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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/12/2014 TO 22/12/2014

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/22	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2025	05/02/2015			Bond Future	118.3533	118.3533	118.4951	118.4951	0.120	0.0000	0.0000	16
2014/12/22	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2025	05/02/2015	118.99	Put	Bond Future	636.7000	0.6367	494.8600	0.4949	(22.277)	0	0	0
2014/12/22	2025	05/02/2015	119.01	Put	Bond Future	656.7000	0.6567	514.8600	0.5149	(21.599)	0	0	0
2014/12/22	2025	05/02/2015	119.00	Put	Bond Future	646.7000	0.6467	504.8600	0.5049	(21.933)	0	0	0
2014/12/22	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2025	07/05/2015			Bond Future	120.2470	120.2470	120.3889	120.3889	0.118	0.0000	0.0000	0
2014/12/22	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2025	07/05/2015	120.99	Put	Bond Future	743.0300	0.7430	601.1400	0.6011	(19.096)	0	0	0
2014/12/22	2025	07/05/2015	121.01	Put	Bond Future	763.0300	0.7630	621.1400	0.6211	(18.596)	0	0	0
2014/12/22	2025	07/05/2015	121.00	Put	Bond Future	753.0300	0.7530	611.1400	0.6111	(18.843)	0	0	0
2014/12/22	2030	05/02/2015			Bond Future	8.4434	96.4881	8.4502	96.4319	0.081	0.0000	0.0000	4,666
2014/12/22	2030	05/02/2015	9.25	Call	Bond Future	6,295.5700	6.2956	6,239.4200	6.2394	(0.892)	0	0	0
2014/12/22	2030	05/02/2015	9.24	Call	Bond Future	6,221.1700	6.2212	6,165.0200	6.1650	(0.903)	0	0	0
2014/12/22	2030	05/02/2015	9.26	Call	Bond Future	6,369.8800	6.3699	6,313.7300	6.3137	(0.881)	0	0	0
2014/12/22	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2030	07/05/2015			Bond Future	8.5040	98.0245	8.5113	97.9653	0.086	0.0000	0.0000	0
2014/12/22	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2030	07/05/2015	8.74	Call	Bond Future	1,877.0100	1.8770	1,817.8500	1.8178	(3.152)	0	0	0
2014/12/22	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2030	07/05/2015	8.75	Call	Bond Future	1,955.3800	1.9554	1,896.2200	1.8962	(3.025)	0	0	0
2014/12/22	2030	07/05/2015	8.76	Call	Bond Future	2,033.6500	2.0337	1,974.4900	1.9745	(2.909)	0	0	0
2014/12/22	2032	05/02/2015			Bond Future	8.5997	99.8915	8.6064	99.8335	0.078	0.0000	0.0000	15
2014/12/22	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2032	05/02/2015	8.50	Put	Bond Future	871.2200	0.8712	929.2600	0.9293	6.662	0	0	0
2014/12/22	2032	05/02/2015	8.49	Put	Bond Future	959.2200	0.9592	1,017.2600	1.0173	6.051	0	0	0
2014/12/22	2032	05/02/2015	8.51	Put	Bond Future	783.3300	0.7833	841.3700	0.8414	7.409	0	0	0

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2014/12/22	2032	07/05/2015	8.51	Put	Bond Future	1,297.8600	1.2979	1,358.8400	1.3588	4.699	0	0	0
2014/12/22	2032	07/05/2015			Bond Future	8.6602	97.3265	8.6673	97.2655	0.082	0.0000	0.0000	0
2014/12/22	2032	07/05/2015	8.50	Put	Bond Future	1,385.1700	1.3852	1,446.1500	1.4462	4.402	0	0	0
2014/12/22	2032	07/05/2015	8.49	Put	Bond Future	1,472.6000	1.4726	1,533.5800	1.5336	4.141	0	0	0
2014/12/22	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2032	06/08/2015			Bond Future	8.7083	99.0149	8.7159	98.9509	0.087	0.0000	0.0000	0
2014/12/22	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2032	06/08/2015	8.50	Put	Bond Future	1,784.0700	1.7841	1,847.9900	1.8480	3.583	0	0	0
2014/12/22	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2032	06/08/2015	8.49	Put	Bond Future	1,870.9100	1.8709	1,934.8300	1.9348	3.417	0	0	0
2014/12/22	2032	06/08/2015	8.51	Put	Bond Future	1,697.3400	1.6973	1,761.2600	1.7613	3.766	0	0	0
2014/12/22	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2037	05/02/2015			Bond Future	8.6670	98.6020	8.6689	98.5837	0.022	0.0000	0.0000	36,001
2014/12/22	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2037	05/02/2015	9.50	Call	Bond Future	7,528.9300	7.5289	7,510.6500	7.5107	(0.243)	0	0	0
2014/12/22	2037	05/02/2015	9.51	Call	Bond Future	7,613.6700	7.6137	7,595.3900	7.5954	(0.240)	0	0	0
2014/12/22	2037	05/02/2015	9.49	Call	Bond Future	7,444.0600	7.4441	7,425.7800	7.4258	(0.246)	0	0	0
2014/12/22	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2037	07/05/2015			Bond Future	8.7252	100.1719	8.7274	100.1513	0.025	0.0000	0.0000	500
2014/12/22	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2037	07/05/2015	9.01	Call	Bond Future	2,649.2400	2.6492	2,628.6100	2.6286	(0.779)	0	0	0
2014/12/22	2037	07/05/2015	8.99	Call	Bond Future	2,466.9100	2.4669	2,446.2800	2.4463	(0.836)	0	0	0
2014/12/22	2037	07/05/2015	9.00	Call	Bond Future	2,558.1400	2.5581	2,537.5100	2.5375	(0.806)	0	0	0
2014/12/22	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2037	06/08/2015			Bond Future	8.7734	97.6492	8.7758	97.6262	0.028	0.0000	0.0000	0
2014/12/22	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2037	06/08/2015	8.74	Put	Bond Future	314.1800	0.3142	337.1100	0.3371	7.298	0	0	0
2014/12/22	2037	06/08/2015	8.76	Put	Bond Future	125.5800	0.1256	148.5100	0.1485	18.259	0	0	0
2014/12/22	2037	06/08/2015	8.75	Put	Bond Future	219.8100	0.2198	242.7400	0.2427	10.432	0	0	0
2014/12/22	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2038	05/02/2015	123.00	Call	Bond Future	3,510.1000	3.5101	2,739.8200	2.7398	(21.945)	0	0	0
2014/12/22	2038	05/02/2015			Bond Future	126.5101	126.5101	125.7398	125.7398	(0.609)	0.0000	0.0000	3,701
2014/12/22	2038	05/02/2015	123.01	Call	Bond Future	3,500.1000	3.5001	2,729.8200	2.7298	(22.007)	0	0	0
2014/12/22	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2038	05/02/2015	122.99	Call	Bond Future	3,520.1000	3.5201	2,749.8200	2.7498	(21.882)	0	0	0
2014/12/22	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2038	07/05/2015			Bond Future	128.5342	128.5342	127.7492	127.7492	(0.611)	0.0000	0.0000	0
2014/12/22	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	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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2014/12/22	2038	07/05/2015	126.99	Call	Bond Future	1,544.2400	1.5442	759.1700	0.7592	(50.839)	0	0	0
2014/12/22	2038	07/05/2015	127.00	Call	Bond Future	1,534.2400	1.5342	749.1700	0.7492	(51.170)	0	0	0
2014/12/22	2038	07/05/2015	127.01	Call	Bond Future	1,524.2400	1.5242	739.1700	0.7392	(51.506)	0	0	0
2014/12/22	2044	05/02/2015	9.00	Call	Bond Future	2,074.7900	2.0748	2,054.8500	2.0549	(0.961)	0	0	0
2014/12/22	2044	05/02/2015			Bond Future	8.7966	99.7505	8.7986	99.7306	0.022	0.0000	0.0000	6,042
2014/12/22	2044	05/02/2015	9.01	Call	Bond Future	2,174.9000	2.1749	2,154.9600	2.1550	(0.917)	0	0	0
2014/12/22	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2044	05/02/2015	8.99	Call	Bond Future	1,974.5000	1.9745	1,954.5600	1.9546	(1.010)	0	0	0
2014/12/22	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2044	07/05/2015			Bond Future	8.8542	101.3388	8.8564	101.3164	0.025	0.0000	0.0000	0
2014/12/22	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2044	07/05/2015	9.01	Call	Bond Future	1,577.3800	1.5774	1,555.0100	1.5550	(1.418)	0	0	0
2014/12/22	2044	07/05/2015	8.99	Call	Bond Future	1,377.3000	1.3773	1,354.9300	1.3549	(1.624)	0	0	0
2014/12/22	2044	07/05/2015	9.00	Call	Bond Future	1,477.4200	1.4774	1,455.0500	1.4550	(1.514)	0	0	0
2014/12/22	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2044	06/08/2015			Bond Future	8.9024	98.7110	8.9048	98.6863	0.027	0.0000	0.0000	0
2014/12/22	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2044	06/08/2015	8.74	Put	Bond Future	1,673.0600	1.6731	1,697.7400	1.6977	1.475	0	0	0
2014/12/22	2044	06/08/2015	8.76	Put	Bond Future	1,464.4400	1.4644	1,489.1200	1.4891	1.685	0	0	0
2014/12/22	2044	06/08/2015	8.75	Put	Bond Future	1,568.6600	1.5687	1,593.3400	1.5933	1.573	0	0	0
2014/12/22	2046	05/02/2015			Bond Future	128.0473	128.0473	127.9693	127.9693	(0.061)	0.0000	0.0000	5,889
2014/12/22	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2046	05/02/2015	123.99	Call	Bond Future	4,057.3200	4.0573	3,979.2600	3.9793	(1.924)	0	0	0
2014/12/22	2046	05/02/2015	124.01	Call	Bond Future	4,037.3200	4.0373	3,959.2600	3.9593	(1.933)	0	0	0
2014/12/22	2046	05/02/2015	124.00	Call	Bond Future	4,047.3200	4.0473	3,969.2600	3.9693	(1.929)	0	0	0
2014/12/22	2046	07/05/2015			Bond Future	128.7272	128.7272	128.6451	128.6451	(0.064)	0.0000	0.0000	0
2014/12/22	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2046	07/05/2015	126.99	Call	Bond Future	1,737.1900	1.7372	1,655.0800	1.6551	(4.727)	0	0	0
2014/12/22	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2046	07/05/2015	127.00	Call	Bond Future	1,727.1900	1.7272	1,645.0800	1.6451	(4.754)	0	0	0
2014/12/22	2046	07/05/2015	127.01	Call	Bond Future	1,717.1900	1.7172	1,635.0800	1.6351	(4.782)	0	0	0
2014/12/22	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2050	05/02/2015			Bond Future	136.4567	136.4567	136.3731	136.3731	(0.061)	0.0000	0.0000	2,640
2014/12/22	2050	05/02/2015	130.01	Call	Bond Future	6,446.6500	6.4466	6,363.0700	6.3631	(1.296)	0	0	0
2014/12/22	2050	05/02/2015	129.99	Call	Bond Future	6,466.6500	6.4666	6,383.0700	6.3831	(1.292)	0	0	0
2014/12/22	2050	05/02/2015	130.00	Call	Bond Future	6,456.6500	6.4566	6,373.0700	6.3731	(1.294)	0	0	0
2014/12/22	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	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
2014/12/22	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2050	07/05/2015			Bond Future	138.6399	138.6399	138.5525	138.5525	(0.063)	0.0000	0.0000	0
2014/12/22	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	2050	07/05/2015	135.01	Call	Bond Future	3,629.8600	3.6299	3,542.4600	3.5425	(2.408)	0	0	0
2014/12/22	2050	07/05/2015	134.99	Call	Bond Future	3,649.8600	3.6499	3,562.4600	3.5625	(2.395)	0	0	0
2014/12/22	2050	07/05/2015	135.00	Call	Bond Future	3,639.8600	3.6399	3,552.4600	3.5525	(2.401)	0	0	0
2014/12/22	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	AL12	05/02/2015			Index Future	533.8650	533.8650	533.6550	533.6550	(0.039)	0.0000	0.0000	0
2014/12/22	AL12	07/05/2015			Index Future	542.3630	542.3630	542.1410	542.1410	(0.041)	0.0000	0.0000	0
2014/12/22	AL37	05/02/2015			Index Future	446.3280	446.3280	446.1830	446.1830	(0.032)	0.0000	0.0000	116
2014/12/22	AL37	07/05/2015			Index Future	453.4330	453.4330	453.2790	453.2790	(0.034)	0.0000	0.0000	0
2014/12/22	AL7T	05/02/2015			Index Future	527.7400	527.7400	527.4530	527.4530	(0.054)	0.0000	0.0000	3
2014/12/22	AL7T	07/05/2015			Index Future	536.1410	536.1410	535.8410	535.8410	(0.056)	0.0000	0.0000	0
2014/12/22	ALBI	05/02/2015			Index Future	482.3220	482.3220	482.1350	482.1350	(0.039)	0.0000	0.0000	654
2014/12/22	ALBI	07/05/2015			Index Future	490.0000	490.0000	489.8020	489.8020	(0.040)	0.0000	0.0000	0
2014/12/22	ALBI	06/08/2015			Index Future	498.4040	498.4040	498.1980	498.1980	(0.041)	0.0000	0.0000	0
2014/12/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	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
2014/12/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/12/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	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
2014/12/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/22	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	EL28	05/02/2015			Bond Future	125.0868	125.0868	125.0146	125.0146	(0.058)	0.0000	0.0000	0
2014/12/22	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	EL28	05/02/2015	125.99	Put	Bond Future	903.2200	0.9032	975.4400	0.9754	7.996	0	0	0
2014/12/22	EL28	05/02/2015	126.01	Put	Bond Future	923.2200	0.9232	995.4400	0.9954	7.823	0	0	0
2014/12/22	EL28	05/02/2015	126.00	Put	Bond Future	913.2200	0.9132	985.4400	0.9854	7.908	0	0	0
2014/12/22	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	EL28	07/05/2015	125.00	Call	Bond Future	578.5300	0.5785	502.7800	0.5028	(13.094)	0	0	0
2014/12/22	EL28	07/05/2015			Bond Future	125.5785	125.5785	125.5028	125.5028	(0.060)	0.0000	0.0000	0
2014/12/22	EL28	07/05/2015	125.01	Call	Bond Future	568.5300	0.5685	492.7800	0.4928	(13.324)	0	0	0
2014/12/22	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	EL28	07/05/2015	124.99	Call	Bond Future	588.5300	0.5885	512.7800	0.5128	(12.871)	0	0	0
2014/12/22	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	ES33	05/02/2015	10.00	Call	Bond Future	3,599.4700	3.5995	3,559.7700	3.5598	(1.103)	0	0	0
2014/12/22	ES33	05/02/2015			Bond Future	9.5031	85.7266	9.5084	85.6868	0.056	0.0000	0.0000	6,220
2014/12/22	ES33	05/02/2015	10.01	Call	Bond Future	3,669.4300	3.6694	3,629.7300	3.6297	(1.082)	0	0	0
2014/12/22	ES33	05/02/2015	9.99	Call	Bond Future	3,529.4200	3.5294	3,489.7200	3.4897	(1.125)	0	0	0
2014/12/22	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	ES33	07/05/2015			Bond Future	9.5867	83.3034	9.5924	83.2614	0.059	0.0000	0.0000	0
2014/12/22	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	ES33	07/05/2015	9.76	Call	Bond Future	1,264.0300	1.2640	1,221.9700	1.2220	(3.327)	0	0	0
2014/12/22	ES33	07/05/2015	9.74	Call	Bond Future	1,119.6400	1.1196	1,077.5800	1.0776	(3.757)	0	0	0
2014/12/22	ES33	07/05/2015	9.75	Call	Bond Future	1,191.8800	1.1919	1,149.8200	1.1498	(3.529)	0	0	0
2014/12/22	ES33	06/08/2015			Bond Future	9.6589	84.7483	9.6650	84.7039	0.063	0.0000	0.0000	0
2014/12/22	ES33	06/08/2015	9.59	Put	Bond Future	504.1900	0.5042	548.6600	0.5487	8.820	0	0	0
2014/12/22	ES33	06/08/2015	9.61	Put	Bond Future	357.3900	0.3574	401.8600	0.4019	12.443	0	0	0
2014/12/22	ES33	06/08/2015	9.60	Put	Bond Future	430.7400	0.4307	475.2100	0.4752	10.324	0	0	0
2014/12/22	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	GOVI	05/02/2015	459.99	Call	GOVI	203,990.0000	20.3990	202,010.0000	20.2010	(0.971)	0	0	0
2014/12/22	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	GOVI	05/02/2015			GOVI	480.3890	480.3890	480.1910	480.1910	(0.041)	0.0000	0.0000	439

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
2014/12/22	GOVI	05/02/2015	459.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	GOVI	05/02/2015	460.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	GOVI	05/02/2015	460.00	Call	GOVI	203,890.0000		20.3890	201,910.0000	20.1910	(0.971)	0	0	0
2014/12/22	GOVI	05/02/2015	460.01	Call	GOVI	203,790.0000		20.3790	201,810.0000	20.1810	(0.972)	0	0	0
2014/12/22	GOVI	07/05/2015	449.99	Call	GOVI	380,460.0000		38.0460	378,380.0000	37.8380	(0.547)	0	0	0
2014/12/22	GOVI	07/05/2015			GOVI	488.0360		488.0360	487.8280	487.8280	(0.043)	0.0000	0.0000	130
2014/12/22	GOVI	07/05/2015	450.00	Call	GOVI	380,360.0000		38.0360	378,280.0000	37.8280	(0.547)	0	0	0
2014/12/22	GOVI	07/05/2015	450.01	Call	GOVI	380,260.0000		38.0260	378,180.0000	37.8180	(0.547)	0	0	0
2014/12/22	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	GOVI	06/08/2015			GOVI	496.4060		496.4060	496.1900	496.1900	(0.044)	0.0000	0.0000	0
2014/12/22	GOVI	06/08/2015	499.99	Put	GOVI	35,840.0000		3.5840	38,000.0000	3.8000	6.027	0	0	0
2014/12/22	GOVI	06/08/2015	500.01	Put	GOVI	36,040.0000		3.6040	38,200.0000	3.8200	5.993	0	0	0
2014/12/22	GOVI	06/08/2015	499.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	GOVI	06/08/2015	500.00	Put	GOVI	35,940.0000		3.5940	38,100.0000	3.8100	6.010	0	0	0
2014/12/22	GOVI	06/08/2015	500.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	GOVI	06/08/2015	500.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/12/22	IGOV	05/02/2015			Index Future	225.1120		225.1120	224.9520	224.9520	(0.071)	0.0000	0.0000	1,093
2014/12/22	IGOV	07/05/2015			Index Future	228.7140		228.7140	228.5480	228.5480	(0.073)	0.0000	0.0000	81
2014/12/22	IGOV	06/08/2015			Index Future	232.6550		232.6550	232.4840	232.4840	(0.073)	0.0000	0.0000	0
2014/12/22	ILBI	05/02/2015			Index Future	610.5520		610.5520	610.4460	610.4460	(0.017)	0.0000	0.0000	157
2014/12/22	ILBI	07/05/2015			Index Future	620.5020		620.5020	620.3870	620.3870	(0.019)	0.0000	0.0000	0
2014/12/22	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/12/22	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/12/22	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/12/22	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/12/22	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/12/22	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/12/22	JBAF	21/01/2015			Jibar Tradeable Future	6.1700		93.8300	6.1100	93.8900	(0.972)	0.0000	0.0000	0
2014/12/22	JBAF	18/02/2015			Jibar Tradeable Future	6.2600		93.7400	6.1500	93.8500	(1.757)	0.0000	0.0000	0
2014/12/22	JBAF	18/03/2015			Jibar Tradeable Future	6.3300		93.6700	6.2500	93.7500	(1.264)	0.0000	0.0000	2,850
2014/12/22	JBAF	15/04/2015			Jibar Tradeable Future	6.4000		93.6000	6.3400	93.6600	(0.938)	0.0000	0.0000	0
2014/12/22	JBAF	20/05/2015			Jibar Tradeable Future	6.5200		93.4800	6.4100	93.5900	(1.687)	0.0000	0.0000	0
2014/12/22	JBAF	17/06/2015			Jibar Tradeable Future	6.6600		93.3400	6.5000	93.5000	(2.402)	0.0000	0.0000	5,000
2014/12/22	JBAF	16/09/2015			Jibar Tradeable Future	6.8900		93.1100	6.7400	93.2600	(2.177)	0.0000	0.0000	0



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2014/12/22	JBAF	15/12/2015			Jibar Tradeable Future	7.0400	92.9600	7.0100	92.9900	(0.426)	0.0000	0.0000	0
2014/12/22	JBAF	16/03/2016			Jibar Tradeable Future	7.1700	92.8300	7.1800	92.8200	0.139	0.0000	0.0000	0
2014/12/22	JBAF	15/06/2016			Jibar Tradeable Future	7.3000	92.7000	7.3100	92.6900	0.137	0.0000	0.0000	0
2014/12/22	JBAF	21/09/2016			Jibar Tradeable Future	7.4300	92.5700	7.4500	92.5500	0.269	0.0000	0.0000	0
2014/12/22	R023	05/02/2015			Bond Future	7.8574	102.8511	7.8640	102.8126	0.084	0.0000	0.0000	11,167
2014/12/22	R023	05/02/2015	8.74	Put	Bond Future	10.2400	0.0102	8.4400	0.0084	(17.578)	0	0	0
2014/12/22	R023	05/02/2015	8.75	Call	Bond Future	5,071.2500	5.0713	5,031.0400	5.0310	(0.793)	0	0	0
2014/12/22	R023	05/02/2015	8.76	Call	Bond Future	5,125.4100	5.1254	5,085.2900	5.0853	(0.783)	0	0	0
2014/12/22	R023	05/02/2015	8.74	Call	Bond Future	5,017.0400	5.0170	4,976.7400	4.9767	(0.803)	0	0	0
2014/12/22	R023	05/02/2015	8.76	Put	Bond Future	8.9100	0.0089	7.2900	0.0073	(18.182)	0	0	0
2014/12/22	R023	05/02/2015	8.75	Put	Bond Future	9.5800	0.0096	7.8700	0.0079	(17.850)	0	0	0
2014/12/22	R023	07/05/2015	8.15	Put	Bond Future	933.4200	0.9334	932.7700	0.9328	(0.070)	0	0	0
2014/12/22	R023	07/05/2015	8.14	Call	Bond Future	2,218.8800	2.2189	2,177.2500	2.1772	(1.876)	0	0	0
2014/12/22	R023	07/05/2015			Bond Future	7.9164	100.5642	7.9237	100.5231	0.091	0.0000	0.0000	0
2014/12/22	R023	07/05/2015	8.15	Call	Bond Future	2,255.0100	2.2550	2,213.2300	2.2132	(1.853)	0	0	0
2014/12/22	R023	07/05/2015	8.16	Call	Bond Future	2,291.4300	2.2914	2,249.4900	2.2495	(1.830)	0	0	0
2014/12/22	R023	07/05/2015	8.14	Put	Bond Future	953.4100	0.9534	952.9100	0.9529	(0.052)	0	0	0
2014/12/22	R023	07/05/2015	8.16	Put	Bond Future	913.7500	0.9138	912.9400	0.9129	(0.089)	0	0	0
2014/12/22	R023	06/08/2015	9.07	Put	Bond Future	308.2200	0.3082	306.5800	0.3066	(0.532)	0	0	911
2014/12/22	R023	06/08/2015	8.24	Call	Bond Future	2,865.4000	2.8654	2,825.3600	2.8254	(1.397)	0	0	0
2014/12/22	R023	06/08/2015			Bond Future	7.9573	102.3080	7.9652	102.2641	0.099	0.0000	0.0000	0
2014/12/22	R023	06/08/2015	9.07	Call	Bond Future	6,254.5900	6.2546	6,209.1300	6.2091	(0.727)	0	0	0
2014/12/22	R023	06/08/2015	8.26	Put	Bond Future	1,270.6800	1.2707	1,274.1700	1.2742	0.275	0	0	0
2014/12/22	R023	06/08/2015	8.25	Put	Bond Future	1,290.4900	1.2905	1,294.1200	1.2941	0.281	0	0	0
2014/12/22	R023	06/08/2015	8.24	Put	Bond Future	1,310.2300	1.3102	1,314.0100	1.3140	0.288	0	0	0
2014/12/22	R023	06/08/2015	8.25	Call	Bond Future	2,900.1100	2.9001	2,859.9200	2.8599	(1.386)	0	0	0
2014/12/22	R023	06/08/2015	8.26	Call	Bond Future	2,934.7000	2.9347	2,894.3700	2.8944	(1.374)	0	0	0
2014/12/22	R157	05/02/2015	8.74	Call	Bond Future	1,073.7800	1.0738	1,073.6200	1.0736	(0.015)	0	0	0
2014/12/22	R157	05/02/2015	8.75	Put	Bond Future	0.5900	0.0006	0.4400	0.0004	(25.424)	0	0	0
2014/12/22	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/12/22	R157	05/02/2015	8.74	Put	Bond Future	0.6200	0.0006	0.4600	0.0005	(25.806)	0	0	0
2014/12/22	R157	05/02/2015	8.76	Put	Bond Future	0.5700	0.0006	0.4200	0.0004	(26.316)	0	0	0
2014/12/22	R157	05/02/2015	8.75	Call	Bond Future	1,079.5600	1.0796	1,079.4100	1.0794	(0.014)	0	0	0
2014/12/22	R157	05/02/2015	8.76	Call	Bond Future	1,085.3400	1.0853	1,085.1900	1.0852	(0.014)	0	0	0
2014/12/22	R186	05/02/2015	9.00	Call	Bond Future	7,947.7400	7.9477	7,885.9800	7.8860	(0.777)	0	0	0
2014/12/22	R186	05/02/2015			Bond Future	8.0223	120.1841	8.0293	120.1245	0.087	0.0000	0.0000	45,267
2014/12/22	R186	05/02/2015	8.75	Call	Bond Future	6,030.3100	6.0303	5,964.1900	5.9642	(1.096)	0	0	0
2014/12/22	R186	05/02/2015	8.76	Call	Bond Future	6,106.6700	6.1067	6,040.8100	6.0408	(1.078)	0	0	0
2014/12/22	R186	05/02/2015	8.74	Call	Bond Future	5,954.0200	5.9540	5,887.6600	5.8877	(1.115)	0	0	0
2014/12/22	R186	05/02/2015	8.00	Put	Bond Future	1,416.3000	1.4163	1,405.6300	1.4056	(0.753)	0	0	6,500
2014/12/22	R186	05/02/2015	8.05	Put	Bond Future	1,206.5000	1.2065	1,192.6600	1.1927	(1.147)	0	0	6,500
2014/12/22	R186	05/02/2015	8.45	Put	Bond Future	245.9000	0.2459	230.3300	0.2303	(6.332)	0	0	0
2014/12/22	R186	05/02/2015	8.76	Put	Bond Future	48.7600	0.0488	42.5500	0.0425	(12.736)	0	0	0
2014/12/22	R186	05/02/2015	8.50	Put	Bond Future	193.7600	0.1938	179.7500	0.1798	(7.231)	0	0	0
2014/12/22	R186	05/02/2015	8.75	Put	Bond Future	51.6400	0.0516	45.1700	0.0452	(12.529)	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
2014/12/22	R186	05/02/2015	8.45	Call	Bond Future	3,811.2600	3.8113	3,736.0400	3.7360	(1.974)	0	0	0
2014/12/22	R186	05/02/2015	9.00	Put	Bond Future	11.2400	0.0112	9.1300	0.0091	(18.772)	0	0	9,600
2014/12/22	R186	05/02/2015	8.50	Call	Bond Future	4,166.2700	4.1663	4,092.6100	4.0926	(1.768)	0	0	0
2014/12/22	R186	05/02/2015	8.00	Call	Bond Future	1,225.9900	1.2260	1,155.6700	1.1557	(5.736)	0	0	0
2014/12/22	R186	05/02/2015	8.05	Call	Bond Future	1,441.7400	1.4417	1,368.2500	1.3682	(5.097)	0	0	0
2014/12/22	R186	05/02/2015	8.74	Put	Bond Future	54.6600	0.0547	47.9500	0.0480	(12.276)	0	0	0
2014/12/22	R186	07/05/2015			Bond Future	8.0789	122.0972	8.0865	122.0342	0.094	0.0000	0.0000	151
2014/12/22	R186	07/05/2015	8.25	Call	Bond Future	3,091.8700	3.0919	3,029.3900	3.0294	(2.021)	0	0	0
2014/12/22	R186	07/05/2015	8.24	Put	Bond Future	1,709.4200	1.7094	1,710.2600	1.7103	0.049	0	0	0
2014/12/22	R186	07/05/2015	8.26	Put	Bond Future	1,644.5500	1.6446	1,644.8500	1.6449	0.018	0	0	0
2014/12/22	R186	07/05/2015	8.25	Put	Bond Future	1,676.7500	1.6768	1,677.3100	1.6773	0.033	0	0	0
2014/12/22	R186	07/05/2015	8.26	Call	Bond Future	3,141.6800	3.1417	3,078.9400	3.0789	(1.997)	0	0	0
2014/12/22	R186	07/05/2015	8.24	Call	Bond Future	3,042.4500	3.0425	2,980.2500	2.9802	(2.044)	0	0	0
2014/12/22	R186	06/08/2015	8.00	Put	Bond Future	3,550.9300	3.5509	3,567.1700	3.5672	0.457	0	0	0
2014/12/22	R186	06/08/2015	8.90	Put	Bond Future	944.1400	0.9441	942.9200	0.9429	(0.129)	0	0	2,500
2014/12/22	R186	06/08/2015			Bond Future	8.1199	118.9134	8.1280	118.8470	0.100	0.0000	0.0000	0
2014/12/22	R186	06/08/2015	8.00	Call	Bond Future	2,564.4200	2.5644	2,514.3200	2.5143	(1.954)	0	0	0
2014/12/22	R186	06/08/2015	8.01	Call	Bond Future	2,602.5300	2.6025	2,552.1100	2.5521	(1.937)	0	0	0
2014/12/22	R186	06/08/2015	7.99	Call	Bond Future	2,527.0100	2.5270	2,477.2300	2.4772	(1.970)	0	0	0
2014/12/22	R186	06/08/2015	8.90	Call	Bond Future	7,098.0000	7.0980	7,030.4400	7.0304	(0.952)	0	0	0
2014/12/22	R186	06/08/2015	7.99	Put	Bond Future	3,596.3300	3.5963	3,612.8900	3.6129	0.460	0	0	0
2014/12/22	R186	06/08/2015	8.01	Put	Bond Future	3,506.3000	3.5063	3,522.2200	3.5222	0.454	0	0	0
2014/12/22	R186	05/11/2015	8.24	Call	Bond Future	3,966.7100	3.9667	3,910.0400	3.9100	(1.429)	0	0	0
2014/12/22	R186	05/11/2015	8.25	Put	Bond Future	3,144.3500	3.1444	3,160.5200	3.1605	0.514	0	0	0
2014/12/22	R186	05/11/2015			Bond Future	8.1417	121.0875	8.1508	121.0144	0.112	0.0000	0.0000	0
2014/12/22	R186	05/11/2015	9.00	Put	Bond Future	1,233.0300	1.2330	1,236.2200	1.2362	0.259	0	0	2,600
2014/12/22	R186	05/11/2015	8.24	Put	Bond Future	3,180.1700	3.1802	3,196.5800	3.1966	0.516	0	0	0
2014/12/22	R186	05/11/2015	8.26	Put	Bond Future	3,108.4000	3.1084	3,124.3200	3.1243	0.512	0	0	0
2014/12/22	R186	05/11/2015	9.00	Call	Bond Future	7,866.4800	7.8665	7,796.5900	7.7966	(0.888)	0	0	0
2014/12/22	R186	05/11/2015	8.25	Call	Bond Future	4,010.5400	4.0105	3,953.6300	3.9536	(1.419)	0	0	0
2014/12/22	R186	05/11/2015	8.26	Call	Bond Future	4,054.1700	4.0542	3,997.0100	3.9970	(1.410)	0	0	0
2014/12/22	R197	05/02/2015	288.99	Put	Bond Future	2,387.6100	2.3876	2,565.7400	2.5657	7.461	0	0	0
2014/12/22	R197	05/02/2015			Bond Future	286.6024	286.6024	286.4243	286.4243	(0.062)	0.0000	0.0000	898
2014/12/22	R197	05/02/2015	289.01	Put	Bond Future	2,407.6100	2.4076	2,585.7400	2.5857	7.399	0	0	0
2014/12/22	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R197	05/02/2015	289.00	Put	Bond Future	2,397.6100	2.3976	2,575.7400	2.5757	7.429	0	0	0
2014/12/22	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R197	07/05/2015			Bond Future	291.1878	291.1878	291.0015	291.0015	(0.064)	0.0000	0.0000	0
2014/12/22	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R197	07/05/2015	293.99	Put	Bond Future	2,802.2000	2.8022	2,988.5200	2.9885	6.649	0	0	0
2014/12/22	R197	07/05/2015	294.01	Put	Bond Future	2,822.2000	2.8222	3,008.5200	3.0085	6.602	0	0	0
2014/12/22	R197	07/05/2015	294.00	Put	Bond Future	2,812.2000	2.8122	2,998.5200	2.9985	6.625	0	0	0
2014/12/22	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R202	05/02/2015	233.01	Call	Bond Future	4,328.2600	4.3283	4,179.9600	4.1800	(3.426)	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
2014/12/22	R202	05/02/2015			Bond Future	237.3383	237.3383	237.1900	237.1900	(0.062)	0.0000	0.0000	50,884
2014/12/22	R202	05/02/2015	232.99	Call	Bond Future	4,348.2600	4.3483	4,199.9600	4.2000	(3.411)	0	0	0
2014/12/22	R202	05/02/2015	233.00	Call	Bond Future	4,338.2600	4.3383	4,189.9600	4.1900	(3.418)	0	0	0
2014/12/22	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R202	07/05/2015			Bond Future	241.1353	241.1353	240.9801	240.9801	(0.064)	0.0000	0.0000	0
2014/12/22	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R202	07/05/2015	238.51	Call	Bond Future	2,625.3200	2.6253	2,470.1000	2.4701	(5.912)	0	0	0
2014/12/22	R202	07/05/2015	238.49	Call	Bond Future	2,645.3200	2.6453	2,490.1000	2.4901	(5.868)	0	0	0
2014/12/22	R202	07/05/2015	238.50	Call	Bond Future	2,635.3200	2.6353	2,480.1000	2.4801	(5.890)	0	0	0
2014/12/22	R203	05/02/2015	7.69	Call	Bond Future	1,725.0000	1.7250	1,708.7700	1.7088	(0.941)	0	0	55
2014/12/22	R203	05/02/2015			Bond Future	6.9585	106.3768	6.9652	106.3611	0.095	0.0000	0.0000	14,661
2014/12/22	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R203	05/02/2015	8.35	Call	Bond Future	3,245.2800	3.2453	3,229.5300	3.2295	(0.485)	0	0	0
2014/12/22	R203	05/02/2015	8.36	Call	Bond Future	3,268.1300	3.2681	3,252.3800	3.2524	(0.482)	0	0	0
2014/12/22	R203	05/02/2015	8.34	Call	Bond Future	3,222.4200	3.2224	3,206.6700	3.2067	(0.489)	0	0	0
2014/12/22	R203	05/02/2015	7.69	Put	Bond Future	2.7500	0.0028	2.2700	0.0023	(17.455)	0	0	0
2014/12/22	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R203	07/05/2015			Bond Future	7.0182	103.9036	7.0266	103.8855	0.120	0.0000	0.0000	0
2014/12/22	R203	07/05/2015	7.24	Put	Bond Future	279.9300	0.2799	281.3800	0.2814	0.518	0	0	0
2014/12/22	R203	07/05/2015	7.26	Put	Bond Future	266.1800	0.2662	267.4500	0.2675	0.477	0	0	0
2014/12/22	R203	07/05/2015	7.25	Put	Bond Future	272.9900	0.2730	274.3500	0.2743	0.498	0	0	0
2014/12/22	R203	07/05/2015	7.25	Call	Bond Future	772.9300	0.7729	756.1000	0.7561	(2.177)	0	0	0
2014/12/22	R203	07/05/2015	7.26	Call	Bond Future	787.6100	0.7876	770.6900	0.7707	(2.148)	0	0	0
2014/12/22	R203	07/05/2015	7.24	Call	Bond Future	758.3700	0.7584	741.6300	0.7416	(2.207)	0	0	0
2014/12/22	R203	06/08/2015	6.74	Call	Bond Future	349.9800	0.3500	339.1800	0.3392	(3.086)	0	0	0
2014/12/22	R203	06/08/2015	6.75	Put	Bond Future	886.0200	0.8860	895.6100	0.8956	1.082	0	0	0
2014/12/22	R203	06/08/2015			Bond Future	7.0209	105.7056	7.0315	105.6851	0.150	0.0000	0.0000	0
2014/12/22	R203	06/08/2015	6.75	Call	Bond Future	357.2300	0.3572	346.3000	0.3463	(3.060)	0	0	0
2014/12/22	R203	06/08/2015	6.76	Call	Bond Future	364.5700	0.3646	353.5200	0.3535	(3.031)	0	0	0
2014/12/22	R203	06/08/2015	6.74	Put	Bond Future	898.3600	0.8984	908.0800	0.9081	1.082	0	0	0
2014/12/22	R203	06/08/2015	6.76	Put	Bond Future	873.7800	0.8738	883.2500	0.8833	1.084	0	0	0
2014/12/22	R204	05/02/2015			Bond Future	7.2448	103.6104	7.2514	103.5880	0.092	0.0000	0.0000	10,782
2014/12/22	R204	05/02/2015	8.25	Call	Bond Future	3,318.7900	3.3188	3,296.2100	3.2962	(0.680)	0	0	0
2014/12/22	R204	05/02/2015	8.26	Call	Bond Future	3,351.0600	3.3511	3,328.5000	3.3285	(0.673)	0	0	0
2014/12/22	R204	05/02/2015	8.24	Call	Bond Future	3,286.5100	3.2865	3,263.9200	3.2639	(0.687)	0	0	0
2014/12/22	R204	05/02/2015	8.26	Put	Bond Future	0.6800	0.0007	0.5100	0.0005	(25.000)	0	0	0
2014/12/22	R204	05/02/2015	8.25	Put	Bond Future	0.7500	0.0008	0.5600	0.0006	(25.333)	0	0	0
2014/12/22	R204	05/02/2015	8.24	Put	Bond Future	0.8200	0.0008	0.6200	0.0006	(24.390)	0	0	0
2014/12/22	R204	07/05/2015	7.51	Put	Bond Future	480.0900	0.4801	481.5400	0.4815	0.302	0	0	0
2014/12/22	R204	07/05/2015			Bond Future	7.3112	105.2597	7.3191	105.2348	0.108	0.0000	0.0000	0
2014/12/22	R204	07/05/2015	7.50	Put	Bond Future	491.4200	0.4914	492.9900	0.4930	0.319	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
2014/12/22	R204	07/05/2015	7.49	Call	Bond Future	1,067.0100	1.0670	1,043.7600	1.0438	(2.179)	0	0	0
2014/12/22	R204	07/05/2015	7.50	Call	Bond Future	1,086.9200	1.0869	1,063.5400	1.0635	(2.151)	0	0	0
2014/12/22	R204	07/05/2015	7.51	Call	Bond Future	1,107.0100	1.1070	1,083.5100	1.0835	(2.123)	0	0	0
2014/12/22	R204	07/05/2015	7.49	Put	Bond Future	502.9500	0.5030	504.6500	0.5047	0.338	0	0	0
2014/12/22	R204	06/08/2015	7.74	Call	Bond Future	1,686.9700	1.6870	1,662.4600	1.6625	(1.453)	0	0	0
2014/12/22	R204	06/08/2015	7.75	Put	Bond Future	509.5600	0.5096	512.2900	0.5123	0.536	0	0	0
2014/12/22	R204	06/08/2015			Bond Future	7.3431	103.0459	7.3523	103.0186	0.125	0.0000	0.0000	0
2014/12/22	R204	06/08/2015	8.41	Call	Bond Future	3,244.4100	3.2444	3,216.9100	3.2169	(0.848)	0	0	0
2014/12/22	R204	06/08/2015	7.74	Put	Bond Future	518.4000	0.5184	521.2000	0.5212	0.540	0	0	0
2014/12/22	R204	06/08/2015	7.76	Put	Bond Future	500.8500	0.5009	503.4900	0.5035	0.527	0	0	0
2014/12/22	R204	06/08/2015	8.41	Put	Bond Future	140.3000	0.1403	140.1100	0.1401	(0.135)	0	0	699
2014/12/22	R204	06/08/2015	7.75	Call	Bond Future	1,707.3600	1.7074	1,682.7800	1.6828	(1.440)	0	0	0
2014/12/22	R204	06/08/2015	7.76	Call	Bond Future	1,727.8700	1.7279	1,703.2000	1.7032	(1.428)	0	0	0
2014/12/22	R207	05/02/2015	8.49	Put	Bond Future	1.7900	0.0018	1.3800	0.0014	(22.905)	0	0	0
2014/12/22	R207	05/02/2015			Bond Future	7.4949	99.5187	7.5015	99.4919	0.089	0.0000	0.0000	32,274
2014/12/22	R207	05/02/2015	8.51	Put	Bond Future	1.5200	0.0015	1.1600	0.0012	(23.684)	0	0	0
2014/12/22	R207	05/02/2015	8.50	Call	Bond Future	3,957.5300	3.9575	3,930.3700	3.9304	(0.686)	0	0	0
2014/12/22	R207	05/02/2015	8.51	Call	Bond Future	3,995.7700	3.9958	3,968.6300	3.9686	(0.679)	0	0	0
2014/12/22	R207	05/02/2015	8.49	Call	Bond Future	3,919.2600	3.9193	3,892.0700	3.8921	(0.694)	0	0	0
2014/12/22	R207	05/02/2015	8.50	Put	Bond Future	1.6600	0.0017	1.2800	0.0013	(22.892)	0	0	0
2014/12/22	R207	07/05/2015			Bond Future	7.5658	101.1031	7.5734	101.0738	0.101	0.0000	0.0000	0
2014/12/22	R207	07/05/2015	8.25	Call	Bond Future	2,779.7300	2.7797	2,748.4500	2.7485	(1.125)	0	0	0
2014/12/22	R207	07/05/2015	7.73	Call	Bond Future	1,308.8500	1.3088	1,280.9800	1.2810	(2.129)	0	0	66
2014/12/22	R207	07/05/2015	8.24	Put	Bond Future	192.1700	0.1922	190.2400	0.1902	(1.004)	0	0	0
2014/12/22	R207	07/05/2015	8.26	Put	Bond Future	181.8500	0.1818	179.9100	0.1799	(1.067)	0	0	0
2014/12/22	R207	07/05/2015	7.73	Put	Bond Future	678.9400	0.6789	680.4100	0.6804	0.217	0	0	0
2014/12/22	R207	07/05/2015	8.25	Put	Bond Future	186.9500	0.1870	185.0100	0.1850	(1.038)	0	0	0
2014/12/22	R207	07/05/2015	8.26	Call	Bond Future	2,811.9100	2.8119	2,780.6300	2.7806	(1.112)	0	0	0
2014/12/22	R207	07/05/2015	8.24	Call	Bond Future	2,747.6600	2.7477	2,716.3900	2.7164	(1.138)	0	0	0
2014/12/22	R207	06/08/2015	7.76	Call	Bond Future	1,556.7100	1.5567	1,530.3500	1.5303	(1.693)	0	0	0
2014/12/22	R207	06/08/2015			Bond Future	7.6100	99.2119	7.6186	99.1802	0.114	0.0000	0.0000	0
2014/12/22	R207	06/08/2015	7.74	Call	Bond Future	1,514.4800	1.5145	1,488.3900	1.4884	(1.723)	0	0	0
2014/12/22	R207	06/08/2015	7.75	Call	Bond Future	1,535.3700	1.5354	1,509.1400	1.5091	(1.708)	0	0	0
2014/12/22	R207	06/08/2015	7.46	Call	Bond Future	990.9500	0.9909	969.1400	0.9691	(2.201)	0	0	70
2014/12/22	R207	06/08/2015	7.74	Put	Bond Future	1,038.9000	1.0389	1,044.5800	1.0446	0.547	0	0	0
2014/12/22	R207	06/08/2015	7.76	Put	Bond Future	1,008.2200	1.0082	1,013.6300	1.0136	0.537	0	0	0
2014/12/22	R207	06/08/2015	7.46	Put	Bond Future	1,543.0200	1.5430	1,552.9800	1.5530	0.645	0	0	0
2014/12/22	R207	06/08/2015	7.75	Put	Bond Future	1,023.3200	1.0233	1,028.8600	1.0289	0.541	0	0	0
2014/12/22	R207	05/11/2015	7.76	Call	Bond Future	1,750.6900	1.7507	1,723.0800	1.7231	(1.577)	0	0	0
2014/12/22	R207	05/11/2015			Bond Future	7.6142	101.0260	7.6248	100.9890	0.139	0.0000	0.0000	0
2014/12/22	R207	05/11/2015	7.74	Call	Bond Future	1,711.0300	1.7110	1,683.6800	1.6837	(1.598)	0	0	0
2014/12/22	R207	05/11/2015	7.75	Call	Bond Future	1,730.6100	1.7306	1,703.1300	1.7031	(1.588)	0	0	0
2014/12/22	R207	05/11/2015	7.43	Call	Bond Future	1,160.1800	1.1602	1,137.3500	1.1373	(1.968)	0	0	53
2014/12/22	R207	05/11/2015	7.74	Put	Bond Future	1,272.2800	1.2723	1,281.9600	1.2820	0.761	0	0	0
2014/12/22	R207	05/11/2015	7.43	Put	Bond Future	1,807.0100	1.8070	1,821.2100	1.8212	0.786	0	0	0
2014/12/22	R207	05/11/2015	7.76	Put	Bond Future	1,242.4000	1.2424	1,251.8200	1.2518	0.758	0	0	0
2014/12/22	R207	05/11/2015	7.75	Put	Bond Future	1,257.0800	1.2571	1,266.6300	1.2666	0.760	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
2014/12/22	R208	05/02/2015	8.51	Call	Bond Future	4,051.1700	4.0512	4,018.5900	4.0186	(0.804)	0	0	0
2014/12/22	R208	05/02/2015			Bond Future	7.6272	98.2190	7.6339	98.1876	0.087	0.0000	0.0000	51,071
2014/12/22	R208	05/02/2015	8.49	Call	Bond Future	3,962.9200	3.9629	3,930.2000	3.9302	(0.826)	0	0	0
2014/12/22	R208	05/02/2015	8.51	Put	Bond Future	6.7200	0.0067	5.5000	0.0055	(18.155)	0	0	0
2014/12/22	R208	05/02/2015	8.50	Put	Bond Future	7.2500	0.0073	5.9500	0.0060	(17.931)	0	0	0
2014/12/22	R208	05/02/2015	8.49	Put	Bond Future	7.7600	0.0078	6.4000	0.0064	(17.526)	0	0	0
2014/12/22	R208	05/02/2015	8.50	Call	Bond Future	4,007.0700	4.0071	3,974.4100	3.9744	(0.815)	0	0	0
2014/12/22	R208	07/05/2015	8.01	Call	Bond Future	2,024.3400	2.0243	1,989.6300	1.9896	(1.715)	0	0	0
2014/12/22	R208	07/05/2015			Bond Future	7.6894	96.3829	7.6968	96.3490	0.097	0.0000	0.0000	0
2014/12/22	R208	07/05/2015	7.99	Call	Bond Future	1,962.5700	1.9626	1,928.0700	1.9281	(1.758)	0	0	0
2014/12/22	R208	07/05/2015	8.00	Call	Bond Future	1,993.3500	1.9934	1,958.7400	1.9587	(1.736)	0	0	0
2014/12/22	R208	07/05/2015	7.99	Put	Bond Future	609.8100	0.6098	609.2100	0.6092	(0.098)	0	0	0
2014/12/22	R208	07/05/2015	8.01	Put	Bond Future	582.4100	0.5824	581.6000	0.5816	(0.139)	0	0	0
2014/12/22	R208	07/05/2015	8.00	Put	Bond Future	595.9900	0.5960	595.2800	0.5953	(0.119)	0	0	0
2014/12/22	R208	06/08/2015			Bond Future	7.7290	98.0545	7.7373	98.0181	0.107	0.0000	0.0000	0
2014/12/22	R208	06/08/2015	8.00	Call	Bond Future	2,188.1700	2.1882	2,155.8500	2.1559	(1.477)	0	0	0
2014/12/22	R208	06/08/2015	8.01	Call	Bond Future	2,215.5800	2.2156	2,183.1300	2.1831	(1.465)	0	0	0
2014/12/22	R208	06/08/2015	8.85	Call	Bond Future	4,976.3000	4.9763	4,938.9900	4.9390	(0.750)	0	0	0
2014/12/22	R208	06/08/2015	7.99	Call	Bond Future	2,160.9100	2.1609	2,128.7200	2.1287	(1.490)	0	0	0
2014/12/22	R208	06/08/2015	8.01	Put	Bond Future	994.9500	0.9950	998.8400	0.9988	0.391	0	0	0
2014/12/22	R208	06/08/2015	8.00	Put	Bond Future	1,010.6500	1.0106	1,014.6700	1.0147	0.398	0	0	0
2014/12/22	R208	06/08/2015	7.99	Put	Bond Future	1,026.5400	1.0265	1,030.6900	1.0307	0.404	0	0	0
2014/12/22	R208	06/08/2015	8.85	Put	Bond Future	217.6600	0.2177	216.6900	0.2167	(0.446)	0	0	198
2014/12/22	R208	05/11/2015			Bond Future	7.7415	96.4437	7.7513	96.4022	0.127	0.0000	0.0000	0
2014/12/22	R208	05/11/2015	8.48	Call	Bond Future	3,749.4200	3.7494	3,711.3000	3.7113	(1.017)	0	0	0
2014/12/22	R208	05/11/2015	7.74	Put	Bond Future	1,777.2300	1.7772	1,789.3600	1.7894	0.683	0	0	0
2014/12/22	R208	05/11/2015	7.75	Call	Bond Future	1,792.7600	1.7928	1,763.3000	1.7633	(1.643)	0	0	0
2014/12/22	R208	05/11/2015	7.76	Call	Bond Future	1,814.7800	1.8148	1,785.1600	1.7852	(1.632)	0	0	0
2014/12/22	R208	05/11/2015	8.48	Put	Bond Future	689.8500	0.6898	693.1700	0.6932	0.481	0	0	2,200
2014/12/22	R208	05/11/2015	7.74	Call	Bond Future	1,770.9000	1.7709	1,741.5900	1.7416	(1.655)	0	0	0
2014/12/22	R208	05/11/2015	7.76	Put	Bond Future	1,736.6500	1.7366	1,748.4700	1.7485	0.681	0	0	0
2014/12/22	R208	05/11/2015	7.75	Put	Bond Future	1,756.8500	1.7569	1,768.8300	1.7688	0.682	0	0	0
2014/12/22	R209	05/02/2015	9.00	Put	Bond Future	270.1600	0.2702	254.3800	0.2544	(5.841)	0	0	0
2014/12/22	R209	05/02/2015			Bond Future	8.5901	79.6343	8.5972	79.5774	0.083	0.0000	0.0000	29,898
2014/12/22	R209	05/02/2015	9.25	Call	Bond Future	5,082.9900	5.0830	5,017.3900	5.0174	(1.291)	0	0	0
2014/12/22	R209	05/02/2015	9.26	Call	Bond Future	5,150.7600	5.1508	5,085.4300	5.0854	(1.268)	0	0	0
2014/12/22	R209	05/02/2015	9.24	Call	Bond Future	5,015.2900	5.0153	4,949.4300	4.9494	(1.313)	0	0	0
2014/12/22	R209	05/02/2015	9.25	Put	Bond Future	83.3900	0.0834	74.6800	0.0747	(10.445)	0	0	0
2014/12/22	R209	05/02/2015	9.00	Call	Bond Future	3,435.8800	3.4359	3,363.2100	3.3632	(2.115)	0	0	0
2014/12/22	R209	05/02/2015	9.24	Put	Bond Future	87.6900	0.0877	78.7200	0.0787	(10.229)	0	0	0
2014/12/22	R209	05/02/2015	9.26	Put	Bond Future	79.2700	0.0793	70.8300	0.0708	(10.647)	0	0	0
2014/12/22	R209	07/05/2015			Bond Future	8.6422	77.7542	8.6497	77.6947	0.087	0.0000	0.0000	0
2014/12/22	R209	07/05/2015	8.99	Put	Bond Future	1,212.8900	1.2129	1,208.7800	1.2088	(0.339)	0	0	0
2014/12/22	R209	07/05/2015	9.01	Put	Bond Future	1,165.8200	1.1658	1,161.4500	1.1614	(0.375)	0	0	0
2014/12/22	R209	07/05/2015	8.99	Call	Bond Future	3,883.3200	3.8833	3,819.7800	3.8198	(1.636)	0	0	0
2014/12/22	R209	07/05/2015	9.00	Put	Bond Future	1,189.1700	1.1892	1,184.9300	1.1849	(0.357)	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
2014/12/22	R209	07/05/2015	9.00	Call	Bond Future	3,934.2700	3.9343	3,870.6000	3.8706	(1.618)	0	0	0
2014/12/22	R209	07/05/2015	9.01	Call	Bond Future	3,985.4800	3.9855	3,921.6800	3.9217	(1.601)	0	0	0
2014/12/22	R209	06/08/2015	8.99	Put	Bond Future	2,044.6700	2.0447	2,047.9500	2.0479	0.160	0	0	0
2014/12/22	R209	06/08/2015			Bond Future	8.6833	79.1029	8.6913	79.0410	0.091	0.0000	0.0000	0
2014/12/22	R209	06/08/2015	9.01	Put	Bond Future	1,989.0000	1.9890	1,991.9500	1.9919	0.148	0	0	0
2014/12/22	R209	06/08/2015	9.90	Call	Bond Future	9,176.5300	9.1765	9,111.3700	9.1114	(0.710)	0	0	0
2014/12/22	R209	06/08/2015	9.00	Call	Bond Future	4,432.1400	4.4321	4,373.3200	4.3733	(1.327)	0	0	0
2014/12/22	R209	06/08/2015	9.01	Call	Bond Future	4,478.8400	4.4788	4,419.8600	4.4199	(1.317)	0	0	0
2014/12/22	R209	06/08/2015	8.99	Call	Bond Future	4,385.6400	4.3856	4,326.9900	4.3270	(1.337)	0	0	0
2014/12/22	R209	06/08/2015	9.00	Put	Bond Future	2,016.6800	2.0167	2,019.7900	2.0198	0.154	0	0	0
2014/12/22	R209	06/08/2015	9.90	Put	Bond Future	499.0000	0.4990	495.7700	0.4958	(0.647)	0	0	2,914
2014/12/22	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R210	05/02/2015			Bond Future	177.6831	177.6831	177.5710	177.5710	(0.063)	0.0000	0.0000	628
2014/12/22	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R210	05/02/2015	175.01	Call	Bond Future	2,673.0600	2.6731	2,560.9600	2.5610	(4.194)	0	0	0
2014/12/22	R210	05/02/2015	174.99	Call	Bond Future	2,693.0600	2.6931	2,580.9600	2.5810	(4.163)	0	0	0
2014/12/22	R210	05/02/2015	175.00	Call	Bond Future	2,683.0600	2.6831	2,570.9600	2.5710	(4.178)	0	0	0
2014/12/22	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R210	07/05/2015			Bond Future	178.4505	178.4505	178.3334	178.3334	(0.066)	0.0000	0.0000	0
2014/12/22	R210	07/05/2015	177.00	Call	Bond Future	1,450.4900	1.4505	1,333.4400	1.3334	(8.070)	0	0	0
2014/12/22	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R210	07/05/2015	177.01	Call	Bond Future	1,440.4900	1.4405	1,323.4400	1.3234	(8.126)	0	0	0
2014/12/22	R210	07/05/2015	176.99	Call	Bond Future	1,460.4900	1.4605	1,343.4400	1.3434	(8.014)	0	0	0
2014/12/22	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R211	05/02/2015			Bond Future	131.6424	131.6424	131.5760	131.5760	(0.050)	0.0000	0.0000	1,120
2014/12/22	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R211	05/02/2015	132.99	Put	Bond Future	1,347.5900	1.3476	1,414.0400	1.4140	4.931	0	0	0
2014/12/22	R211	05/02/2015	133.01	Put	Bond Future	1,367.5900	1.3676	1,434.0400	1.4340	4.859	0	0	0
2014/12/22	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R211	05/02/2015	133.00	Put	Bond Future	1,357.5900	1.3576	1,424.0400	1.4240	4.895	0	0	0
2014/12/22	R211	07/05/2015	134.99	Put	Bond Future	1,241.2200	1.2412	1,311.2500	1.3113	5.642	0	0	0
2014/12/22	R211	07/05/2015			Bond Future	133.7488	133.7488	133.6788	133.6788	(0.052)	0.0000	0.0000	0
2014/12/22	R211	07/05/2015	135.01	Put	Bond Future	1,261.2200	1.2612	1,331.2500	1.3313	5.553	0	0	0
2014/12/22	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R211	07/05/2015	135.00	Put	Bond Future	1,251.2200	1.2512	1,321.2500	1.3213	5.597	0	0	0
2014/12/22	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R212	05/02/2015			Bond Future	136.4832	136.4832	136.3971	136.3971	(0.063)	0.0000	0.0000	13,564
2014/12/22	R212	05/02/2015	137.99	Put	Bond Future	1,506.7700	1.5068	1,592.9200	1.5929	5.718	0	0	0
2014/12/22	R212	05/02/2015	138.01	Put	Bond Future	1,526.7700	1.5268	1,612.9200	1.6129	5.643	0	0	0
2014/12/22	R212	05/02/2015	138.00	Put	Bond Future	1,516.7700	1.5168	1,602.9200	1.6029	5.680	0	0	0
2014/12/22	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R212	05/02/2015	137.99	Call	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
2014/12/22	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R212	07/05/2015			Bond Future	138.6670	138.6670	138.5769	138.5769	(0.065)	0.0000	0.0000	0
2014/12/22	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R212	07/05/2015	140.99	Put	Bond Future	2,323.0000	2.3230	2,413.0900	2.4131	3.878	0	0	0
2014/12/22	R212	07/05/2015	141.01	Put	Bond Future	2,343.0000	2.3430	2,433.0900	2.4331	3.845	0	0	0
2014/12/22	R212	07/05/2015	141.00	Put	Bond Future	2,333.0000	2.3330	2,423.0900	2.4231	3.862	0	0	0
2014/12/22	R213	05/02/2015	9.26	Put	Bond Future	43.4300	0.0434	37.6800	0.0377	(13.240)	0	0	0
2014/12/22	R213	05/02/2015			Bond Future	8.4836	90.2663	8.4904	90.2128	0.080	0.0000	0.0000	23,596
2014/12/22	R213	05/02/2015	9.25	Put	Bond Future	45.8500	0.0459	39.8800	0.0399	(13.021)	0	0	0
2014/12/22	R213	05/02/2015	9.24	Put	Bond Future	48.3900	0.0484	42.2000	0.0422	(12.792)	0	0	0
2014/12/22	R213	05/02/2015	9.25	Call	Bond Future	5,793.2900	5.7933	5,733.8000	5.7338	(1.027)	0	0	0
2014/12/22	R213	05/02/2015	9.26	Call	Bond Future	5,862.2200	5.8622	5,802.9500	5.8029	(1.011)	0	0	0
2014/12/22	R213	05/02/2015	9.24	Call	Bond Future	5,724.3900	5.7244	5,664.6800	5.6647	(1.043)	0	0	0
2014/12/22	R213	07/05/2015	8.74	Call	Bond Future	3,117.2000	3.1172	3,058.7700	3.0588	(1.874)	0	0	0
2014/12/22	R213	07/05/2015	8.75	Put	Bond Future	1,543.4200	1.5434	1,541.0200	1.5410	(0.155)	0	0	0
2014/12/22	R213	07/05/2015			Bond Future	8.5387	88.1589	8.5459	88.1027	0.085	0.0000	0.0000	0
2014/12/22	R213	07/05/2015	8.75	Call	Bond Future	3,163.6600	3.1637	3,105.0300	3.1050	(1.853)	0	0	0
2014/12/22	R213	07/05/2015	8.76	Call	Bond Future	3,210.4500	3.2105	3,151.6200	3.1516	(1.832)	0	0	0
2014/12/22	R213	07/05/2015	8.74	Put	Bond Future	1,572.6600	1.5727	1,570.4600	1.5705	(0.140)	0	0	0
2014/12/22	R213	07/05/2015	8.76	Put	Bond Future	1,514.6100	1.5146	1,512.0100	1.5120	(0.172)	0	0	0
2014/12/22	R213	06/08/2015			Bond Future	8.5820	89.6875	8.5897	89.6286	0.089	0.0000	0.0000	0
2014/12/22	R213	06/08/2015	8.49	Put	Bond Future	3,363.5200	3.3635	3,374.8400	3.3748	0.337	0	0	0
2014/12/22	R213	06/08/2015	8.51	Put	Bond Future	3,281.0200	3.2810	3,291.8200	3.2918	0.329	0	0	0
2014/12/22	R213	06/08/2015	8.49	Call	Bond Future	2,653.1200	2.6531	2,605.5100	2.6055	(1.794)	0	0	0
2014/12/22	R213	06/08/2015	8.50	Put	Bond Future	3,321.8000	3.3218	3,332.8600	3.3329	0.333	0	0	0
2014/12/22	R213	06/08/2015	8.50	Call	Bond Future	2,689.0100	2.6890	2,641.1400	2.6411	(1.780)	0	0	0
2014/12/22	R213	06/08/2015	8.51	Call	Bond Future	2,725.7400	2.7257	2,677.6100	2.6776	(1.766)	0	0	0
2014/12/22	R214	05/02/2015	9.50	Call	Bond Future	6,434.2300	6.4342	6,451.6000	6.4516	0.270	0	0	0
2014/12/22	R214	05/02/2015			Bond Future	8.6807	80.5457	8.6776	80.5713	(0.035)	0.0000	0.0000	14,311
2014/12/22	R214	05/02/2015	9.51	Call	Bond Future	6,504.5600	6.5046	6,522.2500	6.5223	0.272	0	0	0
2014/12/22	R214	05/02/2015	9.49	Call	Bond Future	6,363.9100	6.3639	6,380.9500	6.3810	0.268	0	0	0
2014/12/22	R214	05/02/2015	9.50	Put	Bond Future	44.0000	0.0440	35.7600	0.0358	(18.727)	0	0	0
2014/12/22	R214	05/02/2015	9.49	Put	Bond Future	46.3500	0.0463	37.7800	0.0378	(18.490)	0	0	0
2014/12/22	R214	05/02/2015	9.51	Put	Bond Future	41.7800	0.0418	33.8600	0.0339	(18.956)	0	0	0
2014/12/22	R214	07/05/2015			Bond Future	8.7311	78.5367	8.7282	78.5610	(0.034)	0.0000	0.0000	0
2014/12/22	R214	07/05/2015	9.15	Call	Bond Future	4,494.2400	4.4942	4,488.6800	4.4887	(0.124)	0	0	0
2014/12/22	R214	07/05/2015	9.16	Call	Bond Future	4,548.7900	4.5488	4,543.5000	4.5435	(0.116)	0	0	0
2014/12/22	R214	07/05/2015	9.14	Put	Bond Future	1,169.9200	1.1699	1,139.8300	1.1398	(2.572)	0	0	0
2014/12/22	R214	07/05/2015	9.16	Put	Bond Future	1,124.7000	1.1247	1,095.1300	1.0951	(2.629)	0	0	0
2014/12/22	R214	07/05/2015	9.15	Put	Bond Future	1,147.1300	1.1471	1,117.2900	1.1173	(2.601)	0	0	0
2014/12/22	R214	07/05/2015	9.14	Call	Bond Future	4,439.9200	4.4399	4,434.1100	4.4341	(0.131)	0	0	0
2014/12/22	R214	06/08/2015	8.76	Put	Bond Future	3,334.6500	3.3346	3,301.9200	3.3019	(0.982)	0	0	0
2014/12/22	R214	06/08/2015			Bond Future	8.7716	79.8985	8.7688	79.9217	(0.032)	0.0000	0.0000	0
2014/12/22	R214	06/08/2015	8.75	Put	Bond Future	3,376.3100	3.3763	3,343.4900	3.3435	(0.972)	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
2014/12/22	R214	06/08/2015	8.74	Call	Bond Future	3,158.2800	3.1583	3,148.6200	3.1486	(0.306)	0	0	0
2014/12/22	R214	06/08/2015	8.75	Call	Bond Future	3,198.2300	3.1982	3,188.6600	3.1887	(0.299)	0	0	0
2014/12/22	R214	06/08/2015	8.76	Call	Bond Future	3,238.9500	3.2389	3,229.4700	3.2295	(0.293)	0	0	0
2014/12/22	R214	06/08/2015	8.74	Put	Bond Future	3,418.8700	3.4189	3,385.9600	3.3860	(0.963)	0	0	0
2014/12/22	R248	05/02/2015			Bond Future	8.7567	103.8593	8.7535	103.8934	(0.036)	0.0000	0.0000	43,226
2014/12/22	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R248	05/02/2015	9.50	Call	Bond Future	7,455.9000	7.4559	7,489.9700	7.4900	0.457	0	0	0
2014/12/22	R248	05/02/2015	9.51	Call	Bond Future	7,549.4200	7.5494	7,583.4900	7.5835	0.451	0	0	0
2014/12/22	R248	05/02/2015	9.49	Call	Bond Future	7,362.2000	7.3622	7,396.2700	7.3963	0.463	0	0	0
2014/12/22	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R248	07/05/2015			Bond Future	8.8091	101.0822	8.8060	101.1147	(0.035)	0.0000	0.0000	0
2014/12/22	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R248	07/05/2015	9.26	Call	Bond Future	4,594.9100	4.5949	4,627.4300	4.6274	0.708	0	0	0
2014/12/22	R248	07/05/2015	9.24	Call	Bond Future	4,399.1100	4.3991	4,431.6300	4.4316	0.739	0	0	0
2014/12/22	R248	07/05/2015	9.25	Call	Bond Future	4,497.1000	4.4971	4,529.6200	4.5296	0.723	0	0	0
2014/12/22	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R248	06/08/2015			Bond Future	8.8516	102.8350	8.8486	102.8662	(0.033)	0.0000	0.0000	0
2014/12/22	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/22	R248	06/08/2015	8.74	Put	Bond Future	1,186.8200	1.1868	1,155.6600	1.1557	(2.626)	0	0	0
2014/12/22	R248	06/08/2015	8.76	Put	Bond Future	972.3000	0.9723	941.1400	0.9411	(3.205)	0	0	0
2014/12/22	R248	06/08/2015	8.75	Put	Bond Future	1,079.4600	1.0795	1,048.3000	1.0483	(2.887)	0	0	0

**Total**

**454577**