.0770	0.001	0.0000	0.0000	80
2014/11/24	IGOV	06/08/2015			Index Future	234.0370	234.0370	234.0680	234.0680	0.013	0.0000	0.0000	0
2014/11/24	ILBI	05/02/2015			Index Future	613.3870	613.3870	613.3730	613.3730	(0.002)	0.0000	0.0000	157
2014/11/24	ILBI	07/05/2015			Index Future	623.4520	623.4520	623.4310	623.4310	(0.003)	0.0000	0.0000	0
2014/11/24	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/11/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/11/24	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/11/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/11/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/11/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/11/24	JBAF	17/12/2014			Jibar Tradeable Future	6.0800	93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/11/24	JBAF	21/01/2015			Jibar Tradeable Future	6.0900	93.9100	6.1000	93.9000	0.164	0.0000	0.0000	0
2014/11/24	JBAF	18/02/2015			Jibar Tradeable Future	6.1300	93.8700	6.1400	93.8600	0.163	0.0000	0.0000	0
2014/11/24	JBAF	18/03/2015			Jibar Tradeable Future	6.1600	93.8400	6.1700	93.8300	0.162	0.0000	0.0000	2,850
2014/11/24	JBAF	15/04/2015			Jibar Tradeable Future	6.2000	93.8000	6.2100	93.7900	0.161	0.0000	0.0000	0
2014/11/24	JBAF	20/05/2015			Jibar Tradeable Future	6.2200	93.7800	6.2400	93.7600	0.322	0.0000	0.0000	0
2014/11/24	JBAF	17/06/2015			Jibar Tradeable Future	6.2700	93.7300	6.3100	93.6900	0.638	0.0000	0.0000	5,000

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2014/11/24	JBAF	16/09/2015			Jibar Tradeable Future	6.3900	93.6100	6.3900	93.6100	0.000	0.0000	0.0000	0
2014/11/24	JBAF	15/12/2015			Jibar Tradeable Future	6.4900	93.5100	6.5500	93.4500	0.924	0.0000	0.0000	0
2014/11/24	JBAF	16/03/2016			Jibar Tradeable Future	6.5900	93.4100	6.6500	93.3500	0.910	0.0000	0.0000	0
2014/11/24	JBAF	15/06/2016			Jibar Tradeable Future	6.7000	93.3000	6.7600	93.2400	0.896	0.0000	0.0000	0
2014/11/24	JBAF	21/09/2016			Jibar Tradeable Future	6.8200	93.1800	6.8700	93.1300	0.733	0.0000	0.0000	0
2014/11/24	R023	05/02/2015			Bond Future	7.4899	105.0345	7.5053	104.9417	0.206	0.0000	0.0000	10,322
2014/11/24	R023	05/02/2015	8.74	Put	Bond Future	6.3800	0.0064	5.9000	0.0059	(7.524)	0	0	0
2014/11/24	R023	05/02/2015	8.75	Call	Bond Future	7,251.0500	7.2511	7,157.7700	7.1578	(1.286)	0	0	0
2014/11/24	R023	05/02/2015	8.76	Call	Bond Future	7,305.5200	7.3055	7,212.2600	7.2123	(1.277)	0	0	0
2014/11/24	R023	05/02/2015	8.74	Call	Bond Future	7,196.5500	7.1965	7,103.2500	7.1033	(1.296)	0	0	0
2014/11/24	R023	05/02/2015	8.76	Put	Bond Future	5.6500	0.0056	5.2100	0.0052	(7.788)	0	0	0
2014/11/24	R023	05/02/2015	8.75	Put	Bond Future	6.0100	0.0060	5.5500	0.0056	(7.654)	0	0	0
2014/11/24	R023	07/05/2015	8.15	Put	Bond Future	496.4200	0.4964	500.9700	0.5010	0.917	0	0	0
2014/11/24	R023	07/05/2015	8.14	Call	Bond Future	4,014.4400	4.0144	3,940.9600	3.9410	(1.830)	0	0	0
2014/11/24	R023	07/05/2015			Bond Future	7.5291	102.8056	7.5425	102.7274	0.177	0.0000	0.0000	0
2014/11/24	R023	07/05/2015	8.15	Call	Bond Future	4,059.4000	4.0594	3,985.7500	3.9857	(1.814)	0	0	0
2014/11/24	R023	07/05/2015	8.16	Call	Bond Future	4,104.5500	4.1045	4,030.7300	4.0307	(1.798)	0	0	0
2014/11/24	R023	07/05/2015	8.14	Put	Bond Future	507.5800	0.5076	512.3000	0.5123	0.930	0	0	0
2014/11/24	R023	07/05/2015	8.16	Put	Bond Future	485.4800	0.4855	489.8600	0.4899	0.902	0	0	0
2014/11/24	R023	06/08/2015	9.07	Put	Bond Future	175.9000	0.1759	175.6600	0.1757	(0.136)	0	0	911
2014/11/24	R023	06/08/2015	8.24	Call	Bond Future	4,638.5100	4.6385	4,580.9600	4.5810	(1.241)	0	0	0
2014/11/24	R023	06/08/2015			Bond Future	7.5534	104.5839	7.5643	104.5218	0.144	0.0000	0.0000	0
2014/11/24	R023	06/08/2015	9.07	Call	Bond Future	8,398.2200	8.3982	8,335.8700	8.3359	(0.742)	0	0	0
2014/11/24	R023	06/08/2015	8.26	Put	Bond Future	782.2500	0.7822	786.5800	0.7866	0.554	0	0	0
2014/11/24	R023	06/08/2015	8.25	Put	Bond Future	794.7300	0.7947	799.1800	0.7992	0.560	0	0	0
2014/11/24	R023	06/08/2015	8.24	Put	Bond Future	807.3900	0.8074	811.9500	0.8119	0.565	0	0	0
2014/11/24	R023	06/08/2015	8.25	Call	Bond Future	4,680.3000	4.6803	4,622.6400	4.6226	(1.232)	0	0	0
2014/11/24	R023	06/08/2015	8.26	Call	Bond Future	4,722.2200	4.7222	4,664.4400	4.6644	(1.224)	0	0	0
2014/11/24	R157	05/02/2015	8.74	Call	Bond Future	1,076.9200	1.0769	1,076.4400	1.0764	(0.045)	0	0	0
2014/11/24	R157	05/02/2015	8.75	Put	Bond Future	3.6400	0.0036	3.1800	0.0032	(12.637)	0	0	0
2014/11/24	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/11/24	R157	05/02/2015	8.74	Put	Bond Future	3.7600	0.0038	3.2800	0.0033	(12.766)	0	0	0
2014/11/24	R157	05/02/2015	8.76	Put	Bond Future	3.5300	0.0035	3.0800	0.0031	(12.748)	0	0	0
2014/11/24	R157	05/02/2015	8.75	Call	Bond Future	1,082.6100	1.0826	1,082.1500	1.0822	(0.042)	0	0	0
2014/11/24	R157	05/02/2015	8.76	Call	Bond Future	1,088.3000	1.0883	1,087.8500	1.0878	(0.041)	0	0	0
2014/11/24	R186	05/02/2015	9.00	Call	Bond Future	10,276.5700	10.2766	10,142.3400	10.1423	(1.306)	0	0	0
2014/11/24	R186	05/02/2015			Bond Future	7.7526	122.5116	7.7678	122.3782	0.197	0.0000	0.0000	44,684
2014/11/24	R186	05/02/2015	8.75	Call	Bond Future	8,349.0400	8.3490	8,213.8800	8.2139	(1.619)	0	0	0
2014/11/24	R186	05/02/2015	8.76	Call	Bond Future	8,426.3100	8.4263	8,291.1900	8.2912	(1.604)	0	0	0
2014/11/24	R186	05/02/2015	8.74	Call	Bond Future	8,271.7900	8.2718	8,136.5900	8.1366	(1.634)	0	0	0
2014/11/24	R186	05/02/2015	8.00	Put	Bond Future	819.4100	0.8194	830.3400	0.8303	1.334	0	0	6,500
2014/11/24	R186	05/02/2015	8.05	Put	Bond Future	698.8000	0.6988	706.6900	0.7067	1.129	0	0	6,500
2014/11/24	R186	05/02/2015	8.45	Put	Bond Future	160.8700	0.1609	158.6300	0.1586	(1.392)	0	0	0
2014/11/24	R186	05/02/2015	8.76	Put	Bond Future	40.9500	0.0409	39.1500	0.0392	(4.396)	0	0	0
2014/11/24	R186	05/02/2015	8.50	Put	Bond Future	130.7200	0.1307	128.3500	0.1284	(1.813)	0	0	0

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2014/11/24	R186	05/02/2015	8.75	Put	Bond Future	42.9200		0.0429	41.0800	0.0411	(4.287)	0	0	0
2014/11/24	R186	05/02/2015	8.45	Call	Bond Future	6,053.6800		6.0537	5,918.1200	5.9181	(2.239)	0	0	0
2014/11/24	R186	05/02/2015	9.00	Put	Bond Future	12.6200		0.0126	11.7100	0.0117	(7.211)	0	0	9,600
2014/11/24	R186	05/02/2015	8.50	Call	Bond Future	6,430.6800		6.4307	6,294.9900	6.2950	(2.110)	0	0	0
2014/11/24	R186	05/02/2015	8.00	Call	Bond Future	2,956.5500		2.9565	2,834.1600	2.8342	(4.140)	0	0	0
2014/11/24	R186	05/02/2015	8.05	Call	Bond Future	3,261.4900		3.2615	3,136.0600	3.1361	(3.846)	0	0	0
2014/11/24	R186	05/02/2015	8.74	Put	Bond Future	44.9800		0.0450	43.1000	0.0431	(4.180)	0	0	0
2014/11/24	R186	07/05/2015			Bond Future	7.7961		124.4896	7.8096	124.3733	0.174	0.0000	0.0000	1
2014/11/24	R186	07/05/2015	8.25	Call	Bond Future	4,918.1800		4.9182	4,813.8300	4.8138	(2.122)	0	0	0
2014/11/24	R186	07/05/2015	8.24	Put	Bond Future	1,133.0100		1.1330	1,145.2700	1.1453	1.082	0	0	0
2014/11/24	R186	07/05/2015	8.26	Put	Bond Future	1,088.4300		1.0884	1,100.0000	1.1000	1.063	0	0	0
2014/11/24	R186	07/05/2015	8.25	Put	Bond Future	1,110.6700		1.1107	1,122.5900	1.1226	1.073	0	0	0
2014/11/24	R186	07/05/2015	8.26	Call	Bond Future	4,977.9500		4.9780	4,873.2500	4.8732	(2.103)	0	0	0
2014/11/24	R186	07/05/2015	8.24	Call	Bond Future	4,858.4300		4.8584	4,754.4200	4.7544	(2.141)	0	0	0
2014/11/24	R186	06/08/2015	8.00	Put	Bond Future	2,613.4600		2.6135	2,635.5400	2.6355	0.845	0	0	0
2014/11/24	R186	06/08/2015			Bond Future	7.8272		121.3424	7.8388	121.2448	0.148	0.0000	0.0000	0
2014/11/24	R186	06/08/2015	8.00	Call	Bond Future	4,056.0100		4.0560	3,980.4400	3.9804	(1.863)	0	0	0
2014/11/24	R186	06/08/2015	8.01	Call	Bond Future	4,104.1800		4.1042	4,028.2400	4.0282	(1.850)	0	0	0
2014/11/24	R186	06/08/2015	7.99	Call	Bond Future	4,008.5300		4.0085	3,933.3100	3.9333	(1.876)	0	0	0
2014/11/24	R186	06/08/2015	7.99	Put	Bond Future	2,648.7900		2.6488	2,671.2200	2.6712	0.847	0	0	0
2014/11/24	R186	06/08/2015	8.01	Put	Bond Future	2,578.8900		2.5789	2,600.6000	2.6006	0.842	0	0	0
2014/11/24	R186	05/11/2015	8.25	Put	Bond Future	2,354.2100		2.3542	2,356.3400	2.3563	0.090	0	0	0
2014/11/24	R186	05/11/2015	8.24	Call	Bond Future	5,631.7600		5.6318	5,583.9700	5.5840	(0.849)	0	0	0
2014/11/24	R186	05/11/2015			Bond Future	7.8398		123.5505	7.8459	123.5005	0.077	0.0000	0.0000	0
2014/11/24	R186	05/11/2015	9.00	Put	Bond Future	898.9300		0.8989	896.4400	0.8964	(0.277)	0	0	2,600
2014/11/24	R186	05/11/2015	8.24	Put	Bond Future	2,382.1800		2.3822	2,384.4300	2.3844	0.094	0	0	0
2014/11/24	R186	05/11/2015	8.26	Put	Bond Future	2,326.0700		2.3261	2,328.0800	2.3281	0.086	0	0	0
2014/11/24	R186	05/11/2015	9.00	Call	Bond Future	9,995.4200		9.9954	9,942.8900	9.9429	(0.526)	0	0	0
2014/11/24	R186	05/11/2015	8.25	Call	Bond Future	5,683.4400		5.6834	5,635.5300	5.6355	(0.843)	0	0	0
2014/11/24	R186	05/11/2015	8.26	Call	Bond Future	5,734.8800		5.7349	5,686.8500	5.6868	(0.838)	0	0	0
2014/11/24	R197	05/02/2015	288.99	Put	Bond Future	54.7600		0.0548	78.4500	0.0784	43.262	0	0	0
2014/11/24	R197	05/02/2015			Bond Future	288.9352		288.9352	288.9115	288.9115	(0.008)	0.0000	0.0000	898
2014/11/24	R197	05/02/2015	289.01	Put	Bond Future	74.7600		0.0748	98.4500	0.0985	31.688	0	0	0
2014/11/24	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R197	05/02/2015	289.00	Put	Bond Future	64.7600		0.0648	88.4500	0.0885	36.581	0	0	0
2014/11/24	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R197	07/05/2015			Bond Future	293.6345		293.6345	293.6441	293.6441	0.003	0.0000	0.0000	0
2014/11/24	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R197	07/05/2015	293.99	Put	Bond Future	355.5300		0.3555	345.8600	0.3459	(2.720)	0	0	0
2014/11/24	R197	07/05/2015	294.01	Put	Bond Future	375.5300		0.3755	365.8600	0.3659	(2.575)	0	0	0
2014/11/24	R197	07/05/2015	294.00	Put	Bond Future	365.5300		0.3655	355.8600	0.3559	(2.645)	0	0	0
2014/11/24	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R202	05/02/2015	233.01	Call	Bond Future	4,322.2500		4.3223	4,304.7400	4.3047	(0.405)	0	0	0
2014/11/24	R202	05/02/2015			Bond Future	237.3322		237.3322	237.3147	237.3147	(0.007)	0.0000	0.0000	50,593

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
2014/11/24	R202	05/02/2015	232.99	Call	Bond Future	4,342.2500	4.3423	4,324.7400	4.3247	(0.403)	0	0	0
2014/11/24	R202	05/02/2015	233.00	Call	Bond Future	4,332.2500	4.3323	4,314.7400	4.3147	(0.404)	0	0	0
2014/11/24	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R202	07/05/2015			Bond Future	241.1922	241.1922	241.2022	241.2022	0.004	0.0000	0.0000	0
2014/11/24	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R202	07/05/2015	238.51	Call	Bond Future	2,682.2300	2.6822	2,692.1700	2.6922	0.371	0	0	0
2014/11/24	R202	07/05/2015	238.49	Call	Bond Future	2,702.2300	2.7022	2,712.1700	2.7122	0.368	0	0	0
2014/11/24	R202	07/05/2015	238.50	Call	Bond Future	2,692.2300	2.6922	2,702.1700	2.7022	0.369	0	0	0
2014/11/24	R203	05/02/2015	7.69	Call	Bond Future	2,776.8600	2.7769	2,735.4000	2.7354	(1.493)	0	0	55
2014/11/24	R203	05/02/2015			Bond Future	6.5185	107.4308	6.5357	107.3893	0.264	0.0000	0.0000	13,903
2014/11/24	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R203	05/02/2015	8.35	Call	Bond Future	4,299.2100	4.2992	4,257.7900	4.2578	(0.963)	0	0	0
2014/11/24	R203	05/02/2015	8.36	Call	Bond Future	4,322.0600	4.3221	4,280.6400	4.2806	(0.958)	0	0	0
2014/11/24	R203	05/02/2015	8.34	Call	Bond Future	4,276.3500	4.2763	4,234.9300	4.2349	(0.969)	0	0	0
2014/11/24	R203	05/02/2015	7.69	Put	Bond Future	0.6800	0.0007	0.6400	0.0006	(5.882)	0	0	0
2014/11/24	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R203	07/05/2015			Bond Future	6.5156	104.9981	6.5273	104.9726	0.178	0.0000	0.0000	0
2014/11/24	R203	07/05/2015	7.24	Put	Bond Future	93.4700	0.0935	94.0900	0.0941	0.663	0	0	0
2014/11/24	R203	07/05/2015	7.26	Put	Bond Future	88.4500	0.0885	89.0000	0.0890	0.622	0	0	0
2014/11/24	R203	07/05/2015	7.25	Put	Bond Future	90.9300	0.0909	91.5200	0.0915	0.649	0	0	0
2014/11/24	R203	07/05/2015	7.25	Call	Bond Future	1,685.3200	1.6853	1,660.4100	1.6604	(1.478)	0	0	0
2014/11/24	R203	07/05/2015	7.26	Call	Bond Future	1,704.3300	1.7043	1,679.3800	1.6794	(1.464)	0	0	0
2014/11/24	R203	07/05/2015	7.24	Call	Bond Future	1,666.3600	1.6664	1,641.4800	1.6415	(1.493)	0	0	0
2014/11/24	R203	06/08/2015	6.74	Call	Bond Future	964.7000	0.9647	955.9700	0.9560	(0.905)	0	0	0
2014/11/24	R203	06/08/2015	6.75	Put	Bond Future	397.5600	0.3976	396.9300	0.3969	(0.158)	0	0	0
2014/11/24	R203	06/08/2015			Bond Future	6.4548	106.8147	6.4589	106.8065	0.064	0.0000	0.0000	0
2014/11/24	R203	06/08/2015	6.75	Call	Bond Future	977.8000	0.9778	969.0500	0.9691	(0.895)	0	0	0
2014/11/24	R203	06/08/2015	6.76	Call	Bond Future	990.9900	0.9910	982.2100	0.9822	(0.886)	0	0	0
2014/11/24	R203	06/08/2015	6.74	Put	Bond Future	404.0500	0.4041	403.4400	0.4034	(0.151)	0	0	0
2014/11/24	R203	06/08/2015	6.76	Put	Bond Future	391.1700	0.3912	390.5100	0.3905	(0.169)	0	0	0
2014/11/24	R204	05/02/2015			Bond Future	6.8309	105.0160	6.8472	104.9602	0.239	0.0000	0.0000	10,787
2014/11/24	R204	05/02/2015	8.25	Call	Bond Future	4,723.9900	4.7240	4,668.1300	4.6681	(1.182)	0	0	0
2014/11/24	R204	05/02/2015	8.26	Call	Bond Future	4,756.3100	4.7563	4,700.4500	4.7005	(1.174)	0	0	0
2014/11/24	R204	05/02/2015	8.24	Call	Bond Future	4,691.6700	4.6917	4,635.8000	4.6358	(1.191)	0	0	0
2014/11/24	R204	05/02/2015	8.26	Put	Bond Future	0.2600	0.0003	0.2300	0.0002	(11.538)	0	0	0
2014/11/24	R204	05/02/2015	8.25	Put	Bond Future	0.2800	0.0003	0.2500	0.0003	(10.714)	0	0	0
2014/11/24	R204	05/02/2015	8.24	Put	Bond Future	0.3100	0.0003	0.2700	0.0003	(12.903)	0	0	0
2014/11/24	R204	07/05/2015	7.51	Put	Bond Future	193.2100	0.1932	195.0000	0.1950	0.926	0	0	0
2014/11/24	R204	07/05/2015			Bond Future	6.8566	106.7116	6.8691	106.6713	0.182	0.0000	0.0000	0
2014/11/24	R204	07/05/2015	7.50	Put	Bond Future	198.2600	0.1983	200.1300	0.2001	0.943	0	0	0
2014/11/24	R204	07/05/2015	7.49	Call	Bond Future	2,219.3500	2.2194	2,181.0400	2.1810	(1.726)	0	0	0

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2014/11/24	R204	07/05/2015	7.50	Call	Bond Future	2,245.6200	2.2456	2,207.2300	2.2072	(1.710)	0	0	0
2014/11/24	R204	07/05/2015	7.51	Call	Bond Future	2,271.9900	2.2720	2,233.5200	2.2335	(1.693)	0	0	0
2014/11/24	R204	07/05/2015	7.49	Put	Bond Future	203.4300	0.2034	205.3800	0.2054	0.959	0	0	0
2014/11/24	R204	06/08/2015	7.74	Call	Bond Future	2,887.9000	2.8879	2,864.4900	2.8645	(0.811)	0	0	0
2014/11/24	R204	06/08/2015	7.75	Put	Bond Future	241.9300	0.2419	241.7100	0.2417	(0.091)	0	0	0
2014/11/24	R204	06/08/2015			Bond Future	6.8508	104.5187	6.8585	104.4955	0.112	0.0000	0.0000	0
2014/11/24	R204	06/08/2015	8.41	Call	Bond Future	4,633.5100	4.6335	4,609.7700	4.6098	(0.512)	0	0	0
2014/11/24	R204	06/08/2015	7.74	Put	Bond Future	246.4700	0.2465	246.2700	0.2463	(0.081)	0	0	0
2014/11/24	R204	06/08/2015	7.76	Put	Bond Future	237.4500	0.2375	237.2100	0.2372	(0.101)	0	0	0
2014/11/24	R204	06/08/2015	8.41	Put	Bond Future	56.5400	0.0565	56.0100	0.0560	(0.937)	0	0	699
2014/11/24	R204	06/08/2015	7.75	Call	Bond Future	2,912.5900	2.9126	2,889.1600	2.8892	(0.804)	0	0	0
2014/11/24	R204	06/08/2015	7.76	Call	Bond Future	2,937.3300	2.9373	2,913.8800	2.9139	(0.798)	0	0	0
2014/11/24	R207	05/02/2015	8.49	Put	Bond Future	0.5800	0.0006	0.5200	0.0005	(10.345)	0	0	0
2014/11/24	R207	05/02/2015			Bond Future	7.0592	101.2957	7.0751	101.2300	0.226	0.0000	0.0000	36,307
2014/11/24	R207	05/02/2015	8.51	Put	Bond Future	0.5000	0.0005	0.4400	0.0004	(12.000)	0	0	0
2014/11/24	R207	05/02/2015	8.50	Call	Bond Future	5,733.4400	5.7334	5,667.6900	5.6677	(1.147)	0	0	0
2014/11/24	R207	05/02/2015	8.51	Call	Bond Future	5,771.7800	5.7718	5,706.0300	5.7060	(1.139)	0	0	0
2014/11/24	R207	05/02/2015	8.49	Call	Bond Future	5,695.0800	5.6951	5,629.3300	5.6293	(1.155)	0	0	0
2014/11/24	R207	05/02/2015	8.50	Put	Bond Future	0.5400	0.0005	0.4800	0.0005	(11.111)	0	0	0
2014/11/24	R207	07/05/2015			Bond Future	7.0963	102.9314	7.1092	102.8807	0.182	0.0000	0.0000	0
2014/11/24	R207	07/05/2015	8.25	Call	Bond Future	4,491.8000	4.4918	4,440.9700	4.4410	(1.132)	0	0	0
2014/11/24	R207	07/05/2015	7.73	Call	Bond Future	2,736.8200	2.7368	2,688.7100	2.6887	(1.758)	0	0	66
2014/11/24	R207	07/05/2015	8.24	Put	Bond Future	72.7200	0.0727	72.6500	0.0726	(0.096)	0	0	0
2014/11/24	R207	07/05/2015	8.26	Put	Bond Future	68.4800	0.0685	68.3800	0.0684	(0.146)	0	0	0
2014/11/24	R207	07/05/2015	7.73	Put	Bond Future	278.5800	0.2786	281.2200	0.2812	0.948	0	0	0
2014/11/24	R207	07/05/2015	8.25	Put	Bond Future	70.6900	0.0707	70.6100	0.0706	(0.113)	0	0	0
2014/11/24	R207	07/05/2015	8.26	Call	Bond Future	4,526.8700	4.5269	4,476.0200	4.4760	(1.123)	0	0	0
2014/11/24	R207	07/05/2015	8.24	Call	Bond Future	4,456.5400	4.4565	4,405.7200	4.4057	(1.140)	0	0	0
2014/11/24	R207	06/08/2015	7.76	Call	Bond Future	2,914.0400	2.9140	2,881.5300	2.8815	(1.116)	0	0	0
2014/11/24	R207	06/08/2015			Bond Future	7.1098	101.0679	7.1189	101.0335	0.129	0.0000	0.0000	0
2014/11/24	R207	06/08/2015	7.74	Call	Bond Future	2,858.0900	2.8581	2,825.7200	2.8257	(1.133)	0	0	0
2014/11/24	R207	06/08/2015	7.75	Call	Bond Future	2,886.0200	2.8860	2,853.5800	2.8536	(1.124)	0	0	0
2014/11/24	R207	06/08/2015	7.46	Call	Bond Future	2,122.9900	2.1230	2,093.1000	2.0931	(1.408)	0	0	70
2014/11/24	R207	06/08/2015	7.74	Put	Bond Future	526.5700	0.5266	528.5700	0.5286	0.380	0	0	0
2014/11/24	R207	06/08/2015	7.76	Put	Bond Future	509.6100	0.5096	511.4700	0.5115	0.365	0	0	0
2014/11/24	R207	06/08/2015	7.46	Put	Bond Future	819.1200	0.8191	823.6000	0.8236	0.547	0	0	0
2014/11/24	R207	06/08/2015	7.75	Put	Bond Future	518.0300	0.5180	519.9600	0.5200	0.373	0	0	0
2014/11/24	R208	05/02/2015	8.51	Call	Bond Future	5,882.8600	5.8829	5,807.3100	5.8073	(1.284)	0	0	0
2014/11/24	R208	05/02/2015			Bond Future	7.2415	100.0542	7.2572	99.9789	0.216	0.0000	0.0000	52,091
2014/11/24	R208	05/02/2015	8.49	Call	Bond Future	5,794.0200	5.7940	5,718.4400	5.7184	(1.304)	0	0	0
2014/11/24	R208	05/02/2015	8.51	Put	Bond Future	3.2200	0.0032	2.9600	0.0030	(8.075)	0	0	0
2014/11/24	R208	05/02/2015	8.50	Put	Bond Future	3.4400	0.0034	3.1700	0.0032	(7.849)	0	0	0
2014/11/24	R208	05/02/2015	8.49	Put	Bond Future	3.6700	0.0037	3.3800	0.0034	(7.902)	0	0	0
2014/11/24	R208	05/02/2015	8.50	Call	Bond Future	5,838.4500	5.8385	5,762.8900	5.7629	(1.294)	0	0	0
2014/11/24	R208	07/05/2015	8.01	Call	Bond Future	3,608.8200	3.6088	3,549.9700	3.5500	(1.631)	0	0	0
2014/11/24	R208	07/05/2015			Bond Future	7.2786	98.2695	7.2918	98.2085	0.181	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
2014/11/24	R208	07/05/2015	7.99	Call	Bond Future	3,533.4200	3.5334	3,474.7700	3.4748	(1.660)	0	0	0
2014/11/24	R208	07/05/2015	8.00	Call	Bond Future	3,571.1400	3.5711	3,512.4000	3.5124	(1.645)	0	0	0
2014/11/24	R208	07/05/2015	7.99	Put	Bond Future	294.0000	0.2940	296.4000	0.2964	0.816	0	0	0
2014/11/24	R208	07/05/2015	8.01	Put	Bond Future	280.2300	0.2802	282.4300	0.2824	0.785	0	0	0
2014/11/24	R208	07/05/2015	8.00	Put	Bond Future	287.1200	0.2871	289.4300	0.2894	0.805	0	0	0
2014/11/24	R208	06/08/2015			Bond Future	7.2969	99.9696	7.3070	99.9243	0.139	0.0000	0.0000	0
2014/11/24	R208	06/08/2015	8.00	Call	Bond Future	3,675.2700	3.6753	3,632.6300	3.6326	(1.160)	0	0	0
2014/11/24	R208	06/08/2015	8.01	Call	Bond Future	3,708.8300	3.7088	3,666.1100	3.6661	(1.152)	0	0	0
2014/11/24	R208	06/08/2015	8.85	Call	Bond Future	6,786.0500	6.7861	6,740.3000	6.7403	(0.674)	0	0	0
2014/11/24	R208	06/08/2015	7.99	Call	Bond Future	3,641.8100	3.6418	3,599.2600	3.5993	(1.168)	0	0	0
2014/11/24	R208	06/08/2015	8.01	Put	Bond Future	573.0500	0.5730	575.7000	0.5757	0.462	0	0	0
2014/11/24	R208	06/08/2015	8.00	Put	Bond Future	582.6000	0.5826	585.3300	0.5853	0.469	0	0	0
2014/11/24	R208	06/08/2015	7.99	Put	Bond Future	592.2900	0.5923	595.1100	0.5951	0.476	0	0	0
2014/11/24	R208	06/08/2015	8.85	Put	Bond Future	112.2600	0.1123	111.8800	0.1119	(0.338)	0	0	198
2014/11/24	R208	05/11/2015			Bond Future	7.2876	98.3851	7.2890	98.3788	0.020	0.0000	0.0000	0
2014/11/24	R208	05/11/2015	8.48	Call	Bond Future	5,385.9800	5.3860	5,375.6900	5.3757	(0.191)	0	0	0
2014/11/24	R208	05/11/2015	7.74	Put	Bond Future	1,075.5100	1.0755	1,070.1300	1.0701	(0.500)	0	0	0
2014/11/24	R208	05/11/2015	7.75	Call	Bond Future	3,039.1800	3.0392	3,027.5200	3.0275	(0.384)	0	0	0
2014/11/24	R208	05/11/2015	7.76	Call	Bond Future	3,067.8700	3.0679	3,056.2100	3.0562	(0.380)	0	0	0
2014/11/24	R208	05/11/2015	8.48	Put	Bond Future	384.9700	0.3850	380.9600	0.3810	(1.042)	0	0	2,200
2014/11/24	R208	05/11/2015	7.74	Call	Bond Future	3,010.6200	3.0106	2,998.9600	2.9990	(0.387)	0	0	0
2014/11/24	R208	05/11/2015	7.76	Put	Bond Future	1,048.3000	1.0483	1,042.9200	1.0429	(0.513)	0	0	0
2014/11/24	R208	05/11/2015	7.75	Put	Bond Future	1,061.8300	1.0618	1,056.4500	1.0564	(0.507)	0	0	0
2014/11/24	R209	05/02/2015	9.00	Put	Bond Future	260.7800	0.2608	263.1600	0.2632	0.913	0	0	0
2014/11/24	R209	05/02/2015			Bond Future	8.3721	81.4025	8.3922	81.2365	0.241	0.0000	0.0000	28,435
2014/11/24	R209	05/02/2015	9.25	Call	Bond Future	6,872.9600	6.8730	6,706.1600	6.7062	(2.427)	0	0	0
2014/11/24	R209	05/02/2015	9.26	Call	Bond Future	6,940.9300	6.9409	6,774.0800	6.7741	(2.404)	0	0	0
2014/11/24	R209	05/02/2015	9.24	Call	Bond Future	6,805.0200	6.8050	6,638.2700	6.6383	(2.450)	0	0	0
2014/11/24	R209	05/02/2015	9.25	Put	Bond Future	105.1200	0.1051	104.3200	0.1043	(0.761)	0	0	0
2014/11/24	R209	05/02/2015	9.00	Call	Bond Future	5,194.7400	5.1947	5,031.1200	5.0311	(3.150)	0	0	0
2014/11/24	R209	05/02/2015	9.24	Put	Bond Future	109.1800	0.1092	108.4300	0.1084	(0.687)	0	0	0
2014/11/24	R209	05/02/2015	9.26	Put	Bond Future	101.2000	0.1012	100.3500	0.1004	(0.840)	0	0	0
2014/11/24	R209	07/05/2015			Bond Future	8.4162	79.5686	8.4353	79.4124	0.227	0.0000	0.0000	0
2014/11/24	R209	07/05/2015	8.99	Put	Bond Future	978.9900	0.9790	997.1800	0.9972	1.858	0	0	0
2014/11/24	R209	07/05/2015	9.01	Put	Bond Future	942.6600	0.9427	960.0500	0.9600	1.845	0	0	0
2014/11/24	R209	07/05/2015	8.99	Call	Bond Future	5,463.8200	5.4638	5,325.8800	5.3259	(2.525)	0	0	0
2014/11/24	R209	07/05/2015	9.00	Put	Bond Future	960.6800	0.9607	978.4600	0.9785	1.851	0	0	0
2014/11/24	R209	07/05/2015	9.00	Call	Bond Future	5,520.1800	5.5202	5,381.8300	5.3818	(2.506)	0	0	0
2014/11/24	R209	07/05/2015	9.01	Call	Bond Future	5,576.7200	5.5767	5,437.9800	5.4380	(2.488)	0	0	0
2014/11/24	R209	06/08/2015	8.99	Put	Bond Future	1,721.1900	1.7212	1,746.5200	1.7465	1.472	0	0	0
2014/11/24	R209	06/08/2015			Bond Future	8.4518	80.9454	8.4697	80.8000	0.213	0.0000	0.0000	0
2014/11/24	R209	06/08/2015	9.01	Put	Bond Future	1,675.5000	1.6755	1,700.1100	1.7001	1.469	0	0	0
2014/11/24	R209	06/08/2015	9.90	Call	Bond Future	10,947.5900	10.9476	10,807.3000	10.8073	(1.281)	0	0	0
2014/11/24	R209	06/08/2015	9.00	Call	Bond Future	5,956.1700	5.9562	5,835.7800	5.8358	(2.021)	0	0	0
2014/11/24	R209	06/08/2015	9.01	Call	Bond Future	6,007.8400	6.0078	5,887.0900	5.8871	(2.010)	0	0	0
2014/11/24	R209	06/08/2015	9.00	Put	Bond Future	1,698.2100	1.6982	1,723.1800	1.7232	1.470	0	0	0
2014/11/24	R209	06/08/2015	8.99	Call	Bond Future	5,904.6600	5.9047	5,784.6300	5.7846	(2.033)	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
2014/11/24	R209	06/08/2015	9.90	Put	Bond Future	427.5600	0.4276	432.6300	0.4326	1.186	0	0	2,914
2014/11/24	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R210	05/02/2015			Bond Future	177.6986	177.6986	177.7879	177.7879	0.050	0.0000	0.0000	628
2014/11/24	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R210	05/02/2015	175.01	Call	Bond Future	2,688.5600	2.6886	2,777.9400	2.7779	3.324	0	0	0
2014/11/24	R210	05/02/2015	174.99	Call	Bond Future	2,708.5600	2.7086	2,797.9400	2.7979	3.300	0	0	0
2014/11/24	R210	05/02/2015	175.00	Call	Bond Future	2,698.5600	2.6986	2,787.9400	2.7879	3.312	0	0	0
2014/11/24	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R210	07/05/2015			Bond Future	178.5111	178.5111	178.6226	178.6226	0.062	0.0000	0.0000	0
2014/11/24	R210	07/05/2015	177.00	Call	Bond Future	1,511.1200	1.5111	1,622.5800	1.6226	7.376	0	0	0
2014/11/24	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R210	07/05/2015	177.01	Call	Bond Future	1,501.1200	1.5011	1,612.5800	1.6126	7.425	0	0	0
2014/11/24	R210	07/05/2015	176.99	Call	Bond Future	1,521.1200	1.5211	1,632.5800	1.6326	7.327	0	0	0
2014/11/24	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R211	05/02/2015			Bond Future	132.6483	132.6483	132.6369	132.6369	(0.009)	0.0000	0.0000	1,120
2014/11/24	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R211	05/02/2015	132.99	Put	Bond Future	341.6800	0.3417	353.1300	0.3531	3.351	0	0	0
2014/11/24	R211	05/02/2015	133.01	Put	Bond Future	361.6800	0.3617	373.1300	0.3731	3.166	0	0	0
2014/11/24	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R211	05/02/2015	133.00	Put	Bond Future	351.6800	0.3517	363.1300	0.3631	3.256	0	0	0
2014/11/24	R211	07/05/2015	134.99	Put	Bond Future	184.0300	0.1840	179.9900	0.1800	(2.195)	0	0	0
2014/11/24	R211	07/05/2015			Bond Future	134.8060	134.8060	134.8100	134.8100	0.003	0.0000	0.0000	0
2014/11/24	R211	07/05/2015	135.01	Put	Bond Future	204.0300	0.2040	199.9900	0.2000	(1.980)	0	0	0
2014/11/24	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R211	07/05/2015	135.00	Put	Bond Future	194.0300	0.1940	189.9900	0.1900	(2.082)	0	0	0
2014/11/24	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R212	05/02/2015			Bond Future	137.7367	137.7367	137.5467	137.5467	(0.138)	0.0000	0.0000	14,864
2014/11/24	R212	05/02/2015	137.99	Put	Bond Future	253.2600	0.2533	443.2900	0.4433	75.034	0	0	0
2014/11/24	R212	05/02/2015	138.01	Put	Bond Future	273.2600	0.2733	463.2900	0.4633	69.542	0	0	0
2014/11/24	R212	05/02/2015	138.00	Put	Bond Future	263.2600	0.2633	453.2900	0.4533	72.183	0	0	0
2014/11/24	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R212	07/05/2015			Bond Future	139.9772	139.9772	139.8003	139.8003	(0.126)	0.0000	0.0000	0
2014/11/24	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R212	07/05/2015	140.99	Put	Bond Future	1,012.8300	1.0128	1,189.7100	1.1897	17.464	0	0	0
2014/11/24	R212	07/05/2015	141.01	Put	Bond Future	1,032.8300	1.0328	1,209.7100	1.2097	17.126	0	0	0
2014/11/24	R212	07/05/2015	141.00	Put	Bond Future	1,022.8300	1.0228	1,199.7100	1.1997	17.293	0	0	0
2014/11/24	R213	05/02/2015	9.26	Put	Bond Future	54.2600	0.0543	50.6400	0.0506	(6.672)	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
2014/11/24	R213	05/02/2015			Bond Future	8.2312	92.2867	8.2411	92.2058	0.121	0.0000	0.0000	21,796
2014/11/24	R213	05/02/2015	9.25	Put	Bond Future	56.7600	0.0568	53.0400	0.0530	(6.554)	0	0	0
2014/11/24	R213	05/02/2015	9.24	Put	Bond Future	59.1200	0.0591	55.3000	0.0553	(6.461)	0	0	0
2014/11/24	R213	05/02/2015	9.25	Call	Bond Future	7,824.5800	7.8246	7,739.9800	7.7400	(1.081)	0	0	0
2014/11/24	R213	05/02/2015	9.26	Call	Bond Future	7,893.4300	7.8934	7,808.9300	7.8089	(1.071)	0	0	0
2014/11/24	R213	05/02/2015	9.24	Call	Bond Future	7,755.5000	7.7555	7,670.8000	7.6708	(1.092)	0	0	0
2014/11/24	R213	07/05/2015	8.74	Call	Bond Future	4,749.0400	4.7490	4,680.1200	4.6801	(1.451)	0	0	0
2014/11/24	R213	07/05/2015	8.75	Put	Bond Future	1,110.4900	1.1105	1,109.4500	1.1094	(0.094)	0	0	0
2014/11/24	R213	07/05/2015			Bond Future	8.2763	90.2317	8.2848	90.1637	0.102	0.0000	0.0000	0
2014/11/24	R213	07/05/2015	8.75	Call	Bond Future	4,803.5800	4.8036	4,734.5300	4.7345	(1.437)	0	0	0
2014/11/24	R213	07/05/2015	8.76	Call	Bond Future	4,858.3600	4.8584	4,789.1800	4.7892	(1.424)	0	0	0
2014/11/24	R213	07/05/2015	8.74	Put	Bond Future	1,131.6500	1.1317	1,130.7400	1.1307	(0.080)	0	0	0
2014/11/24	R213	07/05/2015	8.76	Put	Bond Future	1,089.6700	1.0897	1,088.5000	1.0885	(0.107)	0	0	0
2014/11/24	R213	06/08/2015			Bond Future	8.3124	91.7926	8.3192	91.7388	0.082	0.0000	0.0000	0
2014/11/24	R213	06/08/2015	8.49	Put	Bond Future	2,622.8300	2.6228	2,626.4100	2.6264	0.136	0	0	0
2014/11/24	R213	06/08/2015	8.51	Put	Bond Future	2,556.5600	2.5566	2,559.8100	2.5598	0.127	0	0	0
2014/11/24	R213	06/08/2015	8.49	Call	Bond Future	4,017.5200	4.0175	3,967.2900	3.9673	(1.250)	0	0	0
2014/11/24	R213	06/08/2015	8.50	Put	Bond Future	2,589.2300	2.5892	2,592.6500	2.5926	0.132	0	0	0
2014/11/24	R213	06/08/2015	8.50	Call	Bond Future	4,061.5300	4.0615	4,011.1400	4.0111	(1.241)	0	0	0
2014/11/24	R213	06/08/2015	8.51	Call	Bond Future	4,106.3700	4.1064	4,055.8100	4.0558	(1.231)	0	0	0
2014/11/24	R214	05/02/2015	9.50	Call	Bond Future	8,186.8200	8.1868	8,011.2300	8.0112	(2.145)	0	0	0
2014/11/24	R214	05/02/2015			Bond Future	8.4783	82.2696	8.4985	82.0953	0.237	0.0000	0.0000	6,869
2014/11/24	R214	05/02/2015	9.51	Call	Bond Future	8,256.3900	8.2564	8,080.8000	8.0808	(2.127)	0	0	0
2014/11/24	R214	05/02/2015	9.49	Call	Bond Future	8,116.9600	8.1170	7,941.3800	7.9414	(2.163)	0	0	0
2014/11/24	R214	05/02/2015	9.50	Put	Bond Future	72.7000	0.0727	71.3300	0.0713	(1.884)	0	0	0
2014/11/24	R214	05/02/2015	9.49	Put	Bond Future	75.5100	0.0755	74.1500	0.0742	(1.801)	0	0	0
2014/11/24	R214	05/02/2015	9.51	Put	Bond Future	69.7200	0.0697	68.3500	0.0684	(1.965)	0	0	0
2014/11/24	R214	07/05/2015			Bond Future	8.5214	80.3062	8.5406	80.1417	0.225	0.0000	0.0000	0
2014/11/24	R214	07/05/2015	9.15	Call	Bond Future	6,085.3400	6.0853	5,937.9200	5.9379	(2.423)	0	0	0
2014/11/24	R214	07/05/2015	9.16	Call	Bond Future	6,144.5800	6.1446	5,996.7900	5.9968	(2.405)	0	0	0
2014/11/24	R214	07/05/2015	9.14	Put	Bond Future	986.9200	0.9869	1,004.3800	1.0044	1.769	0	0	0
2014/11/24	R214	07/05/2015	9.16	Put	Bond Future	951.0000	0.9510	967.7000	0.9677	1.756	0	0	0
2014/11/24	R214	07/05/2015	9.15	Put	Bond Future	968.7400	0.9687	985.8100	0.9858	1.762	0	0	0
2014/11/24	R214	07/05/2015	9.14	Call	Bond Future	6,026.4100	6.0264	5,879.3800	5.8794	(2.440)	0	0	0
2014/11/24	R214	06/08/2015	8.76	Put	Bond Future	2,808.7400	2.8087	2,850.6500	2.8506	1.492	0	0	0
2014/11/24	R214	06/08/2015			Bond Future	8.5569	81.6954	8.5750	81.5416	0.211	0.0000	0.0000	0
2014/11/24	R214	06/08/2015	8.75	Put	Bond Future	2,843.8600	2.8439	2,886.2900	2.8863	1.492	0	0	0
2014/11/24	R214	06/08/2015	8.74	Call	Bond Future	4,416.1800	4.4162	4,305.3800	4.3054	(2.509)	0	0	0
2014/11/24	R214	06/08/2015	8.75	Call	Bond Future	4,462.6900	4.4627	4,351.3700	4.3514	(2.494)	0	0	0
2014/11/24	R214	06/08/2015	8.76	Call	Bond Future	4,509.9500	4.5100	4,398.1100	4.3981	(2.480)	0	0	0
2014/11/24	R214	06/08/2015	8.74	Put	Bond Future	2,879.8600	2.8799	2,922.8100	2.9228	1.491	0	0	0
2014/11/24	R248	05/02/2015			Bond Future	8.5446	106.1842	8.5698	105.9026	0.295	0.0000	0.0000	40,123
2014/11/24	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R248	05/02/2015	9.50	Call	Bond Future	9,780.7400	9.7807	9,499.1600	9.4992	(2.879)	0	0	0
2014/11/24	R248	05/02/2015	9.51	Call	Bond Future	9,874.2600	9.8743	9,592.6800	9.5927	(2.852)	0	0	0
2014/11/24	R248	05/02/2015	9.49	Call	Bond Future	9,687.0400	9.6870	9,405.4600	9.4055	(2.907)	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
2014/11/24	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R248	07/05/2015			Bond Future	8.5892	103.4674	8.6136	103.1975	0.284	0.0000	0.0000	0
2014/11/24	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R248	07/05/2015	9.26	Call	Bond Future	6,980.1400	6.9801	6,710.2300	6.7102	(3.867)	0	0	0
2014/11/24	R248	07/05/2015	9.24	Call	Bond Future	6,784.3400	6.7843	6,514.4300	6.5144	(3.978)	0	0	0
2014/11/24	R248	07/05/2015	9.25	Call	Bond Future	6,882.3300	6.8823	6,612.4200	6.6124	(3.922)	0	0	0
2014/11/24	R248	06/08/2015	8.76	Call	Bond Future	1,450.0700	1.4501	1,193.0700	1.1931	(17.723)	0	0	0
2014/11/24	R248	06/08/2015			Bond Future	8.6263	105.2574	8.6497	105.0004	0.272	0.0000	0.0000	0
2014/11/24	R248	06/08/2015	8.74	Call	Bond Future	1,235.5500	1.2356	978.5500	0.9786	(20.800)	0	0	0
2014/11/24	R248	06/08/2015	8.75	Call	Bond Future	1,342.9100	1.3429	1,085.9100	1.0859	(19.138)	0	0	0
2014/11/24	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/24	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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