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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/11/2014 TO 07/11/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/07	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	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
2014/11/07	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	2025	06/11/2014			Bond Future	118.0206	118.0206	118.0206	118.0206	0.000	0.0000	0.0000	0
2014/11/07	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2025	05/02/2015			Bond Future	118.6998	118.6998	118.8001	118.8001	0.085	0.0000	0.0000	16
2014/11/07	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2025	05/02/2015	118.99	Put	Bond Future	290.1800	0.2902	189.8500	0.1898	(34.575)	0	0	0
2014/11/07	2025	05/02/2015	119.01	Put	Bond Future	310.1800	0.3102	209.8500	0.2098	(32.346)	0	0	0
2014/11/07	2025	05/02/2015	119.00	Put	Bond Future	300.1800	0.3002	199.8500	0.1998	(33.423)	0	0	0
2014/11/07	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2025	07/05/2015			Bond Future	120.7272	120.7272	120.7689	120.7689	0.035	0.0000	0.0000	0
2014/11/07	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2025	07/05/2015	120.99	Put	Bond Future	262.8400	0.2628	221.0800	0.2211	(15.888)	0	0	0
2014/11/07	2025	07/05/2015	121.01	Put	Bond Future	282.8400	0.2828	241.0800	0.2411	(14.765)	0	0	0
2014/11/07	2025	07/05/2015	121.00	Put	Bond Future	272.8400	0.2728	231.0800	0.2311	(15.306)	0	0	0
2014/11/07	2030	06/11/2014			Bond Future	8.3800	98.9842	8.3800	98.9842	0.000	0.0000	0.0000	0
2014/11/07	2030	05/02/2015			Bond Future	8.4516	96.4206	8.5194	95.8681	0.802	0.0000	0.0000	4,658
2014/11/07	2030	05/02/2015	9.25	Call	Bond Future	6,228.0500	6.2280	5,675.5700	5.6756	(8.871)	0	0	0
2014/11/07	2030	05/02/2015	9.24	Call	Bond Future	6,153.6500	6.1537	5,601.1700	5.6012	(8.978)	0	0	0
2014/11/07	2030	05/02/2015	9.26	Call	Bond Future	6,302.3600	6.3024	5,749.8800	5.7499	(8.766)	0	0	0
2014/11/07	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2030	07/05/2015			Bond Future	8.4999	98.0575	8.5760	97.4464	0.895	0.0000	0.0000	0
2014/11/07	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2030	07/05/2015	8.74	Call	Bond Future	1,910.0000	1.9100	1,298.9600	1.2990	(31.992)	0	0	0
2014/11/07	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2030	07/05/2015	8.75	Call	Bond Future	1,988.3700	1.9884	1,377.3300	1.3773	(30.731)	0	0	0
2014/11/07	2030	07/05/2015	8.76	Call	Bond Future	2,066.6400	2.0666	1,455.6000	1.4556	(29.567)	0	0	0
2014/11/07	2032	06/11/2014			Bond Future	8.5350	98.3784	8.5350	98.3784	0.000	0.0000	0.0000	0
2014/11/07	2032	05/02/2015			Bond Future	8.6094	99.8073	8.6719	99.2678	0.726	0.0000	0.0000	3
2014/11/07	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2032	05/02/2015	8.49	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/07	2032	05/02/2015	8.50	Put	Bond Future	955.4400	0.9554	1,494.9100	1.4949	56.463	0	0	0
2014/11/07	2032	05/02/2015	8.49	Put	Bond Future	1,043.4400	1.0434	1,582.9100	1.5829	51.701	0	0	0
2014/11/07	2032	05/02/2015	8.51	Put	Bond Future	867.5500	0.8675	1,407.0200	1.4070	62.183	0	0	0
2014/11/07	2032	07/05/2015	8.51	Put	Bond Future	1,281.0800	1.2811	1,879.3500	1.8794	46.700	0	0	0
2014/11/07	2032	07/05/2015			Bond Future	8.6582	97.3433	8.7285	96.7450	0.811	0.0000	0.0000	0
2014/11/07	2032	07/05/2015	8.50	Put	Bond Future	1,368.3900	1.3684	1,966.6600	1.9667	43.721	0	0	0
2014/11/07	2032	07/05/2015	8.49	Put	Bond Future	1,455.8200	1.4558	2,054.0900	2.0541	41.095	0	0	0
2014/11/07	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2032	06/08/2015			Bond Future	8.6928	99.1466	8.7788	98.4218	0.990	0.0000	0.0000	0
2014/11/07	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2032	06/08/2015	8.50	Put	Bond Future	1,652.3000	1.6523	2,377.1100	2.3771	43.867	0	0	0
2014/11/07	2032	06/08/2015	8.49	Put	Bond Future	1,739.1400	1.7391	2,463.9500	2.4640	41.676	0	0	0
2014/11/07	2032	06/08/2015	8.51	Put	Bond Future	1,565.5700	1.5656	2,290.3800	2.2904	46.297	0	0	0
2014/11/07	2037	06/11/2014			Bond Future	8.6600	100.7901	8.6600	100.7901	0.000	0.0000	0.0000	0
2014/11/07	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2037	05/02/2015			Bond Future	8.7309	97.9902	8.7881	97.4475	0.655	0.0000	0.0000	13,845
2014/11/07	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2037	05/02/2015	9.50	Call	Bond Future	6,917.1900	6.9172	6,374.4100	6.3744	(7.847)	0	0	0
2014/11/07	2037	05/02/2015	9.51	Call	Bond Future	7,001.9300	7.0019	6,459.1500	6.4591	(7.752)	0	0	0
2014/11/07	2037	05/02/2015	9.49	Call	Bond Future	6,832.3200	6.8323	6,289.5400	6.2895	(7.944)	0	0	0
2014/11/07	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2037	07/05/2015			Bond Future	8.7799	99.6539	8.8441	99.0518	0.731	0.0000	0.0000	500
2014/11/07	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2037	07/05/2015	9.01	Call	Bond Future	2,131.1900	2.1312	1,529.1700	1.5292	(28.248)	0	0	0
2014/11/07	2037	07/05/2015	8.99	Call	Bond Future	1,948.8600	1.9489	1,346.8400	1.3468	(30.891)	0	0	0
2014/11/07	2037	07/05/2015	9.00	Call	Bond Future	2,040.0900	2.0401	1,438.0700	1.4381	(29.509)	0	0	0
2014/11/07	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2037	06/08/2015			Bond Future	8.8172	97.2389	8.8959	96.5086	0.893	0.0000	0.0000	0
2014/11/07	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2037	06/08/2015	8.74	Put	Bond Future	724.4100	0.7244	1,454.7200	1.4547	100.814	0	0	0
2014/11/07	2037	06/08/2015	8.76	Put	Bond Future	535.8100	0.5358	1,266.1200	1.2661	136.300	0	0	0
2014/11/07	2037	06/08/2015	8.75	Put	Bond Future	630.0400	0.6300	1,360.3500	1.3603	115.915	0	0	0
2014/11/07	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2038	06/11/2014			Bond Future	125.2994	125.2994	125.2994	125.2994	0.000	0.0000	0.0000	0
2014/11/07	2038	05/02/2015	123.00	Call	Bond Future	3,178.9200	3.1789	3,401.4500	3.4014	7.000	0	0	0
2014/11/07	2038	05/02/2015			Bond Future	126.1789	126.1789	126.4015	126.4015	0.176	0.0000	0.0000	1,318
2014/11/07	2038	05/02/2015	123.01	Call	Bond Future	3,168.9200	3.1689	3,391.4500	3.3914	7.022	0	0	0
2014/11/07	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2038	05/02/2015	122.99	Call	Bond Future	3,188.9200	3.1889	3,411.4500	3.4114	6.978	0	0	0

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2014/11/07	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2038	07/05/2015			Bond Future	128.3342	128.3342	128.4962	128.4962	0.126	0.0000	0.0000	0
2014/11/07	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2038	07/05/2015	126.99	Call	Bond Future	1,344.2300	1.3442	1,506.1800	1.5062	12.048	0	0	0
2014/11/07	2038	07/05/2015	127.00	Call	Bond Future	1,334.2300	1.3342	1,496.1800	1.4962	12.138	0	0	0
2014/11/07	2038	07/05/2015	127.01	Call	Bond Future	1,324.2300	1.3242	1,486.1800	1.4862	12.230	0	0	0
2014/11/07	2044	06/11/2014			Bond Future	8.7450	102.4784	8.7450	102.4784	0.000	0.0000	0.0000	0
2014/11/07	2044	05/02/2015	9.00	Call	Bond Future	1,895.2700	1.8953	1,306.9900	1.3070	(31.039)	0	0	0
2014/11/07	2044	05/02/2015			Bond Future	8.8139	99.5710	8.8710	98.9827	0.648	0.0000	0.0000	5,842
2014/11/07	2044	05/02/2015	9.01	Call	Bond Future	1,995.3800	1.9954	1,407.1000	1.4071	(29.482)	0	0	0
2014/11/07	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2044	05/02/2015	8.99	Call	Bond Future	1,794.9800	1.7950	1,206.7000	1.2067	(32.774)	0	0	0
2014/11/07	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2044	07/05/2015			Bond Future	8.8617	101.2615	8.9254	100.6124	0.719	0.0000	0.0000	0
2014/11/07	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2044	07/05/2015	9.01	Call	Bond Future	1,500.0400	1.5000	850.9600	0.8510	(43.271)	0	0	0
2014/11/07	2044	07/05/2015	8.99	Call	Bond Future	1,299.9600	1.3000	650.8800	0.6509	(49.931)	0	0	0
2014/11/07	2044	07/05/2015	9.00	Call	Bond Future	1,400.0800	1.4001	751.0000	0.7510	(46.360)	0	0	0
2014/11/07	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2044	06/08/2015			Bond Future	8.8985	98.7510	8.9758	97.9709	0.869	0.0000	0.0000	0
2014/11/07	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2044	06/08/2015	8.74	Put	Bond Future	1,633.0400	1.6330	2,413.1900	2.4132	47.773	0	0	0
2014/11/07	2044	06/08/2015	8.76	Put	Bond Future	1,424.4200	1.4244	2,204.5700	2.2046	54.770	0	0	0
2014/11/07	2044	06/08/2015	8.75	Put	Bond Future	1,528.6400	1.5286	2,308.7900	2.3088	51.036	0	0	0
2014/11/07	2046	06/11/2014			Bond Future	125.5955	125.5955	125.5955	125.5955	0.000	0.0000	0.0000	0
2014/11/07	2046	05/02/2015			Bond Future	128.7013	128.7013	128.6859	128.6859	(0.012)	0.0000	0.0000	5,389
2014/11/07	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2046	05/02/2015	123.99	Call	Bond Future	4,711.3100	4.7113	4,695.8600	4.6959	(0.328)	0	0	0
2014/11/07	2046	05/02/2015	124.01	Call	Bond Future	4,691.3100	4.6913	4,675.8600	4.6759	(0.329)	0	0	0
2014/11/07	2046	05/02/2015	124.00	Call	Bond Future	4,701.3100	4.7013	4,685.8600	4.6859	(0.329)	0	0	0
2014/11/07	2046	07/05/2015			Bond Future	129.5220	129.5220	129.4472	129.4472	(0.058)	0.0000	0.0000	0
2014/11/07	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2046	07/05/2015	126.99	Call	Bond Future	2,532.0100	2.5320	2,457.2200	2.4572	(2.954)	0	0	0
2014/11/07	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2046	07/05/2015	127.00	Call	Bond Future	2,522.0100	2.5220	2,447.2200	2.4472	(2.965)	0	0	0
2014/11/07	2046	07/05/2015	127.01	Call	Bond Future	2,512.0100	2.5120	2,437.2200	2.4372	(2.977)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/07	2050	06/11/2014			Bond Future	135.8385	135.8385	135.8385	135.8385	0.000	0.0000	0.0000	0
2014/11/07	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2050	05/02/2015			Bond Future	138.2177	138.2177	138.2071	138.2071	(0.008)	0.0000	0.0000	2,640
2014/11/07	2050	05/02/2015	130.01	Call	Bond Future	8,207.7200	8.2077	8,197.0800	8.1971	(0.130)	0	0	0
2014/11/07	2050	05/02/2015	129.99	Call	Bond Future	8,227.7200	8.2277	8,217.0800	8.2171	(0.129)	0	0	0
2014/11/07	2050	05/02/2015	130.00	Call	Bond Future	8,217.7200	8.2177	8,207.0800	8.2071	(0.129)	0	0	0
2014/11/07	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2050	07/05/2015			Bond Future	140.5784	140.5784	140.4972	140.4972	(0.058)	0.0000	0.0000	0
2014/11/07	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	2050	07/05/2015	135.01	Call	Bond Future	5,568.4000	5.5684	5,487.2200	5.4872	(1.458)	0	0	0
2014/11/07	2050	07/05/2015	134.99	Call	Bond Future	5,588.4000	5.5884	5,507.2200	5.5072	(1.453)	0	0	0
2014/11/07	2050	07/05/2015	135.00	Call	Bond Future	5,578.4000	5.5784	5,497.2200	5.4972	(1.455)	0	0	0
2014/11/07	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	AL12	05/02/2015			Index Future	532.5290	532.5290	529.4630	529.4630	(0.576)	0.0000	0.0000	0
2014/11/07	AL12	07/05/2015			Index Future	541.5580	541.5580	538.1720	538.1720	(0.625)	0.0000	0.0000	0
2014/11/07	AL37	05/02/2015			Index Future	448.6690	448.6690	447.7790	447.7790	(0.198)	0.0000	0.0000	115
2014/11/07	AL37	07/05/2015			Index Future	456.2750	456.2750	455.1440	455.1440	(0.248)	0.0000	0.0000	0
2014/11/07	AL7T	05/02/2015			Index Future	530.8110	530.8110	528.5020	528.5020	(0.435)	0.0000	0.0000	3
2014/11/07	AL7T	07/05/2015			Index Future	539.8100	539.8100	537.1950	537.1950	(0.484)	0.0000	0.0000	0
2014/11/07	ALBI	05/02/2015			Index Future	482.8350	482.8350	480.9180	480.9180	(0.397)	0.0000	0.0000	646
2014/11/07	ALBI	07/05/2015			Index Future	491.0210	491.0210	488.8280	488.8280	(0.447)	0.0000	0.0000	0
2014/11/07	ALBI	06/08/2015			Index Future	500.0100	500.0100	497.2050	497.2050	(0.561)	0.0000	0.0000	0
2014/11/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/11/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/11/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/07	EL28	06/11/2014			Bond Future	123.4851	123.4851	123.4851	123.4851	0.000	0.0000	0.0000	0
2014/11/07	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	544.8100	0.5448	100.000	0	0	0
2014/11/07	EL28	05/02/2015			Bond Future	125.4061	125.4061	126.5448	126.5448	0.908	0.0000	0.0000	0
2014/11/07	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	534.8100	0.5348	100.000	0	0	0
2014/11/07	EL28	05/02/2015	125.99	Put	Bond Future	583.8600	0.5839	0.0000	0.0000	(100.000)	0	0	0
2014/11/07	EL28	05/02/2015	126.01	Put	Bond Future	603.8600	0.6039	0.0000	0.0000	(100.000)	0	0	0
2014/11/07	EL28	05/02/2015	126.00	Put	Bond Future	593.8600	0.5939	0.0000	0.0000	(100.000)	0	0	0
2014/11/07	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	554.8100	0.5548	100.000	0	0	0
2014/11/07	EL28	07/05/2015	125.00	Call	Bond Future	1,029.4300	1.0294	2,130.2400	2.1302	106.934	0	0	0
2014/11/07	EL28	07/05/2015			Bond Future	126.0294	126.0294	127.1302	127.1302	0.873	0.0000	0.0000	0
2014/11/07	EL28	07/05/2015	125.01	Call	Bond Future	1,019.4300	1.0194	2,120.2400	2.1202	107.983	0	0	0
2014/11/07	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	EL28	07/05/2015	124.99	Call	Bond Future	1,039.4300	1.0394	2,140.2400	2.1402	105.905	0	0	0
2014/11/07	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	ES33	06/11/2014			Bond Future	9.4350	84.2636	9.4350	84.2636	0.000	0.0000	0.0000	0
2014/11/07	ES33	05/02/2015	10.00	Call	Bond Future	3,359.9000	3.3599	2,782.7600	2.7828	(17.177)	0	0	0
2014/11/07	ES33	05/02/2015			Bond Future	9.5351	85.4870	9.6129	84.9098	0.816	0.0000	0.0000	6,220
2014/11/07	ES33	05/02/2015	10.01	Call	Bond Future	3,429.8600	3.4299	2,852.7200	2.8527	(16.827)	0	0	0
2014/11/07	ES33	05/02/2015	9.99	Call	Bond Future	3,289.8500	3.2899	2,712.7100	2.7127	(17.543)	0	0	0
2014/11/07	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	ES33	07/05/2015			Bond Future	9.6079	83.1473	9.6939	82.5181	0.895	0.0000	0.0000	0
2014/11/07	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	ES33	07/05/2015	9.76	Call	Bond Future	1,107.9100	1.1079	478.7000	0.4787	(56.793)	0	0	0
2014/11/07	ES33	07/05/2015	9.74	Call	Bond Future	963.5200	0.9635	334.3100	0.3343	(65.303)	0	0	0
2014/11/07	ES33	07/05/2015	9.75	Call	Bond Future	1,035.7600	1.0358	406.5500	0.4066	(60.749)	0	0	0

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2014/11/07	ES33	06/08/2015			Bond Future	9.6673	84.6875	9.7696	83.9483	1.059	0.0000	0.0000	0
2014/11/07	ES33	06/08/2015	9.59	Put	Bond Future	565.0300	0.5650	1,304.2700	1.3043	130.832	0	0	0
2014/11/07	ES33	06/08/2015	9.61	Put	Bond Future	418.2300	0.4182	1,157.4700	1.1575	176.754	0	0	0
2014/11/07	ES33	06/08/2015	9.60	Put	Bond Future	491.5800	0.4916	1,230.8200	1.2308	150.380	0	0	0
2014/11/07	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	GOVI	05/02/2015	459.99	Call	GOVI	212,040.0000	21.2040	194,590.0000	19.4590	(8.230)	0	0	0
2014/11/07	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	GOVI	05/02/2015			GOVI	481.1940	481.1940	479.4490	479.4490	(0.363)	0.0000	0.0000	402
2014/11/07	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	GOVI	05/02/2015	460.00	Call	GOVI	211,940.0000	21.1940	194,490.0000	19.4490	(8.233)	0	0	0
2014/11/07	GOVI	05/02/2015	460.01	Call	GOVI	211,840.0000	21.1840	194,390.0000	19.4390	(8.237)	0	0	0
2014/11/07	GOVI	07/05/2015	449.99	Call	GOVI	393,620.0000	39.3620	373,450.0000	37.3450	(5.124)	0	0	0
2014/11/07	GOVI	07/05/2015			GOVI	489.3520	489.3520	487.3350	487.3350	(0.412)	0.0000	0.0000	130
2014/11/07	GOVI	07/05/2015	450.00	Call	GOVI	393,520.0000	39.3520	373,350.0000	37.3350	(5.126)	0	0	0
2014/11/07	GOVI	07/05/2015	450.01	Call	GOVI	393,420.0000	39.3420	373,250.0000	37.3250	(5.127)	0	0	0
2014/11/07	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	GOVI	06/08/2015			GOVI	498.3110	498.3110	495.6870	495.6870	(0.527)	0.0000	0.0000	0
2014/11/07	GOVI	06/08/2015	499.99	Put	GOVI	16,790.0000	1.6790	43,030.0000	4.3030	156.284	0	0	0
2014/11/07	GOVI	06/08/2015	500.01	Put	GOVI	16,990.0000	1.6990	43,230.0000	4.3230	154.444	0	0	0
2014/11/07	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	GOVI	06/08/2015	500.00	Put	GOVI	16,890.0000	1.6890	43,130.0000	4.3130	155.358	0	0	0
2014/11/07	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/11/07	IGOV	05/02/2015			Index Future	225.1830	225.1830	225.8370	225.8370	0.290	0.0000	0.0000	1,093
2014/11/07	IGOV	07/05/2015			Index Future	229.0280	229.0280	229.5780	229.5780	0.240	0.0000	0.0000	80
2014/11/07	IGOV	06/08/2015			Index Future	233.2470	233.2470	233.5400	233.5400	0.126	0.0000	0.0000	0
2014/11/07	ILBI	05/02/2015			Index Future	611.0830	611.0830	611.9200	611.9200	0.137	0.0000	0.0000	157
2014/11/07	ILBI	07/05/2015			Index Future	621.7570	621.7570	621.9960	621.9960	0.038	0.0000	0.0000	0
2014/11/07	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/11/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/11/07	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/11/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0



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2014/11/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/11/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/11/07	JBAF	19/11/2014			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	0
2014/11/07	JBAF	17/12/2014			Jibar Tradeable Future	6.1700	93.8300	6.1900	93.8100	0.324	0.0000	0.0000	0
2014/11/07	JBAF	21/01/2015			Jibar Tradeable Future	6.2400	93.7600	6.2700	93.7300	0.481	0.0000	0.0000	0
2014/11/07	JBAF	18/02/2015			Jibar Tradeable Future	6.3100	93.6900	6.3500	93.6500	0.634	0.0000	0.0000	0
2014/11/07	JBAF	18/03/2015			Jibar Tradeable Future	6.3600	93.6400	6.4100	93.5900	0.786	0.0000	0.0000	2,850
2014/11/07	JBAF	15/04/2015			Jibar Tradeable Future	6.4300	93.5700	6.5000	93.5000	1.089	0.0000	0.0000	0
2014/11/07	JBAF	17/06/2015			Jibar Tradeable Future	6.5600	93.4400	6.6400	93.3600	1.220	0.0000	0.0000	5,000
2014/11/07	JBAF	16/09/2015			Jibar Tradeable Future	6.7600	93.2400	6.8400	93.1600	1.183	0.0000	0.0000	0
2014/11/07	JBAF	15/12/2015			Jibar Tradeable Future	6.9000	93.1000	6.9900	93.0100	1.304	0.0000	0.0000	0
2014/11/07	JBAF	16/03/2016			Jibar Tradeable Future	7.0400	92.9600	7.1500	92.8500	1.563	0.0000	0.0000	0
2014/11/07	JBAF	15/06/2016			Jibar Tradeable Future	7.1600	92.8400	7.2600	92.7400	1.397	0.0000	0.0000	0
2014/11/07	JBAF	21/09/2016			Jibar Tradeable Future	7.2900	92.7100	7.3900	92.6100	1.372	0.0000	0.0000	0
2014/11/07	R023	06/11/2014			Bond Future	7.6700	102.0086	7.6700	102.0086	0.000	0.0000	0.0000	0
2014/11/07	R023	05/02/2015			Bond Future	7.7383	103.5520	7.8075	103.1438	0.894	0.0000	0.0000	10,317
2014/11/07	R023	05/02/2015	8.74	Put	Bond Future	43.2100	0.0432	57.3500	0.0574	32.724	0	0	0
2014/11/07	R023	05/02/2015	8.75	Call	Bond Future	5,803.9500	5.8039	5,409.4100	5.4094	(6.798)	0	0	0
2014/11/07	R023	05/02/2015	8.76	Call	Bond Future	5,856.9100	5.8569	5,461.8400	5.4618	(6.745)	0	0	0
2014/11/07	R023	05/02/2015	8.74	Call	Bond Future	5,750.8600	5.7509	5,356.8400	5.3568	(6.851)	0	0	0
2014/11/07	R023	05/02/2015	8.76	Put	Bond Future	39.5600	0.0396	52.6500	0.0526	33.089	0	0	0
2014/11/07	R023	05/02/2015	8.75	Put	Bond Future	41.4300	0.0414	55.0500	0.0550	32.875	0	0	0
2014/11/07	R023	07/05/2015	8.14	Call	Bond Future	3,042.0800	3.0421	2,726.6900	2.7267	(10.368)	0	0	0
2014/11/07	R023	07/05/2015	8.15	Put	Bond Future	941.5200	0.9415	1,090.3700	1.0904	15.810	0	0	0
2014/11/07	R023	07/05/2015			Bond Future	7.7739	101.3818	7.8550	100.9156	1.043	0.0000	0.0000	0
2014/11/07	R023	07/05/2015	8.15	Call	Bond Future	3,080.7300	3.0807	2,763.2900	2.7633	(10.304)	0	0	0
2014/11/07	R023	07/05/2015	8.16	Call	Bond Future	3,119.6000	3.1196	2,800.1300	2.8001	(10.241)	0	0	0
2014/11/07	R023	07/05/2015	8.14	Put	Bond Future	958.9900	0.9590	1,109.8900	1.1099	15.735	0	0	0
2014/11/07	R023	07/05/2015	8.16	Put	Bond Future	924.3000	0.9243	1,071.1200	1.0711	15.884	0	0	0
2014/11/07	R023	06/08/2015	9.07	Put	Bond Future	333.8800	0.3339	403.9100	0.4039	20.975	0	0	911
2014/11/07	R023	06/08/2015	8.24	Call	Bond Future	3,763.7200	3.7637	3,367.1600	3.3672	(10.536)	0	0	0
2014/11/07	R023	06/08/2015			Bond Future	7.7871	103.2590	7.8933	102.6641	1.364	0.0000	0.0000	0
2014/11/07	R023	06/08/2015	9.07	Call	Bond Future	7,231.2500	7.2313	6,706.3700	6.7064	(7.258)	0	0	0
2014/11/07	R023	06/08/2015	8.26	Put	Bond Future	1,223.2500	1.2233	1,417.5600	1.4176	15.885	0	0	0
2014/11/07	R023	06/08/2015	8.25	Put	Bond Future	1,240.3000	1.2403	1,436.6200	1.4366	15.828	0	0	0
2014/11/07	R023	06/08/2015	8.24	Put	Bond Future	1,257.5500	1.2575	1,455.9000	1.4559	15.773	0	0	0
2014/11/07	R023	06/08/2015	8.25	Call	Bond Future	3,800.9200	3.8009	3,402.3300	3.4023	(10.487)	0	0	0
2014/11/07	R023	06/08/2015	8.26	Call	Bond Future	3,838.2700	3.8383	3,437.6700	3.4377	(10.437)	0	0	0
2014/11/07	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/11/07	R157	05/02/2015	8.74	Call	Bond Future	1,079.7500	1.0797	1,079.5400	1.0795	(0.019)	0	0	0
2014/11/07	R157	05/02/2015	8.75	Put	Bond Future	6.4200	0.0064	6.2100	0.0062	(3.271)	0	0	0
2014/11/07	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/11/07	R157	05/02/2015	8.74	Put	Bond Future	6.5900	0.0066	6.3800	0.0064	(3.187)	0	0	0
2014/11/07	R157	05/02/2015	8.76	Put	Bond Future	6.2500	0.0063	6.0500	0.0061	(3.200)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/07	R157	05/02/2015	8.75	Call	Bond Future	1,085.3900	1.0854	1,085.1800	1.0852	(0.019)	0	0	0
2014/11/07	R157	05/02/2015	8.76	Call	Bond Future	1,091.0200	1.0910	1,090.8200	1.0908	(0.018)	0	0	0
2014/11/07	R186	06/11/2014			Bond Future	7.9500	123.6814	7.9500	123.6814	0.000	0.0000	0.0000	0
2014/11/07	R186	05/02/2015	9.00	Call	Bond Future	8,044.4700	8.0445	7,365.0700	7.3651	(8.446)	0	0	0
2014/11/07	R186	05/02/2015			Bond Future	8.0197	120.2065	8.1037	119.4946	1.047	0.0000	0.0000	40,914
2014/11/07	R186	05/02/2015	8.75	Call	Bond Future	6,216.2600	6.2163	5,576.1500	5.5762	(10.297)	0	0	0
2014/11/07	R186	05/02/2015	8.76	Call	Bond Future	6,288.0600	6.2881	5,645.8600	5.6459	(10.213)	0	0	0
2014/11/07	R186	05/02/2015	8.74	Call	Bond Future	6,144.6200	6.1446	5,506.6600	5.5067	(10.382)	0	0	0
2014/11/07	R186	05/02/2015	8.45	Put	Bond Future	0.0000	0.0000	734.6900	0.7347	100.000	0	0	0
2014/11/07	R186	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	634.6700	0.6347	100.000	0	0	0
2014/11/07	R186	05/02/2015	8.76	Put	Bond Future	207.7500	0.2077	277.4800	0.2775	33.564	0	0	0
2014/11/07	R186	05/02/2015	8.75	Put	Bond Future	215.1900	0.2152	287.0100	0.2870	33.375	0	0	0
2014/11/07	R186	05/02/2015	8.45	Call	Bond Future	0.0000	0.0000	3,610.5200	3.6105	100.000	0	0	0
2014/11/07	R186	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	3,917.6500	3.9176	100.000	0	0	0
2014/11/07	R186	05/02/2015	9.00	Put	Bond Future	85.5700	0.0856	118.1000	0.1181	38.016	0	0	9,600
2014/11/07	R186	05/02/2015	8.74	Put	Bond Future	222.8600	0.2229	296.8300	0.2968	33.191	0	0	0
2014/11/07	R186	07/05/2015			Bond Future	8.0612	122.2458	8.1555	121.4610	1.170	0.0000	0.0000	0
2014/11/07	R186	07/05/2015	8.25	Call	Bond Future	3,562.9800	3.5630	3,100.8300	3.1008	(12.971)	0	0	0
2014/11/07	R186	07/05/2015	8.24	Put	Bond Future	2,032.2500	2.0322	2,358.6100	2.3586	16.059	0	0	0
2014/11/07	R186	07/05/2015	8.26	Put	Bond Future	1,966.6800	1.9667	2,285.6500	2.2856	16.219	0	0	0
2014/11/07	R186	07/05/2015	8.25	Put	Bond Future	1,999.2500	1.9993	2,321.9200	2.3219	16.140	0	0	0
2014/11/07	R186	07/05/2015	8.26	Call	Bond Future	3,612.4200	3.6124	3,146.5700	3.1466	(12.896)	0	0	0
2014/11/07	R186	07/05/2015	8.24	Call	Bond Future	3,513.8900	3.5139	3,055.4300	3.0554	(13.047)	0	0	0
2014/11/07	R186	06/08/2015	8.00	Put	Bond Future	3,756.4000	3.7564	4,258.8000	4.2588	13.375	0	0	0
2014/11/07	R186	06/08/2015			Bond Future	8.0842	119.2059	8.1994	118.2648	1.425	0.0000	0.0000	0
2014/11/07	R186	06/08/2015	8.00	Call	Bond Future	3,062.3800	3.0624	2,623.7500	2.6238	(14.323)	0	0	0
2014/11/07	R186	06/08/2015	8.01	Call	Bond Future	3,102.1100	3.1021	2,659.8100	2.6598	(14.258)	0	0	0
2014/11/07	R186	06/08/2015	7.99	Call	Bond Future	3,023.3500	3.0233	2,588.3800	2.5884	(14.387)	0	0	0
2014/11/07	R186	06/08/2015	7.99	Put	Bond Future	3,800.1800	3.8002	4,306.2400	4.3062	13.317	0	0	0
2014/11/07	R186	06/08/2015	8.01	Put	Bond Future	3,713.3900	3.7134	4,212.1200	4.2121	13.431	0	0	0
2014/11/07	R186	05/11/2015	8.24	Call	Bond Future	4,504.9900	4.5050	4,057.4400	4.0574	(9.935)	0	0	0
2014/11/07	R186	05/11/2015	8.25	Put	Bond Future	3,531.6100	3.5316	3,904.0200	3.9040	10.545	0	0	0
2014/11/07	R186	05/11/2015			Bond Future	8.1230	121.2386	8.2256	120.4161	1.263	0.0000	0.0000	0
2014/11/07	R186	05/11/2015	9.00	Put	Bond Future	1,563.2500	1.5632	1,766.4900	1.7665	13.001	0	0	2,600
2014/11/07	R186	05/11/2015	8.24	Put	Bond Future	3,567.2900	3.5673	3,942.2900	3.9423	10.512	0	0	0
2014/11/07	R186	05/11/2015	8.26	Put	Bond Future	3,496.2200	3.4962	3,866.0300	3.8660	10.577	0	0	0
2014/11/07	R186	05/11/2015	9.00	Call	Bond Future	8,347.8600	8.3479	7,728.5500	7.7286	(7.419)	0	0	0
2014/11/07	R186	05/11/2015	8.25	Call	Bond Future	4,548.9600	4.5490	4,098.8200	4.0988	(9.895)	0	0	0
2014/11/07	R186	05/11/2015	8.26	Call	Bond Future	4,593.1500	4.5931	4,140.4100	4.1404	(9.857)	0	0	0
2014/11/07	R197	06/11/2014			Bond Future	289.8141	289.8141	289.8141	289.8141	0.000	0.0000	0.0000	0
2014/11/07	R197	05/02/2015	288.99	Put	Bond Future	683.7500	0.6838	498.4200	0.4984	(27.105)	0	0	0
2014/11/07	R197	05/02/2015			Bond Future	288.3063	288.3063	288.4916	288.4916	0.064	0.0000	0.0000	898
2014/11/07	R197	05/02/2015	289.01	Put	Bond Future	703.7500	0.7038	518.4200	0.5184	(26.335)	0	0	0
2014/11/07	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R197	05/02/2015	289.00	Put	Bond Future	693.7500	0.6938	508.4200	0.5084	(26.714)	0	0	0
2014/11/07	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/11/07	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2014/11/07	R197	07/05/2015	294.00	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2014/11/07	R197	07/05/2015			Bond Future	293.2300	293.2300	293.2720	293.2720	0.014	0.0000	0.0000	0	
2014/11/07	R197	07/05/2015	294.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2014/11/07	R197	07/05/2015	293.99	Put	Bond Future	760.0400	0.7600	717.9600	0.7180	(5.537)	0	0	0	
2014/11/07	R197	07/05/2015	294.01	Put	Bond Future	780.0400	0.7800	737.9600	0.7380	(5.395)	0	0	0	
2014/11/07	R197	07/05/2015	294.00	Put	Bond Future	770.0400	0.7700	727.9600	0.7280	(5.465)	0	0	0	
2014/11/07	R197	07/05/2015	293.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2014/11/07	R202	06/11/2014			Bond Future	235.4861	235.4861	235.4861	235.4861	0.000	0.0000	0.0000	0	
2014/11/07	R202	05/02/2015	233.01	Call	Bond Future	2,943.9900	2.9440	2,917.6300	2.9176	(0.895)	0	0	0	
2014/11/07	R202	05/02/2015			Bond Future	235.9540	235.9540	235.9276	235.9276	(0.011)	0.0000	0.0000	50,618	
2014/11/07	R202	05/02/2015	232.99	Call	Bond Future	2,963.9900	2.9640	2,937.6300	2.9376	(0.889)	0	0	0	
2014/11/07	R202	05/02/2015	233.00	Call	Bond Future	2,953.9900	2.9540	2,927.6300	2.9276	(0.892)	0	0	0	
2014/11/07	R202	05/02/2015	232.99	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2014/11/07	R202	05/02/2015	233.01	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2014/11/07	R202	05/02/2015	233.00	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2014/11/07	R202	07/05/2015			Bond Future	239.9830	239.9830	239.8370	239.8370	(0.061)	0.0000	0.0000	0	
2014/11/07	R202	07/05/2015	238.49	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2014/11/07	R202	07/05/2015	238.51	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2014/11/07	R202	07/05/2015	238.50	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2014/11/07	R202	07/05/2015	238.51	Call	Bond Future	1,473.0400	1.4730	1,327.0100	1.3270	(9.914)	0	0	0	
2014/11/07	R202	07/05/2015	238.49	Call	Bond Future	1,493.0400	1.4930	1,347.0100	1.3470	(9.781)	0	0	0	
2014/11/07	R202	07/05/2015	238.50	Call	Bond Future	1,483.0400	1.4830	1,337.0100	1.3370	(9.847)	0	0	0	
2014/11/07	R203	06/11/2014			Bond Future	6.7450	105.1189	6.7450	105.1189	0.000	0.0000	0.0000	0	
2014/11/07	R203	05/02/2015	7.69	Call	Bond Future	2,059.0200	2.0590	2,009.2500	2.0093	(2.417)	0	0	55	
2014/11/07	R203	05/02/2015			Bond Future	6.8224	106.7014	6.8437	106.6505	0.312	0.0000	0.0000	15,535	
2014/11/07	R203	05/02/2015	8.34	Put	Bond Future		0.1400	0.0001	0.1600	0.0002	14.286	0	0	0
2014/11/07	R203	05/02/2015	8.35	Call	Bond Future	3,569.9800	3.5700	3,519.1100	3.5191	(1.425)	0	0	0	
2014/11/07	R203	05/02/2015	8.36	Call	Bond Future	3,592.8200	3.5928	3,541.9500	3.5419	(1.416)	0	0	0	
2014/11/07	R203	05/02/2015	8.34	Call	Bond Future	3,547.1300	3.5471	3,496.2600	3.4963	(1.434)	0	0	0	
2014/11/07	R203	05/02/2015	7.69	Put	Bond Future		12.2000	0.0122	13.3200	0.0133	9.180	0	0	0
2014/11/07	R203	05/02/2015	8.36	Put	Bond Future		0.1200	0.0001	0.1400	0.0001	16.667	0	0	0
2014/11/07	R203	05/02/2015	8.35	Put	Bond Future		0.1300	0.0001	0.1500	0.0002	15.385	0	0	0
2014/11/07	R203	07/05/2015			Bond Future	6.8159	104.3424	6.8641	104.2376	0.708	0.0000	0.0000	0	
2014/11/07	R203	07/05/2015	7.24	Put	Bond Future	239.4000	0.2394	266.9800	0.2670	11.520	0	0	0	
2014/11/07	R203	07/05/2015	7.26	Put	Bond Future	228.9900	0.2290	255.6100	0.2556	11.625	0	0	0	
2014/11/07	R203	07/05/2015	7.25	Put	Bond Future	234.1500	0.2341	261.2500	0.2613	11.574	0	0	0	
2014/11/07	R203	07/05/2015	7.25	Call	Bond Future	1,172.8800	1.1729	1,095.1000	1.0951	(6.632)	0	0	0	
2014/11/07	R203	07/05/2015	7.26	Call	Bond Future	1,189.2100	1.1892	1,110.9500	1.1109	(6.581)	0	0	0	
2014/11/07	R203	07/05/2015	7.24	Call	Bond Future	1,156.6300	1.1566	1,079.3300	1.0793	(6.683)	0	0	0	
2014/11/07	R203	06/08/2015	6.74	Call	Bond Future	673.7000	0.6737	561.5400	0.5615	(16.648)	0	0	0	
2014/11/07	R203	06/08/2015	6.75	Put	Bond Future	643.5300	0.6435	761.2300	0.7612	18.290	0	0	0	
2014/11/07	R203	06/08/2015			Bond Future	6.7294	106.2748	6.8474	106.0439	1.754	0.0000	0.0000	0	
2014/11/07	R203	06/08/2015	6.75	Call	Bond Future	683.9400	0.6839	570.7000	0.5707	(16.557)	0	0	0	
2014/11/07	R203	06/08/2015	6.76	Call	Bond Future	694.6400	0.6946	580.3100	0.5803	(16.459)	0	0	0	
2014/11/07	R203	06/08/2015	6.74	Put	Bond Future	652.8800	0.6529	771.6600	0.7717	18.193	0	0	0	

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2014/11/07	R203	06/08/2015	6.76	Put	Bond Future	634.6500	0.6347	751.2600	0.7513	18.374	0	0	0
2014/11/07	R204	06/11/2014			Bond Future	7.0550	106.4347	7.0550	106.4347	0.000	0.0000	0.0000	0
2014/11/07	R204	05/02/2015			Bond Future	7.1222	104.0244	7.1467	103.9413	0.345	0.0000	0.0000	10,772
2014/11/07	R204	05/02/2015	8.25	Call	Bond Future	3,738.1400	3.7381	3,655.6500	3.6556	(2.207)	0	0	0
2014/11/07	R204	05/02/2015	8.26	Call	Bond Future	3,770.1200	3.7701	3,687.6000	3.6876	(2.189)	0	0	0
2014/11/07	R204	05/02/2015	8.24	Call	Bond Future	3,706.1200	3.7061	3,623.6700	3.6237	(2.225)	0	0	0
2014/11/07	R204	05/02/2015	8.26	Put	Bond Future	5.7100	0.0057	6.3400	0.0063	11.033	0	0	0
2014/11/07	R204	05/02/2015	8.25	Put	Bond Future	6.0700	0.0061	6.7300	0.0067	10.873	0	0	0
2014/11/07	R204	05/02/2015	8.24	Put	Bond Future	6.4000	0.0064	7.1000	0.0071	10.938	0	0	0
2014/11/07	R204	07/05/2015	7.51	Put	Bond Future	438.9300	0.4389	479.5000	0.4795	9.243	0	0	0
2014/11/07	R204	07/05/2015			Bond Future	7.1445	105.7891	7.1877	105.6516	0.605	0.0000	0.0000	0
2014/11/07	R204	07/05/2015	7.50	Put	Bond Future	448.1700	0.4482	489.3900	0.4894	9.197	0	0	0
2014/11/07	R204	07/05/2015	7.49	Call	Bond Future	1,551.0300	1.5510	1,455.4200	1.4554	(6.164)	0	0	0
2014/11/07	R204	07/05/2015	7.50	Call	Bond Future	1,573.0800	1.5731	1,476.8000	1.4768	(6.120)	0	0	0
2014/11/07	R204	07/05/2015	7.51	Call	Bond Future	1,595.2600	1.5953	1,498.3300	1.4983	(6.076)	0	0	0
2014/11/07	R204	07/05/2015	7.49	Put	Bond Future	457.5600	0.4576	499.4500	0.4995	9.155	0	0	0
2014/11/07	R204	06/08/2015	7.75	Put	Bond Future	433.6100	0.4336	501.9100	0.5019	15.751	0	0	0
2014/11/07	R204	06/08/2015	7.74	Call	Bond Future	2,270.1800	2.2702	2,075.9700	2.0760	(8.555)	0	0	0
2014/11/07	R204	06/08/2015			Bond Future	7.1211	103.7068	7.2094	103.4434	1.239	0.0000	0.0000	0
2014/11/07	R204	06/08/2015	8.41	Call	Bond Future	3,897.0000	3.8970	3,659.5500	3.6595	(6.093)	0	0	0
2014/11/07	R204	06/08/2015	7.74	Put	Bond Future	440.6800	0.4407	509.8400	0.5098	15.694	0	0	0
2014/11/07	R204	06/08/2015	7.76	Put	Bond Future	426.6400	0.4266	494.0800	0.4941	15.807	0	0	0
2014/11/07	R204	06/08/2015	8.41	Put	Bond Future	131.9600	0.1320	157.8800	0.1579	19.642	0	0	699
2014/11/07	R204	06/08/2015	7.75	Call	Bond Future	2,292.3400	2.2923	2,097.2700	2.0973	(8.510)	0	0	0
2014/11/07	R204	06/08/2015	7.76	Call	Bond Future	2,314.5900	2.3146	2,118.6600	2.1187	(8.465)	0	0	0
2014/11/07	R207	06/11/2014			Bond Future	7.2550	102.3084	7.2550	102.3084	0.000	0.0000	0.0000	0
2014/11/07	R207	05/02/2015	8.49	Put	Bond Future	8.8000	0.0088	11.4800	0.0115	30.455	0	0	0
2014/11/07	R207	05/02/2015			Bond Future	7.3313	100.1815	7.3867	99.9565	0.756	0.0000	0.0000	36,157
2014/11/07	R207	05/02/2015	8.51	Put	Bond Future	7.9100	0.0079	10.3400	0.0103	30.721	0	0	0
2014/11/07	R207	05/02/2015	8.50	Call	Bond Future	4,627.0400	4.6270	4,404.5400	4.4045	(4.809)	0	0	0
2014/11/07	R207	05/02/2015	8.51	Call	Bond Future	4,664.9600	4.6650	4,442.3300	4.4423	(4.772)	0	0	0
2014/11/07	R207	05/02/2015	8.49	Call	Bond Future	4,589.0700	4.5891	4,366.6900	4.3667	(4.846)	0	0	0
2014/11/07	R207	05/02/2015	8.50	Put	Bond Future	8.3700	0.0084	10.9300	0.0109	30.585	0	0	0
2014/11/07	R207	07/05/2015			Bond Future	7.3646	101.8816	7.4367	101.6016	0.979	0.0000	0.0000	0
2014/11/07	R207	07/05/2015	8.25	Call	Bond Future	3,555.6700	3.5557	3,311.0500	3.3111	(6.880)	0	0	0
2014/11/07	R207	07/05/2015	7.73	Call	Bond Future	1,983.7600	1.9838	1,791.5900	1.7916	(9.687)	0	0	66
2014/11/07	R207	07/05/2015	8.24	Put	Bond Future	188.8200	0.1888	224.8800	0.2249	19.098	0	0	0
2014/11/07	R207	07/05/2015	8.26	Put	Bond Future	180.0800	0.1801	214.7200	0.2147	19.236	0	0	0
2014/11/07	R207	07/05/2015	7.73	Put	Bond Future	575.3600	0.5754	663.1600	0.6632	15.260	0	0	0
2014/11/07	R207	07/05/2015	8.25	Put	Bond Future	184.4000	0.1844	219.7500	0.2198	19.170	0	0	0
2014/11/07	R207	07/05/2015	8.26	Call	Bond Future	3,588.6300	3.5886	3,343.3000	3.3433	(6.836)	0	0	0
2014/11/07	R207	07/05/2015	8.24	Call	Bond Future	3,522.8000	3.5228	3,278.8900	3.2789	(6.924)	0	0	0
2014/11/07	R207	06/08/2015	7.76	Call	Bond Future	2,280.4700	2.2805	2,017.5700	2.0176	(11.528)	0	0	0
2014/11/07	R207	06/08/2015			Bond Future	7.3631	100.1226	7.4725	99.7180	1.485	0.0000	0.0000	0
2014/11/07	R207	06/08/2015	7.74	Call	Bond Future	2,231.3800	2.2314	1,971.4900	1.9715	(11.647)	0	0	0
2014/11/07	R207	06/08/2015	7.75	Call	Bond Future	2,255.8700	2.2559	1,994.4700	1.9945	(11.588)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/07	R207	06/08/2015	7.46	Call	Bond Future	1,600.9300	1.6009	1,386.0500	1.3860	(13.422)	0	0	70
2014/11/07	R207	06/08/2015	7.74	Put	Bond Future	845.1200	0.8451	989.8900	0.9899	17.130	0	0	0
2014/11/07	R207	06/08/2015	7.76	Put	Bond Future	821.3000	0.8213	963.0600	0.9631	17.260	0	0	0
2014/11/07	R207	06/08/2015	7.46	Put	Bond Future	1,242.3200	1.2423	1,432.1000	1.4321	15.276	0	0	0
2014/11/07	R207	06/08/2015	7.75	Put	Bond Future	833.1400	0.8331	976.4000	0.9764	17.195	0	0	0
2014/11/07	R208	06/11/2014			Bond Future	7.4300	97.3601	7.4300	97.3601	0.000	0.0000	0.0000	0
2014/11/07	R208	05/02/2015	8.51	Call	Bond Future	4,666.0100	4.6660	4,368.1700	4.3682	(6.383)	0	0	0
2014/11/07	R208	05/02/2015			Bond Future	7.5014	98.8128	7.5663	98.5061	0.865	0.0000	0.0000	52,027
2014/11/07	R208	05/02/2015	8.49	Call	Bond Future	4,579.4200	4.5794	4,282.3400	4.2823	(6.487)	0	0	0
2014/11/07	R208	05/02/2015	8.51	Put	Bond Future	27.6900	0.0277	36.6200	0.0366	32.250	0	0	0
2014/11/07	R208	05/02/2015	8.50	Put	Bond Future	29.0600	0.0291	38.3800	0.0384	32.072	0	0	0
2014/11/07	R208	05/02/2015	8.49	Put	Bond Future	30.3900	0.0304	40.0800	0.0401	31.885	0	0	0
2014/11/07	R208	05/02/2015	8.50	Call	Bond Future	4,622.7500	4.6227	4,325.3000	4.3253	(6.434)	0	0	0
2014/11/07	R208	07/05/2015	8.01	Call	Bond Future	2,735.8500	2.7358	2,473.2600	2.4733	(9.598)	0	0	0
2014/11/07	R208	07/05/2015			Bond Future	7.5348	97.0876	7.6139	96.7263	1.050	0.0000	0.0000	0
2014/11/07	R208	07/05/2015	7.99	Call	Bond Future	2,670.2500	2.6702	2,410.6700	2.4107	(9.721)	0	0	0
2014/11/07	R208	07/05/2015	8.00	Call	Bond Future	2,702.8600	2.7029	2,441.7600	2.4418	(9.660)	0	0	0
2014/11/07	R208	07/05/2015	7.99	Put	Bond Future	612.7100	0.6127	714.4700	0.7145	16.608	0	0	0
2014/11/07	R208	07/05/2015	8.01	Put	Bond Future	589.1400	0.5891	687.8900	0.6879	16.762	0	0	0
2014/11/07	R208	07/05/2015	8.00	Put	Bond Future	600.7200	0.6007	700.9600	0.7010	16.687	0	0	0
2014/11/07	R208	06/08/2015			Bond Future	7.5402	98.8856	7.6497	98.4025	1.453	0.0000	0.0000	0
2014/11/07	R208	06/08/2015	8.00	Call	Bond Future	2,952.1500	2.9521	2,628.6400	2.6286	(10.958)	0	0	0
2014/11/07	R208	06/08/2015	8.01	Call	Bond Future	2,981.8700	2.9819	2,656.6800	2.6567	(10.906)	0	0	0
2014/11/07	R208	06/08/2015	8.85	Call	Bond Future	5,818.5800	5.8186	5,387.7800	5.3878	(7.404)	0	0	0
2014/11/07	R208	06/08/2015	7.99	Call	Bond Future	2,922.5500	2.9225	2,600.7300	2.6007	(11.012)	0	0	0
2014/11/07	R208	06/08/2015	8.01	Put	Bond Future	930.0900	0.9301	1,088.0700	1.0881	16.985	0	0	0
2014/11/07	R208	06/08/2015	8.00	Put	Bond Future	943.4800	0.9435	1,103.1400	1.1031	16.922	0	0	0
2014/11/07	R208	06/08/2015	8.85	Put	Bond Future	228.7900	0.2288	281.1600	0.2812	22.890	0	0	198
2014/11/07	R208	06/08/2015	7.99	Put	Bond Future	957.0300	0.9570	1,118.3800	1.1184	16.859	0	0	0
2014/11/07	R208	05/11/2015	7.74	Put	Bond Future	1,649.1000	1.6491	1,817.4600	1.8175	10.209	0	0	0
2014/11/07	R208	05/11/2015			Bond Future	7.5702	97.1708	7.6601	96.7885	1.187	0.0000	0.0000	0
2014/11/07	R208	05/11/2015	8.48	Call	Bond Future	4,473.7800	4.4738	4,178.4000	4.1784	(6.602)	0	0	0
2014/11/07	R208	05/11/2015	7.75	Call	Bond Future	2,394.2600	2.3943	2,179.0300	2.1790	(8.989)	0	0	0
2014/11/07	R208	05/11/2015	7.76	Call	Bond Future	2,418.7200	2.4187	2,202.2200	2.2022	(8.951)	0	0	0
2014/11/07	R208	05/11/2015	7.74	Call	Bond Future	2,369.9300	2.3699	2,155.9800	2.1560	(9.028)	0	0	0
2014/11/07	R208	05/11/2015	8.48	Put	Bond Future	687.0500	0.6870	773.9800	0.7740	12.653	0	0	2,200
2014/11/07	R208	05/11/2015	7.76	Put	Bond Future	1,613.4300	1.6134	1,779.2400	1.7792	10.277	0	0	0
2014/11/07	R208	05/11/2015	7.75	Put	Bond Future	1,631.1900	1.6312	1,798.2700	1.7983	10.243	0	0	0
2014/11/07	R209	06/11/2014			Bond Future	8.5750	78.0979	8.5750	78.0979	0.000	0.0000	0.0000	0
2014/11/07	R209	05/02/2015	9.00	Put	Bond Future	757.3800	0.7574	873.8700	0.8739	15.381	0	0	0
2014/11/07	R209	05/02/2015			Bond Future	8.6420	79.2218	8.6991	78.7725	0.660	0.0000	0.0000	28,435
2014/11/07	R209	05/02/2015	9.25	Call	Bond Future	4,960.3300	4.9603	4,576.9300	4.5769	(7.729)	0	0	0
2014/11/07	R209	05/02/2015	9.26	Call	Bond Future	5,021.2100	5.0212	4,636.1900	4.6362	(7.668)	0	0	0
2014/11/07	R209	05/02/2015	9.24	Call	Bond Future	4,899.6200	4.8996	4,517.8700	4.5179	(7.791)	0	0	0
2014/11/07	R209	05/02/2015	9.25	Put	Bond Future	373.1600	0.3732	439.0600	0.4391	17.660	0	0	0
2014/11/07	R209	05/02/2015	9.00	Call	Bond Future	3,510.6700	3.5107	3,177.8600	3.1779	(9.480)	0	0	0

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2014/11/07	R209	05/02/2015	9.24	Put	Bond Future	384.4500	0.3845	452.0000	0.4520	17.571	0	0	0
2014/11/07	R209	05/02/2015	9.26	Put	Bond Future	362.1500	0.3622	426.4300	0.4264	17.750	0	0	0
2014/11/07	R209	07/05/2015			Bond Future	8.6851	77.4164	8.7488	76.9201	0.733	0.0000	0.0000	0
2014/11/07	R209	07/05/2015	8.99	Put	Bond Future	1,700.2000	1.7002	1,872.9500	1.8729	10.161	0	0	0
2014/11/07	R209	07/05/2015	9.01	Put	Bond Future	1,646.5600	1.6466	1,815.2700	1.8153	10.246	0	0	0
2014/11/07	R209	07/05/2015	8.99	Call	Bond Future	4,032.8700	4.0329	3,709.2800	3.7093	(8.024)	0	0	0
2014/11/07	R209	07/05/2015	9.00	Put	Bond Future	1,673.2100	1.6732	1,843.9300	1.8439	10.203	0	0	0
2014/11/07	R209	07/05/2015	9.00	Call	Bond Future	4,080.5500	4.0806	3,754.9300	3.7549	(7.980)	0	0	0
2014/11/07	R209	07/05/2015	9.01	Call	Bond Future	4,128.4600	4.1285	3,800.8300	3.8008	(7.936)	0	0	0
2014/11/07	R209	06/08/2015	8.99	Put	Bond Future	2,512.0800	2.5121	2,742.6600	2.7427	9.179	0	0	0
2014/11/07	R209	06/08/2015			Bond Future	8.7157	78.8505	8.7930	78.2532	0.887	0.0000	0.0000	0
2014/11/07	R209	06/08/2015	9.01	Put	Bond Future	2,452.4600	2.4525	2,679.1000	2.6791	9.241	0	0	0
2014/11/07	R209	06/08/2015	9.90	Call	Bond Future	9,177.0200	9.1770	8,670.2400	8.6702	(5.522)	0	0	0
2014/11/07	R209	06/08/2015	9.00	Call	Bond Future	4,645.2900	4.6453	4,276.6100	4.2766	(7.937)	0	0	0
2014/11/07	R209	06/08/2015	9.01	Call	Bond Future	4,689.8800	4.6899	4,319.2300	4.3192	(7.903)	0	0	0
2014/11/07	R209	06/08/2015	9.00	Put	Bond Future	2,482.2500	2.4822	2,710.8600	2.7109	9.210	0	0	0
2014/11/07	R209	06/08/2015	8.99	Call	Bond Future	4,600.6300	4.6006	4,233.9200	4.2339	(7.971)	0	0	0
2014/11/07	R209	06/08/2015	9.90	Put	Bond Future	751.9100	0.7519	842.4200	0.8424	12.037	0	0	2,914
2014/11/07	R210	06/11/2014			Bond Future	174.0951	174.0951	174.0951	174.0951	0.000	0.0000	0.0000	0
2014/11/07	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R210	05/02/2015			Bond Future	176.8035	176.8035	178.3991	178.3991	0.902	0.0000	0.0000	628
2014/11/07	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R210	05/02/2015	175.01	Call	Bond Future	1,793.4700	1.7935	3,389.0900	3.3891	88.968	0	0	0
2014/11/07	R210	05/02/2015	174.99	Call	Bond Future	1,813.4700	1.8135	3,409.0900	3.4091	87.987	0	0	0
2014/11/07	R210	05/02/2015	175.00	Call	Bond Future	1,803.4700	1.8035	3,399.0900	3.3991	88.475	0	0	0
2014/11/07	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R210	07/05/2015			Bond Future	177.7351	177.7351	179.2772	179.2772	0.868	0.0000	0.0000	0
2014/11/07	R210	07/05/2015	177.00	Call	Bond Future	735.1500	0.7352	2,277.1800	2.2772	209.757	0	0	0
2014/11/07	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R210	07/05/2015	177.01	Call	Bond Future	725.1500	0.7252	2,267.1800	2.2672	212.650	0	0	0
2014/11/07	R210	07/05/2015	176.99	Call	Bond Future	745.1500	0.7452	2,287.1800	2.2872	206.942	0	0	0
2014/11/07	R211	06/11/2014			Bond Future	132.5819	132.5819	132.5819	132.5819	0.000	0.0000	0.0000	0
2014/11/07	R211	05/02/2015	133.00	Call	Bond Future	38.5500	0.0386	25.8000	0.0258	(33.074)	0	0	0
2014/11/07	R211	05/02/2015			Bond Future	133.0385	133.0385	133.0258	133.0258	(0.010)	0.0000	0.0000	1,120
2014/11/07	R211	05/02/2015	133.01	Call	Bond Future	28.5500	0.0286	15.8000	0.0158	(44.658)	0	0	0
2014/11/07	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R211	05/02/2015	132.99	Call	Bond Future	48.5500	0.0486	35.8000	0.0358	(26.262)	0	0	0
2014/11/07	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R211	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R211	07/05/2015			Bond Future	135.3110	135.3110	135.2304	135.2304	(0.060)	0.0000	0.0000	0
2014/11/07	R211	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R211	07/05/2015	134.99	Call	Bond Future	320.9800	0.3210	240.4000	0.2404	(25.104)	0	0	0
2014/11/07	R211	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/11/07	R211	07/05/2015	135.00	Call	Bond Future	310.9800	0.3110	230.4000	0.2304	(25.912)	0	0	0
2014/11/07	R211	07/05/2015	135.01	Call	Bond Future	300.9800	0.3010	220.4000	0.2204	(26.773)	0	0	0
2014/11/07	R212	06/11/2014			Bond Future	137.5478	137.5478	137.5478	137.5478	0.000	0.0000	0.0000	0
2014/11/07	R212	05/02/2015			Bond Future	137.9250	137.9250	138.0062	138.0062	0.059	0.0000	0.0000	14,864
2014/11/07	R212	05/02/2015	137.99	Put	Bond Future	65.0200	0.0650	0.0000	0.0000	(100.000)	0	0	0
2014/11/07	R212	05/02/2015	138.01	Put	Bond Future	85.0200	0.0850	3.7900	0.0038	(95.542)	0	0	0
2014/11/07	R212	05/02/2015	138.00	Put	Bond Future	75.0200	0.0750	0.0000	0.0000	(100.000)	0	0	0
2014/11/07	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	16.2100	0.0162	100.000	0	0	0
2014/11/07	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	6.2100	0.0062	100.000	0	0	0
2014/11/07	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R212	07/05/2015			Bond Future	140.2809	140.2809	140.2934	140.2934	0.009	0.0000	0.0000	0
2014/11/07	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R212	07/05/2015	140.99	Put	Bond Future	709.0900	0.7091	696.5800	0.6966	(1.764)	0	0	0
2014/11/07	R212	07/05/2015	141.01	Put	Bond Future	729.0900	0.7291	716.5800	0.7166	(1.716)	0	0	0
2014/11/07	R212	07/05/2015	141.00	Put	Bond Future	719.0900	0.7191	706.5800	0.7066	(1.740)	0	0	0
2014/11/07	R213	06/11/2014			Bond Future	8.4150	88.9467	8.4150	88.9467	0.000	0.0000	0.0000	0
2014/11/07	R213	05/02/2015	9.26	Put	Bond Future	211.6500	0.2116	262.3800	0.2624	23.969	0	0	0
2014/11/07	R213	05/02/2015			Bond Future	8.4872	90.2382	8.5548	89.7082	0.797	0.0000	0.0000	21,766
2014/11/07	R213	05/02/2015	9.25	Put	Bond Future	218.7100	0.2187	270.8700	0.2709	23.849	0	0	0
2014/11/07	R213	05/02/2015	9.24	Put	Bond Future	225.9700	0.2260	279.6000	0.2796	23.733	0	0	0
2014/11/07	R213	05/02/2015	9.25	Call	Bond Future	5,938.0500	5.9380	5,460.2200	5.4602	(8.047)	0	0	0
2014/11/07	R213	05/02/2015	9.26	Call	Bond Future	6,002.3400	6.0023	5,523.0800	5.5231	(7.985)	0	0	0
2014/11/07	R213	05/02/2015	9.24	Call	Bond Future	5,873.8700	5.8739	5,397.5100	5.3975	(8.110)	0	0	0
2014/11/07	R213	07/05/2015	8.74	Call	Bond Future	3,538.4500	3.5385	3,185.0900	3.1851	(9.986)	0	0	0
2014/11/07	R213	07/05/2015	8.75	Put	Bond Future	1,900.4000	1.9004	2,127.9900	2.1280	11.976	0	0	0
2014/11/07	R213	07/05/2015			Bond Future	8.5305	88.2223	8.6059	87.6387	0.884	0.0000	0.0000	0
2014/11/07	R213	07/05/2015	8.75	Call	Bond Future	3,584.0000	3.5840	3,228.0800	3.2281	(9.931)	0	0	0
2014/11/07	R213	07/05/2015	8.76	Call	Bond Future	3,629.8100	3.6298	3,271.3500	3.2713	(9.875)	0	0	0
2014/11/07	R213	07/05/2015	8.74	Put	Bond Future	1,930.5500	1.9306	2,160.7000	2.1607	11.921	0	0	0
2014/11/07	R213	07/05/2015	8.76	Put	Bond Future	1,870.6100	1.8706	2,095.6600	2.0957	12.031	0	0	0
2014/11/07	R213	06/08/2015			Bond Future	8.5601	89.8558	8.6514	89.1572	1.066	0.0000	0.0000	0
2014/11/07	R213	06/08/2015	8.49	Put	Bond Future	3,649.3900	3.6494	4,008.9400	4.0089	9.852	0	0	0
2014/11/07	R213	06/08/2015	8.51	Put	Bond Future	3,568.6400	3.5686	3,923.0400	3.9230	9.931	0	0	0
2014/11/07	R213	06/08/2015	8.49	Call	Bond Future	3,107.2600	3.1073	2,768.2500	2.7682	(10.910)	0	0	0
2014/11/07	R213	06/08/2015	8.50	Put	Bond Future	3,608.5300	3.6085	3,965.5100	3.9655	9.893	0	0	0
2014/11/07	R213	06/08/2015	8.50	Call	Bond Future	3,144.0100	3.1440	2,802.4300	2.8024	(10.864)	0	0	0
2014/11/07	R213	06/08/2015	8.51	Call	Bond Future	3,181.6300	3.1816	2,837.4700	2.8375	(10.817)	0	0	0
2014/11/07	R214	06/11/2014			Bond Future	8.6750	78.8907	8.6750	78.8907	0.000	0.0000	0.0000	0
2014/11/07	R214	05/02/2015	9.50	Call	Bond Future	6,133.7300	6.1337	5,712.8900	5.7129	(6.861)	0	0	0
2014/11/07	R214	05/02/2015			Bond Future	8.7434	80.0231	8.8005	79.5534	0.652	0.0000	0.0000	6,869
2014/11/07	R214	05/02/2015	9.51	Call	Bond Future	6,198.2500	6.1983	5,776.1400	5.7761	(6.810)	0	0	0
2014/11/07	R214	05/02/2015	9.49	Call	Bond Future	6,069.3100	6.0693	5,649.7600	5.6498	(6.913)	0	0	0
2014/11/07	R214	05/02/2015	9.50	Put	Bond Future	266.0400	0.2660	314.9100	0.3149	18.369	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/07	R214	05/02/2015	9.49	Put	Bond Future	274.2900	0.2743	324.4500	0.3245	18.287	0	0	0
2014/11/07	R214	05/02/2015	9.51	Put	Bond Future	258.0100	0.2580	305.6100	0.3056	18.449	0	0	0
2014/11/07	R214	07/05/2015			Bond Future	8.7856	78.0872	8.8490	77.5702	0.721	0.0000	0.0000	0
2014/11/07	R214	07/05/2015	9.15	Call	Bond Future	4,562.0900	4.5621	4,213.3600	4.2134	(7.644)	0	0	0
2014/11/07	R214	07/05/2015	9.16	Call	Bond Future	4,612.7500	4.6127	4,262.0300	4.2620	(7.603)	0	0	0
2014/11/07	R214	07/05/2015	9.14	Put	Bond Future	1,691.1000	1.6911	1,861.3900	1.8614	10.070	0	0	0
2014/11/07	R214	07/05/2015	9.16	Put	Bond Future	1,638.1200	1.6381	1,804.4200	1.8044	10.152	0	0	0
2014/11/07	R214	07/05/2015	9.15	Put	Bond Future	1,664.4400	1.6644	1,832.7300	1.8327	10.111	0	0	0
2014/11/07	R214	07/05/2015	9.14	Call	Bond Future	4,511.6400	4.5116	4,164.9100	4.1649	(7.685)	0	0	0
2014/11/07	R214	06/08/2015	8.76	Put	Bond Future	3,914.4100	3.9144	4,223.5500	4.2236	7.897	0	0	0
2014/11/07	R214	06/08/2015			Bond Future	8.8163	79.5332	8.8927	78.9143	0.867	0.0000	0.0000	0
2014/11/07	R214	06/08/2015	8.75	Put	Bond Future	3,957.3600	3.9574	4,268.7300	4.2687	7.868	0	0	0
2014/11/07	R214	06/08/2015	8.74	Call	Bond Future	3,375.3100	3.3753	3,070.0200	3.0700	(9.045)	0	0	0
2014/11/07	R214	06/08/2015	8.75	Call	Bond Future	3,413.9600	3.4140	3,106.4500	3.1064	(9.007)	0	0	0
2014/11/07	R214	06/08/2015	8.76	Call	Bond Future	3,453.3900	3.4534	3,143.6500	3.1437	(8.969)	0	0	0
2014/11/07	R214	06/08/2015	8.74	Put	Bond Future	4,001.2200	4.0012	4,314.8100	4.3148	7.837	0	0	0
2014/11/07	R248	06/11/2014			Bond Future	8.7350	101.8797	8.7350	101.8797	0.000	0.0000	0.0000	0
2014/11/07	R248	05/02/2015			Bond Future	8.7999	103.3972	8.8570	102.7924	0.649	0.0000	0.0000	39,123
2014/11/07	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R248	05/02/2015	9.50	Call	Bond Future	6,993.7500	6.9938	6,388.9400	6.3889	(8.648)	0	0	0
2014/11/07	R248	05/02/2015	9.51	Call	Bond Future	7,087.2700	7.0873	6,482.4600	6.4825	(8.534)	0	0	0
2014/11/07	R248	05/02/2015	9.49	Call	Bond Future	6,900.0500	6.9000	6,295.2400	6.2952	(8.765)	0	0	0
2014/11/07	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R248	07/05/2015			Bond Future	8.8435	100.7178	8.9070	100.0519	0.718	0.0000	0.0000	0
2014/11/07	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R248	07/05/2015	9.26	Call	Bond Future	4,230.5200	4.2305	3,564.6300	3.5646	(15.740)	0	0	0
2014/11/07	R248	07/05/2015	9.24	Call	Bond Future	4,034.7200	4.0347	3,368.8300	3.3688	(16.504)	0	0	0
2014/11/07	R248	07/05/2015	9.25	Call	Bond Future	4,132.7100	4.1327	3,466.8200	3.4668	(16.113)	0	0	0
2014/11/07	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R248	06/08/2015			Bond Future	8.8756	102.5829	8.9523	101.7856	0.864	0.0000	0.0000	0
2014/11/07	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/07	R248	06/08/2015	8.74	Put	Bond Future	1,438.9300	1.4389	2,236.2900	2.2363	55.413	0	0	0
2014/11/07	R248	06/08/2015	8.76	Put	Bond Future	1,224.4100	1.2244	2,021.7700	2.0218	65.122	0	0	0
2014/11/07	R248	06/08/2015	8.75	Put	Bond Future	1,331.5700	1.3316	2,128.9300	2.1289	59.881	0	0	0

**Total**

**400263**