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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/11/2014 TO 28/11/2014

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
2014/11/28	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	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
2014/11/28	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2025	05/02/2015			Bond Future	119.0041	119.0041	118.9894	118.9894	(0.012)	0.0000	0.0000	16
2014/11/28	2025	05/02/2015	118.99	Call	Bond Future	14.1300	0.0141	0.0000	0.0000	(100.000)	0	0	0
2014/11/28	2025	05/02/2015	119.00	Call	Bond Future	4.1300	0.0041	0.0000	0.0000	(100.000)	0	0	0
2014/11/28	2025	05/02/2015	118.99	Put	Bond Future	0.0000	0.0000	0.5900	0.0006	100.000	0	0	0
2014/11/28	2025	05/02/2015	119.01	Put	Bond Future	5.8700	0.0059	20.5900	0.0206	250.767	0	0	0
2014/11/28	2025	05/02/2015	119.00	Put	Bond Future	0.0000	0.0000	10.5900	0.0106	100.000	0	0	0
2014/11/28	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2025	07/05/2015			Bond Future	120.9461	120.9461	120.9282	120.9282	(0.015)	0.0000	0.0000	0
2014/11/28	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2025	07/05/2015	120.99	Put	Bond Future	43.9100	0.0439	61.8500	0.0618	40.856	0	0	0
2014/11/28	2025	07/05/2015	121.01	Put	Bond Future	63.9100	0.0639	81.8500	0.0819	28.071	0	0	0
2014/11/28	2025	07/05/2015	121.00	Put	Bond Future	53.9100	0.0539	71.8500	0.0718	33.278	0	0	0
2014/11/28	2030	05/02/2015			Bond Future	8.1409	99.0103	8.0584	99.7140	(1.013)	0.0000	0.0000	4,663
2014/11/28	2030	05/02/2015	9.25	Call	Bond Future	8,817.8100	8.8178	9,521.4800	9.5215	7.980	0	0	0
2014/11/28	2030	05/02/2015	9.24	Call	Bond Future	8,743.4100	8.7434	9,447.0800	9.4471	8.048	0	0	0
2014/11/28	2030	05/02/2015	9.26	Call	Bond Future	8,892.1200	8.8921	9,595.7900	9.5958	7.913	0	0	0
2014/11/28	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2030	07/05/2015			Bond Future	8.1882	100.6189	8.1036	101.3314	(1.034)	0.0000	0.0000	0
2014/11/28	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2030	07/05/2015	8.74	Call	Bond Future	4,471.4000	4.4714	5,183.9900	5.1840	15.937	0	0	0
2014/11/28	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2030	07/05/2015	8.75	Call	Bond Future	4,549.7700	4.5498	5,262.3600	5.2624	15.662	0	0	0
2014/11/28	2030	07/05/2015	8.76	Call	Bond Future	4,628.0400	4.6280	5,340.6300	5.3406	15.397	0	0	0
2014/11/28	2032	05/02/2015			Bond Future	8.3442	102.1467	8.2618	102.8909	(0.988)	0.0000	0.0000	15
2014/11/28	2032	05/02/2015	8.50	Call	Bond Future	1,383.9500	1.3840	2,128.1500	2.1281	53.774	0	0	0
2014/11/28	2032	05/02/2015	8.51	Call	Bond Future	1,471.8400	1.4718	2,216.0400	2.2160	50.563	0	0	0
2014/11/28	2032	05/02/2015	8.49	Call	Bond Future	1,295.9500	1.2959	2,040.1500	2.0401	57.425	0	0	0
2014/11/28	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2032	05/02/2015	8.51	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
2014/11/28	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2032	07/05/2015			Bond Future	8.3934	99.6498	8.3088	100.4035	(1.008)	0.0000	0.0000	0
2014/11/28	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2032	07/05/2015	8.50	Call	Bond Future	938.1600	0.9382	1,691.8500	1.6919	80.337	0	0	0
2014/11/28	2032	07/05/2015	8.51	Call	Bond Future	1,025.4700	1.0255	1,779.1600	1.7792	73.497	0	0	0
2014/11/28	2032	07/05/2015	8.49	Call	Bond Future	850.7300	0.8507	1,604.4200	1.6044	88.593	0	0	0
2014/11/28	2032	06/08/2015	8.50	Call	Bond Future	590.4000	0.5904	1,358.0800	1.3581	130.027	0	0	0
2014/11/28	2032	06/08/2015			Bond Future	8.4323	101.3893	8.3451	102.1570	(1.034)	0.0000	0.0000	0
2014/11/28	2032	06/08/2015	8.51	Call	Bond Future	677.1300	0.6771	1,444.8100	1.4448	113.373	0	0	0
2014/11/28	2032	06/08/2015	8.49	Call	Bond Future	503.5600	0.5036	1,271.2400	1.2712	152.451	0	0	0
2014/11/28	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2037	05/02/2015			Bond Future	8.4770	100.4577	8.3998	101.2275	(0.911)	0.0000	0.0000	13,851
2014/11/28	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2037	05/02/2015	9.50	Call	Bond Future	9,384.6400	9.3846	10,154.4900	10.1545	8.203	0	0	0
2014/11/28	2037	05/02/2015	9.51	Call	Bond Future	9,469.3800	9.4694	10,239.2300	10.2392	8.130	0	0	0
2014/11/28	2037	05/02/2015	9.49	Call	Bond Future	9,299.7700	9.2998	10,069.6200	10.0696	8.278	0	0	0
2014/11/28	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2037	07/05/2015			Bond Future	8.5265	102.0898	8.4474	102.8695	(0.928)	0.0000	0.0000	500
2014/11/28	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2037	07/05/2015	9.01	Call	Bond Future	4,567.1400	4.5671	5,346.8200	5.3468	17.072	0	0	0
2014/11/28	2037	07/05/2015	8.99	Call	Bond Future	4,384.8100	4.3848	5,164.4900	5.1645	17.781	0	0	0
2014/11/28	2037	07/05/2015	9.00	Call	Bond Future	4,476.0400	4.4760	5,255.7200	5.2557	17.419	0	0	0
2014/11/28	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2037	06/08/2015			Bond Future	8.5677	99.6116	8.4863	100.4057	(0.950)	0.0000	0.0000	0
2014/11/28	2037	06/08/2015	8.75	Call	Bond Future	1,742.6200	1.7426	2,536.6800	2.5367	45.567	0	0	0
2014/11/28	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2037	06/08/2015	8.76	Call	Bond Future	1,836.8500	1.8369	2,630.9100	2.6309	43.229	0	0	0
2014/11/28	2037	06/08/2015	8.74	Call	Bond Future	1,648.2500	1.6482	2,442.3100	2.4423	48.176	0	0	0
2014/11/28	2038	05/02/2015	123.00	Call	Bond Future	4,086.2100	4.0862	3,605.2900	3.6053	(11.769)	0	0	0
2014/11/28	2038	05/02/2015			Bond Future	127.0862	127.0862	126.6053	126.6053	(0.378)	0.0000	0.0000	3,701
2014/11/28	2038	05/02/2015	123.01	Call	Bond Future	4,076.2100	4.0762	3,595.2900	3.5953	(11.798)	0	0	0
2014/11/28	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2038	05/02/2015	122.99	Call	Bond Future	4,096.2100	4.0962	3,615.2900	3.6153	(11.741)	0	0	0
2014/11/28	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2038	07/05/2015			Bond Future	129.1600	129.1600	128.6680	128.6680	(0.381)	0.0000	0.0000	0
2014/11/28	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	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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2014/11/28	2038	07/05/2015	126.99	Call	Bond Future	2,170.0500	2.1700	1,677.9900	1.6780	(22.675)	0	0	0
2014/11/28	2038	07/05/2015	127.00	Call	Bond Future	2,160.0500	2.1600	1,667.9900	1.6680	(22.780)	0	0	0
2014/11/28	2038	07/05/2015	127.01	Call	Bond Future	2,150.0500	2.1500	1,657.9900	1.6580	(22.886)	0	0	0
2014/11/28	2044	05/02/2015	9.00	Call	Bond Future	4,192.2700	4.1923	5,028.5100	5.0285	19.947	0	0	0
2014/11/28	2044	05/02/2015			Bond Future	8.5964	101.8680	8.5192	102.7042	(0.897)	0.0000	0.0000	5,842
2014/11/28	2044	05/02/2015	9.01	Call	Bond Future	4,292.3800	4.2924	5,128.6200	5.1286	19.482	0	0	0
2014/11/28	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2044	05/02/2015	8.99	Call	Bond Future	4,091.9800	4.0920	4,928.2200	4.9282	20.436	0	0	0
2014/11/28	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2044	07/05/2015			Bond Future	8.6453	103.5230	8.5663	104.3702	(0.914)	0.0000	0.0000	0
2014/11/28	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2044	07/05/2015	9.01	Call	Bond Future	3,761.5600	3.7616	4,608.7900	4.6088	22.523	0	0	0
2014/11/28	2044	07/05/2015	8.99	Call	Bond Future	3,561.4800	3.5615	4,408.7100	4.4087	23.789	0	0	0
2014/11/28	2044	07/05/2015	9.00	Call	Bond Future	3,661.6000	3.6616	4,508.8300	4.5088	23.138	0	0	0
2014/11/28	2044	06/08/2015	8.76	Call	Bond Future	769.0500	0.7691	1,631.8800	1.6319	112.194	0	0	0
2014/11/28	2044	06/08/2015			Bond Future	8.6866	100.9445	8.6054	101.8073	(0.935)	0.0000	0.0000	0
2014/11/28	2044	06/08/2015	8.74	Call	Bond Future	560.4300	0.5604	1,423.2600	1.4233	153.959	0	0	0
2014/11/28	2044	06/08/2015	8.75	Call	Bond Future	664.8300	0.6648	1,527.6600	1.5277	129.782	0	0	0
2014/11/28	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2046	05/02/2015			Bond Future	130.4229	130.4229	130.4071	130.4071	(0.012)	0.0000	0.0000	5,889
2014/11/28	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2046	05/02/2015	123.99	Call	Bond Future	6,432.8700	6.4329	6,417.1300	6.4171	(0.245)	0	0	0
2014/11/28	2046	05/02/2015	124.01	Call	Bond Future	6,412.8700	6.4129	6,397.1300	6.3971	(0.245)	0	0	0
2014/11/28	2046	05/02/2015	124.00	Call	Bond Future	6,422.8700	6.4229	6,407.1300	6.4071	(0.245)	0	0	0
2014/11/28	2046	07/05/2015			Bond Future	131.1805	131.1805	131.1611	131.1611	(0.015)	0.0000	0.0000	0
2014/11/28	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2046	07/05/2015	126.99	Call	Bond Future	4,190.4800	4.1905	4,171.1500	4.1712	(0.461)	0	0	0
2014/11/28	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2046	07/05/2015	127.00	Call	Bond Future	4,180.4800	4.1805	4,161.1500	4.1612	(0.462)	0	0	0
2014/11/28	2046	07/05/2015	127.01	Call	Bond Future	4,170.4800	4.1705	4,151.1500	4.1512	(0.463)	0	0	0
2014/11/28	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2050	05/02/2015			Bond Future	139.0589	139.0589	138.6953	138.6953	(0.261)	0.0000	0.0000	2,640
2014/11/28	2050	05/02/2015	130.01	Call	Bond Future	9,048.9200	9.0489	8,685.2900	8.6853	(4.018)	0	0	0
2014/11/28	2050	05/02/2015	129.99	Call	Bond Future	9,068.9200	9.0689	8,705.2900	8.7053	(4.010)	0	0	0
2014/11/28	2050	05/02/2015	130.00	Call	Bond Future	9,058.9200	9.0589	8,695.2900	8.6953	(4.014)	0	0	0
2014/11/28	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	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
2014/11/28	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2050	07/05/2015			Bond Future	141.3280	141.3280	140.9547	140.9547	(0.264)	0.0000	0.0000	0
2014/11/28	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	2050	07/05/2015	135.01	Call	Bond Future	6,318.0100	6.3180	5,944.7300	5.9447	(5.908)	0	0	0
2014/11/28	2050	07/05/2015	134.99	Call	Bond Future	6,338.0100	6.3380	5,964.7300	5.9647	(5.890)	0	0	0
2014/11/28	2050	07/05/2015	135.00	Call	Bond Future	6,328.0100	6.3280	5,954.7300	5.9547	(5.899)	0	0	0
2014/11/28	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	AL12	05/02/2015			Index Future	545.1510	545.1510	548.9630	548.9630	0.699	0.0000	0.0000	0
2014/11/28	AL12	07/05/2015			Index Future	554.0020	554.0020	557.8620	557.8620	0.697	0.0000	0.0000	0
2014/11/28	AL37	05/02/2015			Index Future	454.1490	454.1490	455.5860	455.5860	0.316	0.0000	0.0000	116
2014/11/28	AL37	07/05/2015			Index Future	461.5230	461.5230	462.9720	462.9720	0.314	0.0000	0.0000	0
2014/11/28	AL7T	05/02/2015			Index Future	539.9790	539.9790	542.6670	542.6670	0.498	0.0000	0.0000	3
2014/11/28	AL7T	07/05/2015			Index Future	548.7470	548.7470	551.4650	551.4650	0.495	0.0000	0.0000	0
2014/11/28	ALBI	05/02/2015			Index Future	491.5030	491.5030	494.0420	494.0420	0.517	0.0000	0.0000	654
2014/11/28	ALBI	07/05/2015			Index Future	499.4840	499.4840	502.0510	502.0510	0.514	0.0000	0.0000	0
2014/11/28	ALBI	06/08/2015			Index Future	508.1040	508.1040	510.7200	510.7200	0.515	0.0000	0.0000	0
2014/11/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	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
2014/11/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/11/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	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
2014/11/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/28	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	EL28	05/02/2015			Bond Future	125.0437	125.0437	125.0299	125.0299	(0.011)	0.0000	0.0000	0
2014/11/28	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	EL28	05/02/2015	125.99	Put	Bond Future	946.2600	0.9463	960.1200	0.9601	1.465	0	0	0
2014/11/28	EL28	05/02/2015	126.01	Put	Bond Future	966.2600	0.9663	980.1200	0.9801	1.434	0	0	0
2014/11/28	EL28	05/02/2015	126.00	Put	Bond Future	956.2600	0.9563	970.1200	0.9701	1.449	0	0	0
2014/11/28	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	EL28	07/05/2015	125.00	Call	Bond Future	572.8700	0.5729	555.5000	0.5555	(3.032)	0	0	0
2014/11/28	EL28	07/05/2015			Bond Future	125.5729	125.5729	125.5555	125.5555	(0.014)	0.0000	0.0000	0
2014/11/28	EL28	07/05/2015	125.01	Call	Bond Future	562.8700	0.5629	545.5000	0.5455	(3.086)	0	0	0
2014/11/28	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	EL28	07/05/2015	124.99	Call	Bond Future	582.8700	0.5829	565.5000	0.5655	(2.980)	0	0	0
2014/11/28	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	ES33	05/02/2015	10.00	Call	Bond Future	5,146.4900	5.1465	5,748.7000	5.7487	11.701	0	0	0
2014/11/28	ES33	05/02/2015			Bond Future	9.2996	87.2736	9.2218	87.8758	(0.836)	0.0000	0.0000	6,220
2014/11/28	ES33	05/02/2015	10.01	Call	Bond Future	5,216.4500	5.2164	5,818.6600	5.8187	11.544	0	0	0
2014/11/28	ES33	05/02/2015	9.99	Call	Bond Future	5,076.4400	5.0764	5,678.6500	5.6787	11.863	0	0	0
2014/11/28	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	ES33	07/05/2015			Bond Future	9.3733	84.9024	9.2935	85.5123	(0.851)	0.0000	0.0000	0
2014/11/28	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	ES33	07/05/2015	9.76	Call	Bond Future	2,863.0500	2.8631	3,472.8900	3.4729	21.300	0	0	0
2014/11/28	ES33	07/05/2015	9.74	Call	Bond Future	2,718.6600	2.7187	3,328.5000	3.3285	22.432	0	0	0
2014/11/28	ES33	07/05/2015	9.75	Call	Bond Future	2,790.9000	2.7909	3,400.7400	3.4007	21.851	0	0	0
2014/11/28	ES33	06/08/2015			Bond Future	9.4376	86.3844	9.3553	87.0055	(0.872)	0.0000	0.0000	0
2014/11/28	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	ES33	06/08/2015	9.61	Call	Bond Future	1,278.6800	1.2787	1,899.7900	1.8998	48.574	0	0	0
2014/11/28	ES33	06/08/2015	9.59	Call	Bond Future	1,131.8800	1.1319	1,752.9900	1.7530	54.874	0	0	0
2014/11/28	ES33	06/08/2015	9.60	Call	Bond Future	1,205.3300	1.2053	1,826.4400	1.8264	51.530	0	0	0
2014/11/28	GOVI	05/02/2015	459.99	Call	GOVI	293,910.0000	29.3910	317,420.0000	31.7420	7.999	0	0	0
2014/11/28	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	GOVI	05/02/2015			GOVI	489.3810	489.3810	491.7320	491.7320	0.480	0.0000	0.0000	411

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
2014/11/28	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	GOVI	05/02/2015	460.00	Call	GOVI	293,810.0000	29.3810	317,320.0000	31.7320	8.002	0	0	0
2014/11/28	GOVI	05/02/2015	460.01	Call	GOVI	293,710.0000	29.3710	317,220.0000	31.7220	8.004	0	0	0
2014/11/28	GOVI	07/05/2015	449.99	Call	GOVI	473,370.0000	47.3370	497,130.0000	49.7130	5.019	0	0	0
2014/11/28	GOVI	07/05/2015			GOVI	497.3270	497.3270	499.7030	499.7030	0.478	0.0000	0.0000	130
2014/11/28	GOVI	07/05/2015	450.00	Call	GOVI	473,270.0000	47.3270	497,030.0000	49.7030	5.020	0	0	0
2014/11/28	GOVI	07/05/2015	450.01	Call	GOVI	473,170.0000	47.3170	496,930.0000	49.6930	5.021	0	0	0
2014/11/28	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	GOVI	06/08/2015			GOVI	505.9110	505.9110	508.3310	508.3310	0.478	0.0000	0.0000	0
2014/11/28	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	GOVI	06/08/2015	499.99	Call	GOVI	59,210.0000	5.9210	83,410.0000	8.3410	40.871	0	0	0
2014/11/28	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	GOVI	06/08/2015	500.00	Call	GOVI	59,110.0000	5.9110	83,310.0000	8.3310	40.941	0	0	0
2014/11/28	GOVI	06/08/2015	500.01	Call	GOVI	59,010.0000	5.9010	83,210.0000	8.3210	41.010	0	0	0
2014/11/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/11/28	IGOV	05/02/2015			Index Future	226.2890	226.2890	226.0400	226.0400	(0.110)	0.0000	0.0000	1,093
2014/11/28	IGOV	07/05/2015			Index Future	229.9810	229.9810	229.7230	229.7230	(0.112)	0.0000	0.0000	81
2014/11/28	IGOV	06/08/2015			Index Future	233.9690	233.9690	233.7080	233.7080	(0.112)	0.0000	0.0000	0
2014/11/28	ILBI	05/02/2015			Index Future	613.0640	613.0640	612.3140	612.3140	(0.122)	0.0000	0.0000	157
2014/11/28	ILBI	07/05/2015			Index Future	623.1100	623.1100	622.3450	622.3450	(0.123)	0.0000	0.0000	0
2014/11/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/11/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/11/28	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/11/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/11/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/11/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/11/28	JBAF	17/12/2014			Jibar Tradeable Future	6.0800	93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/11/28	JBAF	21/01/2015			Jibar Tradeable Future	6.0900	93.9100	6.0800	93.9200	(0.164)	0.0000	0.0000	0
2014/11/28	JBAF	18/02/2015			Jibar Tradeable Future	6.1100	93.8900	6.1000	93.9000	(0.164)	0.0000	0.0000	0
2014/11/28	JBAF	18/03/2015			Jibar Tradeable Future	6.1400	93.8600	6.1300	93.8700	(0.163)	0.0000	0.0000	2,850
2014/11/28	JBAF	15/04/2015			Jibar Tradeable Future	6.1800	93.8200	6.1500	93.8500	(0.485)	0.0000	0.0000	0
2014/11/28	JBAF	20/05/2015			Jibar Tradeable Future	6.2400	93.7600	6.1900	93.8100	(0.801)	0.0000	0.0000	0
2014/11/28	JBAF	17/06/2015			Jibar Tradeable Future	6.2600	93.7400	6.2100	93.7900	(0.799)	0.0000	0.0000	5,000

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2014/11/28	JBAF	16/09/2015			Jibar Tradeable Future	6.3700	93.6300	6.2900	93.7100	(1.256)	0.0000	0.0000	0
2014/11/28	JBAF	15/12/2015			Jibar Tradeable Future	6.5000	93.5000	6.4100	93.5900	(1.385)	0.0000	0.0000	0
2014/11/28	JBAF	16/03/2016			Jibar Tradeable Future	6.6100	93.3900	6.5200	93.4800	(1.362)	0.0000	0.0000	0
2014/11/28	JBAF	15/06/2016			Jibar Tradeable Future	6.7100	93.2900	6.6300	93.3700	(1.192)	0.0000	0.0000	0
2014/11/28	JBAF	21/09/2016			Jibar Tradeable Future	6.8300	93.1700	6.7400	93.2600	(1.318)	0.0000	0.0000	0
2014/11/28	R023	05/02/2015			Bond Future	7.4401	105.3350	7.3569	105.8395	(1.118)	0.0000	0.0000	10,322
2014/11/28	R023	05/02/2015	8.74	Put	Bond Future	3.0400	0.0030	1.5700	0.0016	(48.355)	0	0	0
2014/11/28	R023	05/02/2015	8.75	Call	Bond Future	7,548.3400	7.5483	8,051.5400	8.0515	6.666	0	0	0
2014/11/28	R023	05/02/2015	8.76	Call	Bond Future	7,602.9900	7.6030	8,106.2600	8.1063	6.619	0	0	0
2014/11/28	R023	05/02/2015	8.74	Call	Bond Future	7,493.6700	7.4937	7,996.7700	7.9968	6.714	0	0	0
2014/11/28	R023	05/02/2015	8.76	Put	Bond Future	2.6600	0.0027	1.3600	0.0014	(48.872)	0	0	0
2014/11/28	R023	05/02/2015	8.75	Put	Bond Future	2.8400	0.0028	1.4700	0.0015	(48.239)	0	0	0
2014/11/28	R023	07/05/2015	8.15	Put	Bond Future	430.3700	0.4304	343.8300	0.3438	(20.108)	0	0	0
2014/11/28	R023	07/05/2015	8.14	Call	Bond Future	4,262.2500	4.2623	4,684.2000	4.6842	9.900	0	0	0
2014/11/28	R023	07/05/2015			Bond Future	7.4756	103.1206	7.3893	103.6308	(1.155)	0.0000	0.0000	0
2014/11/28	R023	07/05/2015	8.15	Call	Bond Future	4,308.3700	4.3084	4,731.9700	4.7320	9.832	0	0	0
2014/11/28	R023	07/05/2015	8.16	Call	Bond Future	4,354.6400	4.3546	4,779.8800	4.7799	9.765	0	0	0
2014/11/28	R023	07/05/2015	8.14	Put	Bond Future	440.3700	0.4404	352.1800	0.3522	(20.026)	0	0	0
2014/11/28	R023	07/05/2015	8.16	Put	Bond Future	420.5500	0.4205	335.6500	0.3356	(20.188)	0	0	0
2014/11/28	R023	06/08/2015	9.07	Put	Bond Future	145.4800	0.1455	116.9200	0.1169	(19.632)	0	0	911
2014/11/28	R023	06/08/2015	8.24	Call	Bond Future	4,899.0800	4.8991	5,308.8100	5.3088	8.363	0	0	0
2014/11/28	R023	06/08/2015			Bond Future	7.4948	104.9200	7.4045	105.4399	(1.204)	0.0000	0.0000	0
2014/11/28	R023	06/08/2015	9.07	Call	Bond Future	8,703.9400	8.7039	9,195.2000	9.1952	5.644	0	0	0
2014/11/28	R023	06/08/2015	8.26	Put	Bond Future	708.5700	0.7086	601.3100	0.6013	(15.138)	0	0	0
2014/11/28	R023	06/08/2015	8.25	Put	Bond Future	720.1100	0.7201	611.4400	0.6114	(15.091)	0	0	0
2014/11/28	R023	06/08/2015	8.24	Put	Bond Future	731.8200	0.7318	621.7300	0.6217	(15.043)	0	0	0
2014/11/28	R023	06/08/2015	8.25	Call	Bond Future	4,941.8200	4.9418	5,352.9700	5.3530	8.320	0	0	0
2014/11/28	R023	06/08/2015	8.26	Call	Bond Future	4,984.6800	4.9847	5,397.2400	5.3972	8.277	0	0	0
2014/11/28	R157	05/02/2015	8.74	Call	Bond Future	1,076.0000	1.0760	1,075.8600	1.0759	(0.013)	0	0	0
2014/11/28	R157	05/02/2015	8.75	Put	Bond Future	2.7500	0.0028	2.6100	0.0026	(5.091)	0	0	0
2014/11/28	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/11/28	R157	05/02/2015	8.74	Put	Bond Future	2.8400	0.0028	2.7000	0.0027	(4.930)	0	0	0
2014/11/28	R157	05/02/2015	8.76	Put	Bond Future	2.6600	0.0027	2.5300	0.0025	(4.887)	0	0	0
2014/11/28	R157	05/02/2015	8.75	Call	Bond Future	1,081.7200	1.0817	1,081.5800	1.0816	(0.013)	0	0	0
2014/11/28	R157	05/02/2015	8.76	Call	Bond Future	1,087.4300	1.0874	1,087.3000	1.0873	(0.012)	0	0	0
2014/11/28	R186	05/02/2015	9.00	Call	Bond Future	10,568.9500	10.5689	11,339.5300	11.3395	7.291	0	0	0
2014/11/28	R186	05/02/2015			Bond Future	7.7186	122.8093	7.6307	123.5833	(1.138)	0.0000	0.0000	44,348
2014/11/28	R186	05/02/2015	8.75	Call	Bond Future	8,631.3400	8.6313	9,393.5300	9.3935	8.830	0	0	0
2014/11/28	R186	05/02/2015	8.76	Call	Bond Future	8,709.2100	8.7092	9,471.9500	9.4720	8.758	0	0	0
2014/11/28	R186	05/02/2015	8.74	Call	Bond Future	8,553.4700	8.5535	9,315.0900	9.3151	8.904	0	0	0
2014/11/28	R186	05/02/2015	8.00	Put	Bond Future	677.1000	0.6771	484.6300	0.4846	(28.426)	0	0	6,500
2014/11/28	R186	05/02/2015	8.05	Put	Bond Future	569.9000	0.5699	402.1100	0.4021	(29.442)	0	0	6,500
2014/11/28	R186	05/02/2015	8.45	Put	Bond Future	115.7000	0.1157	72.3900	0.0724	(37.433)	0	0	0
2014/11/28	R186	05/02/2015	8.76	Put	Bond Future	26.0900	0.0261	14.8200	0.0148	(43.197)	0	0	0
2014/11/28	R186	05/02/2015	8.50	Put	Bond Future	92.3200	0.0923	56.8700	0.0569	(38.399)	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
2014/11/28	R186	05/02/2015	8.75	Put	Bond Future	27.4600	0.0275	15.6400	0.0156	(43.044)	0	0	0
2014/11/28	R186	05/02/2015	8.45	Call	Bond Future	6,306.2700	6.3063	7,036.9700	7.0370	11.587	0	0	0
2014/11/28	R186	05/02/2015	9.00	Put	Bond Future	7.2400	0.0072	3.8100	0.0038	(47.376)	0	0	9,600
2014/11/28	R186	05/02/2015	8.50	Call	Bond Future	6,690.0400	6.6900	7,428.6000	7.4286	11.040	0	0	0
2014/11/28	R186	05/02/2015	8.00	Call	Bond Future	3,112.0000	3.1120	3,693.5400	3.6935	18.687	0	0	0
2014/11/28	R186	05/02/2015	8.05	Call	Bond Future	3,430.3500	3.4304	4,036.5700	4.0366	17.672	0	0	0
2014/11/28	R186	05/02/2015	8.74	Put	Bond Future	28.9000	0.0289	16.5100	0.0165	(42.872)	0	0	0
2014/11/28	R186	07/05/2015			Bond Future	7.7595	124.8038	7.6688	125.5872	(1.168)	0.0000	0.0000	1
2014/11/28	R186	07/05/2015	8.25	Call	Bond Future	5,138.5700	5.1386	5,732.6500	5.7326	11.561	0	0	0
2014/11/28	R186	07/05/2015	8.24	Put	Bond Future	1,037.8400	1.0378	845.3900	0.8454	(18.543)	0	0	0
2014/11/28	R186	07/05/2015	8.26	Put	Bond Future	996.2400	0.9962	809.9200	0.8099	(18.702)	0	0	0
2014/11/28	R186	07/05/2015	8.25	Put	Bond Future	1,016.8700	1.0169	827.5000	0.8275	(18.623)	0	0	0
2014/11/28	R186	07/05/2015	8.26	Call	Bond Future	5,199.9500	5.2000	5,797.0800	5.7971	11.483	0	0	0
2014/11/28	R186	07/05/2015	8.24	Call	Bond Future	5,077.4500	5.0775	5,668.4500	5.6685	11.640	0	0	0
2014/11/28	R186	06/08/2015	8.00	Put	Bond Future	2,429.7900	2.4298	2,119.0800	2.1191	(12.788)	0	0	0
2014/11/28	R186	06/08/2015			Bond Future	7.7871	121.6804	7.6930	122.4785	(1.208)	0.0000	0.0000	0
2014/11/28	R186	06/08/2015	8.00	Call	Bond Future	4,210.3500	4.2104	4,697.7100	4.6977	11.575	0	0	0
2014/11/28	R186	06/08/2015	8.01	Call	Bond Future	4,259.5300	4.2595	4,749.9800	4.7500	11.514	0	0	0
2014/11/28	R186	06/08/2015	7.99	Call	Bond Future	4,161.4600	4.1615	4,645.7000	4.6457	11.636	0	0	0
2014/11/28	R186	06/08/2015	7.99	Put	Bond Future	2,463.7100	2.4637	2,149.8800	2.1499	(12.738)	0	0	0
2014/11/28	R186	06/08/2015	8.01	Put	Bond Future	2,396.2300	2.3962	2,088.6100	2.0886	(12.838)	0	0	0
2014/11/28	R186	05/11/2015	8.25	Put	Bond Future	2,178.1100	2.1781	1,917.2200	1.9172	(11.978)	0	0	0
2014/11/28	R186	05/11/2015	8.24	Call	Bond Future	5,843.4500	5.8435	6,387.9400	6.3879	9.318	0	0	0
2014/11/28	R186	05/11/2015			Bond Future	7.7929	123.9396	7.6961	124.7474	(1.242)	0.0000	0.0000	0
2014/11/28	R186	05/11/2015	9.00	Put	Bond Future	808.3200	0.8083	690.6500	0.6906	(14.557)	0	0	2,600
2014/11/28	R186	05/11/2015	8.24	Put	Bond Future	2,204.7600	2.2048	1,941.4500	1.9415	(11.943)	0	0	0
2014/11/28	R186	05/11/2015	8.26	Put	Bond Future	2,151.7300	2.1517	1,893.2500	1.8932	(12.013)	0	0	0
2014/11/28	R186	05/11/2015	9.00	Call	Bond Future	10,293.9200	10.2939	10,984.0500	10.9840	6.704	0	0	0
2014/11/28	R186	05/11/2015	8.25	Call	Bond Future	5,896.4500	5.8964	6,443.3600	6.4434	9.275	0	0	0
2014/11/28	R186	05/11/2015	8.26	Call	Bond Future	5,949.6500	5.9497	6,498.9700	6.4990	9.233	0	0	0
2014/11/28	R197	05/02/2015	288.99	Put	Bond Future	114.9200	0.1149	150.3500	0.1504	30.830	0	0	0
2014/11/28	R197	05/02/2015			Bond Future	288.8751	288.8751	288.8397	288.8397	(0.012)	0.0000	0.0000	898
2014/11/28	R197	05/02/2015	289.01	Put	Bond Future	134.9200	0.1349	170.3500	0.1704	26.260	0	0	0
2014/11/28	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R197	05/02/2015	289.00	Put	Bond Future	124.9200	0.1249	160.3500	0.1604	28.362	0	0	0
2014/11/28	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R197	07/05/2015			Bond Future	293.5886	293.5886	293.5450	293.5450	(0.015)	0.0000	0.0000	0
2014/11/28	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R197	07/05/2015	293.99	Put	Bond Future	401.4000	0.4014	445.0000	0.4450	10.862	0	0	0
2014/11/28	R197	07/05/2015	294.01	Put	Bond Future	421.4000	0.4214	465.0000	0.4650	10.346	0	0	0
2014/11/28	R197	07/05/2015	294.00	Put	Bond Future	411.4000	0.4114	455.0000	0.4550	10.598	0	0	0
2014/11/28	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R202	05/02/2015	233.01	Call	Bond Future	4,276.5900	4.2766	3,554.3800	3.5544	(16.888)	0	0	0
2014/11/28	R202	05/02/2015			Bond Future	237.2866	237.2866	236.5644	236.5644	(0.304)	0.0000	0.0000	50,629

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
2014/11/28	R202	05/02/2015	232.99	Call	Bond Future	4,296.5900	4.2966	3,574.3800	3.5744	(16.809)	0	0	0
2014/11/28	R202	05/02/2015	233.00	Call	Bond Future	4,286.5900	4.2866	3,564.3800	3.5644	(16.848)	0	0	0
2014/11/28	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R202	07/05/2015			Bond Future	241.1583	241.1583	240.4183	240.4183	(0.307)	0.0000	0.0000	0
2014/11/28	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R202	07/05/2015	238.51	Call	Bond Future	2,648.3000	2.6483	1,908.3500	1.9084	(27.941)	0	0	0
2014/11/28	R202	07/05/2015	238.49	Call	Bond Future	2,668.3000	2.6683	1,928.3500	1.9284	(27.731)	0	0	0
2014/11/28	R202	07/05/2015	238.50	Call	Bond Future	2,658.3000	2.6583	1,918.3500	1.9184	(27.835)	0	0	0
2014/11/28	R203	05/02/2015	7.69	Call	Bond Future	2,819.5600	2.8196	3,029.4100	3.0294	7.443	0	0	55
2014/11/28	R203	05/02/2015			Bond Future	6.5006	107.4738	6.4136	107.6838	(1.338)	0.0000	0.0000	13,903
2014/11/28	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R203	05/02/2015	8.35	Call	Bond Future	4,342.2200	4.3422	4,552.2900	4.5523	4.838	0	0	0
2014/11/28	R203	05/02/2015	8.36	Call	Bond Future	4,365.0700	4.3651	4,575.1400	4.5751	4.813	0	0	0
2014/11/28	R203	05/02/2015	8.34	Call	Bond Future	4,319.3600	4.3194	4,529.4300	4.5294	4.863	0	0	0
2014/11/28	R203	05/02/2015	7.69	Put	Bond Future	0.3700	0.0004	0.1500	0.0002	(59.459)	0	0	0
2014/11/28	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R203	07/05/2015			Bond Future	6.4911	105.0518	6.3952	105.2626	(1.478)	0.0000	0.0000	0
2014/11/28	R203	07/05/2015	7.24	Put	Bond Future	81.5000	0.0815	58.7900	0.0588	(27.865)	0	0	0
2014/11/28	R203	07/05/2015	7.26	Put	Bond Future	76.9600	0.0770	55.3500	0.0554	(28.080)	0	0	0
2014/11/28	R203	07/05/2015	7.25	Put	Bond Future	79.2000	0.0792	57.0400	0.0570	(27.980)	0	0	0
2014/11/28	R203	07/05/2015	7.25	Call	Bond Future	1,727.3200	1.7273	1,915.9500	1.9159	10.920	0	0	0
2014/11/28	R203	07/05/2015	7.26	Call	Bond Future	1,746.5700	1.7466	1,935.7500	1.9357	10.832	0	0	0
2014/11/28	R203	07/05/2015	7.24	Call	Bond Future	1,708.1200	1.7081	1,896.2000	1.8962	11.011	0	0	0
2014/11/28	R203	06/08/2015	6.74	Call	Bond Future	1,003.3200	1.0033	1,148.6800	1.1487	14.488	0	0	0
2014/11/28	R203	06/08/2015	6.75	Put	Bond Future	365.9300	0.3659	296.9000	0.2969	(18.864)	0	0	0
2014/11/28	R203	06/08/2015			Bond Future	6.4190	106.8852	6.3101	107.1005	(1.697)	0.0000	0.0000	0
2014/11/28	R203	06/08/2015	6.75	Call	Bond Future	1,016.7600	1.0168	1,163.0300	1.1630	14.386	0	0	0
2014/11/28	R203	06/08/2015	6.76	Call	Bond Future	1,030.2800	1.0303	1,177.4400	1.1774	14.283	0	0	0
2014/11/28	R203	06/08/2015	6.74	Put	Bond Future	372.0800	0.3721	302.1400	0.3021	(18.797)	0	0	0
2014/11/28	R203	06/08/2015	6.76	Put	Bond Future	359.8700	0.3599	291.7300	0.2917	(18.935)	0	0	0
2014/11/28	R204	05/02/2015			Bond Future	6.8021	105.1146	6.7171	105.4067	(1.250)	0.0000	0.0000	10,267
2014/11/28	R204	05/02/2015	8.25	Call	Bond Future	4,822.4200	4.8224	5,114.3800	5.1144	6.054	0	0	0
2014/11/28	R204	05/02/2015	8.26	Call	Bond Future	4,854.7500	4.8548	5,146.7100	5.1467	6.014	0	0	0
2014/11/28	R204	05/02/2015	8.24	Call	Bond Future	4,790.0800	4.7901	5,082.0300	5.0820	6.095	0	0	0
2014/11/28	R204	05/02/2015	8.26	Put	Bond Future	0.1100	0.0001	0.0400	0.0000	(63.636)	0	0	0
2014/11/28	R204	05/02/2015	8.25	Put	Bond Future	0.1200	0.0001	0.0500	0.0001	(58.333)	0	0	0
2014/11/28	R204	05/02/2015	8.24	Put	Bond Future	0.1300	0.0001	0.0500	0.0001	(61.538)	0	0	0
2014/11/28	R204	07/05/2015	7.51	Put	Bond Future	164.7700	0.1648	124.3700	0.1244	(24.519)	0	0	0
2014/11/28	R204	07/05/2015			Bond Future	6.8224	106.8217	6.7314	107.1158	(1.334)	0.0000	0.0000	0
2014/11/28	R204	07/05/2015	7.50	Put	Bond Future	169.2900	0.1693	127.9600	0.1280	(24.414)	0	0	0
2014/11/28	R204	07/05/2015	7.49	Call	Bond Future	2,299.9500	2.3000	2,551.7500	2.5518	10.948	0	0	0

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2014/11/28	R204	07/05/2015	7.50	Call	Bond Future	2,326.7600	2.3268	2,579.5100	2.5795	10.863	0	0	0
2014/11/28	R204	07/05/2015	7.51	Call	Bond Future	2,353.6600	2.3537	2,607.3400	2.6073	10.778	0	0	0
2014/11/28	R204	07/05/2015	7.49	Put	Bond Future	173.9200	0.1739	131.6400	0.1316	(24.310)	0	0	0
2014/11/28	R204	06/08/2015	7.74	Call	Bond Future	2,985.6600	2.9857	3,243.1500	3.2431	8.624	0	0	0
2014/11/28	R204	06/08/2015	7.75	Put	Bond Future	212.2500	0.2123	170.3900	0.1704	(19.722)	0	0	0
2014/11/28	R204	06/08/2015			Bond Future	6.8085	104.6466	6.7094	104.9466	(1.455)	0.0000	0.0000	0
2014/11/28	R204	06/08/2015	8.41	Call	Bond Future	4,751.7800	4.7518	5,040.4100	5.0404	6.074	0	0	0
2014/11/28	R204	06/08/2015	7.74	Put	Bond Future	216.3800	0.2164	173.8400	0.1738	(19.660)	0	0	0
2014/11/28	R204	06/08/2015	7.76	Put	Bond Future	208.1800	0.2082	167.0100	0.1670	(19.776)	0	0	0
2014/11/28	R204	06/08/2015	8.41	Put	Bond Future	46.9600	0.0470	35.5600	0.0356	(24.276)	0	0	699
2014/11/28	R204	06/08/2015	7.75	Call	Bond Future	3,010.7600	3.0108	3,268.9300	3.2689	8.575	0	0	0
2014/11/28	R204	06/08/2015	7.76	Call	Bond Future	3,035.9100	3.0359	3,294.7700	3.2948	8.527	0	0	0
2014/11/28	R207	05/02/2015	8.49	Put	Bond Future	0.2400	0.0002	0.1100	0.0001	(54.167)	0	0	0
2014/11/28	R207	05/02/2015			Bond Future	7.0147	101.4793	6.9358	101.8062	(1.126)	0.0000	0.0000	33,123
2014/11/28	R207	05/02/2015	8.51	Put	Bond Future	0.2000	0.0002	0.0900	0.0001	(55.000)	0	0	0
2014/11/28	R207	05/02/2015	8.50	Call	Bond Future	5,916.6500	5.9166	6,243.4200	6.2434	5.523	0	0	0
2014/11/28	R207	05/02/2015	8.51	Call	Bond Future	5,955.0100	5.9550	6,281.7900	6.2818	5.487	0	0	0
2014/11/28	R207	05/02/2015	8.49	Call	Bond Future	5,878.2700	5.8783	6,205.0300	6.2050	5.559	0	0	0
2014/11/28	R207	05/02/2015	8.50	Put	Bond Future	0.2200	0.0002	0.1000	0.0001	(54.545)	0	0	0
2014/11/28	R207	07/05/2015			Bond Future	7.0465	103.1276	6.9632	103.4572	(1.182)	0.0000	0.0000	0
2014/11/28	R207	07/05/2015	8.25	Call	Bond Future	4,671.0500	4.6711	4,986.5200	4.9865	6.754	0	0	0
2014/11/28	R207	07/05/2015	7.73	Call	Bond Future	2,883.4500	2.8835	3,163.5800	3.1636	9.715	0	0	66
2014/11/28	R207	07/05/2015	8.24	Put	Bond Future	55.3500	0.0554	40.9400	0.0409	(26.034)	0	0	0
2014/11/28	R207	07/05/2015	8.26	Put	Bond Future	51.9400	0.0519	38.3200	0.0383	(26.223)	0	0	0
2014/11/28	R207	07/05/2015	7.73	Put	Bond Future	228.9900	0.2290	179.6200	0.1796	(21.560)	0	0	0
2014/11/28	R207	07/05/2015	8.25	Put	Bond Future	53.7200	0.0537	39.6900	0.0397	(26.117)	0	0	0
2014/11/28	R207	07/05/2015	8.26	Call	Bond Future	4,706.5500	4.7065	5,022.4300	5.0224	6.711	0	0	0
2014/11/28	R207	07/05/2015	8.24	Call	Bond Future	4,635.3900	4.6354	4,950.4800	4.9505	6.797	0	0	0
2014/11/28	R207	06/08/2015	7.76	Call	Bond Future	3,061.9100	3.0619	3,327.4400	3.3274	8.672	0	0	0
2014/11/28	R207	06/08/2015			Bond Future	7.0525	101.2829	6.9634	101.6190	(1.264)	0.0000	0.0000	0
2014/11/28	R207	06/08/2015	7.74	Call	Bond Future	3,004.6300	3.0046	3,268.1600	3.2682	8.771	0	0	0
2014/11/28	R207	06/08/2015	7.75	Call	Bond Future	3,033.3500	3.0333	3,297.8800	3.2979	8.721	0	0	0
2014/11/28	R207	06/08/2015	7.46	Call	Bond Future	2,245.4300	2.2454	2,477.1300	2.4771	10.319	0	0	70
2014/11/28	R207	06/08/2015	7.74	Put	Bond Future	458.0700	0.4581	385.5200	0.3855	(15.838)	0	0	0
2014/11/28	R207	06/08/2015	7.76	Put	Bond Future	442.4400	0.4424	371.8900	0.3719	(15.946)	0	0	0
2014/11/28	R207	06/08/2015	7.46	Put	Bond Future	726.5200	0.7265	622.1400	0.6221	(14.367)	0	0	0
2014/11/28	R207	06/08/2015	7.75	Put	Bond Future	450.3200	0.4503	378.7700	0.3788	(15.889)	0	0	0
2014/11/28	R208	05/02/2015	8.51	Call	Bond Future	6,045.7700	6.0458	6,424.2000	6.4242	6.259	0	0	0
2014/11/28	R208	05/02/2015			Bond Future	7.2074	100.2187	7.1289	100.5979	(1.088)	0.0000	0.0000	52,091
2014/11/28	R208	05/02/2015	8.49	Call	Bond Future	5,956.7300	5.9567	6,335.0500	6.3350	6.351	0	0	0
2014/11/28	R208	05/02/2015	8.51	Put	Bond Future	1.6300	0.0016	0.8400	0.0008	(48.466)	0	0	0
2014/11/28	R208	05/02/2015	8.50	Put	Bond Future	1.7500	0.0018	0.9100	0.0009	(48.000)	0	0	0
2014/11/28	R208	05/02/2015	8.49	Put	Bond Future	1.8800	0.0019	0.9800	0.0010	(47.872)	0	0	0
2014/11/28	R208	05/02/2015	8.50	Call	Bond Future	6,001.2600	6.0013	6,379.6400	6.3796	6.305	0	0	0
2014/11/28	R208	07/05/2015	8.01	Call	Bond Future	3,754.0800	3.7541	4,085.1800	4.0852	8.820	0	0	0
2014/11/28	R208	07/05/2015			Bond Future	7.2407	98.4461	7.1587	98.8289	(1.132)	0.0000	0.0000	0

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2014/11/28	R208	07/05/2015	7.99	Call	Bond Future	3,677.4900	3.6775	4,006.4000	4.0064	8.944	0	0	0
2014/11/28	R208	07/05/2015	8.00	Call	Bond Future	3,715.6600	3.7157	4,045.6800	4.0457	8.882	0	0	0
2014/11/28	R208	07/05/2015	7.99	Put	Bond Future	261.5300	0.2615	207.6400	0.2076	(20.606)	0	0	0
2014/11/28	R208	07/05/2015	8.01	Put	Bond Future	248.9500	0.2489	197.2500	0.1973	(20.767)	0	0	0
2014/11/28	R208	07/05/2015	8.00	Put	Bond Future	255.1000	0.2551	202.3200	0.2023	(20.690)	0	0	0
2014/11/28	R208	06/08/2015			Bond Future	7.2536	100.1642	7.1670	100.5545	(1.194)	0.0000	0.0000	0
2014/11/28	R208	06/08/2015	8.00	Call	Bond Future	3,826.6800	3.8267	4,136.0800	4.1361	8.085	0	0	0
2014/11/28	R208	06/08/2015	8.01	Call	Bond Future	3,860.8000	3.8608	4,171.2900	4.1713	8.042	0	0	0
2014/11/28	R208	06/08/2015	8.85	Call	Bond Future	6,963.4300	6.9634	7,334.8600	7.3349	5.334	0	0	0
2014/11/28	R208	06/08/2015	7.99	Call	Bond Future	3,792.6500	3.7926	4,100.9500	4.1010	8.129	0	0	0
2014/11/28	R208	06/08/2015	8.01	Put	Bond Future	530.4400	0.5304	450.6400	0.4506	(15.044)	0	0	0
2014/11/28	R208	06/08/2015	8.00	Put	Bond Future	539.4300	0.5394	458.5400	0.4585	(14.995)	0	0	0
2014/11/28	R208	06/08/2015	7.99	Put	Bond Future	548.5500	0.5485	466.5600	0.4666	(14.947)	0	0	0
2014/11/28	R208	06/08/2015	8.85	Put	Bond Future	95.0600	0.0951	76.2000	0.0762	(19.840)	0	0	198
2014/11/28	R208	05/11/2015			Bond Future	7.2335	98.6195	7.1431	99.0130	(1.250)	0.0000	0.0000	0
2014/11/28	R208	05/11/2015	8.48	Call	Bond Future	5,575.0900	5.5751	5,917.9800	5.9180	6.150	0	0	0
2014/11/28	R208	05/11/2015	7.74	Put	Bond Future	1,001.9500	1.0019	881.2600	0.8813	(12.046)	0	0	0
2014/11/28	R208	05/11/2015	7.75	Call	Bond Future	3,200.7700	3.2008	3,474.7400	3.4747	8.560	0	0	0
2014/11/28	R208	05/11/2015	7.76	Call	Bond Future	3,230.1600	3.2302	3,505.3300	3.5053	8.519	0	0	0
2014/11/28	R208	05/11/2015	8.48	Put	Bond Future	339.6500	0.3397	289.0800	0.2891	(14.889)	0	0	2,200
2014/11/28	R208	05/11/2015	7.74	Call	Bond Future	3,171.4900	3.1715	3,444.2600	3.4443	8.601	0	0	0
2014/11/28	R208	05/11/2015	7.76	Put	Bond Future	976.1600	0.9762	857.8700	0.8579	(12.118)	0	0	0
2014/11/28	R208	05/11/2015	7.75	Put	Bond Future	988.9900	0.9890	869.5000	0.8695	(12.082)	0	0	0
2014/11/28	R209	05/02/2015	9.00	Put	Bond Future	237.1300	0.2371	168.7000	0.1687	(28.858)	0	0	0
2014/11/28	R209	05/02/2015			Bond Future	8.3842	81.3025	8.3071	81.9412	(0.919)	0.0000	0.0000	28,455
2014/11/28	R209	05/02/2015	9.25	Call	Bond Future	6,758.9700	6.7590	7,367.8900	7.3679	9.009	0	0	0
2014/11/28	R209	05/02/2015	9.26	Call	Bond Future	6,827.2700	6.8273	7,437.2200	7.4372	8.934	0	0	0
2014/11/28	R209	05/02/2015	9.24	Call	Bond Future	6,690.7000	6.6907	7,298.5400	7.2985	9.085	0	0	0
2014/11/28	R209	05/02/2015	9.25	Put	Bond Future	91.1200	0.0911	61.3600	0.0614	(32.660)	0	0	0
2014/11/28	R209	05/02/2015	9.00	Call	Bond Future	5,071.1000	5.0711	5,641.3500	5.6413	11.245	0	0	0
2014/11/28	R209	05/02/2015	9.24	Put	Bond Future	94.8500	0.0948	64.0100	0.0640	(32.514)	0	0	0
2014/11/28	R209	05/02/2015	9.26	Put	Bond Future	87.5300	0.0875	58.8000	0.0588	(32.823)	0	0	0
2014/11/28	R209	07/05/2015			Bond Future	8.4277	79.4746	8.3488	80.1216	(0.935)	0.0000	0.0000	0
2014/11/28	R209	07/05/2015	8.99	Put	Bond Future	963.1900	0.9632	813.8500	0.8139	(15.505)	0	0	0
2014/11/28	R209	07/05/2015	9.01	Put	Bond Future	926.7900	0.9268	781.9300	0.7819	(15.630)	0	0	0
2014/11/28	R209	07/05/2015	8.99	Call	Bond Future	5,354.0700	5.3541	5,851.6700	5.8517	9.294	0	0	0
2014/11/28	R209	07/05/2015	9.00	Put	Bond Future	944.8400	0.9448	797.7500	0.7978	(15.568)	0	0	0
2014/11/28	R209	07/05/2015	9.00	Call	Bond Future	5,410.3900	5.4104	5,910.2400	5.9102	9.239	0	0	0
2014/11/28	R209	07/05/2015	9.01	Call	Bond Future	5,466.9000	5.4669	5,968.9800	5.9690	9.184	0	0	0
2014/11/28	R209	06/08/2015	8.99	Put	Bond Future	1,710.3600	1.7104	1,518.7000	1.5187	(11.206)	0	0	0
2014/11/28	R209	06/08/2015			Bond Future	8.4621	80.8619	8.3811	81.5207	(0.957)	0.0000	0.0000	0
2014/11/28	R209	06/08/2015	9.01	Put	Bond Future	1,664.4800	1.6645	1,476.7500	1.4768	(11.279)	0	0	0
2014/11/28	R209	06/08/2015	9.90	Call	Bond Future	10,852.9700	10.8530	11,450.3600	11.4504	5.504	0	0	0
2014/11/28	R209	06/08/2015	9.00	Call	Bond Future	5,861.7200	5.8617	6,330.9000	6.3309	8.004	0	0	0
2014/11/28	R209	06/08/2015	9.01	Call	Bond Future	5,913.2900	5.9133	6,384.4300	6.3844	7.967	0	0	0
2014/11/28	R209	06/08/2015	9.00	Put	Bond Future	1,687.2900	1.6873	1,497.6000	1.4976	(11.242)	0	0	0
2014/11/28	R209	06/08/2015	8.99	Call	Bond Future	5,810.3000	5.8103	6,277.5100	6.2775	8.041	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
2014/11/28	R209	06/08/2015	9.90	Put	Bond Future	416.4700	0.4165	354.9900	0.3550	(14.762)	0	0	2,914
2014/11/28	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R210	05/02/2015			Bond Future	177.6655	177.6655	177.6437	177.6437	(0.012)	0.0000	0.0000	628
2014/11/28	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R210	05/02/2015	175.01	Call	Bond Future	2,655.4800	2.6555	2,633.7000	2.6337	(0.820)	0	0	0
2014/11/28	R210	05/02/2015	174.99	Call	Bond Future	2,675.4800	2.6755	2,653.7000	2.6537	(0.814)	0	0	0
2014/11/28	R210	05/02/2015	175.00	Call	Bond Future	2,665.4800	2.6655	2,643.7000	2.6437	(0.817)	0	0	0
2014/11/28	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R210	07/05/2015			Bond Future	178.4867	178.4867	178.4601	178.4601	(0.015)	0.0000	0.0000	0
2014/11/28	R210	07/05/2015	177.00	Call	Bond Future	1,486.7100	1.4867	1,460.1400	1.4601	(1.787)	0	0	0
2014/11/28	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R210	07/05/2015	177.01	Call	Bond Future	1,476.7100	1.4767	1,450.1400	1.4501	(1.799)	0	0	0
2014/11/28	R210	07/05/2015	176.99	Call	Bond Future	1,496.7100	1.4967	1,470.1400	1.4701	(1.775)	0	0	0
2014/11/28	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R211	05/02/2015			Bond Future	132.6071	132.6071	132.5881	132.5881	(0.014)	0.0000	0.0000	1,120
2014/11/28	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R211	05/02/2015	132.99	Put	Bond Future	382.9100	0.3829	401.9500	0.4020	4.972	0	0	0
2014/11/28	R211	05/02/2015	133.01	Put	Bond Future	402.9100	0.4029	421.9500	0.4220	4.726	0	0	0
2014/11/28	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R211	05/02/2015	133.00	Put	Bond Future	392.9100	0.3929	411.9500	0.4120	4.846	0	0	0
2014/11/28	R211	07/05/2015	134.99	Put	Bond Future	218.8400	0.2188	241.6200	0.2416	10.409	0	0	0
2014/11/28	R211	07/05/2015			Bond Future	134.7712	134.7712	134.7484	134.7484	(0.017)	0.0000	0.0000	0
2014/11/28	R211	07/05/2015	135.01	Put	Bond Future	238.8400	0.2388	261.6200	0.2616	9.538	0	0	0
2014/11/28	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R211	07/05/2015	135.00	Put	Bond Future	228.8400	0.2288	251.6200	0.2516	9.955	0	0	0
2014/11/28	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R212	05/02/2015			Bond Future	137.5290	137.5290	137.5118	137.5118	(0.012)	0.0000	0.0000	14,564
2014/11/28	R212	05/02/2015	137.99	Put	Bond Future	461.0500	0.4610	478.2100	0.4782	3.722	0	0	0
2014/11/28	R212	05/02/2015	138.01	Put	Bond Future	481.0500	0.4810	498.2100	0.4982	3.567	0	0	0
2014/11/28	R212	05/02/2015	138.00	Put	Bond Future	471.0500	0.4710	488.2100	0.4882	3.643	0	0	0
2014/11/28	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R212	07/05/2015			Bond Future	139.7734	139.7734	139.7524	139.7524	(0.015)	0.0000	0.0000	0
2014/11/28	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R212	07/05/2015	140.99	Put	Bond Future	1,216.6300	1.2166	1,237.5700	1.2376	1.721	0	0	0
2014/11/28	R212	07/05/2015	141.01	Put	Bond Future	1,236.6300	1.2366	1,257.5700	1.2576	1.693	0	0	0
2014/11/28	R212	07/05/2015	141.00	Put	Bond Future	1,226.6300	1.2266	1,247.5700	1.2476	1.707	0	0	0
2014/11/28	R213	05/02/2015	9.26	Put	Bond Future	36.6600	0.0367	22.7600	0.0228	(37.916)	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
2014/11/28	R213	05/02/2015			Bond Future	8.2021	92.5234	8.1197	93.1997	(1.005)	0.0000	0.0000	21,796
2014/11/28	R213	05/02/2015	9.25	Put	Bond Future	38.5100	0.0385	23.9700	0.0240	(37.756)	0	0	0
2014/11/28	R213	05/02/2015	9.24	Put	Bond Future	40.2400	0.0402	25.1100	0.0251	(37.599)	0	0	0
2014/11/28	R213	05/02/2015	9.25	Call	Bond Future	8,043.0500	8.0430	8,704.8100	8.7048	8.228	0	0	0
2014/11/28	R213	05/02/2015	9.26	Call	Bond Future	8,112.5500	8.1125	8,774.9500	8.7750	8.165	0	0	0
2014/11/28	R213	05/02/2015	9.24	Call	Bond Future	7,973.3400	7.9733	8,634.5100	8.6345	8.292	0	0	0
2014/11/28	R213	07/05/2015	8.74	Call	Bond Future	4,920.6800	4.9207	5,433.2600	5.4333	10.417	0	0	0
2014/11/28	R213	07/05/2015	8.75	Put	Bond Future	1,034.0300	1.0340	864.1900	0.8642	(16.425)	0	0	0
2014/11/28	R213	07/05/2015			Bond Future	8.2454	90.4809	8.1609	91.1659	(1.024)	0.0000	0.0000	0
2014/11/28	R213	07/05/2015	8.75	Call	Bond Future	4,976.2600	4.9763	5,491.4100	5.4914	10.352	0	0	0
2014/11/28	R213	07/05/2015	8.76	Call	Bond Future	5,032.0600	5.0321	5,549.7600	5.5498	10.288	0	0	0
2014/11/28	R213	07/05/2015	8.74	Put	Bond Future	1,054.1500	1.0542	881.7400	0.8817	(16.355)	0	0	0
2014/11/28	R213	07/05/2015	8.76	Put	Bond Future	1,014.2300	1.0142	846.9400	0.8469	(16.494)	0	0	0
2014/11/28	R213	06/08/2015			Bond Future	8.2788	92.0598	8.1918	92.7574	(1.051)	0.0000	0.0000	0
2014/11/28	R213	06/08/2015	8.49	Put	Bond Future	2,470.2300	2.4702	2,195.3300	2.1953	(11.129)	0	0	0
2014/11/28	R213	06/08/2015	8.51	Put	Bond Future	2,406.0900	2.4061	2,136.3100	2.1363	(11.212)	0	0	0
2014/11/28	R213	06/08/2015	8.49	Call	Bond Future	4,132.0700	4.1321	4,554.8000	4.5548	10.230	0	0	0
2014/11/28	R213	06/08/2015	8.50	Put	Bond Future	2,437.7000	2.4377	2,165.3700	2.1654	(11.172)	0	0	0
2014/11/28	R213	06/08/2015	8.50	Call	Bond Future	4,177.1500	4.1771	4,602.4500	4.6025	10.182	0	0	0
2014/11/28	R213	06/08/2015	8.51	Call	Bond Future	4,223.0500	4.2231	4,650.9000	4.6509	10.131	0	0	0
2014/11/28	R214	05/02/2015	9.50	Call	Bond Future	8,113.9800	8.1140	8,722.4800	8.7225	7.499	0	0	0
2014/11/28	R214	05/02/2015			Bond Future	8.4852	82.2096	8.4133	82.8373	(0.849)	0.0000	0.0000	7,459
2014/11/28	R214	05/02/2015	9.51	Call	Bond Future	8,183.9300	8.1839	8,793.1800	8.7932	7.444	0	0	0
2014/11/28	R214	05/02/2015	9.49	Call	Bond Future	8,043.7700	8.0438	8,651.5700	8.6516	7.556	0	0	0
2014/11/28	R214	05/02/2015	9.50	Put	Bond Future	59.8500	0.0599	40.5800	0.0406	(32.197)	0	0	0
2014/11/28	R214	05/02/2015	9.49	Put	Bond Future	62.3100	0.0623	42.3400	0.0423	(32.049)	0	0	0
2014/11/28	R214	05/02/2015	9.51	Put	Bond Future	57.2500	0.0572	38.7300	0.0387	(32.349)	0	0	0
2014/11/28	R214	07/05/2015			Bond Future	8.5276	80.2528	8.4541	80.8886	(0.863)	0.0000	0.0000	0
2014/11/28	R214	07/05/2015	9.15	Call	Bond Future	6,003.6000	6.0036	6,501.9700	6.5020	8.301	0	0	0
2014/11/28	R214	07/05/2015	9.16	Call	Bond Future	6,062.8300	6.0628	6,563.2600	6.5633	8.254	0	0	0
2014/11/28	R214	07/05/2015	9.14	Put	Bond Future	958.3700	0.9584	818.8700	0.8189	(14.556)	0	0	0
2014/11/28	R214	07/05/2015	9.16	Put	Bond Future	922.5900	0.9226	787.2300	0.7872	(14.672)	0	0	0
2014/11/28	R214	07/05/2015	9.15	Put	Bond Future	940.3400	0.9403	802.9200	0.8029	(14.614)	0	0	0
2014/11/28	R214	07/05/2015	9.14	Call	Bond Future	5,944.5200	5.9445	6,440.8100	6.4408	8.349	0	0	0
2014/11/28	R214	06/08/2015	8.76	Put	Bond Future	2,784.4800	2.7845	2,524.5700	2.5246	(9.334)	0	0	0
2014/11/28	R214	06/08/2015			Bond Future	8.5619	81.6533	8.4864	82.3008	(0.882)	0.0000	0.0000	0
2014/11/28	R214	06/08/2015	8.75	Put	Bond Future	2,819.6800	2.8197	2,557.4500	2.5575	(9.300)	0	0	0
2014/11/28	R214	06/08/2015	8.74	Call	Bond Future	4,349.9700	4.3500	4,732.9100	4.7329	8.803	0	0	0
2014/11/28	R214	06/08/2015	8.75	Call	Bond Future	4,396.4000	4.3964	4,781.6700	4.7817	8.763	0	0	0
2014/11/28	R214	06/08/2015	8.76	Call	Bond Future	4,443.5800	4.4436	4,831.1700	4.8312	8.722	0	0	0
2014/11/28	R214	06/08/2015	8.74	Put	Bond Future	2,855.7600	2.8558	2,591.2000	2.5912	(9.264)	0	0	0
2014/11/28	R248	05/02/2015			Bond Future	8.5770	105.8234	8.5049	106.6300	(0.840)	0.0000	0.0000	40,873
2014/11/28	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R248	05/02/2015	9.50	Call	Bond Future	9,419.9700	9.4200	10,226.5100	10.2265	8.562	0	0	0
2014/11/28	R248	05/02/2015	9.51	Call	Bond Future	9,513.4900	9.5135	10,320.0300	10.3200	8.478	0	0	0
2014/11/28	R248	05/02/2015	9.49	Call	Bond Future	9,326.2700	9.3263	10,132.8100	10.1328	8.648	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
2014/11/28	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R248	07/05/2015			Bond Future	8.6215	103.1107	8.5478	103.9277	(0.855)	0.0000	0.0000	0
2014/11/28	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R248	07/05/2015	9.26	Call	Bond Future	6,623.4400	6.6234	7,440.4100	7.4404	12.335	0	0	0
2014/11/28	R248	07/05/2015	9.24	Call	Bond Future	6,427.6400	6.4276	7,244.6100	7.2446	12.710	0	0	0
2014/11/28	R248	07/05/2015	9.25	Call	Bond Future	6,525.6300	6.5256	7,342.6000	7.3426	12.519	0	0	0
2014/11/28	R248	06/08/2015	8.76	Call	Bond Future	1,102.7500	1.1028	1,934.8200	1.9348	75.454	0	0	0
2014/11/28	R248	06/08/2015			Bond Future	8.6580	104.9101	8.5823	105.7422	(0.874)	0.0000	0.0000	0
2014/11/28	R248	06/08/2015	8.74	Call	Bond Future	888.2300	0.8882	1,720.3000	1.7203	93.677	0	0	0
2014/11/28	R248	06/08/2015	8.75	Call	Bond Future	995.5900	0.9956	1,827.6600	1.8277	83.576	0	0	0
2014/11/28	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/28	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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