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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/12/2014 TO 30/12/2014

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
2014/12/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	0908	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
2014/12/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2025	05/02/2015			Bond Future	118.4400	118.4400	118.4173	118.4173	(0.019)	0.0000	0.0000	16
2014/12/30	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2025	05/02/2015	118.99	Put	Bond Future	550.0300	0.5500	572.7000	0.5727	4.122	0	0	0
2014/12/30	2025	05/02/2015	119.01	Put	Bond Future	570.0300	0.5700	592.7000	0.5927	3.977	0	0	0
2014/12/30	2025	05/02/2015	119.00	Put	Bond Future	560.0300	0.5600	582.7000	0.5827	4.048	0	0	0
2014/12/30	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2025	07/05/2015			Bond Future	120.3292	120.3292	120.3046	120.3046	(0.020)	0.0000	0.0000	0
2014/12/30	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2025	07/05/2015	120.99	Put	Bond Future	660.8100	0.6608	685.4100	0.6854	3.723	0	0	0
2014/12/30	2025	07/05/2015	121.01	Put	Bond Future	680.8100	0.6808	705.4100	0.7054	3.613	0	0	0
2014/12/30	2025	07/05/2015	121.00	Put	Bond Future	670.8100	0.6708	695.4100	0.6954	3.667	0	0	0
2014/12/30	2030	05/02/2015			Bond Future	8.4579	96.3688	8.4457	96.4691	(0.145)	0.0000	0.0000	4,666
2014/12/30	2030	05/02/2015	9.25	Call	Bond Future	6,176.2900	6.1763	6,276.5700	6.2766	1.624	0	0	0
2014/12/30	2030	05/02/2015	9.24	Call	Bond Future	6,101.8900	6.1019	6,202.1700	6.2022	1.643	0	0	0
2014/12/30	2030	05/02/2015	9.26	Call	Bond Future	6,250.6000	6.2506	6,350.8800	6.3509	1.604	0	0	0
2014/12/30	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2030	07/05/2015			Bond Future	8.5196	97.8983	8.5072	97.9987	(0.146)	0.0000	0.0000	0
2014/12/30	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2030	07/05/2015	8.74	Call	Bond Future	1,750.8500	1.7509	1,851.2900	1.8513	5.737	0	0	0
2014/12/30	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2030	07/05/2015	8.75	Call	Bond Future	1,829.2200	1.8292	1,929.6600	1.9297	5.491	0	0	0
2014/12/30	2030	07/05/2015	8.76	Call	Bond Future	1,907.4900	1.9075	2,007.9300	2.0079	5.266	0	0	0
2014/12/30	2032	05/02/2015			Bond Future	8.6140	99.7679	8.6067	99.8310	(0.085)	0.0000	0.0000	15
2014/12/30	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2032	05/02/2015	8.50	Put	Bond Future	994.8700	0.9949	931.6900	0.9317	(6.351)	0	0	0
2014/12/30	2032	05/02/2015	8.49	Put	Bond Future	1,082.8700	1.0829	1,019.6900	1.0197	(5.834)	0	0	0
2014/12/30	2032	05/02/2015	8.51	Put	Bond Future	906.9800	0.9070	843.8000	0.8438	(6.966)	0	0	0
2014/12/30	2032	07/05/2015	8.51	Put	Bond Future	1,428.4700	1.4285	1,365.5900	1.3656	(4.402)	0	0	0
2014/12/30	2032	07/05/2015			Bond Future	8.6755	97.1959	8.6681	97.2588	(0.085)	0.0000	0.0000	0
2014/12/30	2032	07/05/2015	8.50	Put	Bond Future	1,515.7800	1.5158	1,452.9000	1.4529	(4.148)	0	0	0

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2014/12/30	2032	07/05/2015	8.49	Put	Bond Future	1,603.2100	1.6032	1,540.3300	1.5403	(3.922)	0	0	0
2014/12/30	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2032	06/08/2015			Bond Future	8.7250	98.8747	8.7177	98.9359	(0.083)	0.0000	0.0000	0
2014/12/30	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2032	06/08/2015	8.50	Put	Bond Future	1,924.2500	1.9243	1,863.0200	1.8630	(3.182)	0	0	0
2014/12/30	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2032	06/08/2015	8.49	Put	Bond Future	2,011.0900	2.0111	1,949.8600	1.9499	(3.045)	0	0	0
2014/12/30	2032	06/08/2015	8.51	Put	Bond Future	1,837.5200	1.8375	1,776.2900	1.7763	(3.332)	0	0	0
2014/12/30	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2037	05/02/2015			Bond Future	8.6716	98.5575	8.6645	98.6258	(0.082)	0.0000	0.0000	36,001
2014/12/30	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2037	05/02/2015	9.50	Call	Bond Future	7,484.4800	7.4845	7,552.8100	7.5528	0.913	0	0	0
2014/12/30	2037	05/02/2015	9.51	Call	Bond Future	7,569.2200	7.5692	7,637.5500	7.6375	0.903	0	0	0
2014/12/30	2037	05/02/2015	9.49	Call	Bond Future	7,399.6100	7.3996	7,467.9400	7.4679	0.923	0	0	0
2014/12/30	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2037	07/05/2015			Bond Future	8.7305	100.1217	8.7233	100.1898	(0.082)	0.0000	0.0000	500
2014/12/30	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2037	07/05/2015	9.01	Call	Bond Future	2,599.0700	2.5991	2,667.1100	2.6671	2.618	0	0	0
2014/12/30	2037	07/05/2015	8.99	Call	Bond Future	2,416.7400	2.4167	2,484.7800	2.4848	2.815	0	0	0
2014/12/30	2037	07/05/2015	9.00	Call	Bond Future	2,507.9700	2.5080	2,576.0100	2.5760	2.713	0	0	0
2014/12/30	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2037	06/08/2015			Bond Future	8.7796	97.5907	8.7725	97.6572	(0.081)	0.0000	0.0000	0
2014/12/30	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2037	06/08/2015	8.74	Put	Bond Future	372.7000	0.3727	306.1900	0.3062	(17.845)	0	0	0
2014/12/30	2037	06/08/2015	8.76	Put	Bond Future	184.1000	0.1841	117.5900	0.1176	(36.127)	0	0	0
2014/12/30	2037	06/08/2015	8.75	Put	Bond Future	278.3300	0.2783	211.8200	0.2118	(23.896)	0	0	0
2014/12/30	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2038	05/02/2015	123.00	Call	Bond Future	2,224.6100	2.2246	2,201.4500	2.2015	(1.041)	0	0	0
2014/12/30	2038	05/02/2015			Bond Future	125.2246	125.2246	125.2015	125.2015	(0.018)	0.0000	0.0000	3,701
2014/12/30	2038	05/02/2015	123.01	Call	Bond Future	2,214.6100	2.2146	2,191.4500	2.1915	(1.046)	0	0	0
2014/12/30	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2038	05/02/2015	122.99	Call	Bond Future	2,234.6100	2.2346	2,211.4500	2.2115	(1.036)	0	0	0
2014/12/30	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2038	07/05/2015			Bond Future	127.2220	127.2220	127.1967	127.1967	(0.020)	0.0000	0.0000	0
2014/12/30	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2038	07/05/2015	126.99	Call	Bond Future	231.9600	0.2320	206.7200	0.2067	(10.881)	0	0	0
2014/12/30	2038	07/05/2015	127.00	Call	Bond Future	221.9600	0.2220	196.7200	0.1967	(11.371)	0	0	0
2014/12/30	2038	07/05/2015	127.01	Call	Bond Future	211.9600	0.2120	186.7200	0.1867	(11.908)	0	0	0

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2014/12/30	2044	05/02/2015	9.00	Call	Bond Future	2,079.0500	2.0791	2,152.5400	2.1525	3.535	0	0	0
2014/12/30	2044	05/02/2015			Bond Future	8.7962	99.7548	8.7891	99.8283	(0.080)	0.0000	0.0000	6,042
2014/12/30	2044	05/02/2015	9.01	Call	Bond Future	2,179.1600	2.1792	2,252.6500	2.2526	3.372	0	0	0
2014/12/30	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2044	05/02/2015	8.99	Call	Bond Future	1,978.7600	1.9788	2,052.2500	2.0522	3.714	0	0	0
2014/12/30	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2044	07/05/2015			Bond Future	8.8543	101.3381	8.8471	101.4113	(0.081)	0.0000	0.0000	0
2014/12/30	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2044	07/05/2015	9.01	Call	Bond Future	1,576.6600	1.5767	1,649.8800	1.6499	4.644	0	0	0
2014/12/30	2044	07/05/2015	8.99	Call	Bond Future	1,376.5800	1.3766	1,449.8000	1.4498	5.319	0	0	0
2014/12/30	2044	07/05/2015	9.00	Call	Bond Future	1,476.7000	1.4767	1,549.9200	1.5499	4.958	0	0	0
2014/12/30	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2044	06/08/2015			Bond Future	8.9032	98.7027	8.8962	98.7744	(0.079)	0.0000	0.0000	0
2014/12/30	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2044	06/08/2015	8.74	Put	Bond Future	1,681.3900	1.6814	1,609.6600	1.6097	(4.266)	0	0	0
2014/12/30	2044	06/08/2015	8.76	Put	Bond Future	1,472.7700	1.4728	1,401.0400	1.4010	(4.870)	0	0	0
2014/12/30	2044	06/08/2015	8.75	Put	Bond Future	1,576.9900	1.5770	1,505.2600	1.5053	(4.549)	0	0	0
2014/12/30	2046	05/02/2015			Bond Future	127.9117	127.9117	127.8887	127.8887	(0.018)	0.0000	0.0000	5,889
2014/12/30	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2046	05/02/2015	123.99	Call	Bond Future	3,921.7400	3.9217	3,898.6900	3.8987	(0.588)	0	0	0
2014/12/30	2046	05/02/2015	124.01	Call	Bond Future	3,901.7400	3.9017	3,878.6900	3.8787	(0.591)	0	0	0
2014/12/30	2046	05/02/2015	124.00	Call	Bond Future	3,911.7400	3.9117	3,888.6900	3.8887	(0.589)	0	0	0
2014/12/30	2046	07/05/2015			Bond Future	128.5827	128.5827	128.5576	128.5576	(0.020)	0.0000	0.0000	0
2014/12/30	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2046	07/05/2015	126.99	Call	Bond Future	1,592.7500	1.5928	1,567.6000	1.5676	(1.579)	0	0	0
2014/12/30	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2046	07/05/2015	127.00	Call	Bond Future	1,582.7500	1.5828	1,557.6000	1.5576	(1.589)	0	0	0
2014/12/30	2046	07/05/2015	127.01	Call	Bond Future	1,572.7500	1.5728	1,547.6000	1.5476	(1.599)	0	0	0
2014/12/30	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2050	05/02/2015			Bond Future	136.3121	136.3121	136.2879	136.2879	(0.018)	0.0000	0.0000	2,493
2014/12/30	2050	05/02/2015	130.01	Call	Bond Future	6,302.1000	6.3021	6,277.8600	6.2779	(0.385)	0	0	0
2014/12/30	2050	05/02/2015	129.99	Call	Bond Future	6,322.1000	6.3221	6,297.8600	6.2979	(0.383)	0	0	0
2014/12/30	2050	05/02/2015	130.00	Call	Bond Future	6,312.1000	6.3121	6,287.8600	6.2879	(0.384)	0	0	0
2014/12/30	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	2050	07/05/2015			Bond Future	138.4864	138.4864	138.4597	138.4597	(0.019)	0.0000	0.0000	0
2014/12/30	2050	07/05/2015	135.00	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
2014/12/30	2050	07/05/2015	135.01	Call	Bond Future	3,476.4400	3.4764	3,449.7100	3.4497	(0.769)	0	0	0
2014/12/30	2050	07/05/2015	134.99	Call	Bond Future	3,496.4400	3.4964	3,469.7100	3.4697	(0.764)	0	0	0
2014/12/30	2050	07/05/2015	135.00	Call	Bond Future	3,486.4400	3.4864	3,459.7100	3.4597	(0.767)	0	0	0
2014/12/30	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	AL12	05/02/2015			Index Future	533.5460	533.5460	533.9060	533.9060	0.067	0.0000	0.0000	0
2014/12/30	AL12	07/05/2015			Index Future	542.0100	542.0100	542.3720	542.3720	0.067	0.0000	0.0000	0
2014/12/30	AL37	05/02/2015			Index Future	445.9450	445.9450	446.0510	446.0510	0.024	0.0000	0.0000	116
2014/12/30	AL37	07/05/2015			Index Future	453.0200	453.0200	453.1240	453.1240	0.023	0.0000	0.0000	0
2014/12/30	AL7T	05/02/2015			Index Future	526.9580	526.9580	527.1620	527.1620	0.039	0.0000	0.0000	3
2014/12/30	AL7T	07/05/2015			Index Future	535.3170	535.3170	535.5220	535.5220	0.038	0.0000	0.0000	0
2014/12/30	ALBI	05/02/2015			Index Future	481.8970	481.8970	482.0990	482.0990	0.042	0.0000	0.0000	774
2014/12/30	ALBI	07/05/2015			Index Future	489.5420	489.5420	489.7440	489.7440	0.041	0.0000	0.0000	0
2014/12/30	ALBI	06/08/2015			Index Future	497.8990	497.8990	498.0960	498.0960	0.040	0.0000	0.0000	0
2014/12/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/12/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/12/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	CS26	02/04/2026			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
2014/12/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/30	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	EL28	05/02/2015			Bond Future	124.9618	124.9618	124.9418	124.9418	(0.016)	0.0000	0.0000	0
2014/12/30	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	EL28	05/02/2015	125.99	Put	Bond Future	1,028.1700	1.0282	1,048.1700	1.0482	1.945	0	0	0
2014/12/30	EL28	05/02/2015	126.01	Put	Bond Future	1,048.1700	1.0482	1,068.1700	1.0682	1.908	0	0	0
2014/12/30	EL28	05/02/2015	126.00	Put	Bond Future	1,038.1700	1.0382	1,058.1700	1.0582	1.926	0	0	0
2014/12/30	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	EL28	07/05/2015	125.00	Call	Bond Future	445.4100	0.4454	423.3400	0.4233	(4.955)	0	0	0
2014/12/30	EL28	07/05/2015			Bond Future	125.4454	125.4454	125.4233	125.4233	(0.018)	0.0000	0.0000	0
2014/12/30	EL28	07/05/2015	125.01	Call	Bond Future	435.4100	0.4354	413.3400	0.4133	(5.069)	0	0	0
2014/12/30	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	EL28	07/05/2015	124.99	Call	Bond Future	455.4100	0.4554	433.3400	0.4333	(4.846)	0	0	0
2014/12/30	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	ES33	05/02/2015	10.00	Call	Bond Future	3,549.3600	3.5494	3,610.2600	3.6103	1.716	0	0	0
2014/12/30	ES33	05/02/2015			Bond Future	9.5098	85.6764	9.5017	85.7373	(0.085)	0.0000	0.0000	6,220
2014/12/30	ES33	05/02/2015	10.01	Call	Bond Future	3,619.3200	3.6193	3,680.2200	3.6802	1.683	0	0	0
2014/12/30	ES33	05/02/2015	9.99	Call	Bond Future	3,479.3100	3.4793	3,540.2100	3.5402	1.750	0	0	0
2014/12/30	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	ES33	07/05/2015			Bond Future	9.5942	83.2483	9.5860	83.3090	(0.086)	0.0000	0.0000	0
2014/12/30	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	ES33	07/05/2015	9.76	Call	Bond Future	1,208.9200	1.2089	1,269.5600	1.2696	5.016	0	0	0
2014/12/30	ES33	07/05/2015	9.74	Call	Bond Future	1,064.5300	1.0645	1,125.1700	1.1252	5.696	0	0	0
2014/12/30	ES33	07/05/2015	9.75	Call	Bond Future	1,136.7700	1.1368	1,197.4100	1.1974	5.334	0	0	0
2014/12/30	ES33	06/08/2015			Bond Future	9.6675	84.6860	9.6593	84.7453	(0.084)	0.0000	0.0000	0
2014/12/30	ES33	06/08/2015	9.59	Put	Bond Future	566.5600	0.5666	507.1800	0.5072	(10.481)	0	0	0
2014/12/30	ES33	06/08/2015	9.61	Put	Bond Future	419.7600	0.4198	360.3800	0.3604	(14.146)	0	0	0
2014/12/30	ES33	06/08/2015	9.60	Put	Bond Future	493.1100	0.4931	433.7300	0.4337	(12.042)	0	0	0
2014/12/30	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	GOVI	05/02/2015	459.99	Call	GOVI	199,320.0000	19.9320	201,170.0000	20.1170	0.928	0	0	0
2014/12/30	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	GOVI	05/02/2015			GOVI	479.9220	479.9220	480.1070	480.1070	0.039	0.0000	0.0000	440
2014/12/30	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	GOVI	05/02/2015	460.00	Call	GOVI	199,220.0000	19.9220	201,070.0000	20.1070	0.929	0	0	0
2014/12/30	GOVI	05/02/2015	460.01	Call	GOVI	199,120.0000	19.9120	200,970.0000	20.0970	0.929	0	0	0
2014/12/30	GOVI	07/05/2015	449.99	Call	GOVI	375,460.0000	37.5460	377,300.0000	37.7300	0.490	0	0	0

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2014/12/30	GOVI	07/05/2015			GOVI	487.5360	487.5360	487.7200	487.7200	0.038	0.0000	0.0000	130
2014/12/30	GOVI	07/05/2015	450.00	Call	GOVI	375,360.0000	37.5360	377,200.0000	37.7200	0.490	0	0	0
2014/12/30	GOVI	07/05/2015	450.01	Call	GOVI	375,260.0000	37.5260	377,100.0000	37.7100	0.490	0	0	0
2014/12/30	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	GOVI	06/08/2015			GOVI	495.8590	495.8590	496.0380	496.0380	0.036	0.0000	0.0000	0
2014/12/30	GOVI	06/08/2015	499.99	Put	GOVI	41,310.0000	4.1310	39,520.0000	3.9520	(4.333)	0	0	0
2014/12/30	GOVI	06/08/2015	500.01	Put	GOVI	41,510.0000	4.1510	39,720.0000	3.9720	(4.312)	0	0	0
2014/12/30	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	GOVI	06/08/2015	500.00	Put	GOVI	41,410.0000	4.1410	39,620.0000	3.9620	(4.323)	0	0	0
2014/12/30	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/12/30	IGOV	05/02/2015			Index Future	224.6520	224.6520	224.6250	224.6250	(0.012)	0.0000	0.0000	1,093
2014/12/30	IGOV	07/05/2015			Index Future	228.2350	228.2350	228.2050	228.2050	(0.013)	0.0000	0.0000	81
2014/12/30	IGOV	06/08/2015			Index Future	232.1490	232.1490	232.1150	232.1150	(0.015)	0.0000	0.0000	0
2014/12/30	ILBI	05/02/2015			Index Future	609.7250	609.7250	609.6220	609.6220	(0.017)	0.0000	0.0000	157
2014/12/30	ILBI	07/05/2015			Index Future	619.6370	619.6370	619.5300	619.5300	(0.017)	0.0000	0.0000	0
2014/12/30	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/12/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/12/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/12/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/12/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/12/30	JBAF	21/01/2015			Jibar Tradeable Future	6.1100	93.8900	6.1000	93.9000	(0.164)	0.0000	0.0000	0
2014/12/30	JBAF	18/02/2015			Jibar Tradeable Future	6.1500	93.8500	6.1400	93.8600	(0.163)	0.0000	0.0000	0
2014/12/30	JBAF	18/03/2015			Jibar Tradeable Future	6.2400	93.7600	6.2400	93.7600	0.000	0.0000	0.0000	2,850
2014/12/30	JBAF	15/04/2015			Jibar Tradeable Future	6.3200	93.6800	6.3000	93.7000	(0.316)	0.0000	0.0000	0
2014/12/30	JBAF	20/05/2015			Jibar Tradeable Future	6.4400	93.5600	6.4200	93.5800	(0.311)	0.0000	0.0000	0
2014/12/30	JBAF	17/06/2015			Jibar Tradeable Future	6.5100	93.4900	6.4900	93.5100	(0.307)	0.0000	0.0000	5,000
2014/12/30	JBAF	16/09/2015			Jibar Tradeable Future	6.7200	93.2800	6.7100	93.2900	(0.149)	0.0000	0.0000	0
2014/12/30	JBAF	15/12/2015			Jibar Tradeable Future	6.9800	93.0200	6.9600	93.0400	(0.287)	0.0000	0.0000	0
2014/12/30	JBAF	16/03/2016			Jibar Tradeable Future	7.1600	92.8400	7.1400	92.8600	(0.279)	0.0000	0.0000	0
2014/12/30	JBAF	15/06/2016			Jibar Tradeable Future	7.3000	92.7000	7.2900	92.7100	(0.137)	0.0000	0.0000	0
2014/12/30	JBAF	21/09/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2014/12/30	R023	05/02/2015			Bond Future	7.8766	102.7384	7.8691	102.7824	(0.095)	0.0000	0.0000	11,167
2014/12/30	R023	05/02/2015	8.74	Put	Bond Future	4.7400	0.0047	3.9500	0.0040	(16.667)	0	0	0

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2014/12/30	R023	05/02/2015	8.75	Call	Bond Future	4,953.3100		4.9533	4,996.5900	4.9966	0.874	0	0	0
2014/12/30	R023	05/02/2015	8.76	Call	Bond Future	5,007.7700		5.0078	5,051.1100	5.0511	0.865	0	0	0
2014/12/30	R023	05/02/2015	8.74	Call	Bond Future	4,898.8000		4.8988	4,942.0300	4.9420	0.882	0	0	0
2014/12/30	R023	05/02/2015	8.76	Put	Bond Future	4.0100		0.0040	3.3300	0.0033	(16.958)	0	0	0
2014/12/30	R023	05/02/2015	8.75	Put	Bond Future	4.3800		0.0044	3.6400	0.0036	(16.895)	0	0	0
2014/12/30	R023	07/05/2015	8.15	Put	Bond Future	924.4600		0.9245	903.5500	0.9036	(2.262)	0	0	0
2014/12/30	R023	07/05/2015	8.14	Call	Bond Future	2,090.8500		2.0909	2,112.9100	2.1129	1.055	0	0	0
2014/12/30	R023	07/05/2015			Bond Future	7.9374		100.4447	7.9298	100.4480	(0.096)	0.0000	0.0000	0
2014/12/30	R023	07/05/2015	8.15	Call	Bond Future	2,126.5400		2.1265	2,148.8800	2.1489	1.051	0	0	0
2014/12/30	R023	07/05/2015	8.16	Call	Bond Future	2,162.5400		2.1625	2,185.1600	2.1852	1.046	0	0	0
2014/12/30	R023	07/05/2015	8.14	Put	Bond Future	944.8900		0.9449	923.7000	0.9237	(2.243)	0	0	0
2014/12/30	R023	07/05/2015	8.16	Put	Bond Future	904.3700		0.9044	883.7400	0.8837	(2.281)	0	0	0
2014/12/30	R023	06/08/2015	9.07	Put	Bond Future	300.6200		0.3006	293.5400	0.2935	(2.355)	0	0	911
2014/12/30	R023	06/08/2015	8.24	Call	Bond Future	2,742.4800		2.7425	2,764.1100	2.7641	0.789	0	0	0
2014/12/30	R023	06/08/2015			Bond Future	7.9805		102.1788	7.9731	102.2201	(0.093)	0.0000	0.0000	0
2014/12/30	R023	06/08/2015	9.07	Call	Bond Future	6,117.8100		6.1178	6,152.0700	6.1521	0.560	0	0	0
2014/12/30	R023	06/08/2015	8.26	Put	Bond Future	1,276.1300		1.2761	1,256.8000	1.2568	(1.515)	0	0	0
2014/12/30	R023	06/08/2015	8.25	Put	Bond Future	1,296.3400		1.2963	1,276.8200	1.2768	(1.506)	0	0	0
2014/12/30	R023	06/08/2015	8.24	Put	Bond Future	1,316.4900		1.3165	1,296.7800	1.2968	(1.497)	0	0	0
2014/12/30	R023	06/08/2015	8.25	Call	Bond Future	2,776.7800		2.7768	2,798.6000	2.7986	0.786	0	0	0
2014/12/30	R023	06/08/2015	8.26	Call	Bond Future	2,810.9700		2.8110	2,832.9800	2.8330	0.783	0	0	0
2014/12/30	R157	05/02/2015	8.74	Call	Bond Future	1,073.3500		1.0733	1,073.3200	1.0733	(0.003)	0	0	0
2014/12/30	R157	05/02/2015	8.75	Put	Bond Future	0.1800		0.0002	0.1500	0.0002	(16.667)	0	0	0
2014/12/30	R157	05/02/2015			Bond Future	6.9095		109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/12/30	R157	05/02/2015	8.74	Put	Bond Future	0.1900		0.0002	0.1600	0.0002	(15.789)	0	0	0
2014/12/30	R157	05/02/2015	8.76	Put	Bond Future	0.1700		0.0002	0.1500	0.0002	(11.765)	0	0	0
2014/12/30	R157	05/02/2015	8.75	Call	Bond Future	1,079.1500		1.0792	1,079.1200	1.0791	(0.003)	0	0	0
2014/12/30	R157	05/02/2015	8.76	Call	Bond Future	1,084.9400		1.0849	1,084.9200	1.0849	(0.002)	0	0	0
2014/12/30	R186	05/02/2015	9.00	Call	Bond Future	7,728.7700		7.7288	7,788.9000	7.7889	0.778	0	0	0
2014/12/30	R186	05/02/2015			Bond Future	8.0474		119.9713	8.0402	120.0323	(0.089)	0.0000	0.0000	44,892
2014/12/30	R186	05/02/2015	8.75	Call	Bond Future	5,797.1100		5.7971	5,854.1800	5.8542	0.984	0	0	0
2014/12/30	R186	05/02/2015	8.76	Call	Bond Future	5,874.3000		5.8743	5,931.5800	5.9316	0.975	0	0	0
2014/12/30	R186	05/02/2015	8.74	Call	Bond Future	5,719.9700		5.7200	5,776.8200	5.7768	0.994	0	0	0
2014/12/30	R186	05/02/2015	8.00	Put	Bond Future	1,385.0900		1.3851	1,336.3900	1.3364	(3.516)	0	0	6,500
2014/12/30	R186	05/02/2015	8.05	Put	Bond Future	1,162.9800		1.1630	1,117.6700	1.1177	(3.896)	0	0	6,500
2014/12/30	R186	05/02/2015	8.45	Put	Bond Future	193.6000		0.1936	177.8900	0.1779	(8.115)	0	0	0
2014/12/30	R186	05/02/2015	8.76	Put	Bond Future	29.2100		0.0292	25.5000	0.0255	(12.701)	0	0	0
2014/12/30	R186	05/02/2015	8.50	Put	Bond Future	147.0000		0.1470	134.0900	0.1341	(8.782)	0	0	0
2014/12/30	R186	05/02/2015	8.75	Put	Bond Future	31.2600		0.0313	27.3400	0.0273	(12.540)	0	0	0
2014/12/30	R186	05/02/2015	8.45	Call	Bond Future	3,546.1400		3.5461	3,591.4200	3.5914	1.277	0	0	0
2014/12/30	R186	05/02/2015	9.00	Put	Bond Future	5.0900		0.0051	4.2300	0.0042	(16.896)	0	0	9,600
2014/12/30	R186	05/02/2015	8.50	Call	Bond Future	3,906.6900		3.9067	3,954.7700	3.9548	1.231	0	0	0
2014/12/30	R186	05/02/2015	8.00	Call	Bond Future	981.9600		0.9820	994.2500	0.9942	1.252	0	0	0
2014/12/30	R186	05/02/2015	8.05	Call	Bond Future	1,185.4000		1.1854	1,201.0800	1.2011	1.323	0	0	0
2014/12/30	R186	05/02/2015	8.74	Put	Bond Future	33.4300		0.0334	29.2900	0.0293	(12.384)	0	0	0
2014/12/30	R186	07/05/2015			Bond Future	8.1056		121.8749	8.0984	121.9352	(0.089)	0.0000	0.0000	200

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
2014/12/30	R186	07/05/2015	8.25	Call	Bond Future	2,875.9900	2.8760	2,903.4400	2.9034	0.954	0	0	0
2014/12/30	R186	07/05/2015	8.24	Put	Bond Future	1,716.8100	1.7168	1,683.6300	1.6836	(1.933)	0	0	0
2014/12/30	R186	07/05/2015	8.26	Put	Bond Future	1,649.9600	1.6500	1,617.5200	1.6175	(1.966)	0	0	0
2014/12/30	R186	07/05/2015	8.25	Put	Bond Future	1,683.1400	1.6831	1,650.3300	1.6503	(1.949)	0	0	0
2014/12/30	R186	07/05/2015	8.26	Call	Bond Future	2,924.8200	2.9248	2,952.6400	2.9526	0.951	0	0	0
2014/12/30	R186	07/05/2015	8.24	Call	Bond Future	2,827.5700	2.8276	2,854.6500	2.8546	0.958	0	0	0
2014/12/30	R186	06/08/2015	8.00	Put	Bond Future	3,613.3300	3.6133	3,574.6200	3.5746	(1.071)	0	0	0
2014/12/30	R186	06/08/2015	8.90	Put	Bond Future	942.6900	0.9427	925.6200	0.9256	(1.811)	0	0	2,500
2014/12/30	R186	06/08/2015			Bond Future	8.1486	118.6784	8.1415	118.7365	(0.087)	0.0000	0.0000	0
2014/12/30	R186	06/08/2015	8.00	Call	Bond Future	2,391.8700	2.3919	2,411.2800	2.4113	0.811	0	0	0
2014/12/30	R186	06/08/2015	8.01	Call	Bond Future	2,428.8300	2.4288	2,448.4800	2.4485	0.809	0	0	0
2014/12/30	R186	06/08/2015	7.99	Call	Bond Future	2,355.6100	2.3556	2,374.7800	2.3748	0.814	0	0	0
2014/12/30	R186	06/08/2015	8.90	Call	Bond Future	6,861.6000	6.8616	6,902.6500	6.9026	0.598	0	0	0
2014/12/30	R186	06/08/2015	7.99	Put	Bond Future	3,659.8800	3.6599	3,620.9300	3.6209	(1.064)	0	0	0
2014/12/30	R186	06/08/2015	8.01	Put	Bond Future	3,567.5500	3.5675	3,529.0800	3.5291	(1.078)	0	0	0
2014/12/30	R186	05/11/2015	8.24	Call	Bond Future	3,773.5300	3.7735	3,798.1500	3.7981	0.652	0	0	0
2014/12/30	R186	05/11/2015	8.25	Put	Bond Future	3,202.9400	3.2029	3,171.7700	3.1718	(0.973)	0	0	0
2014/12/30	R186	05/11/2015			Bond Future	8.1732	120.8348	8.1662	120.8908	(0.085)	0.0000	0.0000	0
2014/12/30	R186	05/11/2015	9.00	Put	Bond Future	1,245.7000	1.2457	1,228.6800	1.2287	(1.366)	0	0	2,600
2014/12/30	R186	05/11/2015	8.24	Put	Bond Future	3,239.6300	3.2396	3,208.2600	3.2083	(0.968)	0	0	0
2014/12/30	R186	05/11/2015	8.26	Put	Bond Future	3,166.1200	3.1661	3,135.1600	3.1352	(0.978)	0	0	0
2014/12/30	R186	05/11/2015	9.00	Call	Bond Future	7,626.5100	7.6265	7,665.4800	7.6655	0.511	0	0	0
2014/12/30	R186	05/11/2015	8.25	Call	Bond Future	3,816.4900	3.8165	3,841.3100	3.8413	0.650	0	0	0
2014/12/30	R186	05/11/2015	8.26	Call	Bond Future	3,859.2500	3.8593	3,884.2800	3.8843	0.649	0	0	0
2014/12/30	R197	05/02/2015	288.99	Put	Bond Future	2,696.6600	2.6967	2,749.9600	2.7500	1.977	0	0	0
2014/12/30	R197	05/02/2015			Bond Future	286.2933	286.2933	286.2400	286.2400	(0.019)	0.0000	0.0000	898
2014/12/30	R197	05/02/2015	289.01	Put	Bond Future	2,716.6600	2.7167	2,769.9600	2.7700	1.962	0	0	0
2014/12/30	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R197	05/02/2015	289.00	Put	Bond Future	2,706.6600	2.7067	2,759.9600	2.7600	1.969	0	0	0
2014/12/30	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R197	07/05/2015			Bond Future	290.8597	290.8597	290.8017	290.8017	(0.020)	0.0000	0.0000	0
2014/12/30	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R197	07/05/2015	293.99	Put	Bond Future	3,130.3500	3.1304	3,188.3300	3.1883	1.852	0	0	0
2014/12/30	R197	07/05/2015	294.01	Put	Bond Future	3,150.3500	3.1504	3,208.3300	3.2083	1.840	0	0	0
2014/12/30	R197	07/05/2015	294.00	Put	Bond Future	3,140.3500	3.1404	3,198.3300	3.1983	1.846	0	0	0
2014/12/30	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R202	05/02/2015	233.01	Call	Bond Future	4,070.5300	4.0705	4,025.9500	4.0260	(1.095)	0	0	0
2014/12/30	R202	05/02/2015			Bond Future	237.0805	237.0805	237.0360	237.0360	(0.019)	0.0000	0.0000	50,884
2014/12/30	R202	05/02/2015	232.99	Call	Bond Future	4,090.5300	4.0905	4,045.9500	4.0460	(1.090)	0	0	0
2014/12/30	R202	05/02/2015	233.00	Call	Bond Future	4,080.5300	4.0805	4,035.9500	4.0360	(1.093)	0	0	0
2014/12/30	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R202	07/05/2015			Bond Future	240.8620	240.8620	240.8134	240.8134	(0.020)	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
2014/12/30	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R202	07/05/2015	238.51	Call	Bond Future	2,351.9700	2.3520	2,303.3700	2.3034	(2.066)	0	0	0
2014/12/30	R202	07/05/2015	238.49	Call	Bond Future	2,371.9700	2.3720	2,323.3700	2.3234	(2.049)	0	0	0
2014/12/30	R202	07/05/2015	238.50	Call	Bond Future	2,361.9700	2.3620	2,313.3700	2.3134	(2.058)	0	0	0
2014/12/30	R203	05/02/2015	7.69	Call	Bond Future	1,663.5700	1.6636	1,682.8100	1.6828	1.157	0	0	55
2014/12/30	R203	05/02/2015			Bond Future	6.9838	106.3168	6.9756	106.3363	(0.117)	0.0000	0.0000	14,991
2014/12/30	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R203	05/02/2015	8.35	Call	Bond Future	3,185.2400	3.1852	3,204.7400	3.2047	0.612	0	0	0
2014/12/30	R203	05/02/2015	8.36	Call	Bond Future	3,208.0900	3.2081	3,227.5900	3.2276	0.608	0	0	0
2014/12/30	R203	05/02/2015	8.34	Call	Bond Future	3,162.3800	3.1624	3,181.8800	3.1819	0.617	0	0	0
2014/12/30	R203	05/02/2015	7.69	Put	Bond Future	1.3600	0.0014	1.1000	0.0011	(19.118)	0	0	0
2014/12/30	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R203	07/05/2015			Bond Future	7.0488	103.8374	7.0403	103.8557	(0.121)	0.0000	0.0000	0
2014/12/30	R203	07/05/2015	7.24	Put	Bond Future	286.7900	0.2868	278.5600	0.2786	(2.870)	0	0	0
2014/12/30	R203	07/05/2015	7.26	Put	Bond Future	272.3600	0.2724	264.4000	0.2644	(2.923)	0	0	0
2014/12/30	R203	07/05/2015	7.25	Put	Bond Future	279.5000	0.2795	271.4000	0.2714	(2.898)	0	0	0
2014/12/30	R203	07/05/2015	7.25	Call	Bond Future	713.1500	0.7131	723.4200	0.7234	1.440	0	0	0
2014/12/30	R203	07/05/2015	7.26	Call	Bond Future	727.5000	0.7275	737.9100	0.7379	1.431	0	0	0
2014/12/30	R203	07/05/2015	7.24	Call	Bond Future	698.9400	0.6989	709.0800	0.7091	1.451	0	0	0
2014/12/30	R203	06/08/2015	6.74	Call	Bond Future	312.2000	0.3122	316.3400	0.3163	1.326	0	0	0
2014/12/30	R203	06/08/2015	6.75	Put	Bond Future	923.0000	0.9230	911.3600	0.9114	(1.261)	0	0	0
2014/12/30	R203	06/08/2015			Bond Future	7.0596	105.6304	7.0514	105.6463	(0.115)	0.0000	0.0000	0
2014/12/30	R203	06/08/2015	6.75	Call	Bond Future	319.0000	0.3190	323.2000	0.3232	1.317	0	0	0
2014/12/30	R203	06/08/2015	6.76	Call	Bond Future	325.8900	0.3259	330.1700	0.3302	1.313	0	0	0
2014/12/30	R203	06/08/2015	6.74	Put	Bond Future	935.7900	0.9358	924.0900	0.9241	(1.250)	0	0	0
2014/12/30	R203	06/08/2015	6.76	Put	Bond Future	910.3100	0.9103	898.7500	0.8988	(1.270)	0	0	0
2014/12/30	R204	05/02/2015			Bond Future	7.2697	103.5266	7.2619	103.5529	(0.108)	0.0000	0.0000	10,782
2014/12/30	R204	05/02/2015	8.25	Call	Bond Future	3,234.5400	3.2345	3,260.8000	3.2608	0.812	0	0	0
2014/12/30	R204	05/02/2015	8.26	Call	Bond Future	3,266.8600	3.2669	3,293.1100	3.2931	0.804	0	0	0
2014/12/30	R204	05/02/2015	8.24	Call	Bond Future	3,202.2200	3.2022	3,228.4700	3.2285	0.820	0	0	0
2014/12/30	R204	05/02/2015	8.26	Put	Bond Future	0.2300	0.0002	0.1700	0.0002	(26.087)	0	0	0
2014/12/30	R204	05/02/2015	8.25	Put	Bond Future	0.2500	0.0003	0.2000	0.0002	(20.000)	0	0	0
2014/12/30	R204	05/02/2015	8.24	Put	Bond Future	0.2800	0.0003	0.2200	0.0002	(21.429)	0	0	0
2014/12/30	R204	07/05/2015	7.51	Put	Bond Future	487.6000	0.4876	475.3500	0.4753	(2.512)	0	0	0
2014/12/30	R204	07/05/2015			Bond Future	7.3398	105.1693	7.3318	105.1946	(0.109)	0.0000	0.0000	0
2014/12/30	R204	07/05/2015	7.50	Put	Bond Future	499.3900	0.4994	486.9600	0.4870	(2.489)	0	0	0
2014/12/30	R204	07/05/2015	7.49	Call	Bond Future	985.0600	0.9851	997.7800	0.9978	1.291	0	0	0
2014/12/30	R204	07/05/2015	7.50	Call	Bond Future	1,004.4900	1.0045	1,017.3900	1.0174	1.284	0	0	0
2014/12/30	R204	07/05/2015	7.51	Call	Bond Future	1,024.1200	1.0241	1,037.2000	1.0372	1.277	0	0	0
2014/12/30	R204	07/05/2015	7.49	Put	Bond Future	511.4000	0.5114	498.7900	0.4988	(2.466)	0	0	0
2014/12/30	R204	06/08/2015	7.74	Call	Bond Future	1,599.6000	1.5996	1,613.1200	1.6131	0.845	0	0	0
2014/12/30	R204	06/08/2015	7.75	Put	Bond Future	521.4500	0.5215	512.0900	0.5121	(1.795)	0	0	0
2014/12/30	R204	06/08/2015			Bond Future	7.3767	102.9463	7.3690	102.9693	(0.105)	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
2014/12/30	R204	06/08/2015	8.41	Call	Bond Future	3,145.0900	3.1451	3,164.4100	3.1644	0.614	0	0	0
2014/12/30	R204	06/08/2015	7.74	Put	Bond Future	530.6100	0.5306	521.1400	0.5211	(1.785)	0	0	0
2014/12/30	R204	06/08/2015	7.76	Put	Bond Future	512.4300	0.5124	503.1700	0.5032	(1.807)	0	0	0
2014/12/30	R204	06/08/2015	8.41	Put	Bond Future	140.5600	0.1406	136.8900	0.1369	(2.611)	0	0	699
2014/12/30	R204	06/08/2015	7.75	Call	Bond Future	1,619.6700	1.6197	1,633.3000	1.6333	0.842	0	0	0
2014/12/30	R204	06/08/2015	7.76	Call	Bond Future	1,639.8700	1.6399	1,653.6000	1.6536	0.837	0	0	0
2014/12/30	R207	05/02/2015	8.49	Put	Bond Future	0.6400	0.0006	0.5100	0.0005	(20.313)	0	0	0
2014/12/30	R207	05/02/2015			Bond Future	7.5145	99.4399	7.5065	99.4720	(0.106)	0.0000	0.0000	31,044
2014/12/30	R207	05/02/2015	8.51	Put	Bond Future	0.5300	0.0005	0.4100	0.0004	(22.642)	0	0	0
2014/12/30	R207	05/02/2015	8.50	Call	Bond Future	3,877.6300	3.8776	3,909.6300	3.9096	0.825	0	0	0
2014/12/30	R207	05/02/2015	8.51	Call	Bond Future	3,915.9500	3.9160	3,947.9600	3.9480	0.817	0	0	0
2014/12/30	R207	05/02/2015	8.49	Call	Bond Future	3,839.2800	3.8393	3,871.2800	3.8713	0.833	0	0	0
2014/12/30	R207	05/02/2015	8.50	Put	Bond Future	0.5900	0.0006	0.4600	0.0005	(22.034)	0	0	0
2014/12/30	R207	07/05/2015			Bond Future	7.5879	101.0179	7.5799	101.0490	(0.107)	0.0000	0.0000	0
2014/12/30	R207	07/05/2015	8.25	Call	Bond Future	2,685.9900	2.6860	2,710.6300	2.7106	0.917	0	0	0
2014/12/30	R207	07/05/2015	7.73	Call	Bond Future	1,223.3600	1.2234	1,238.5400	1.2385	1.241	0	0	66
2014/12/30	R207	07/05/2015	8.24	Put	Bond Future	183.6300	0.1836	177.0000	0.1770	(3.611)	0	0	0
2014/12/30	R207	07/05/2015	8.26	Put	Bond Future	173.3600	0.1734	167.0100	0.1670	(3.663)	0	0	0
2014/12/30	R207	07/05/2015	7.73	Put	Bond Future	678.6700	0.6787	662.7200	0.6627	(2.350)	0	0	0
2014/12/30	R207	07/05/2015	8.25	Put	Bond Future	178.4300	0.1784	171.9400	0.1719	(3.637)	0	0	0
2014/12/30	R207	07/05/2015	8.26	Call	Bond Future	2,718.2000	2.7182	2,742.9800	2.7430	0.912	0	0	0
2014/12/30	R207	07/05/2015	8.24	Call	Bond Future	2,653.9000	2.6539	2,678.4000	2.6784	0.923	0	0	0
2014/12/30	R207	06/08/2015	7.76	Call	Bond Future	1,475.6300	1.4756	1,489.1200	1.4891	0.914	0	0	0
2014/12/30	R207	06/08/2015			Bond Future	7.6357	99.1177	7.6278	99.1465	(0.103)	0.0000	0.0000	0
2014/12/30	R207	06/08/2015	7.74	Call	Bond Future	1,434.1900	1.4342	1,447.4100	1.4474	0.922	0	0	0
2014/12/30	R207	06/08/2015	7.75	Call	Bond Future	1,454.6800	1.4547	1,468.0400	1.4680	0.918	0	0	0
2014/12/30	R207	06/08/2015	7.46	Call	Bond Future	923.6200	0.9236	933.0800	0.9331	1.024	0	0	70
2014/12/30	R207	06/08/2015	7.74	Put	Bond Future	1,052.8000	1.0528	1,037.2900	1.0373	(1.473)	0	0	0
2014/12/30	R207	06/08/2015	7.76	Put	Bond Future	1,021.3300	1.0213	1,006.0900	1.0061	(1.492)	0	0	0
2014/12/30	R207	06/08/2015	7.46	Put	Bond Future	1,569.8800	1.5699	1,550.6100	1.5506	(1.227)	0	0	0
2014/12/30	R207	06/08/2015	7.75	Put	Bond Future	1,036.8200	1.0368	1,021.4500	1.0214	(1.482)	0	0	0
2014/12/30	R207	05/11/2015	7.76	Call	Bond Future	1,667.9200	1.6679	1,680.2000	1.6802	0.736	0	0	0
2014/12/30	R207	05/11/2015			Bond Future	7.6449	100.9187	7.6373	100.9452	(0.099)	0.0000	0.0000	0
2014/12/30	R207	05/11/2015	7.74	Call	Bond Future	1,629.0300	1.6290	1,641.1100	1.6411	0.742	0	0	0
2014/12/30	R207	05/11/2015	7.75	Call	Bond Future	1,648.2300	1.6482	1,660.4100	1.6604	0.739	0	0	0
2014/12/30	R207	05/11/2015	7.43	Call	Bond Future	1,091.4900	1.0915	1,100.4800	1.1005	0.824	0	0	53
2014/12/30	R207	05/11/2015	7.74	Put	Bond Future	1,297.5500	1.2975	1,283.1800	1.2832	(1.107)	0	0	0
2014/12/30	R207	05/11/2015	7.43	Put	Bond Future	1,845.5900	1.8456	1,828.1300	1.8281	(0.946)	0	0	0
2014/12/30	R207	05/11/2015	7.76	Put	Bond Future	1,266.9000	1.2669	1,252.7300	1.2527	(1.118)	0	0	0
2014/12/30	R207	05/11/2015	7.75	Put	Bond Future	1,281.9700	1.2820	1,267.7000	1.2677	(1.113)	0	0	0
2014/12/30	R208	05/02/2015	8.51	Call	Bond Future	3,931.9100	3.9319	3,966.8800	3.9669	0.889	0	0	0
2014/12/30	R208	05/02/2015			Bond Future	7.6518	98.1033	7.6443	98.1388	(0.099)	0.0000	0.0000	51,071
2014/12/30	R208	05/02/2015	8.49	Call	Bond Future	3,843.2100	3.8432	3,878.1000	3.8781	0.908	0	0	0
2014/12/30	R208	05/02/2015	8.51	Put	Bond Future	3.1700	0.0032	2.6200	0.0026	(17.350)	0	0	0
2014/12/30	R208	05/02/2015	8.50	Put	Bond Future	3.4600	0.0035	2.8800	0.0029	(16.763)	0	0	0
2014/12/30	R208	05/02/2015	8.49	Put	Bond Future	3.7600	0.0038	3.1300	0.0031	(16.755)	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
2014/12/30	R208	05/02/2015	8.50	Call	Bond Future	3,887.5700		3.8876	3,922.5100	3.9225	0.899	0	0	0
2014/12/30	R208	07/05/2015	8.01	Call	Bond Future	1,901.8300		1.9018	1,921.8200	1.9218	1.051	0	0	0
2014/12/30	R208	07/05/2015			Bond Future	7.7164		96.2604	7.7087	96.2951	(0.099)	0.0000	0.0000	0
2014/12/30	R208	07/05/2015	7.99	Call	Bond Future	1,840.8800		1.8409	1,860.4300	1.8604	1.062	0	0	0
2014/12/30	R208	07/05/2015	8.00	Call	Bond Future	1,871.2400		1.8712	1,891.0100	1.8910	1.057	0	0	0
2014/12/30	R208	07/05/2015	7.99	Put	Bond Future	610.5800		0.6106	595.4500	0.5955	(2.478)	0	0	0
2014/12/30	R208	07/05/2015	8.01	Put	Bond Future	582.3600		0.5824	567.6700	0.5677	(2.522)	0	0	0
2014/12/30	R208	07/05/2015	8.00	Put	Bond Future	596.3400		0.5963	581.4300	0.5814	(2.500)	0	0	0
2014/12/30	R208	06/08/2015			Bond Future	7.7592		97.9227	7.7517	97.9554	(0.096)	0.0000	0.0000	0
2014/12/30	R208	06/08/2015	8.00	Call	Bond Future	2,073.9400		2.0739	2,090.9300	2.0909	0.819	0	0	0
2014/12/30	R208	06/08/2015	8.01	Call	Bond Future	2,100.8900		2.1009	2,118.0200	2.1180	0.815	0	0	0
2014/12/30	R208	06/08/2015	8.85	Call	Bond Future	4,842.3400		4.8423	4,869.7600	4.8698	0.566	0	0	0
2014/12/30	R208	06/08/2015	7.99	Call	Bond Future	2,047.1600		2.0472	2,064.0000	2.0640	0.823	0	0	0
2014/12/30	R208	06/08/2015	8.01	Put	Bond Future	1,012.0300		1.0120	996.4600	0.9965	(1.538)	0	0	0
2014/12/30	R208	06/08/2015	8.00	Put	Bond Future	1,028.1900		1.0282	1,012.4800	1.0125	(1.528)	0	0	0
2014/12/30	R208	06/08/2015	7.99	Put	Bond Future	1,044.5600		1.0446	1,028.7000	1.0287	(1.518)	0	0	0
2014/12/30	R208	06/08/2015	8.85	Put	Bond Future	215.4700		0.2155	210.1900	0.2102	(2.450)	0	0	198
2014/12/30	R208	05/11/2015			Bond Future	7.7759		96.2986	7.7686	96.3293	(0.094)	0.0000	0.0000	0
2014/12/30	R208	05/11/2015	8.48	Call	Bond Future	3,617.1900		3.6172	3,637.9200	3.6379	0.573	0	0	0
2014/12/30	R208	05/11/2015	7.74	Put	Bond Future	1,821.6500		1.8216	1,803.3700	1.8034	(1.003)	0	0	0
2014/12/30	R208	05/11/2015	7.75	Call	Bond Future	1,691.5300		1.6915	1,704.1100	1.7041	0.744	0	0	0
2014/12/30	R208	05/11/2015	7.76	Call	Bond Future	1,712.9800		1.7130	1,725.6900	1.7257	0.742	0	0	0
2014/12/30	R208	05/11/2015	8.48	Put	Bond Future	702.7100		0.7027	692.6900	0.6927	(1.426)	0	0	2,200
2014/12/30	R208	05/11/2015	7.74	Call	Bond Future	1,670.2300		1.6702	1,682.7000	1.6827	0.747	0	0	0
2014/12/30	R208	05/11/2015	7.76	Put	Bond Future	1,779.9400		1.7799	1,761.9000	1.7619	(1.014)	0	0	0
2014/12/30	R208	05/11/2015	7.75	Put	Bond Future	1,800.7100		1.8007	1,782.5400	1.7825	(1.009)	0	0	0
2014/12/30	R209	05/02/2015	9.00	Put	Bond Future	199.7900		0.1998	184.3600	0.1844	(7.723)	0	0	0
2014/12/30	R209	05/02/2015			Bond Future	8.6000		79.5547	8.5931	79.6103	(0.081)	0.0000	0.0000	29,898
2014/12/30	R209	05/02/2015	9.25	Call	Bond Future	4,970.0400		4.9700	5,020.1300	5.0201	1.008	0	0	0
2014/12/30	R209	05/02/2015	9.26	Call	Bond Future	5,039.0100		5.0390	5,089.3500	5.0894	0.999	0	0	0
2014/12/30	R209	05/02/2015	9.24	Call	Bond Future	4,901.1300		4.9011	4,950.9500	4.9510	1.017	0	0	0
2014/12/30	R209	05/02/2015	9.25	Put	Bond Future	49.9500		0.0500	44.4400	0.0444	(11.031)	0	0	0
2014/12/30	R209	05/02/2015	9.00	Call	Bond Future	3,286.0000		3.2860	3,326.1700	3.3262	1.222	0	0	0
2014/12/30	R209	05/02/2015	9.24	Put	Bond Future	53.0400		0.0530	47.2600	0.0473	(10.897)	0	0	0
2014/12/30	R209	05/02/2015	9.26	Put	Bond Future	47.0300		0.0470	41.7700	0.0418	(11.184)	0	0	0
2014/12/30	R209	07/05/2015			Bond Future	8.6529		77.6694	8.6459	77.7248	(0.081)	0.0000	0.0000	0
2014/12/30	R209	07/05/2015	8.99	Put	Bond Future	1,163.1800		1.1632	1,138.5100	1.1385	(2.121)	0	0	0
2014/12/30	R209	07/05/2015	9.01	Put	Bond Future	1,116.2700		1.1163	1,092.2100	1.0922	(2.155)	0	0	0
2014/12/30	R209	07/05/2015	8.99	Call	Bond Future	3,748.8200		3.7488	3,779.5300	3.7795	0.819	0	0	0
2014/12/30	R209	07/05/2015	9.00	Put	Bond Future	1,139.5300		1.1395	1,115.1600	1.1152	(2.139)	0	0	0
2014/12/30	R209	07/05/2015	9.00	Call	Bond Future	3,799.8400		3.7998	3,830.8500	3.8308	0.816	0	0	0
2014/12/30	R209	07/05/2015	9.01	Call	Bond Future	3,851.1400		3.8511	3,882.4600	3.8825	0.813	0	0	0
2014/12/30	R209	06/08/2015	8.99	Put	Bond Future	2,013.5900		2.0136	1,987.3700	1.9874	(1.302)	0	0	0
2014/12/30	R209	06/08/2015			Bond Future	8.6951		79.0108	8.6882	79.0651	(0.080)	0.0000	0.0000	0
2014/12/30	R209	06/08/2015	9.01	Put	Bond Future	1,957.6300		1.9576	1,931.8600	1.9319	(1.316)	0	0	0
2014/12/30	R209	06/08/2015	9.90	Call	Bond Future	9,059.9600		9.0600	9,104.3900	9.1044	0.490	0	0	0
2014/12/30	R209	06/08/2015	9.00	Call	Bond Future	4,308.8600		4.3089	4,337.1100	4.3371	0.656	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
2014/12/30	R209	06/08/2015	9.01	Call	Bond Future	4,355.4200	4.3554	4,383.8900	4.3839	0.654	0	0	0
2014/12/30	R209	06/08/2015	8.99	Call	Bond Future	4,262.5100	4.2625	4,290.5300	4.2905	0.657	0	0	0
2014/12/30	R209	06/08/2015	9.00	Put	Bond Future	1,985.4500	1.9854	1,959.4600	1.9595	(1.309)	0	0	0
2014/12/30	R209	06/08/2015	9.90	Put	Bond Future	474.4800	0.4745	464.6700	0.4647	(2.068)	0	0	2,914
2014/12/30	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R210	05/02/2015			Bond Future	177.4884	177.4884	177.4544	177.4544	(0.019)	0.0000	0.0000	628
2014/12/30	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R210	05/02/2015	175.01	Call	Bond Future	2,478.4300	2.4784	2,444.3900	2.4444	(1.373)	0	0	0
2014/12/30	R210	05/02/2015	174.99	Call	Bond Future	2,498.4300	2.4984	2,464.3900	2.4644	(1.362)	0	0	0
2014/12/30	R210	05/02/2015	175.00	Call	Bond Future	2,488.4300	2.4884	2,454.3900	2.4544	(1.368)	0	0	0
2014/12/30	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R210	07/05/2015			Bond Future	178.2442	178.2442	178.2072	178.2072	(0.021)	0.0000	0.0000	0
2014/12/30	R210	07/05/2015	177.00	Call	Bond Future	1,244.1800	1.2442	1,207.2300	1.2072	(2.970)	0	0	0
2014/12/30	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R210	07/05/2015	177.01	Call	Bond Future	1,234.1800	1.2342	1,197.2300	1.1972	(2.994)	0	0	0
2014/12/30	R210	07/05/2015	176.99	Call	Bond Future	1,254.1800	1.2542	1,217.2300	1.2172	(2.946)	0	0	0
2014/12/30	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R211	05/02/2015			Bond Future	131.4798	131.4798	131.4487	131.4487	(0.024)	0.0000	0.0000	1,120
2014/12/30	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R211	05/02/2015	132.99	Put	Bond Future	1,510.2000	1.5102	1,541.3300	1.5413	2.061	0	0	0
2014/12/30	R211	05/02/2015	133.01	Put	Bond Future	1,530.2000	1.5302	1,561.3300	1.5613	2.034	0	0	0
2014/12/30	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R211	05/02/2015	133.00	Put	Bond Future	1,520.2000	1.5202	1,551.3300	1.5513	2.048	0	0	0
2014/12/30	R211	07/05/2015	134.99	Put	Bond Future	1,412.9600	1.4130	1,446.3900	1.4464	2.366	0	0	0
2014/12/30	R211	07/05/2015			Bond Future	133.5770	133.5770	133.5436	133.5436	(0.025)	0.0000	0.0000	0
2014/12/30	R211	07/05/2015	135.01	Put	Bond Future	1,432.9600	1.4330	1,466.3900	1.4664	2.333	0	0	0
2014/12/30	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R211	07/05/2015	135.00	Put	Bond Future	1,422.9600	1.4230	1,456.3900	1.4564	2.349	0	0	0
2014/12/30	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R212	05/02/2015			Bond Future	136.1577	136.1577	136.1321	136.1321	(0.019)	0.0000	0.0000	13,564
2014/12/30	R212	05/02/2015	137.99	Put	Bond Future	1,832.3000	1.8323	1,857.9200	1.8579	1.398	0	0	0
2014/12/30	R212	05/02/2015	138.01	Put	Bond Future	1,852.3000	1.8523	1,877.9200	1.8779	1.383	0	0	0
2014/12/30	R212	05/02/2015	138.00	Put	Bond Future	1,842.3000	1.8423	1,867.9200	1.8679	1.391	0	0	0
2014/12/30	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R212	07/05/2015			Bond Future	138.3295	138.3295	138.3016	138.3016	(0.020)	0.0000	0.0000	0
2014/12/30	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R212	07/05/2015	140.99	Put	Bond Future	2,660.4700	2.6605	2,688.4200	2.6884	1.051	0	0	0
2014/12/30	R212	07/05/2015	141.01	Put	Bond Future	2,680.4700	2.6805	2,708.4200	2.7084	1.043	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
2014/12/30	R212	07/05/2015	141.00	Put	Bond Future	2,670.4700	2.6705	2,698.4200	2.6984	1.047	0	0	0
2014/12/30	R213	05/02/2015	9.26	Put	Bond Future	23.7200	0.0237	19.9000	0.0199	(16.105)	0	0	0
2014/12/30	R213	05/02/2015			Bond Future	8.4981	90.1526	8.4858	90.2492	(0.145)	0.0000	0.0000	23,708
2014/12/30	R213	05/02/2015	9.25	Put	Bond Future	25.3100	0.0253	21.2700	0.0213	(15.962)	0	0	0
2014/12/30	R213	05/02/2015	9.24	Put	Bond Future	27.0000	0.0270	22.7300	0.0227	(15.815)	0	0	0
2014/12/30	R213	05/02/2015	9.25	Call	Bond Future	5,659.0100	5.6590	5,751.5500	5.7515	1.635	0	0	0
2014/12/30	R213	05/02/2015	9.26	Call	Bond Future	5,728.7700	5.7288	5,821.5300	5.8215	1.619	0	0	0
2014/12/30	R213	05/02/2015	9.24	Call	Bond Future	5,589.2600	5.5893	5,681.5700	5.6816	1.652	0	0	0
2014/12/30	R213	07/05/2015	8.74	Call	Bond Future	2,963.1500	2.9631	3,014.9400	3.0149	1.748	0	0	0
2014/12/30	R213	07/05/2015	8.75	Put	Bond Future	1,509.1100	1.5091	1,464.5200	1.4645	(2.955)	0	0	0
2014/12/30	R213	07/05/2015			Bond Future	8.5541	88.0388	8.5416	88.1357	(0.146)	0.0000	0.0000	0
2014/12/30	R213	07/05/2015	8.75	Call	Bond Future	3,009.2700	3.0093	3,061.6100	3.0616	1.739	0	0	0
2014/12/30	R213	07/05/2015	8.76	Call	Bond Future	3,055.7400	3.0557	3,108.6200	3.1086	1.731	0	0	0
2014/12/30	R213	07/05/2015	8.74	Put	Bond Future	1,538.6900	1.5387	1,493.5500	1.4935	(2.934)	0	0	0
2014/12/30	R213	07/05/2015	8.76	Put	Bond Future	1,479.9800	1.4800	1,435.9300	1.4359	(2.976)	0	0	0
2014/12/30	R213	06/08/2015			Bond Future	8.5988	89.5588	8.5863	89.6550	(0.146)	0.0000	0.0000	0
2014/12/30	R213	06/08/2015	8.49	Put	Bond Future	3,365.6800	3.3657	3,308.4200	3.3084	(1.701)	0	0	0
2014/12/30	R213	06/08/2015	8.51	Put	Bond Future	3,281.9800	3.2820	3,225.5200	3.2255	(1.720)	0	0	0
2014/12/30	R213	06/08/2015	8.49	Call	Bond Future	2,526.6000	2.5266	2,565.4800	2.5655	1.539	0	0	0
2014/12/30	R213	06/08/2015	8.50	Put	Bond Future	3,323.3700	3.3234	3,266.5000	3.2665	(1.711)	0	0	0
2014/12/30	R213	06/08/2015	8.50	Call	Bond Future	2,561.9000	2.5619	2,601.1700	2.6012	1.533	0	0	0
2014/12/30	R213	06/08/2015	8.51	Call	Bond Future	2,598.0200	2.5980	2,637.7000	2.6377	1.527	0	0	0
2014/12/30	R214	05/02/2015	9.50	Call	Bond Future	6,413.7300	6.4137	6,469.6400	6.4696	0.872	0	0	0
2014/12/30	R214	05/02/2015			Bond Future	8.6804	80.5478	8.6734	80.6065	(0.081)	0.0000	0.0000	14,311
2014/12/30	R214	05/02/2015	9.51	Call	Bond Future	6,484.9900	6.4850	6,541.0300	6.5410	0.864	0	0	0
2014/12/30	R214	05/02/2015	9.49	Call	Bond Future	6,342.4500	6.3425	6,398.2000	6.3982	0.879	0	0	0
2014/12/30	R214	05/02/2015	9.50	Put	Bond Future	21.3300	0.0213	18.5300	0.0185	(13.127)	0	0	0
2014/12/30	R214	05/02/2015	9.49	Put	Bond Future	22.7200	0.0227	19.7600	0.0198	(13.028)	0	0	0
2014/12/30	R214	05/02/2015	9.51	Put	Bond Future	20.0400	0.0200	17.3700	0.0174	(13.323)	0	0	0
2014/12/30	R214	07/05/2015			Bond Future	8.7313	78.5349	8.7242	78.5935	(0.081)	0.0000	0.0000	0
2014/12/30	R214	07/05/2015	9.15	Call	Bond Future	4,415.3300	4.4153	4,450.0600	4.4501	0.787	0	0	0
2014/12/30	R214	07/05/2015	9.16	Call	Bond Future	4,470.4200	4.4704	4,505.4600	4.5055	0.784	0	0	0
2014/12/30	R214	07/05/2015	9.14	Put	Bond Future	1,092.2200	1.0922	1,068.1200	1.0681	(2.207)	0	0	0
2014/12/30	R214	07/05/2015	9.16	Put	Bond Future	1,048.0700	1.0481	1,024.5800	1.0246	(2.241)	0	0	0
2014/12/30	R214	07/05/2015	9.15	Put	Bond Future	1,069.9600	1.0700	1,046.1600	1.0462	(2.224)	0	0	0
2014/12/30	R214	07/05/2015	9.14	Call	Bond Future	4,360.4800	4.3605	4,394.9100	4.3949	0.790	0	0	0
2014/12/30	R214	06/08/2015	8.76	Put	Bond Future	3,266.1800	3.2662	3,231.1300	3.2311	(1.073)	0	0	0
2014/12/30	R214	06/08/2015			Bond Future	8.7726	79.8909	8.7656	79.9482	(0.080)	0.0000	0.0000	0
2014/12/30	R214	06/08/2015	8.75	Put	Bond Future	3,307.8800	3.3079	3,272.6000	3.2726	(1.067)	0	0	0
2014/12/30	R214	06/08/2015	8.74	Call	Bond Future	3,082.2500	3.0823	3,104.1000	3.1041	0.709	0	0	0
2014/12/30	R214	06/08/2015	8.75	Call	Bond Future	3,122.1600	3.1222	3,144.2400	3.1442	0.707	0	0	0
2014/12/30	R214	06/08/2015	8.76	Call	Bond Future	3,162.8400	3.1628	3,185.1500	3.1851	0.705	0	0	0
2014/12/30	R214	06/08/2015	8.74	Put	Bond Future	3,350.4800	3.3505	3,314.9700	3.3150	(1.060)	0	0	0
2014/12/30	R248	05/02/2015			Bond Future	8.7563	103.8643	8.7492	103.9404	(0.081)	0.0000	0.0000	43,226
2014/12/30	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/12/30	R248	05/02/2015	9.50	Call	Bond Future	7,460.8500	7.4609	7,536.9500	7.5370	1.020	0	0	0
2014/12/30	R248	05/02/2015	9.51	Call	Bond Future	7,554.3700	7.5544	7,630.4700	7.6305	1.007	0	0	0
2014/12/30	R248	05/02/2015	9.49	Call	Bond Future	7,367.1500	7.3672	7,443.2500	7.4433	1.033	0	0	0
2014/12/30	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R248	07/05/2015			Bond Future	8.8091	101.0821	8.8020	101.1580	(0.081)	0.0000	0.0000	0
2014/12/30	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R248	07/05/2015	9.26	Call	Bond Future	4,594.8000	4.5948	4,670.7100	4.6707	1.652	0	0	0
2014/12/30	R248	07/05/2015	9.24	Call	Bond Future	4,399.0000	4.3990	4,474.9100	4.4749	1.726	0	0	0
2014/12/30	R248	07/05/2015	9.25	Call	Bond Future	4,496.9900	4.4970	4,572.9000	4.5729	1.688	0	0	0
2014/12/30	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R248	06/08/2015			Bond Future	8.8523	102.8274	8.8453	102.9018	(0.080)	0.0000	0.0000	0
2014/12/30	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/30	R248	06/08/2015	8.74	Put	Bond Future	1,194.5000	1.1945	1,120.0500	1.1200	(6.233)	0	0	0
2014/12/30	R248	06/08/2015	8.76	Put	Bond Future	979.9800	0.9800	905.5300	0.9055	(7.597)	0	0	0
2014/12/30	R248	06/08/2015	8.75	Put	Bond Future	1,087.1400	1.0871	1,012.6900	1.0127	(6.848)	0	0	0

Total

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