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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/11/2014 TO 17/11/2014

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
2014/11/17	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/17	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	69.9200	0.0699	100.000	0	0	0
2014/11/17	2025	05/02/2015			Bond Future	118.9123	118.9123	119.0799	119.0799	0.141	0.0000	0.0000	16
2014/11/17	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	89.9200	0.0899	100.000	0	0	0
2014/11/17	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	79.9200	0.0799	100.000	0	0	0
2014/11/17	2025	05/02/2015	118.99	Put	Bond Future	77.7100	0.0777	0.0000	0.0000	(100.000)	0	0	0
2014/11/17	2025	05/02/2015	119.01	Put	Bond Future	97.7100	0.0977	0.0000	0.0000	(100.000)	0	0	0
2014/11/17	2025	05/02/2015	119.00	Put	Bond Future	87.7100	0.0877	0.0000	0.0000	(100.000)	0	0	0
2014/11/17	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	39.3700	0.0394	100.000	0	0	0
2014/11/17	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	19.3700	0.0194	100.000	0	0	0
2014/11/17	2025	07/05/2015			Bond Future	120.8678	120.8678	121.0294	121.0294	0.134	0.0000	0.0000	0
2014/11/17	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	29.3700	0.0294	100.000	0	0	0
2014/11/17	2025	07/05/2015	120.99	Put	Bond Future	122.2400	0.1222	0.0000	0.0000	(100.000)	0	0	0
2014/11/17	2025	07/05/2015	121.01	Put	Bond Future	142.2400	0.1422	0.0000	0.0000	(100.000)	0	0	0
2014/11/17	2025	07/05/2015	121.00	Put	Bond Future	132.2400	0.1322	0.0000	0.0000	(100.000)	0	0	0
2014/11/17	2030	05/02/2015			Bond Future	8.3340	97.3891	8.3177	97.5248	(0.196)	0.0000	0.0000	4,658
2014/11/17	2030	05/02/2015	9.25	Call	Bond Future	7,196.5700	7.1966	7,332.3400	7.3323	1.887	0	0	0
2014/11/17	2030	05/02/2015	9.24	Call	Bond Future	7,122.1700	7.1222	7,257.9400	7.2579	1.906	0	0	0
2014/11/17	2030	05/02/2015	9.26	Call	Bond Future	7,270.8800	7.2709	7,406.6500	7.4066	1.867	0	0	0
2014/11/17	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2030	07/05/2015			Bond Future	8.3863	98.9798	8.3704	99.1104	(0.190)	0.0000	0.0000	0
2014/11/17	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2030	07/05/2015	8.74	Call	Bond Future	2,832.3000	2.8323	2,962.9300	2.9629	4.612	0	0	0
2014/11/17	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2030	07/05/2015	8.75	Call	Bond Future	2,910.6700	2.9107	3,041.3000	3.0413	4.488	0	0	0
2014/11/17	2030	07/05/2015	8.76	Call	Bond Future	2,988.9400	2.9889	3,119.5700	3.1196	4.370	0	0	0
2014/11/17	2032	05/02/2015			Bond Future	8.4968	100.7911	8.4855	100.8899	(0.132)	0.0000	0.0000	11
2014/11/17	2032	05/02/2015	8.50	Call	Bond Future	28.4100	0.0284	127.1900	0.1272	347.694	0	0	0
2014/11/17	2032	05/02/2015	8.51	Call	Bond Future	116.3000	0.1163	215.0800	0.2151	84.936	0	0	0
2014/11/17	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	39.1900	0.0392	100.000	0	0	0
2014/11/17	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2032	05/02/2015	8.49	Put	Bond Future	59.5900	0.0596	0.0000	0.0000	(100.000)	0	0	0
2014/11/17	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/11/17	2032	07/05/2015	8.51	Put	Bond Future	343.6900	0.3437	250.6600	0.2507	(27.068)	0	0	0
2014/11/17	2032	07/05/2015			Bond Future	8.5495	98.2807	8.5388	98.3737	(0.125)	0.0000	0.0000	0
2014/11/17	2032	07/05/2015	8.50	Put	Bond Future	431.0000	0.4310	337.9700	0.3380	(21.585)	0	0	0
2014/11/17	2032	07/05/2015	8.49	Put	Bond Future	518.4300	0.5184	425.4000	0.4254	(17.945)	0	0	0
2014/11/17	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2032	06/08/2015			Bond Future	8.5947	99.9819	8.5836	100.0775	(0.130)	0.0000	0.0000	0
2014/11/17	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2032	06/08/2015	8.50	Put	Bond Future	817.0500	0.8170	721.4800	0.7215	(11.697)	0	0	0
2014/11/17	2032	06/08/2015	8.49	Put	Bond Future	903.8900	0.9039	808.3200	0.8083	(10.573)	0	0	0
2014/11/17	2032	06/08/2015	8.51	Put	Bond Future	730.3200	0.7303	634.7500	0.6348	(13.086)	0	0	0
2014/11/17	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2037	05/02/2015			Bond Future	8.6084	99.1690	8.6023	99.2275	(0.070)	0.0000	0.0000	13,849
2014/11/17	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2037	05/02/2015	9.50	Call	Bond Future	8,096.0000	8.0960	8,154.4900	8.1545	0.722	0	0	0
2014/11/17	2037	05/02/2015	9.51	Call	Bond Future	8,180.7400	8.1807	8,239.2300	8.2392	0.715	0	0	0
2014/11/17	2037	05/02/2015	9.49	Call	Bond Future	8,011.1300	8.0111	8,069.6200	8.0696	0.730	0	0	0
2014/11/17	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2037	07/05/2015			Bond Future	8.6606	100.7888	8.6552	100.8408	(0.063)	0.0000	0.0000	500
2014/11/17	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2037	07/05/2015	9.01	Call	Bond Future	3,266.1000	3.2661	3,318.1500	3.3181	1.594	0	0	0
2014/11/17	2037	07/05/2015	8.99	Call	Bond Future	3,083.7700	3.0838	3,135.8200	3.1358	1.688	0	0	0
2014/11/17	2037	07/05/2015	9.00	Call	Bond Future	3,175.0000	3.1750	3,227.0500	3.2270	1.639	0	0	0
2014/11/17	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2037	06/08/2015			Bond Future	8.7073	98.2734	8.7016	98.3272	(0.065)	0.0000	0.0000	0
2014/11/17	2037	06/08/2015	8.75	Call	Bond Future	404.4500	0.4045	458.1900	0.4582	13.287	0	0	0
2014/11/17	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2037	06/08/2015	8.76	Call	Bond Future	498.6800	0.4987	552.4200	0.5524	10.776	0	0	0
2014/11/17	2037	06/08/2015	8.74	Call	Bond Future	310.0800	0.3101	363.8200	0.3638	17.331	0	0	0
2014/11/17	2038	05/02/2015	123.00	Call	Bond Future	3,404.8900	3.4049	3,873.3800	3.8734	13.759	0	0	0
2014/11/17	2038	05/02/2015			Bond Future	126.4049	126.4049	126.8734	126.8734	0.371	0.0000	0.0000	1,318
2014/11/17	2038	05/02/2015	123.01	Call	Bond Future	3,394.8900	3.3949	3,863.3800	3.8634	13.800	0	0	0
2014/11/17	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2038	05/02/2015	122.99	Call	Bond Future	3,414.8900	3.4149	3,883.3800	3.8834	13.719	0	0	0
2014/11/17	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2038	07/05/2015			Bond Future	128.4838	128.4838	128.9502	128.9502	0.363	0.0000	0.0000	0
2014/11/17	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	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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2014/11/17	2038	07/05/2015	126.99	Call	Bond Future	1,493.7600	1.4938	1,960.2500	1.9603	31.229	0	0	0
2014/11/17	2038	07/05/2015	127.00	Call	Bond Future	1,483.7600	1.4838	1,950.2500	1.9503	31.440	0	0	0
2014/11/17	2038	07/05/2015	127.01	Call	Bond Future	1,473.7600	1.4738	1,940.2500	1.9403	31.653	0	0	0
2014/11/17	2044	05/02/2015	9.00	Call	Bond Future	3,121.5900	3.1216	3,184.8500	3.1849	2.027	0	0	0
2014/11/17	2044	05/02/2015			Bond Future	8.6967	100.7973	8.6908	100.8606	(0.069)	0.0000	0.0000	5,842
2014/11/17	2044	05/02/2015	9.01	Call	Bond Future	3,221.7000	3.2217	3,284.9600	3.2850	1.964	0	0	0
2014/11/17	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2044	05/02/2015	8.99	Call	Bond Future	3,021.3000	3.0213	3,084.5600	3.0846	2.094	0	0	0
2014/11/17	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2044	07/05/2015			Bond Future	8.7476	102.4437	8.7421	102.5004	(0.062)	0.0000	0.0000	0
2014/11/17	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2044	07/05/2015	9.01	Call	Bond Future	2,682.2700	2.6823	2,738.9800	2.7390	2.114	0	0	0
2014/11/17	2044	07/05/2015	8.99	Call	Bond Future	2,482.1900	2.4822	2,538.9000	2.5389	2.285	0	0	0
2014/11/17	2044	07/05/2015	9.00	Call	Bond Future	2,582.3100	2.5823	2,639.0200	2.6390	2.196	0	0	0
2014/11/17	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2044	06/08/2015			Bond Future	8.7931	99.8317	8.7875	99.8903	(0.064)	0.0000	0.0000	0
2014/11/17	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2044	06/08/2015	8.74	Put	Bond Future	552.3800	0.5524	493.7600	0.4938	(10.612)	0	0	0
2014/11/17	2044	06/08/2015	8.76	Put	Bond Future	343.7600	0.3438	285.1400	0.2851	(17.053)	0	0	0
2014/11/17	2044	06/08/2015	8.75	Put	Bond Future	447.9800	0.4480	389.3600	0.3894	(13.085)	0	0	0
2014/11/17	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2046	05/02/2015			Bond Future	128.6905	128.6905	129.5646	129.5646	0.679	0.0000	0.0000	5,489
2014/11/17	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2046	05/02/2015	123.99	Call	Bond Future	4,700.4500	4.7005	5,574.6200	5.5746	18.598	0	0	0
2014/11/17	2046	05/02/2015	124.01	Call	Bond Future	4,680.4500	4.6805	5,554.6200	5.5546	18.677	0	0	0
2014/11/17	2046	05/02/2015	124.00	Call	Bond Future	4,690.4500	4.6905	5,564.6200	5.5646	18.637	0	0	0
2014/11/17	2046	07/05/2015			Bond Future	129.4357	129.4357	130.3149	130.3149	0.679	0.0000	0.0000	0
2014/11/17	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2046	07/05/2015	126.99	Call	Bond Future	2,445.7000	2.4457	3,324.9300	3.3249	35.950	0	0	0
2014/11/17	2046	07/05/2015	127.00	Call	Bond Future	2,435.7000	2.4357	3,314.9300	3.3149	36.098	0	0	0
2014/11/17	2046	07/05/2015	127.01	Call	Bond Future	2,425.7000	2.4257	3,304.9300	3.3049	36.246	0	0	0
2014/11/17	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2050	05/02/2015			Bond Future	139.2517	139.2517	139.2548	139.2548	0.002	0.0000	0.0000	2,640
2014/11/17	2050	05/02/2015	130.01	Call	Bond Future	9,241.7300	9.2417	9,244.8400	9.2448	0.034	0	0	0
2014/11/17	2050	05/02/2015	129.99	Call	Bond Future	9,261.7300	9.2617	9,264.8400	9.2648	0.034	0	0	0
2014/11/17	2050	05/02/2015	130.00	Call	Bond Future	9,251.7300	9.2517	9,254.8400	9.2548	0.034	0	0	0
2014/11/17	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	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
2014/11/17	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2050	07/05/2015			Bond Future	141.5414	141.5414	141.5344	141.5344	(0.005)	0.0000	0.0000	0
2014/11/17	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	2050	07/05/2015	135.01	Call	Bond Future	6,531.3800	6.5314	6,524.4300	6.5244	(0.106)	0	0	0
2014/11/17	2050	07/05/2015	134.99	Call	Bond Future	6,551.3800	6.5514	6,544.4300	6.5444	(0.106)	0	0	0
2014/11/17	2050	07/05/2015	135.00	Call	Bond Future	6,541.3800	6.5414	6,534.4300	6.5344	(0.106)	0	0	0
2014/11/17	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	AL12	05/02/2015			Index Future	537.5170	537.5170	538.1500	538.1500	0.118	0.0000	0.0000	0
2014/11/17	AL12	07/05/2015			Index Future	546.2900	546.2900	546.8890	546.8890	0.110	0.0000	0.0000	0
2014/11/17	AL37	05/02/2015			Index Future	450.0630	450.0630	450.7730	450.7730	0.158	0.0000	0.0000	116
2014/11/17	AL37	07/05/2015			Index Future	457.4080	457.4080	458.0930	458.0930	0.150	0.0000	0.0000	0
2014/11/17	AL7T	05/02/2015			Index Future	532.5300	532.5300	533.6530	533.6530	0.211	0.0000	0.0000	3
2014/11/17	AL7T	07/05/2015			Index Future	541.2210	541.2210	542.3190	542.3190	0.203	0.0000	0.0000	0
2014/11/17	ALBI	05/02/2015			Index Future	485.8620	485.8620	486.5130	486.5130	0.134	0.0000	0.0000	654
2014/11/17	ALBI	07/05/2015			Index Future	493.7910	493.7910	494.4140	494.4140	0.126	0.0000	0.0000	0
2014/11/17	ALBI	06/08/2015			Index Future	502.2430	502.2430	502.8770	502.8770	0.126	0.0000	0.0000	0
2014/11/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	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
2014/11/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/11/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/17	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	EL28	05/02/2015			Bond Future	125.1167	125.1167	124.9780	124.9780	(0.111)	0.0000	0.0000	0
2014/11/17	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	EL28	05/02/2015	125.99	Put	Bond Future	873.3400	0.8733	1,012.0100	1.0120	15.878	0	0	0
2014/11/17	EL28	05/02/2015	126.01	Put	Bond Future	893.3400	0.8933	1,032.0100	1.0320	15.523	0	0	0
2014/11/17	EL28	05/02/2015	126.00	Put	Bond Future	883.3400	0.8833	1,022.0100	1.0220	15.698	0	0	0
2014/11/17	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	EL28	07/05/2015	125.00	Call	Bond Future	662.5600	0.6626	512.4200	0.5124	(22.661)	0	0	0
2014/11/17	EL28	07/05/2015			Bond Future	125.6626	125.6626	125.5124	125.5124	(0.119)	0.0000	0.0000	0
2014/11/17	EL28	07/05/2015	125.01	Call	Bond Future	652.5600	0.6526	502.4200	0.5024	(23.008)	0	0	0
2014/11/17	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	EL28	07/05/2015	124.99	Call	Bond Future	672.5600	0.6726	522.4200	0.5224	(22.324)	0	0	0
2014/11/17	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	ES33	05/02/2015	10.00	Call	Bond Future	4,147.3900	4.1474	4,195.7100	4.1957	1.165	0	0	0
2014/11/17	ES33	05/02/2015			Bond Future	9.4303	86.2745	9.4240	86.3228	(0.068)	0.0000	0.0000	6,220
2014/11/17	ES33	05/02/2015	10.01	Call	Bond Future	4,217.3500	4.2174	4,265.6700	4.2657	1.146	0	0	0
2014/11/17	ES33	05/02/2015	9.99	Call	Bond Future	4,077.3400	4.0773	4,125.6600	4.1257	1.185	0	0	0
2014/11/17	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	ES33	07/05/2015			Bond Future	9.5071	83.8943	9.5014	83.9371	(0.060)	0.0000	0.0000	0
2014/11/17	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	ES33	07/05/2015	9.76	Call	Bond Future	1,854.9500	1.8550	1,897.7300	1.8977	2.306	0	0	0
2014/11/17	ES33	07/05/2015	9.74	Call	Bond Future	1,710.5600	1.7106	1,753.3400	1.7533	2.501	0	0	0
2014/11/17	ES33	07/05/2015	9.75	Call	Bond Future	1,782.8000	1.7828	1,825.5800	1.8256	2.400	0	0	0
2014/11/17	ES33	06/08/2015			Bond Future	9.5772	85.3465	9.5712	85.3908	(0.063)	0.0000	0.0000	0
2014/11/17	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	ES33	06/08/2015	9.61	Call	Bond Future	240.7300	0.2407	285.0700	0.2851	18.419	0	0	0
2014/11/17	ES33	06/08/2015	9.59	Call	Bond Future	93.9300	0.0939	138.2700	0.1383	47.205	0	0	0
2014/11/17	ES33	06/08/2015	9.60	Call	Bond Future	167.3800	0.1674	211.7200	0.2117	26.491	0	0	0
2014/11/17	GOVI	05/02/2015	459.99	Call	GOVI	238,900.0000	23.8900	245,620.0000	24.5620	2.813	0	0	0
2014/11/17	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	GOVI	05/02/2015			GOVI	483.8800	483.8800	484.5520	484.5520	0.139	0.0000	0.0000	409

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
2014/11/17	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	GOVI	05/02/2015	460.00	Call	GOVI	238,800.0000	23.8800	245,520.0000	24.5520	2.814	0	0	0
2014/11/17	GOVI	05/02/2015	460.01	Call	GOVI	238,700.0000	23.8700	245,420.0000	24.5420	2.815	0	0	0
2014/11/17	GOVI	07/05/2015	449.99	Call	GOVI	417,870.0000	41.7870	424,310.0000	42.4310	1.541	0	0	0
2014/11/17	GOVI	07/05/2015			GOVI	491.7770	491.7770	492.4210	492.4210	0.131	0.0000	0.0000	130
2014/11/17	GOVI	07/05/2015	450.00	Call	GOVI	417,770.0000	41.7770	424,210.0000	42.4210	1.542	0	0	0
2014/11/17	GOVI	07/05/2015	450.01	Call	GOVI	417,670.0000	41.7670	424,110.0000	42.4110	1.542	0	0	0
2014/11/17	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	GOVI	06/08/2015			GOVI	500.1940	500.1940	500.8500	500.8500	0.131	0.0000	0.0000	0
2014/11/17	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	GOVI	06/08/2015	499.99	Call	GOVI	2,040.0000	0.2040	8,600.0000	0.8600	321.569	0	0	0
2014/11/17	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	GOVI	06/08/2015	500.00	Call	GOVI	1,940.0000	0.1940	8,500.0000	0.8500	338.144	0	0	0
2014/11/17	GOVI	06/08/2015	500.01	Call	GOVI	1,840.0000	0.1840	8,400.0000	0.8400	356.522	0	0	0
2014/11/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/11/17	IGOV	05/02/2015			Index Future	225.8270	225.8270	225.9680	225.9680	0.062	0.0000	0.0000	1,093
2014/11/17	IGOV	07/05/2015			Index Future	229.5400	229.5400	229.6650	229.6650	0.054	0.0000	0.0000	80
2014/11/17	IGOV	06/08/2015			Index Future	233.4960	233.4960	233.6230	233.6230	0.054	0.0000	0.0000	0
2014/11/17	ILBI	05/02/2015			Index Future	611.8860	611.8860	612.2600	612.2600	0.061	0.0000	0.0000	157
2014/11/17	ILBI	07/05/2015			Index Future	621.9450	621.9450	622.3170	622.3170	0.060	0.0000	0.0000	0
2014/11/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/11/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/11/17	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/11/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/11/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/11/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/11/17	JBAF	19/11/2014			Jibar Tradeable Future	6.1000	93.9000	6.0800	93.9200	(0.328)	0.0000	0.0000	0
2014/11/17	JBAF	17/12/2014			Jibar Tradeable Future	6.1700	93.8300	6.1300	93.8700	(0.648)	0.0000	0.0000	0
2014/11/17	JBAF	21/01/2015			Jibar Tradeable Future	6.2200	93.7800	6.1700	93.8300	(0.804)	0.0000	0.0000	0
2014/11/17	JBAF	18/02/2015			Jibar Tradeable Future	6.3000	93.7000	6.2400	93.7600	(0.952)	0.0000	0.0000	0
2014/11/17	JBAF	18/03/2015			Jibar Tradeable Future	6.3400	93.6600	6.2700	93.7300	(1.104)	0.0000	0.0000	2,850
2014/11/17	JBAF	15/04/2015			Jibar Tradeable Future	6.4100	93.5900	6.3400	93.6600	(1.092)	0.0000	0.0000	0
2014/11/17	JBAF	17/06/2015			Jibar Tradeable Future	6.5200	93.4800	6.4700	93.5300	(0.767)	0.0000	0.0000	5,000

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2014/11/17	JBAF	16/09/2015			Jibar Tradeable Future	6.7000	93.3000	6.6200	93.3800	(1.194)	0.0000	0.0000	0
2014/11/17	JBAF	15/12/2015			Jibar Tradeable Future	6.8200	93.1800	6.7400	93.2600	(1.173)	0.0000	0.0000	0
2014/11/17	JBAF	16/03/2016			Jibar Tradeable Future	6.9500	93.0500	6.8800	93.1200	(1.007)	0.0000	0.0000	0
2014/11/17	JBAF	15/06/2016			Jibar Tradeable Future	7.0700	92.9300	6.9800	93.0200	(1.273)	0.0000	0.0000	0
2014/11/17	JBAF	21/09/2016			Jibar Tradeable Future	7.1900	92.8100	7.1000	92.9000	(1.252)	0.0000	0.0000	0
2014/11/17	R023	05/02/2015			Bond Future	7.6926	103.8230	7.6551	104.0456	(0.487)	0.0000	0.0000	10,319
2014/11/17	R023	05/02/2015	8.74	Put	Bond Future	28.7900	0.0288	21.1200	0.0211	(26.641)	0	0	0
2014/11/17	R023	05/02/2015	8.75	Call	Bond Future	6,061.0800	6.0611	6,276.3300	6.2763	3.551	0	0	0
2014/11/17	R023	05/02/2015	8.76	Call	Bond Future	6,114.5800	6.1146	6,330.1300	6.3301	3.525	0	0	0
2014/11/17	R023	05/02/2015	8.74	Call	Bond Future	6,007.4700	6.0075	6,222.4200	6.2224	3.578	0	0	0
2014/11/17	R023	05/02/2015	8.76	Put	Bond Future	26.2000	0.0262	19.1300	0.0191	(26.985)	0	0	0
2014/11/17	R023	05/02/2015	8.75	Put	Bond Future	27.5300	0.0275	20.1600	0.0202	(26.771)	0	0	0
2014/11/17	R023	07/05/2015	8.15	Put	Bond Future	840.0100	0.8400	765.2300	0.7652	(8.902)	0	0	0
2014/11/17	R023	07/05/2015	8.14	Call	Bond Future	3,150.3400	3.1503	3,293.2500	3.2932	4.536	0	0	0
2014/11/17	R023	07/05/2015			Bond Future	7.7374	101.5927	7.6996	101.8115	(0.488)	0.0000	0.0000	0
2014/11/17	R023	07/05/2015	8.15	Call	Bond Future	3,190.1200	3.1901	3,334.0500	3.3340	4.512	0	0	0
2014/11/17	R023	07/05/2015	8.16	Call	Bond Future	3,230.1200	3.2301	3,375.0500	3.3750	4.487	0	0	0
2014/11/17	R023	07/05/2015	8.14	Put	Bond Future	856.3500	0.8564	780.5500	0.7806	(8.852)	0	0	0
2014/11/17	R023	07/05/2015	8.16	Put	Bond Future	823.9200	0.8239	750.1400	0.7501	(8.955)	0	0	0
2014/11/17	R023	06/08/2015	9.07	Put	Bond Future	307.3400	0.3073	278.6400	0.2786	(9.338)	0	0	911
2014/11/17	R023	06/08/2015	8.24	Call	Bond Future	3,798.8600	3.7989	3,942.2500	3.9423	3.775	0	0	0
2014/11/17	R023	06/08/2015			Bond Future	7.7708	103.3508	7.7312	103.5742	(0.510)	0.0000	0.0000	0
2014/11/17	R023	06/08/2015	9.07	Call	Bond Future	7,296.5800	7.2966	7,491.2200	7.4912	2.668	0	0	0
2014/11/17	R023	06/08/2015	8.26	Put	Bond Future	1,167.3400	1.1673	1,088.9600	1.0890	(6.714)	0	0	0
2014/11/17	R023	06/08/2015	8.25	Put	Bond Future	1,183.9800	1.1840	1,104.8200	1.1048	(6.686)	0	0	0
2014/11/17	R023	06/08/2015	8.24	Put	Bond Future	1,200.8200	1.2008	1,120.8700	1.1209	(6.658)	0	0	0
2014/11/17	R023	06/08/2015	8.25	Call	Bond Future	3,836.4700	3.8365	3,980.6500	3.9806	3.758	0	0	0
2014/11/17	R023	06/08/2015	8.26	Call	Bond Future	3,874.2300	3.8742	4,019.1900	4.0192	3.742	0	0	0
2014/11/17	R157	05/02/2015	8.74	Call	Bond Future	1,078.1500	1.0781	1,077.6000	1.0776	(0.051)	0	0	0
2014/11/17	R157	05/02/2015	8.75	Put	Bond Future	4.8500	0.0049	4.3100	0.0043	(11.134)	0	0	0
2014/11/17	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/11/17	R157	05/02/2015	8.74	Put	Bond Future	4.9900	0.0050	4.4400	0.0044	(11.022)	0	0	0
2014/11/17	R157	05/02/2015	8.76	Put	Bond Future	4.7100	0.0047	4.1900	0.0042	(11.040)	0	0	0
2014/11/17	R157	05/02/2015	8.75	Call	Bond Future	1,083.8200	1.0838	1,083.2800	1.0833	(0.050)	0	0	0
2014/11/17	R157	05/02/2015	8.76	Call	Bond Future	1,089.4800	1.0895	1,088.9600	1.0890	(0.048)	0	0	0
2014/11/17	R186	05/02/2015	9.00	Call	Bond Future	8,832.2600	8.8323	9,009.8100	9.0098	2.010	0	0	0
2014/11/17	R186	05/02/2015			Bond Future	7.9226	121.0374	7.9010	121.2235	(0.273)	7.8801	7.8801	43,215
2014/11/17	R186	05/02/2015	8.75	Call	Bond Future	6,952.4900	6.9525	7,118.6500	7.1187	2.390	0	0	0
2014/11/17	R186	05/02/2015	8.76	Call	Bond Future	7,027.0200	7.0270	7,193.8000	7.1938	2.373	0	0	0
2014/11/17	R186	05/02/2015	8.74	Call	Bond Future	6,878.0600	6.8781	7,043.5800	7.0436	2.406	0	0	0
2014/11/17	R186	05/02/2015	8.45	Put	Bond Future	367.6900	0.3677	321.4100	0.3214	(12.587)	0	0	6,500
2014/11/17	R186	05/02/2015	8.50	Put	Bond Future	308.8400	0.3088	268.0400	0.2680	(13.211)	0	0	6,500
2014/11/17	R186	05/02/2015	8.76	Put	Bond Future	115.8100	0.1158	96.5200	0.0965	(16.657)	0	0	0
2014/11/17	R186	05/02/2015	8.75	Put	Bond Future	120.5200	0.1205	100.6100	0.1006	(16.520)	0	0	0
2014/11/17	R186	05/02/2015	8.45	Call	Bond Future	4,786.3500	4.7863	4,926.1400	4.9261	2.921	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
2014/11/17	R186	05/02/2015	8.50	Call	Bond Future	5,134.6500	5.1347	5,279.9200	5.2799	2.829	0	0	0
2014/11/17	R186	05/02/2015	9.00	Put	Bond Future	42.4600	0.0425	33.9400	0.0339	(20.066)	0	0	9,600
2014/11/17	R186	05/02/2015	8.74	Put	Bond Future	125.4000	0.1254	104.8500	0.1048	(16.388)	0	0	0
2014/11/17	R186	07/05/2015			Bond Future	7.9697	123.0135	7.9483	123.1936	(0.268)	0.0000	0.0000	0
2014/11/17	R186	07/05/2015	8.25	Call	Bond Future	3,978.2300	3.9782	4,074.3900	4.0744	2.417	0	0	0
2014/11/17	R186	07/05/2015	8.24	Put	Bond Future	1,676.0900	1.6761	1,591.1600	1.5912	(5.067)	0	0	0
2014/11/17	R186	07/05/2015	8.26	Put	Bond Future	1,618.0100	1.6180	1,534.9000	1.5349	(5.137)	0	0	0
2014/11/17	R186	07/05/2015	8.25	Put	Bond Future	1,646.8500	1.6469	1,562.8300	1.5628	(5.102)	0	0	0
2014/11/17	R186	07/05/2015	8.26	Call	Bond Future	4,031.4000	4.0314	4,128.4700	4.1285	2.408	0	0	0
2014/11/17	R186	07/05/2015	8.24	Call	Bond Future	3,925.3800	3.9254	4,020.6300	4.0206	2.427	0	0	0
2014/11/17	R186	06/08/2015	8.00	Put	Bond Future	3,386.1200	3.3861	3,277.8100	3.2778	(3.199)	0	0	0
2014/11/17	R186	06/08/2015			Bond Future	8.0070	119.8416	7.9848	120.0259	(0.278)	0.0000	0.0000	0
2014/11/17	R186	06/08/2015	8.00	Call	Bond Future	3,327.8600	3.3279	3,403.8000	3.4038	2.282	0	0	0
2014/11/17	R186	06/08/2015	8.01	Call	Bond Future	3,370.0400	3.3700	3,446.7000	3.4467	2.275	0	0	0
2014/11/17	R186	06/08/2015	7.99	Call	Bond Future	3,286.3700	3.2864	3,361.5900	3.3616	2.289	0	0	0
2014/11/17	R186	06/08/2015	7.99	Put	Bond Future	3,427.4400	3.4274	3,318.4100	3.3184	(3.181)	0	0	0
2014/11/17	R186	06/08/2015	8.01	Put	Bond Future	3,345.5600	3.3456	3,237.9700	3.2380	(3.216)	0	0	0
2014/11/17	R186	05/11/2015	8.24	Call	Bond Future	4,725.6200	4.7256	4,821.3700	4.8214	2.026	0	0	0
2014/11/17	R186	05/11/2015	8.25	Put	Bond Future	2,968.8300	2.9688	2,876.5500	2.8765	(3.108)	0	0	0
2014/11/17	R186	05/11/2015			Bond Future	8.0259	122.0239	8.0028	122.2126	(0.289)	0.0000	0.0000	0
2014/11/17	R186	05/11/2015	9.00	Put	Bond Future	1,206.1600	1.2062	1,156.0000	1.1560	(4.159)	0	0	2,600
2014/11/17	R186	05/11/2015	8.24	Put	Bond Future	3,002.6400	3.0026	2,909.7300	2.9097	(3.094)	0	0	0
2014/11/17	R186	05/11/2015	8.26	Put	Bond Future	2,935.7800	2.9358	2,844.1400	2.8441	(3.121)	0	0	0
2014/11/17	R186	05/11/2015	9.00	Call	Bond Future	8,776.0500	8.7761	8,914.5500	8.9146	1.578	0	0	0
2014/11/17	R186	05/11/2015	8.25	Call	Bond Future	4,771.4600	4.7715	4,867.8400	4.8678	2.020	0	0	0
2014/11/17	R186	05/11/2015	8.26	Call	Bond Future	4,817.9900	4.8180	4,915.0100	4.9150	2.014	0	0	0
2014/11/17	R197	05/02/2015	288.99	Put	Bond Future	278.9900	0.2790	273.1300	0.2731	(2.100)	0	0	0
2014/11/17	R197	05/02/2015			Bond Future	288.7110	288.7110	288.7169	288.7169	0.002	0.0000	0.0000	898
2014/11/17	R197	05/02/2015	289.01	Put	Bond Future	298.9900	0.2990	293.1300	0.2931	(1.960)	0	0	0
2014/11/17	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R197	05/02/2015	289.00	Put	Bond Future	288.9900	0.2890	283.1300	0.2831	(2.028)	0	0	0
2014/11/17	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R197	07/05/2015			Bond Future	293.4582	293.4582	293.4428	293.4428	(0.005)	0.0000	0.0000	0
2014/11/17	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R197	07/05/2015	293.99	Put	Bond Future	531.7700	0.5318	547.1900	0.5472	2.900	0	0	0
2014/11/17	R197	07/05/2015	294.01	Put	Bond Future	551.7700	0.5518	567.1900	0.5672	2.795	0	0	0
2014/11/17	R197	07/05/2015	294.00	Put	Bond Future	541.7700	0.5418	557.1900	0.5572	2.846	0	0	0
2014/11/17	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R202	05/02/2015	233.01	Call	Bond Future	2,924.4400	2.9244	2,929.9000	2.9299	0.187	0	0	0
2014/11/17	R202	05/02/2015			Bond Future	235.9344	235.9344	235.9399	235.9399	0.002	0.0000	0.0000	50,593
2014/11/17	R202	05/02/2015	232.99	Call	Bond Future	2,944.4400	2.9444	2,949.9000	2.9499	0.185	0	0	0
2014/11/17	R202	05/02/2015	233.00	Call	Bond Future	2,934.4400	2.9344	2,939.9000	2.9399	0.186	0	0	0
2014/11/17	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/11/17	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R202	07/05/2015			Bond Future	239.8139	239.8139	239.8019	239.8019	(0.005)	0.0000	0.0000	0
2014/11/17	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R202	07/05/2015	238.51	Call	Bond Future	1,303.8600	1.3039	1,291.9500	1.2919	(0.913)	0	0	0
2014/11/17	R202	07/05/2015	238.49	Call	Bond Future	1,323.8600	1.3239	1,311.9500	1.3119	(0.900)	0	0	0
2014/11/17	R202	07/05/2015	238.50	Call	Bond Future	1,313.8600	1.3139	1,301.9500	1.3019	(0.906)	0	0	0
2014/11/17	R203	05/02/2015	7.69	Call	Bond Future	2,345.1700	2.3452	2,452.8800	2.4529	4.593	0	0	55
2014/11/17	R203	05/02/2015			Bond Future	6.6996	106.9954	6.6540	107.1047	(0.680)	0.0000	0.0000	13,947
2014/11/17	R203	05/02/2015	8.34	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2014/11/17	R203	05/02/2015	8.35	Call	Bond Future	3,863.8400	3.8638	3,973.1400	3.9731	2.829	0	0	0
2014/11/17	R203	05/02/2015	8.36	Call	Bond Future	3,886.6900	3.8867	3,995.9900	3.9960	2.812	0	0	0
2014/11/17	R203	05/02/2015	8.34	Call	Bond Future	3,840.9900	3.8410	3,950.2800	3.9503	2.845	0	0	0
2014/11/17	R203	05/02/2015	7.69	Put	Bond Future	4.3800	0.0044	2.7800	0.0028	(36.530)	0	0	0
2014/11/17	R203	05/02/2015	8.36	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/11/17	R203	05/02/2015	8.35	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/11/17	R203	07/05/2015			Bond Future	6.7093	104.5746	6.6620	104.6779	(0.705)	0.0000	0.0000	0
2014/11/17	R203	07/05/2015	7.24	Put	Bond Future	174.1900	0.1742	150.0600	0.1501	(13.853)	0	0	0
2014/11/17	R203	07/05/2015	7.26	Put	Bond Future	165.9600	0.1660	142.7200	0.1427	(14.003)	0	0	0
2014/11/17	R203	07/05/2015	7.25	Put	Bond Future	170.0300	0.1700	146.3500	0.1463	(13.927)	0	0	0
2014/11/17	R203	07/05/2015	7.25	Call	Bond Future	1,340.8900	1.3409	1,420.5100	1.4205	5.938	0	0	0
2014/11/17	R203	07/05/2015	7.26	Call	Bond Future	1,358.3100	1.3583	1,438.3700	1.4384	5.894	0	0	0
2014/11/17	R203	07/05/2015	7.24	Call	Bond Future	1,323.5500	1.3235	1,402.7200	1.4027	5.982	0	0	0
2014/11/17	R203	06/08/2015	6.74	Call	Bond Future	728.2900	0.7283	782.5800	0.7826	7.454	0	0	0
2014/11/17	R203	06/08/2015	6.75	Put	Bond Future	588.9900	0.5890	537.7600	0.5378	(8.698)	0	0	0
2014/11/17	R203	06/08/2015			Bond Future	6.6735	106.3845	6.6195	106.4905	(0.809)	0.0000	0.0000	0
2014/11/17	R203	06/08/2015	6.75	Call	Bond Future	739.0500	0.7391	793.8300	0.7938	7.412	0	0	0
2014/11/17	R203	06/08/2015	6.76	Call	Bond Future	750.2500	0.7503	805.5300	0.8055	7.368	0	0	0
2014/11/17	R203	06/08/2015	6.74	Put	Bond Future	597.8200	0.5978	546.1000	0.5461	(8.651)	0	0	0
2014/11/17	R203	06/08/2015	6.76	Put	Bond Future	580.6100	0.5806	529.8800	0.5299	(8.737)	0	0	0
2014/11/17	R204	05/02/2015			Bond Future	7.0016	104.4333	6.9683	104.5470	(0.477)	0.0000	0.0000	10,787
2014/11/17	R204	05/02/2015	8.25	Call	Bond Future	4,143.0400	4.1430	4,255.9800	4.2560	2.726	0	0	0
2014/11/17	R204	05/02/2015	8.26	Call	Bond Future	4,175.2400	4.1752	4,288.2300	4.2882	2.706	0	0	0
2014/11/17	R204	05/02/2015	8.24	Call	Bond Future	4,110.8300	4.1108	4,223.7300	4.2237	2.746	0	0	0
2014/11/17	R204	05/02/2015	8.26	Put	Bond Future	1.9200	0.0019	1.2700	0.0013	(33.854)	0	0	0
2014/11/17	R204	05/02/2015	8.25	Put	Bond Future	2.0600	0.0021	1.3600	0.0014	(33.981)	0	0	0
2014/11/17	R204	05/02/2015	8.24	Put	Bond Future	2.2000	0.0022	1.4600	0.0015	(33.636)	0	0	0
2014/11/17	R204	07/05/2015	7.51	Put	Bond Future	338.5600	0.3386	306.6100	0.3066	(9.437)	0	0	0
2014/11/17	R204	07/05/2015			Bond Future	7.0352	106.1383	7.0015	106.2460	(0.478)	0.0000	0.0000	0
2014/11/17	R204	07/05/2015	7.50	Put	Bond Future	346.1700	0.3462	313.7100	0.3137	(9.377)	0	0	0
2014/11/17	R204	07/05/2015	7.49	Call	Bond Future	1,796.5500	1.7966	1,871.3000	1.8713	4.161	0	0	0
2014/11/17	R204	07/05/2015	7.50	Call	Bond Future	1,820.2300	1.8202	1,895.5000	1.8955	4.135	0	0	0
2014/11/17	R204	07/05/2015	7.51	Call	Bond Future	1,844.0400	1.8440	1,919.8200	1.9198	4.109	0	0	0
2014/11/17	R204	07/05/2015	7.49	Put	Bond Future	353.9300	0.3539	320.9500	0.3209	(9.318)	0	0	0
2014/11/17	R204	06/08/2015	7.74	Call	Bond Future	2,447.5100	2.4475	2,528.4700	2.5285	3.308	0	0	0

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2014/11/17	R204	06/08/2015	7.75	Put	Bond Future	382.2000	0.3822	352.9900	0.3530	(7.643)	0	0	0
2014/11/17	R204	06/08/2015			Bond Future	7.0445	103.9362	7.0076	104.0468	(0.523)	0.0000	0.0000	0
2014/11/17	R204	06/08/2015	8.41	Call	Bond Future	4,100.9900	4.1010	4,200.7100	4.2007	2.432	0	0	0
2014/11/17	R204	06/08/2015	7.74	Put	Bond Future	388.5900	0.3886	359.0200	0.3590	(7.610)	0	0	0
2014/11/17	R204	06/08/2015	7.76	Put	Bond Future	375.9000	0.3759	347.0500	0.3470	(7.675)	0	0	0
2014/11/17	R204	06/08/2015	8.41	Put	Bond Future	106.5300	0.1065	95.7200	0.0957	(10.147)	0	0	699
2014/11/17	R204	06/08/2015	7.75	Call	Bond Future	2,470.3500	2.4703	2,551.6700	2.5517	3.292	0	0	0
2014/11/17	R204	06/08/2015	7.76	Call	Bond Future	2,493.2700	2.4933	2,574.9500	2.5750	3.276	0	0	0
2014/11/17	R207	05/02/2015	8.49	Put	Bond Future	4.4200	0.0044	2.9500	0.0030	(33.258)	0	0	0
2014/11/17	R207	05/02/2015			Bond Future	7.2594	100.4743	7.2213	100.6302	(0.526)	0.0000	0.0000	36,307
2014/11/17	R207	05/02/2015	8.51	Put	Bond Future	3.9000	0.0039	2.5900	0.0026	(33.590)	0	0	0
2014/11/17	R207	05/02/2015	8.50	Call	Bond Future	4,915.6200	4.9156	5,070.1000	5.0701	3.143	0	0	0
2014/11/17	R207	05/02/2015	8.51	Call	Bond Future	4,953.7500	4.9538	5,108.3100	5.1083	3.120	0	0	0
2014/11/17	R207	05/02/2015	8.49	Call	Bond Future	4,877.4900	4.8775	5,031.8900	5.0319	3.166	0	0	0
2014/11/17	R207	05/02/2015	8.50	Put	Bond Future	4.1500	0.0042	2.7600	0.0028	(33.494)	0	0	0
2014/11/17	R207	07/05/2015			Bond Future	7.3047	102.1149	7.2660	102.2658	(0.529)	0.0000	0.0000	0
2014/11/17	R207	07/05/2015	8.25	Call	Bond Future	3,757.6200	3.7576	3,888.8300	3.8888	3.492	0	0	0
2014/11/17	R207	07/05/2015	7.73	Call	Bond Future	2,141.1500	2.1412	2,243.4400	2.2434	4.777	0	0	66
2014/11/17	R207	07/05/2015	8.24	Put	Bond Future	156.8200	0.1568	136.7200	0.1367	(12.817)	0	0	0
2014/11/17	R207	07/05/2015	8.26	Put	Bond Future	148.9000	0.1489	129.6100	0.1296	(12.955)	0	0	0
2014/11/17	R207	07/05/2015	7.73	Put	Bond Future	499.4100	0.4994	450.7800	0.4508	(9.737)	0	0	0
2014/11/17	R207	07/05/2015	8.25	Put	Bond Future	153.0100	0.1530	133.3000	0.1333	(12.882)	0	0	0
2014/11/17	R207	07/05/2015	8.26	Call	Bond Future	3,790.7900	3.7908	3,922.4200	3.9224	3.472	0	0	0
2014/11/17	R207	07/05/2015	8.24	Call	Bond Future	3,724.1400	3.7241	3,854.9600	3.8550	3.513	0	0	0
2014/11/17	R207	06/08/2015	7.76	Call	Bond Future	2,338.2200	2.3382	2,436.9800	2.4370	4.224	0	0	0
2014/11/17	R207	06/08/2015			Bond Future	7.3321	100.2380	7.2905	100.3924	(0.566)	0.0000	0.0000	0
2014/11/17	R207	06/08/2015	7.74	Call	Bond Future	2,288.4600	2.2885	2,386.0400	2.3860	4.264	0	0	0
2014/11/17	R207	06/08/2015	7.75	Call	Bond Future	2,313.4400	2.3134	2,411.6100	2.4116	4.243	0	0	0
2014/11/17	R207	06/08/2015	7.46	Call	Bond Future	1,643.4200	1.6434	1,723.5800	1.7236	4.878	0	0	70
2014/11/17	R207	06/08/2015	7.74	Put	Bond Future	786.8600	0.7869	730.0200	0.7300	(7.224)	0	0	0
2014/11/17	R207	06/08/2015	7.76	Put	Bond Future	763.7100	0.7637	708.0500	0.7081	(7.288)	0	0	0
2014/11/17	R207	06/08/2015	7.46	Put	Bond Future	1,169.4700	1.1695	1,095.2100	1.0952	(6.350)	0	0	0
2014/11/17	R207	06/08/2015	7.75	Put	Bond Future	775.3700	0.7754	719.1200	0.7191	(7.255)	0	0	0
2014/11/17	R208	05/02/2015	8.51	Call	Bond Future	4,921.1700	4.9212	5,120.7300	5.1207	4.055	0	0	0
2014/11/17	R208	05/02/2015			Bond Future	7.4454	99.0789	7.4024	99.2836	(0.577)	0.0000	0.0000	52,035
2014/11/17	R208	05/02/2015	8.49	Call	Bond Future	4,833.6500	4.8337	5,032.7500	5.0327	4.119	0	0	0
2014/11/17	R208	05/02/2015	8.51	Put	Bond Future	16.7900	0.0168	11.6800	0.0117	(30.435)	0	0	0
2014/11/17	R208	05/02/2015	8.50	Put	Bond Future	17.7000	0.0177	12.3500	0.0124	(30.226)	0	0	0
2014/11/17	R208	05/02/2015	8.49	Put	Bond Future	18.5600	0.0186	12.9900	0.0130	(30.011)	0	0	0
2014/11/17	R208	05/02/2015	8.50	Call	Bond Future	4,877.4500	4.8775	5,076.7700	5.0768	4.087	0	0	0
2014/11/17	R208	07/05/2015	8.01	Call	Bond Future	2,861.6100	2.8616	3,006.6300	3.0066	5.068	0	0	0
2014/11/17	R208	07/05/2015			Bond Future	7.4894	97.2960	7.4457	97.4968	(0.583)	0.0000	0.0000	0
2014/11/17	R208	07/05/2015	7.99	Call	Bond Future	2,793.8800	2.7939	2,937.1700	2.9372	5.129	0	0	0
2014/11/17	R208	07/05/2015	8.00	Call	Bond Future	2,827.5600	2.8276	2,971.7200	2.9717	5.098	0	0	0
2014/11/17	R208	07/05/2015	7.99	Put	Bond Future	527.9600	0.5280	470.4700	0.4705	(10.889)	0	0	0
2014/11/17	R208	07/05/2015	8.01	Put	Bond Future	506.5200	0.5065	450.7600	0.4508	(11.008)	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
2014/11/17	R208	07/05/2015	8.00	Put	Bond Future	517.0400	0.5170	460.4200	0.4604	(10.951)	0	0	0
2014/11/17	R208	06/08/2015			Bond Future	7.5189	98.9800	7.4727	99.1851	(0.615)	0.0000	0.0000	0
2014/11/17	R208	06/08/2015	8.00	Call	Bond Future	2,993.6000	2.9936	3,128.7100	3.1287	4.513	0	0	0
2014/11/17	R208	06/08/2015	8.01	Call	Bond Future	3,023.7400	3.0237	3,159.5800	3.1596	4.492	0	0	0
2014/11/17	R208	06/08/2015	8.85	Call	Bond Future	5,891.7400	5.8917	6,073.9400	6.0739	3.092	0	0	0
2014/11/17	R208	06/08/2015	7.99	Call	Bond Future	2,963.5900	2.9636	3,097.9600	3.0980	4.534	0	0	0
2014/11/17	R208	06/08/2015	8.01	Put	Bond Future	877.6200	0.8776	808.3500	0.8083	(7.893)	0	0	0
2014/11/17	R208	06/08/2015	8.00	Put	Bond Future	890.5900	0.8906	820.5900	0.8206	(7.860)	0	0	0
2014/11/17	R208	06/08/2015	8.85	Put	Bond Future	207.6100	0.2076	184.7000	0.1847	(11.035)	0	0	198
2014/11/17	R208	06/08/2015	7.99	Put	Bond Future	903.7300	0.9037	832.9900	0.8330	(7.828)	0	0	0
2014/11/17	R208	05/11/2015			Bond Future	7.5215	97.3786	7.4726	97.5882	(0.651)	0.0000	0.0000	0
2014/11/17	R208	05/11/2015	8.48	Call	Bond Future	4,592.4800	4.5925	4,754.6600	4.7547	3.531	0	0	0
2014/11/17	R208	05/11/2015	7.74	Put	Bond Future	1,501.8800	1.5019	1,408.8700	1.4089	(6.193)	0	0	0
2014/11/17	R208	05/11/2015	7.75	Call	Bond Future	2,455.5400	2.4555	2,572.8900	2.5729	4.779	0	0	0
2014/11/17	R208	05/11/2015	7.76	Call	Bond Future	2,480.7800	2.4808	2,598.8500	2.5988	4.759	0	0	0
2014/11/17	R208	05/11/2015	8.48	Put	Bond Future	598.0300	0.5980	550.5700	0.5506	(7.936)	0	0	2,200
2014/11/17	R208	05/11/2015	7.74	Call	Bond Future	2,430.4300	2.4304	2,547.0600	2.5471	4.799	0	0	0
2014/11/17	R208	05/11/2015	7.76	Put	Bond Future	1,467.7700	1.4678	1,376.2000	1.3762	(6.239)	0	0	0
2014/11/17	R208	05/11/2015	7.75	Put	Bond Future	1,484.7500	1.4847	1,392.4600	1.3925	(6.216)	0	0	0
2014/11/17	R209	05/02/2015	9.00	Put	Bond Future	486.5600	0.4866	455.4800	0.4555	(6.388)	0	0	0
2014/11/17	R209	05/02/2015			Bond Future	8.5251	80.1552	8.5191	80.2032	(0.070)	0.0000	0.0000	28,435
2014/11/17	R209	05/02/2015	9.25	Call	Bond Future	5,741.0200	5.7410	5,770.1200	5.7701	0.507	0	0	0
2014/11/17	R209	05/02/2015	9.26	Call	Bond Future	5,805.7600	5.8058	5,835.2700	5.8353	0.508	0	0	0
2014/11/17	R209	05/02/2015	9.24	Call	Bond Future	5,676.5100	5.6765	5,705.1800	5.7052	0.505	0	0	0
2014/11/17	R209	05/02/2015	9.25	Put	Bond Future	220.5200	0.2205	201.6000	0.2016	(8.580)	0	0	0
2014/11/17	R209	05/02/2015	9.00	Call	Bond Future	4,173.1800	4.1732	4,190.1200	4.1901	0.406	0	0	0
2014/11/17	R209	05/02/2015	9.24	Put	Bond Future	228.0100	0.2280	208.6600	0.2087	(8.486)	0	0	0
2014/11/17	R209	05/02/2015	9.26	Put	Bond Future	213.3700	0.2134	194.8600	0.1949	(8.675)	0	0	0
2014/11/17	R209	07/05/2015			Bond Future	8.5714	78.3152	8.5660	78.3582	(0.063)	0.0000	0.0000	0
2014/11/17	R209	07/05/2015	8.99	Put	Bond Future	1,350.0200	1.3500	1,316.8400	1.3168	(2.458)	0	0	0
2014/11/17	R209	07/05/2015	9.01	Put	Bond Future	1,304.0500	1.3041	1,271.4300	1.2714	(2.501)	0	0	0
2014/11/17	R209	07/05/2015	8.99	Call	Bond Future	4,581.5100	4.5815	4,591.3300	4.5913	0.214	0	0	0
2014/11/17	R209	07/05/2015	9.00	Put	Bond Future	1,326.8700	1.3269	1,293.9700	1.2940	(2.480)	0	0	0
2014/11/17	R209	07/05/2015	9.00	Call	Bond Future	4,633.0300	4.6330	4,643.1300	4.6431	0.218	0	0	0
2014/11/17	R209	07/05/2015	9.01	Call	Bond Future	4,684.7700	4.6848	4,695.1500	4.6951	0.222	0	0	0
2014/11/17	R209	06/08/2015	8.99	Put	Bond Future	2,158.5800	2.1586	2,124.9500	2.1250	(1.558)	0	0	0
2014/11/17	R209	06/08/2015			Bond Future	8.6111	79.6708	8.6054	79.7153	(0.065)	0.0000	0.0000	0
2014/11/17	R209	06/08/2015	9.01	Put	Bond Future	2,104.8100	2.1048	2,071.5700	2,0716	(1.579)	0	0	0
2014/11/17	R209	06/08/2015	9.90	Call	Bond Future	9,852.0500	9.8521	9,880.1900	9.8802	0.286	0	0	0
2014/11/17	R209	06/08/2015	9.00	Call	Bond Future	5,114.9600	5.1150	5,125.9700	5.1260	0.215	0	0	0
2014/11/17	R209	06/08/2015	9.01	Call	Bond Future	5,162.6000	5.1626	5,173.8000	5.1738	0.217	0	0	0
2014/11/17	R209	06/08/2015	9.00	Put	Bond Future	2,131.5500	2.1316	2,098.1200	2.0981	(1.568)	0	0	0
2014/11/17	R209	06/08/2015	8.99	Call	Bond Future	5,067.5000	5.0675	5,078.3100	5.0783	0.213	0	0	0
2014/11/17	R209	06/08/2015	9.90	Put	Bond Future	606.5700	0.6066	590.2700	0.5903	(2.687)	0	0	2,914
2014/11/17	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R210	05/02/2015			Bond Future	177.5914	177.5914	177.5950	177.5950	0.002	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
2014/11/17	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R210	05/02/2015	175.01	Call	Bond Future	2,581.4200	2.5814	2,584.9800	2.5850	0.138	0	0	0
2014/11/17	R210	05/02/2015	174.99	Call	Bond Future	2,601.4200	2.6014	2,604.9800	2.6050	0.137	0	0	0
2014/11/17	R210	05/02/2015	175.00	Call	Bond Future	2,591.4200	2.5914	2,594.9800	2.5950	0.137	0	0	0
2014/11/17	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R210	07/05/2015			Bond Future	178.4336	178.4336	178.4243	178.4243	(0.005)	0.0000	0.0000	0
2014/11/17	R210	07/05/2015	177.00	Call	Bond Future	1,433.5800	1.4336	1,424.3300	1.4243	(0.645)	0	0	0
2014/11/17	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R210	07/05/2015	177.01	Call	Bond Future	1,423.5800	1.4236	1,414.3300	1.4143	(0.650)	0	0	0
2014/11/17	R210	07/05/2015	176.99	Call	Bond Future	1,443.5800	1.4436	1,434.3300	1.4343	(0.641)	0	0	0
2014/11/17	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R211	05/02/2015			Bond Future	132.7482	132.7482	132.7482	132.7482	0.000	0.0000	0.0000	1,120
2014/11/17	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R211	05/02/2015	132.99	Put	Bond Future	241.8200	0.2418	241.8500	0.2418	0.012	0	0	0
2014/11/17	R211	05/02/2015	133.01	Put	Bond Future	261.8200	0.2618	261.8500	0.2618	0.011	0	0	0
2014/11/17	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R211	05/02/2015	133.00	Put	Bond Future	251.8200	0.2518	251.8500	0.2518	0.012	0	0	0
2014/11/17	R211	07/05/2015	134.99	Put	Bond Future	58.7800	0.0588	68.6200	0.0686	16.740	0	0	0
2014/11/17	R211	07/05/2015			Bond Future	134.9312	134.9312	134.9214	134.9214	(0.007)	0.0000	0.0000	0
2014/11/17	R211	07/05/2015	135.01	Put	Bond Future	78.7800	0.0788	88.6200	0.0886	12.490	0	0	0
2014/11/17	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R211	07/05/2015	135.00	Put	Bond Future	68.7800	0.0688	78.6200	0.0786	14.306	0	0	0
2014/11/17	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R212	05/02/2015			Bond Future	137.9150	137.9150	137.9177	137.9177	0.002	0.0000	0.0000	14,864
2014/11/17	R212	05/02/2015	137.99	Put	Bond Future	74.9700	0.0750	72.3300	0.0723	(3.521)	0	0	0
2014/11/17	R212	05/02/2015	138.01	Put	Bond Future	94.9700	0.0950	92.3300	0.0923	(2.780)	0	0	0
2014/11/17	R212	05/02/2015	138.00	Put	Bond Future	84.9700	0.0850	82.3300	0.0823	(3.107)	0	0	0
2014/11/17	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R212	07/05/2015			Bond Future	140.1831	140.1831	140.1756	140.1756	(0.005)	0.0000	0.0000	0
2014/11/17	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R212	07/05/2015	140.99	Put	Bond Future	806.8900	0.8069	814.4300	0.8144	0.934	0	0	0
2014/11/17	R212	07/05/2015	141.01	Put	Bond Future	826.8900	0.8269	834.4300	0.8344	0.912	0	0	0
2014/11/17	R212	07/05/2015	141.00	Put	Bond Future	816.8900	0.8169	824.4300	0.8244	0.923	0	0	0
2014/11/17	R213	05/02/2015	9.26	Put	Bond Future	128.1200	0.1281	110.3700	0.1104	(13.854)	0	0	0
2014/11/17	R213	05/02/2015			Bond Future	8.3902	91.0066	8.3738	91.1369	(0.195)	0.0000	0.0000	21,796
2014/11/17	R213	05/02/2015	9.25	Put	Bond Future	132.7600	0.1328	114.5200	0.1145	(13.739)	0	0	0
2014/11/17	R213	05/02/2015	9.24	Put	Bond Future	137.5500	0.1376	118.8100	0.1188	(13.624)	0	0	0
2014/11/17	R213	05/02/2015	9.25	Call	Bond Future	6,620.4600	6.6205	6,732.5600	6.7326	1.693	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
2014/11/17	R213	05/02/2015	9.26	Call	Bond Future	6,687.1700	6.6872	6,799.7600	6.7998	1.684	0	0	0
2014/11/17	R213	05/02/2015	9.24	Call	Bond Future	6,553.8100	6.5538	6,665.4100	6.6654	1.703	0	0	0
2014/11/17	R213	07/05/2015	8.74	Call	Bond Future	3,937.3900	3.9374	3,999.0000	3.9990	1.565	0	0	0
2014/11/17	R213	07/05/2015	8.75	Put	Bond Future	1,577.9100	1.5779	1,514.3300	1.5143	(4.029)	0	0	0
2014/11/17	R213	07/05/2015			Bond Future	8.4379	88.9470	8.4219	89.0728	(0.189)	0.0000	0.0000	0
2014/11/17	R213	07/05/2015	8.75	Call	Bond Future	3,986.2500	3.9863	4,048.4900	4.0485	1.561	0	0	0
2014/11/17	R213	07/05/2015	8.76	Call	Bond Future	4,035.3800	4.0354	4,098.2400	4.0982	1.558	0	0	0
2014/11/17	R213	07/05/2015	8.74	Put	Bond Future	1,604.7500	1.6047	1,540.5400	1.5405	(4.001)	0	0	0
2014/11/17	R213	07/05/2015	8.76	Put	Bond Future	1,551.4400	1.5514	1,488.4800	1.4885	(4.058)	0	0	0
2014/11/17	R213	06/08/2015			Bond Future	8.4786	90.4863	8.4621	90.6150	(0.195)	0.0000	0.0000	0
2014/11/17	R213	06/08/2015	8.49	Put	Bond Future	3,289.3000	3.2893	3,209.3100	3.2093	(2.432)	0	0	0
2014/11/17	R213	06/08/2015	8.51	Put	Bond Future	3,213.1800	3.2132	3,134.1500	3.1342	(2.460)	0	0	0
2014/11/17	R213	06/08/2015	8.49	Call	Bond Future	3,377.6600	3.3777	3,426.4300	3.4264	1.444	0	0	0
2014/11/17	R213	06/08/2015	8.50	Put	Bond Future	3,250.7600	3.2508	3,171.2600	3.1713	(2.446)	0	0	0
2014/11/17	R213	06/08/2015	8.50	Call	Bond Future	3,416.7300	3.4167	3,465.9900	3.4660	1.442	0	0	0
2014/11/17	R213	06/08/2015	8.51	Call	Bond Future	3,456.6600	3.4567	3,506.3900	3.5064	1.439	0	0	0
2014/11/17	R214	05/02/2015	9.50	Call	Bond Future	7,000.8700	7.0009	7,036.2900	7.0363	0.506	0	0	0
2014/11/17	R214	05/02/2015			Bond Future	8.6263	81.0026	8.6203	81.0530	(0.069)	0.0000	0.0000	6,869
2014/11/17	R214	05/02/2015	9.51	Call	Bond Future	7,068.3900	7.0684	7,104.1500	7.1041	0.506	0	0	0
2014/11/17	R214	05/02/2015	9.49	Call	Bond Future	6,933.4400	6.9334	6,968.5000	6.9685	0.506	0	0	0
2014/11/17	R214	05/02/2015	9.50	Put	Bond Future	153.6700	0.1537	138.7000	0.1387	(9.742)	0	0	0
2014/11/17	R214	05/02/2015	9.49	Put	Bond Future	158.9100	0.1589	143.5800	0.1436	(9.647)	0	0	0
2014/11/17	R214	05/02/2015	9.51	Put	Bond Future	148.6400	0.1486	134.0100	0.1340	(9.843)	0	0	0
2014/11/17	R214	07/05/2015			Bond Future	8.6715	79.0330	8.6661	79.0783	(0.062)	0.0000	0.0000	0
2014/11/17	R214	07/05/2015	9.15	Call	Bond Future	5,160.2500	5.1602	5,171.9000	5.1719	0.226	0	0	0
2014/11/17	R214	07/05/2015	9.16	Call	Bond Future	5,214.7600	5.2148	5,226.7000	5.2267	0.229	0	0	0
2014/11/17	R214	07/05/2015	9.14	Put	Bond Future	1,339.6500	1.3397	1,305.7000	1.3057	(2.534)	0	0	0
2014/11/17	R214	07/05/2015	9.16	Put	Bond Future	1,294.3900	1.2944	1,261.0200	1.2610	(2.578)	0	0	0
2014/11/17	R214	07/05/2015	9.15	Put	Bond Future	1,316.8600	1.3169	1,283.2000	1.2832	(2.556)	0	0	0
2014/11/17	R214	07/05/2015	9.14	Call	Bond Future	5,105.9300	5.1059	5,117.2900	5.1173	0.222	0	0	0
2014/11/17	R214	06/08/2015	8.76	Put	Bond Future	3,442.4100	3.4424	3,400.3000	3.4003	(1.223)	0	0	0
2014/11/17	R214	06/08/2015			Bond Future	8.7108	80.4007	8.7052	80.4475	(0.065)	0.0000	0.0000	0
2014/11/17	R214	06/08/2015	8.75	Put	Bond Future	3,482.2600	3.4823	3,439.9700	3.4400	(1.214)	0	0	0
2014/11/17	R214	06/08/2015	8.74	Call	Bond Future	3,764.6200	3.7646	3,768.9900	3.7690	0.116	0	0	0
2014/11/17	R214	06/08/2015	8.75	Call	Bond Future	3,806.3800	3.8064	3,810.9300	3.8109	0.120	0	0	0
2014/11/17	R214	06/08/2015	8.76	Call	Bond Future	3,848.9100	3.8489	3,853.6400	3.8536	0.123	0	0	0
2014/11/17	R214	06/08/2015	8.74	Put	Bond Future	3,523.0100	3.5230	3,480.5400	3.4805	(1.206)	0	0	0
2014/11/17	R248	05/02/2015			Bond Future	8.6877	104.6055	8.6817	104.6707	(0.069)	0.0000	0.0000	40,123
2014/11/17	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R248	05/02/2015	9.50	Call	Bond Future	8,202.0500	8.2021	8,267.2700	8.2673	0.795	0	0	0
2014/11/17	R248	05/02/2015	9.51	Call	Bond Future	8,295.5700	8.2956	8,360.7900	8.3608	0.786	0	0	0
2014/11/17	R248	05/02/2015	9.49	Call	Bond Future	8,108.3500	8.1084	8,173.5700	8.1736	0.804	0	0	0
2014/11/17	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R248	07/05/2015	9.26	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
2014/11/17	R248	07/05/2015			Bond Future	8.7344	101.8816	8.7289	101.9404	(0.062)	0.0000	0.0000	0
2014/11/17	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R248	07/05/2015	9.26	Call	Bond Future	5,394.3200	5.3943	5,453.0700	5.4531	1.089	0	0	0
2014/11/17	R248	07/05/2015	9.24	Call	Bond Future	5,198.5200	5.1985	5,257.2700	5.2573	1.130	0	0	0
2014/11/17	R248	07/05/2015	9.25	Call	Bond Future	5,296.5100	5.2965	5,355.2600	5.3553	1.109	0	0	0
2014/11/17	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R248	06/08/2015			Bond Future	8.7752	103.6449	8.7695	103.7054	(0.065)	0.0000	0.0000	0
2014/11/17	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/17	R248	06/08/2015	8.74	Put	Bond Future	377.0200	0.3770	316.4500	0.3164	(16.065)	0	0	0
2014/11/17	R248	06/08/2015	8.76	Put	Bond Future	162.5000	0.1625	101.9300	0.1019	(37.274)	0	0	0
2014/11/17	R248	06/08/2015	8.75	Put	Bond Future	269.6600	0.2697	209.0900	0.2091	(22.462)	0	0	0

Total

415284