



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/11/2014 TO 25/11/2014

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
2014/11/25	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	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
2014/11/25	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	2025	05/02/2015	119.01	Call	Bond Future	228.6500	0.2286	228.8700	0.2289	0.096	0	0	0
2014/11/25	2025	05/02/2015			Bond Future	119.2386	119.2386	119.2389	119.2389	0.000	0.0000	0.0000	16
2014/11/25	2025	05/02/2015	118.99	Call	Bond Future	248.6500	0.2486	248.8700	0.2489	0.088	0	0	0
2014/11/25	2025	05/02/2015	119.00	Call	Bond Future	238.6500	0.2386	238.8700	0.2389	0.092	0	0	0
2014/11/25	2025	05/02/2015	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2025	05/02/2015	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2025	05/02/2015	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2025	07/05/2015	120.99	Call	Bond Future	202.1700	0.2022	200.5800	0.2006	(0.786)	0	0	0
2014/11/25	2025	07/05/2015	121.01	Call	Bond Future	182.1700	0.1822	180.5800	0.1806	(0.873)	0	0	0
2014/11/25	2025	07/05/2015			Bond Future	121.1922	121.1922	121.1906	121.1906	(0.001)	0.0000	0.0000	0
2014/11/25	2025	07/05/2015	121.00	Call	Bond Future	192.1700	0.1922	190.5800	0.1906	(0.827)	0	0	0
2014/11/25	2025	07/05/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2025	07/05/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2025	07/05/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2030	05/02/2015			Bond Future	8.1901	98.5938	8.2304	98.2540	0.493	0.0000	0.0000	4,663
2014/11/25	2030	05/02/2015	9.25	Call	Bond Future	8,401.3300	8.4013	8,061.4500	8.0614	(4.046)	0	0	0
2014/11/25	2030	05/02/2015	9.24	Call	Bond Future	8,326.9300	8.3269	7,987.0500	7.9871	(4.082)	0	0	0
2014/11/25	2030	05/02/2015	9.26	Call	Bond Future	8,475.6400	8.4756	8,135.7600	8.1358	(4.010)	0	0	0
2014/11/25	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2030	07/05/2015			Bond Future	8.2382	100.2018	8.2800	99.8550	0.507	0.0000	0.0000	0
2014/11/25	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2030	07/05/2015	8.74	Call	Bond Future	4,054.3500	4.0544	3,707.5700	3.7076	(8.553)	0	0	0
2014/11/25	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2030	07/05/2015	8.75	Call	Bond Future	4,132.7200	4.1327	3,785.9400	3.7859	(8.391)	0	0	0
2014/11/25	2030	07/05/2015	8.76	Call	Bond Future	4,210.9900	4.2110	3,864.2100	3.8642	(8.235)	0	0	0
2014/11/25	2032	05/02/2015			Bond Future	8.3578	102.0252	8.4134	101.5283	0.666	0.0000	0.0000	15
2014/11/25	2032	05/02/2015	8.50	Call	Bond Future	1,262.5100	1.2625	765.5800	0.7656	(39.360)	0	0	0
2014/11/25	2032	05/02/2015	8.51	Call	Bond Future	1,350.4000	1.3504	853.4700	0.8535	(36.799)	0	0	0
2014/11/25	2032	05/02/2015	8.49	Call	Bond Future	1,174.5100	1.1745	677.5800	0.6776	(42.310)	0	0	0
2014/11/25	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/11/25	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2032	07/05/2015			Bond Future	8.4066	99.5326	8.4641	99.0263	0.684	0.0000	0.0000	0
2014/11/25	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2032	07/05/2015	8.50	Call	Bond Future	820.9600	0.8210	314.5800	0.3146	(61.681)	0	0	0
2014/11/25	2032	07/05/2015	8.51	Call	Bond Future	908.2700	0.9083	401.8900	0.4019	(55.752)	0	0	0
2014/11/25	2032	07/05/2015	8.49	Call	Bond Future	733.5300	0.7335	227.1500	0.2271	(69.033)	0	0	0
2014/11/25	2032	06/08/2015	8.50	Call	Bond Future	473.0000	0.4730	0.0000	0.0000	(100.000)	0	0	0
2014/11/25	2032	06/08/2015			Bond Future	8.4457	101.2719	8.5048	100.7569	0.700	0.0000	0.0000	0
2014/11/25	2032	06/08/2015	8.51	Call	Bond Future	559.7300	0.5597	44.7400	0.0447	(92.007)	0	0	0
2014/11/25	2032	06/08/2015	8.49	Call	Bond Future	386.1600	0.3862	0.0000	0.0000	(100.000)	0	0	0
2014/11/25	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	41.9900	0.0420	100.000	0	0	0
2014/11/25	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	128.8300	0.1288	100.000	0	0	0
2014/11/25	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2037	05/02/2015			Bond Future	8.4801	100.4268	8.5460	99.7777	0.777	0.0000	0.0000	13,851
2014/11/25	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2037	05/02/2015	9.50	Call	Bond Future	9,353.7200	9.3537	8,704.6800	8.7047	(6.939)	0	0	0
2014/11/25	2037	05/02/2015	9.51	Call	Bond Future	9,438.4600	9.4385	8,789.4200	8.7894	(6.877)	0	0	0
2014/11/25	2037	05/02/2015	9.49	Call	Bond Future	9,268.8500	9.2688	8,619.8100	8.6198	(7.002)	0	0	0
2014/11/25	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2037	07/05/2015			Bond Future	8.5290	102.0647	8.5969	101.4036	0.796	0.0000	0.0000	500
2014/11/25	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2037	07/05/2015	9.01	Call	Bond Future	4,542.0600	4.5421	3,880.9500	3.8810	(14.555)	0	0	0
2014/11/25	2037	07/05/2015	8.99	Call	Bond Future	4,359.7300	4.3597	3,698.6200	3.6986	(15.164)	0	0	0
2014/11/25	2037	07/05/2015	9.00	Call	Bond Future	4,450.9600	4.4510	3,789.8500	3.7899	(14.853)	0	0	0
2014/11/25	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2037	06/08/2015			Bond Future	8.5702	99.5880	8.6399	98.9156	0.814	0.0000	0.0000	0
2014/11/25	2037	06/08/2015	8.75	Call	Bond Future	1,718.9700	1.7190	1,046.5900	1.0466	(39.115)	0	0	0
2014/11/25	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2037	06/08/2015	8.76	Call	Bond Future	1,813.2000	1.8132	1,140.8200	1.1408	(37.083)	0	0	0
2014/11/25	2037	06/08/2015	8.74	Call	Bond Future	1,624.6000	1.6246	952.2200	0.9522	(41.387)	0	0	0
2014/11/25	2038	05/02/2015	123.00	Call	Bond Future	4,101.2300	4.1012	4,101.6900	4.1017	0.011	0	0	0
2014/11/25	2038	05/02/2015			Bond Future	127.1012	127.1012	127.1017	127.1017	0.000	0.0000	0.0000	1,318
2014/11/25	2038	05/02/2015	123.01	Call	Bond Future	4,091.2300	4.0912	4,091.6900	4.0917	0.011	0	0	0
2014/11/25	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2038	05/02/2015	122.99	Call	Bond Future	4,111.2300	4.1112	4,111.6900	4.1117	0.011	0	0	0
2014/11/25	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2038	07/05/2015			Bond Future	129.1834	129.1834	129.1820	129.1820	(0.001)	0.0000	0.0000	0
2014/11/25	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	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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2014/11/25	2038	07/05/2015	126.99	Call	Bond Future	2,193.4400	2.1934	2,192.0500	2.1921	(0.063)	0	0	0
2014/11/25	2038	07/05/2015	127.00	Call	Bond Future	2,183.4400	2.1834	2,182.0500	2.1821	(0.064)	0	0	0
2014/11/25	2038	07/05/2015	127.01	Call	Bond Future	2,173.4400	2.1734	2,172.0500	2.1721	(0.064)	0	0	0
2014/11/25	2044	05/02/2015	9.00	Call	Bond Future	4,379.7500	4.3798	3,509.6200	3.5096	(19.867)	0	0	0
2014/11/25	2044	05/02/2015			Bond Future	8.5790	102.0555	8.6602	101.1853	0.946	0.0000	0.0000	5,842
2014/11/25	2044	05/02/2015	9.01	Call	Bond Future	4,479.8600	4.4799	3,609.7300	3.6097	(19.423)	0	0	0
2014/11/25	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2044	05/02/2015	8.99	Call	Bond Future	4,279.4600	4.2795	3,409.3300	3.4093	(20.333)	0	0	0
2014/11/25	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2044	07/05/2015			Bond Future	8.6268	103.7199	8.7103	102.8342	0.968	0.0000	0.0000	0
2014/11/25	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2044	07/05/2015	9.01	Call	Bond Future	3,958.4900	3.9585	3,072.7300	3.0727	(22.376)	0	0	0
2014/11/25	2044	07/05/2015	8.99	Call	Bond Future	3,758.4100	3.7584	2,872.6500	2.8726	(23.567)	0	0	0
2014/11/25	2044	07/05/2015	9.00	Call	Bond Future	3,858.5300	3.8585	2,972.7700	2.9728	(22.956)	0	0	0
2014/11/25	2044	06/08/2015	8.76	Call	Bond Future	971.4000	0.9714	70.4300	0.0704	(92.750)	0	0	0
2014/11/25	2044	06/08/2015			Bond Future	8.6675	101.1468	8.7532	100.2459	0.990	0.0000	0.0000	0
2014/11/25	2044	06/08/2015	8.74	Call	Bond Future	762.7800	0.7628	0.0000	0.0000	(100.000)	0	0	0
2014/11/25	2044	06/08/2015	8.75	Call	Bond Future	867.1800	0.8672	0.0000	0.0000	(100.000)	0	0	0
2014/11/25	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	138.1900	0.1382	100.000	0	0	0
2014/11/25	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	33.7900	0.0338	100.000	0	0	0
2014/11/25	2046	05/02/2015			Bond Future	130.1445	130.1445	130.4383	130.4383	0.226	0.0000	0.0000	5,569
2014/11/25	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2046	05/02/2015	123.99	Call	Bond Future	6,154.5300	6.1545	6,448.3200	6.4483	4.774	0	0	0
2014/11/25	2046	05/02/2015	124.01	Call	Bond Future	6,134.5300	6.1345	6,428.3200	6.4283	4.789	0	0	0
2014/11/25	2046	05/02/2015	124.00	Call	Bond Future	6,144.5300	6.1445	6,438.3200	6.4383	4.781	0	0	0
2014/11/25	2046	07/05/2015			Bond Future	130.9058	130.9058	131.2027	131.2027	0.227	0.0000	0.0000	0
2014/11/25	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2046	07/05/2015	126.99	Call	Bond Future	3,915.7800	3.9158	4,212.7400	4.2127	7.584	0	0	0
2014/11/25	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2046	07/05/2015	127.00	Call	Bond Future	3,905.7800	3.9058	4,202.7400	4.2027	7.603	0	0	0
2014/11/25	2046	07/05/2015	127.01	Call	Bond Future	3,895.7800	3.8958	4,192.7400	4.1927	7.623	0	0	0
2014/11/25	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2050	05/02/2015			Bond Future	139.5978	139.5978	139.2497	139.2497	(0.249)	0.0000	0.0000	2,640
2014/11/25	2050	05/02/2015	130.01	Call	Bond Future	9,587.7700	9.5878	9,239.6500	9.2397	(3.631)	0	0	0
2014/11/25	2050	05/02/2015	129.99	Call	Bond Future	9,607.7700	9.6078	9,259.6500	9.2597	(3.623)	0	0	0
2014/11/25	2050	05/02/2015	130.00	Call	Bond Future	9,597.7700	9.5978	9,249.6500	9.2497	(3.627)	0	0	0
2014/11/25	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	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
2014/11/25	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2050	07/05/2015			Bond Future	141.8845	141.8845	141.5285	141.5285	(0.251)	0.0000	0.0000	0
2014/11/25	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	2050	07/05/2015	135.01	Call	Bond Future	6,874.5300	6.8745	6,518.5100	6.5185	(5.179)	0	0	0
2014/11/25	2050	07/05/2015	134.99	Call	Bond Future	6,894.5300	6.8945	6,538.5100	6.5385	(5.164)	0	0	0
2014/11/25	2050	07/05/2015	135.00	Call	Bond Future	6,884.5300	6.8845	6,528.5100	6.5285	(5.171)	0	0	0
2014/11/25	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	AL12	05/02/2015			Index Future	544.0640	544.0640	541.5150	541.5150	(0.469)	0.0000	0.0000	0
2014/11/25	AL12	07/05/2015			Index Future	552.9270	552.9270	550.3290	550.3290	(0.470)	0.0000	0.0000	0
2014/11/25	AL37	05/02/2015			Index Future	453.2400	453.2400	452.5620	452.5620	(0.150)	0.0000	0.0000	116
2014/11/25	AL37	07/05/2015			Index Future	460.6230	460.6230	459.9280	459.9280	(0.151)	0.0000	0.0000	0
2014/11/25	AL7T	05/02/2015			Index Future	538.2060	538.2060	536.8940	536.8940	(0.244)	0.0000	0.0000	3
2014/11/25	AL7T	07/05/2015			Index Future	546.9740	546.9740	545.6320	545.6320	(0.245)	0.0000	0.0000	0
2014/11/25	ALBI	05/02/2015			Index Future	490.5320	490.5320	488.9790	488.9790	(0.317)	0.0000	0.0000	654
2014/11/25	ALBI	07/05/2015			Index Future	498.5230	498.5230	496.9380	496.9380	(0.318)	0.0000	0.0000	0
2014/11/25	ALBI	06/08/2015			Index Future	507.1320	507.1320	505.5210	505.5210	(0.318)	0.0000	0.0000	0
2014/11/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	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
2014/11/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/11/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	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
2014/11/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/25	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	EL28	05/02/2015			Bond Future	125.1235	125.1235	125.1252	125.1252	0.001	0.0000	0.0000	0
2014/11/25	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	EL28	05/02/2015	125.99	Put	Bond Future	866.4800	0.8665	864.7900	0.8648	(0.195)	0	0	0
2014/11/25	EL28	05/02/2015	126.01	Put	Bond Future	886.4800	0.8865	884.7900	0.8848	(0.191)	0	0	0
2014/11/25	EL28	05/02/2015	126.00	Put	Bond Future	876.4800	0.8765	874.7900	0.8748	(0.193)	0	0	0
2014/11/25	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	EL28	07/05/2015	125.00	Call	Bond Future	661.8700	0.6619	661.7300	0.6617	(0.021)	0	0	0
2014/11/25	EL28	07/05/2015			Bond Future	125.6619	125.6619	125.6617	125.6617	0.000	0.0000	0.0000	0
2014/11/25	EL28	07/05/2015	125.01	Call	Bond Future	651.8700	0.6519	651.7300	0.6517	(0.021)	0	0	0
2014/11/25	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	EL28	07/05/2015	124.99	Call	Bond Future	671.8700	0.6719	671.7300	0.6717	(0.021)	0	0	0
2014/11/25	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	ES33	05/02/2015	10.00	Call	Bond Future	5,070.3900	5.0704	4,645.2900	4.6453	(8.384)	0	0	0
2014/11/25	ES33	05/02/2015			Bond Future	9.3094	87.1975	9.3649	86.7724	0.596	0.0000	0.0000	6,220
2014/11/25	ES33	05/02/2015	10.01	Call	Bond Future	5,140.3500	5.1403	4,715.2500	4.7152	(8.270)	0	0	0
2014/11/25	ES33	05/02/2015	9.99	Call	Bond Future	5,000.3400	5.0003	4,575.2400	4.5752	(8.501)	0	0	0
2014/11/25	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	ES33	07/05/2015			Bond Future	9.3827	84.8304	9.4400	84.3972	0.611	0.0000	0.0000	0
2014/11/25	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	ES33	07/05/2015	9.76	Call	Bond Future	2,791.0500	2.7911	2,357.8200	2.3578	(15.522)	0	0	0
2014/11/25	ES33	07/05/2015	9.74	Call	Bond Future	2,646.6600	2.6467	2,213.4300	2.2134	(16.369)	0	0	0
2014/11/25	ES33	07/05/2015	9.75	Call	Bond Future	2,718.9000	2.7189	2,285.6700	2.2857	(15.934)	0	0	0
2014/11/25	ES33	06/08/2015			Bond Future	9.4472	86.3126	9.5062	85.8722	0.625	0.0000	0.0000	0
2014/11/25	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	ES33	06/08/2015	9.61	Call	Bond Future	1,206.9200	1.2069	766.4300	0.7664	(36.497)	0	0	0
2014/11/25	ES33	06/08/2015	9.59	Call	Bond Future	1,060.1200	1.0601	619.6300	0.6196	(41.551)	0	0	0
2014/11/25	ES33	06/08/2015	9.60	Call	Bond Future	1,133.5700	1.1336	693.0800	0.6931	(38.859)	0	0	0
2014/11/25	GOVI	05/02/2015	459.99	Call	GOVI	283,210.0000	28.3210	270,060.0000	27.0060	(4.643)	0	0	0
2014/11/25	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	GOVI	05/02/2015			GOVI	488.3110	488.3110	486.9960	486.9960	(0.269)	0.0000	0.0000	411

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2014/11/25	GOVI	05/02/2015	459.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	GOVI	05/02/2015	460.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	GOVI	05/02/2015	460.00	Call	GOVI	283,110.0000		28.3110	269,960.0000	26.9960	(4.645)	0	0	0
2014/11/25	GOVI	05/02/2015	460.01	Call	GOVI	283,010.0000		28.3010	269,860.0000	26.9860	(4.646)	0	0	0
2014/11/25	GOVI	07/05/2015	449.99	Call	GOVI	462,760.0000		46.2760	449,320.0000	44.9320	(2.904)	0	0	0
2014/11/25	GOVI	07/05/2015			GOVI	496.2660		496.2660	494.9220	494.9220	(0.271)	0.0000	0.0000	130
2014/11/25	GOVI	07/05/2015	450.00	Call	GOVI	462,660.0000		46.2660	449,220.0000	44.9220	(2.905)	0	0	0
2014/11/25	GOVI	07/05/2015	450.01	Call	GOVI	462,560.0000		46.2560	449,120.0000	44.9120	(2.906)	0	0	0
2014/11/25	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	GOVI	06/08/2015			GOVI	504.8360		504.8360	503.4700	503.4700	(0.271)	0.0000	0.0000	0
2014/11/25	GOVI	06/08/2015	499.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	GOVI	06/08/2015	500.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	GOVI	06/08/2015	499.99	Call	GOVI	48,460.0000		4.8460	34,800.0000	3.4800	(28.188)	0	0	0
2014/11/25	GOVI	06/08/2015	500.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	GOVI	06/08/2015	500.00	Call	GOVI	48,360.0000		4.8360	34,700.0000	3.4700	(28.246)	0	0	0
2014/11/25	GOVI	06/08/2015	500.01	Call	GOVI	48,260.0000		4.8260	34,600.0000	3.4600	(28.305)	0	0	0
2014/11/25	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/11/25	IGOV	05/02/2015			Index Future	226.3710		226.3710	226.3500	226.3500	(0.009)	0.0000	0.0000	1,093
2014/11/25	IGOV	07/05/2015			Index Future	230.0770		230.0770	230.0530	230.0530	(0.010)	0.0000	0.0000	80
2014/11/25	IGOV	06/08/2015			Index Future	234.0680		234.0680	234.0440	234.0440	(0.010)	0.0000	0.0000	0
2014/11/25	ILBI	05/02/2015			Index Future	613.3730		613.3730	613.3130	613.3130	(0.010)	0.0000	0.0000	157
2014/11/25	ILBI	07/05/2015			Index Future	623.4310		623.4310	623.3670	623.3670	(0.010)	0.0000	0.0000	0
2014/11/25	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/11/25	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/11/25	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/11/25	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/11/25	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/11/25	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/11/25	JBAF	17/12/2014			Jibar Tradeable Future	6.0800		93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/11/25	JBAF	21/01/2015			Jibar Tradeable Future	6.1000		93.9000	6.1000	93.9000	0.000	0.0000	0.0000	0
2014/11/25	JBAF	18/02/2015			Jibar Tradeable Future	6.1400		93.8600	6.1400	93.8600	0.000	0.0000	0.0000	0
2014/11/25	JBAF	18/03/2015			Jibar Tradeable Future	6.1700		93.8300	6.1700	93.8300	0.000	0.0000	0.0000	2,850
2014/11/25	JBAF	15/04/2015			Jibar Tradeable Future	6.2100		93.7900	6.2100	93.7900	0.000	0.0000	0.0000	0
2014/11/25	JBAF	20/05/2015			Jibar Tradeable Future	6.2400		93.7600	6.2900	93.7100	0.801	0.0000	0.0000	0
2014/11/25	JBAF	17/06/2015			Jibar Tradeable Future	6.3100		93.6900	6.3100	93.6900	0.000	0.0000	0.0000	5,000



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
2014/11/25	JBAF	16/09/2015			Jibar Tradeable Future	6.3900	93.6100	6.4300	93.5700	0.626	0.0000	0.0000	0
2014/11/25	JBAF	15/12/2015			Jibar Tradeable Future	6.5500	93.4500	6.5600	93.4400	0.153	0.0000	0.0000	0
2014/11/25	JBAF	16/03/2016			Jibar Tradeable Future	6.6500	93.3500	6.6700	93.3300	0.301	0.0000	0.0000	0
2014/11/25	JBAF	15/06/2016			Jibar Tradeable Future	6.7600	93.2400	6.7700	93.2300	0.148	0.0000	0.0000	0
2014/11/25	JBAF	21/09/2016			Jibar Tradeable Future	6.8700	93.1300	6.8900	93.1100	0.291	0.0000	0.0000	0
2014/11/25	R023	05/02/2015			Bond Future	7.5053	104.9417	7.5461	104.6970	0.543	0.0000	0.0000	10,322
2014/11/25	R023	05/02/2015	8.74	Put	Bond Future	5.9000	0.0059	7.1700	0.0072	21.525	0	0	0
2014/11/25	R023	05/02/2015	8.75	Call	Bond Future	7,157.7700	7.1578	6,914.3000	6.9143	(3.401)	0	0	0
2014/11/25	R023	05/02/2015	8.76	Call	Bond Future	7,212.2600	7.2123	6,968.7200	6.9687	(3.377)	0	0	0
2014/11/25	R023	05/02/2015	8.74	Call	Bond Future	7,103.2500	7.1033	6,859.8500	6.8599	(3.427)	0	0	0
2014/11/25	R023	05/02/2015	8.76	Put	Bond Future	5.2100	0.0052	6.3400	0.0063	21.689	0	0	0
2014/11/25	R023	05/02/2015	8.75	Put	Bond Future	5.5500	0.0056	6.7500	0.0068	21.622	0	0	0
2014/11/25	R023	07/05/2015	8.15	Put	Bond Future	500.9700	0.5010	549.5500	0.5495	9.697	0	0	0
2014/11/25	R023	07/05/2015	8.14	Call	Bond Future	3,940.9600	3.9410	3,740.3300	3.7403	(5.091)	0	0	0
2014/11/25	R023	07/05/2015			Bond Future	7.5425	102.7274	7.5852	102.4773	0.566	0.0000	0.0000	0
2014/11/25	R023	07/05/2015	8.15	Call	Bond Future	3,985.7500	3.9857	3,784.2300	3.7842	(5.056)	0	0	0
2014/11/25	R023	07/05/2015	8.16	Call	Bond Future	4,030.7300	4.0307	3,828.3200	3.8283	(5.022)	0	0	0
2014/11/25	R023	07/05/2015	8.14	Put	Bond Future	512.3000	0.5123	561.7700	0.5618	9.656	0	0	0
2014/11/25	R023	07/05/2015	8.16	Put	Bond Future	489.8600	0.4899	537.5500	0.5376	9.735	0	0	0
2014/11/25	R023	06/08/2015	9.07	Put	Bond Future	175.6600	0.1757	191.9900	0.1920	9.296	0	0	911
2014/11/25	R023	06/08/2015	8.24	Call	Bond Future	4,580.9600	4.5810	4,385.8000	4.3858	(4.260)	0	0	0
2014/11/25	R023	06/08/2015			Bond Future	7.5643	104.5218	7.6089	104.2676	0.589	0.0000	0.0000	0
2014/11/25	R023	06/08/2015	9.07	Call	Bond Future	8,335.8700	8.3359	8,098.0100	8.0980	(2.853)	0	0	0
2014/11/25	R023	06/08/2015	8.26	Put	Bond Future	786.5800	0.7866	844.1100	0.8441	7.314	0	0	0
2014/11/25	R023	06/08/2015	8.25	Put	Bond Future	799.1800	0.7992	857.4600	0.8575	7.292	0	0	0
2014/11/25	R023	06/08/2015	8.24	Put	Bond Future	811.9500	0.8119	870.9800	0.8710	7.270	0	0	0
2014/11/25	R023	06/08/2015	8.25	Call	Bond Future	4,622.6400	4.6226	4,426.7300	4.4267	(4.238)	0	0	0
2014/11/25	R023	06/08/2015	8.26	Call	Bond Future	4,664.4400	4.6644	4,467.7800	4.4678	(4.216)	0	0	0
2014/11/25	R157	05/02/2015	8.74	Call	Bond Future	1,076.4400	1.0764	1,076.2900	1.0763	(0.014)	0	0	0
2014/11/25	R157	05/02/2015	8.75	Put	Bond Future	3.1800	0.0032	3.0300	0.0030	(4.717)	0	0	0
2014/11/25	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/11/25	R157	05/02/2015	8.74	Put	Bond Future	3.2800	0.0033	3.1300	0.0031	(4.573)	0	0	0
2014/11/25	R157	05/02/2015	8.76	Put	Bond Future	3.0800	0.0031	2.9400	0.0029	(4.545)	0	0	0
2014/11/25	R157	05/02/2015	8.75	Call	Bond Future	1,082.1500	1.0822	1,082.0000	1.0820	(0.014)	0	0	0
2014/11/25	R157	05/02/2015	8.76	Call	Bond Future	1,087.8500	1.0878	1,087.7100	1.0877	(0.013)	0	0	0
2014/11/25	R186	05/02/2015	9.00	Call	Bond Future	10,142.3400	10.1423	9,747.3200	9.7473	(3.895)	0	0	0
2014/11/25	R186	05/02/2015			Bond Future	7.7678	122.3782	7.8135	121.9805	0.588	0.0000	0.0000	44,684
2014/11/25	R186	05/02/2015	8.75	Call	Bond Future	8,213.8800	8.2139	7,825.0300	7.8250	(4.734)	0	0	0
2014/11/25	R186	05/02/2015	8.76	Call	Bond Future	8,291.1900	8.2912	7,901.9500	7.9020	(4.695)	0	0	0
2014/11/25	R186	05/02/2015	8.74	Call	Bond Future	8,136.5900	8.1366	7,748.1400	7.7481	(4.774)	0	0	0
2014/11/25	R186	05/02/2015	8.00	Put	Bond Future	830.3400	0.8303	948.9100	0.9489	14.280	0	0	6,500
2014/11/25	R186	05/02/2015	8.05	Put	Bond Future	706.6900	0.7067	811.3700	0.8114	14.813	0	0	6,500
2014/11/25	R186	05/02/2015	8.45	Put	Bond Future	158.6300	0.1586	188.7100	0.1887	18.962	0	0	0
2014/11/25	R186	05/02/2015	8.76	Put	Bond Future	39.1500	0.0392	47.7000	0.0477	21.839	0	0	0
2014/11/25	R186	05/02/2015	8.50	Put	Bond Future	128.3500	0.1284	153.3200	0.1533	19.455	0	0	0

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2014/11/25	R186	05/02/2015	8.75	Put	Bond Future	41.0800		0.0411	50.0200	0.0500	21.762	0	0	0
2014/11/25	R186	05/02/2015	8.45	Call	Bond Future	5,918.1200		5.9181	5,550.4100	5.5504	(6.213)	0	0	0
2014/11/25	R186	05/02/2015	9.00	Put	Bond Future	11.7100		0.0117	14.4800	0.0145	23.655	0	0	9,600
2014/11/25	R186	05/02/2015	8.50	Call	Bond Future	6,294.9900		6.2950	5,922.1700	5.9222	(5.922)	0	0	0
2014/11/25	R186	05/02/2015	8.00	Call	Bond Future	2,834.1600		2.8342	2,554.9400	2.5549	(9.852)	0	0	0
2014/11/25	R186	05/02/2015	8.05	Call	Bond Future	3,136.0600		3.1361	2,842.9500	2.8430	(9.346)	0	0	0
2014/11/25	R186	05/02/2015	8.74	Put	Bond Future	43.1000		0.0431	52.4400	0.0524	21.671	0	0	0
2014/11/25	R186	07/05/2015			Bond Future	7.8096		124.3733	7.8572	123.9674	0.608	0.0000	0.0000	1
2014/11/25	R186	07/05/2015	8.25	Call	Bond Future	4,813.8300		4.8138	4,516.3300	4.5163	(6.180)	0	0	0
2014/11/25	R186	07/05/2015	8.24	Put	Bond Future	1,145.2700		1.1453	1,255.4500	1.2555	9.620	0	0	0
2014/11/25	R186	07/05/2015	8.26	Put	Bond Future	1,100.0000		1.1000	1,206.7600	1.2068	9.705	0	0	0
2014/11/25	R186	07/05/2015	8.25	Put	Bond Future	1,122.5900		1.1226	1,231.0500	1.2311	9.662	0	0	0
2014/11/25	R186	07/05/2015	8.26	Call	Bond Future	4,873.2500		4.8732	4,574.0500	4.5740	(6.140)	0	0	0
2014/11/25	R186	07/05/2015	8.24	Call	Bond Future	4,754.4200		4.7544	4,458.6400	4.4586	(6.221)	0	0	0
2014/11/25	R186	06/08/2015	8.00	Put	Bond Future	2,635.5400		2.6355	2,807.2000	2.8072	6.513	0	0	0
2014/11/25	R186	06/08/2015			Bond Future	7.8388		121.2448	7.8880	120.8320	0.628	0.0000	0.0000	0
2014/11/25	R186	06/08/2015	8.00	Call	Bond Future	3,980.4400		3.9804	3,739.3400	3.7393	(6.057)	0	0	0
2014/11/25	R186	06/08/2015	8.01	Call	Bond Future	4,028.2400		4.0282	3,785.5100	3.7855	(6.026)	0	0	0
2014/11/25	R186	06/08/2015	7.99	Call	Bond Future	3,933.3100		3.9333	3,693.8500	3.6938	(6.088)	0	0	0
2014/11/25	R186	06/08/2015	7.99	Put	Bond Future	2,671.2200		2.6712	2,844.5200	2.8445	6.488	0	0	0
2014/11/25	R186	06/08/2015	8.01	Put	Bond Future	2,600.6000		2.6006	2,770.6300	2.7706	6.538	0	0	0
2014/11/25	R186	05/11/2015	8.25	Put	Bond Future	2,356.3400		2.3563	2,502.5300	2.5025	6.204	0	0	0
2014/11/25	R186	05/11/2015	8.24	Call	Bond Future	5,583.9700		5.5840	5,308.7300	5.3087	(4.929)	0	0	0
2014/11/25	R186	05/11/2015			Bond Future	7.8459		123.5005	7.8971	123.0777	0.653	0.0000	0.0000	0
2014/11/25	R186	05/11/2015	9.00	Put	Bond Future	896.4400		0.8964	964.0500	0.9641	7.542	0	0	2,600
2014/11/25	R186	05/11/2015	8.24	Put	Bond Future	2,384.4300		2.3844	2,531.9300	2.5319	6.186	0	0	0
2014/11/25	R186	05/11/2015	8.26	Put	Bond Future	2,328.0800		2.3281	2,472.9600	2.4730	6.223	0	0	0
2014/11/25	R186	05/11/2015	9.00	Call	Bond Future	9,942.8900		9.9429	9,587.7600	9.5878	(3.572)	0	0	0
2014/11/25	R186	05/11/2015	8.25	Call	Bond Future	5,635.5300		5.6355	5,358.9800	5.3590	(4.907)	0	0	0
2014/11/25	R186	05/11/2015	8.26	Call	Bond Future	5,686.8500		5.6868	5,408.9900	5.4090	(4.886)	0	0	0
2014/11/25	R197	05/02/2015	288.99	Put	Bond Future	78.4500		0.0784	78.0300	0.0780	(0.535)	0	0	0
2014/11/25	R197	05/02/2015			Bond Future	288.9115		288.9115	288.9120	288.9120	0.000	0.0000	0.0000	898
2014/11/25	R197	05/02/2015	289.01	Put	Bond Future	98.4500		0.0985	98.0300	0.0980	(0.427)	0	0	0
2014/11/25	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R197	05/02/2015	289.00	Put	Bond Future	88.4500		0.0885	88.0300	0.0880	(0.475)	0	0	0
2014/11/25	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R197	07/05/2015			Bond Future	293.6441		293.6441	293.6402	293.6402	(0.001)	0.0000	0.0000	0
2014/11/25	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R197	07/05/2015	293.99	Put	Bond Future	345.8600		0.3459	349.7700	0.3498	1.131	0	0	0
2014/11/25	R197	07/05/2015	294.01	Put	Bond Future	365.8600		0.3659	369.7700	0.3698	1.069	0	0	0
2014/11/25	R197	07/05/2015	294.00	Put	Bond Future	355.8600		0.3559	359.7700	0.3598	1.099	0	0	0
2014/11/25	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R202	05/02/2015	233.01	Call	Bond Future	4,304.7400		4.3047	4,305.4200	4.3054	0.016	0	0	0
2014/11/25	R202	05/02/2015			Bond Future	237.3147		237.3147	237.3154	237.3154	0.000	0.0000	0.0000	50,593

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2014/11/25	R202	05/02/2015	232.99	Call	Bond Future	4,324.7400	4.3247	4,325.4200	4.3254	0.016	0	0	0
2014/11/25	R202	05/02/2015	233.00	Call	Bond Future	4,314.7400	4.3147	4,315.4200	4.3154	0.016	0	0	0
2014/11/25	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R202	07/05/2015			Bond Future	241.2022	241.2022	241.1994	241.1994	(0.001)	0.0000	0.0000	0
2014/11/25	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R202	07/05/2015	238.51	Call	Bond Future	2,692.1700	2.6922	2,689.4300	2.6894	(0.102)	0	0	0
2014/11/25	R202	07/05/2015	238.49	Call	Bond Future	2,712.1700	2.7122	2,709.4300	2.7094	(0.101)	0	0	0
2014/11/25	R202	07/05/2015	238.50	Call	Bond Future	2,702.1700	2.7022	2,699.4300	2.6994	(0.101)	0	0	0
2014/11/25	R203	05/02/2015	7.69	Call	Bond Future	2,735.4000	2.7354	2,632.2100	2.6322	(3.772)	0	0	55
2014/11/25	R203	05/02/2015			Bond Future	6.5357	107.3893	6.5786	107.2859	0.657	0.0000	0.0000	13,903
2014/11/25	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R203	05/02/2015	8.35	Call	Bond Future	4,257.7900	4.2578	4,154.3900	4.1544	(2.428)	0	0	0
2014/11/25	R203	05/02/2015	8.36	Call	Bond Future	4,280.6400	4.2806	4,177.2400	4.1772	(2.416)	0	0	0
2014/11/25	R203	05/02/2015	8.34	Call	Bond Future	4,234.9300	4.2349	4,131.5300	4.1315	(2.442)	0	0	0
2014/11/25	R203	05/02/2015	7.69	Put	Bond Future	0.6400	0.0006	0.8500	0.0009	32.813	0	0	0
2014/11/25	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R203	07/05/2015			Bond Future	6.5273	104.9726	6.5759	104.8660	0.745	0.0000	0.0000	0
2014/11/25	R203	07/05/2015	7.24	Put	Bond Future	94.0900	0.0941	108.0900	0.1081	14.879	0	0	0
2014/11/25	R203	07/05/2015	7.26	Put	Bond Future	89.0000	0.0890	102.3500	0.1023	15.000	0	0	0
2014/11/25	R203	07/05/2015	7.25	Put	Bond Future	91.5200	0.0915	105.1900	0.1052	14.937	0	0	0
2014/11/25	R203	07/05/2015	7.25	Call	Bond Future	1,660.4100	1.6604	1,567.5000	1.5675	(5.596)	0	0	0
2014/11/25	R203	07/05/2015	7.26	Call	Bond Future	1,679.3800	1.6794	1,586.1500	1.5862	(5.551)	0	0	0
2014/11/25	R203	07/05/2015	7.24	Call	Bond Future	1,641.4800	1.6415	1,548.9000	1.5489	(5.640)	0	0	0
2014/11/25	R203	06/08/2015	6.74	Call	Bond Future	955.9700	0.9560	887.2300	0.8872	(7.191)	0	0	0
2014/11/25	R203	06/08/2015	6.75	Put	Bond Future	396.9300	0.3969	435.8400	0.4358	9.803	0	0	0
2014/11/25	R203	06/08/2015			Bond Future	6.4589	106.8065	6.5138	106.6984	0.849	0.0000	0.0000	0
2014/11/25	R203	06/08/2015	6.75	Call	Bond Future	969.0500	0.9691	899.8300	0.8998	(7.143)	0	0	0
2014/11/25	R203	06/08/2015	6.76	Call	Bond Future	982.2100	0.9822	912.5100	0.9125	(7.096)	0	0	0
2014/11/25	R203	06/08/2015	6.74	Put	Bond Future	403.4400	0.4034	442.8300	0.4428	9.764	0	0	0
2014/11/25	R203	06/08/2015	6.76	Put	Bond Future	390.5100	0.3905	428.9400	0.4289	9.841	0	0	0
2014/11/25	R204	05/02/2015			Bond Future	6.8472	104.9602	6.8837	104.8353	0.534	0.0000	0.0000	10,467
2014/11/25	R204	05/02/2015	8.25	Call	Bond Future	4,668.1300	4.6681	4,543.2600	4.5433	(2.675)	0	0	0
2014/11/25	R204	05/02/2015	8.26	Call	Bond Future	4,700.4500	4.7005	4,575.5800	4.5756	(2.657)	0	0	0
2014/11/25	R204	05/02/2015	8.24	Call	Bond Future	4,635.8000	4.6358	4,510.9400	4.5109	(2.693)	0	0	0
2014/11/25	R204	05/02/2015	8.26	Put	Bond Future	0.2300	0.0002	0.2900	0.0003	26.087	0	0	0
2014/11/25	R204	05/02/2015	8.25	Put	Bond Future	0.2500	0.0003	0.3100	0.0003	24.000	0	0	0
2014/11/25	R204	05/02/2015	8.24	Put	Bond Future	0.2700	0.0003	0.3400	0.0003	25.926	0	0	0
2014/11/25	R204	07/05/2015	7.51	Put	Bond Future	195.0000	0.1950	215.7900	0.2158	10.662	0	0	0
2014/11/25	R204	07/05/2015			Bond Future	6.8691	106.6713	6.9090	106.5429	0.581	0.0000	0.0000	0
2014/11/25	R204	07/05/2015	7.50	Put	Bond Future	200.1300	0.2001	221.3800	0.2214	10.618	0	0	0
2014/11/25	R204	07/05/2015	7.49	Call	Bond Future	2,181.0400	2.1810	2,074.3100	2.0743	(4.894)	0	0	0

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2014/11/25	R204	07/05/2015	7.50	Call	Bond Future	2,207.2300	2.2072	2,100.0500	2.1000	(4.856)	0	0	0
2014/11/25	R204	07/05/2015	7.51	Call	Bond Future	2,233.5200	2.2335	2,125.8800	2.1259	(4.819)	0	0	0
2014/11/25	R204	07/05/2015	7.49	Put	Bond Future	205.3800	0.2054	227.0800	0.2271	10.566	0	0	0
2014/11/25	R204	06/08/2015	7.74	Call	Bond Future	2,864.4900	2.8645	2,755.0600	2.7551	(3.820)	0	0	0
2014/11/25	R204	06/08/2015	7.75	Put	Bond Future	241.7100	0.2417	262.3500	0.2623	8.539	0	0	0
2014/11/25	R204	06/08/2015			Bond Future	6.8585	104.4955	6.9017	104.3651	0.631	0.0000	0.0000	0
2014/11/25	R204	06/08/2015	8.41	Call	Bond Future	4,609.7700	4.6098	4,485.2900	4.4853	(2.700)	0	0	0
2014/11/25	R204	06/08/2015	7.74	Put	Bond Future	246.2700	0.2463	267.2400	0.2672	8.515	0	0	0
2014/11/25	R204	06/08/2015	7.76	Put	Bond Future	237.2100	0.2372	257.5300	0.2575	8.566	0	0	0
2014/11/25	R204	06/08/2015	8.41	Put	Bond Future	56.0100	0.0560	61.9300	0.0619	10.570	0	0	699
2014/11/25	R204	06/08/2015	7.75	Call	Bond Future	2,889.1600	2.8892	2,779.4000	2.7794	(3.799)	0	0	0
2014/11/25	R204	06/08/2015	7.76	Call	Bond Future	2,913.8800	2.9139	2,803.8000	2.8038	(3.778)	0	0	0
2014/11/25	R207	05/02/2015	8.49	Put	Bond Future	0.5200	0.0005	0.6400	0.0006	23.077	0	0	0
2014/11/25	R207	05/02/2015			Bond Future	7.0751	101.2300	7.1113	101.0814	0.511	0.0000	0.0000	36,307
2014/11/25	R207	05/02/2015	8.51	Put	Bond Future	0.4400	0.0004	0.5400	0.0005	22.727	0	0	0
2014/11/25	R207	05/02/2015	8.50	Call	Bond Future	5,667.6900	5.6677	5,519.1400	5.5191	(2.621)	0	0	0
2014/11/25	R207	05/02/2015	8.51	Call	Bond Future	5,706.0300	5.7060	5,557.4700	5.5575	(2.604)	0	0	0
2014/11/25	R207	05/02/2015	8.49	Call	Bond Future	5,629.3300	5.6293	5,480.7900	5.4808	(2.639)	0	0	0
2014/11/25	R207	05/02/2015	8.50	Put	Bond Future	0.4800	0.0005	0.5900	0.0006	22.917	0	0	0
2014/11/25	R207	07/05/2015			Bond Future	7.1092	102.8807	7.1480	102.7282	0.546	0.0000	0.0000	0
2014/11/25	R207	07/05/2015	8.25	Call	Bond Future	4,440.9700	4.4410	4,296.5900	4.2966	(3.251)	0	0	0
2014/11/25	R207	07/05/2015	7.73	Call	Bond Future	2,688.7100	2.6887	2,563.1600	2.5632	(4.670)	0	0	66
2014/11/25	R207	07/05/2015	8.24	Put	Bond Future	72.6500	0.0726	81.0000	0.0810	11.493	0	0	0
2014/11/25	R207	07/05/2015	8.26	Put	Bond Future	68.3800	0.0684	76.2900	0.0763	11.568	0	0	0
2014/11/25	R207	07/05/2015	7.73	Put	Bond Future	281.2200	0.2812	308.1800	0.3082	9.587	0	0	0
2014/11/25	R207	07/05/2015	8.25	Put	Bond Future	70.6100	0.0706	78.7400	0.0787	11.514	0	0	0
2014/11/25	R207	07/05/2015	8.26	Call	Bond Future	4,476.0200	4.4760	4,331.4200	4.3314	(3.231)	0	0	0
2014/11/25	R207	07/05/2015	8.24	Call	Bond Future	4,405.7200	4.4057	4,261.5600	4.2616	(3.272)	0	0	0
2014/11/25	R207	06/08/2015	7.76	Call	Bond Future	2,881.5300	2.8815	2,763.0100	2.7630	(4.113)	0	0	0
2014/11/25	R207	06/08/2015			Bond Future	7.1189	101.0335	7.1603	100.8786	0.581	0.0000	0.0000	0
2014/11/25	R207	06/08/2015	7.74	Call	Bond Future	2,825.7200	2.8257	2,708.1700	2.7082	(4.160)	0	0	0
2014/11/25	R207	06/08/2015	7.75	Call	Bond Future	2,853.5800	2.8536	2,735.5400	2.7355	(4.137)	0	0	0
2014/11/25	R207	06/08/2015	7.46	Call	Bond Future	2,093.1000	2.0931	1,991.0400	1.9910	(4.876)	0	0	70
2014/11/25	R207	06/08/2015	7.74	Put	Bond Future	528.5700	0.5286	565.9000	0.5659	7.062	0	0	0
2014/11/25	R207	06/08/2015	7.76	Put	Bond Future	511.4700	0.5115	547.8300	0.5478	7.109	0	0	0
2014/11/25	R207	06/08/2015	7.46	Put	Bond Future	823.6000	0.8236	876.4200	0.8764	6.413	0	0	0
2014/11/25	R207	06/08/2015	7.75	Put	Bond Future	519.9600	0.5200	556.8000	0.5568	7.085	0	0	0
2014/11/25	R208	05/02/2015	8.51	Call	Bond Future	5,807.3100	5.8073	5,611.0900	5.6111	(3.379)	0	0	0
2014/11/25	R208	05/02/2015			Bond Future	7.2572	99.9789	7.2982	99.7820	0.565	0.0000	0.0000	52,091
2014/11/25	R208	05/02/2015	8.49	Call	Bond Future	5,718.4400	5.7184	5,522.3100	5.5223	(3.430)	0	0	0
2014/11/25	R208	05/02/2015	8.51	Put	Bond Future	2.9600	0.0030	3.6600	0.0037	23.649	0	0	0
2014/11/25	R208	05/02/2015	8.50	Put	Bond Future	3.1700	0.0032	3.9100	0.0039	23.344	0	0	0
2014/11/25	R208	05/02/2015	8.49	Put	Bond Future	3.3800	0.0034	4.1700	0.0042	23.373	0	0	0
2014/11/25	R208	05/02/2015	8.50	Call	Bond Future	5,762.8900	5.7629	5,566.7100	5.5667	(3.404)	0	0	0
2014/11/25	R208	07/05/2015	8.01	Call	Bond Future	3,549.9700	3.5500	3,379.0900	3.3791	(4.814)	0	0	0
2014/11/25	R208	07/05/2015			Bond Future	7.2918	98.2085	7.3352	98.0070	0.596	0.0000	0.0000	0

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2014/11/25	R208	07/05/2015	7.99	Call	Bond Future	3,474.7700	3.4748	3,305.1500	3.3051	(4.881)	0	0	0
2014/11/25	R208	07/05/2015	8.00	Call	Bond Future	3,512.4000	3.5124	3,342.1400	3.3421	(4.847)	0	0	0
2014/11/25	R208	07/05/2015	7.99	Put	Bond Future	296.4000	0.2964	328.2900	0.3283	10.759	0	0	0
2014/11/25	R208	07/05/2015	8.01	Put	Bond Future	282.4300	0.2824	313.0600	0.3131	10.845	0	0	0
2014/11/25	R208	07/05/2015	8.00	Put	Bond Future	289.4300	0.2894	320.6800	0.3207	10.797	0	0	0
2014/11/25	R208	06/08/2015			Bond Future	7.3070	99.9243	7.3527	99.7195	0.626	0.0000	0.0000	0
2014/11/25	R208	06/08/2015	8.00	Call	Bond Future	3,632.6300	3.6326	3,473.6700	3.4737	(4.376)	0	0	0
2014/11/25	R208	06/08/2015	8.01	Call	Bond Future	3,666.1100	3.6661	3,506.5400	3.5065	(4.353)	0	0	0
2014/11/25	R208	06/08/2015	8.85	Call	Bond Future	6,740.3000	6.7403	6,546.8900	6.5469	(2.869)	0	0	0
2014/11/25	R208	06/08/2015	7.99	Call	Bond Future	3,599.2600	3.5993	3,440.9100	3.4409	(4.400)	0	0	0
2014/11/25	R208	06/08/2015	8.01	Put	Bond Future	575.7000	0.5757	620.9100	0.6209	7.853	0	0	0
2014/11/25	R208	06/08/2015	8.00	Put	Bond Future	585.3300	0.5853	631.1500	0.6312	7.828	0	0	0
2014/11/25	R208	06/08/2015	7.99	Put	Bond Future	595.1100	0.5951	641.5400	0.6415	7.802	0	0	0
2014/11/25	R208	06/08/2015	8.85	Put	Bond Future	111.8800	0.1119	123.2500	0.1232	10.163	0	0	198
2014/11/25	R208	05/11/2015			Bond Future	7.2890	98.3788	7.3377	98.1684	0.668	0.0000	0.0000	0
2014/11/25	R208	05/11/2015	8.48	Call	Bond Future	5,375.6900	5.3757	5,195.2300	5.1952	(3.357)	0	0	0
2014/11/25	R208	05/11/2015	7.74	Put	Bond Future	1,070.1300	1.0701	1,139.2000	1.1392	6.454	0	0	0
2014/11/25	R208	05/11/2015	7.75	Call	Bond Future	3,027.5200	3.0275	2,885.5200	2.8855	(4.690)	0	0	0
2014/11/25	R208	05/11/2015	7.76	Call	Bond Future	3,056.2100	3.0562	2,913.5300	2.9135	(4.669)	0	0	0
2014/11/25	R208	05/11/2015	8.48	Put	Bond Future	380.9600	0.3810	410.9100	0.4109	7.862	0	0	2,200
2014/11/25	R208	05/11/2015	7.74	Call	Bond Future	2,998.9600	2.9990	2,857.6200	2.8576	(4.713)	0	0	0
2014/11/25	R208	05/11/2015	7.76	Put	Bond Future	1,042.9200	1.0429	1,110.6500	1.1106	6.494	0	0	0
2014/11/25	R208	05/11/2015	7.75	Put	Bond Future	1,056.4500	1.0564	1,124.8600	1.1249	6.475	0	0	0
2014/11/25	R209	05/02/2015	9.00	Put	Bond Future	263.1600	0.2632	316.7700	0.3168	20.372	0	0	0
2014/11/25	R209	05/02/2015			Bond Future	8.3922	81.2365	8.4478	80.7813	0.662	0.0000	0.0000	28,435
2014/11/25	R209	05/02/2015	9.25	Call	Bond Future	6,706.1600	6.7062	6,274.8500	6.2749	(6.432)	0	0	0
2014/11/25	R209	05/02/2015	9.26	Call	Bond Future	6,774.0800	6.7741	6,341.9600	6.3420	(6.379)	0	0	0
2014/11/25	R209	05/02/2015	9.24	Call	Bond Future	6,638.2700	6.6383	6,207.8000	6.2078	(6.485)	0	0	0
2014/11/25	R209	05/02/2015	9.25	Put	Bond Future	104.3200	0.1043	128.2400	0.1282	22.929	0	0	0
2014/11/25	R209	05/02/2015	9.00	Call	Bond Future	5,031.1200	5.0311	4,629.5000	4.6295	(7.983)	0	0	0
2014/11/25	R209	05/02/2015	9.24	Put	Bond Future	108.4300	0.1084	133.1900	0.1332	22.835	0	0	0
2014/11/25	R209	05/02/2015	9.26	Put	Bond Future	100.3500	0.1004	123.4600	0.1235	23.029	0	0	0
2014/11/25	R209	07/05/2015			Bond Future	8.4353	79.4124	8.4925	78.9487	0.678	0.0000	0.0000	0
2014/11/25	R209	07/05/2015	8.99	Put	Bond Future	997.1800	0.9972	1,107.2500	1.1072	11.038	0	0	0
2014/11/25	R209	07/05/2015	9.01	Put	Bond Future	960.0500	0.9600	1,066.8700	1.0669	11.127	0	0	0
2014/11/25	R209	07/05/2015	8.99	Call	Bond Future	5,325.8800	5.3259	4,972.1900	4.9722	(6.641)	0	0	0
2014/11/25	R209	07/05/2015	9.00	Put	Bond Future	978.4600	0.9785	1,086.9000	1.0869	11.083	0	0	0
2014/11/25	R209	07/05/2015	9.00	Call	Bond Future	5,381.8300	5.3818	5,026.5100	5.0265	(6.602)	0	0	0
2014/11/25	R209	07/05/2015	9.01	Call	Bond Future	5,437.9800	5.4380	5,081.0400	5.0810	(6.564)	0	0	0
2014/11/25	R209	06/08/2015	8.99	Put	Bond Future	1,746.5200	1.7465	1,885.6600	1.8857	7.967	0	0	0
2014/11/25	R209	06/08/2015			Bond Future	8.4697	80.8000	8.5284	80.3284	0.692	0.0000	0.0000	0
2014/11/25	R209	06/08/2015	9.01	Put	Bond Future	1,700.1100	1.7001	1,836.4000	1.8364	8.017	0	0	0
2014/11/25	R209	06/08/2015	9.90	Call	Bond Future	10,807.3000	10.8073	10,380.7700	10.3808	(3.947)	0	0	0
2014/11/25	R209	06/08/2015	9.00	Call	Bond Future	5,835.7800	5.8358	5,501.8900	5.5019	(5.721)	0	0	0
2014/11/25	R209	06/08/2015	9.01	Call	Bond Future	5,887.0900	5.8871	5,551.7800	5.5518	(5.696)	0	0	0
2014/11/25	R209	06/08/2015	9.00	Put	Bond Future	1,723.1800	1.7232	1,860.8900	1.8609	7.992	0	0	0
2014/11/25	R209	06/08/2015	8.99	Call	Bond Future	5,784.6300	5.7846	5,452.1700	5.4522	(5.747)	0	0	0

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2014/11/25	R209	06/08/2015	9.90	Put	Bond Future	432.6300	0.4326	477.7000	0.4777	10.418	0	0	2,914
2014/11/25	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R210	05/02/2015			Bond Future	177.7879	177.7879	177.7883	177.7883	0.000	0.0000	0.0000	628
2014/11/25	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R210	05/02/2015	175.01	Call	Bond Future	2,777.9400	2.7779	2,778.3300	2.7783	0.014	0	0	0
2014/11/25	R210	05/02/2015	174.99	Call	Bond Future	2,797.9400	2.7979	2,798.3300	2.7983	0.014	0	0	0
2014/11/25	R210	05/02/2015	175.00	Call	Bond Future	2,787.9400	2.7879	2,788.3300	2.7883	0.014	0	0	0
2014/11/25	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R210	07/05/2015			Bond Future	178.6226	178.6226	178.6202	178.6202	(0.001)	0.0000	0.0000	0
2014/11/25	R210	07/05/2015	177.00	Call	Bond Future	1,622.5800	1.6226	1,620.2200	1.6202	(0.145)	0	0	0
2014/11/25	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R210	07/05/2015	177.01	Call	Bond Future	1,612.5800	1.6126	1,610.2200	1.6102	(0.146)	0	0	0
2014/11/25	R210	07/05/2015	176.99	Call	Bond Future	1,632.5800	1.6326	1,630.2200	1.6302	(0.145)	0	0	0
2014/11/25	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R211	05/02/2015			Bond Future	132.6369	132.6369	132.6345	132.6345	(0.002)	0.0000	0.0000	1,120
2014/11/25	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R211	05/02/2015	132.99	Put	Bond Future	353.1300	0.3531	355.4800	0.3555	0.665	0	0	0
2014/11/25	R211	05/02/2015	133.01	Put	Bond Future	373.1300	0.3731	375.4800	0.3755	0.630	0	0	0
2014/11/25	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R211	05/02/2015	133.00	Put	Bond Future	363.1300	0.3631	365.4800	0.3655	0.647	0	0	0
2014/11/25	R211	07/05/2015	134.99	Put	Bond Future	179.9900	0.1800	184.3900	0.1844	2.445	0	0	0
2014/11/25	R211	07/05/2015			Bond Future	134.8100	134.8100	134.8056	134.8056	(0.003)	0.0000	0.0000	0
2014/11/25	R211	07/05/2015	135.01	Put	Bond Future	199.9900	0.2000	204.3900	0.2044	2.200	0	0	0
2014/11/25	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R211	07/05/2015	135.00	Put	Bond Future	189.9900	0.1900	194.3900	0.1944	2.316	0	0	0
2014/11/25	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R212	05/02/2015			Bond Future	137.5467	137.5467	137.5469	137.5469	0.000	0.0000	0.0000	14,864
2014/11/25	R212	05/02/2015	137.99	Put	Bond Future	443.2900	0.4433	443.1100	0.4431	(0.041)	0	0	0
2014/11/25	R212	05/02/2015	138.01	Put	Bond Future	463.2900	0.4633	463.1100	0.4631	(0.039)	0	0	0
2014/11/25	R212	05/02/2015	138.00	Put	Bond Future	453.2900	0.4533	453.1100	0.4531	(0.040)	0	0	0
2014/11/25	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R212	07/05/2015			Bond Future	139.8003	139.8003	139.7984	139.7984	(0.001)	0.0000	0.0000	0
2014/11/25	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R212	07/05/2015	140.99	Put	Bond Future	1,189.7100	1.1897	1,191.5900	1.1916	0.158	0	0	0
2014/11/25	R212	07/05/2015	141.01	Put	Bond Future	1,209.7100	1.2097	1,211.5900	1.2116	0.155	0	0	0
2014/11/25	R212	07/05/2015	141.00	Put	Bond Future	1,199.7100	1.1997	1,201.5900	1.2016	0.157	0	0	0
2014/11/25	R213	05/02/2015	9.26	Put	Bond Future	50.6400	0.0506	60.3300	0.0603	19.135	0	0	0

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2014/11/25	R213	05/02/2015			Bond Future	8.2411	92.2058	8.2865	91.8379	0.551	0.0000	0.0000	21,796
2014/11/25	R213	05/02/2015	9.25	Put	Bond Future	53.0400	0.0530	63.1400	0.0631	19.042	0	0	0
2014/11/25	R213	05/02/2015	9.24	Put	Bond Future	55.3000	0.0553	65.7900	0.0658	18.969	0	0	0
2014/11/25	R213	05/02/2015	9.25	Call	Bond Future	7,739.9800	7.7400	7,382.1400	7.3821	(4.623)	0	0	0
2014/11/25	R213	05/02/2015	9.26	Call	Bond Future	7,808.9300	7.8089	7,450.6800	7.4507	(4.588)	0	0	0
2014/11/25	R213	05/02/2015	9.24	Call	Bond Future	7,670.8000	7.6708	7,313.3500	7.3134	(4.660)	0	0	0
2014/11/25	R213	07/05/2015	8.74	Call	Bond Future	4,680.1200	4.6801	4,405.0300	4.4050	(5.878)	0	0	0
2014/11/25	R213	07/05/2015	8.75	Put	Bond Future	1,109.4500	1.1094	1,208.0500	1.2081	8.887	0	0	0
2014/11/25	R213	07/05/2015			Bond Future	8.2848	90.1637	8.3317	89.7886	0.566	0.0000	0.0000	0
2014/11/25	R213	07/05/2015	8.75	Call	Bond Future	4,734.5300	4.7345	4,457.9600	4.4580	(5.842)	0	0	0
2014/11/25	R213	07/05/2015	8.76	Call	Bond Future	4,789.1800	4.7892	4,511.1400	4.5111	(5.806)	0	0	0
2014/11/25	R213	07/05/2015	8.74	Put	Bond Future	1,130.7400	1.1307	1,230.8200	1.2308	8.851	0	0	0
2014/11/25	R213	07/05/2015	8.76	Put	Bond Future	1,088.5000	1.0885	1,185.6300	1.1856	8.923	0	0	0
2014/11/25	R213	06/08/2015			Bond Future	8.3192	91.7388	8.3674	91.3573	0.580	0.0000	0.0000	0
2014/11/25	R213	06/08/2015	8.49	Put	Bond Future	2,626.4100	2.6264	2,782.7200	2.7827	5.951	0	0	0
2014/11/25	R213	06/08/2015	8.51	Put	Bond Future	2,559.8100	2.5598	2,713.2800	2.7133	5.995	0	0	0
2014/11/25	R213	06/08/2015	8.49	Call	Bond Future	3,967.2900	3.9673	3,742.0800	3.7421	(5.677)	0	0	0
2014/11/25	R213	06/08/2015	8.50	Put	Bond Future	2,592.6500	2.5926	2,747.5300	2.7475	5.974	0	0	0
2014/11/25	R213	06/08/2015	8.50	Call	Bond Future	4,011.1400	4.0111	3,784.5000	3.7845	(5.650)	0	0	0
2014/11/25	R213	06/08/2015	8.51	Call	Bond Future	4,055.8100	4.0558	3,827.7600	3.8278	(5.623)	0	0	0
2014/11/25	R214	05/02/2015	9.50	Call	Bond Future	8,011.2300	8.0112	7,549.8100	7.5498	(5.760)	0	0	0
2014/11/25	R214	05/02/2015			Bond Future	8.4985	82.0953	8.5540	81.6173	0.654	0.0000	0.0000	6,869
2014/11/25	R214	05/02/2015	9.51	Call	Bond Future	8,080.8000	8.0808	7,618.7600	7.6188	(5.718)	0	0	0
2014/11/25	R214	05/02/2015	9.49	Call	Bond Future	7,941.3800	7.9414	7,480.5500	7.4805	(5.803)	0	0	0
2014/11/25	R214	05/02/2015	9.50	Put	Bond Future	71.3300	0.0713	87.9400	0.0879	23.286	0	0	0
2014/11/25	R214	05/02/2015	9.49	Put	Bond Future	74.1500	0.0742	91.3500	0.0913	23.196	0	0	0
2014/11/25	R214	05/02/2015	9.51	Put	Bond Future	68.3500	0.0684	84.3400	0.0843	23.394	0	0	0
2014/11/25	R214	07/05/2015			Bond Future	8.5406	80.1417	8.5977	79.6547	0.669	0.0000	0.0000	0
2014/11/25	R214	07/05/2015	9.15	Call	Bond Future	5,937.9200	5.9379	5,559.0300	5.5590	(6.381)	0	0	0
2014/11/25	R214	07/05/2015	9.16	Call	Bond Future	5,996.7900	5.9968	5,616.3000	5.6163	(6.345)	0	0	0
2014/11/25	R214	07/05/2015	9.14	Put	Bond Future	1,004.3800	1.0044	1,114.0500	1.1141	10.919	0	0	0
2014/11/25	R214	07/05/2015	9.16	Put	Bond Future	967.7000	0.9677	1,074.1600	1.0742	11.001	0	0	0
2014/11/25	R214	07/05/2015	9.15	Put	Bond Future	985.8100	0.9858	1,093.8700	1.0939	10.962	0	0	0
2014/11/25	R214	07/05/2015	9.14	Call	Bond Future	5,879.3800	5.8794	5,502.1000	5.5021	(6.417)	0	0	0
2014/11/25	R214	06/08/2015	8.76	Put	Bond Future	2,850.6500	2.8506	3,051.9300	3.0519	7.061	0	0	0
2014/11/25	R214	06/08/2015			Bond Future	8.5750	81.5416	8.6336	81.0464	0.683	0.0000	0.0000	0
2014/11/25	R214	06/08/2015	8.75	Put	Bond Future	2,886.2900	2.8863	3,089.3500	3.0894	7.035	0	0	0
2014/11/25	R214	06/08/2015	8.74	Call	Bond Future	4,305.3800	4.3054	4,015.0200	4.0150	(6.744)	0	0	0
2014/11/25	R214	06/08/2015	8.75	Call	Bond Future	4,351.3700	4.3514	4,059.2100	4.0592	(6.714)	0	0	0
2014/11/25	R214	06/08/2015	8.76	Call	Bond Future	4,398.1100	4.3981	4,104.1700	4.1042	(6.683)	0	0	0
2014/11/25	R214	06/08/2015	8.74	Put	Bond Future	2,922.8100	2.9228	3,127.6700	3.1277	7.009	0	0	0
2014/11/25	R248	05/02/2015			Bond Future	8.5698	105.9026	8.6459	105.0623	0.887	0.0000	0.0000	40,873
2014/11/25	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R248	05/02/2015	9.50	Call	Bond Future	9,499.1600	9.4992	8,658.8700	8.6589	(8.846)	0	0	0
2014/11/25	R248	05/02/2015	9.51	Call	Bond Future	9,592.6800	9.5927	8,752.3900	8.7524	(8.760)	0	0	0
2014/11/25	R248	05/02/2015	9.49	Call	Bond Future	9,405.4600	9.4055	8,565.1700	8.5652	(8.934)	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
2014/11/25	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R248	07/05/2015			Bond Future	8.6136	103.1975	8.6918	102.3421	0.908	0.0000	0.0000	0
2014/11/25	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R248	07/05/2015	9.26	Call	Bond Future	6,710.2300	6.7102	5,854.8200	5.8548	(12.748)	0	0	0
2014/11/25	R248	07/05/2015	9.24	Call	Bond Future	6,514.4300	6.5144	5,659.0200	5.6590	(13.131)	0	0	0
2014/11/25	R248	07/05/2015	9.25	Call	Bond Future	6,612.4200	6.6124	5,757.0100	5.7570	(12.936)	0	0	0
2014/11/25	R248	06/08/2015	8.76	Call	Bond Future	1,193.0700	1.1931	322.9500	0.3230	(72.931)	0	0	0
2014/11/25	R248	06/08/2015			Bond Future	8.6497	105.0004	8.7299	104.1303	0.927	0.0000	0.0000	0
2014/11/25	R248	06/08/2015	8.74	Call	Bond Future	978.5500	0.9786	108.4300	0.1084	(88.919)	0	0	0
2014/11/25	R248	06/08/2015	8.75	Call	Bond Future	1,085.9100	1.0859	215.7900	0.2158	(80.128)	0	0	0
2014/11/25	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/25	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**417292**