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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/12/2014 TO 09/12/2014

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
2014/12/09	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	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
2014/12/09	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	16.1500	0.0162	100.000	0	0	0
2014/12/09	2025	05/02/2015			Bond Future	118.8763	118.8763	119.0261	119.0261	0.126	0.0000	0.0000	16
2014/12/09	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	36.1500	0.0362	100.000	0	0	0
2014/12/09	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	26.1500	0.0262	100.000	0	0	0
2014/12/09	2025	05/02/2015	118.99	Put	Bond Future	113.7100	0.1137	0.0000	0.0000	(100.000)	0	0	0
2014/12/09	2025	05/02/2015	119.01	Put	Bond Future	133.7100	0.1337	0.0000	0.0000	(100.000)	0	0	0
2014/12/09	2025	05/02/2015	119.00	Put	Bond Future	123.7100	0.1237	0.0000	0.0000	(100.000)	0	0	0
2014/12/09	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2025	07/05/2015			Bond Future	120.7879	120.7879	120.9382	120.9382	0.124	0.0000	0.0000	0
2014/12/09	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2025	07/05/2015	120.99	Put	Bond Future	202.1200	0.2021	51.7600	0.0518	(74.391)	0	0	0
2014/12/09	2025	07/05/2015	121.01	Put	Bond Future	222.1200	0.2221	71.7600	0.0718	(67.693)	0	0	0
2014/12/09	2025	07/05/2015	121.00	Put	Bond Future	212.1200	0.2121	61.7600	0.0618	(70.884)	0	0	0
2014/12/09	2030	05/02/2015			Bond Future	8.1761	98.7120	8.2315	98.2447	0.678	0.0000	0.0000	4,664
2014/12/09	2030	05/02/2015	9.25	Call	Bond Future	8,519.5300	8.5195	8,052.2100	8.0522	(5.485)	0	0	0
2014/12/09	2030	05/02/2015	9.24	Call	Bond Future	8,445.1300	8.4451	7,977.8100	7.9778	(5.534)	0	0	0
2014/12/09	2030	05/02/2015	9.26	Call	Bond Future	8,593.8400	8.5938	8,126.5200	8.1265	(5.438)	0	0	0
2014/12/09	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2030	07/05/2015			Bond Future	8.2274	100.2917	8.2847	99.8154	0.697	0.0000	0.0000	0
2014/12/09	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2030	07/05/2015	8.74	Call	Bond Future	4,144.2100	4.1442	3,667.9900	3.6680	(11.491)	0	0	0
2014/12/09	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2030	07/05/2015	8.75	Call	Bond Future	4,222.5800	4.2226	3,746.3600	3.7464	(11.278)	0	0	0
2014/12/09	2030	07/05/2015	8.76	Call	Bond Future	4,300.8500	4.3008	3,824.6300	3.8246	(11.073)	0	0	0
2014/12/09	2032	05/02/2015			Bond Future	8.3484	102.1095	8.4038	101.6145	0.663	0.0000	0.0000	15
2014/12/09	2032	05/02/2015	8.50	Call	Bond Future	1,346.8000	1.3468	851.7400	0.8517	(36.758)	0	0	0
2014/12/09	2032	05/02/2015	8.51	Call	Bond Future	1,434.6900	1.4347	939.6300	0.9396	(34.506)	0	0	0
2014/12/09	2032	05/02/2015	8.49	Call	Bond Future	1,258.8000	1.2588	763.7400	0.7637	(39.328)	0	0	0
2014/12/09	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	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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2014/12/09	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2032	07/05/2015			Bond Future	8.4004	99.5879	8.4576	99.0835	0.681	0.0000	0.0000	0
2014/12/09	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2032	07/05/2015	8.50	Call	Bond Future	876.2600	0.8763	371.8400	0.3718	(57.565)	0	0	0
2014/12/09	2032	07/05/2015	8.51	Call	Bond Future	963.5700	0.9636	459.1500	0.4591	(52.349)	0	0	0
2014/12/09	2032	07/05/2015	8.49	Call	Bond Future	788.8300	0.7888	284.4100	0.2844	(63.945)	0	0	0
2014/12/09	2032	06/08/2015	8.50	Call	Bond Future	526.9500	0.5270	12.5900	0.0126	(97.611)	0	0	0
2014/12/09	2032	06/08/2015			Bond Future	8.4395	101.3259	8.4986	100.8115	0.699	0.0000	0.0000	0
2014/12/09	2032	06/08/2015	8.51	Call	Bond Future	613.6800	0.6137	99.3200	0.0993	(83.816)	0	0	0
2014/12/09	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2032	06/08/2015	8.49	Call	Bond Future	440.1100	0.4401	0.0000	0.0000	(100.000)	0	0	0
2014/12/09	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	74.2500	0.0742	100.000	0	0	0
2014/12/09	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2037	05/02/2015			Bond Future	8.4203	101.0218	8.4808	100.4201	0.718	0.0000	0.0000	36,001
2014/12/09	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2037	05/02/2015	9.50	Call	Bond Future	9,948.7900	9.9488	9,347.0900	9.3471	(6.048)	0	0	0
2014/12/09	2037	05/02/2015	9.51	Call	Bond Future	10,033.5300	10.0335	9,431.8300	9.4318	(5.997)	0	0	0
2014/12/09	2037	05/02/2015	9.49	Call	Bond Future	9,863.9200	9.8639	9,262.2200	9.2622	(6.100)	0	0	0
2014/12/09	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2037	07/05/2015			Bond Future	8.4707	102.6385	8.5330	102.0257	0.736	0.0000	0.0000	500
2014/12/09	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2037	07/05/2015	9.01	Call	Bond Future	5,115.8400	5.1158	4,502.9900	4.5030	(11.979)	0	0	0
2014/12/09	2037	07/05/2015	8.99	Call	Bond Future	4,933.5100	4.9335	4,320.6600	4.3207	(12.422)	0	0	0
2014/12/09	2037	07/05/2015	9.00	Call	Bond Future	5,024.7400	5.0247	4,411.8900	4.4119	(12.197)	0	0	0
2014/12/09	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2037	06/08/2015			Bond Future	8.5105	100.1692	8.5747	99.5445	0.754	0.0000	0.0000	0
2014/12/09	2037	06/08/2015	8.75	Call	Bond Future	2,300.2600	2.3003	1,675.5700	1.6756	(27.157)	0	0	0
2014/12/09	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2037	06/08/2015	8.76	Call	Bond Future	2,394.4900	2.3945	1,769.8000	1.7698	(26.089)	0	0	0
2014/12/09	2037	06/08/2015	8.74	Call	Bond Future	2,205.8900	2.2059	1,581.2000	1.5812	(28.319)	0	0	0
2014/12/09	2038	05/02/2015	123.00	Call	Bond Future	4,183.8900	4.1839	4,168.8600	4.1689	(0.359)	0	0	0
2014/12/09	2038	05/02/2015			Bond Future	127.1839	127.1839	127.1689	127.1689	(0.012)	0.0000	0.0000	3,701
2014/12/09	2038	05/02/2015	123.01	Call	Bond Future	4,173.8900	4.1739	4,158.8600	4.1589	(0.360)	0	0	0
2014/12/09	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2038	05/02/2015	122.99	Call	Bond Future	4,193.8900	4.1939	4,178.8600	4.1789	(0.358)	0	0	0
2014/12/09	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2038	07/05/2015			Bond Future	129.2291	129.2291	129.2119	129.2119	(0.013)	0.0000	0.0000	0
2014/12/09	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	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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2014/12/09	2038	07/05/2015	126.99	Call	Bond Future	2,239.0600	2.2391	2,221.9100	2.2219	(0.766)	0	0	0
2014/12/09	2038	07/05/2015	127.00	Call	Bond Future	2,229.0600	2.2291	2,211.9100	2.2119	(0.769)	0	0	0
2014/12/09	2038	07/05/2015	127.01	Call	Bond Future	2,219.0600	2.2191	2,201.9100	2.2019	(0.773)	0	0	0
2014/12/09	2044	05/02/2015	9.00	Call	Bond Future	4,748.7600	4.7488	3,986.2700	3.9863	(16.057)	0	0	0
2014/12/09	2044	05/02/2015			Bond Future	8.5449	102.4245	8.6155	101.6620	0.827	0.0000	0.0000	5,842
2014/12/09	2044	05/02/2015	9.01	Call	Bond Future	4,848.8700	4.8489	4,086.3800	4.0864	(15.725)	0	0	0
2014/12/09	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2044	05/02/2015	8.99	Call	Bond Future	4,648.4700	4.6485	3,885.9800	3.8860	(16.403)	0	0	0
2014/12/09	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2044	07/05/2015			Bond Future	8.5948	104.0635	8.6675	103.2873	0.846	0.0000	0.0000	0
2014/12/09	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2044	07/05/2015	9.01	Call	Bond Future	4,302.0500	4.3020	3,525.9000	3.5259	(18.041)	0	0	0
2014/12/09	2044	07/05/2015	8.99	Call	Bond Future	4,101.9700	4.1020	3,325.8200	3.3258	(18.921)	0	0	0
2014/12/09	2044	07/05/2015	9.00	Call	Bond Future	4,202.0900	4.2021	3,425.9400	3.4259	(18.471)	0	0	0
2014/12/09	2044	06/08/2015	8.76	Call	Bond Future	1,318.5000	1.3185	527.5600	0.5276	(59.988)	0	0	0
2014/12/09	2044	06/08/2015			Bond Future	8.6348	101.4939	8.7096	100.7030	0.866	0.0000	0.0000	0
2014/12/09	2044	06/08/2015	8.74	Call	Bond Future	1,109.8800	1.1099	318.9400	0.3189	(71.264)	0	0	0
2014/12/09	2044	06/08/2015	8.75	Call	Bond Future	1,214.2800	1.2143	423.3400	0.4233	(65.137)	0	0	0
2014/12/09	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2046	05/02/2015			Bond Future	129.9919	129.9919	129.9768	129.9768	(0.012)	0.0000	0.0000	5,889
2014/12/09	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2046	05/02/2015	123.99	Call	Bond Future	6,001.9200	6.0019	5,986.8200	5.9868	(0.252)	0	0	0
2014/12/09	2046	05/02/2015	124.01	Call	Bond Future	5,981.9200	5.9819	5,966.8200	5.9668	(0.252)	0	0	0
2014/12/09	2046	05/02/2015	124.00	Call	Bond Future	5,991.9200	5.9919	5,976.8200	5.9768	(0.252)	0	0	0
2014/12/09	2046	07/05/2015			Bond Future	130.7132	130.7132	130.6957	130.6957	(0.013)	0.0000	0.0000	0
2014/12/09	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2046	07/05/2015	126.99	Call	Bond Future	3,723.2000	3.7232	3,705.7000	3.7057	(0.470)	0	0	0
2014/12/09	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2046	07/05/2015	127.00	Call	Bond Future	3,713.2000	3.7132	3,695.7000	3.6957	(0.471)	0	0	0
2014/12/09	2046	07/05/2015	127.01	Call	Bond Future	3,703.2000	3.7032	3,685.7000	3.6857	(0.473)	0	0	0
2014/12/09	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2050	05/02/2015			Bond Future	138.3910	138.3910	138.3749	138.3749	(0.012)	0.0000	0.0000	2,640
2014/12/09	2050	05/02/2015	130.01	Call	Bond Future	8,381.0200	8.3810	8,364.8900	8.3649	(0.192)	0	0	0
2014/12/09	2050	05/02/2015	129.99	Call	Bond Future	8,401.0200	8.4010	8,384.8900	8.3849	(0.192)	0	0	0
2014/12/09	2050	05/02/2015	130.00	Call	Bond Future	8,391.0200	8.3910	8,374.8900	8.3749	(0.192)	0	0	0
2014/12/09	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	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
2014/12/09	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2050	07/05/2015			Bond Future	140.6164	140.6164	140.5978	140.5978	(0.013)	0.0000	0.0000	0
2014/12/09	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	2050	07/05/2015	135.01	Call	Bond Future	5,606.4200	5.6064	5,587.7900	5.5878	(0.332)	0	0	0
2014/12/09	2050	07/05/2015	134.99	Call	Bond Future	5,626.4200	5.6264	5,607.7900	5.6078	(0.331)	0	0	0
2014/12/09	2050	07/05/2015	135.00	Call	Bond Future	5,616.4200	5.6164	5,597.7900	5.5978	(0.332)	0	0	0
2014/12/09	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	AL12	05/02/2015			Index Future	544.8240	544.8240	542.1460	542.1460	(0.492)	0.0000	0.0000	0
2014/12/09	AL12	07/05/2015			Index Future	553.5370	553.5370	550.8090	550.8090	(0.493)	0.0000	0.0000	0
2014/12/09	AL37	05/02/2015			Index Future	450.7720	450.7720	449.8100	449.8100	(0.213)	0.0000	0.0000	116
2014/12/09	AL37	07/05/2015			Index Future	457.9810	457.9810	456.9980	456.9980	(0.215)	0.0000	0.0000	0
2014/12/09	AL7T	05/02/2015			Index Future	535.7200	535.7200	534.0770	534.0770	(0.307)	0.0000	0.0000	3
2014/12/09	AL7T	07/05/2015			Index Future	544.2880	544.2880	542.6110	542.6110	(0.308)	0.0000	0.0000	0
2014/12/09	ALBI	05/02/2015			Index Future	489.7100	489.7100	487.9710	487.9710	(0.355)	0.0000	0.0000	654
2014/12/09	ALBI	07/05/2015			Index Future	497.5420	497.5420	495.7690	495.7690	(0.356)	0.0000	0.0000	0
2014/12/09	ALBI	06/08/2015			Index Future	506.1220	506.1220	504.3130	504.3130	(0.357)	0.0000	0.0000	0
2014/12/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	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
2014/12/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/12/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	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
2014/12/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/09	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	EL28	05/02/2015			Bond Future	125.2767	125.2767	125.2632	125.2632	(0.011)	0.0000	0.0000	0
2014/12/09	EL28	05/02/2015	126.01	Put	Bond Future	733.3500	0.7333	746.8100	0.7468	1.835	0	0	0
2014/12/09	EL28	05/02/2015	125.99	Put	Bond Future	713.3500	0.7133	726.8100	0.7268	1.887	0	0	0
2014/12/09	EL28	05/02/2015	126.00	Put	Bond Future	723.3500	0.7233	736.8100	0.7368	1.861	0	0	0
2014/12/09	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	EL28	07/05/2015	125.00	Call	Bond Future	781.4200	0.7814	765.8300	0.7658	(1.995)	0	0	0
2014/12/09	EL28	07/05/2015			Bond Future	125.7814	125.7814	125.7658	125.7658	(0.012)	0.0000	0.0000	0
2014/12/09	EL28	07/05/2015	125.01	Call	Bond Future	771.4200	0.7714	755.8300	0.7558	(2.021)	0	0	0
2014/12/09	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	EL28	07/05/2015	124.99	Call	Bond Future	791.4200	0.7914	775.8300	0.7758	(1.970)	0	0	0
2014/12/09	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	ES33	05/02/2015	10.00	Call	Bond Future	5,371.2400	5.3712	4,867.6300	4.8676	(9.376)	0	0	0
2014/12/09	ES33	05/02/2015			Bond Future	9.2704	87.4983	9.3358	86.9947	0.705	0.0000	0.0000	6,220
2014/12/09	ES33	05/02/2015	10.01	Call	Bond Future	5,441.2000	5.4412	4,937.5900	4.9376	(9.255)	0	0	0
2014/12/09	ES33	05/02/2015	9.99	Call	Bond Future	5,301.1900	5.3012	4,797.5800	4.7976	(9.500)	0	0	0
2014/12/09	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	ES33	07/05/2015			Bond Future	9.3460	85.1102	9.4135	84.5974	0.723	0.0000	0.0000	0
2014/12/09	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	ES33	07/05/2015	9.76	Call	Bond Future	3,070.7800	3.0708	2,557.9900	2.5580	(16.699)	0	0	0
2014/12/09	ES33	07/05/2015	9.74	Call	Bond Future	2,926.3900	2.9264	2,413.6000	2.4136	(17.523)	0	0	0
2014/12/09	ES33	07/05/2015	9.75	Call	Bond Future	2,998.6300	2.9986	2,485.8400	2.4858	(17.101)	0	0	0
2014/12/09	ES33	06/08/2015			Bond Future	9.4095	86.5953	9.4793	86.0726	0.741	0.0000	0.0000	0
2014/12/09	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	ES33	06/08/2015	9.61	Call	Bond Future	1,489.6200	1.4896	966.8300	0.9668	(35.096)	0	0	0
2014/12/09	ES33	06/08/2015	9.59	Call	Bond Future	1,342.8200	1.3428	820.0300	0.8200	(38.932)	0	0	0
2014/12/09	ES33	06/08/2015	9.60	Call	Bond Future	1,416.2700	1.4163	893.4800	0.8935	(36.913)	0	0	0
2014/12/09	GOVI	05/02/2015	459.99	Call	GOVI	270,560.0000	27.0560	255,590.0000	25.5590	(5.533)	0	0	0
2014/12/09	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	GOVI	05/02/2015			GOVI	487.0460	487.0460	485.5490	485.5490	(0.307)	0.0000	0.0000	422

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2014/12/09	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	GOVI	05/02/2015	460.00	Call	GOVI	270,460.0000	27.0460	255,490.0000	25.5490	(5.535)	0	0	0
2014/12/09	GOVI	05/02/2015	460.01	Call	GOVI	270,360.0000	27.0360	255,390.0000	25.5390	(5.537)	0	0	0
2014/12/09	GOVI	07/05/2015	449.99	Call	GOVI	448,450.0000	44.8450	433,180.0000	43.3180	(3.405)	0	0	0
2014/12/09	GOVI	07/05/2015			GOVI	494.8350	494.8350	493.3080	493.3080	(0.309)	0.0000	0.0000	130
2014/12/09	GOVI	07/05/2015	450.00	Call	GOVI	448,350.0000	44.8350	433,080.0000	43.3080	(3.406)	0	0	0
2014/12/09	GOVI	07/05/2015	450.01	Call	GOVI	448,250.0000	44.8250	432,980.0000	43.2980	(3.407)	0	0	0
2014/12/09	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	GOVI	06/08/2015			GOVI	503.3680	503.3680	501.8090	501.8090	(0.310)	0.0000	0.0000	0
2014/12/09	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	GOVI	06/08/2015	499.99	Call	GOVI	33,780.0000	3.3780	18,190.0000	1.8190	(46.152)	0	0	0
2014/12/09	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	GOVI	06/08/2015	500.00	Call	GOVI	33,680.0000	3.3680	18,090.0000	1.8090	(46.289)	0	0	0
2014/12/09	GOVI	06/08/2015	500.01	Call	GOVI	33,580.0000	3.3580	17,990.0000	1.7990	(46.426)	0	0	0
2014/12/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/12/09	IGOV	05/02/2015			Index Future	226.3070	226.3070	226.3010	226.3010	(0.003)	0.0000	0.0000	1,093
2014/12/09	IGOV	07/05/2015			Index Future	229.9450	229.9450	229.9350	229.9350	(0.004)	0.0000	0.0000	81
2014/12/09	IGOV	06/08/2015			Index Future	233.9280	233.9280	233.9160	233.9160	(0.005)	0.0000	0.0000	0
2014/12/09	ILBI	05/02/2015			Index Future	612.9380	612.9380	612.9170	612.9170	(0.003)	0.0000	0.0000	157
2014/12/09	ILBI	07/05/2015			Index Future	622.9540	622.9540	622.9300	622.9300	(0.004)	0.0000	0.0000	0
2014/12/09	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/12/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/12/09	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/12/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/12/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/12/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/12/09	JBAF	17/12/2014			Jibar Tradeable Future	6.0900	93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2014/12/09	JBAF	21/01/2015			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2014/12/09	JBAF	18/02/2015			Jibar Tradeable Future	6.2100	93.7900	6.2100	93.7900	0.000	0.0000	0.0000	0
2014/12/09	JBAF	18/03/2015			Jibar Tradeable Future	6.2600	93.7400	6.2600	93.7400	0.000	0.0000	0.0000	2,850
2014/12/09	JBAF	15/04/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2014/12/09	JBAF	20/05/2015			Jibar Tradeable Future	6.3900	93.6100	6.3900	93.6100	0.000	0.0000	0.0000	0
2014/12/09	JBAF	17/06/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	5,000

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2014/12/09	JBAF	16/09/2015			Jibar Tradeable Future	6.6300	93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
2014/12/09	JBAF	15/12/2015			Jibar Tradeable Future	6.7900	93.2100	6.8300	93.1700	0.589	0.0000	0.0000	0
2014/12/09	JBAF	16/03/2016			Jibar Tradeable Future	6.9100	93.0900	6.9500	93.0500	0.579	0.0000	0.0000	0
2014/12/09	JBAF	15/06/2016			Jibar Tradeable Future	7.0300	92.9700	7.0700	92.9300	0.569	0.0000	0.0000	0
2014/12/09	JBAF	21/09/2016			Jibar Tradeable Future	7.1400	92.8600	7.1800	92.8200	0.560	0.0000	0.0000	0
2014/12/09	R023	05/02/2015			Bond Future	7.5887	104.4414	7.6446	104.1084	0.736	0.0000	0.0000	10,897
2014/12/09	R023	05/02/2015	8.74	Put	Bond Future	3.1800	0.0032	4.4300	0.0044	39.308	0	0	0
2014/12/09	R023	05/02/2015	8.75	Call	Bond Future	6,654.9100	6.6549	6,323.0200	6.3230	(4.987)	0	0	0
2014/12/09	R023	05/02/2015	8.76	Call	Bond Future	6,709.5300	6.7095	6,377.5700	6.3776	(4.948)	0	0	0
2014/12/09	R023	05/02/2015	8.74	Call	Bond Future	6,600.2700	6.6003	6,268.4600	6.2685	(5.027)	0	0	0
2014/12/09	R023	05/02/2015	8.76	Put	Bond Future	2.7400	0.0027	3.8400	0.0038	40.146	0	0	0
2014/12/09	R023	05/02/2015	8.75	Put	Bond Future	2.9500	0.0030	4.1200	0.0041	39.661	0	0	0
2014/12/09	R023	07/05/2015	8.15	Put	Bond Future	551.7100	0.5517	628.9300	0.6289	13.996	0	0	0
2014/12/09	R023	07/05/2015	8.14	Call	Bond Future	3,453.7000	3.4537	3,192.4600	3.1925	(7.564)	0	0	0
2014/12/09	R023	07/05/2015			Bond Future	7.6348	102.1880	7.6933	101.8481	0.766	0.0000	0.0000	0
2014/12/09	R023	07/05/2015	8.15	Call	Bond Future	3,497.0500	3.4970	3,234.3900	3.2344	(7.511)	0	0	0
2014/12/09	R023	07/05/2015	8.16	Call	Bond Future	3,540.6000	3.5406	3,276.5500	3.2765	(7.458)	0	0	0
2014/12/09	R023	07/05/2015	8.14	Put	Bond Future	564.4800	0.5645	643.1200	0.6431	13.931	0	0	0
2014/12/09	R023	07/05/2015	8.16	Put	Bond Future	539.1700	0.5392	615.0000	0.6150	14.064	0	0	0
2014/12/09	R023	06/08/2015	9.07	Put	Bond Future	174.3400	0.1743	198.6700	0.1987	13.955	0	0	911
2014/12/09	R023	06/08/2015	8.24	Call	Bond Future	4,102.2100	4.1022	3,846.5800	3.8466	(6.232)	0	0	0
2014/12/09	R023	06/08/2015			Bond Future	7.6611	103.9706	7.7224	103.6236	0.800	0.0000	0.0000	0
2014/12/09	R023	06/08/2015	9.07	Call	Bond Future	7,783.3400	7.7833	7,460.7200	7.4607	(4.145)	0	0	0
2014/12/09	R023	06/08/2015	8.26	Put	Bond Future	856.4200	0.8564	945.4700	0.9455	10.398	0	0	0
2014/12/09	R023	06/08/2015	8.25	Put	Bond Future	870.3200	0.8703	960.5000	0.9605	10.362	0	0	0
2014/12/09	R023	06/08/2015	8.24	Put	Bond Future	884.4100	0.8844	975.7300	0.9757	10.326	0	0	0
2014/12/09	R023	06/08/2015	8.25	Call	Bond Future	4,142.5700	4.1426	3,885.8000	3.8858	(6.198)	0	0	0
2014/12/09	R023	06/08/2015	8.26	Call	Bond Future	4,183.0700	4.1831	3,925.1700	3.9252	(6.165)	0	0	0
2014/12/09	R157	05/02/2015	8.74	Call	Bond Future	1,074.6600	1.0747	1,074.5600	1.0746	(0.009)	0	0	0
2014/12/09	R157	05/02/2015	8.75	Put	Bond Future	1.4500	0.0014	1.3500	0.0014	(6.897)	0	0	0
2014/12/09	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/12/09	R157	05/02/2015	8.74	Put	Bond Future	1.5000	0.0015	1.4000	0.0014	(6.667)	0	0	0
2014/12/09	R157	05/02/2015	8.76	Put	Bond Future	1.3900	0.0014	1.3000	0.0013	(6.475)	0	0	0
2014/12/09	R157	05/02/2015	8.75	Call	Bond Future	1,080.4200	1.0804	1,080.3200	1.0803	(0.009)	0	0	0
2014/12/09	R157	05/02/2015	8.76	Call	Bond Future	1,086.1600	1.0862	1,086.0700	1.0861	(0.008)	0	0	0
2014/12/09	R186	05/02/2015	9.00	Call	Bond Future	9,724.2100	9.7242	9,376.4000	9.3764	(3.577)	0	0	0
2014/12/09	R186	05/02/2015			Bond Future	7.8152	121.9655	7.8555	121.6163	0.515	0.0000	0.0000	45,397
2014/12/09	R186	05/02/2015	8.75	Call	Bond Future	7,787.3100	7.7873	7,443.6900	7.4437	(4.413)	0	0	0
2014/12/09	R186	05/02/2015	8.76	Call	Bond Future	7,865.0700	7.8651	7,521.1700	7.5212	(4.372)	0	0	0
2014/12/09	R186	05/02/2015	8.74	Call	Bond Future	7,709.5500	7.7096	7,366.2300	7.3662	(4.453)	0	0	0
2014/12/09	R186	05/02/2015	8.00	Put	Bond Future	812.2300	0.8122	920.8800	0.9209	13.377	0	0	6,500
2014/12/09	R186	05/02/2015	8.05	Put	Bond Future	680.9400	0.6809	775.7100	0.7757	13.918	0	0	6,500
2014/12/09	R186	05/02/2015	8.45	Put	Bond Future	128.1900	0.1282	151.2800	0.1513	18.012	0	0	0
2014/12/09	R186	05/02/2015	8.76	Put	Bond Future	25.7700	0.0258	31.0800	0.0311	20.605	0	0	0
2014/12/09	R186	05/02/2015	8.50	Put	Bond Future	100.7500	0.1007	119.3600	0.1194	18.471	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/09	R186	05/02/2015	8.75	Put	Bond Future	27.2500		0.0273	32.8400	0.0328	20.514	0	0	0
2014/12/09	R186	05/02/2015	8.45	Call	Bond Future	5,474.9400		5.4749	5,148.8200	5.1488	(5.957)	0	0	0
2014/12/09	R186	05/02/2015	9.00	Put	Bond Future	6.3200		0.0063	7.7200	0.0077	22.152	0	0	9,600
2014/12/09	R186	05/02/2015	8.50	Call	Bond Future	5,854.6500		5.8547	5,524.0500	5.5240	(5.647)	0	0	0
2014/12/09	R186	05/02/2015	8.00	Call	Bond Future	2,403.3100		2.4033	2,162.7500	2.1628	(10.010)	0	0	0
2014/12/09	R186	05/02/2015	8.05	Call	Bond Future	2,697.5700		2.6976	2,443.1300	2.4431	(9.432)	0	0	0
2014/12/09	R186	05/02/2015	8.74	Put	Bond Future	28.8000		0.0288	34.6900	0.0347	20.451	0	0	0
2014/12/09	R186	07/05/2015			Bond Future	7.8631		123.9167	7.9050	123.5601	0.533	0.0000	0.0000	1
2014/12/09	R186	07/05/2015	8.25	Call	Bond Future	4,384.7000		4.3847	4,127.6400	4.1276	(5.863)	0	0	0
2014/12/09	R186	07/05/2015	8.24	Put	Bond Future	1,174.3900		1.1744	1,275.4800	1.2755	8.608	0	0	0
2014/12/09	R186	07/05/2015	8.26	Put	Bond Future	1,126.5100		1.1265	1,224.3900	1.2244	8.689	0	0	0
2014/12/09	R186	07/05/2015	8.25	Put	Bond Future	1,150.1200		1.1501	1,249.5900	1.2496	8.649	0	0	0
2014/12/09	R186	07/05/2015	8.26	Call	Bond Future	4,443.1000		4.4431	4,184.4500	4.1844	(5.821)	0	0	0
2014/12/09	R186	07/05/2015	8.24	Call	Bond Future	4,326.8800		4.3269	4,071.4400	4.0714	(5.904)	0	0	0
2014/12/09	R186	06/08/2015	8.00	Put	Bond Future	2,736.1600		2.7362	2,894.1900	2.8942	5.776	0	0	0
2014/12/09	R186	06/08/2015			Bond Future	7.8946		120.7770	7.9382	120.4129	0.553	0.0000	0.0000	0
2014/12/09	R186	06/08/2015	8.00	Call	Bond Future	3,613.2600		3.6133	3,407.1700	3.4072	(5.704)	0	0	0
2014/12/09	R186	06/08/2015	8.01	Call	Bond Future	3,659.3100		3.6593	3,451.7200	3.4517	(5.673)	0	0	0
2014/12/09	R186	06/08/2015	7.99	Call	Bond Future	3,567.5100		3.5675	3,362.9400	3.3629	(5.734)	0	0	0
2014/12/09	R186	06/08/2015	7.99	Put	Bond Future	2,773.2200		2.7732	2,932.7700	2.9328	5.753	0	0	0
2014/12/09	R186	06/08/2015	8.01	Put	Bond Future	2,699.4700		2.6995	2,856.0000	2.8560	5.799	0	0	0
2014/12/09	R186	05/11/2015	8.25	Put	Bond Future	2,442.7100		2.4427	2,576.4200	2.5764	5.474	0	0	0
2014/12/09	R186	05/11/2015	8.24	Call	Bond Future	5,178.1500		5.1782	4,941.5500	4.9415	(4.569)	0	0	0
2014/12/09	R186	05/11/2015			Bond Future	7.9058		123.0065	7.9510	122.6350	0.573	0.0000	0.0000	0
2014/12/09	R186	05/11/2015	9.00	Put	Bond Future	883.6200		0.8836	943.8700	0.9439	6.819	0	0	2,600
2014/12/09	R186	05/11/2015	8.24	Put	Bond Future	2,472.5800		2.4726	2,607.4900	2.6075	5.456	0	0	0
2014/12/09	R186	05/11/2015	8.26	Put	Bond Future	2,413.5700		2.4136	2,546.0800	2.5461	5.490	0	0	0
2014/12/09	R186	05/11/2015	9.00	Call	Bond Future	9,436.1000		9.4361	9,124.8400	9.1248	(3.299)	0	0	0
2014/12/09	R186	05/11/2015	8.25	Call	Bond Future	5,227.9300		5.2279	4,990.1300	4.9901	(4.549)	0	0	0
2014/12/09	R186	05/11/2015	8.26	Call	Bond Future	5,278.3700		5.2784	5,039.3700	5.0394	(4.528)	0	0	0
2014/12/09	R197	05/02/2015	288.99	Put	Bond Future	426.9300		0.4269	460.8500	0.4609	7.945	0	0	0
2014/12/09	R197	05/02/2015			Bond Future	288.5631		288.5631	288.5292	288.5292	(0.012)	0.0000	0.0000	898
2014/12/09	R197	05/02/2015	289.01	Put	Bond Future	446.9300		0.4469	480.8500	0.4809	7.590	0	0	0
2014/12/09	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R197	05/02/2015	289.00	Put	Bond Future	436.9300		0.4369	470.8500	0.4709	7.763	0	0	0
2014/12/09	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R197	07/05/2015			Bond Future	293.2029		293.2029	293.1639	293.1639	(0.013)	0.0000	0.0000	0
2014/12/09	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R197	07/05/2015	293.99	Put	Bond Future	787.0800		0.7871	826.1100	0.8261	4.959	0	0	0
2014/12/09	R197	07/05/2015	294.01	Put	Bond Future	807.0800		0.8071	846.1100	0.8461	4.836	0	0	0
2014/12/09	R197	07/05/2015	294.00	Put	Bond Future	797.0800		0.7971	836.1100	0.8361	4.897	0	0	0
2014/12/09	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R202	05/02/2015	233.01	Call	Bond Future	4,717.7200		4.7177	4,690.1900	4.6902	(0.584)	0	0	0
2014/12/09	R202	05/02/2015			Bond Future	237.7277		237.7277	237.7002	237.7002	(0.012)	0.0000	0.0000	50,884

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
2014/12/09	R202	05/02/2015	232.99	Call	Bond Future	4,737.7200	4.7377	4,710.1900	4.7102	(0.581)	0	0	0
2014/12/09	R202	05/02/2015	233.00	Call	Bond Future	4,727.7200	4.7277	4,700.1900	4.7002	(0.582)	0	0	0
2014/12/09	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R202	07/05/2015			Bond Future	241.5505	241.5505	241.5186	241.5186	(0.013)	0.0000	0.0000	0
2014/12/09	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R202	07/05/2015	238.51	Call	Bond Future	3,040.5000	3.0405	3,008.5600	3.0086	(1.050)	0	0	0
2014/12/09	R202	07/05/2015	238.49	Call	Bond Future	3,060.5000	3.0605	3,028.5600	3.0286	(1.044)	0	0	0
2014/12/09	R202	07/05/2015	238.50	Call	Bond Future	3,050.5000	3.0505	3,018.5600	3.0186	(1.047)	0	0	0
2014/12/09	R203	05/02/2015	7.69	Call	Bond Future	2,200.4100	2.2004	2,087.7900	2.0878	(5.118)	0	0	55
2014/12/09	R203	05/02/2015			Bond Future	6.7588	106.8536	6.8061	106.7405	0.700	0.0000	0.0000	14,661
2014/12/09	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R203	05/02/2015	8.35	Call	Bond Future	3,722.0800	3.7221	3,608.9200	3.6089	(3.040)	0	0	0
2014/12/09	R203	05/02/2015	8.36	Call	Bond Future	3,744.9300	3.7449	3,631.7700	3.6318	(3.022)	0	0	0
2014/12/09	R203	05/02/2015	8.34	Call	Bond Future	3,699.2200	3.6992	3,586.0600	3.5861	(3.059)	0	0	0
2014/12/09	R203	05/02/2015	7.69	Put	Bond Future	1.3600	0.0014	1.9000	0.0019	39.706	0	0	0
2014/12/09	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R203	07/05/2015			Bond Future	6.7911	104.3964	6.8447	104.2799	0.789	0.0000	0.0000	0
2014/12/09	R203	07/05/2015	7.24	Put	Bond Future	176.7200	0.1767	203.5100	0.2035	15.160	0	0	0
2014/12/09	R203	07/05/2015	7.26	Put	Bond Future	167.7300	0.1677	193.4200	0.1934	15.316	0	0	0
2014/12/09	R203	07/05/2015	7.25	Put	Bond Future	172.1700	0.1722	198.4100	0.1984	15.241	0	0	0
2014/12/09	R203	07/05/2015	7.25	Call	Bond Future	1,164.8300	1.1648	1,074.5900	1.0746	(7.747)	0	0	0
2014/12/09	R203	07/05/2015	7.26	Call	Bond Future	1,181.8800	1.1819	1,091.0900	1.0911	(7.682)	0	0	0
2014/12/09	R203	07/05/2015	7.24	Call	Bond Future	1,147.8800	1.1479	1,058.1900	1.0582	(7.814)	0	0	0
2014/12/09	R203	06/08/2015	6.74	Call	Bond Future	597.8500	0.5978	539.3500	0.5394	(9.785)	0	0	0
2014/12/09	R203	06/08/2015	6.75	Put	Bond Future	624.7000	0.6247	685.2900	0.6853	9.699	0	0	0
2014/12/09	R203	06/08/2015			Bond Future	6.7585	106.2178	6.8196	106.0982	0.905	0.0000	0.0000	0
2014/12/09	R203	06/08/2015	6.75	Call	Bond Future	608.1400	0.6081	549.0300	0.5490	(9.720)	0	0	0
2014/12/09	R203	06/08/2015	6.76	Call	Bond Future	618.5300	0.6185	558.8100	0.5588	(9.655)	0	0	0
2014/12/09	R203	06/08/2015	6.74	Put	Bond Future	634.0000	0.6340	695.2000	0.6952	9.653	0	0	0
2014/12/09	R203	06/08/2015	6.76	Put	Bond Future	615.5100	0.6155	675.4900	0.6755	9.745	0	0	0
2014/12/09	R204	05/02/2015			Bond Future	7.0069	104.4155	7.0586	104.2399	0.738	0.0000	0.0000	10,809
2014/12/09	R204	05/02/2015	8.25	Call	Bond Future	4,123.3600	4.1234	3,947.9300	3.9479	(4.255)	0	0	0
2014/12/09	R204	05/02/2015	8.26	Call	Bond Future	4,155.6800	4.1557	3,980.2400	3.9802	(4.222)	0	0	0
2014/12/09	R204	05/02/2015	8.24	Call	Bond Future	4,091.0300	4.0910	3,915.6100	3.9156	(4.288)	0	0	0
2014/12/09	R204	05/02/2015	8.26	Put	Bond Future	0.2200	0.0002	0.3200	0.0003	45.455	0	0	0
2014/12/09	R204	05/02/2015	8.25	Put	Bond Future	0.2400	0.0002	0.3500	0.0004	45.833	0	0	0
2014/12/09	R204	05/02/2015	8.24	Put	Bond Future	0.2600	0.0003	0.3800	0.0004	46.154	0	0	0
2014/12/09	R204	07/05/2015	7.51	Put	Bond Future	289.9600	0.2900	332.7300	0.3327	14.750	0	0	0
2014/12/09	R204	07/05/2015			Bond Future	7.0515	106.0859	7.1078	105.9061	0.798	0.0000	0.0000	0
2014/12/09	R204	07/05/2015	7.50	Put	Bond Future	297.2400	0.2972	340.8500	0.3409	14.672	0	0	0
2014/12/09	R204	07/05/2015	7.49	Call	Bond Future	1,694.9200	1.6949	1,559.5600	1.5596	(7.986)	0	0	0

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2014/12/09	R204	07/05/2015	7.50	Call	Bond Future	1,718.9400	1.7189	1,582.7300	1.5827	(7.924)	0	0	0
2014/12/09	R204	07/05/2015	7.51	Call	Bond Future	1,743.0800	1.7431	1,606.0300	1.6060	(7.863)	0	0	0
2014/12/09	R204	07/05/2015	7.49	Put	Bond Future	304.6600	0.3047	349.1200	0.3491	14.593	0	0	0
2014/12/09	R204	06/08/2015	7.74	Call	Bond Future	2,359.7400	2.3597	2,216.1200	2.2161	(6.086)	0	0	0
2014/12/09	R204	06/08/2015	7.75	Put	Bond Future	333.7500	0.3338	373.6700	0.3737	11.961	0	0	0
2014/12/09	R204	06/08/2015			Bond Future	7.0575	103.8972	7.1190	103.7131	0.872	0.0000	0.0000	0
2014/12/09	R204	06/08/2015	8.41	Call	Bond Future	4,031.1800	4.0312	3,858.9400	3.8589	(4.273)	0	0	0
2014/12/09	R204	06/08/2015	7.74	Put	Bond Future	339.8300	0.3398	380.3400	0.3803	11.921	0	0	0
2014/12/09	R204	06/08/2015	7.76	Put	Bond Future	327.2600	0.3273	366.5900	0.3666	12.018	0	0	0
2014/12/09	R204	06/08/2015	8.41	Put	Bond Future	75.7300	0.0757	87.6200	0.0876	15.701	0	0	699
2014/12/09	R204	06/08/2015	7.75	Call	Bond Future	2,382.8900	2.3829	2,238.6800	2.2387	(6.052)	0	0	0
2014/12/09	R204	06/08/2015	7.76	Call	Bond Future	2,405.6200	2.4056	2,260.8200	2.2608	(6.019)	0	0	0
2014/12/09	R207	05/02/2015	8.49	Put	Bond Future	0.4000	0.0004	0.6200	0.0006	55.000	0	0	0
2014/12/09	R207	05/02/2015			Bond Future	7.2230	100.6232	7.2847	100.3714	0.854	0.0000	0.0000	33,858
2014/12/09	R207	05/02/2015	8.51	Put	Bond Future	0.3300	0.0003	0.5200	0.0005	57.576	0	0	0
2014/12/09	R207	05/02/2015	8.50	Call	Bond Future	5,060.6700	5.0607	4,809.1600	4.8092	(4.970)	0	0	0
2014/12/09	R207	05/02/2015	8.51	Call	Bond Future	5,099.0200	5.0990	4,847.4900	4.8475	(4.933)	0	0	0
2014/12/09	R207	05/02/2015	8.49	Call	Bond Future	5,022.3100	5.0223	4,770.8100	4.7708	(5.008)	0	0	0
2014/12/09	R207	05/02/2015	8.50	Put	Bond Future	0.3600	0.0004	0.5700	0.0006	58.333	0	0	0
2014/12/09	R207	07/05/2015			Bond Future	7.2744	102.2332	7.3403	101.9760	0.907	0.0000	0.0000	0
2014/12/09	R207	07/05/2015	8.25	Call	Bond Future	3,812.5600	3.8126	3,574.9800	3.5750	(6.232)	0	0	0
2014/12/09	R207	07/05/2015	7.73	Call	Bond Future	2,142.5900	2.1426	1,949.3700	1.9494	(9.018)	0	0	66
2014/12/09	R207	07/05/2015	8.24	Put	Bond Future	92.6000	0.0926	112.7700	0.1128	21.782	0	0	0
2014/12/09	R207	07/05/2015	8.26	Put	Bond Future	86.7500	0.0868	105.8500	0.1059	22.017	0	0	0
2014/12/09	R207	07/05/2015	7.73	Put	Bond Future	382.5400	0.3825	446.5200	0.4465	16.725	0	0	0
2014/12/09	R207	07/05/2015	8.25	Put	Bond Future	89.6400	0.0896	109.2600	0.1093	21.888	0	0	0
2014/12/09	R207	07/05/2015	8.26	Call	Bond Future	3,846.9500	3.8469	3,608.8500	3.6088	(6.189)	0	0	0
2014/12/09	R207	07/05/2015	8.24	Call	Bond Future	3,778.2300	3.7782	3,541.2000	3.5412	(6.274)	0	0	0
2014/12/09	R207	06/08/2015	7.76	Call	Bond Future	2,358.3000	2.3583	2,175.0600	2.1751	(7.770)	0	0	0
2014/12/09	R207	06/08/2015	7.74	Call	Bond Future	2,306.6000	2.3066	2,125.3400	2.1253	(7.858)	0	0	0
2014/12/09	R207	06/08/2015			Bond Future	7.2959	100.3724	7.3666	100.1095	0.970	0.0000	0.0000	0
2014/12/09	R207	06/08/2015	7.75	Call	Bond Future	2,332.3900	2.3324	2,150.1400	2.1501	(7.814)	0	0	0
2014/12/09	R207	06/08/2015	7.46	Call	Bond Future	1,639.9300	1.6399	1,488.9500	1.4890	(9.206)	0	0	70
2014/12/09	R207	06/08/2015	7.74	Put	Bond Future	670.6000	0.6706	752.1800	0.7522	12.165	0	0	0
2014/12/09	R207	06/08/2015	7.76	Put	Bond Future	649.3900	0.6494	728.9900	0.7290	12.258	0	0	0
2014/12/09	R207	06/08/2015	7.46	Put	Bond Future	1,031.5800	1.0316	1,143.4400	1.1434	10.844	0	0	0
2014/12/09	R207	06/08/2015	7.75	Put	Bond Future	659.9200	0.6599	740.5100	0.7405	12.212	0	0	0
2014/12/09	R208	05/02/2015	8.51	Call	Bond Future	5,228.9700	5.2290	4,986.9800	4.9870	(4.628)	0	0	0
2014/12/09	R208	05/02/2015			Bond Future	7.3777	99.4015	7.4286	99.1587	0.690	0.0000	0.0000	51,071
2014/12/09	R208	05/02/2015	8.49	Call	Bond Future	5,140.0200	5.1400	4,898.1500	4.8981	(4.706)	0	0	0
2014/12/09	R208	05/02/2015	8.51	Put	Bond Future	2.0300	0.0020	2.7700	0.0028	36.453	0	0	0
2014/12/09	R208	05/02/2015	8.50	Put	Bond Future	2.1900	0.0022	2.9900	0.0030	36.530	0	0	0
2014/12/09	R208	05/02/2015	8.49	Put	Bond Future	2.3700	0.0024	3.2300	0.0032	36.287	0	0	0
2014/12/09	R208	05/02/2015	8.50	Call	Bond Future	5,184.5000	5.1845	4,942.5700	4.9426	(4.666)	0	0	0
2014/12/09	R208	07/05/2015	8.01	Call	Bond Future	2,997.3900	2.9974	2,797.1200	2.7971	(6.681)	0	0	0
2014/12/09	R208	07/05/2015			Bond Future	7.4250	97.5920	7.4789	97.3439	0.726	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
2014/12/09	R208	07/05/2015	7.99	Call	Bond Future	2,925.4600	2.9255	2,727.1200	2.7271	(6.780)	0	0	0
2014/12/09	R208	07/05/2015	8.00	Call	Bond Future	2,961.2600	2.9613	2,761.9500	2.7619	(6.731)	0	0	0
2014/12/09	R208	07/05/2015	7.99	Put	Bond Future	363.6000	0.3636	413.2900	0.4133	13.666	0	0	0
2014/12/09	R208	07/05/2015	8.01	Put	Bond Future	346.3600	0.3464	394.1200	0.3941	13.789	0	0	0
2014/12/09	R208	07/05/2015	8.00	Put	Bond Future	354.8000	0.3548	403.5200	0.4035	13.732	0	0	0
2014/12/09	R208	06/08/2015			Bond Future	7.4480	99.2948	7.5051	99.0413	0.766	0.0000	0.0000	0
2014/12/09	R208	06/08/2015	8.00	Call	Bond Future	3,109.0600	3.1091	2,923.5000	2.9235	(5.968)	0	0	0
2014/12/09	R208	06/08/2015	8.01	Call	Bond Future	3,140.8500	3.1408	2,954.4200	2.9544	(5.936)	0	0	0
2014/12/09	R208	06/08/2015	8.85	Call	Bond Future	6,123.0100	6.1230	5,886.2300	5.8862	(3.867)	0	0	0
2014/12/09	R208	06/08/2015	7.99	Call	Bond Future	3,077.4000	3.0774	2,892.7100	2.8927	(6.001)	0	0	0
2014/12/09	R208	06/08/2015	8.01	Put	Bond Future	679.9300	0.6799	746.9600	0.7470	9.858	0	0	0
2014/12/09	R208	06/08/2015	8.00	Put	Bond Future	691.2500	0.6913	759.1500	0.7592	9.823	0	0	0
2014/12/09	R208	06/08/2015	7.99	Put	Bond Future	702.7400	0.7027	771.5100	0.7715	9.786	0	0	0
2014/12/09	R208	06/08/2015	8.85	Put	Bond Future	124.0800	0.1241	140.7600	0.1408	13.443	0	0	198
2014/12/09	R208	05/11/2015			Bond Future	7.4409	97.7240	7.5013	97.4653	0.811	0.0000	0.0000	0
2014/12/09	R208	05/11/2015	8.48	Call	Bond Future	4,771.1100	4.7711	4,555.7300	4.5557	(4.514)	0	0	0
2014/12/09	R208	05/11/2015	7.74	Put	Bond Future	1,246.2500	1.2463	1,344.8600	1.3449	7.913	0	0	0
2014/12/09	R208	05/11/2015	7.75	Call	Bond Future	2,546.7600	2.5468	2,385.7900	2.3858	(6.321)	0	0	0
2014/12/09	R208	05/11/2015	7.76	Call	Bond Future	2,573.4400	2.5734	2,411.5600	2.4116	(6.290)	0	0	0
2014/12/09	R208	05/11/2015	8.48	Put	Bond Future	431.2400	0.4312	474.5300	0.4745	10.038	0	0	2,200
2014/12/09	R208	05/11/2015	7.74	Call	Bond Future	2,520.2200	2.5202	2,360.1600	2.3602	(6.351)	0	0	0
2014/12/09	R208	05/11/2015	7.76	Put	Bond Future	1,215.0100	1.2150	1,311.8000	1.3118	7.966	0	0	0
2014/12/09	R208	05/11/2015	7.75	Put	Bond Future	1,230.5500	1.2306	1,328.2500	1.3282	7.940	0	0	0
2014/12/09	R209	05/02/2015	9.00	Put	Bond Future	164.0000	0.1640	207.1500	0.2071	26.311	0	0	0
2014/12/09	R209	05/02/2015			Bond Future	8.3585	81.5148	8.4189	81.0174	0.723	0.0000	0.0000	27,525
2014/12/09	R209	05/02/2015	9.25	Call	Bond Future	6,935.7600	6.9358	6,454.9700	6.4550	(6.932)	0	0	0
2014/12/09	R209	05/02/2015	9.26	Call	Bond Future	7,004.9500	7.0050	6,523.4400	6.5234	(6.874)	0	0	0
2014/12/09	R209	05/02/2015	9.24	Call	Bond Future	6,866.3400	6.8663	6,386.2300	6.3862	(6.992)	0	0	0
2014/12/09	R209	05/02/2015	9.25	Put	Bond Future	55.6600	0.0557	72.2000	0.0722	29.716	0	0	0
2014/12/09	R209	05/02/2015	9.00	Call	Bond Future	5,210.2200	5.2102	4,756.0400	4.7560	(8.717)	0	0	0
2014/12/09	R209	05/02/2015	9.24	Put	Bond Future	58.2400	0.0582	75.4600	0.0755	29.567	0	0	0
2014/12/09	R209	05/02/2015	9.26	Put	Bond Future	52.9600	0.0530	68.7800	0.0688	29.872	0	0	0
2014/12/09	R209	07/05/2015			Bond Future	8.4036	79.6710	8.4658	79.1645	0.740	0.0000	0.0000	0
2014/12/09	R209	07/05/2015	8.99	Put	Bond Future	833.1100	0.8331	943.1000	0.9431	13.202	0	0	0
2014/12/09	R209	07/05/2015	9.01	Put	Bond Future	799.5200	0.7995	905.9600	0.9060	13.313	0	0	0
2014/12/09	R209	07/05/2015	8.99	Call	Bond Future	5,420.3300	5.4203	5,023.8700	5.0239	(7.314)	0	0	0
2014/12/09	R209	07/05/2015	9.00	Put	Bond Future	816.1700	0.8162	924.3700	0.9244	13.257	0	0	0
2014/12/09	R209	07/05/2015	9.00	Call	Bond Future	5,478.0600	5.4781	5,079.8100	5.0798	(7.270)	0	0	0
2014/12/09	R209	07/05/2015	9.01	Call	Bond Future	5,535.9700	5.5360	5,135.9600	5.1360	(7.226)	0	0	0
2014/12/09	R209	06/08/2015	8.99	Put	Bond Future	1,564.8000	1.5648	1,709.9400	1.7099	9.275	0	0	0
2014/12/09	R209	06/08/2015	9.01	Put	Bond Future	1,520.9400	1.5209	1,662.9200	1.6629	9.335	0	0	0
2014/12/09	R209	06/08/2015			Bond Future	8.4375	81.0613	8.5014	80.5451	0.757	0.0000	0.0000	0
2014/12/09	R209	06/08/2015	9.90	Call	Bond Future	10,991.5900	10.9916	10,519.0100	10.5190	(4.299)	0	0	0
2014/12/09	R209	06/08/2015	9.00	Call	Bond Future	5,916.5800	5.9166	5,543.9500	5.5439	(6.298)	0	0	0
2014/12/09	R209	06/08/2015	9.01	Call	Bond Future	5,969.1600	5.9692	5,594.9600	5.5950	(6.269)	0	0	0
2014/12/09	R209	06/08/2015	9.00	Put	Bond Future	1,542.7400	1.5427	1,686.2900	1.6863	9.305	0	0	0
2014/12/09	R209	06/08/2015	8.99	Call	Bond Future	5,864.1500	5.8641	5,493.1100	5.4931	(6.327)	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
2014/12/09	R209	06/08/2015	9.90	Put	Bond Future	355.6800	0.3557	399.2800	0.3993	12.258	0	0	2,914
2014/12/09	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R210	05/02/2015			Bond Future	177.9774	177.9774	177.9563	177.9563	(0.012)	0.0000	0.0000	628
2014/12/09	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R210	05/02/2015	175.01	Call	Bond Future	2,967.3600	2.9674	2,946.3200	2.9463	(0.709)	0	0	0
2014/12/09	R210	05/02/2015	174.99	Call	Bond Future	2,987.3600	2.9874	2,966.3200	2.9663	(0.704)	0	0	0
2014/12/09	R210	05/02/2015	175.00	Call	Bond Future	2,977.3600	2.9774	2,956.3200	2.9563	(0.707)	0	0	0
2014/12/09	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R210	07/05/2015			Bond Future	178.7637	178.7637	178.7397	178.7397	(0.013)	0.0000	0.0000	0
2014/12/09	R210	07/05/2015	177.00	Call	Bond Future	1,763.7300	1.7637	1,739.6700	1.7397	(1.364)	0	0	0
2014/12/09	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R210	07/05/2015	177.01	Call	Bond Future	1,753.7300	1.7537	1,729.6700	1.7297	(1.372)	0	0	0
2014/12/09	R210	07/05/2015	176.99	Call	Bond Future	1,773.7300	1.7737	1,749.6700	1.7497	(1.356)	0	0	0
2014/12/09	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R211	05/02/2015			Bond Future	132.3020	132.3020	132.2838	132.2838	(0.014)	0.0000	0.0000	1,120
2014/12/09	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R211	05/02/2015	132.99	Put	Bond Future	687.9800	0.6880	706.1600	0.7062	2.643	0	0	0
2014/12/09	R211	05/02/2015	133.01	Put	Bond Future	707.9800	0.7080	726.1600	0.7262	2.568	0	0	0
2014/12/09	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R211	05/02/2015	133.00	Put	Bond Future	697.9800	0.6980	716.1600	0.7162	2.605	0	0	0
2014/12/09	R211	07/05/2015	134.99	Put	Bond Future	560.4200	0.5604	581.0300	0.5810	3.678	0	0	0
2014/12/09	R211	07/05/2015			Bond Future	134.4296	134.4296	134.4090	134.4090	(0.015)	0.0000	0.0000	0
2014/12/09	R211	07/05/2015	135.01	Put	Bond Future	580.4200	0.5804	601.0300	0.6010	3.551	0	0	0
2014/12/09	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R211	07/05/2015	135.00	Put	Bond Future	570.4200	0.5704	591.0300	0.5910	3.613	0	0	0
2014/12/09	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R212	05/02/2015			Bond Future	137.6492	137.6492	137.6326	137.6326	(0.012)	0.0000	0.0000	13,564
2014/12/09	R212	05/02/2015	137.99	Put	Bond Future	340.8000	0.3408	357.3600	0.3574	4.859	0	0	0
2014/12/09	R212	05/02/2015	138.01	Put	Bond Future	360.8000	0.3608	377.3600	0.3774	4.590	0	0	0
2014/12/09	R212	05/02/2015	138.00	Put	Bond Future	350.8000	0.3508	367.3600	0.3674	4.721	0	0	0
2014/12/09	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R212	07/05/2015			Bond Future	139.8627	139.8627	139.8437	139.8437	(0.014)	0.0000	0.0000	0
2014/12/09	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R212	07/05/2015	140.99	Put	Bond Future	1,127.2700	1.1273	1,146.3400	1.1463	1.692	0	0	0
2014/12/09	R212	07/05/2015	141.01	Put	Bond Future	1,147.2700	1.1473	1,166.3400	1.1663	1.662	0	0	0
2014/12/09	R212	07/05/2015	141.00	Put	Bond Future	1,137.2700	1.1373	1,156.3400	1.1563	1.677	0	0	0
2014/12/09	R213	05/02/2015	9.26	Put	Bond Future	22.8100	0.0228	29.6000	0.0296	29.768	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
2014/12/09	R213	05/02/2015			Bond Future	8.2320	92.2797	8.2874	91.8308	0.673	0.0000	0.0000	21,796
2014/12/09	R213	05/02/2015	9.25	Put	Bond Future	24.1300	0.0241	31.2700	0.0313	29.590	0	0	0
2014/12/09	R213	05/02/2015	9.24	Put	Bond Future	25.3900	0.0254	32.8700	0.0329	29.460	0	0	0
2014/12/09	R213	05/02/2015	9.25	Call	Bond Future	7,784.9500	7.7850	7,343.1600	7.3432	(5.675)	0	0	0
2014/12/09	R213	05/02/2015	9.26	Call	Bond Future	7,854.9800	7.8550	7,412.8400	7.4128	(5.629)	0	0	0
2014/12/09	R213	05/02/2015	9.24	Call	Bond Future	7,714.7700	7.7148	7,273.3200	7.2733	(5.722)	0	0	0
2014/12/09	R213	07/05/2015	8.74	Call	Bond Future	4,625.8700	4.6259	4,288.1900	4.2882	(7.300)	0	0	0
2014/12/09	R213	07/05/2015	8.75	Put	Bond Future	1,008.3200	1.0083	1,126.1700	1.1262	11.688	0	0	0
2014/12/09	R213	07/05/2015			Bond Future	8.2788	90.2114	8.3360	89.7540	0.690	0.0000	0.0000	0
2014/12/09	R213	07/05/2015	8.75	Call	Bond Future	4,681.0900	4.6811	4,341.5500	4.3415	(7.253)	0	0	0
2014/12/09	R213	07/05/2015	8.76	Call	Bond Future	4,736.5500	4.7365	4,395.1700	4.3952	(7.207)	0	0	0
2014/12/09	R213	07/05/2015	8.74	Put	Bond Future	1,028.8000	1.0288	1,148.5100	1.1485	11.636	0	0	0
2014/12/09	R213	07/05/2015	8.76	Put	Bond Future	988.1800	0.9882	1,104.1900	1.1042	11.740	0	0	0
2014/12/09	R213	06/08/2015			Bond Future	8.3133	91.7851	8.3723	91.3187	0.709	0.0000	0.0000	0
2014/12/09	R213	06/08/2015	8.49	Put	Bond Future	2,520.2700	2.5203	2,711.9900	2.7120	7.607	0	0	0
2014/12/09	R213	06/08/2015	8.51	Put	Bond Future	2,454.8800	2.4549	2,643.0500	2.6431	7.665	0	0	0
2014/12/09	R213	06/08/2015	8.49	Call	Bond Future	3,907.5000	3.9075	3,632.8000	3.6328	(7.030)	0	0	0
2014/12/09	R213	06/08/2015	8.50	Put	Bond Future	2,487.4100	2.4874	2,677.3500	2.6774	7.636	0	0	0
2014/12/09	R213	06/08/2015	8.50	Call	Bond Future	3,952.2500	3.9523	3,675.7700	3.6758	(6.996)	0	0	0
2014/12/09	R213	06/08/2015	8.51	Call	Bond Future	3,997.2300	3.9972	3,718.9800	3.7190	(6.961)	0	0	0
2014/12/09	R214	05/02/2015	9.50	Call	Bond Future	8,526.7500	8.5267	8,009.6500	8.0097	(6.064)	0	0	0
2014/12/09	R214	05/02/2015			Bond Future	8.4340	82.6559	8.4944	82.1305	0.717	0.0000	0.0000	9,409
2014/12/09	R214	05/02/2015	9.51	Call	Bond Future	8,597.9500	8.5979	8,080.4600	8.0805	(6.019)	0	0	0
2014/12/09	R214	05/02/2015	9.49	Call	Bond Future	8,455.3700	8.4554	7,938.6500	7.9387	(6.111)	0	0	0
2014/12/09	R214	05/02/2015	9.50	Put	Bond Future	26.2500	0.0263	34.6400	0.0346	31.962	0	0	0
2014/12/09	R214	05/02/2015	9.49	Put	Bond Future	27.5400	0.0275	36.3100	0.0363	31.845	0	0	0
2014/12/09	R214	05/02/2015	9.51	Put	Bond Future	24.9000	0.0249	32.9000	0.0329	32.129	0	0	0
2014/12/09	R214	07/05/2015			Bond Future	8.4773	80.6870	8.5394	80.1519	0.733	0.0000	0.0000	0
2014/12/09	R214	07/05/2015	9.15	Call	Bond Future	6,266.7600	6.2668	5,834.1500	5.8341	(6.903)	0	0	0
2014/12/09	R214	07/05/2015	9.16	Call	Bond Future	6,328.1100	6.3281	5,893.8100	5.8938	(6.863)	0	0	0
2014/12/09	R214	07/05/2015	9.14	Put	Bond Future	785.2700	0.7853	889.4600	0.8895	13.268	0	0	0
2014/12/09	R214	07/05/2015	9.16	Put	Bond Future	753.7300	0.7537	854.5300	0.8545	13.373	0	0	0
2014/12/09	R214	07/05/2015	9.15	Put	Bond Future	769.3600	0.7694	871.8500	0.8719	13.321	0	0	0
2014/12/09	R214	07/05/2015	9.14	Call	Bond Future	6,205.5600	6.2056	5,774.6500	5.7747	(6.944)	0	0	0
2014/12/09	R214	06/08/2015	8.76	Put	Bond Future	2,561.7500	2.5618	2,770.9200	2.7709	8.165	0	0	0
2014/12/09	R214	06/08/2015			Bond Future	8.5103	82.0946	8.5741	81.5492	0.750	0.0000	0.0000	0
2014/12/09	R214	06/08/2015	8.75	Put	Bond Future	2,595.2900	2.5953	2,806.4200	2.8064	8.135	0	0	0
2014/12/09	R214	06/08/2015	8.74	Call	Bond Future	4,564.7300	4.5647	4,232.4200	4.2324	(7.280)	0	0	0
2014/12/09	R214	06/08/2015	8.75	Call	Bond Future	4,613.3500	4.6133	4,279.0600	4.2791	(7.246)	0	0	0
2014/12/09	R214	06/08/2015	8.76	Call	Bond Future	4,662.1900	4.6622	4,325.9400	4.3259	(7.212)	0	0	0
2014/12/09	R214	06/08/2015	8.74	Put	Bond Future	2,629.1800	2.6292	2,842.2900	2.8423	8.106	0	0	0
2014/12/09	R248	05/02/2015			Bond Future	8.5203	106.4564	8.5960	105.6117	0.889	0.0000	0.0000	43,126
2014/12/09	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R248	05/02/2015	9.50	Call	Bond Future	10,052.9000	10.0529	9,208.2900	9.2083	(8.402)	0	0	0
2014/12/09	R248	05/02/2015	9.51	Call	Bond Future	10,146.4200	10.1464	9,301.8100	9.3018	(8.324)	0	0	0
2014/12/09	R248	05/02/2015	9.49	Call	Bond Future	9,959.2000	9.9592	9,114.5900	9.1146	(8.481)	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
2014/12/09	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R248	07/05/2015			Bond Future	8.5656	103.7287	8.6435	102.8692	0.909	0.0000	0.0000	0
2014/12/09	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R248	07/05/2015	9.26	Call	Bond Future	7,241.4100	7.2414	6,381.9100	6.3819	(11.869)	0	0	0
2014/12/09	R248	07/05/2015	9.24	Call	Bond Future	7,045.6100	7.0456	6,186.1100	6.1861	(12.199)	0	0	0
2014/12/09	R248	07/05/2015	9.25	Call	Bond Future	7,143.6000	7.1436	6,284.1000	6.2841	(12.032)	0	0	0
2014/12/09	R248	06/08/2015	8.76	Call	Bond Future	1,731.0300	1.7310	855.3300	0.8553	(50.588)	0	0	0
2014/12/09	R248	06/08/2015			Bond Future	8.6007	105.5384	8.6807	104.6627	0.930	0.0000	0.0000	0
2014/12/09	R248	06/08/2015	8.74	Call	Bond Future	1,516.5100	1.5165	640.8100	0.6408	(57.744)	0	0	0
2014/12/09	R248	06/08/2015	8.75	Call	Bond Future	1,623.8700	1.6239	748.1700	0.7482	(53.927)	0	0	0
2014/12/09	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/09	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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