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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/11/2014 TO 13/11/2014

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
2014/11/13	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/13	0908	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	2025	05/02/2015	119.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2025	05/02/2015			Bond Future	118.7463		118.7463	118.7468	118.7468	0.000	0.0000	0.0000	16
2014/11/13	2025	05/02/2015	118.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2025	05/02/2015	119.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2025	05/02/2015	118.99	Put	Bond Future	243.6800	0.2437	243.1500	243.1500	0.2432	(0.217)	0	0	0
2014/11/13	2025	05/02/2015	119.01	Put	Bond Future	263.6800	0.2637	263.1500	263.1500	0.2632	(0.201)	0	0	0
2014/11/13	2025	05/02/2015	119.00	Put	Bond Future	253.6800	0.2537	253.1500	253.1500	0.2532	(0.209)	0	0	0
2014/11/13	2025	07/05/2015	120.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2025	07/05/2015	121.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2025	07/05/2015			Bond Future	120.7057	120.7057	120.7036	120.7036	120.7036	(0.002)	0.0000	0.0000	0
2014/11/13	2025	07/05/2015	121.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2025	07/05/2015	120.99	Put	Bond Future	284.3500	0.2843	286.3600	286.3600	0.2864	0.707	0	0	0
2014/11/13	2025	07/05/2015	121.01	Put	Bond Future	304.3500	0.3043	306.3600	306.3600	0.3064	0.660	0	0	0
2014/11/13	2025	07/05/2015	121.00	Put	Bond Future	294.3500	0.2943	296.3600	296.3600	0.2964	0.683	0	0	0
2014/11/13	2030	05/02/2015			Bond Future	8.3098	97.5906	8.3759	97.0424	97.0424	0.796	0.0000	0.0000	4,658
2014/11/13	2030	05/02/2015	9.25	Call	Bond Future	7,398.1300	7.3981	6,849.9100	6,849.9100	6,849.9100	(7.410)	0	0	0
2014/11/13	2030	05/02/2015	9.24	Call	Bond Future	7,323.7300	7.3237	6,775.5100	6,775.5100	6,775.5100	(7.486)	0	0	0
2014/11/13	2030	05/02/2015	9.26	Call	Bond Future	7,472.4400	7.4724	6,924.2200	6,924.2200	6,924.2200	(7.337)	0	0	0
2014/11/13	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2030	07/05/2015			Bond Future	8.3606	99.1901	8.4291	98.6307	98.6307	0.819	0.0000	0.0000	0
2014/11/13	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2030	07/05/2015	8.74	Call	Bond Future	3,042.7000	3.0427	2,483.2800	2,483.2800	2,483.2800	(18.386)	0	0	0
2014/11/13	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2030	07/05/2015	8.75	Call	Bond Future	3,121.0700	3.1211	2,561.6500	2,561.6500	2,561.6500	(17.924)	0	0	0
2014/11/13	2030	07/05/2015	8.76	Call	Bond Future	3,199.3400	3.1993	2,639.9200	2,639.9200	2,639.9200	(17.485)	0	0	0
2014/11/13	2032	05/02/2015			Bond Future	8.4880	100.8682	8.5489	100.3337	100.3337	0.718	0.0000	0.0000	3
2014/11/13	2032	05/02/2015	8.50	Call	Bond Future	105.4300	0.1054	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/11/13	2032	05/02/2015	8.51	Call	Bond Future	193.3200	0.1933	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/11/13	2032	05/02/2015	8.49	Call	Bond Future	17.4300	0.0174	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/11/13	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	429.0000	0.4290	0.4290	100.000	0	0	0
2014/11/13	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	517.0000	0.5170	0.5170	100.000	0	0	0
2014/11/13	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	341.1100	0.3411	0.3411	100.000	0	0	0

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2014/11/13	2032	07/05/2015	8.51	Put	Bond Future	259.7800	0.2598	805.2100	0.8052	209.958	0	0	0
2014/11/13	2032	07/05/2015			Bond Future	8.5398	98.3646	8.6028	97.8192	0.738	0.0000	0.0000	0
2014/11/13	2032	07/05/2015	8.50	Put	Bond Future	347.0900	0.3471	892.5200	0.8925	157.144	0	0	0
2014/11/13	2032	07/05/2015	8.49	Put	Bond Future	434.5200	0.4345	979.9500	0.9800	125.525	0	0	0
2014/11/13	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2032	06/08/2015			Bond Future	8.5849	100.0661	8.6499	99.5104	0.757	0.0000	0.0000	0
2014/11/13	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2032	06/08/2015	8.50	Put	Bond Future	732.8100	0.7328	1,288.5400	1.2885	75.835	0	0	0
2014/11/13	2032	06/08/2015	8.49	Put	Bond Future	819.6500	0.8197	1,375.3800	1.3754	67.801	0	0	0
2014/11/13	2032	06/08/2015	8.51	Put	Bond Future	646.0800	0.6461	1,201.8100	1.2018	86.016	0	0	0
2014/11/13	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2037	05/02/2015			Bond Future	8.5944	99.3049	8.6604	98.6656	0.768	0.0000	0.0000	13,847
2014/11/13	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2037	05/02/2015	9.50	Call	Bond Future	8,231.8300	8.2318	7,592.5900	7.5926	(7.765)	0	0	0
2014/11/13	2037	05/02/2015	9.51	Call	Bond Future	8,316.5700	8.3166	7,677.3300	7.6773	(7.686)	0	0	0
2014/11/13	2037	05/02/2015	9.49	Call	Bond Future	8,146.9600	8.1470	7,507.7200	7.5077	(7.846)	0	0	0
2014/11/13	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2037	07/05/2015			Bond Future	8.6457	100.9325	8.7138	100.2806	0.788	0.0000	0.0000	500
2014/11/13	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2037	07/05/2015	9.01	Call	Bond Future	3,409.8700	3.4099	2,757.8800	2.7579	(19.121)	0	0	0
2014/11/13	2037	07/05/2015	8.99	Call	Bond Future	3,227.5400	3.2275	2,575.5500	2.5756	(20.201)	0	0	0
2014/11/13	2037	07/05/2015	9.00	Call	Bond Future	3,318.7700	3.3188	2,666.7800	2.6668	(19.646)	0	0	0
2014/11/13	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2037	06/08/2015			Bond Future	8.6920	98.4184	8.7622	97.7543	0.807	0.0000	0.0000	0
2014/11/13	2037	06/08/2015	8.75	Call	Bond Future	549.4500	0.5495	0.0000	0.0000	(100.000)	0	0	0
2014/11/13	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	209.0300	0.2090	100.000	0	0	0
2014/11/13	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	20.4300	0.0204	100.000	0	0	0
2014/11/13	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	114.6600	0.1147	100.000	0	0	0
2014/11/13	2037	06/08/2015	8.76	Call	Bond Future	643.6800	0.6437	0.0000	0.0000	(100.000)	0	0	0
2014/11/13	2037	06/08/2015	8.74	Call	Bond Future	455.0800	0.4551	0.0000	0.0000	(100.000)	0	0	0
2014/11/13	2038	05/02/2015	123.00	Call	Bond Future	3,403.5200	3.4035	3,404.2100	3.4042	0.020	0	0	0
2014/11/13	2038	05/02/2015			Bond Future	126.4035	126.4035	126.4042	126.4042	0.001	0.0000	0.0000	1,318
2014/11/13	2038	05/02/2015	123.01	Call	Bond Future	3,393.5200	3.3935	3,394.2100	3.3942	0.020	0	0	0
2014/11/13	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2038	05/02/2015	122.99	Call	Bond Future	3,413.5200	3.4135	3,414.2100	3.4142	0.020	0	0	0
2014/11/13	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2038	07/05/2015			Bond Future	128.4891	128.4891	128.4872	128.4872	(0.001)	0.0000	0.0000	0
2014/11/13	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	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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2014/11/13	2038	07/05/2015	126.99	Call	Bond Future	1,499.0500	1.4991	1,497.2100	1.4972	(0.123)	0	0	0
2014/11/13	2038	07/05/2015	127.00	Call	Bond Future	1,489.0500	1.4891	1,487.2100	1.4872	(0.124)	0	0	0
2014/11/13	2038	07/05/2015	127.01	Call	Bond Future	1,479.0500	1.4791	1,477.2100	1.4772	(0.124)	0	0	0
2014/11/13	2044	05/02/2015	9.00	Call	Bond Future	3,324.3100	3.3243	2,574.5500	2.5745	(22.554)	0	0	0
2014/11/13	2044	05/02/2015			Bond Future	8.6776	101.0000	8.7487	100.2503	0.820	0.0000	0.0000	5,842
2014/11/13	2044	05/02/2015	9.01	Call	Bond Future	3,424.4200	3.4244	2,674.6600	2.6747	(21.895)	0	0	0
2014/11/13	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2044	05/02/2015	8.99	Call	Bond Future	3,224.0200	3.2240	2,474.2600	2.4743	(23.255)	0	0	0
2014/11/13	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2044	07/05/2015			Bond Future	8.7274	102.6554	8.8006	101.8911	0.840	0.0000	0.0000	0
2014/11/13	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2044	07/05/2015	9.01	Call	Bond Future	2,894.0200	2.8940	2,129.7100	2.1297	(26.410)	0	0	0
2014/11/13	2044	07/05/2015	8.99	Call	Bond Future	2,693.9400	2.6939	1,929.6300	1.9296	(28.371)	0	0	0
2014/11/13	2044	07/05/2015	9.00	Call	Bond Future	2,794.0600	2.7941	2,029.7500	2.0297	(27.355)	0	0	0
2014/11/13	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2044	06/08/2015			Bond Future	8.7725	100.0459	8.8479	99.2674	0.860	0.0000	0.0000	0
2014/11/13	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2044	06/08/2015	8.74	Put	Bond Future	338.1100	0.3381	1,116.6400	1.1166	230.259	0	0	0
2014/11/13	2044	06/08/2015	8.76	Put	Bond Future	129.4900	0.1295	908.0200	0.9080	601.228	0	0	0
2014/11/13	2044	06/08/2015	8.75	Put	Bond Future	233.7100	0.2337	1,012.2400	1.0122	333.118	0	0	0
2014/11/13	2046	05/02/2015			Bond Future	128.6884	128.6884	128.1123	128.1123	(0.448)	0.0000	0.0000	5,389
2014/11/13	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2046	05/02/2015	123.99	Call	Bond Future	4,698.4400	4.6984	4,122.3200	4.1223	(12.262)	0	0	0
2014/11/13	2046	05/02/2015	124.01	Call	Bond Future	4,678.4400	4.6784	4,102.3200	4.1023	(12.314)	0	0	0
2014/11/13	2046	05/02/2015	124.00	Call	Bond Future	4,688.4400	4.6884	4,112.3200	4.1123	(12.288)	0	0	0
2014/11/13	2046	07/05/2015			Bond Future	129.4409	129.4409	128.8525	128.8525	(0.455)	0.0000	0.0000	0
2014/11/13	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2046	07/05/2015	126.99	Call	Bond Future	2,450.8800	2.4509	1,862.4800	1.8625	(24.008)	0	0	0
2014/11/13	2046	07/05/2015	127.00	Call	Bond Future	2,440.8800	2.4409	1,852.4800	1.8525	(24.106)	0	0	0
2014/11/13	2046	07/05/2015	127.01	Call	Bond Future	2,430.8800	2.4309	1,842.4800	1.8425	(24.205)	0	0	0
2014/11/13	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2050	05/02/2015			Bond Future	137.8647	137.8647	137.8657	137.8657	0.001	0.0000	0.0000	2,640
2014/11/13	2050	05/02/2015	130.01	Call	Bond Future	7,854.7100	7.8547	7,855.7300	7.8557	0.013	0	0	0
2014/11/13	2050	05/02/2015	129.99	Call	Bond Future	7,874.7100	7.8747	7,875.7300	7.8757	0.013	0	0	0
2014/11/13	2050	05/02/2015	130.00	Call	Bond Future	7,864.7100	7.8647	7,865.7300	7.8657	0.013	0	0	0
2014/11/13	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	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
2014/11/13	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2050	07/05/2015			Bond Future	140.1394	140.1394	140.1374	140.1374	(0.001)	0.0000	0.0000	0
2014/11/13	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	2050	07/05/2015	135.01	Call	Bond Future	5,129.4300	5.1294	5,127.3700	5.1274	(0.040)	0	0	0
2014/11/13	2050	07/05/2015	134.99	Call	Bond Future	5,149.4300	5.1494	5,147.3700	5.1474	(0.040)	0	0	0
2014/11/13	2050	07/05/2015	135.00	Call	Bond Future	5,139.4300	5.1394	5,137.3700	5.1374	(0.040)	0	0	0
2014/11/13	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	AL12	05/02/2015			Index Future	538.5850	538.5850	535.3200	535.3200	(0.606)	0.0000	0.0000	0
2014/11/13	AL12	07/05/2015			Index Future	547.4040	547.4040	544.0740	544.0740	(0.608)	0.0000	0.0000	0
2014/11/13	AL37	05/02/2015			Index Future	451.1070	451.1070	449.6190	449.6190	(0.330)	0.0000	0.0000	116
2014/11/13	AL37	07/05/2015			Index Future	458.4950	458.4950	456.9720	456.9720	(0.332)	0.0000	0.0000	0
2014/11/13	AL7T	05/02/2015			Index Future	534.3450	534.3450	531.7190	531.7190	(0.491)	0.0000	0.0000	3
2014/11/13	AL7T	07/05/2015			Index Future	543.0950	543.0950	540.4140	540.4140	(0.494)	0.0000	0.0000	0
2014/11/13	ALBI	05/02/2015			Index Future	486.8850	486.8850	484.6030	484.6030	(0.469)	0.0000	0.0000	654
2014/11/13	ALBI	07/05/2015			Index Future	494.8580	494.8580	492.5280	492.5280	(0.471)	0.0000	0.0000	0
2014/11/13	ALBI	06/08/2015			Index Future	503.3230	503.3230	500.9480	500.9480	(0.472)	0.0000	0.0000	0
2014/11/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	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
2014/11/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/11/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	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
2014/11/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/13	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	EL28	05/02/2015			Bond Future	125.2559	125.2559	125.2578	125.2578	0.001	0.0000	0.0000	0
2014/11/13	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	EL28	05/02/2015	125.99	Put	Bond Future	734.0600	0.7341	732.2400	0.7322	(0.248)	0	0	0
2014/11/13	EL28	05/02/2015	126.01	Put	Bond Future	754.0600	0.7541	752.2400	0.7522	(0.241)	0	0	0
2014/11/13	EL28	05/02/2015	126.00	Put	Bond Future	744.0600	0.7441	742.2400	0.7422	(0.245)	0	0	0
2014/11/13	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	EL28	07/05/2015	125.00	Call	Bond Future	810.9600	0.8110	810.1300	0.8101	(0.102)	0	0	0
2014/11/13	EL28	07/05/2015			Bond Future	125.8110	125.8110	125.8101	125.8101	(0.001)	0.0000	0.0000	0
2014/11/13	EL28	07/05/2015	125.01	Call	Bond Future	800.9600	0.8010	800.1300	0.8001	(0.104)	0	0	0
2014/11/13	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	EL28	07/05/2015	124.99	Call	Bond Future	820.9600	0.8210	820.1300	0.8201	(0.101)	0	0	0
2014/11/13	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	ES33	05/02/2015	10.00	Call	Bond Future	4,287.6100	4.2876	3,751.2800	3.7513	(12.509)	0	0	0
2014/11/13	ES33	05/02/2015			Bond Future	9.4118	86.4147	9.4829	85.8784	0.755	0.0000	0.0000	6,220
2014/11/13	ES33	05/02/2015	10.01	Call	Bond Future	4,357.5700	4.3576	3,821.2400	3.8212	(12.308)	0	0	0
2014/11/13	ES33	05/02/2015	9.99	Call	Bond Future	4,217.5600	4.2176	3,681.2300	3.6812	(12.717)	0	0	0
2014/11/13	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	ES33	07/05/2015			Bond Future	9.4874	84.0416	9.5609	83.4946	0.774	0.0000	0.0000	0
2014/11/13	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	ES33	07/05/2015	9.76	Call	Bond Future	2,002.1600	2.0022	1,455.2500	1.4553	(27.316)	0	0	0
2014/11/13	ES33	07/05/2015	9.74	Call	Bond Future	1,857.7700	1.8578	1,310.8600	1.3109	(29.439)	0	0	0
2014/11/13	ES33	07/05/2015	9.75	Call	Bond Future	1,930.0100	1.9300	1,383.1000	1.3831	(28.337)	0	0	0
2014/11/13	ES33	06/08/2015			Bond Future	9.5571	85.4952	9.6329	84.9381	0.794	0.0000	0.0000	0
2014/11/13	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	314.4700	0.3145	100.000	0	0	0
2014/11/13	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	167.6700	0.1677	100.000	0	0	0
2014/11/13	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	241.0200	0.2410	100.000	0	0	0
2014/11/13	ES33	06/08/2015	9.61	Call	Bond Future	389.5100	0.3895	0.0000	0.0000	(100.000)	0	0	0
2014/11/13	ES33	06/08/2015	9.59	Call	Bond Future	242.7100	0.2427	0.0000	0.0000	(100.000)	0	0	0
2014/11/13	ES33	06/08/2015	9.60	Call	Bond Future	316.1600	0.3162	0.0000	0.0000	(100.000)	0	0	0
2014/11/13	GOVI	05/02/2015	459.99	Call	GOVI	249,310.0000	24.9310	228,000.0000	22.8000	(8.548)	0	0	0
2014/11/13	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	GOVI	05/02/2015			GOVI	484.9210	484.9210	482.7900	482.7900	(0.439)	0.0000	0.0000	407

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2014/11/13	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	GOVI	05/02/2015	460.00	Call	GOVI	249,210.0000	24.9210	227,900.0000	22.7900	(8.551)	0	0	0
2014/11/13	GOVI	05/02/2015	460.01	Call	GOVI	249,110.0000	24.9110	227,800.0000	22.7800	(8.554)	0	0	0
2014/11/13	GOVI	07/05/2015	449.99	Call	GOVI	428,720.0000	42.8720	406,960.0000	40.6960	(5.076)	0	0	0
2014/11/13	GOVI	07/05/2015			GOVI	492.8620	492.8620	490.6860	490.6860	(0.442)	0.0000	0.0000	130
2014/11/13	GOVI	07/05/2015	450.00	Call	GOVI	428,620.0000	42.8620	406,860.0000	40.6860	(5.077)	0	0	0
2014/11/13	GOVI	07/05/2015	450.01	Call	GOVI	428,520.0000	42.8520	406,760.0000	40.6760	(5.078)	0	0	0
2014/11/13	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	GOVI	06/08/2015			GOVI	501.2930	501.2930	499.0740	499.0740	(0.443)	0.0000	0.0000	0
2014/11/13	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	9,160.0000	0.9160	100.000	0	0	0
2014/11/13	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	9,360.0000	0.9360	100.000	0	0	0
2014/11/13	GOVI	06/08/2015	499.99	Call	GOVI	13,030.0000	1.3030	0.0000	0.0000	(100.000)	0	0	0
2014/11/13	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	9,260.0000	0.9260	100.000	0	0	0
2014/11/13	GOVI	06/08/2015	500.00	Call	GOVI	12,930.0000	1.2930	0.0000	0.0000	(100.000)	0	0	0
2014/11/13	GOVI	06/08/2015	500.01	Call	GOVI	12,830.0000	1.2830	0.0000	0.0000	(100.000)	0	0	0
2014/11/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/11/13	IGOV	05/02/2015			Index Future	225.6850	225.6850	225.6520	225.6520	(0.015)	0.0000	0.0000	1,093
2014/11/13	IGOV	07/05/2015			Index Future	229.4080	229.4080	229.3690	229.3690	(0.017)	0.0000	0.0000	80
2014/11/13	IGOV	06/08/2015			Index Future	233.3590	233.3590	233.3170	233.3170	(0.018)	0.0000	0.0000	0
2014/11/13	ILBI	05/02/2015			Index Future	611.5030	611.5030	611.4090	611.4090	(0.015)	0.0000	0.0000	157
2014/11/13	ILBI	07/05/2015			Index Future	621.5600	621.5600	621.4620	621.4620	(0.016)	0.0000	0.0000	0
2014/11/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/11/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/11/13	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/11/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/11/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/11/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/11/13	JBAF	19/11/2014			Jibar Tradeable Future	6.1100	93.8900	6.1200	93.8800	0.164	0.0000	0.0000	0
2014/11/13	JBAF	17/12/2014			Jibar Tradeable Future	6.1900	93.8100	6.2000	93.8000	0.162	0.0000	0.0000	0
2014/11/13	JBAF	21/01/2015			Jibar Tradeable Future	6.2400	93.7600	6.2500	93.7500	0.160	0.0000	0.0000	0
2014/11/13	JBAF	18/02/2015			Jibar Tradeable Future	6.3100	93.6900	6.3200	93.6800	0.158	0.0000	0.0000	0
2014/11/13	JBAF	18/03/2015			Jibar Tradeable Future	6.3500	93.6500	6.3600	93.6400	0.157	0.0000	0.0000	2,850
2014/11/13	JBAF	15/04/2015			Jibar Tradeable Future	6.4200	93.5800	6.4300	93.5700	0.156	0.0000	0.0000	0
2014/11/13	JBAF	17/06/2015			Jibar Tradeable Future	6.5500	93.4500	6.5600	93.4400	0.153	0.0000	0.0000	5,000



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2014/11/13	JBAF	16/09/2015			Jibar Tradeable Future	6.7000	93.3000	6.7100	93.2900	0.149	0.0000	0.0000	0
2014/11/13	JBAF	15/12/2015			Jibar Tradeable Future	6.8200	93.1800	6.8300	93.1700	0.147	0.0000	0.0000	0
2014/11/13	JBAF	16/03/2016			Jibar Tradeable Future	6.9500	93.0500	6.9600	93.0400	0.144	0.0000	0.0000	0
2014/11/13	JBAF	15/06/2016			Jibar Tradeable Future	7.0700	92.9300	7.0800	92.9200	0.141	0.0000	0.0000	0
2014/11/13	JBAF	21/09/2016			Jibar Tradeable Future	7.2000	92.8000	7.2100	92.7900	0.139	0.0000	0.0000	0
2014/11/13	R023	05/02/2015			Bond Future	7.6266	104.2156	7.7142	103.6948	1.149	0.0000	0.0000	10,317
2014/11/13	R023	05/02/2015	8.74	Put	Bond Future	22.3000	0.0223	33.2000	0.0332	48.879	0	0	0
2014/11/13	R023	05/02/2015	8.75	Call	Bond Future	6,447.4100	6.4474	5,937.1600	5.9372	(7.914)	0	0	0
2014/11/13	R023	05/02/2015	8.76	Call	Bond Future	6,501.1900	6.5012	5,990.4800	5.9905	(7.856)	0	0	0
2014/11/13	R023	05/02/2015	8.74	Call	Bond Future	6,393.5200	6.3935	5,883.7100	5.8837	(7.974)	0	0	0
2014/11/13	R023	05/02/2015	8.76	Put	Bond Future	20.2700	0.0203	30.2700	0.0303	49.334	0	0	0
2014/11/13	R023	05/02/2015	8.75	Put	Bond Future	21.3200	0.0213	31.7800	0.0318	49.062	0	0	0
2014/11/13	R023	07/05/2015	8.14	Call	Bond Future	3,450.2700	3.4503	3,066.1100	3.0661	(11.134)	0	0	0
2014/11/13	R023	07/05/2015	8.15	Put	Bond Future	736.8500	0.7369	881.9900	0.8820	19.697	0	0	0
2014/11/13	R023	07/05/2015			Bond Future	7.6675	101.9975	7.7593	101.4659	1.197	0.0000	0.0000	0
2014/11/13	R023	07/05/2015	8.15	Call	Bond Future	3,491.6700	3.4917	3,105.3100	3.1053	(11.065)	0	0	0
2014/11/13	R023	07/05/2015	8.16	Call	Bond Future	3,533.2800	3.5333	3,144.7400	3.1447	(10.997)	0	0	0
2014/11/13	R023	07/05/2015	8.14	Put	Bond Future	751.5700	0.7516	898.9100	0.8989	19.604	0	0	0
2014/11/13	R023	07/05/2015	8.16	Put	Bond Future	722.3700	0.7224	865.3300	0.8653	19.790	0	0	0
2014/11/13	R023	06/08/2015	9.07	Put	Bond Future	270.2300	0.2702	323.5600	0.3236	19.735	0	0	911
2014/11/13	R023	06/08/2015	8.24	Call	Bond Future	4,093.0700	4.0931	3,713.3200	3.7133	(9.278)	0	0	0
2014/11/13	R023	06/08/2015			Bond Future	7.6981	103.7613	7.7941	103.2197	1.248	0.0000	0.0000	0
2014/11/13	R023	06/08/2015	9.07	Call	Bond Future	7,669.9400	7.6699	7,181.6900	7.1817	(6.366)	0	0	0
2014/11/13	R023	06/08/2015	8.26	Put	Bond Future	1,053.6900	1.0537	1,212.0000	1.2120	15.024	0	0	0
2014/11/13	R023	06/08/2015	8.25	Put	Bond Future	1,069.0300	1.0690	1,229.0900	1.2291	14.972	0	0	0
2014/11/13	R023	06/08/2015	8.24	Put	Bond Future	1,084.5600	1.0846	1,246.3900	1.2464	14.921	0	0	0
2014/11/13	R023	06/08/2015	8.25	Call	Bond Future	4,131.9900	4.1320	3,750.4700	3.7505	(9.233)	0	0	0
2014/11/13	R023	06/08/2015	8.26	Call	Bond Future	4,171.0500	4.1711	3,787.7800	3.7878	(9.189)	0	0	0
2014/11/13	R157	05/02/2015	8.74	Call	Bond Future	1,078.5300	1.0785	1,078.3400	1.0783	(0.018)	0	0	0
2014/11/13	R157	05/02/2015	8.75	Put	Bond Future	5.2200	0.0052	5.0300	0.0050	(3.640)	0	0	0
2014/11/13	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/11/13	R157	05/02/2015	8.74	Put	Bond Future	5.3700	0.0054	5.1800	0.0052	(3.538)	0	0	0
2014/11/13	R157	05/02/2015	8.76	Put	Bond Future	5.0800	0.0051	4.8900	0.0049	(3.740)	0	0	0
2014/11/13	R157	05/02/2015	8.75	Call	Bond Future	1,084.1900	1.0842	1,084.0000	1.0840	(0.018)	0	0	0
2014/11/13	R157	05/02/2015	8.76	Call	Bond Future	1,089.8500	1.0898	1,089.6600	1.0897	(0.017)	0	0	0
2014/11/13	R186	05/02/2015	9.00	Call	Bond Future	9,083.6900	9.0837	8,482.6400	8.4826	(6.617)	0	0	0
2014/11/13	R186	05/02/2015			Bond Future	7.8931	121.2917	7.9647	120.6765	0.907	7.9780	7.9780	45,209
2014/11/13	R186	05/02/2015	8.75	Call	Bond Future	7,198.3700	7.1984	6,618.7500	6.6188	(8.052)	0	0	0
2014/11/13	R186	05/02/2015	8.76	Call	Bond Future	7,273.2400	7.2732	6,692.4000	6.6924	(7.986)	0	0	0
2014/11/13	R186	05/02/2015	8.74	Call	Bond Future	7,123.5900	7.1236	6,545.2200	6.5452	(8.119)	0	0	0
2014/11/13	R186	05/02/2015	8.45	Put	Bond Future	342.3500	0.3423	433.7900	0.4338	26.710	0	0	6,500
2014/11/13	R186	05/02/2015	8.50	Put	Bond Future	287.4300	0.2874	366.6100	0.3666	27.548	0	0	6,500
2014/11/13	R186	05/02/2015	8.76	Put	Bond Future	107.7800	0.1078	142.1300	0.1421	31.870	0	0	0
2014/11/13	R186	05/02/2015	8.75	Put	Bond Future	112.1500	0.1121	147.7200	0.1477	31.716	0	0	0
2014/11/13	R186	05/02/2015	8.45	Call	Bond Future	5,015.2600	5.0153	4,491.5100	4.4915	(10.443)	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
2014/11/13	R186	05/02/2015	8.50	Call	Bond Future	5,367.4900	5.3675	4,831.4800	4.8315	(9.986)	0	0	0
2014/11/13	R186	05/02/2015	9.00	Put	Bond Future	39.6400	0.0396	53.7800	0.0538	35.671	0	0	9,600
2014/11/13	R186	05/02/2015	8.74	Put	Bond Future	116.6800	0.1167	153.5000	0.1535	31.556	0	0	0
2014/11/13	R186	07/05/2015			Bond Future	7.9383	123.2788	8.0128	122.6508	0.939	0.0000	0.0000	0
2014/11/13	R186	07/05/2015	8.25	Call	Bond Future	4,166.0000	4.1660	3,754.4000	3.7544	(9.880)	0	0	0
2014/11/13	R186	07/05/2015	8.24	Put	Bond Future	1,597.4200	1.5974	1,816.6400	1.8166	13.723	0	0	0
2014/11/13	R186	07/05/2015	8.26	Put	Bond Future	1,541.6100	1.5416	1,755.1700	1.7552	13.853	0	0	0
2014/11/13	R186	07/05/2015	8.25	Put	Bond Future	1,569.3200	1.5693	1,785.7000	1.7857	13.788	0	0	0
2014/11/13	R186	07/05/2015	8.26	Call	Bond Future	4,220.3000	4.2203	3,805.8800	3.8059	(9.820)	0	0	0
2014/11/13	R186	07/05/2015	8.24	Call	Bond Future	4,112.0100	4.1120	3,703.2500	3.7032	(9.941)	0	0	0
2014/11/13	R186	06/08/2015	8.00	Put	Bond Future	3,269.2700	3.2693	3,577.2800	3.5773	9.421	0	0	0
2014/11/13	R186	06/08/2015			Bond Future	7.9746	120.1100	8.0521	119.4701	0.971	0.0000	0.0000	0
2014/11/13	R186	06/08/2015	8.00	Call	Bond Future	3,479.4400	3.4794	3,147.5000	3.1475	(9.540)	0	0	0
2014/11/13	R186	06/08/2015	8.01	Call	Bond Future	3,522.6700	3.5227	3,188.2200	3.1882	(9.494)	0	0	0
2014/11/13	R186	06/08/2015	7.99	Call	Bond Future	3,436.9100	3.4369	3,107.4700	3.1075	(9.585)	0	0	0
2014/11/13	R186	06/08/2015	7.99	Put	Bond Future	3,309.5500	3.3095	3,620.0600	3.6201	9.382	0	0	0
2014/11/13	R186	06/08/2015	8.01	Put	Bond Future	3,229.7600	3.2298	3,535.2600	3.5353	9.459	0	0	0
2014/11/13	R186	05/11/2015	8.24	Call	Bond Future	4,897.3300	4.8973	4,512.0000	4.5120	(7.868)	0	0	0
2014/11/13	R186	05/11/2015	8.25	Put	Bond Future	2,869.2700	2.8693	3,131.7600	3.1318	9.148	0	0	0
2014/11/13	R186	05/11/2015			Bond Future	7.9925	122.2960	8.0725	121.6461	1.001	0.0000	0.0000	0
2014/11/13	R186	05/11/2015	9.00	Put	Bond Future	1,159.0700	1.1591	1,290.0400	1.2900	11.300	0	0	2,600
2014/11/13	R186	05/11/2015	8.24	Put	Bond Future	2,902.2200	2.9022	3,166.8100	3.1668	9.117	0	0	0
2014/11/13	R186	05/11/2015	8.26	Put	Bond Future	2,837.0800	2.8371	3,097.4700	3.0975	9.178	0	0	0
2014/11/13	R186	05/11/2015	9.00	Call	Bond Future	9,001.0900	9.0011	8,482.1400	8.4821	(5.765)	0	0	0
2014/11/13	R186	05/11/2015	8.25	Call	Bond Future	4,944.0300	4.9440	4,556.6000	4.5566	(7.836)	0	0	0
2014/11/13	R186	05/11/2015	8.26	Call	Bond Future	4,991.4200	4.9914	4,601.8900	4.6019	(7.804)	0	0	0
2014/11/13	R197	05/02/2015	288.99	Put	Bond Future	281.0900	0.2811	280.0400	0.2800	(0.374)	0	0	0
2014/11/13	R197	05/02/2015			Bond Future	288.7089	288.7089	288.7100	288.7100	0.000	0.0000	0.0000	898
2014/11/13	R197	05/02/2015	289.01	Put	Bond Future	301.0900	0.3011	300.0400	0.3000	(0.349)	0	0	0
2014/11/13	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R197	05/02/2015	289.00	Put	Bond Future	291.0900	0.2911	290.0400	0.2900	(0.361)	0	0	0
2014/11/13	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R197	07/05/2015			Bond Future	293.4722	293.4722	293.4669	293.4669	(0.002)	0.0000	0.0000	0
2014/11/13	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R197	07/05/2015	293.99	Put	Bond Future	517.7900	0.5178	523.1400	0.5231	1.033	0	0	0
2014/11/13	R197	07/05/2015	294.01	Put	Bond Future	537.7900	0.5378	543.1400	0.5431	0.995	0	0	0
2014/11/13	R197	07/05/2015	294.00	Put	Bond Future	527.7900	0.5278	533.1400	0.5331	1.014	0	0	0
2014/11/13	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R202	05/02/2015	233.01	Call	Bond Future	2,921.3700	2.9214	2,923.0800	2.9231	0.059	0	0	0
2014/11/13	R202	05/02/2015			Bond Future	235.9314	235.9314	235.9331	235.9331	0.001	0.0000	0.0000	50,593
2014/11/13	R202	05/02/2015	232.99	Call	Bond Future	2,941.3700	2.9414	2,943.0800	2.9431	0.058	0	0	0
2014/11/13	R202	05/02/2015	233.00	Call	Bond Future	2,931.3700	2.9314	2,933.0800	2.9331	0.058	0	0	0
2014/11/13	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	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
2014/11/13	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R202	07/05/2015			Bond Future	239.8241	239.8241	239.8203	239.8203	(0.002)	0.0000	0.0000	0
2014/11/13	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R202	07/05/2015	238.51	Call	Bond Future	1,314.0800	1.3141	1,310.3300	1.3103	(0.285)	0	0	0
2014/11/13	R202	07/05/2015	238.49	Call	Bond Future	1,334.0800	1.3341	1,330.3300	1.3303	(0.281)	0	0	0
2014/11/13	R202	07/05/2015	238.50	Call	Bond Future	1,324.0800	1.3241	1,320.3300	1.3203	(0.283)	0	0	0
2014/11/13	R203	05/02/2015	7.69	Call	Bond Future	2,471.9800	2.4720	2,278.2100	2.2782	(7.839)	0	0	55
2014/11/13	R203	05/02/2015			Bond Future	6.6463	107.1232	6.7280	106.9273	1.229	0.0000	0.0000	14,338
2014/11/13	R203	05/02/2015	8.34	Put	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2014/11/13	R203	05/02/2015	8.35	Call	Bond Future	3,991.6600	3.9917	3,795.7700	3.7958	(4.907)	0	0	0
2014/11/13	R203	05/02/2015	8.36	Call	Bond Future	4,014.5100	4.0145	3,818.6200	3.8186	(4.880)	0	0	0
2014/11/13	R203	05/02/2015	8.34	Call	Bond Future	3,968.8000	3.9688	3,772.9200	3.7729	(4.935)	0	0	0
2014/11/13	R203	05/02/2015	7.69	Put	Bond Future	3.3700	0.0034	5.5000	0.0055	63.205	0	0	0
2014/11/13	R203	05/02/2015	8.36	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2014/11/13	R203	05/02/2015	8.35	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2014/11/13	R203	07/05/2015			Bond Future	6.6471	104.7104	6.7394	104.5089	1.389	0.0000	0.0000	0
2014/11/13	R203	07/05/2015	7.24	Put	Bond Future	149.5900	0.1496	189.7000	0.1897	26.813	0	0	0
2014/11/13	R203	07/05/2015	7.26	Put	Bond Future	142.3600	0.1424	180.9100	0.1809	27.079	0	0	0
2014/11/13	R203	07/05/2015	7.25	Put	Bond Future	145.9400	0.1459	185.2600	0.1853	26.943	0	0	0
2014/11/13	R203	07/05/2015	7.25	Call	Bond Future	1,452.6300	1.4526	1,290.4700	1.2905	(11.163)	0	0	0
2014/11/13	R203	07/05/2015	7.26	Call	Bond Future	1,470.5400	1.4705	1,307.6100	1.3076	(11.080)	0	0	0
2014/11/13	R203	07/05/2015	7.24	Call	Bond Future	1,434.7800	1.4348	1,273.4100	1.2734	(11.247)	0	0	0
2014/11/13	R203	06/08/2015	6.75	Put	Bond Future	530.5900	0.5306	622.5900	0.6226	17.339	0	0	0
2014/11/13	R203	06/08/2015	6.74	Call	Bond Future	806.1600	0.8062	693.2400	0.6932	(14.007)	0	0	0
2014/11/13	R203	06/08/2015			Bond Future	6.6037	106.5214	6.7086	106.3155	1.588	0.0000	0.0000	0
2014/11/13	R203	06/08/2015	6.75	Call	Bond Future	817.5500	0.8175	703.6700	0.7037	(13.929)	0	0	0
2014/11/13	R203	06/08/2015	6.76	Call	Bond Future	829.3800	0.8294	714.5500	0.7145	(13.845)	0	0	0
2014/11/13	R203	06/08/2015	6.74	Put	Bond Future	538.7900	0.5388	631.7500	0.6317	17.253	0	0	0
2014/11/13	R203	06/08/2015	6.76	Put	Bond Future	522.8400	0.5228	613.8900	0.6139	17.415	0	0	0
2014/11/13	R204	05/02/2015			Bond Future	6.9498	104.6099	7.0292	104.3396	1.143	0.0000	0.0000	10,772
2014/11/13	R204	05/02/2015	8.25	Call	Bond Future	4,319.1600	4.3192	4,049.8800	4.0499	(6.235)	0	0	0
2014/11/13	R204	05/02/2015	8.26	Call	Bond Future	4,351.3900	4.3514	4,082.0500	4.0820	(6.190)	0	0	0
2014/11/13	R204	05/02/2015	8.24	Call	Bond Future	4,286.9200	4.2869	4,017.7000	4.0177	(6.280)	0	0	0
2014/11/13	R204	05/02/2015	8.26	Put	Bond Future	1.5100	0.0015	2.4500	0.0025	62.252	0	0	0
2014/11/13	R204	05/02/2015	8.25	Put	Bond Future	1.6200	0.0016	2.6200	0.0026	61.728	0	0	0
2014/11/13	R204	05/02/2015	8.24	Put	Bond Future	1.7300	0.0017	2.7900	0.0028	61.272	0	0	0
2014/11/13	R204	07/05/2015	7.51	Put	Bond Future	298.7800	0.2988	364.0400	0.3640	21.842	0	0	0
2014/11/13	R204	07/05/2015			Bond Future	6.9773	106.3236	7.0639	106.0465	1.241	0.0000	0.0000	0
2014/11/13	R204	07/05/2015	7.50	Put	Bond Future	305.6500	0.3057	372.0800	0.3721	21.734	0	0	0
2014/11/13	R204	07/05/2015	7.49	Call	Bond Future	1,940.6300	1.9406	1,731.1500	1.7312	(10.794)	0	0	0
2014/11/13	R204	07/05/2015	7.50	Call	Bond Future	1,965.0600	1.9651	1,754.4000	1.7544	(10.720)	0	0	0
2014/11/13	R204	07/05/2015	7.51	Call	Bond Future	1,989.6100	1.9896	1,777.7800	1.7778	(10.647)	0	0	0
2014/11/13	R204	07/05/2015	7.49	Put	Bond Future	312.6600	0.3127	380.2700	0.3803	21.624	0	0	0
2014/11/13	R204	06/08/2015	7.74	Call	Bond Future	2,596.7200	2.5967	2,376.1700	2.3762	(8.493)	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
2014/11/13	R204	06/08/2015	7.75	Put	Bond Future	344.6100	0.3446	406.0200	0.4060	17.820	0	0	0
2014/11/13	R204	06/08/2015			Bond Future	6.9820	104.1236	7.0763	103.8408	1.351	0.0000	0.0000	0
2014/11/13	R204	06/08/2015	8.41	Call	Bond Future	4,275.7700	4.2758	4,014.2200	4.0142	(6.117)	0	0	0
2014/11/13	R204	06/08/2015	7.74	Put	Bond Future	350.4700	0.3505	412.7100	0.4127	17.759	0	0	0
2014/11/13	R204	06/08/2015	7.76	Put	Bond Future	338.8300	0.3388	399.4200	0.3994	17.882	0	0	0
2014/11/13	R204	06/08/2015	8.41	Put	Bond Future	93.9800	0.0940	115.2200	0.1152	22.601	0	0	699
2014/11/13	R204	06/08/2015	7.75	Call	Bond Future	2,620.0900	2.6201	2,398.7100	2.3987	(8.449)	0	0	0
2014/11/13	R204	06/08/2015	7.76	Call	Bond Future	2,643.5300	2.6435	2,421.3300	2.4213	(8.405)	0	0	0
2014/11/13	R207	05/02/2015	8.49	Put	Bond Future	3.4500	0.0035	5.4800	0.0055	58.841	0	0	0
2014/11/13	R207	05/02/2015			Bond Future	7.2029	100.7053	7.2866	100.3633	1.162	0.0000	0.0000	36,307
2014/11/13	R207	05/02/2015	8.51	Put	Bond Future	3.0500	0.0031	4.8600	0.0049	59.344	0	0	0
2014/11/13	R207	05/02/2015	8.50	Call	Bond Future	5,145.7100	5.1457	4,805.6000	4.8056	(6.610)	0	0	0
2014/11/13	R207	05/02/2015	8.51	Call	Bond Future	5,183.8900	5.1839	4,843.6800	4.8437	(6.563)	0	0	0
2014/11/13	R207	05/02/2015	8.49	Call	Bond Future	5,107.5100	5.1075	4,767.5200	4.7675	(6.657)	0	0	0
2014/11/13	R207	05/02/2015	8.50	Put	Bond Future	3.2500	0.0033	5.1600	0.0052	58.769	0	0	0
2014/11/13	R207	07/05/2015			Bond Future	7.2431	102.3554	7.3328	102.0055	1.238	0.0000	0.0000	0
2014/11/13	R207	07/05/2015	8.25	Call	Bond Future	3,977.1800	3.9772	3,661.8200	3.6618	(7.929)	0	0	0
2014/11/13	R207	07/05/2015	7.73	Call	Bond Future	2,323.4800	2.3235	2,065.6300	2.0656	(11.098)	0	0	66
2014/11/13	R207	07/05/2015	8.24	Put	Bond Future	135.4100	0.1354	170.7100	0.1707	26.069	0	0	0
2014/11/13	R207	07/05/2015	8.26	Put	Bond Future	128.4500	0.1285	162.2300	0.1622	26.298	0	0	0
2014/11/13	R207	07/05/2015	7.73	Put	Bond Future	441.2400	0.4412	533.3000	0.5333	20.864	0	0	0
2014/11/13	R207	07/05/2015	8.25	Put	Bond Future	132.0700	0.1321	166.6200	0.1666	26.160	0	0	0
2014/11/13	R207	07/05/2015	8.26	Call	Bond Future	4,010.8400	4.0108	3,694.7100	3.6947	(7.882)	0	0	0
2014/11/13	R207	07/05/2015	8.24	Call	Bond Future	3,943.2300	3.9432	3,628.6200	3.6286	(7.978)	0	0	0
2014/11/13	R207	06/08/2015	7.76	Call	Bond Future	2,510.9100	2.5109	2,264.4200	2.2644	(9.817)	0	0	0
2014/11/13	R207	06/08/2015			Bond Future	7.2666	100.4814	7.3626	100.1245	1.321	0.0000	0.0000	0
2014/11/13	R207	06/08/2015	7.74	Call	Bond Future	2,459.4400	2.4594	2,215.5100	2.2155	(9.918)	0	0	0
2014/11/13	R207	06/08/2015	7.75	Call	Bond Future	2,485.2700	2.4853	2,240.0700	2.2401	(9.866)	0	0	0
2014/11/13	R207	06/08/2015	7.46	Call	Bond Future	1,788.4400	1.7884	1,583.1500	1.5831	(11.479)	0	0	70
2014/11/13	R207	06/08/2015	7.74	Put	Bond Future	714.3800	0.7144	827.3200	0.8273	15.810	0	0	0
2014/11/13	R207	06/08/2015	7.76	Put	Bond Future	692.9400	0.6929	803.3200	0.8033	15.929	0	0	0
2014/11/13	R207	06/08/2015	7.46	Put	Bond Future	1,071.0300	1.0710	1,222.6100	1.2226	14.153	0	0	0
2014/11/13	R207	06/08/2015	7.75	Put	Bond Future	703.7400	0.7037	815.4100	0.8154	15.868	0	0	0
2014/11/13	R208	05/02/2015	8.51	Call	Bond Future	5,233.8100	5.2338	4,820.6100	4.8206	(7.895)	0	0	0
2014/11/13	R208	05/02/2015			Bond Future	7.3789	99.3956	7.4671	98.9756	1.196	0.0000	0.0000	52,029
2014/11/13	R208	05/02/2015	8.49	Call	Bond Future	5,145.8900	5.1459	4,733.3400	4.7333	(8.017)	0	0	0
2014/11/13	R208	05/02/2015	8.51	Put	Bond Future	12.7500	0.0127	19.5800	0.0196	53.569	0	0	0
2014/11/13	R208	05/02/2015	8.50	Put	Bond Future	13.4600	0.0135	20.6200	0.0206	53.195	0	0	0
2014/11/13	R208	05/02/2015	8.49	Put	Bond Future	14.1200	0.0141	21.6000	0.0216	52.975	0	0	0
2014/11/13	R208	05/02/2015	8.50	Call	Bond Future	5,189.8900	5.1899	4,777.0200	4.7770	(7.955)	0	0	0
2014/11/13	R208	07/05/2015	8.01	Call	Bond Future	3,120.4300	3.1204	2,788.1000	2.7881	(10.650)	0	0	0
2014/11/13	R208	07/05/2015	7.99	Call	Bond Future	3,050.2800	3.0503	2,721.2400	2.7212	(10.787)	0	0	0
2014/11/13	R208	07/05/2015			Bond Future	7.4182	97.6234	7.5115	97.1943	1.258	0.0000	0.0000	0
2014/11/13	R208	07/05/2015	8.00	Call	Bond Future	3,085.1800	3.0852	2,754.4800	2.7545	(10.719)	0	0	0
2014/11/13	R208	07/05/2015	7.99	Put	Bond Future	456.9800	0.4570	557.0600	0.5571	21.900	0	0	0
2014/11/13	R208	07/05/2015	8.00	Put	Bond Future	447.2800	0.4473	545.7000	0.5457	22.004	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
2014/11/13	R208	07/05/2015	8.01	Put	Bond Future	437.9600	0.4380	534.7500	0.5348	22.100	0	0	0
2014/11/13	R208	06/08/2015			Bond Future	7.4441	99.3118	7.5427	98.8744	1.324	0.0000	0.0000	0
2014/11/13	R208	06/08/2015	8.00	Call	Bond Future	3,233.4000	3.2334	2,923.9100	2.9239	(9.572)	0	0	0
2014/11/13	R208	06/08/2015	8.01	Call	Bond Future	3,264.6200	3.2646	2,953.6700	2.9537	(9.525)	0	0	0
2014/11/13	R208	06/08/2015	8.85	Call	Bond Future	6,196.5700	6.1966	5,797.9800	5.7980	(6.432)	0	0	0
2014/11/13	R208	06/08/2015	7.99	Call	Bond Future	3,202.3000	3.2023	2,894.2700	2.8943	(9.619)	0	0	0
2014/11/13	R208	06/08/2015	8.01	Put	Bond Future	786.6600	0.7867	913.0900	0.9131	16.072	0	0	0
2014/11/13	R208	06/08/2015	8.00	Put	Bond Future	798.5500	0.7986	926.4400	0.9264	16.015	0	0	0
2014/11/13	R208	06/08/2015	8.85	Put	Bond Future	180.6000	0.1806	219.3900	0.2194	21.478	0	0	198
2014/11/13	R208	06/08/2015	7.99	Put	Bond Future	810.6000	0.8106	939.9500	0.9400	15.957	0	0	0
2014/11/13	R208	05/11/2015			Bond Future	7.4429	97.7154	7.5466	97.2715	1.393	0.0000	0.0000	0
2014/11/13	R208	05/11/2015	8.48	Call	Bond Future	4,867.5500	4.8675	4,509.6300	4.5096	(7.353)	0	0	0
2014/11/13	R208	05/11/2015	7.74	Put	Bond Future	1,372.1100	1.3721	1,549.3500	1.5494	12.917	0	0	0
2014/11/13	R208	05/11/2015	7.75	Call	Bond Future	2,663.7700	2.6638	2,395.5800	2.3956	(10.068)	0	0	0
2014/11/13	R208	05/11/2015	7.76	Call	Bond Future	2,690.1200	2.6901	2,420.4600	2.4205	(10.024)	0	0	0
2014/11/13	R208	05/11/2015	8.48	Put	Bond Future	536.2200	0.5362	622.2500	0.6223	16.044	0	0	2,200
2014/11/13	R208	05/11/2015	7.74	Call	Bond Future	2,637.5400	2.6375	2,370.8300	2.3708	(10.112)	0	0	0
2014/11/13	R208	05/11/2015	7.76	Put	Bond Future	1,340.2300	1.3402	1,514.5200	1.5145	13.004	0	0	0
2014/11/13	R208	05/11/2015	7.75	Put	Bond Future	1,356.1000	1.3561	1,531.8600	1.5319	12.961	0	0	0
2014/11/13	R209	05/02/2015	9.00	Put	Bond Future	471.9100	0.4719	579.8000	0.5798	22.862	0	0	0
2014/11/13	R209	05/02/2015			Bond Future	8.5059	80.3097	8.5770	79.7386	0.836	0.0000	0.0000	28,435
2014/11/13	R209	05/02/2015	9.25	Call	Bond Future	5,889.8700	5.8899	5,374.9100	5.3749	(8.743)	0	0	0
2014/11/13	R209	05/02/2015	9.26	Call	Bond Future	5,954.8500	5.9549	5,438.3300	5.4383	(8.674)	0	0	0
2014/11/13	R209	05/02/2015	9.24	Call	Bond Future	5,825.1300	5.8251	5,311.7600	5.3118	(8.813)	0	0	0
2014/11/13	R209	05/02/2015	9.25	Put	Bond Future	214.8100	0.2148	270.9200	0.2709	26.121	0	0	0
2014/11/13	R209	05/02/2015	9.00	Call	Bond Future	4,313.0900	4.3131	3,849.9100	3.8499	(10.739)	0	0	0
2014/11/13	R209	05/02/2015	9.24	Put	Bond Future	222.0700	0.2221	279.7700	0.2798	25.983	0	0	0
2014/11/13	R209	05/02/2015	9.26	Put	Bond Future	207.9000	0.2079	262.4500	0.2625	26.239	0	0	0
2014/11/13	R209	07/05/2015			Bond Future	8.5512	78.4768	8.6244	77.8947	0.856	0.0000	0.0000	0
2014/11/13	R209	07/05/2015	8.99	Put	Bond Future	1,315.8200	1.3158	1,487.1700	1.4872	13.022	0	0	0
2014/11/13	R209	07/05/2015	9.01	Put	Bond Future	1,270.9400	1.2709	1,437.8300	1.4378	13.131	0	0	0
2014/11/13	R209	07/05/2015	8.99	Call	Bond Future	4,708.8800	4.7089	4,298.0900	4.2981	(8.724)	0	0	0
2014/11/13	R209	07/05/2015	9.00	Put	Bond Future	1,293.2200	1.2932	1,462.3300	1.4623	13.077	0	0	0
2014/11/13	R209	07/05/2015	9.00	Call	Bond Future	4,760.9500	4.7610	4,347.9200	4.3479	(8.675)	0	0	0
2014/11/13	R209	07/05/2015	9.01	Call	Bond Future	4,813.2300	4.8132	4,397.9800	4.3980	(8.627)	0	0	0
2014/11/13	R209	06/08/2015	8.99	Put	Bond Future	2,114.5800	2.1146	2,317.5900	2.3176	9.600	0	0	0
2014/11/13	R209	06/08/2015			Bond Future	8.5904	79.8342	8.6656	79.2413	0.876	0.0000	0.0000	0
2014/11/13	R209	06/08/2015	9.01	Put	Bond Future	2,061.7700	2.0618	2,261.0100	2.2610	9.664	0	0	0
2014/11/13	R209	06/08/2015	9.90	Call	Bond Future	10,001.9300	10.0019	9,483.1500	9.4832	(5.187)	0	0	0
2014/11/13	R209	06/08/2015	9.00	Call	Bond Future	5,234.8100	5.2348	4,843.0500	4.8431	(7.484)	0	0	0
2014/11/13	R209	06/08/2015	9.01	Call	Bond Future	5,282.9300	5.2829	4,889.2900	4.8893	(7.451)	0	0	0
2014/11/13	R209	06/08/2015	9.00	Put	Bond Future	2,088.0300	2.0880	2,289.1500	2.2891	9.632	0	0	0
2014/11/13	R209	06/08/2015	8.99	Call	Bond Future	5,186.8700	5.1869	4,797.0000	4.7970	(7.516)	0	0	0
2014/11/13	R209	06/08/2015	9.90	Put	Bond Future	593.0800	0.5931	667.1800	0.6672	12.494	0	0	2,914
2014/11/13	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R210	05/02/2015			Bond Future	177.5898	177.5898	177.5906	177.5906	0.000	0.0000	0.0000	628

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/13	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R210	05/02/2015	175.01	Call	Bond Future	2,579.8400		2.5798	2,580.6300	2.5806	0.031	0	0	0
2014/11/13	R210	05/02/2015	174.99	Call	Bond Future	2,599.8400		2.5998	2,600.6300	2.6006	0.030	0	0	0
2014/11/13	R210	05/02/2015	175.00	Call	Bond Future	2,589.8400		2.5898	2,590.6300	2.5906	0.031	0	0	0
2014/11/13	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R210	07/05/2015			Bond Future	178.4417		178.4417	178.4387	178.4387	(0.002)	0.0000	0.0000	0
2014/11/13	R210	07/05/2015	177.00	Call	Bond Future	1,441.6500		1.4416	1,438.7000	1.4387	(0.205)	0	0	0
2014/11/13	R210	07/05/2015	176.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R210	07/05/2015	177.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R210	07/05/2015	177.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R210	07/05/2015	177.01	Call	Bond Future	1,431.6500		1.4316	1,428.7000	1.4287	(0.206)	0	0	0
2014/11/13	R210	07/05/2015	176.99	Call	Bond Future	1,451.6500		1.4516	1,448.7000	1.4487	(0.203)	0	0	0
2014/11/13	R211	05/02/2015	133.00	Call	Bond Future	11.0200		0.0110	8.4800	0.0085	(23.049)	0	0	0
2014/11/13	R211	05/02/2015			Bond Future	133.0110		133.0110	133.0085	133.0085	(0.002)	0.0000	0.0000	1,120
2014/11/13	R211	05/02/2015	133.01	Call	Bond Future	1.0200		0.0010	0.0000	0.0000	(100.000)	0	0	0
2014/11/13	R211	05/02/2015	132.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R211	05/02/2015	133.01	Put	Bond Future	0.0000		0.0000	1.5200	0.0015	100.000	0	0	0
2014/11/13	R211	05/02/2015	132.99	Call	Bond Future	21.0200		0.0210	18.4800	0.0185	(12.084)	0	0	0
2014/11/13	R211	05/02/2015	133.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R211	07/05/2015	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R211	07/05/2015			Bond Future	135.2058		135.2058	135.2003	135.2003	(0.004)	0.0000	0.0000	0
2014/11/13	R211	07/05/2015	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R211	07/05/2015	134.99	Call	Bond Future	215.8100		0.2158	210.2800	0.2103	(2.562)	0	0	0
2014/11/13	R211	07/05/2015	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R211	07/05/2015	135.00	Call	Bond Future	205.8100		0.2058	200.2800	0.2003	(2.687)	0	0	0
2014/11/13	R211	07/05/2015	135.01	Call	Bond Future	195.8100		0.1958	190.2800	0.1903	(2.824)	0	0	0
2014/11/13	R212	05/02/2015			Bond Future	137.9145		137.9145	137.9148	137.9148	0.000	0.0000	0.0000	14,864
2014/11/13	R212	05/02/2015	137.99	Put	Bond Future	75.4900		0.0755	75.2300	0.0752	(0.344)	0	0	0
2014/11/13	R212	05/02/2015	138.01	Put	Bond Future	95.4900		0.0955	95.2300	0.0952	(0.272)	0	0	0
2014/11/13	R212	05/02/2015	138.00	Put	Bond Future	85.4900		0.0855	85.2300	0.0852	(0.304)	0	0	0
2014/11/13	R212	05/02/2015	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R212	05/02/2015	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R212	05/02/2015	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R212	07/05/2015	141.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R212	07/05/2015			Bond Future	140.1902		140.1902	140.1875	140.1875	(0.002)	0.0000	0.0000	0
2014/11/13	R212	07/05/2015	140.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R212	07/05/2015	141.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R212	07/05/2015	140.99	Put	Bond Future	799.7700		0.7998	802.5100	0.8025	0.343	0	0	0
2014/11/13	R212	07/05/2015	141.01	Put	Bond Future	819.7700		0.8198	822.5100	0.8225	0.334	0	0	0
2014/11/13	R212	07/05/2015	141.00	Put	Bond Future	809.7700		0.8098	812.5100	0.8125	0.338	0	0	0
2014/11/13	R213	05/02/2015	9.26	Put	Bond Future	120.3100		0.1203	154.6700	0.1547	28.560	0	0	0
2014/11/13	R213	05/02/2015			Bond Future	8.3608		91.2409	8.4320	90.6740	0.852	0.0000	0.0000	21,796
2014/11/13	R213	05/02/2015	9.25	Put	Bond Future	124.6500		0.1246	160.1000	0.1601	28.440	0	0	0
2014/11/13	R213	05/02/2015	9.24	Put	Bond Future	129.1400		0.1291	165.7000	0.1657	28.310	0	0	0
2014/11/13	R213	05/02/2015	9.25	Call	Bond Future	6,846.6600		6.8467	6,315.2200	6.3152	(7.762)	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
2014/11/13	R213	05/02/2015	9.26	Call	Bond Future	6,913.6700	6.9137	6,381.1400	6.3811	(7.703)	0	0	0
2014/11/13	R213	05/02/2015	9.24	Call	Bond Future	6,779.7100	6.7797	6,249.3800	6.2494	(7.822)	0	0	0
2014/11/13	R213	07/05/2015	8.74	Call	Bond Future	4,111.7400	4.1117	3,728.7700	3.7288	(9.314)	0	0	0
2014/11/13	R213	07/05/2015	8.75	Put	Bond Future	1,510.0400	1.5100	1,702.9000	1.7029	12.772	0	0	0
2014/11/13	R213	07/05/2015			Bond Future	8.4071	89.1902	8.4806	88.6119	0.875	0.0000	0.0000	0
2014/11/13	R213	07/05/2015	8.75	Call	Bond Future	4,161.5700	4.1616	3,776.1700	3.7762	(9.261)	0	0	0
2014/11/13	R213	07/05/2015	8.76	Call	Bond Future	4,211.6500	4.2117	3,823.8400	3.8238	(9.208)	0	0	0
2014/11/13	R213	07/05/2015	8.74	Put	Bond Future	1,535.9100	1.5359	1,731.2000	1.7312	12.715	0	0	0
2014/11/13	R213	07/05/2015	8.76	Put	Bond Future	1,484.5200	1.4845	1,674.9700	1.6750	12.829	0	0	0
2014/11/13	R213	06/08/2015			Bond Future	8.4470	90.7326	8.5228	90.1436	0.897	0.0000	0.0000	0
2014/11/13	R213	06/08/2015	8.49	Put	Bond Future	3,185.7100	3.1857	3,461.9600	3.4620	8.672	0	0	0
2014/11/13	R213	06/08/2015	8.51	Put	Bond Future	3,111.4000	3.1114	3,383.3000	3.3833	8.739	0	0	0
2014/11/13	R213	06/08/2015	8.49	Call	Bond Future	3,520.3800	3.5204	3,207.6200	3.2076	(8.884)	0	0	0
2014/11/13	R213	06/08/2015	8.50	Put	Bond Future	3,148.0800	3.1481	3,422.1500	3.4221	8.706	0	0	0
2014/11/13	R213	06/08/2015	8.50	Call	Bond Future	3,560.3600	3.5604	3,245.4200	3.2454	(8.846)	0	0	0
2014/11/13	R213	06/08/2015	8.51	Call	Bond Future	3,601.1900	3.6012	3,284.0800	3.2841	(8.806)	0	0	0
2014/11/13	R214	05/02/2015	9.50	Call	Bond Future	7,159.5300	7.1595	6,601.2300	6.6012	(7.798)	0	0	0
2014/11/13	R214	05/02/2015			Bond Future	8.6072	81.1646	8.6783	80.5657	0.826	0.0000	0.0000	6,868
2014/11/13	R214	05/02/2015	9.51	Call	Bond Future	7,227.1900	7.2272	6,667.7300	6.6677	(7.741)	0	0	0
2014/11/13	R214	05/02/2015	9.49	Call	Bond Future	7,091.9500	7.0920	6,534.8400	6.5348	(7.856)	0	0	0
2014/11/13	R214	05/02/2015	9.50	Put	Bond Future	150.4100	0.1504	191.0000	0.1910	26.986	0	0	0
2014/11/13	R214	05/02/2015	9.49	Put	Bond Future	155.5000	0.1555	197.2800	0.1973	26.868	0	0	0
2014/11/13	R214	05/02/2015	9.51	Put	Bond Future	145.5200	0.1455	184.9500	0.1850	27.096	0	0	0
2014/11/13	R214	07/05/2015	9.15	Call	Bond Future	5,296.7400	5.2967	4,853.6000	4.8536	(8.366)	0	0	0
2014/11/13	R214	07/05/2015	9.16	Call	Bond Future	5,351.7800	5.3518	4,906.4400	4.9064	(8.321)	0	0	0
2014/11/13	R214	07/05/2015			Bond Future	8.6513	79.2020	8.7245	78.5915	0.845	0.0000	0.0000	0
2014/11/13	R214	07/05/2015	9.14	Put	Bond Future	1,306.5400	1.3065	1,476.0800	1.4761	12.976	0	0	0
2014/11/13	R214	07/05/2015	9.16	Put	Bond Future	1,262.3400	1.2623	1,427.4700	1.4275	13.081	0	0	0
2014/11/13	R214	07/05/2015	9.15	Put	Bond Future	1,284.2800	1.2843	1,451.6100	1.4516	13.029	0	0	0
2014/11/13	R214	07/05/2015	9.14	Call	Bond Future	5,241.8900	5.2419	4,800.9600	4.8010	(8.412)	0	0	0
2014/11/13	R214	06/08/2015	8.76	Put	Bond Future	3,378.1200	3.3781	3,660.8000	3.6608	8.368	0	0	0
2014/11/13	R214	06/08/2015			Bond Future	8.6902	80.5717	8.7654	79.9500	0.864	0.0000	0.0000	0
2014/11/13	R214	06/08/2015	8.75	Put	Bond Future	3,417.3600	3.4174	3,702.2600	3.7023	8.337	0	0	0
2014/11/13	R214	06/08/2015	8.74	Call	Bond Future	3,870.1600	3.8702	3,535.5800	3.5356	(8.645)	0	0	0
2014/11/13	R214	06/08/2015	8.75	Call	Bond Future	3,912.5300	3.9125	3,575.7100	3.5757	(8.609)	0	0	0
2014/11/13	R214	06/08/2015	8.76	Call	Bond Future	3,955.6700	3.9557	3,616.6300	3.6166	(8.571)	0	0	0
2014/11/13	R214	06/08/2015	8.74	Put	Bond Future	3,457.5000	3.4575	3,744.6400	3.7446	8.305	0	0	0
2014/11/13	R248	05/02/2015			Bond Future	8.6686	104.8140	8.7397	104.0424	0.820	0.0000	0.0000	40,123
2014/11/13	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R248	05/02/2015	9.50	Call	Bond Future	8,410.5000	8.4105	7,638.9100	7.6389	(9.174)	0	0	0
2014/11/13	R248	05/02/2015	9.51	Call	Bond Future	8,504.0200	8.5040	7,732.4300	7.7324	(9.073)	0	0	0
2014/11/13	R248	05/02/2015	9.49	Call	Bond Future	8,316.8000	8.3168	7,545.2100	7.5452	(9.277)	0	0	0
2014/11/13	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R248	07/05/2015			Bond Future	8.7142	102.0993	8.7874	101.3128	0.840	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
2014/11/13	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R248	07/05/2015	9.26	Call	Bond Future	5,612.0500	5.6121	4,825.4900	4.8255	(14.016)	0	0	0
2014/11/13	R248	07/05/2015	9.24	Call	Bond Future	5,416.2500	5.4163	4,629.6900	4.6297	(14.522)	0	0	0
2014/11/13	R248	07/05/2015	9.25	Call	Bond Future	5,514.2400	5.5142	4,727.6800	4.7277	(14.264)	0	0	0
2014/11/13	R248	06/08/2015	8.76	Call	Bond Future	57.7400	0.0577	0.0000	0.0000	(100.000)	0	0	0
2014/11/13	R248	06/08/2015			Bond Future	8.7546	103.8651	8.8299	103.0640	0.860	0.0000	0.0000	0
2014/11/13	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/13	R248	06/08/2015	8.74	Put	Bond Future	156.7800	0.1568	957.8800	0.9579	510.971	0	0	0
2014/11/13	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	743.3600	0.7434	100.000	0	0	0
2014/11/13	R248	06/08/2015	8.75	Put	Bond Future	49.4200	0.0494	850.5200	0.8505	1621.004	0	0	0

**Total**

**417533**