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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/11/2014 TO 12/11/2014

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
2014/11/12	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	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
2014/11/12	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2025	05/02/2015			Bond Future	118.5802	118.5802	118.7463	118.7463	0.140	0.0000	0.0000	16
2014/11/12	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2025	05/02/2015	118.99	Put	Bond Future	409.8200	0.4098	243.6800	0.2437	(40.540)	0	0	0
2014/11/12	2025	05/02/2015	119.01	Put	Bond Future	429.8200	0.4298	263.6800	0.2637	(38.653)	0	0	0
2014/11/12	2025	05/02/2015	119.00	Put	Bond Future	419.8200	0.4198	253.6800	0.2537	(39.574)	0	0	0
2014/11/12	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2025	07/05/2015			Bond Future	120.5414	120.5414	120.7057	120.7057	0.136	0.0000	0.0000	0
2014/11/12	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2025	07/05/2015	120.99	Put	Bond Future	448.6500	0.4487	284.3500	0.2843	(36.621)	0	0	0
2014/11/12	2025	07/05/2015	121.01	Put	Bond Future	468.6500	0.4687	304.3500	0.3043	(35.058)	0	0	0
2014/11/12	2025	07/05/2015	121.00	Put	Bond Future	458.6500	0.4587	294.3500	0.2943	(35.823)	0	0	0
2014/11/12	2030	05/02/2015			Bond Future	8.4407	96.5100	8.3098	97.5906	(1.551)	0.0000	0.0000	4,658
2014/11/12	2030	05/02/2015	9.25	Call	Bond Future	6,317.5100	6.3175	7,398.1300	7.3981	17.105	0	0	0
2014/11/12	2030	05/02/2015	9.24	Call	Bond Future	6,243.1100	6.2431	7,323.7300	7.3237	17.309	0	0	0
2014/11/12	2030	05/02/2015	9.26	Call	Bond Future	6,391.8200	6.3918	7,472.4400	7.4724	16.906	0	0	0
2014/11/12	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2030	07/05/2015			Bond Future	8.4951	98.0955	8.3606	99.1901	(1.583)	0.0000	0.0000	0
2014/11/12	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2030	07/05/2015	8.74	Call	Bond Future	1,948.0900	1.9481	3,042.7000	3.0427	56.189	0	0	0
2014/11/12	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2030	07/05/2015	8.75	Call	Bond Future	2,026.4600	2.0265	3,121.0700	3.1211	54.016	0	0	0
2014/11/12	2030	07/05/2015	8.76	Call	Bond Future	2,104.7300	2.1047	3,199.3400	3.1993	52.007	0	0	0
2014/11/12	2032	05/02/2015			Bond Future	8.6189	99.7251	8.4880	100.8682	(1.519)	0.0000	0.0000	3
2014/11/12	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	105.4300	0.1054	100.000	0	0	0
2014/11/12	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	193.3200	0.1933	100.000	0	0	0
2014/11/12	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	17.4300	0.0174	100.000	0	0	0
2014/11/12	2032	05/02/2015	8.50	Put	Bond Future	1,037.6500	1.0377	0.0000	0.0000	(100.000)	0	0	0
2014/11/12	2032	05/02/2015	8.49	Put	Bond Future	1,125.6500	1.1256	0.0000	0.0000	(100.000)	0	0	0
2014/11/12	2032	05/02/2015	8.51	Put	Bond Future	949.7600	0.9498	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
2014/11/12	2032	07/05/2015	8.51	Put	Bond Future	1,417.9700	1.4180	259.7800	0.2598	(81.679)	0	0	0
2014/11/12	2032	07/05/2015			Bond Future	8.6742	97.2064	8.5398	98.3646	(1.550)	0.0000	0.0000	0
2014/11/12	2032	07/05/2015	8.50	Put	Bond Future	1,505.2800	1.5053	347.0900	0.3471	(76.942)	0	0	0
2014/11/12	2032	07/05/2015	8.49	Put	Bond Future	1,592.7100	1.5927	434.5200	0.4345	(72.718)	0	0	0
2014/11/12	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2032	06/08/2015			Bond Future	8.7232	98.8894	8.5849	100.0661	(1.585)	0.0000	0.0000	0
2014/11/12	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2032	06/08/2015	8.50	Put	Bond Future	1,909.5000	1.9095	732.8100	0.7328	(61.623)	0	0	0
2014/11/12	2032	06/08/2015	8.49	Put	Bond Future	1,996.3400	1.9963	819.6500	0.8197	(58.942)	0	0	0
2014/11/12	2032	06/08/2015	8.51	Put	Bond Future	1,822.7700	1.8228	646.0800	0.6461	(64.555)	0	0	0
2014/11/12	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2037	05/02/2015			Bond Future	8.7147	98.1448	8.5944	99.3049	(1.380)	0.0000	0.0000	13,845
2014/11/12	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2037	05/02/2015	9.50	Call	Bond Future	7,071.7900	7.0718	8,231.8300	8.2318	16.404	0	0	0
2014/11/12	2037	05/02/2015	9.51	Call	Bond Future	7,156.5300	7.1565	8,316.5700	8.3166	16.210	0	0	0
2014/11/12	2037	05/02/2015	9.49	Call	Bond Future	6,986.9200	6.9869	8,146.9600	8.1470	16.603	0	0	0
2014/11/12	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2037	07/05/2015			Bond Future	8.7690	99.7574	8.6457	100.9325	(1.406)	0.0000	0.0000	500
2014/11/12	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2037	07/05/2015	9.01	Call	Bond Future	2,234.6800	2.2347	3,409.8700	3.4099	52.589	0	0	0
2014/11/12	2037	07/05/2015	8.99	Call	Bond Future	2,052.3500	2.0524	3,227.5400	3.2275	57.261	0	0	0
2014/11/12	2037	07/05/2015	9.00	Call	Bond Future	2,143.5800	2.1436	3,318.7700	3.3188	54.824	0	0	0
2014/11/12	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2037	06/08/2015			Bond Future	8.8187	97.2245	8.6920	98.4184	(1.437)	0.0000	0.0000	0
2014/11/12	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	549.4500	0.5495	100.000	0	0	0
2014/11/12	2037	06/08/2015	8.74	Put	Bond Future	738.8800	0.7389	0.0000	0.0000	(100.000)	0	0	0
2014/11/12	2037	06/08/2015	8.76	Put	Bond Future	550.2800	0.5503	0.0000	0.0000	(100.000)	0	0	0
2014/11/12	2037	06/08/2015	8.75	Put	Bond Future	644.5100	0.6445	0.0000	0.0000	(100.000)	0	0	0
2014/11/12	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	643.6800	0.6437	100.000	0	0	0
2014/11/12	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	455.0800	0.4551	100.000	0	0	0
2014/11/12	2038	05/02/2015	123.00	Call	Bond Future	3,401.6800	3.4017	3,403.5200	3.4035	0.054	0	0	0
2014/11/12	2038	05/02/2015			Bond Future	126.4017	126.4017	126.4035	126.4035	0.001	0.0000	0.0000	1,318
2014/11/12	2038	05/02/2015	123.01	Call	Bond Future	3,391.6800	3.3917	3,393.5200	3.3935	0.054	0	0	0
2014/11/12	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2038	05/02/2015	122.99	Call	Bond Future	3,411.6800	3.4117	3,413.5200	3.4135	0.054	0	0	0
2014/11/12	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2038	07/05/2015			Bond Future	128.4920	128.4920	128.4891	128.4891	(0.002)	0.0000	0.0000	0
2014/11/12	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/11/12	2038	07/05/2015	126.99	Call	Bond Future	1,502.0400	1.5020	1,499.0500	1.4991	(0.199)	0	0	0
2014/11/12	2038	07/05/2015	127.00	Call	Bond Future	1,492.0400	1.4920	1,489.0500	1.4891	(0.200)	0	0	0
2014/11/12	2038	07/05/2015	127.01	Call	Bond Future	1,482.0400	1.4820	1,479.0500	1.4791	(0.202)	0	0	0
2014/11/12	2044	05/02/2015	9.00	Call	Bond Future	2,063.2600	2.0633	3,324.3100	3.3243	61.119	0	0	0
2014/11/12	2044	05/02/2015			Bond Future	8.7977	99.7390	8.6776	101.0000	(1.366)	0.0000	0.0000	5,842
2014/11/12	2044	05/02/2015	9.01	Call	Bond Future	2,163.3700	2.1634	3,424.4200	3.4244	58.291	0	0	0
2014/11/12	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2044	05/02/2015	8.99	Call	Bond Future	1,962.9700	1.9630	3,224.0200	3.2240	64.242	0	0	0
2014/11/12	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2044	07/05/2015			Bond Future	8.8504	101.3777	8.7274	102.6554	(1.390)	0.0000	0.0000	0
2014/11/12	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2044	07/05/2015	9.01	Call	Bond Future	1,616.2900	1.6163	2,894.0200	2.8940	79.053	0	0	0
2014/11/12	2044	07/05/2015	8.99	Call	Bond Future	1,416.2100	1.4162	2,693.9400	2.6939	90.222	0	0	0
2014/11/12	2044	07/05/2015	9.00	Call	Bond Future	1,516.3300	1.5163	2,794.0600	2.7941	84.265	0	0	0
2014/11/12	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2044	06/08/2015			Bond Future	8.8988	98.7477	8.7725	100.0459	(1.420)	0.0000	0.0000	0
2014/11/12	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2044	06/08/2015	8.74	Put	Bond Future	1,636.3900	1.6364	338.1100	0.3381	(79.338)	0	0	0
2014/11/12	2044	06/08/2015	8.76	Put	Bond Future	1,427.7700	1.4278	129.4900	0.1295	(90.931)	0	0	0
2014/11/12	2044	06/08/2015	8.75	Put	Bond Future	1,531.9900	1.5320	233.7100	0.2337	(84.745)	0	0	0
2014/11/12	2046	05/02/2015			Bond Future	128.2530	128.2530	128.6884	128.6884	0.340	0.0000	0.0000	5,389
2014/11/12	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2046	05/02/2015	123.99	Call	Bond Future	4,262.9800	4.2630	4,698.4400	4.6984	10.215	0	0	0
2014/11/12	2046	05/02/2015	124.01	Call	Bond Future	4,242.9800	4.2430	4,678.4400	4.6784	10.263	0	0	0
2014/11/12	2046	05/02/2015	124.00	Call	Bond Future	4,252.9800	4.2530	4,688.4400	4.6884	10.239	0	0	0
2014/11/12	2046	07/05/2015			Bond Future	129.0030	129.0030	129.4409	129.4409	0.339	0.0000	0.0000	0
2014/11/12	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2046	07/05/2015	126.99	Call	Bond Future	2,013.0000	2.0130	2,450.8800	2.4509	21.753	0	0	0
2014/11/12	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2046	07/05/2015	127.00	Call	Bond Future	2,003.0000	2.0030	2,440.8800	2.4409	21.861	0	0	0
2014/11/12	2046	07/05/2015	127.01	Call	Bond Future	1,993.0000	1.9930	2,430.8800	2.4309	21.971	0	0	0
2014/11/12	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2050	05/02/2015			Bond Future	138.2074	138.2074	137.8647	137.8647	(0.248)	0.0000	0.0000	2,640
2014/11/12	2050	05/02/2015	130.01	Call	Bond Future	8,197.4200	8.1974	7,854.7100	7.8547	(4.181)	0	0	0
2014/11/12	2050	05/02/2015	129.99	Call	Bond Future	8,217.4200	8.2174	7,874.7100	7.8747	(4.171)	0	0	0
2014/11/12	2050	05/02/2015	130.00	Call	Bond Future	8,207.4200	8.2074	7,864.7100	7.8647	(4.176)	0	0	0
2014/11/12	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/12	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2050	07/05/2015			Bond Future	140.4927	140.4927	140.1394	140.1394	(0.251)	0.0000	0.0000	0
2014/11/12	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	2050	07/05/2015	135.01	Call	Bond Future	5,482.7400	5.4827	5,129.4300	5.1294	(6.444)	0	0	0
2014/11/12	2050	07/05/2015	134.99	Call	Bond Future	5,502.7400	5.5027	5,149.4300	5.1494	(6.421)	0	0	0
2014/11/12	2050	07/05/2015	135.00	Call	Bond Future	5,492.7400	5.4927	5,139.4300	5.1394	(6.432)	0	0	0
2014/11/12	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	AL12	05/02/2015			Index Future	533.0820	533.0820	538.5850	538.5850	1.032	0.0000	0.0000	0
2014/11/12	AL12	07/05/2015			Index Future	541.8270	541.8270	547.4040	547.4040	1.029	0.0000	0.0000	0
2014/11/12	AL37	05/02/2015			Index Future	449.1310	449.1310	451.1070	451.1070	0.440	0.0000	0.0000	116
2014/11/12	AL37	07/05/2015			Index Future	456.4980	456.4980	458.4950	458.4950	0.437	0.0000	0.0000	0
2014/11/12	AL7T	05/02/2015			Index Future	530.7470	530.7470	534.3450	534.3450	0.678	0.0000	0.0000	3
2014/11/12	AL7T	07/05/2015			Index Future	539.4530	539.4530	543.0950	543.0950	0.675	0.0000	0.0000	0
2014/11/12	ALBI	05/02/2015			Index Future	483.2840	483.2840	486.8850	486.8850	0.745	0.0000	0.0000	654
2014/11/12	ALBI	07/05/2015			Index Future	491.2120	491.2120	494.8580	494.8580	0.742	0.0000	0.0000	0
2014/11/12	ALBI	06/08/2015			Index Future	499.6180	499.6180	503.3230	503.3230	0.742	0.0000	0.0000	0
2014/11/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/11/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/12	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	EL28	05/02/2015			Bond Future	125.6811	125.6811	125.2559	125.2559	(0.338)	0.0000	0.0000	0
2014/11/12	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	EL28	05/02/2015	125.99	Put	Bond Future	308.8500	0.3089	734.0600	0.7341	137.675	0	0	0
2014/11/12	EL28	05/02/2015	126.01	Put	Bond Future	328.8500	0.3288	754.0600	0.7541	129.302	0	0	0
2014/11/12	EL28	05/02/2015	126.00	Put	Bond Future	318.8500	0.3189	744.0600	0.7441	133.357	0	0	0
2014/11/12	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	EL28	07/05/2015	125.00	Call	Bond Future	1,248.0000	1.2480	810.9600	0.8110	(35.019)	0	0	0
2014/11/12	EL28	07/05/2015			Bond Future	126.2480	126.2480	125.8110	125.8110	(0.346)	0.0000	0.0000	0
2014/11/12	EL28	07/05/2015	125.01	Call	Bond Future	1,238.0000	1.2380	800.9600	0.8010	(35.302)	0	0	0
2014/11/12	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	EL28	07/05/2015	124.99	Call	Bond Future	1,258.0000	1.2580	820.9600	0.8210	(34.741)	0	0	0
2014/11/12	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	ES33	05/02/2015	10.00	Call	Bond Future	3,333.8600	3.3339	4,287.6100	4.2876	28.608	0	0	0
2014/11/12	ES33	05/02/2015			Bond Future	9.5386	85.4609	9.4118	86.4147	(1.329)	0.0000	0.0000	6,220
2014/11/12	ES33	05/02/2015	10.01	Call	Bond Future	3,403.8200	3.4038	4,357.5700	4.3576	28.020	0	0	0
2014/11/12	ES33	05/02/2015	9.99	Call	Bond Future	3,263.8100	3.2638	4,217.5600	4.2176	29.222	0	0	0
2014/11/12	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	ES33	07/05/2015			Bond Future	9.6177	83.0754	9.4874	84.0416	(1.354)	0.0000	0.0000	0
2014/11/12	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	ES33	07/05/2015	9.76	Call	Bond Future	1,036.0500	1.0361	2,002.1600	2.0022	93.249	0	0	0
2014/11/12	ES33	07/05/2015	9.74	Call	Bond Future	891.6600	0.8917	1,857.7700	1.8578	108.350	0	0	0
2014/11/12	ES33	07/05/2015	9.75	Call	Bond Future	963.9000	0.9639	1,930.0100	1.9300	100.229	0	0	0
2014/11/12	ES33	06/08/2015			Bond Future	9.6912	84.5136	9.5571	85.4952	(1.384)	0.0000	0.0000	0
2014/11/12	ES33	06/08/2015	9.59	Put	Bond Future	738.8800	0.7389	0.0000	0.0000	(100.000)	0	0	0
2014/11/12	ES33	06/08/2015	9.61	Put	Bond Future	592.0800	0.5921	0.0000	0.0000	(100.000)	0	0	0
2014/11/12	ES33	06/08/2015	9.60	Put	Bond Future	665.4300	0.6654	0.0000	0.0000	(100.000)	0	0	0
2014/11/12	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	389.5100	0.3895	100.000	0	0	0
2014/11/12	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	242.7100	0.2427	100.000	0	0	0
2014/11/12	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	316.1600	0.3162	100.000	0	0	0
2014/11/12	GOVI	05/02/2015	459.99	Call	GOVI	216,550.0000	21.6550	249,310.0000	24.9310	15.128	0	0	0
2014/11/12	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	GOVI	05/02/2015			GOVI	481.6450	481.6450	484.9210	484.9210	0.680	0.0000	0.0000	407

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
2014/11/12	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	GOVI	05/02/2015	460.00	Call	GOVI	216,450.0000	21.6450	249,210.0000	24.9210	15.135	0	0	0
2014/11/12	GOVI	05/02/2015	460.01	Call	GOVI	216,350.0000	21.6350	249,110.0000	24.9110	15.142	0	0	0
2014/11/12	GOVI	07/05/2015	449.99	Call	GOVI	395,560.0000	39.5560	428,720.0000	42.8720	8.383	0	0	0
2014/11/12	GOVI	07/05/2015			GOVI	489.5460	489.5460	492.8620	492.8620	0.677	0.0000	0.0000	130
2014/11/12	GOVI	07/05/2015	450.00	Call	GOVI	395,460.0000	39.5460	428,620.0000	42.8620	8.385	0	0	0
2014/11/12	GOVI	07/05/2015	450.01	Call	GOVI	395,360.0000	39.5360	428,520.0000	42.8520	8.387	0	0	0
2014/11/12	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	GOVI	06/08/2015			GOVI	497.9230	497.9230	501.2930	501.2930	0.677	0.0000	0.0000	0
2014/11/12	GOVI	06/08/2015	499.99	Put	GOVI	20,670.0000	2.0670	0.0000	0.0000	(100.000)	0	0	0
2014/11/12	GOVI	06/08/2015	500.01	Put	GOVI	20,870.0000	2.0870	0.0000	0.0000	(100.000)	0	0	0
2014/11/12	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	13,030.0000	1.3030	100.000	0	0	0
2014/11/12	GOVI	06/08/2015	500.00	Put	GOVI	20,770.0000	2.0770	0.0000	0.0000	(100.000)	0	0	0
2014/11/12	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	12,930.0000	1.2930	100.000	0	0	0
2014/11/12	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	12,830.0000	1.2830	100.000	0	0	0
2014/11/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/11/12	IGOV	05/02/2015			Index Future	225.7980	225.7980	225.6850	225.6850	(0.050)	0.0000	0.0000	1,093
2014/11/12	IGOV	07/05/2015			Index Future	229.5290	229.5290	229.4080	229.4080	(0.053)	0.0000	0.0000	80
2014/11/12	IGOV	06/08/2015			Index Future	233.4840	233.4840	233.3590	233.3590	(0.054)	0.0000	0.0000	0
2014/11/12	ILBI	05/02/2015			Index Future	611.8090	611.8090	611.5030	611.5030	(0.050)	0.0000	0.0000	157
2014/11/12	ILBI	07/05/2015			Index Future	621.8730	621.8730	621.5600	621.5600	(0.050)	0.0000	0.0000	0
2014/11/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/11/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/11/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/11/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/11/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/11/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/11/12	JBAF	19/11/2014			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	0
2014/11/12	JBAF	17/12/2014			Jibar Tradeable Future	6.1900	93.8100	6.1900	93.8100	0.000	0.0000	0.0000	0
2014/11/12	JBAF	21/01/2015			Jibar Tradeable Future	6.2400	93.7600	6.2400	93.7600	0.000	0.0000	0.0000	0
2014/11/12	JBAF	18/02/2015			Jibar Tradeable Future	6.3200	93.6800	6.3100	93.6900	(0.158)	0.0000	0.0000	0
2014/11/12	JBAF	18/03/2015			Jibar Tradeable Future	6.3800	93.6200	6.3500	93.6500	(0.470)	0.0000	0.0000	2,850
2014/11/12	JBAF	15/04/2015			Jibar Tradeable Future	6.4500	93.5500	6.4200	93.5800	(0.465)	0.0000	0.0000	0
2014/11/12	JBAF	17/06/2015			Jibar Tradeable Future	6.5900	93.4100	6.5500	93.4500	(0.607)	0.0000	0.0000	5,000

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2014/11/12	JBAF	16/09/2015			Jibar Tradeable Future	6.7800	93.2200	6.7000	93.3000	(1.180)	0.0000	0.0000	0
2014/11/12	JBAF	15/12/2015			Jibar Tradeable Future	6.9200	93.0800	6.8200	93.1800	(1.445)	0.0000	0.0000	0
2014/11/12	JBAF	16/03/2016			Jibar Tradeable Future	7.0800	92.9200	6.9500	93.0500	(1.836)	0.0000	0.0000	0
2014/11/12	JBAF	15/06/2016			Jibar Tradeable Future	7.2100	92.7900	7.0700	92.9300	(1.942)	0.0000	0.0000	0
2014/11/12	JBAF	21/09/2016			Jibar Tradeable Future	7.3200	92.6800	7.2000	92.8000	(1.639)	0.0000	0.0000	0
2014/11/12	R023	05/02/2015			Bond Future	7.7435	103.5217	7.6266	104.2156	(1.510)	0.0000	0.0000	10,317
2014/11/12	R023	05/02/2015	8.74	Put	Bond Future	37.7100	0.0377	22.3000	0.0223	(40.864)	0	0	0
2014/11/12	R023	05/02/2015	8.75	Call	Bond Future	5,768.2800	5.7683	6,447.4100	6.4474	11.774	0	0	0
2014/11/12	R023	05/02/2015	8.76	Call	Bond Future	5,821.4200	5.8214	6,501.1900	6.5012	11.677	0	0	0
2014/11/12	R023	05/02/2015	8.74	Call	Bond Future	5,715.0400	5.7150	6,393.5200	6.3935	11.872	0	0	0
2014/11/12	R023	05/02/2015	8.76	Put	Bond Future	34.3900	0.0344	20.2700	0.0203	(41.058)	0	0	0
2014/11/12	R023	05/02/2015	8.75	Put	Bond Future	36.0800	0.0361	21.3200	0.0213	(40.909)	0	0	0
2014/11/12	R023	07/05/2015	8.14	Call	Bond Future	2,960.9200	2.9609	3,450.2700	3.4503	16.527	0	0	0
2014/11/12	R023	07/05/2015	8.15	Put	Bond Future	945.8600	0.9459	736.8500	0.7369	(22.097)	0	0	0
2014/11/12	R023	07/05/2015			Bond Future	7.7888	101.2961	7.6675	101.9975	(1.557)	0.0000	0.0000	0
2014/11/12	R023	07/05/2015	8.15	Call	Bond Future	2,999.3200	2.9993	3,491.6700	3.4917	16.415	0	0	0
2014/11/12	R023	07/05/2015	8.16	Call	Bond Future	3,037.9400	3.0379	3,533.2800	3.5333	16.305	0	0	0
2014/11/12	R023	07/05/2015	8.14	Put	Bond Future	963.5800	0.9636	751.5700	0.7516	(22.002)	0	0	0
2014/11/12	R023	07/05/2015	8.16	Put	Bond Future	928.3900	0.9284	722.3700	0.7224	(22.191)	0	0	0
2014/11/12	R023	06/08/2015	8.24	Call	Bond Future	3,603.4100	3.6034	4,093.0700	4.0931	13.589	0	0	0
2014/11/12	R023	06/08/2015	9.07	Put	Bond Future	347.1400	0.3471	270.2300	0.2702	(22.155)	0	0	911
2014/11/12	R023	06/08/2015			Bond Future	7.8245	103.0494	7.6981	103.7613	(1.615)	0.0000	0.0000	0
2014/11/12	R023	06/08/2015	8.26	Put	Bond Future	1,271.2400	1.2712	1,053.6900	1.0537	(17.113)	0	0	0
2014/11/12	R023	06/08/2015	9.07	Call	Bond Future	7,034.9400	7.0349	7,669.9400	7.6699	9.026	0	0	0
2014/11/12	R023	06/08/2015	8.25	Put	Bond Future	1,288.9300	1.2889	1,069.0300	1.0690	(17.061)	0	0	0
2014/11/12	R023	06/08/2015	8.24	Put	Bond Future	1,306.8100	1.3068	1,084.5600	1.0846	(17.007)	0	0	0
2014/11/12	R023	06/08/2015	8.25	Call	Bond Future	3,639.9800	3.6400	4,131.9900	4.1320	13.517	0	0	0
2014/11/12	R023	06/08/2015	8.26	Call	Bond Future	3,676.6900	3.6767	4,171.0500	4.1711	13.446	0	0	0
2014/11/12	R157	05/02/2015	8.74	Call	Bond Future	1,078.7300	1.0787	1,078.5300	1.0785	(0.019)	0	0	0
2014/11/12	R157	05/02/2015	8.75	Put	Bond Future	5.4100	0.0054	5.2200	0.0052	(3.512)	0	0	0
2014/11/12	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/11/12	R157	05/02/2015	8.74	Put	Bond Future	5.5700	0.0056	5.3700	0.0054	(3.591)	0	0	0
2014/11/12	R157	05/02/2015	8.76	Put	Bond Future	5.2600	0.0053	5.0800	0.0051	(3.422)	0	0	0
2014/11/12	R157	05/02/2015	8.75	Call	Bond Future	1,084.3800	1.0844	1,084.1900	1.0842	(0.018)	0	0	0
2014/11/12	R157	05/02/2015	8.76	Call	Bond Future	1,090.0300	1.0900	1,089.8500	1.0898	(0.017)	0	0	0
2014/11/12	R186	05/02/2015	9.00	Call	Bond Future	8,120.2600	8.1203	9,083.6900	9.0837	11.865	0	0	0
2014/11/12	R186	05/02/2015			Bond Future	8.0090	120.2975	7.8931	121.2917	(1.448)	0.0000	0.0000	45,209
2014/11/12	R186	05/02/2015	8.75	Call	Bond Future	6,277.4300	6.2774	7,198.3700	7.1984	14.671	0	0	0
2014/11/12	R186	05/02/2015	8.76	Call	Bond Future	6,349.9500	6.3500	7,273.2400	7.2732	14.540	0	0	0
2014/11/12	R186	05/02/2015	8.74	Call	Bond Future	6,205.0600	6.2051	7,123.5900	7.1236	14.803	0	0	0
2014/11/12	R186	05/02/2015	8.45	Put	Bond Future	519.3300	0.5193	342.3500	0.3423	(34.079)	0	0	6,500
2014/11/12	R186	05/02/2015	8.50	Put	Bond Future	442.2200	0.4422	287.4300	0.2874	(35.003)	0	0	6,500
2014/11/12	R186	05/02/2015	8.76	Put	Bond Future	178.6500	0.1786	107.7800	0.1078	(39.670)	0	0	0
2014/11/12	R186	05/02/2015	8.75	Put	Bond Future	185.3700	0.1854	112.1500	0.1121	(39.499)	0	0	0
2014/11/12	R186	05/02/2015	8.45	Call	Bond Future	4,198.0800	4.1981	5,015.2600	5.0153	19.466	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
2014/11/12	R186	05/02/2015	8.50	Call	Bond Future	4,528.1200	4.5281	5,367.4900	5.3675	18.537	0	0	0
2014/11/12	R186	05/02/2015	9.00	Put	Bond Future	70.3700	0.0704	39.6400	0.0396	(43.669)	0	0	9,600
2014/11/12	R186	05/02/2015	8.74	Put	Bond Future	192.3100	0.1923	116.6800	0.1167	(39.327)	0	0	0
2014/11/12	R186	07/05/2015			Bond Future	8.0579	122.2730	7.9383	123.2788	(1.485)	0.0000	0.0000	0
2014/11/12	R186	07/05/2015	8.25	Call	Bond Future	3,542.9100	3.5429	4,166.0000	4.1660	17.587	0	0	0
2014/11/12	R186	07/05/2015	8.24	Put	Bond Future	1,984.7900	1.9848	1,597.4200	1.5974	(19.517)	0	0	0
2014/11/12	R186	07/05/2015	8.26	Put	Bond Future	1,919.6600	1.9197	1,541.6100	1.5416	(19.694)	0	0	0
2014/11/12	R186	07/05/2015	8.25	Put	Bond Future	1,952.0200	1.9520	1,569.3200	1.5693	(19.605)	0	0	0
2014/11/12	R186	07/05/2015	8.26	Call	Bond Future	3,592.5600	3.5926	4,220.3000	4.2203	17.473	0	0	0
2014/11/12	R186	07/05/2015	8.24	Call	Bond Future	3,493.5900	3.4936	4,112.0100	4.1120	17.702	0	0	0
2014/11/12	R186	06/08/2015	8.00	Put	Bond Future	3,786.3600	3.7864	3,269.2700	3.2693	(13.657)	0	0	0
2014/11/12	R186	06/08/2015			Bond Future	8.0985	119.0887	7.9746	120.1100	(1.529)	0.0000	0.0000	0
2014/11/12	R186	06/08/2015	8.00	Call	Bond Future	2,975.1600	2.9752	3,479.4400	3.4794	16.950	0	0	0
2014/11/12	R186	06/08/2015	8.01	Call	Bond Future	3,014.4000	3.0144	3,522.6700	3.5227	16.861	0	0	0
2014/11/12	R186	06/08/2015	7.99	Call	Bond Future	2,936.6200	2.9366	3,436.9100	3.4369	17.036	0	0	0
2014/11/12	R186	06/08/2015	7.99	Put	Bond Future	3,830.6300	3.8306	3,309.5500	3.3095	(13.603)	0	0	0
2014/11/12	R186	06/08/2015	8.01	Put	Bond Future	3,742.8600	3.7429	3,229.7600	3.2298	(13.709)	0	0	0
2014/11/12	R186	05/11/2015	8.24	Call	Bond Future	4,488.3800	4.4884	4,897.3300	4.8973	9.111	0	0	0
2014/11/12	R186	05/11/2015	8.25	Put	Bond Future	3,495.3200	3.4953	2,869.2700	2.8693	(17.911)	0	0	0
2014/11/12	R186	05/11/2015			Bond Future	8.1205	121.2584	7.9925	122.2960	(1.576)	0.0000	0.0000	0
2014/11/12	R186	05/11/2015	9.00	Put	Bond Future	1,535.9300	1.5359	1,159.0700	1.1591	(24.536)	0	0	2,600
2014/11/12	R186	05/11/2015	8.24	Put	Bond Future	3,530.9300	3.5309	2,902.2200	2.9022	(17.806)	0	0	0
2014/11/12	R186	05/11/2015	8.26	Put	Bond Future	3,460.0000	3.4600	2,837.0800	2.8371	(18.003)	0	0	0
2014/11/12	R186	05/11/2015	9.00	Call	Bond Future	8,340.2900	8.3403	9,001.0900	9.0011	7.923	0	0	0
2014/11/12	R186	05/11/2015	8.25	Call	Bond Future	4,532.4200	4.5324	4,944.0300	4.9440	9.081	0	0	0
2014/11/12	R186	05/11/2015	8.26	Call	Bond Future	4,576.6800	4.5767	4,991.4200	4.9914	9.062	0	0	0
2014/11/12	R197	05/02/2015	288.99	Put	Bond Future	282.9700	0.2830	281.0900	0.2811	(0.664)	0	0	0
2014/11/12	R197	05/02/2015			Bond Future	288.7070	288.7070	288.7089	288.7089	0.001	0.0000	0.0000	898
2014/11/12	R197	05/02/2015	289.01	Put	Bond Future	302.9700	0.3030	301.0900	0.3011	(0.621)	0	0	0
2014/11/12	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R197	05/02/2015	289.00	Put	Bond Future	292.9700	0.2930	291.0900	0.2911	(0.642)	0	0	0
2014/11/12	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R197	07/05/2015			Bond Future	293.4813	293.4813	293.4722	293.4722	(0.003)	0.0000	0.0000	0
2014/11/12	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R197	07/05/2015	293.99	Put	Bond Future	508.7500	0.5088	517.7900	0.5178	1.777	0	0	0
2014/11/12	R197	07/05/2015	294.01	Put	Bond Future	528.7500	0.5288	537.7900	0.5378	1.710	0	0	0
2014/11/12	R197	07/05/2015	294.00	Put	Bond Future	518.7500	0.5188	527.7900	0.5278	1.743	0	0	0
2014/11/12	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R202	05/02/2015	233.01	Call	Bond Future	2,918.3100	2.9183	2,921.3700	2.9214	0.105	0	0	0
2014/11/12	R202	05/02/2015			Bond Future	235.9283	235.9283	235.9314	235.9314	0.001	0.0000	0.0000	50,593
2014/11/12	R202	05/02/2015	232.99	Call	Bond Future	2,938.3100	2.9383	2,941.3700	2.9414	0.104	0	0	0
2014/11/12	R202	05/02/2015	233.00	Call	Bond Future	2,928.3100	2.9283	2,931.3700	2.9314	0.104	0	0	0
2014/11/12	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/12	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R202	07/05/2015			Bond Future	239.8295	239.8295	239.8241	239.8241	(0.002)	0.0000	0.0000	0
2014/11/12	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R202	07/05/2015	238.51	Call	Bond Future	1,319.5200	1.3195	1,314.0800	1.3141	(0.412)	0	0	0
2014/11/12	R202	07/05/2015	238.49	Call	Bond Future	1,339.5200	1.3395	1,334.0800	1.3341	(0.406)	0	0	0
2014/11/12	R202	07/05/2015	238.50	Call	Bond Future	1,329.5200	1.3295	1,324.0800	1.3241	(0.409)	0	0	0
2014/11/12	R203	05/02/2015	7.69	Call	Bond Future	2,179.1100	2.1791	2,471.9800	2.4720	13.440	0	0	55
2014/11/12	R203	05/02/2015			Bond Future	6.7702	106.8262	6.6463	107.1232	(1.830)	0.0000	0.0000	15,535
2014/11/12	R203	05/02/2015	8.34	Put	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2014/11/12	R203	05/02/2015	8.35	Call	Bond Future	3,694.6900	3.6947	3,991.6600	3.9917	8.038	0	0	0
2014/11/12	R203	05/02/2015	8.36	Call	Bond Future	3,717.5300	3.7175	4,014.5100	4.0145	7.989	0	0	0
2014/11/12	R203	05/02/2015	8.34	Call	Bond Future	3,671.8300	3.6718	3,968.8000	3.9688	8.088	0	0	0
2014/11/12	R203	05/02/2015	7.69	Put	Bond Future	7.5100	0.0075	3.3700	0.0034	(55.126)	0	0	0
2014/11/12	R203	05/02/2015	8.36	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2014/11/12	R203	05/02/2015	8.35	Put	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2014/11/12	R203	07/05/2015			Bond Future	6.7837	104.4125	6.6471	104.7104	(2.014)	0.0000	0.0000	0
2014/11/12	R203	07/05/2015	7.24	Put	Bond Future	214.9400	0.2149	149.5900	0.1496	(30.404)	0	0	0
2014/11/12	R203	07/05/2015	7.26	Put	Bond Future	205.2600	0.2053	142.3600	0.1424	(30.644)	0	0	0
2014/11/12	R203	07/05/2015	7.25	Put	Bond Future	210.0500	0.2100	145.9400	0.1459	(30.521)	0	0	0
2014/11/12	R203	07/05/2015	7.25	Call	Bond Future	1,218.8600	1.2189	1,452.6300	1.4526	19.179	0	0	0
2014/11/12	R203	07/05/2015	7.26	Call	Bond Future	1,235.5600	1.2356	1,470.5400	1.4705	19.018	0	0	0
2014/11/12	R203	07/05/2015	7.24	Call	Bond Future	1,202.2500	1.2022	1,434.7800	1.4348	19.341	0	0	0
2014/11/12	R203	06/08/2015	6.74	Call	Bond Future	640.0900	0.6401	806.1600	0.8062	25.945	0	0	0
2014/11/12	R203	06/08/2015	6.75	Put	Bond Future	664.5200	0.6645	530.5900	0.5306	(20.154)	0	0	0
2014/11/12	R203	06/08/2015			Bond Future	6.7574	106.2200	6.6037	106.5214	(2.274)	0.0000	0.0000	0
2014/11/12	R203	06/08/2015	6.75	Call	Bond Future	650.0700	0.6501	817.5500	0.8175	25.763	0	0	0
2014/11/12	R203	06/08/2015	6.76	Call	Bond Future	660.5000	0.6605	829.3800	0.8294	25.569	0	0	0
2014/11/12	R203	06/08/2015	6.74	Put	Bond Future	674.1300	0.6741	538.7900	0.5388	(20.076)	0	0	0
2014/11/12	R203	06/08/2015	6.76	Put	Bond Future	655.3700	0.6554	522.8400	0.5228	(20.222)	0	0	0
2014/11/12	R204	05/02/2015			Bond Future	7.0647	104.2192	6.9498	104.6099	(1.626)	0.0000	0.0000	10,772
2014/11/12	R204	05/02/2015	8.25	Call	Bond Future	3,930.2200	3.9302	4,319.1600	4.3192	9.896	0	0	0
2014/11/12	R204	05/02/2015	8.26	Call	Bond Future	3,962.3500	3.9624	4,351.3900	4.3514	9.818	0	0	0
2014/11/12	R204	05/02/2015	8.24	Call	Bond Future	3,898.0700	3.8981	4,286.9200	4.2869	9.975	0	0	0
2014/11/12	R204	05/02/2015	8.26	Put	Bond Future	3.1600	0.0032	1.5100	0.0015	(52.215)	0	0	0
2014/11/12	R204	05/02/2015	8.25	Put	Bond Future	3.3700	0.0034	1.6200	0.0016	(51.929)	0	0	0
2014/11/12	R204	05/02/2015	8.24	Put	Bond Future	3.5700	0.0036	1.7300	0.0017	(51.541)	0	0	0
2014/11/12	R204	07/05/2015	7.51	Put	Bond Future	387.3700	0.3874	298.7800	0.2988	(22.870)	0	0	0
2014/11/12	R204	07/05/2015			Bond Future	7.1002	105.9305	6.9773	106.3236	(1.731)	0.0000	0.0000	0
2014/11/12	R204	07/05/2015	7.50	Put	Bond Future	395.8700	0.3959	305.6500	0.3057	(22.790)	0	0	0
2014/11/12	R204	07/05/2015	7.49	Call	Bond Future	1,639.3700	1.6394	1,940.6300	1.9406	18.377	0	0	0
2014/11/12	R204	07/05/2015	7.50	Call	Bond Future	1,662.1700	1.6622	1,965.0600	1.9651	18.223	0	0	0
2014/11/12	R204	07/05/2015	7.51	Call	Bond Future	1,685.0900	1.6851	1,989.6100	1.9896	18.071	0	0	0
2014/11/12	R204	07/05/2015	7.49	Put	Bond Future	404.5100	0.4045	312.6600	0.3127	(22.706)	0	0	0
2014/11/12	R204	06/08/2015	7.74	Call	Bond Future	2,275.6000	2.2756	2,596.7200	2.5967	14.111	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
2014/11/12	R204	06/08/2015	7.75	Put	Bond Future	420.7000	0.4207	344.6100	0.3446	(18.087)	0	0	0
2014/11/12	R204	06/08/2015			Bond Future	7.1150	103.7252	6.9820	104.1236	(1.868)	0.0000	0.0000	0
2014/11/12	R204	06/08/2015	8.41	Call	Bond Future	3,909.2100	3.9092	4,275.7700	4.2758	9.377	0	0	0
2014/11/12	R204	06/08/2015	7.74	Put	Bond Future	427.6600	0.4277	350.4700	0.3505	(18.049)	0	0	0
2014/11/12	R204	06/08/2015	7.76	Put	Bond Future	413.8300	0.4138	338.8300	0.3388	(18.123)	0	0	0
2014/11/12	R204	06/08/2015	8.41	Put	Bond Future	125.7300	0.1257	93.9800	0.0940	(25.253)	0	0	699
2014/11/12	R204	06/08/2015	7.75	Call	Bond Future	2,297.8700	2.2979	2,620.0900	2.6201	14.023	0	0	0
2014/11/12	R204	06/08/2015	7.76	Call	Bond Future	2,320.2200	2.3202	2,643.5300	2.6435	13.934	0	0	0
2014/11/12	R207	05/02/2015	8.49	Put	Bond Future	6.5000	0.0065	3.4500	0.0035	(46.923)	0	0	0
2014/11/12	R207	05/02/2015	8.51	Put	Bond Future	5.8000	0.0058	3.0500	0.0031	(47.414)	0	0	0
2014/11/12	R207	05/02/2015			Bond Future	7.3163	100.2423	7.2029	100.7053	(1.550)	0.0000	0.0000	36,307
2014/11/12	R207	05/02/2015	8.50	Call	Bond Future	4,685.6600	4.6857	5,145.7100	5.1457	9.818	0	0	0
2014/11/12	R207	05/02/2015	8.51	Call	Bond Future	4,723.6800	4.7237	5,183.8900	5.1839	9.743	0	0	0
2014/11/12	R207	05/02/2015	8.50	Put	Bond Future	6.1600	0.0062	3.2500	0.0033	(47.240)	0	0	0
2014/11/12	R207	05/02/2015	8.49	Call	Bond Future	4,647.6000	4.6476	5,107.5100	5.1075	9.896	0	0	0
2014/11/12	R207	07/05/2015			Bond Future	7.3628	101.8888	7.2431	102.3554	(1.625)	0.0000	0.0000	0
2014/11/12	R207	07/05/2015	8.25	Call	Bond Future	3,553.6600	3.5537	3,977.1800	3.9772	11.918	0	0	0
2014/11/12	R207	07/05/2015	7.73	Call	Bond Future	1,974.7500	1.9747	2,323.4800	2.3235	17.659	0	0	66
2014/11/12	R207	07/05/2015	8.24	Put	Bond Future	179.4800	0.1795	135.4100	0.1354	(24.554)	0	0	0
2014/11/12	R207	07/05/2015	8.26	Put	Bond Future	171.0000	0.1710	128.4500	0.1285	(24.883)	0	0	0
2014/11/12	R207	07/05/2015	7.73	Put	Bond Future	559.1600	0.5592	441.2400	0.4412	(21.089)	0	0	0
2014/11/12	R207	07/05/2015	8.25	Put	Bond Future	175.2000	0.1752	132.0700	0.1321	(24.618)	0	0	0
2014/11/12	R207	07/05/2015	8.26	Call	Bond Future	3,586.7400	3.5867	4,010.8400	4.0108	11.824	0	0	0
2014/11/12	R207	07/05/2015	8.24	Call	Bond Future	3,520.6500	3.5206	3,943.2300	3.9432	12.003	0	0	0
2014/11/12	R207	06/08/2015	7.76	Call	Bond Future	2,192.8900	2.1929	2,510.9100	2.5109	14.502	0	0	0
2014/11/12	R207	06/08/2015			Bond Future	7.3940	100.0083	7.2666	100.4814	(1.722)	0.0000	0.0000	0
2014/11/12	R207	06/08/2015	7.74	Call	Bond Future	2,144.5600	2.1446	2,459.4400	2.4594	14.683	0	0	0
2014/11/12	R207	06/08/2015	7.75	Call	Bond Future	2,168.6600	2.1687	2,485.2700	2.4853	14.599	0	0	0
2014/11/12	R207	06/08/2015	7.46	Call	Bond Future	1,526.0900	1.5261	1,788.4400	1.7884	17.191	0	0	70
2014/11/12	R207	06/08/2015	7.74	Put	Bond Future	872.6700	0.8727	714.3800	0.7144	(18.139)	0	0	0
2014/11/12	R207	06/08/2015	7.76	Put	Bond Future	848.0900	0.8481	692.9400	0.6929	(18.294)	0	0	0
2014/11/12	R207	06/08/2015	7.46	Put	Bond Future	1,281.8500	1.2819	1,071.0300	1.0710	(16.447)	0	0	0
2014/11/12	R207	06/08/2015	7.75	Put	Bond Future	860.3000	0.8603	703.7400	0.7037	(18.198)	0	0	0
2014/11/12	R208	05/02/2015	8.51	Call	Bond Future	4,708.4800	4.7085	5,233.8100	5.2338	11.157	0	0	0
2014/11/12	R208	05/02/2015			Bond Future	7.4913	98.8608	7.3789	99.3956	(1.500)	0.0000	0.0000	52,029
2014/11/12	R208	05/02/2015	8.49	Call	Bond Future	4,621.4700	4.6215	5,145.8900	5.1459	11.347	0	0	0
2014/11/12	R208	05/02/2015	8.51	Put	Bond Future	22.1900	0.0222	12.7500	0.0127	(42.542)	0	0	0
2014/11/12	R208	05/02/2015	8.50	Put	Bond Future	23.3500	0.0234	13.4600	0.0135	(42.355)	0	0	0
2014/11/12	R208	05/02/2015	8.49	Put	Bond Future	24.4700	0.0245	14.1200	0.0141	(42.297)	0	0	0
2014/11/12	R208	05/02/2015	8.50	Call	Bond Future	4,665.0100	4.6650	5,189.8900	5.1899	11.251	0	0	0
2014/11/12	R208	07/05/2015	8.01	Call	Bond Future	2,716.6800	2.7167	3,120.4300	3.1204	14.862	0	0	0
2014/11/12	R208	07/05/2015			Bond Future	7.5357	97.0836	7.4182	97.6234	(1.559)	0.0000	0.0000	0
2014/11/12	R208	07/05/2015	7.99	Call	Bond Future	2,650.8800	2.6509	3,050.2800	3.0503	15.067	0	0	0
2014/11/12	R208	07/05/2015	8.00	Call	Bond Future	2,683.5900	2.6836	3,085.1800	3.0852	14.965	0	0	0
2014/11/12	R208	07/05/2015	7.99	Put	Bond Future	597.4100	0.5974	456.9800	0.4570	(23.506)	0	0	0
2014/11/12	R208	07/05/2015	8.01	Put	Bond Future	574.0400	0.5740	437.9600	0.4380	(23.706)	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
2014/11/12	R208	07/05/2015	8.00	Put	Bond Future	585.5200	0.5855	447.2800	0.4473	(23.610)	0	0	0
2014/11/12	R208	06/08/2015			Bond Future	7.5677	98.7641	7.4441	99.3118	(1.632)	0.0000	0.0000	0
2014/11/12	R208	06/08/2015	8.00	Call	Bond Future	2,854.9400	2.8549	3,233.4000	3.2334	13.256	0	0	0
2014/11/12	R208	06/08/2015	8.01	Call	Bond Future	2,884.2900	2.8843	3,264.6200	3.2646	13.186	0	0	0
2014/11/12	R208	06/08/2015	8.85	Call	Bond Future	5,702.0100	5.7020	6,196.5700	6.1966	8.673	0	0	0
2014/11/12	R208	06/08/2015	7.99	Call	Bond Future	2,825.7000	2.8257	3,202.3000	3.2023	13.328	0	0	0
2014/11/12	R208	06/08/2015	8.01	Put	Bond Future	954.0100	0.9540	786.6600	0.7867	(17.542)	0	0	0
2014/11/12	R208	06/08/2015	8.00	Put	Bond Future	967.7700	0.9678	798.5500	0.7986	(17.486)	0	0	0
2014/11/12	R208	06/08/2015	8.85	Put	Bond Future	233.7200	0.2337	180.6000	0.1806	(22.728)	0	0	198
2014/11/12	R208	06/08/2015	7.99	Put	Bond Future	981.6800	0.9817	810.6000	0.8106	(17.427)	0	0	0
2014/11/12	R208	05/11/2015			Bond Future	7.5728	97.1596	7.4429	97.7154	(1.716)	0.0000	0.0000	0
2014/11/12	R208	05/11/2015	8.48	Call	Bond Future	4,454.2900	4.4543	4,867.5500	4.8675	9.278	0	0	0
2014/11/12	R208	05/11/2015	7.74	Put	Bond Future	1,640.4100	1.6404	1,372.1100	1.3721	(16.356)	0	0	0
2014/11/12	R208	05/11/2015	7.75	Call	Bond Future	2,374.2900	2.3743	2,663.7700	2.6638	12.192	0	0	0
2014/11/12	R208	05/11/2015	7.76	Call	Bond Future	2,398.7200	2.3987	2,690.1200	2.6901	12.148	0	0	0
2014/11/12	R208	05/11/2015	8.48	Put	Bond Future	678.8200	0.6788	536.2200	0.5362	(21.007)	0	0	2,200
2014/11/12	R208	05/11/2015	7.74	Call	Bond Future	2,349.9800	2.3500	2,637.5400	2.6375	12.237	0	0	0
2014/11/12	R208	05/11/2015	7.76	Put	Bond Future	1,604.6900	1.6047	1,340.2300	1.3402	(16.480)	0	0	0
2014/11/12	R208	05/11/2015	7.75	Put	Bond Future	1,622.4800	1.6225	1,356.1000	1.3561	(16.418)	0	0	0
2014/11/12	R209	05/02/2015	9.00	Put	Bond Future	683.3800	0.6834	471.9100	0.4719	(30.945)	0	0	0
2014/11/12	R209	05/02/2015			Bond Future	8.6259	79.3495	8.5059	80.3097	(1.391)	0.0000	0.0000	28,435
2014/11/12	R209	05/02/2015	9.25	Call	Bond Future	5,040.1800	5.0402	5,889.8700	5.8899	16.858	0	0	0
2014/11/12	R209	05/02/2015	9.26	Call	Bond Future	5,102.0000	5.1020	5,954.8500	5.9549	16.716	0	0	0
2014/11/12	R209	05/02/2015	9.24	Call	Bond Future	4,978.5200	4.9785	5,825.1300	5.8251	17.005	0	0	0
2014/11/12	R209	05/02/2015	9.25	Put	Bond Future	325.2900	0.3253	214.8100	0.2148	(33.964)	0	0	0
2014/11/12	R209	05/02/2015	9.00	Call	Bond Future	3,564.3900	3.5644	4,313.0900	4.3131	21.005	0	0	0
2014/11/12	R209	05/02/2015	9.24	Put	Bond Future	335.6300	0.3356	222.0700	0.2221	(33.835)	0	0	0
2014/11/12	R209	05/02/2015	9.26	Put	Bond Future	315.2200	0.3152	207.9000	0.2079	(34.046)	0	0	0
2014/11/12	R209	07/05/2015			Bond Future	8.6740	77.5039	8.5512	78.4768	(1.416)	0.0000	0.0000	0
2014/11/12	R209	07/05/2015	8.99	Put	Bond Future	1,634.7500	1.6347	1,315.8200	1.3158	(19.509)	0	0	0
2014/11/12	R209	07/05/2015	9.01	Put	Bond Future	1,582.1000	1.5821	1,270.9400	1.2709	(19.668)	0	0	0
2014/11/12	R209	07/05/2015	8.99	Call	Bond Future	4,054.9200	4.0549	4,708.8800	4.7089	16.128	0	0	0
2014/11/12	R209	07/05/2015	9.00	Put	Bond Future	1,608.2500	1.6082	1,293.2200	1.2932	(19.588)	0	0	0
2014/11/12	R209	07/05/2015	9.00	Call	Bond Future	4,103.0900	4.1031	4,760.9500	4.7610	16.033	0	0	0
2014/11/12	R209	07/05/2015	9.01	Call	Bond Future	4,151.5000	4.1515	4,813.2300	4.8132	15.940	0	0	0
2014/11/12	R209	06/08/2015	8.99	Put	Bond Future	2,483.0400	2.4830	2,114.5800	2.1146	(14.839)	0	0	0
2014/11/12	R209	06/08/2015			Bond Future	8.7163	78.8457	8.5904	79.8342	(1.444)	0.0000	0.0000	0
2014/11/12	R209	06/08/2015	9.01	Put	Bond Future	2,423.5200	2.4235	2,061.7700	2.0618	(14.927)	0	0	0
2014/11/12	R209	06/08/2015	9.90	Call	Bond Future	9,153.4300	9.1534	10,001.9300	10.0019	9.270	0	0	0
2014/11/12	R209	06/08/2015	9.00	Call	Bond Future	4,611.5600	4.6116	5,234.8100	5.2348	13.515	0	0	0
2014/11/12	R209	06/08/2015	9.01	Call	Bond Future	4,656.2000	4.6562	5,282.9300	5.2829	13.460	0	0	0
2014/11/12	R209	06/08/2015	9.00	Put	Bond Future	2,453.2600	2.4533	2,088.0300	2.0880	(14.888)	0	0	0
2014/11/12	R209	06/08/2015	8.99	Call	Bond Future	4,566.8500	4.5669	5,186.8700	5.1869	13.577	0	0	0
2014/11/12	R209	06/08/2015	9.90	Put	Bond Future	733.0600	0.7331	593.0800	0.5931	(19.095)	0	0	2,914
2014/11/12	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R210	05/02/2015			Bond Future	178.1956	178.1956	177.5898	177.5898	(0.340)	0.0000	0.0000	628

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
2014/11/12	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R210	05/02/2015	175.01	Call	Bond Future	3,185.6300	3.1856	2,579.8400	2.5798	(19.016)	0	0	0
2014/11/12	R210	05/02/2015	174.99	Call	Bond Future	3,205.6300	3.2056	2,599.8400	2.5998	(18.898)	0	0	0
2014/11/12	R210	05/02/2015	175.00	Call	Bond Future	3,195.6300	3.1956	2,589.8400	2.5898	(18.957)	0	0	0
2014/11/12	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R210	07/05/2015			Bond Future	179.0643	179.0643	178.4417	178.4417	(0.348)	0.0000	0.0000	0
2014/11/12	R210	07/05/2015	177.00	Call	Bond Future	2,064.2700	2.0643	1,441.6500	1.4416	(30.162)	0	0	0
2014/11/12	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R210	07/05/2015	177.01	Call	Bond Future	2,054.2700	2.0543	1,431.6500	1.4316	(30.309)	0	0	0
2014/11/12	R210	07/05/2015	176.99	Call	Bond Future	2,074.2700	2.0743	1,451.6500	1.4516	(30.016)	0	0	0
2014/11/12	R211	05/02/2015	133.00	Call	Bond Future	19.2700	0.0193	11.0200	0.0110	(42.813)	0	0	0
2014/11/12	R211	05/02/2015			Bond Future	133.0193	133.0193	133.0110	133.0110	(0.006)	0.0000	0.0000	1,120
2014/11/12	R211	05/02/2015	133.01	Call	Bond Future	9.2700	0.0093	1.0200	0.0010	(88.997)	0	0	0
2014/11/12	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R211	05/02/2015	132.99	Call	Bond Future	29.2700	0.0293	21.0200	0.0210	(28.186)	0	0	0
2014/11/12	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R211	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R211	07/05/2015			Bond Future	135.2192	135.2192	135.2058	135.2058	(0.010)	0.0000	0.0000	0
2014/11/12	R211	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R211	07/05/2015	134.99	Call	Bond Future	229.2500	0.2293	215.8100	0.2158	(5.863)	0	0	0
2014/11/12	R211	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R211	07/05/2015	135.00	Call	Bond Future	219.2500	0.2193	205.8100	0.2058	(6.130)	0	0	0
2014/11/12	R211	07/05/2015	135.01	Call	Bond Future	209.2500	0.2093	195.8100	0.1958	(6.423)	0	0	0
2014/11/12	R212	05/02/2015			Bond Future	138.0509	138.0509	137.9145	137.9145	(0.099)	0.0000	0.0000	14,864
2014/11/12	R212	05/02/2015	137.99	Put	Bond Future	0.0000	0.0000	75.4900	0.0755	100.000	0	0	0
2014/11/12	R212	05/02/2015	138.01	Put	Bond Future	0.0000	0.0000	95.4900	0.0955	100.000	0	0	0
2014/11/12	R212	05/02/2015	138.00	Put	Bond Future	0.0000	0.0000	85.4900	0.0855	100.000	0	0	0
2014/11/12	R212	05/02/2015	138.01	Call	Bond Future	40.8600	0.0409	0.0000	0.0000	(100.000)	0	0	0
2014/11/12	R212	05/02/2015	137.99	Call	Bond Future	60.8600	0.0609	0.0000	0.0000	(100.000)	0	0	0
2014/11/12	R212	05/02/2015	138.00	Call	Bond Future	50.8600	0.0509	0.0000	0.0000	(100.000)	0	0	0
2014/11/12	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R212	07/05/2015			Bond Future	140.3341	140.3341	140.1902	140.1902	(0.103)	0.0000	0.0000	0
2014/11/12	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R212	07/05/2015	140.99	Put	Bond Future	655.8900	0.6559	799.7700	0.7998	21.937	0	0	0
2014/11/12	R212	07/05/2015	141.01	Put	Bond Future	675.8900	0.6759	819.7700	0.8198	21.287	0	0	0
2014/11/12	R212	07/05/2015	141.00	Put	Bond Future	665.8900	0.6659	809.7700	0.8098	21.607	0	0	0
2014/11/12	R213	05/02/2015	9.26	Put	Bond Future	189.7200	0.1897	120.3100	0.1203	(36.585)	0	0	0
2014/11/12	R213	05/02/2015			Bond Future	8.4864	90.2440	8.3608	91.2409	(1.480)	0.0000	0.0000	21,766
2014/11/12	R213	05/02/2015	9.25	Put	Bond Future	196.3200	0.1963	124.6500	0.1246	(36.507)	0	0	0
2014/11/12	R213	05/02/2015	9.24	Put	Bond Future	203.1300	0.2031	129.1400	0.1291	(36.425)	0	0	0
2014/11/12	R213	05/02/2015	9.25	Call	Bond Future	5,921.4800	5.9215	6,846.6600	6.8467	15.624	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
2014/11/12	R213	05/02/2015	9.26	Call	Bond Future	5,986.2300	5.9862	6,913.6700	6.9137	15.493	0	0	0
2014/11/12	R213	05/02/2015	9.24	Call	Bond Future	5,856.8500	5.8568	6,779.7100	6.7797	15.757	0	0	0
2014/11/12	R213	07/05/2015	8.74	Call	Bond Future	3,477.2200	3.4772	4,111.7400	4.1117	18.248	0	0	0
2014/11/12	R213	07/05/2015	8.75	Put	Bond Future	1,880.9800	1.8810	1,510.0400	1.5100	(19.721)	0	0	0
2014/11/12	R213	07/05/2015			Bond Future	8.5359	88.1803	8.4071	89.1902	(1.510)	0.0000	0.0000	0
2014/11/12	R213	07/05/2015	8.75	Call	Bond Future	3,522.6700	3.5227	4,161.5700	4.1616	18.137	0	0	0
2014/11/12	R213	07/05/2015	8.76	Call	Bond Future	3,568.4100	3.5684	4,211.6500	4.2117	18.026	0	0	0
2014/11/12	R213	07/05/2015	8.74	Put	Bond Future	1,911.2300	1.9112	1,535.9100	1.5359	(19.638)	0	0	0
2014/11/12	R213	07/05/2015	8.76	Put	Bond Future	1,851.1200	1.8511	1,484.5200	1.4845	(19.804)	0	0	0
2014/11/12	R213	06/08/2015			Bond Future	8.5795	89.7066	8.4470	90.7326	(1.544)	0.0000	0.0000	0
2014/11/12	R213	06/08/2015	8.49	Put	Bond Future	3,694.6500	3.6946	3,185.7100	3.1857	(13.775)	0	0	0
2014/11/12	R213	06/08/2015	8.51	Put	Bond Future	3,612.7600	3.6128	3,111.4000	3.1114	(13.877)	0	0	0
2014/11/12	R213	06/08/2015	8.49	Call	Bond Future	3,003.3600	3.0034	3,520.3800	3.5204	17.215	0	0	0
2014/11/12	R213	06/08/2015	8.50	Put	Bond Future	3,653.2300	3.6532	3,148.0800	3.1481	(13.827)	0	0	0
2014/11/12	R213	06/08/2015	8.50	Call	Bond Future	3,039.5500	3.0395	3,560.3600	3.5604	17.134	0	0	0
2014/11/12	R213	06/08/2015	8.51	Call	Bond Future	3,076.5900	3.0766	3,601.1900	3.6012	17.051	0	0	0
2014/11/12	R214	05/02/2015	9.50	Call	Bond Future	6,229.5800	6.2296	7,159.5300	7.1595	14.928	0	0	0
2014/11/12	R214	05/02/2015			Bond Future	8.7272	80.1576	8.6072	81.1646	(1.375)	0.0000	0.0000	6,870
2014/11/12	R214	05/02/2015	9.51	Call	Bond Future	6,294.9200	6.2949	7,227.1900	7.2272	14.810	0	0	0
2014/11/12	R214	05/02/2015	9.49	Call	Bond Future	6,164.3300	6.1643	7,091.9500	7.0920	15.048	0	0	0
2014/11/12	R214	05/02/2015	9.50	Put	Bond Future	227.4400	0.2274	150.4100	0.1504	(33.868)	0	0	0
2014/11/12	R214	05/02/2015	9.49	Put	Bond Future	234.8600	0.2349	155.5000	0.1555	(33.790)	0	0	0
2014/11/12	R214	05/02/2015	9.51	Put	Bond Future	220.2300	0.2202	145.5200	0.1455	(33.924)	0	0	0
2014/11/12	R214	07/05/2015			Bond Future	8.7741	78.1815	8.6513	79.2020	(1.399)	0.0000	0.0000	0
2014/11/12	R214	07/05/2015	9.15	Call	Bond Future	4,589.1700	4.5892	5,296.7400	5.2967	15.418	0	0	0
2014/11/12	R214	07/05/2015	9.16	Call	Bond Future	4,640.3600	4.6404	5,351.7800	5.3518	15.331	0	0	0
2014/11/12	R214	07/05/2015	9.14	Put	Bond Future	1,623.3600	1.6234	1,306.5400	1.3065	(19.516)	0	0	0
2014/11/12	R214	07/05/2015	9.16	Put	Bond Future	1,571.4300	1.5714	1,262.3400	1.2623	(19.669)	0	0	0
2014/11/12	R214	07/05/2015	9.15	Put	Bond Future	1,597.2200	1.5972	1,284.2800	1.2843	(19.593)	0	0	0
2014/11/12	R214	07/05/2015	9.14	Call	Bond Future	4,538.2000	4.5382	5,241.8900	5.2419	15.506	0	0	0
2014/11/12	R214	06/08/2015	8.76	Put	Bond Future	3,879.8300	3.8798	3,378.1200	3.3781	(12.931)	0	0	0
2014/11/12	R214	06/08/2015			Bond Future	8.8161	79.5348	8.6902	80.5717	(1.427)	0.0000	0.0000	0
2014/11/12	R214	06/08/2015	8.75	Put	Bond Future	3,922.7900	3.9228	3,417.3600	3.4174	(12.884)	0	0	0
2014/11/12	R214	06/08/2015	8.74	Call	Bond Future	3,342.3800	3.3424	3,870.1600	3.8702	15.791	0	0	0
2014/11/12	R214	06/08/2015	8.75	Call	Bond Future	3,381.0200	3.3810	3,912.5300	3.9125	15.720	0	0	0
2014/11/12	R214	06/08/2015	8.76	Call	Bond Future	3,420.4400	3.4204	3,955.6700	3.9557	15.648	0	0	0
2014/11/12	R214	06/08/2015	8.74	Put	Bond Future	3,966.6600	3.9667	3,457.5000	3.4575	(12.836)	0	0	0
2014/11/12	R248	05/02/2015			Bond Future	8.7836	103.5709	8.6686	104.8140	(1.310)	0.0000	0.0000	40,123
2014/11/12	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R248	05/02/2015	9.50	Call	Bond Future	7,167.4700	7.1675	8,410.5000	8.4105	17.343	0	0	0
2014/11/12	R248	05/02/2015	9.51	Call	Bond Future	7,260.9900	7.2610	8,504.0200	8.5040	17.119	0	0	0
2014/11/12	R248	05/02/2015	9.49	Call	Bond Future	7,073.7700	7.0738	8,316.8000	8.3168	17.572	0	0	0
2014/11/12	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R248	07/05/2015			Bond Future	8.8320	100.8398	8.7142	102.0993	(1.333)	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
2014/11/12	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R248	07/05/2015	9.26	Call	Bond Future	4,352.4600	4.3525	5,612.0500	5.6121	28.940	0	0	0
2014/11/12	R248	07/05/2015	9.24	Call	Bond Future	4,156.6600	4.1567	5,416.2500	5.4163	30.303	0	0	0
2014/11/12	R248	07/05/2015	9.25	Call	Bond Future	4,254.6500	4.2546	5,514.2400	5.5142	29.605	0	0	0
2014/11/12	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	57.7400	0.0577	100.000	0	0	0
2014/11/12	R248	06/08/2015			Bond Future	8.8754	102.5852	8.7546	103.8651	(1.361)	0.0000	0.0000	0
2014/11/12	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/12	R248	06/08/2015	8.74	Put	Bond Future	1,436.6300	1.4366	156.7800	0.1568	(89.087)	0	0	0
2014/11/12	R248	06/08/2015	8.76	Put	Bond Future	1,222.1100	1.2221	0.0000	0.0000	(100.000)	0	0	0
2014/11/12	R248	06/08/2015	8.75	Put	Bond Future	1,329.2700	1.3293	49.4200	0.0494	(96.282)	0	0	0

Total **418700**