



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/12/2014 TO 02/12/2014

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
2014/12/02	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	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
2014/12/02	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2025	05/02/2015			Bond Future	118.8676	118.8676	118.8538	118.8538	(0.012)	0.0000	0.0000	16
2014/12/02	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2025	05/02/2015	118.99	Put	Bond Future	122.4000	0.1224	136.2500	0.1363	11.315	0	0	0
2014/12/02	2025	05/02/2015	119.01	Put	Bond Future	142.4000	0.1424	156.2500	0.1563	9.726	0	0	0
2014/12/02	2025	05/02/2015	119.00	Put	Bond Future	132.4000	0.1324	146.2500	0.1463	10.461	0	0	0
2014/12/02	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2025	07/05/2015			Bond Future	120.7960	120.7960	120.7798	120.7798	(0.013)	0.0000	0.0000	0
2014/12/02	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2025	07/05/2015	120.99	Put	Bond Future	193.9500	0.1939	210.1800	0.2102	8.368	0	0	0
2014/12/02	2025	07/05/2015	121.01	Put	Bond Future	213.9500	0.2139	230.1800	0.2302	7.586	0	0	0
2014/12/02	2025	07/05/2015	121.00	Put	Bond Future	203.9500	0.2039	220.1800	0.2202	7.958	0	0	0
2014/12/02	2030	05/02/2015			Bond Future	8.0220	100.0276	8.1134	99.2445	1.139	0.0000	0.0000	4,663
2014/12/02	2030	05/02/2015	9.25	Call	Bond Future	9,835.0700	9.8351	9,051.9800	9.0520	(7.962)	0	0	0
2014/12/02	2030	05/02/2015	9.24	Call	Bond Future	9,760.6700	9.7607	8,977.5800	8.9776	(8.023)	0	0	0
2014/12/02	2030	05/02/2015	9.26	Call	Bond Future	9,909.3800	9.9094	9,126.2900	9.1263	(7.903)	0	0	0
2014/12/02	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2030	07/05/2015			Bond Future	8.0668	101.6428	8.1612	100.8455	1.170	0.0000	0.0000	0
2014/12/02	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2030	07/05/2015	8.74	Call	Bond Future	5,495.3300	5.4953	4,698.0000	4.6980	(14.509)	0	0	0
2014/12/02	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2030	07/05/2015	8.75	Call	Bond Future	5,573.7000	5.5737	4,776.3700	4.7764	(14.305)	0	0	0
2014/12/02	2030	07/05/2015	8.76	Call	Bond Future	5,651.9700	5.6520	4,854.6400	4.8546	(14.107)	0	0	0
2014/12/02	2032	05/02/2015			Bond Future	8.2202	103.2695	8.3064	102.4875	1.048	0.0000	0.0000	15
2014/12/02	2032	05/02/2015	8.50	Call	Bond Future	2,506.7300	2.5067	1,724.7600	1.7248	(31.195)	0	0	0
2014/12/02	2032	05/02/2015	8.51	Call	Bond Future	2,594.6200	2.5946	1,812.6500	1.8126	(30.138)	0	0	0
2014/12/02	2032	05/02/2015	8.49	Call	Bond Future	2,418.7300	2.4187	1,636.7600	1.6368	(32.330)	0	0	0
2014/12/02	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/02	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2032	07/05/2015			Bond Future	8.2667	100.7810	8.3557	99.9848	1.076	0.0000	0.0000	0
2014/12/02	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2032	07/05/2015	8.50	Call	Bond Future	2,069.3200	2.0693	1,273.0800	1.2731	(38.478)	0	0	0
2014/12/02	2032	07/05/2015	8.51	Call	Bond Future	2,156.6300	2.1566	1,360.3900	1.3604	(36.921)	0	0	0
2014/12/02	2032	07/05/2015	8.49	Call	Bond Future	1,981.8900	1.9819	1,185.6500	1.1856	(40.176)	0	0	0
2014/12/02	2032	06/08/2015	8.50	Call	Bond Future	1,741.9300	1.7419	930.9500	0.9309	(46.556)	0	0	0
2014/12/02	2032	06/08/2015			Bond Future	8.3018	102.5409	8.3935	101.7299	1.104	0.0000	0.0000	0
2014/12/02	2032	06/08/2015	8.51	Call	Bond Future	1,828.6600	1.8287	1,017.6800	1.0177	(44.348)	0	0	0
2014/12/02	2032	06/08/2015	8.49	Call	Bond Future	1,655.0900	1.6551	844.1100	0.8441	(48.999)	0	0	0
2014/12/02	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2037	05/02/2015			Bond Future	8.3532	101.6969	8.4291	100.9344	0.909	0.0000	0.0000	36,001
2014/12/02	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2037	05/02/2015	9.50	Call	Bond Future	10,623.8200	10.6238	9,861.3600	9.8614	(7.177)	0	0	0
2014/12/02	2037	05/02/2015	9.51	Call	Bond Future	10,708.5600	10.7086	9,946.1000	9.9461	(7.120)	0	0	0
2014/12/02	2037	05/02/2015	9.49	Call	Bond Future	10,538.9500	10.5389	9,776.4900	9.7765	(7.235)	0	0	0
2014/12/02	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2037	07/05/2015			Bond Future	8.4002	103.3390	8.4784	102.5627	0.931	0.0000	0.0000	500
2014/12/02	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2037	07/05/2015	9.01	Call	Bond Future	5,816.3600	5.8164	5,039.9900	5.0400	(13.348)	0	0	0
2014/12/02	2037	07/05/2015	8.99	Call	Bond Future	5,634.0300	5.6340	4,857.6600	4.8577	(13.780)	0	0	0
2014/12/02	2037	07/05/2015	9.00	Call	Bond Future	5,725.2600	5.7253	4,948.8900	4.9489	(13.560)	0	0	0
2014/12/02	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2037	06/08/2015			Bond Future	8.4379	100.8832	8.5183	100.0924	0.954	0.0000	0.0000	0
2014/12/02	2037	06/08/2015	8.75	Call	Bond Future	3,014.2000	3.0142	2,223.4400	2.2234	(26.234)	0	0	0
2014/12/02	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2037	06/08/2015	8.76	Call	Bond Future	3,108.4300	3.1084	2,317.6700	2.3177	(25.439)	0	0	0
2014/12/02	2037	06/08/2015	8.74	Call	Bond Future	2,919.8300	2.9198	2,129.0700	2.1291	(27.082)	0	0	0
2014/12/02	2038	05/02/2015	123.00	Call	Bond Future	3,824.8000	3.8248	3,810.0400	3.8100	(0.386)	0	0	0
2014/12/02	2038	05/02/2015			Bond Future	126.8248	126.8248	126.8100	126.8100	(0.012)	0.0000	0.0000	3,701
2014/12/02	2038	05/02/2015	123.01	Call	Bond Future	3,814.8000	3.8148	3,800.0400	3.8000	(0.387)	0	0	0
2014/12/02	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2038	05/02/2015	122.99	Call	Bond Future	3,834.8000	3.8348	3,820.0400	3.8200	(0.385)	0	0	0
2014/12/02	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2038	07/05/2015			Bond Future	128.8825	128.8825	128.8652	128.8652	(0.013)	0.0000	0.0000	0
2014/12/02	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	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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2014/12/02	2038	07/05/2015	126.99	Call	Bond Future	1,892.4800	1.8925	1,875.1600	1.8752	(0.915)	0	0	0
2014/12/02	2038	07/05/2015	127.00	Call	Bond Future	1,882.4800	1.8825	1,865.1600	1.8652	(0.920)	0	0	0
2014/12/02	2038	07/05/2015	127.01	Call	Bond Future	1,872.4800	1.8725	1,855.1600	1.8552	(0.925)	0	0	0
2014/12/02	2044	05/02/2015	9.00	Call	Bond Future	5,595.1900	5.5952	4,709.6600	4.7097	(15.827)	0	0	0
2014/12/02	2044	05/02/2015			Bond Future	8.4675	103.2709	8.5485	102.3854	0.956	0.0000	0.0000	5,842
2014/12/02	2044	05/02/2015	9.01	Call	Bond Future	5,695.3000	5.6953	4,809.7700	4.8098	(15.548)	0	0	0
2014/12/02	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2044	05/02/2015	8.99	Call	Bond Future	5,494.9000	5.4949	4,609.3700	4.6094	(16.115)	0	0	0
2014/12/02	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2044	07/05/2015			Bond Future	8.5139	104.9385	8.5973	104.0369	0.979	0.0000	0.0000	0
2014/12/02	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2044	07/05/2015	9.01	Call	Bond Future	5,177.1300	5.1771	4,275.5200	4.2755	(17.415)	0	0	0
2014/12/02	2044	07/05/2015	8.99	Call	Bond Future	4,977.0500	4.9770	4,075.4400	4.0754	(18.115)	0	0	0
2014/12/02	2044	07/05/2015	9.00	Call	Bond Future	5,077.1700	5.0772	4,175.5600	4.1756	(17.758)	0	0	0
2014/12/02	2044	06/08/2015	8.76	Call	Bond Future	2,209.9300	2.2099	1,291.7900	1.2918	(41.546)	0	0	0
2014/12/02	2044	06/08/2015			Bond Future	8.5516	102.3854	8.6373	101.4672	1.001	0.0000	0.0000	0
2014/12/02	2044	06/08/2015	8.74	Call	Bond Future	2,001.3100	2.0013	1,083.1700	1.0832	(45.877)	0	0	0
2014/12/02	2044	06/08/2015	8.75	Call	Bond Future	2,105.7100	2.1057	1,187.5700	1.1876	(43.602)	0	0	0
2014/12/02	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2046	05/02/2015			Bond Future	130.3926	130.3926	130.3777	130.3777	(0.011)	0.0000	0.0000	5,889
2014/12/02	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2046	05/02/2015	123.99	Call	Bond Future	6,402.5900	6.4026	6,387.7300	6.3877	(0.232)	0	0	0
2014/12/02	2046	05/02/2015	124.01	Call	Bond Future	6,382.5900	6.3826	6,367.7300	6.3677	(0.233)	0	0	0
2014/12/02	2046	05/02/2015	124.00	Call	Bond Future	6,392.5900	6.3926	6,377.7300	6.3777	(0.232)	0	0	0
2014/12/02	2046	07/05/2015			Bond Future	131.1388	131.1388	131.1212	131.1212	(0.013)	0.0000	0.0000	0
2014/12/02	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2046	07/05/2015	126.99	Call	Bond Future	4,148.7800	4.1488	4,131.2100	4.1312	(0.423)	0	0	0
2014/12/02	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2046	07/05/2015	127.00	Call	Bond Future	4,138.7800	4.1388	4,121.2100	4.1212	(0.425)	0	0	0
2014/12/02	2046	07/05/2015	127.01	Call	Bond Future	4,128.7800	4.1288	4,111.2100	4.1112	(0.426)	0	0	0
2014/12/02	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2050	05/02/2015			Bond Future	139.2003	139.2003	139.1840	139.1840	(0.012)	0.0000	0.0000	2,640
2014/12/02	2050	05/02/2015	130.01	Call	Bond Future	9,190.2700	9.1903	9,174.0200	9.1740	(0.177)	0	0	0
2014/12/02	2050	05/02/2015	129.99	Call	Bond Future	9,210.2700	9.2103	9,194.0200	9.1940	(0.176)	0	0	0
2014/12/02	2050	05/02/2015	130.00	Call	Bond Future	9,200.2700	9.2003	9,184.0200	9.1840	(0.177)	0	0	0
2014/12/02	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	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
2014/12/02	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2050	07/05/2015			Bond Future	141.4584	141.4584	141.4393	141.4393	(0.014)	0.0000	0.0000	0
2014/12/02	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	2050	07/05/2015	135.01	Call	Bond Future	6,448.4500	6.4485	6,429.3300	6.4293	(0.297)	0	0	0
2014/12/02	2050	07/05/2015	134.99	Call	Bond Future	6,468.4500	6.4685	6,449.3300	6.4493	(0.296)	0	0	0
2014/12/02	2050	07/05/2015	135.00	Call	Bond Future	6,458.4500	6.4585	6,439.3300	6.4393	(0.296)	0	0	0
2014/12/02	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	AL12	05/02/2015			Index Future	551.1350	551.1350	547.0960	547.0960	(0.733)	0.0000	0.0000	0
2014/12/02	AL12	07/05/2015			Index Future	560.0270	560.0270	555.9140	555.9140	(0.734)	0.0000	0.0000	0
2014/12/02	AL37	05/02/2015			Index Future	456.0210	456.0210	454.4170	454.4170	(0.352)	0.0000	0.0000	116
2014/12/02	AL37	07/05/2015			Index Future	463.3780	463.3780	461.7410	461.7410	(0.353)	0.0000	0.0000	0
2014/12/02	AL7T	05/02/2015			Index Future	543.7620	543.7620	541.3460	541.3460	(0.444)	0.0000	0.0000	3
2014/12/02	AL7T	07/05/2015			Index Future	552.5350	552.5350	550.0720	550.0720	(0.446)	0.0000	0.0000	0
2014/12/02	ALBI	05/02/2015			Index Future	495.2810	495.2810	492.5930	492.5930	(0.543)	0.0000	0.0000	654
2014/12/02	ALBI	07/05/2015			Index Future	503.2720	503.2720	500.5320	500.5320	(0.544)	0.0000	0.0000	0
2014/12/02	ALBI	06/08/2015			Index Future	511.9560	511.9560	509.1650	509.1650	(0.545)	0.0000	0.0000	0
2014/12/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	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
2014/12/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/12/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	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
2014/12/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/02	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	EL28	05/02/2015			Bond Future	125.0171	125.0171	125.0750	125.0750	0.046	0.0000	0.0000	0
2014/12/02	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	EL28	05/02/2015	125.99	Put	Bond Future	972.9200	0.9729	914.9800	0.9150	(5.955)	0	0	0
2014/12/02	EL28	05/02/2015	126.01	Put	Bond Future	992.9200	0.9929	934.9800	0.9350	(5.835)	0	0	0
2014/12/02	EL28	05/02/2015	126.00	Put	Bond Future	982.9200	0.9829	924.9800	0.9250	(5.895)	0	0	0
2014/12/02	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	EL28	07/05/2015	125.00	Call	Bond Future	535.5700	0.5356	592.1500	0.5922	10.564	0	0	0
2014/12/02	EL28	07/05/2015			Bond Future	125.5356	125.5356	125.5922	125.5922	0.045	0.0000	0.0000	0
2014/12/02	EL28	07/05/2015	125.01	Call	Bond Future	525.5700	0.5256	582.1500	0.5822	10.765	0	0	0
2014/12/02	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	EL28	07/05/2015	124.99	Call	Bond Future	545.5700	0.5456	602.1500	0.6022	10.371	0	0	0
2014/12/02	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	ES33	05/02/2015	10.00	Call	Bond Future	6,116.5500	6.1165	5,525.5300	5.5255	(9.663)	0	0	0
2014/12/02	ES33	05/02/2015			Bond Future	9.1748	88.2436	9.2505	87.6526	0.826	0.0000	0.0000	6,220
2014/12/02	ES33	05/02/2015	10.01	Call	Bond Future	6,186.5100	6.1865	5,595.4900	5.5955	(9.553)	0	0	0
2014/12/02	ES33	05/02/2015	9.99	Call	Bond Future	6,046.5000	6.0465	5,455.4800	5.4555	(9.775)	0	0	0
2014/12/02	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	ES33	07/05/2015			Bond Future	9.2458	85.8799	9.3240	85.2780	0.846	0.0000	0.0000	0
2014/12/02	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	ES33	07/05/2015	9.76	Call	Bond Future	3,840.4600	3.8405	3,238.5600	3.2386	(15.673)	0	0	0
2014/12/02	ES33	07/05/2015	9.74	Call	Bond Future	3,696.0700	3.6961	3,094.1700	3.0942	(16.285)	0	0	0
2014/12/02	ES33	07/05/2015	9.75	Call	Bond Future	3,768.3100	3.7683	3,166.4100	3.1664	(15.973)	0	0	0
2014/12/02	ES33	06/08/2015			Bond Future	9.3062	87.3793	9.3869	86.7662	0.867	0.0000	0.0000	0
2014/12/02	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	ES33	06/08/2015	9.61	Call	Bond Future	2,273.5800	2.2736	1,660.4700	1.6605	(26.967)	0	0	0
2014/12/02	ES33	06/08/2015	9.59	Call	Bond Future	2,126.7800	2.1268	1,513.6700	1.5137	(28.828)	0	0	0
2014/12/02	ES33	06/08/2015	9.60	Call	Bond Future	2,200.2300	2.2002	1,587.1200	1.5871	(27.866)	0	0	0
2014/12/02	GOVI	05/02/2015	459.99	Call	GOVI	327,840.0000	32.7840	302,930.0000	30.2930	(7.598)	0	0	0
2014/12/02	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	GOVI	05/02/2015			GOVI	492.7740	492.7740	490.2830	490.2830	(0.506)	0.0000	0.0000	416

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2014/12/02	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	GOVI	05/02/2015	460.00	Call	GOVI	327,740.0000	32.7740	302,830.0000	30.2830	(7.601)	0	0	0
2014/12/02	GOVI	05/02/2015	460.01	Call	GOVI	327,640.0000	32.7640	302,730.0000	30.2730	(7.603)	0	0	0
2014/12/02	GOVI	07/05/2015	449.99	Call	GOVI	507,340.0000	50.7340	481,950.0000	48.1950	(5.005)	0	0	0
2014/12/02	GOVI	07/05/2015			GOVI	500.7240	500.7240	498.1850	498.1850	(0.507)	0.0000	0.0000	130
2014/12/02	GOVI	07/05/2015	450.00	Call	GOVI	507,240.0000	50.7240	481,850.0000	48.1850	(5.006)	0	0	0
2014/12/02	GOVI	07/05/2015	450.01	Call	GOVI	507,140.0000	50.7140	481,750.0000	48.1750	(5.007)	0	0	0
2014/12/02	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	GOVI	06/08/2015			GOVI	509.3650	509.3650	506.7780	506.7780	(0.508)	0.0000	0.0000	0
2014/12/02	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	GOVI	06/08/2015	499.99	Call	GOVI	93,750.0000	9.3750	67,880.0000	6.7880	(27.595)	0	0	0
2014/12/02	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	GOVI	06/08/2015	500.00	Call	GOVI	93,650.0000	9.3650	67,780.0000	6.7780	(27.624)	0	0	0
2014/12/02	GOVI	06/08/2015	500.01	Call	GOVI	93,550.0000	9.3550	67,680.0000	6.7680	(27.654)	0	0	0
2014/12/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/12/02	IGOV	05/02/2015			Index Future	226.1860	226.1860	226.2050	226.2050	0.008	0.0000	0.0000	1,093
2014/12/02	IGOV	07/05/2015			Index Future	229.8540	229.8540	229.8690	229.8690	0.007	0.0000	0.0000	81
2014/12/02	IGOV	06/08/2015			Index Future	233.8390	233.8390	233.8530	233.8530	0.006	0.0000	0.0000	0
2014/12/02	ILBI	05/02/2015			Index Future	612.6300	612.6300	612.6780	612.6780	0.008	0.0000	0.0000	157
2014/12/02	ILBI	07/05/2015			Index Future	622.6590	622.6590	622.7040	622.7040	0.007	0.0000	0.0000	0
2014/12/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/12/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/12/02	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/12/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/12/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/12/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/12/02	JBAF	17/12/2014			Jibar Tradeable Future	6.0800	93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/12/02	JBAF	21/01/2015			Jibar Tradeable Future	6.0800	93.9200	6.0900	93.9100	0.164	0.0000	0.0000	0
2014/12/02	JBAF	18/02/2015			Jibar Tradeable Future	6.1000	93.9000	6.1100	93.8900	0.164	0.0000	0.0000	0
2014/12/02	JBAF	18/03/2015			Jibar Tradeable Future	6.1200	93.8800	6.1300	93.8700	0.163	0.0000	0.0000	2,850
2014/12/02	JBAF	15/04/2015			Jibar Tradeable Future	6.1400	93.8600	6.1500	93.8500	0.163	0.0000	0.0000	0
2014/12/02	JBAF	20/05/2015			Jibar Tradeable Future	6.1800	93.8200	6.1800	93.8200	0.000	0.0000	0.0000	0
2014/12/02	JBAF	17/06/2015			Jibar Tradeable Future	6.2000	93.8000	6.2100	93.7900	0.161	0.0000	0.0000	5,000

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2014/12/02	JBAF	16/09/2015			Jibar Tradeable Future	6.2800	93.7200	6.3000	93.7000	0.318	0.0000	0.0000	0
2014/12/02	JBAF	15/12/2015			Jibar Tradeable Future	6.3800	93.6200	6.4100	93.5900	0.470	0.0000	0.0000	0
2014/12/02	JBAF	16/03/2016			Jibar Tradeable Future	6.4800	93.5200	6.5200	93.4800	0.617	0.0000	0.0000	0
2014/12/02	JBAF	15/06/2016			Jibar Tradeable Future	6.5900	93.4100	6.6200	93.3800	0.455	0.0000	0.0000	0
2014/12/02	JBAF	21/09/2016			Jibar Tradeable Future	6.6900	93.3100	6.7200	93.2800	0.448	0.0000	0.0000	0
2014/12/02	R023	05/02/2015			Bond Future	7.3252	106.0324	7.3968	105.5972	0.977	0.0000	0.0000	10,322
2014/12/02	R023	05/02/2015	8.74	Put	Bond Future	0.9700	0.0010	1.5200	0.0015	56.701	0	0	0
2014/12/02	R023	05/02/2015	8.75	Call	Bond Future	8,243.8600	8.2439	7,809.1100	7.8091	(5.274)	0	0	0
2014/12/02	R023	05/02/2015	8.76	Call	Bond Future	8,298.6200	8.2986	7,863.8400	7.8638	(5.239)	0	0	0
2014/12/02	R023	05/02/2015	8.74	Call	Bond Future	8,189.0600	8.1891	7,754.3500	7.7543	(5.308)	0	0	0
2014/12/02	R023	05/02/2015	8.76	Put	Bond Future	0.8300	0.0008	1.3100	0.0013	57.831	0	0	0
2014/12/02	R023	05/02/2015	8.75	Put	Bond Future	0.9000	0.0009	1.4100	0.0014	56.667	0	0	0
2014/12/02	R023	07/05/2015	8.15	Put	Bond Future	307.6000	0.3076	370.0800	0.3701	20.312	0	0	0
2014/12/02	R023	07/05/2015	8.14	Call	Bond Future	4,835.8800	4.8359	4,455.6900	4.4557	(7.862)	0	0	0
2014/12/02	R023	07/05/2015			Bond Future	7.3575	103.8193	7.4324	103.3754	1.018	0.0000	0.0000	0
2014/12/02	R023	07/05/2015	8.15	Call	Bond Future	4,884.3200	4.8843	4,502.8400	4.5028	(7.810)	0	0	0
2014/12/02	R023	07/05/2015	8.16	Call	Bond Future	4,932.8900	4.9329	4,550.1400	4.5501	(7.759)	0	0	0
2014/12/02	R023	07/05/2015	8.14	Put	Bond Future	315.2800	0.3153	379.0500	0.3791	20.226	0	0	0
2014/12/02	R023	07/05/2015	8.16	Put	Bond Future	300.0800	0.3001	361.2900	0.3613	20.398	0	0	0
2014/12/02	R023	06/08/2015	9.07	Put	Bond Future	104.8500	0.1048	125.0700	0.1251	19.285	0	0	911
2014/12/02	R023	06/08/2015	8.24	Call	Bond Future	5,455.3900	5.4554	5,086.9300	5.0869	(6.754)	0	0	0
2014/12/02	R023	06/08/2015			Bond Future	7.3713	105.6316	7.4497	105.1790	1.063	0.0000	0.0000	0
2014/12/02	R023	06/08/2015	9.07	Call	Bond Future	9,374.8100	9.3748	8,942.4800	8.9425	(4.612)	0	0	0
2014/12/02	R023	06/08/2015	8.26	Put	Bond Future	557.3300	0.5573	639.1200	0.6391	14.675	0	0	0
2014/12/02	R023	06/08/2015	8.25	Put	Bond Future	566.9000	0.5669	649.8400	0.6498	14.630	0	0	0
2014/12/02	R023	06/08/2015	8.24	Put	Bond Future	576.6300	0.5766	660.7200	0.6607	14.583	0	0	0
2014/12/02	R023	06/08/2015	8.25	Call	Bond Future	5,500.1100	5.5001	5,130.5000	5.1305	(6.720)	0	0	0
2014/12/02	R023	06/08/2015	8.26	Call	Bond Future	5,544.9400	5.5449	5,174.1800	5.1742	(6.686)	0	0	0
2014/12/02	R157	05/02/2015	8.74	Call	Bond Future	1,075.4600	1.0755	1,075.3300	1.0753	(0.012)	0	0	0
2014/12/02	R157	05/02/2015	8.75	Put	Bond Future	2.2200	0.0022	2.1000	0.0021	(5.405)	0	0	0
2014/12/02	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/12/02	R157	05/02/2015	8.74	Put	Bond Future	2.3000	0.0023	2.1700	0.0022	(5.652)	0	0	0
2014/12/02	R157	05/02/2015	8.76	Put	Bond Future	2.1500	0.0022	2.0300	0.0020	(5.581)	0	0	0
2014/12/02	R157	05/02/2015	8.75	Call	Bond Future	1,081.1900	1.0812	1,081.0700	1.0811	(0.011)	0	0	0
2014/12/02	R157	05/02/2015	8.76	Call	Bond Future	1,086.9200	1.0869	1,086.8000	1.0868	(0.011)	0	0	0
2014/12/02	R186	05/02/2015	9.00	Call	Bond Future	11,662.4500	11.6624	10,853.2400	10.8532	(6.939)	0	0	0
2014/12/02	R186	05/02/2015			Bond Future	7.5941	123.9077	7.6859	123.0967	1.208	0.0000	0.0000	42,290
2014/12/02	R186	05/02/2015	8.75	Call	Bond Future	9,712.7100	9.7127	8,908.7300	8.9087	(8.278)	0	0	0
2014/12/02	R186	05/02/2015	8.76	Call	Bond Future	9,791.3700	9.7914	8,987.0300	8.9870	(8.215)	0	0	0
2014/12/02	R186	05/02/2015	8.74	Call	Bond Future	9,634.0200	9.6340	8,830.4100	8.8304	(8.341)	0	0	0
2014/12/02	R186	05/02/2015	8.00	Put	Bond Future	397.1000	0.3971	557.1200	0.5571	40.297	0	0	6,500
2014/12/02	R186	05/02/2015	8.05	Put	Bond Future	325.7600	0.3258	462.6800	0.4627	42.031	0	0	6,500
2014/12/02	R186	05/02/2015	8.45	Put	Bond Future	52.8900	0.0529	82.6700	0.0827	56.306	0	0	0
2014/12/02	R186	05/02/2015	8.76	Put	Bond Future	9.8600	0.0099	16.5000	0.0165	67.343	0	0	0
2014/12/02	R186	05/02/2015	8.50	Put	Bond Future	40.9600	0.0410	64.7600	0.0648	58.105	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/02	R186	05/02/2015	8.75	Put	Bond Future	10.4400		0.0104	17.4400	0.0174	67.050	0	0	0
2014/12/02	R186	05/02/2015	8.45	Call	Bond Future	7,341.8500		7.3418	6,560.6500	6.5607	(10.640)	0	0	0
2014/12/02	R186	05/02/2015	9.00	Put	Bond Future	2.3500		0.0024	4.1200	0.0041	75.319	0	0	9,600
2014/12/02	R186	05/02/2015	8.50	Call	Bond Future	7,737.0700		7.7371	6,949.8900	6.9499	(10.174)	0	0	0
2014/12/02	R186	05/02/2015	8.00	Call	Bond Future	3,930.3900		3.9304	3,279.4300	3.2794	(16.562)	0	0	0
2014/12/02	R186	05/02/2015	8.05	Call	Bond Future	4,284.6000		4.2846	3,610.5400	3.6105	(15.732)	0	0	0
2014/12/02	R186	05/02/2015	8.74	Put	Bond Future	11.0600		0.0111	18.4300	0.0184	66.637	0	0	0
2014/12/02	R186	07/05/2015			Bond Future	7.6320		125.9080	7.7272	125.0819	1.248	0.0000	0.0000	1
2014/12/02	R186	07/05/2015	8.25	Call	Bond Future	5,969.1600		5.9692	5,316.5300	5.3165	(10.933)	0	0	0
2014/12/02	R186	07/05/2015	8.24	Put	Bond Future	759.8600		0.7599	936.3300	0.9363	23.224	0	0	0
2014/12/02	R186	07/05/2015	8.26	Put	Bond Future	727.0300		0.7270	897.4600	0.8975	23.442	0	0	0
2014/12/02	R186	07/05/2015	8.25	Put	Bond Future	743.2900		0.7433	916.7200	0.9167	23.333	0	0	0
2014/12/02	R186	07/05/2015	8.26	Call	Bond Future	6,034.9100		6.0349	5,379.2800	5.3793	(10.864)	0	0	0
2014/12/02	R186	07/05/2015	8.24	Call	Bond Future	5,903.6400		5.9036	5,254.0500	5.2540	(11.003)	0	0	0
2014/12/02	R186	06/08/2015	8.00	Put	Bond Future	1,984.8500		1.9849	2,287.2000	2.2872	15.233	0	0	0
2014/12/02	R186	06/08/2015			Bond Future	7.6548		122.8045	7.7537	121.9631	1.291	0.0000	0.0000	0
2014/12/02	R186	06/08/2015	8.00	Call	Bond Future	4,889.5200		4.8895	4,350.4500	4.3505	(11.025)	0	0	0
2014/12/02	R186	06/08/2015	8.01	Call	Bond Future	4,943.0900		4.9431	4,400.8100	4.4008	(10.970)	0	0	0
2014/12/02	R186	06/08/2015	7.99	Call	Bond Future	4,836.2200		4.8362	4,300.3700	4.3004	(11.080)	0	0	0
2014/12/02	R186	06/08/2015	7.99	Put	Bond Future	2,014.3600		2.0144	2,319.9300	2.3199	15.170	0	0	0
2014/12/02	R186	06/08/2015	8.01	Put	Bond Future	1,955.6800		1.9557	2,254.8200	2.2548	15.296	0	0	0
2014/12/02	R186	05/11/2015	8.25	Put	Bond Future	1,803.7900		1.8038	2,060.1700	2.0602	14.213	0	0	0
2014/12/02	R186	05/11/2015	8.24	Call	Bond Future	6,608.1900		6.6082	6,008.9600	6.0090	(9.068)	0	0	0
2014/12/02	R186	05/11/2015			Bond Future	7.6563		125.0821	7.7587	124.2240	1.338	0.0000	0.0000	0
2014/12/02	R186	05/11/2015	9.00	Put	Bond Future	638.4100		0.6384	749.8000	0.7498	17.448	0	0	2,600
2014/12/02	R186	05/11/2015	8.24	Put	Bond Future	1,826.9900		1.8270	2,085.8700	2.0859	14.170	0	0	0
2014/12/02	R186	05/11/2015	8.26	Put	Bond Future	1,780.8300		1.7808	2,034.7200	2.0347	14.257	0	0	0
2014/12/02	R186	05/11/2015	9.00	Call	Bond Future	11,266.5200		11.2665	10,519.8000	10.5198	(6.628)	0	0	0
2014/12/02	R186	05/11/2015	8.25	Call	Bond Future	6,664.6400		6.6646	6,062.9100	6.0629	(9.029)	0	0	0
2014/12/02	R186	05/11/2015	8.26	Call	Bond Future	6,721.2600		6.7213	6,117.0400	6.1170	(8.990)	0	0	0
2014/12/02	R197	05/02/2015	288.99	Put	Bond Future	183.2900		0.1833	217.0400	0.2170	18.413	0	0	0
2014/12/02	R197	05/02/2015			Bond Future	288.8067		288.8067	288.7730	288.7730	(0.012)	0.0000	0.0000	898
2014/12/02	R197	05/02/2015	289.01	Put	Bond Future	203.2900		0.2033	237.0400	0.2370	16.602	0	0	0
2014/12/02	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R197	05/02/2015	289.00	Put	Bond Future	193.2900		0.1933	227.0400	0.2270	17.461	0	0	0
2014/12/02	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R197	07/05/2015			Bond Future	293.4917		293.4917	293.4522	293.4522	(0.013)	0.0000	0.0000	0
2014/12/02	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R197	07/05/2015	293.99	Put	Bond Future	498.3100		0.4983	537.7900	0.5378	7.923	0	0	0
2014/12/02	R197	07/05/2015	294.01	Put	Bond Future	518.3100		0.5183	557.7900	0.5578	7.617	0	0	0
2014/12/02	R197	07/05/2015	294.00	Put	Bond Future	508.3100		0.5083	547.7900	0.5478	7.767	0	0	0
2014/12/02	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R202	05/02/2015	233.01	Call	Bond Future	3,874.4600		3.8745	3,847.0500	3.8470	(0.707)	0	0	0
2014/12/02	R202	05/02/2015			Bond Future	236.8845		236.8845	236.8571	236.8571	(0.012)	0.0000	0.0000	50,884

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
2014/12/02	R202	05/02/2015	232.99	Call	Bond Future	3,894.4600	3.8945	3,867.0500	3.8670	(0.704)	0	0	0
2014/12/02	R202	05/02/2015	233.00	Call	Bond Future	3,884.4600	3.8845	3,857.0500	3.8570	(0.706)	0	0	0
2014/12/02	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R202	07/05/2015			Bond Future	240.7272	240.7272	240.6953	240.6953	(0.013)	0.0000	0.0000	0
2014/12/02	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R202	07/05/2015	238.51	Call	Bond Future	2,217.1500	2.2172	2,185.3400	2.1853	(1.435)	0	0	0
2014/12/02	R202	07/05/2015	238.49	Call	Bond Future	2,237.1500	2.2372	2,205.3400	2.2053	(1.422)	0	0	0
2014/12/02	R202	07/05/2015	238.50	Call	Bond Future	2,227.1500	2.2272	2,195.3400	2.1953	(1.428)	0	0	0
2014/12/02	R203	05/02/2015	7.69	Call	Bond Future	3,031.1300	3.0311	2,771.9900	2.7720	(8.549)	0	0	55
2014/12/02	R203	05/02/2015			Bond Future	6.4129	107.6856	6.5203	107.4263	1.675	0.0000	0.0000	14,361
2014/12/02	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R203	05/02/2015	8.35	Call	Bond Future	4,554.0500	4.5540	4,294.7300	4.2947	(5.694)	0	0	0
2014/12/02	R203	05/02/2015	8.36	Call	Bond Future	4,576.9000	4.5769	4,317.5800	4.3176	(5.666)	0	0	0
2014/12/02	R203	05/02/2015	8.34	Call	Bond Future	4,531.1900	4.5312	4,271.8700	4.2719	(5.723)	0	0	0
2014/12/02	R203	05/02/2015	7.69	Put	Bond Future	0.1100	0.0001	0.2900	0.0003	163.636	0	0	0
2014/12/02	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R203	07/05/2015			Bond Future	6.3978	105.2568	6.5186	104.9916	1.888	0.0000	0.0000	0
2014/12/02	R203	07/05/2015	7.24	Put	Bond Future	57.1800	0.0572	84.3900	0.0844	47.587	0	0	0
2014/12/02	R203	07/05/2015	7.26	Put	Bond Future	53.8000	0.0538	79.6500	0.0796	48.048	0	0	0
2014/12/02	R203	07/05/2015	7.25	Put	Bond Future	55.4600	0.0555	81.9900	0.0820	47.836	0	0	0
2014/12/02	R203	07/05/2015	7.25	Call	Bond Future	1,908.5600	1.9086	1,669.9100	1.6699	(12.504)	0	0	0
2014/12/02	R203	07/05/2015	7.26	Call	Bond Future	1,928.3900	1.9284	1,689.0600	1.6891	(12.411)	0	0	0
2014/12/02	R203	07/05/2015	7.24	Call	Bond Future	1,888.7800	1.8888	1,650.8100	1.6508	(12.599)	0	0	0
2014/12/02	R203	06/08/2015	6.74	Call	Bond Future	1,141.0200	1.1410	957.4500	0.9575	(16.088)	0	0	0
2014/12/02	R203	06/08/2015	6.75	Put	Bond Future	295.3900	0.2954	381.2900	0.3813	29.080	0	0	0
2014/12/02	R203	06/08/2015			Bond Future	6.3132	107.0944	6.4502	106.8238	2.169	0.0000	0.0000	0
2014/12/02	R203	06/08/2015	6.75	Call	Bond Future	1,155.3600	1.1554	970.6300	0.9706	(15.989)	0	0	0
2014/12/02	R203	06/08/2015	6.76	Call	Bond Future	1,169.7700	1.1698	983.9000	0.9839	(15.889)	0	0	0
2014/12/02	R203	06/08/2015	6.74	Put	Bond Future	300.6400	0.3006	387.7000	0.3877	28.958	0	0	0
2014/12/02	R203	06/08/2015	6.76	Put	Bond Future	290.2200	0.2902	374.9800	0.3750	29.205	0	0	0
2014/12/02	R204	05/02/2015			Bond Future	6.7111	105.4272	6.8161	105.0669	1.564	0.0000	0.0000	10,509
2014/12/02	R204	05/02/2015	8.25	Call	Bond Future	5,134.9300	5.1349	4,774.6600	4.7747	(7.016)	0	0	0
2014/12/02	R204	05/02/2015	8.26	Call	Bond Future	5,167.2700	5.1673	4,806.9900	4.8070	(6.972)	0	0	0
2014/12/02	R204	05/02/2015	8.24	Call	Bond Future	5,102.5900	5.1026	4,742.3200	4.7423	(7.061)	0	0	0
2014/12/02	R204	05/02/2015	8.26	Put	Bond Future	0.0300	0.0000	0.0700	0.0001	133.333	0	0	0
2014/12/02	R204	05/02/2015	8.25	Put	Bond Future	0.0300	0.0000	0.0800	0.0001	166.667	0	0	0
2014/12/02	R204	05/02/2015	8.24	Put	Bond Future	0.0400	0.0000	0.0900	0.0001	125.000	0	0	0
2014/12/02	R204	07/05/2015	7.51	Put	Bond Future	118.8900	0.1189	166.0200	0.1660	39.642	0	0	0
2014/12/02	R204	07/05/2015			Bond Future	6.7273	107.1291	6.8412	106.7613	1.693	0.0000	0.0000	0
2014/12/02	R204	07/05/2015	7.50	Put	Bond Future	122.3800	0.1224	170.6300	0.1706	39.426	0	0	0
2014/12/02	R204	07/05/2015	7.49	Call	Bond Future	2,559.4000	2.5594	2,240.9900	2.2410	(12.441)	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
2014/12/02	R204	07/05/2015	7.50	Call	Bond Future	2,587.2700	2.5873	2,267.7000	2.2677	(12.352)	0	0	0
2014/12/02	R204	07/05/2015	7.51	Call	Bond Future	2,615.2000	2.6152	2,294.5100	2.2945	(12.263)	0	0	0
2014/12/02	R204	07/05/2015	7.49	Put	Bond Future	125.9500	0.1260	175.3600	0.1754	39.230	0	0	0
2014/12/02	R204	06/08/2015	7.74	Call	Bond Future	3,251.4300	3.2514	2,926.8700	2.9269	(9.982)	0	0	0
2014/12/02	R204	06/08/2015	7.75	Put	Bond Future	165.4200	0.1654	215.1000	0.2151	30.033	0	0	0
2014/12/02	R204	06/08/2015	8.41	Call	Bond Future	5,052.1100	5.0521	4,690.1400	4.6901	(7.165)	0	0	0
2014/12/02	R204	06/08/2015			Bond Future	6.7050	104.9599	6.8289	104.5849	1.848	0.0000	0.0000	0
2014/12/02	R204	06/08/2015	7.74	Put	Bond Future	168.8000	0.1688	219.3200	0.2193	29.929	0	0	0
2014/12/02	R204	06/08/2015	7.76	Put	Bond Future	162.0900	0.1621	210.9500	0.2109	30.144	0	0	0
2014/12/02	R204	06/08/2015	8.41	Put	Bond Future	33.9400	0.0339	47.0500	0.0471	38.627	0	0	699
2014/12/02	R204	06/08/2015	7.75	Call	Bond Future	3,277.2800	3.2773	2,951.8800	2.9519	(9.929)	0	0	0
2014/12/02	R204	06/08/2015	7.76	Call	Bond Future	3,303.1700	3.3032	2,976.9500	2.9769	(9.876)	0	0	0
2014/12/02	R207	05/02/2015	8.49	Put	Bond Future	0.0600	0.0001	0.1300	0.0001	116.667	0	0	0
2014/12/02	R207	05/02/2015			Bond Future	6.9089	101.9174	7.0024	101.5302	1.352	0.0000	0.0000	33,451
2014/12/02	R207	05/02/2015	8.51	Put	Bond Future	0.0500	0.0001	0.1100	0.0001	120.000	0	0	0
2014/12/02	R207	05/02/2015	8.50	Call	Bond Future	6,354.6600	6.3547	5,967.5100	5.9675	(6.092)	0	0	0
2014/12/02	R207	05/02/2015	8.51	Call	Bond Future	6,393.0300	6.3930	6,005.8800	6.0059	(6.056)	0	0	0
2014/12/02	R207	05/02/2015	8.49	Call	Bond Future	6,316.2600	6.3163	5,929.1200	5.9291	(6.129)	0	0	0
2014/12/02	R207	05/02/2015	8.50	Put	Bond Future	0.0600	0.0001	0.1200	0.0001	100.000	0	0	0
2014/12/02	R207	07/05/2015			Bond Future	6.9366	103.5629	7.0364	103.1678	1.439	0.0000	0.0000	0
2014/12/02	R207	07/05/2015	8.25	Call	Bond Future	5,086.8000	5.0868	4,705.3400	4.7053	(7.499)	0	0	0
2014/12/02	R207	07/05/2015	7.73	Call	Bond Future	3,250.8300	3.2508	2,907.2400	2.9072	(10.569)	0	0	66
2014/12/02	R207	07/05/2015	8.24	Put	Bond Future	35.3300	0.0353	49.3500	0.0493	39.683	0	0	0
2014/12/02	R207	07/05/2015	8.26	Put	Bond Future	33.0100	0.0330	46.2300	0.0462	40.048	0	0	0
2014/12/02	R207	07/05/2015	7.73	Put	Bond Future	161.1200	0.1611	212.6300	0.2126	31.970	0	0	0
2014/12/02	R207	07/05/2015	8.25	Put	Bond Future	34.2200	0.0342	47.8600	0.0479	39.860	0	0	0
2014/12/02	R207	07/05/2015	8.26	Call	Bond Future	5,122.8700	5.1229	4,740.9900	4.7410	(7.454)	0	0	0
2014/12/02	R207	07/05/2015	8.24	Call	Bond Future	5,050.6200	5.0506	4,669.5400	4.6695	(7.545)	0	0	0
2014/12/02	R207	06/08/2015	7.76	Call	Bond Future	3,409.2400	3.4092	3,083.6000	3.0836	(9.552)	0	0	0
2014/12/02	R207	06/08/2015			Bond Future	6.9350	101.7263	7.0417	101.3235	1.539	0.0000	0.0000	0
2014/12/02	R207	06/08/2015	7.74	Call	Bond Future	3,349.2700	3.3493	3,025.9200	3.0259	(9.654)	0	0	0
2014/12/02	R207	06/08/2015	7.75	Call	Bond Future	3,379.3300	3.3793	3,054.8400	3.0548	(9.602)	0	0	0
2014/12/02	R207	06/08/2015	7.46	Call	Bond Future	2,547.4300	2.5474	2,260.9600	2.2610	(11.245)	0	0	70
2014/12/02	R207	06/08/2015	7.74	Put	Bond Future	359.3200	0.3593	438.7600	0.4388	22.108	0	0	0
2014/12/02	R207	06/08/2015	7.76	Put	Bond Future	346.3800	0.3464	423.5300	0.4235	22.273	0	0	0
2014/12/02	R207	06/08/2015	7.46	Put	Bond Future	585.1300	0.5851	701.4500	0.7014	19.879	0	0	0
2014/12/02	R207	06/08/2015	7.75	Put	Bond Future	352.9100	0.3529	431.2100	0.4312	22.187	0	0	0
2014/12/02	R208	05/02/2015	8.51	Call	Bond Future	6,578.3000	6.5783	6,204.8400	6.2048	(5.677)	0	0	0
2014/12/02	R208	05/02/2015			Bond Future	7.0971	100.7523	7.1743	100.3785	1.087	0.0000	0.0000	52,091
2014/12/02	R208	05/02/2015	8.49	Call	Bond Future	6,489.1000	6.4891	6,115.6900	6.1157	(5.754)	0	0	0
2014/12/02	R208	05/02/2015	8.51	Put	Bond Future	0.5000	0.0005	0.8500	0.0009	70.000	0	0	0
2014/12/02	R208	05/02/2015	8.50	Put	Bond Future	0.5400	0.0005	0.9200	0.0009	70.370	0	0	0
2014/12/02	R208	05/02/2015	8.49	Put	Bond Future	0.5900	0.0006	0.9900	0.0010	67.797	0	0	0
2014/12/02	R208	05/02/2015	8.50	Call	Bond Future	6,533.7100	6.5337	6,160.2800	6.1603	(5.715)	0	0	0
2014/12/02	R208	07/05/2015	8.01	Call	Bond Future	4,212.1500	4.2121	3,873.3300	3.8733	(8.044)	0	0	0
2014/12/02	R208	07/05/2015			Bond Future	7.1267	98.9787	7.2083	98.5972	1.144	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
2014/12/02	R208	07/05/2015	7.99	Call	Bond Future	4,132.4400	4.1324	3,795.5500	3.7956	(8.152)	0	0	0
2014/12/02	R208	07/05/2015	8.00	Call	Bond Future	4,172.1900	4.1722	3,834.3300	3.8343	(8.098)	0	0	0
2014/12/02	R208	07/05/2015	7.99	Put	Bond Future	183.8600	0.1839	228.4200	0.2284	24.236	0	0	0
2014/12/02	R208	07/05/2015	8.01	Put	Bond Future	174.4000	0.1744	217.0300	0.2170	24.444	0	0	0
2014/12/02	R208	07/05/2015	8.00	Put	Bond Future	179.0100	0.1790	222.6000	0.2226	24.351	0	0	0
2014/12/02	R208	06/08/2015			Bond Future	7.1333	100.7067	7.2194	100.3178	1.207	0.0000	0.0000	0
2014/12/02	R208	06/08/2015	8.00	Call	Bond Future	4,253.5000	4.2535	3,935.9500	3.9360	(7.466)	0	0	0
2014/12/02	R208	06/08/2015	8.01	Call	Bond Future	4,289.1600	4.2892	3,970.6000	3.9706	(7.427)	0	0	0
2014/12/02	R208	06/08/2015	8.85	Call	Bond Future	7,478.6800	7.4787	7,105.2300	7.1052	(4.994)	0	0	0
2014/12/02	R208	06/08/2015	7.99	Call	Bond Future	4,217.9100	4.2179	3,901.4000	3.9014	(7.504)	0	0	0
2014/12/02	R208	06/08/2015	8.01	Put	Bond Future	416.3400	0.4163	486.6500	0.4866	16.888	0	0	0
2014/12/02	R208	06/08/2015	8.00	Put	Bond Future	423.7900	0.4238	495.1100	0.4951	16.829	0	0	0
2014/12/02	R208	06/08/2015	7.99	Put	Bond Future	431.3500	0.4313	503.7100	0.5037	16.775	0	0	0
2014/12/02	R208	06/08/2015	8.85	Put	Bond Future	67.8500	0.0679	83.2700	0.0833	22.727	0	0	198
2014/12/02	R208	05/11/2015	8.48	Call	Bond Future	6,053.2100	6.0532	5,701.3400	5.7013	(5.813)	0	0	0
2014/12/02	R208	05/11/2015	7.74	Put	Bond Future	830.0700	0.8301	942.1200	0.9421	13.499	0	0	0
2014/12/02	R208	05/11/2015			Bond Future	7.1071	99.1702	7.1981	98.7733	1.281	0.0000	0.0000	0
2014/12/02	R208	05/11/2015	7.75	Call	Bond Future	3,581.2300	3.5812	3,295.1800	3.2952	(7.987)	0	0	0
2014/12/02	R208	05/11/2015	7.76	Call	Bond Future	3,612.3100	3.6123	3,325.1000	3.3251	(7.951)	0	0	0
2014/12/02	R208	05/11/2015	8.48	Put	Bond Future	267.1300	0.2671	312.1800	0.3122	16.864	0	0	2,200
2014/12/02	R208	05/11/2015	7.74	Call	Bond Future	3,550.2500	3.5502	3,265.3800	3.2654	(8.024)	0	0	0
2014/12/02	R208	05/11/2015	7.76	Put	Bond Future	807.6700	0.8077	917.3800	0.9174	13.584	0	0	0
2014/12/02	R208	05/11/2015	7.75	Put	Bond Future	818.8100	0.8188	929.6800	0.9297	13.540	0	0	0
2014/12/02	R209	05/02/2015	9.00	Put	Bond Future	125.6700	0.1257	170.3200	0.1703	35.530	0	0	0
2014/12/02	R209	05/02/2015			Bond Future	8.2606	82.3304	8.3365	81.6972	0.918	0.0000	0.0000	28,455
2014/12/02	R209	05/02/2015	9.25	Call	Bond Future	7,738.6600	7.7387	7,122.6500	7.1226	(7.960)	0	0	0
2014/12/02	R209	05/02/2015	9.26	Call	Bond Future	7,808.6600	7.8087	7,191.9600	7.1920	(7.898)	0	0	0
2014/12/02	R209	05/02/2015	9.24	Call	Bond Future	7,668.6300	7.6686	7,053.3400	7.0533	(8.023)	0	0	0
2014/12/02	R209	05/02/2015	9.25	Put	Bond Future	42.8800	0.0429	60.1500	0.0601	40.275	0	0	0
2014/12/02	R209	05/02/2015	9.00	Call	Bond Future	5,987.5700	5.9876	5,398.9400	5.3989	(9.831)	0	0	0
2014/12/02	R209	05/02/2015	9.24	Put	Bond Future	44.8500	0.0449	62.8400	0.0628	40.111	0	0	0
2014/12/02	R209	05/02/2015	9.26	Put	Bond Future	40.9900	0.0410	57.5700	0.0576	40.449	0	0	0
2014/12/02	R209	07/05/2015			Bond Future	8.3018	80.5113	8.3798	79.8666	0.939	0.0000	0.0000	0
2014/12/02	R209	07/05/2015	8.99	Put	Bond Future	719.2400	0.7192	843.3100	0.8433	17.250	0	0	0
2014/12/02	R209	07/05/2015	9.01	Put	Bond Future	690.1000	0.6901	810.1200	0.8101	17.392	0	0	0
2014/12/02	R209	07/05/2015	8.99	Call	Bond Future	6,146.8000	6.1468	5,626.1300	5.6261	(8.471)	0	0	0
2014/12/02	R209	07/05/2015	9.00	Put	Bond Future	704.5400	0.7045	826.5800	0.8266	17.322	0	0	0
2014/12/02	R209	07/05/2015	9.00	Call	Bond Future	6,206.7700	6.2068	5,684.0700	5.6841	(8.421)	0	0	0
2014/12/02	R209	07/05/2015	9.01	Call	Bond Future	6,266.8900	6.2669	5,742.1700	5.7422	(8.373)	0	0	0
2014/12/02	R209	06/08/2015	8.99	Put	Bond Future	1,398.0900	1.3981	1,566.6800	1.5667	12.059	0	0	0
2014/12/02	R209	06/08/2015			Bond Future	8.3329	81.9171	8.4130	81.2605	0.961	0.0000	0.0000	0
2014/12/02	R209	06/08/2015	9.01	Put	Bond Future	1,358.5700	1.3586	1,523.4400	1.5234	12.136	0	0	0
2014/12/02	R209	06/08/2015	9.90	Call	Bond Future	11,807.4600	11.8075	11,200.9800	11.2010	(5.136)	0	0	0
2014/12/02	R209	06/08/2015	9.00	Call	Bond Future	6,607.8900	6.6079	6,117.9600	6.1180	(7.414)	0	0	0
2014/12/02	R209	06/08/2015	9.01	Call	Bond Future	6,662.6300	6.6626	6,170.8500	6.1709	(7.381)	0	0	0
2014/12/02	R209	06/08/2015	9.00	Put	Bond Future	1,378.2100	1.3782	1,544.9300	1.5449	12.097	0	0	0
2014/12/02	R209	06/08/2015	8.99	Call	Bond Future	6,553.2800	6.5533	6,065.2200	6.0652	(7.448)	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
2014/12/02	R209	06/08/2015	9.90	Put	Bond Future	315.7100	0.3157	365.8800	0.3659	15.891	0	0	2,914
2014/12/02	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R210	05/02/2015			Bond Future	177.6238	177.6238	177.7039	177.7039	0.045	0.0000	0.0000	628
2014/12/02	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R210	05/02/2015	175.01	Call	Bond Future	2,613.8300	2.6138	2,693.8600	2.6939	3.062	0	0	0
2014/12/02	R210	05/02/2015	174.99	Call	Bond Future	2,633.8300	2.6338	2,713.8600	2.7139	3.039	0	0	0
2014/12/02	R210	05/02/2015	175.00	Call	Bond Future	2,623.8300	2.6238	2,703.8600	2.7039	3.050	0	0	0
2014/12/02	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R210	07/05/2015			Bond Future	178.4298	178.4298	178.5080	178.5080	0.044	0.0000	0.0000	0
2014/12/02	R210	07/05/2015	177.00	Call	Bond Future	1,429.8300	1.4298	1,507.9700	1.5080	5.465	0	0	0
2014/12/02	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R210	07/05/2015	177.01	Call	Bond Future	1,419.8300	1.4198	1,497.9700	1.4980	5.503	0	0	0
2014/12/02	R210	07/05/2015	176.99	Call	Bond Future	1,439.8300	1.4398	1,517.9700	1.5180	5.427	0	0	0
2014/12/02	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R211	05/02/2015			Bond Future	132.5439	132.5439	132.5257	132.5257	(0.014)	0.0000	0.0000	1,120
2014/12/02	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R211	05/02/2015	132.99	Put	Bond Future	446.1000	0.4461	464.2900	0.4643	4.078	0	0	0
2014/12/02	R211	05/02/2015	133.01	Put	Bond Future	466.1000	0.4661	484.2900	0.4843	3.903	0	0	0
2014/12/02	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R211	05/02/2015	133.00	Put	Bond Future	456.1000	0.4561	474.2900	0.4743	3.988	0	0	0
2014/12/02	R211	07/05/2015	134.99	Put	Bond Future	295.6800	0.2957	316.5700	0.3166	7.065	0	0	0
2014/12/02	R211	07/05/2015			Bond Future	134.6943	134.6943	134.6734	134.6734	(0.016)	0.0000	0.0000	0
2014/12/02	R211	07/05/2015	135.01	Put	Bond Future	315.6800	0.3157	336.5700	0.3366	6.617	0	0	0
2014/12/02	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R211	07/05/2015	135.00	Put	Bond Future	305.6800	0.3057	326.5700	0.3266	6.834	0	0	0
2014/12/02	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R212	05/02/2015			Bond Future	137.4979	137.4979	137.6616	137.6616	0.119	0.0000	0.0000	13,564
2014/12/02	R212	05/02/2015	137.99	Put	Bond Future	492.1300	0.4921	328.4500	0.3284	(33.260)	0	0	0
2014/12/02	R212	05/02/2015	138.01	Put	Bond Future	512.1300	0.5121	348.4500	0.3484	(31.961)	0	0	0
2014/12/02	R212	05/02/2015	138.00	Put	Bond Future	502.1300	0.5021	338.4500	0.3384	(32.597)	0	0	0
2014/12/02	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R212	07/05/2015			Bond Future	139.7287	139.7287	139.8925	139.8925	0.117	0.0000	0.0000	0
2014/12/02	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R212	07/05/2015	140.99	Put	Bond Future	1,261.3100	1.2613	1,097.5000	1.0975	(12.987)	0	0	0
2014/12/02	R212	07/05/2015	141.01	Put	Bond Future	1,281.3100	1.2813	1,117.5000	1.1175	(12.785)	0	0	0
2014/12/02	R212	07/05/2015	141.00	Put	Bond Future	1,271.3100	1.2713	1,107.5000	1.1075	(12.885)	0	0	0
2014/12/02	R213	05/02/2015	9.26	Put	Bond Future	15.8000	0.0158	24.2100	0.0242	53.228	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/02	R213	05/02/2015			Bond Future	8.0832		93.5013	8.1694	92.7906	1.066	0.0000	0.0000	21,796
2014/12/02	R213	05/02/2015	9.25	Put	Bond Future	16.7000		0.0167	25.5300	0.0255	52.874	0	0	0
2014/12/02	R213	05/02/2015	9.24	Put	Bond Future	17.5400		0.0175	26.7700	0.0268	52.623	0	0	0
2014/12/02	R213	05/02/2015	9.25	Call	Bond Future	8,999.1000		8.9991	8,297.2700	8.2973	(7.799)	0	0	0
2014/12/02	R213	05/02/2015	9.26	Call	Bond Future	9,069.5500		9.0696	8,367.3000	8.3673	(7.743)	0	0	0
2014/12/02	R213	05/02/2015	9.24	Call	Bond Future	8,928.5000		8.9285	8,227.0700	8.2271	(7.856)	0	0	0
2014/12/02	R213	07/05/2015	8.74	Call	Bond Future	5,649.5900		5.6496	5,083.8100	5.0838	(10.015)	0	0	0
2014/12/02	R213	07/05/2015	8.75	Put	Bond Future	781.8900		0.7819	937.1700	0.9372	19.860	0	0	0
2014/12/02	R213	07/05/2015			Bond Future	8.1242		91.4657	8.2130	90.7421	1.094	0.0000	0.0000	0
2014/12/02	R213	07/05/2015	8.75	Call	Bond Future	5,708.9400		5.7089	5,140.6200	5.1406	(9.955)	0	0	0
2014/12/02	R213	07/05/2015	8.76	Call	Bond Future	5,768.4800		5.7685	5,197.6400	5.1976	(9.896)	0	0	0
2014/12/02	R213	07/05/2015	8.74	Put	Bond Future	798.2400		0.7982	956.0600	0.9561	19.771	0	0	0
2014/12/02	R213	07/05/2015	8.76	Put	Bond Future	765.8300		0.7658	918.5900	0.9186	19.947	0	0	0
2014/12/02	R213	06/08/2015			Bond Future	8.1541		93.0622	8.2456	92.3253	1.122	0.0000	0.0000	0
2014/12/02	R213	06/08/2015	8.49	Put	Bond Future	2,066.5800		2.0666	2,333.9000	2.3339	12.935	0	0	0
2014/12/02	R213	06/08/2015	8.51	Put	Bond Future	2,009.8600		2.0099	2,271.8700	2.2719	13.036	0	0	0
2014/12/02	R213	06/08/2015	8.49	Call	Bond Future	4,730.9000		4.7309	4,261.3000	4.2613	(9.926)	0	0	0
2014/12/02	R213	06/08/2015	8.50	Put	Bond Future	2,037.7800		2.0378	2,302.4300	2.3024	12.987	0	0	0
2014/12/02	R213	06/08/2015	8.50	Call	Bond Future	4,779.7100		4.7797	4,307.4400	4.3074	(9.881)	0	0	0
2014/12/02	R213	06/08/2015	8.51	Call	Bond Future	4,829.3000		4.8293	4,354.3900	4.3544	(9.834)	0	0	0
2014/12/02	R214	05/02/2015	9.50	Call	Bond Future	9,163.9700		9.1640	8,464.4000	8.4644	(7.634)	0	0	0
2014/12/02	R214	05/02/2015			Bond Future	8.3616		83.2925	8.4426	82.5808	0.968	0.0000	0.0000	9,409
2014/12/02	R214	05/02/2015	9.51	Call	Bond Future	9,235.2100		9.2352	8,535.1100	8.5351	(7.581)	0	0	0
2014/12/02	R214	05/02/2015	9.49	Call	Bond Future	9,092.5400		9.0925	8,393.4800	8.3935	(7.688)	0	0	0
2014/12/02	R214	05/02/2015	9.50	Put	Bond Future	26.9300		0.0269	39.0300	0.0390	44.931	0	0	0
2014/12/02	R214	05/02/2015	9.49	Put	Bond Future	28.1700		0.0282	40.7800	0.0408	44.764	0	0	0
2014/12/02	R214	05/02/2015	9.51	Put	Bond Future	25.6200		0.0256	37.1900	0.0372	45.160	0	0	0
2014/12/02	R214	07/05/2015			Bond Future	8.4018		81.3454	8.4849	80.6208	0.990	0.0000	0.0000	0
2014/12/02	R214	07/05/2015	9.15	Call	Bond Future	6,856.7100		6.8567	6,261.8900	6.2619	(8.675)	0	0	0
2014/12/02	R214	07/05/2015	9.16	Call	Bond Future	6,919.5200		6.9195	6,322.5900	6.3226	(8.627)	0	0	0
2014/12/02	R214	07/05/2015	9.14	Put	Bond Future	715.3200		0.7153	847.2000	0.8472	18.437	0	0	0
2014/12/02	R214	07/05/2015	9.16	Put	Bond Future	686.7300		0.6867	814.3500	0.8144	18.584	0	0	0
2014/12/02	R214	07/05/2015	9.15	Put	Bond Future	700.9000		0.7009	830.6300	0.8306	18.509	0	0	0
2014/12/02	R214	07/05/2015	9.14	Call	Bond Future	6,794.0200		6.7940	6,201.3500	6.2013	(8.723)	0	0	0
2014/12/02	R214	06/08/2015	8.76	Put	Bond Future	2,333.5600		2.3336	2,601.4900	2.6015	11.482	0	0	0
2014/12/02	R214	06/08/2015			Bond Future	8.4328		82.7653	8.5181	82.0275	1.012	0.0000	0.0000	0
2014/12/02	R214	06/08/2015	8.75	Put	Bond Future	2,364.7700		2.3648	2,635.2800	2.6353	11.439	0	0	0
2014/12/02	R214	06/08/2015	8.74	Call	Bond Future	5,003.1000		5.0031	4,538.4100	4.5384	(9.288)	0	0	0
2014/12/02	R214	06/08/2015	8.75	Call	Bond Future	5,053.5500		5.0536	4,586.2500	4.5863	(9.247)	0	0	0
2014/12/02	R214	06/08/2015	8.76	Call	Bond Future	5,104.7200		5.1047	4,634.8400	4.6348	(9.205)	0	0	0
2014/12/02	R214	06/08/2015	8.74	Put	Bond Future	2,396.8300		2.3968	2,669.9500	2.6700	11.395	0	0	0
2014/12/02	R248	05/02/2015			Bond Future	8.4481		107.2735	8.5291	106.3581	0.959	0.0000	0.0000	40,897
2014/12/02	R248	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R248	05/02/2015	9.50	Call	Bond Future	10,870.0400		10.8700	9,954.6700	9.9547	(8.421)	0	0	0
2014/12/02	R248	05/02/2015	9.51	Call	Bond Future	10,963.5600		10.9636	10,048.1900	10.0482	(8.349)	0	0	0
2014/12/02	R248	05/02/2015	9.49	Call	Bond Future	10,776.3400		10.7763	9,860.9700	9.8610	(8.494)	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
2014/12/02	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R248	07/05/2015			Bond Future	8.4902	104.5740	8.5734	103.6422	0.980	0.0000	0.0000	0
2014/12/02	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R248	07/05/2015	9.26	Call	Bond Future	8,086.7400	8.0867	7,154.9300	7.1549	(11.523)	0	0	0
2014/12/02	R248	07/05/2015	9.24	Call	Bond Future	7,890.9400	7.8909	6,959.1300	6.9591	(11.809)	0	0	0
2014/12/02	R248	07/05/2015	9.25	Call	Bond Future	7,988.9300	7.9889	7,057.1200	7.0571	(11.664)	0	0	0
2014/12/02	R248	06/08/2015	8.76	Call	Bond Future	2,592.1900	2.5922	1,643.2900	1.6433	(36.606)	0	0	0
2014/12/02	R248	06/08/2015			Bond Future	8.5232	106.3995	8.6087	105.4506	1.003	0.0000	0.0000	0
2014/12/02	R248	06/08/2015	8.74	Call	Bond Future	2,377.6700	2.3777	1,428.7700	1.4288	(39.909)	0	0	0
2014/12/02	R248	06/08/2015	8.75	Call	Bond Future	2,485.0300	2.4850	1,536.1300	1.5361	(38.185)	0	0	0
2014/12/02	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/02	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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