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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/12	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2025	05/02/2015			Bond Future	118.9515	118.9515	118.7175	118.7175	(0.197)	0.0000	0.0000	16
2014/12/12	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2025	05/02/2015	118.99	Put	Bond Future	38.5400	0.0385	272.4600	0.2725	606.954	0	0	0
2014/12/12	2025	05/02/2015	119.01	Put	Bond Future	58.5400	0.0585	292.4600	0.2925	399.590	0	0	0
2014/12/12	2025	05/02/2015	119.00	Put	Bond Future	48.5400	0.0485	282.4600	0.2825	481.912	0	0	0
2014/12/12	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2025	07/05/2015			Bond Future	120.8580	120.8580	120.6196	120.6196	(0.197)	0.0000	0.0000	0
2014/12/12	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2025	07/05/2015	120.99	Put	Bond Future	132.0100	0.1320	370.3800	0.3704	180.570	0	0	0
2014/12/12	2025	07/05/2015	121.01	Put	Bond Future	152.0100	0.1520	390.3800	0.3904	156.812	0	0	0
2014/12/12	2025	07/05/2015	121.00	Put	Bond Future	142.0100	0.1420	380.3800	0.3804	167.854	0	0	0
2014/12/12	2030	05/02/2015			Bond Future	8.3610	97.1661	8.4317	96.5834	0.846	0.0000	0.0000	4,665
2014/12/12	2030	05/02/2015	9.25	Call	Bond Future	6,973.5900	6.9736	6,390.9400	6.3909	(8.355)	0	0	0
2014/12/12	2030	05/02/2015	9.24	Call	Bond Future	6,899.1900	6.8992	6,316.5400	6.3165	(8.445)	0	0	0
2014/12/12	2030	05/02/2015	9.26	Call	Bond Future	7,047.9000	7.0479	6,465.2500	6.4652	(8.267)	0	0	0
2014/12/12	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2030	07/05/2015			Bond Future	8.4187	98.7157	8.4917	98.1232	0.868	0.0000	0.0000	0
2014/12/12	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2030	07/05/2015	8.74	Call	Bond Future	2,568.2700	2.5683	1,975.7800	1.9758	(23.070)	0	0	0
2014/12/12	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2030	07/05/2015	8.75	Call	Bond Future	2,646.6400	2.6466	2,054.1500	2.0541	(22.386)	0	0	0
2014/12/12	2030	07/05/2015	8.76	Call	Bond Future	2,724.9100	2.7249	2,132.4200	2.1324	(21.743)	0	0	0
2014/12/12	2032	05/02/2015			Bond Future	8.5278	100.5185	8.6036	99.8579	0.889	0.0000	0.0000	15
2014/12/12	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2032	05/02/2015	8.50	Put	Bond Future	244.2100	0.2442	904.8000	0.9048	270.501	0	0	0
2014/12/12	2032	05/02/2015	8.49	Put	Bond Future	332.2100	0.3322	992.8000	0.9928	198.847	0	0	0
2014/12/12	2032	05/02/2015	8.51	Put	Bond Future	156.3200	0.1563	816.9100	0.8169	422.588	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
2014/12/12	2032	07/05/2015	8.51	Put	Bond Future	658.2400	0.6582	1,329.9400	1.3299	102.045	0	0	0
2014/12/12	2032	07/05/2015			Bond Future	8.5858	97.9661	8.6639	97.2944	0.910	0.0000	0.0000	0
2014/12/12	2032	07/05/2015	8.50	Put	Bond Future	745.5500	0.7456	1,417.2500	1.4172	90.095	0	0	0
2014/12/12	2032	07/05/2015	8.49	Put	Bond Future	832.9800	0.8330	1,504.6800	1.5047	80.638	0	0	0
2014/12/12	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2032	06/08/2015			Bond Future	8.6307	99.6740	8.7115	98.9883	0.936	0.0000	0.0000	0
2014/12/12	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2032	06/08/2015	8.50	Put	Bond Future	1,124.9800	1.1250	1,810.5900	1.8106	60.944	0	0	0
2014/12/12	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2032	06/08/2015	8.49	Put	Bond Future	1,211.8200	1.2118	1,897.4300	1.8974	56.577	0	0	0
2014/12/12	2032	06/08/2015	8.51	Put	Bond Future	1,038.2500	1.0383	1,723.8600	1.7239	66.035	0	0	0
2014/12/12	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2037	05/02/2015			Bond Future	8.5999	99.2512	8.6858	98.4212	0.999	0.0000	0.0000	36,001
2014/12/12	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2037	05/02/2015	9.50	Call	Bond Future	8,178.1200	8.1781	7,348.1500	7.3482	(10.149)	0	0	0
2014/12/12	2037	05/02/2015	9.51	Call	Bond Future	8,262.8600	8.2629	7,432.8900	7.4329	(10.045)	0	0	0
2014/12/12	2037	05/02/2015	9.49	Call	Bond Future	8,093.2500	8.0933	7,263.2800	7.2633	(10.255)	0	0	0
2014/12/12	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2037	07/05/2015			Bond Future	8.6559	100.8340	8.7443	99.9902	1.022	0.0000	0.0000	500
2014/12/12	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2037	07/05/2015	9.01	Call	Bond Future	3,311.3300	3.3113	2,467.5700	2.4676	(25.481)	0	0	0
2014/12/12	2037	07/05/2015	8.99	Call	Bond Future	3,129.0000	3.1290	2,285.2400	2.2852	(26.966)	0	0	0
2014/12/12	2037	07/05/2015	9.00	Call	Bond Future	3,220.2300	3.2202	2,376.4700	2.3765	(26.202)	0	0	0
2014/12/12	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2037	06/08/2015			Bond Future	8.7012	98.3314	8.7924	97.4707	1.048	0.0000	0.0000	0
2014/12/12	2037	06/08/2015	8.75	Call	Bond Future	462.3700	0.4624	0.0000	0.0000	(100.000)	0	0	0
2014/12/12	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	492.6500	0.4927	100.000	0	0	0
2014/12/12	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	304.0500	0.3041	100.000	0	0	0
2014/12/12	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	398.2800	0.3983	100.000	0	0	0
2014/12/12	2037	06/08/2015	8.76	Call	Bond Future	556.6000	0.5566	0.0000	0.0000	(100.000)	0	0	0
2014/12/12	2037	06/08/2015	8.74	Call	Bond Future	368.0000	0.3680	0.0000	0.0000	(100.000)	0	0	0
2014/12/12	2038	05/02/2015	123.00	Call	Bond Future	3,625.3300	3.6253	3,608.5300	3.6085	(0.463)	0	0	0
2014/12/12	2038	05/02/2015			Bond Future	126.6253	126.6253	126.6085	126.6085	(0.013)	0.0000	0.0000	3,701
2014/12/12	2038	05/02/2015	123.01	Call	Bond Future	3,615.3300	3.6153	3,598.5300	3.5985	(0.465)	0	0	0
2014/12/12	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2038	05/02/2015	122.99	Call	Bond Future	3,635.3300	3.6353	3,618.5300	3.6185	(0.462)	0	0	0
2014/12/12	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2038	07/05/2015			Bond Future	128.6547	128.6547	128.6370	128.6370	(0.014)	0.0000	0.0000	0
2014/12/12	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/12/12	2038	07/05/2015	126.99	Call	Bond Future	1,664.7300	1.6647	1,646.9800	1.6470	(1.066)	0	0	0
2014/12/12	2038	07/05/2015	127.00	Call	Bond Future	1,654.7300	1.6547	1,636.9800	1.6370	(1.073)	0	0	0
2014/12/12	2038	07/05/2015	127.01	Call	Bond Future	1,644.7300	1.6447	1,626.9800	1.6270	(1.079)	0	0	0
2014/12/12	2044	05/02/2015	9.00	Call	Bond Future	2,669.1100	2.6691	1,827.3800	1.8274	(31.536)	0	0	0
2014/12/12	2044	05/02/2015			Bond Future	8.7397	100.3448	8.8205	99.5031	0.925	0.0000	0.0000	5,842
2014/12/12	2044	05/02/2015	9.01	Call	Bond Future	2,769.2200	2.7692	1,927.4900	1.9275	(30.396)	0	0	0
2014/12/12	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2044	05/02/2015	8.99	Call	Bond Future	2,568.8200	2.5688	1,727.0900	1.7271	(32.767)	0	0	0
2014/12/12	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2044	07/05/2015			Bond Future	8.7954	101.9451	8.8786	101.0894	0.945	0.0000	0.0000	0
2014/12/12	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2044	07/05/2015	9.01	Call	Bond Future	2,183.7100	2.1837	1,327.9900	1.3280	(39.187)	0	0	0
2014/12/12	2044	07/05/2015	8.99	Call	Bond Future	1,983.6300	1.9836	1,127.9100	1.1279	(43.139)	0	0	0
2014/12/12	2044	07/05/2015	9.00	Call	Bond Future	2,083.7500	2.0838	1,228.0300	1.2280	(41.066)	0	0	0
2014/12/12	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2044	06/08/2015			Bond Future	8.8411	99.3366	8.9268	98.4637	0.969	0.0000	0.0000	0
2014/12/12	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2044	06/08/2015	8.74	Put	Bond Future	1,047.4900	1.0475	1,920.3200	1.9203	83.326	0	0	0
2014/12/12	2044	06/08/2015	8.76	Put	Bond Future	838.8700	0.8389	1,711.7000	1.7117	104.048	0	0	0
2014/12/12	2044	06/08/2015	8.75	Put	Bond Future	943.0900	0.9431	1,815.9200	1.8159	92.550	0	0	0
2014/12/12	2046	05/02/2015			Bond Future	129.3154	129.3154	128.5759	128.5759	(0.572)	0.0000	0.0000	5,889
2014/12/12	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2046	05/02/2015	123.99	Call	Bond Future	5,325.4200	5.3254	4,585.9500	4.5860	(13.886)	0	0	0
2014/12/12	2046	05/02/2015	124.01	Call	Bond Future	5,305.4200	5.3054	4,565.9500	4.5660	(13.938)	0	0	0
2014/12/12	2046	05/02/2015	124.00	Call	Bond Future	5,315.4200	5.3154	4,575.9500	4.5760	(13.912)	0	0	0
2014/12/12	2046	07/05/2015			Bond Future	130.0189	130.0189	129.2667	129.2667	(0.579)	0.0000	0.0000	0
2014/12/12	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2046	07/05/2015	126.99	Call	Bond Future	3,028.8900	3.0289	2,276.7000	2.2767	(24.834)	0	0	0
2014/12/12	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2046	07/05/2015	127.00	Call	Bond Future	3,018.8900	3.0189	2,266.7000	2.2667	(24.916)	0	0	0
2014/12/12	2046	07/05/2015	127.01	Call	Bond Future	3,008.8900	3.0089	2,256.7000	2.2567	(24.999)	0	0	0
2014/12/12	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2050	05/02/2015			Bond Future	138.2898	138.2898	137.4137	137.4137	(0.634)	0.0000	0.0000	2,640
2014/12/12	2050	05/02/2015	130.01	Call	Bond Future	8,279.8100	8.2798	7,403.7400	7.4037	(10.581)	0	0	0
2014/12/12	2050	05/02/2015	129.99	Call	Bond Future	8,299.8100	8.2998	7,423.7400	7.4237	(10.555)	0	0	0
2014/12/12	2050	05/02/2015	130.00	Call	Bond Future	8,289.8100	8.2898	7,413.7400	7.4137	(10.568)	0	0	0
2014/12/12	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	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
2014/12/12	2050	07/05/2015	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2050	07/05/2015			Bond Future	140.5061		140.5061	139.6151	139.6151	(0.634)	0.0000	0.0000	0
2014/12/12	2050	07/05/2015	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	2050	07/05/2015	135.01	Call	Bond Future	5,496.0600		5.4961	4,605.1400	4.6051	(16.210)	0	0	0
2014/12/12	2050	07/05/2015	134.99	Call	Bond Future	5,516.0600		5.5161	4,625.1400	4.6251	(16.151)	0	0	0
2014/12/12	2050	07/05/2015	135.00	Call	Bond Future	5,506.0600		5.5061	4,615.1400	4.6151	(16.181)	0	0	0
2014/12/12	2050	07/05/2015	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	AI03	09/03/2016			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	AL12	05/02/2015			Index Future	536.8830		536.8830	533.4900	533.4900	(0.632)	0.0000	0.0000	0
2014/12/12	AL12	07/05/2015			Index Future	545.4440		545.4440	541.9940	541.9940	(0.633)	0.0000	0.0000	0
2014/12/12	AL37	05/02/2015			Index Future	448.0800		448.0800	447.2310	447.2310	(0.189)	0.0000	0.0000	116
2014/12/12	AL37	07/05/2015			Index Future	455.2260		455.2260	454.3600	454.3600	(0.190)	0.0000	0.0000	0
2014/12/12	AL7T	05/02/2015			Index Future	530.9930		530.9930	529.4250	529.4250	(0.295)	0.0000	0.0000	3
2014/12/12	AL7T	07/05/2015			Index Future	539.4600		539.4600	537.8640	537.8640	(0.296)	0.0000	0.0000	0
2014/12/12	ALBI	05/02/2015			Index Future	484.6420		484.6420	482.6110	482.6110	(0.419)	0.0000	0.0000	654
2014/12/12	ALBI	07/05/2015			Index Future	492.3710		492.3710	490.3040	490.3040	(0.420)	0.0000	0.0000	0
2014/12/12	ALBI	06/08/2015			Index Future	500.8590		500.8590	498.7450	498.7450	(0.422)	0.0000	0.0000	0
2014/12/12	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	C030	31/01/2030			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	C038	31/01/2038			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	C048	28/02/2048			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/12	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	EL28	05/02/2015			Bond Future	125.1920	125.1920	125.1766	125.1766	(0.012)	0.0000	0.0000	0
2014/12/12	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	EL28	05/02/2015	125.99	Put	Bond Future	798.0200	0.7980	813.4400	0.8134	1.932	0	0	0
2014/12/12	EL28	05/02/2015	126.01	Put	Bond Future	818.0200	0.8180	833.4400	0.8334	1.885	0	0	0
2014/12/12	EL28	05/02/2015	126.00	Put	Bond Future	808.0200	0.8080	823.4400	0.8234	1.908	0	0	0
2014/12/12	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	EL28	07/05/2015	125.00	Call	Bond Future	688.8400	0.6888	672.4100	0.6724	(2.385)	0	0	0
2014/12/12	EL28	07/05/2015			Bond Future	125.6888	125.6888	125.6724	125.6724	(0.013)	0.0000	0.0000	0
2014/12/12	EL28	07/05/2015	125.01	Call	Bond Future	678.8400	0.6788	662.4100	0.6624	(2.420)	0	0	0
2014/12/12	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	EL28	07/05/2015	124.99	Call	Bond Future	698.8400	0.6988	682.4100	0.6824	(2.351)	0	0	0
2014/12/12	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	ES33	05/02/2015	10.00	Call	Bond Future	4,049.6100	4.0496	3,443.6000	3.4436	(14.965)	0	0	0
2014/12/12	ES33	05/02/2015			Bond Future	9.4433	86.1767	9.5239	85.5707	0.854	0.0000	0.0000	6,220
2014/12/12	ES33	05/02/2015	10.01	Call	Bond Future	4,119.5700	4.1196	3,513.5600	3.5136	(14.711)	0	0	0
2014/12/12	ES33	05/02/2015	9.99	Call	Bond Future	3,979.5600	3.9796	3,373.5500	3.3736	(15.228)	0	0	0
2014/12/12	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	ES33	07/05/2015			Bond Future	9.5248	83.7629	9.6080	83.1467	0.874	0.0000	0.0000	0
2014/12/12	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	ES33	07/05/2015	9.76	Call	Bond Future	1,723.4800	1.7235	1,107.3200	1.1073	(35.751)	0	0	0
2014/12/12	ES33	07/05/2015	9.74	Call	Bond Future	1,579.0900	1.5791	962.9300	0.9629	(39.020)	0	0	0
2014/12/12	ES33	07/05/2015	9.75	Call	Bond Future	1,651.3300	1.6513	1,035.1700	1.0352	(37.313)	0	0	0
2014/12/12	ES33	06/08/2015			Bond Future	9.5940	85.2229	9.6801	84.5941	0.897	0.0000	0.0000	0
2014/12/12	ES33	06/08/2015	9.59	Put	Bond Future	29.6100	0.0296	658.4100	0.6584	2123.607	0	0	0
2014/12/12	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	511.6100	0.5116	100.000	0	0	0
2014/12/12	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	584.9600	0.5850	100.000	0	0	0
2014/12/12	ES33	06/08/2015	9.61	Call	Bond Future	117.1900	0.1172	0.0000	0.0000	(100.000)	0	0	0
2014/12/12	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	ES33	06/08/2015	9.60	Call	Bond Future	43.8400	0.0438	0.0000	0.0000	(100.000)	0	0	0
2014/12/12	GOVI	05/02/2015	459.99	Call	GOVI	226,250.0000	22.6250	208,870.0000	20.8870	(7.682)	0	0	0
2014/12/12	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	GOVI	05/02/2015			GOVI	482.6150	482.6150	480.8770	480.8770	(0.360)	0.0000	0.0000	428

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2014/12/12	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	GOVI	05/02/2015	460.00	Call	GOVI	226,150.0000	22.6150	208,770.0000	20.8770	(7.685)	0	0	0
2014/12/12	GOVI	05/02/2015	460.01	Call	GOVI	226,050.0000	22.6050	208,670.0000	20.8670	(7.689)	0	0	0
2014/12/12	GOVI	07/05/2015	449.99	Call	GOVI	403,220.0000	40.3220	385,520.0000	38.5520	(4.390)	0	0	0
2014/12/12	GOVI	07/05/2015			GOVI	490.3120	490.3120	488.5420	488.5420	(0.361)	0.0000	0.0000	130
2014/12/12	GOVI	07/05/2015	450.00	Call	GOVI	403,120.0000	40.3120	385,420.0000	38.5420	(4.391)	0	0	0
2014/12/12	GOVI	07/05/2015	450.01	Call	GOVI	403,020.0000	40.3020	385,320.0000	38.5320	(4.392)	0	0	0
2014/12/12	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	GOVI	06/08/2015			GOVI	498.7640	498.7640	496.9530	496.9530	(0.363)	0.0000	0.0000	0
2014/12/12	GOVI	06/08/2015	499.99	Put	GOVI	12,260.0000	1.2260	30,370.0000	3.0370	147.716	0	0	0
2014/12/12	GOVI	06/08/2015	500.01	Put	GOVI	12,460.0000	1.2460	30,570.0000	3.0570	145.345	0	0	0
2014/12/12	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	GOVI	06/08/2015	500.00	Put	GOVI	12,360.0000	1.2360	30,470.0000	3.0470	146.521	0	0	0
2014/12/12	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/12/12	IGOV	05/02/2015			Index Future	226.2430	226.2430	226.0040	226.0040	(0.106)	0.0000	0.0000	1,093
2014/12/12	IGOV	07/05/2015			Index Future	229.8700	229.8700	229.6250	229.6250	(0.107)	0.0000	0.0000	81
2014/12/12	IGOV	06/08/2015			Index Future	233.8500	233.8500	233.5960	233.5960	(0.109)	0.0000	0.0000	0
2014/12/12	ILBI	05/02/2015			Index Future	612.6310	612.6310	611.9790	611.9790	(0.106)	0.0000	0.0000	157
2014/12/12	ILBI	07/05/2015			Index Future	622.6350	622.6350	621.9700	621.9700	(0.107)	0.0000	0.0000	0
2014/12/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/12/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/12/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/12/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/12/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/12/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/12/12	JBAF	17/12/2014			Jibar Tradeable Future	6.0900	93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2014/12/12	JBAF	21/01/2015			Jibar Tradeable Future	6.1500	93.8500	6.0900	93.9100	(0.976)	0.0000	0.0000	0
2014/12/12	JBAF	18/02/2015			Jibar Tradeable Future	6.2100	93.7900	6.2000	93.8000	(0.161)	0.0000	0.0000	0
2014/12/12	JBAF	18/03/2015			Jibar Tradeable Future	6.2600	93.7400	6.2400	93.7600	(0.319)	0.0000	0.0000	2,850
2014/12/12	JBAF	15/04/2015			Jibar Tradeable Future	6.3200	93.6800	6.3000	93.7000	(0.316)	0.0000	0.0000	0
2014/12/12	JBAF	20/05/2015			Jibar Tradeable Future	6.4000	93.6000	6.3800	93.6200	(0.313)	0.0000	0.0000	0
2014/12/12	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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2014/12/12	JBAF	16/09/2015			Jibar Tradeable Future	6.6300	93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
2014/12/12	JBAF	15/12/2015			Jibar Tradeable Future	6.8500	93.1500	6.8400	93.1600	(0.146)	0.0000	0.0000	0
2014/12/12	JBAF	16/03/2016			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2014/12/12	JBAF	15/06/2016			Jibar Tradeable Future	7.1000	92.9000	7.1100	92.8900	0.141	0.0000	0.0000	0
2014/12/12	JBAF	21/09/2016			Jibar Tradeable Future	7.2100	92.7900	7.2400	92.7600	0.416	0.0000	0.0000	0
2014/12/12	R023	05/02/2015			Bond Future	7.7439	103.5189	7.7947	103.2197	0.655	0.0000	0.0000	11,167
2014/12/12	R023	05/02/2015	8.74	Put	Bond Future	7.0500	0.0071	9.4100	0.0094	33.475	0	0	0
2014/12/12	R023	05/02/2015	8.75	Call	Bond Future	5,736.0900	5.7361	5,439.0500	5.4390	(5.178)	0	0	0
2014/12/12	R023	05/02/2015	8.76	Call	Bond Future	5,790.4600	5.7905	5,493.2800	5.4933	(5.132)	0	0	0
2014/12/12	R023	05/02/2015	8.74	Call	Bond Future	5,681.6600	5.6817	5,384.7600	5.3848	(5.226)	0	0	0
2014/12/12	R023	05/02/2015	8.76	Put	Bond Future	6.1500	0.0062	8.2300	0.0082	33.821	0	0	0
2014/12/12	R023	05/02/2015	8.75	Put	Bond Future	6.6100	0.0066	8.8300	0.0088	33.585	0	0	0
2014/12/12	R023	07/05/2015	8.15	Put	Bond Future	746.1600	0.7462	835.7000	0.8357	12.000	0	0	0
2014/12/12	R023	07/05/2015	8.14	Call	Bond Future	2,709.3300	2.7093	2,495.6800	2.4957	(7.886)	0	0	0
2014/12/12	R023	07/05/2015			Bond Future	7.7976	101.2453	7.8506	100.9406	0.680	0.0000	0.0000	0
2014/12/12	R023	07/05/2015	8.15	Call	Bond Future	2,748.8400	2.7488	2,533.6700	2.5337	(7.828)	0	0	0
2014/12/12	R023	07/05/2015	8.16	Call	Bond Future	2,788.6000	2.7886	2,571.9300	2.5719	(7.770)	0	0	0
2014/12/12	R023	07/05/2015	8.14	Put	Bond Future	762.7700	0.7628	853.8300	0.8538	11.938	0	0	0
2014/12/12	R023	07/05/2015	8.16	Put	Bond Future	729.8300	0.7298	817.8700	0.8179	12.063	0	0	0
2014/12/12	R023	06/08/2015	9.07	Put	Bond Future	233.3800	0.2334	261.9000	0.2619	12.220	0	0	911
2014/12/12	R023	06/08/2015	8.24	Call	Bond Future	3,348.8500	3.3488	3,135.7200	3.1357	(6.364)	0	0	0
2014/12/12	R023	06/08/2015			Bond Future	7.8316	103.0095	7.8874	102.6972	0.713	0.0000	0.0000	0
2014/12/12	R023	06/08/2015	9.07	Call	Bond Future	6,881.3200	6.8813	6,597.5100	6.5975	(4.124)	0	0	0
2014/12/12	R023	06/08/2015	8.26	Put	Bond Future	1,058.1800	1.0582	1,155.0300	1.1550	9.153	0	0	0
2014/12/12	R023	06/08/2015	8.25	Put	Bond Future	1,075.0400	1.0750	1,173.0500	1.1731	9.117	0	0	0
2014/12/12	R023	06/08/2015	8.24	Put	Bond Future	1,092.1100	1.0921	1,191.3100	1.1913	9.083	0	0	0
2014/12/12	R023	06/08/2015	8.25	Call	Bond Future	3,386.2300	3.3862	3,171.9100	3.1719	(6.329)	0	0	0
2014/12/12	R023	06/08/2015	8.26	Call	Bond Future	3,423.7700	3.4238	3,208.2900	3.2083	(6.294)	0	0	0
2014/12/12	R157	05/02/2015	8.74	Call	Bond Future	1,074.3800	1.0744	1,074.2900	1.0743	(0.008)	0	0	0
2014/12/12	R157	05/02/2015	8.75	Put	Bond Future	1.1700	0.0012	1.0800	0.0011	(7.692)	0	0	0
2014/12/12	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/12/12	R157	05/02/2015	8.74	Put	Bond Future	1.2200	0.0012	1.1300	0.0011	(7.377)	0	0	0
2014/12/12	R157	05/02/2015	8.76	Put	Bond Future	1.1200	0.0011	1.0400	0.0010	(7.143)	0	0	0
2014/12/12	R157	05/02/2015	8.75	Call	Bond Future	1,080.1400	1.0801	1,080.0500	1.0800	(0.008)	0	0	0
2014/12/12	R157	05/02/2015	8.76	Call	Bond Future	1,085.8900	1.0859	1,085.8100	1.0858	(0.007)	0	0	0
2014/12/12	R186	05/02/2015	9.00	Call	Bond Future	8,613.4200	8.6134	8,184.3900	8.1844	(4.981)	0	0	0
2014/12/12	R186	05/02/2015			Bond Future	7.9445	120.8489	7.9951	120.4162	0.636	0.0000	0.0000	45,417
2014/12/12	R186	05/02/2015	8.75	Call	Bond Future	6,693.2900	6.6933	6,274.0300	6.2740	(6.264)	0	0	0
2014/12/12	R186	05/02/2015	8.76	Call	Bond Future	6,769.9400	6.7699	6,350.0400	6.3500	(6.202)	0	0	0
2014/12/12	R186	05/02/2015	8.74	Call	Bond Future	6,616.7000	6.6167	6,198.1000	6.1981	(6.326)	0	0	0
2014/12/12	R186	05/02/2015	8.00	Put	Bond Future	1,203.8400	1.2038	1,392.4100	1.3924	15.664	0	0	6,500
2014/12/12	R186	05/02/2015	8.05	Put	Bond Future	1,025.3600	1.0254	1,193.7600	1.1938	16.424	0	0	6,500
2014/12/12	R186	05/02/2015	8.45	Put	Bond Future	217.5900	0.2176	266.7400	0.2667	22.588	0	0	0
2014/12/12	R186	05/02/2015	8.76	Put	Bond Future	47.2400	0.0472	60.0000	0.0600	27.011	0	0	0
2014/12/12	R186	05/02/2015	8.50	Put	Bond Future	173.3400	0.1733	213.7900	0.2138	23.336	0	0	0

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2014/12/12	R186	05/02/2015	8.75	Put	Bond Future	49.8300		0.0498	63.2300	0.0632	26.891	0	0	0
2014/12/12	R186	05/02/2015	8.45	Call	Bond Future	4,447.7400		4.4477	4,064.2300	4.0642	(8.623)	0	0	0
2014/12/12	R186	05/02/2015	9.00	Put	Bond Future	12.1300		0.0121	15.7600	0.0158	29.926	0	0	10,650
2014/12/12	R186	05/02/2015	8.50	Call	Bond Future	4,810.6400		4.8106	4,418.4300	4.4184	(8.153)	0	0	0
2014/12/12	R186	05/02/2015	8.00	Call	Bond Future	1,678.3200		1.6783	1,434.2300	1.4342	(14.544)	0	0	0
2014/12/12	R186	05/02/2015	8.05	Call	Bond Future	1,925.3900		1.9254	1,661.1300	1.6611	(13.725)	0	0	0
2014/12/12	R186	05/02/2015	8.74	Put	Bond Future	52.5500		0.0525	66.6100	0.0666	26.755	0	0	0
2014/12/12	R186	07/05/2015			Bond Future	7.9979		122.7758	8.0504	122.3354	0.657	0.0000	0.0000	1
2014/12/12	R186	07/05/2015	8.25	Call	Bond Future	3,547.7600		3.5478	3,260.9700	3.2610	(8.084)	0	0	0
2014/12/12	R186	07/05/2015	8.24	Put	Bond Future	1,483.2300		1.4832	1,639.0700	1.6391	10.507	0	0	0
2014/12/12	R186	07/05/2015	8.26	Put	Bond Future	1,425.3200		1.4253	1,576.6400	1.5766	10.617	0	0	0
2014/12/12	R186	07/05/2015	8.25	Put	Bond Future	1,454.0500		1.4541	1,607.6200	1.6076	10.562	0	0	0
2014/12/12	R186	07/05/2015	8.26	Call	Bond Future	3,601.0400		3.6010	3,312.0000	3.3120	(8.027)	0	0	0
2014/12/12	R186	07/05/2015	8.24	Call	Bond Future	3,494.8500		3.4949	3,210.3300	3.2103	(8.141)	0	0	0
2014/12/12	R186	06/08/2015	8.00	Put	Bond Future	3,192.3400		3.1923	3,417.6700	3.4177	7.058	0	0	0
2014/12/12	R186	06/08/2015	8.90	Put	Bond Future	816.4100		0.8164	896.7600	0.8968	9.842	0	0	2,500
2014/12/12	R186	06/08/2015			Bond Future	8.0346		119.6140	8.0894	119.1632	0.682	0.0000	0.0000	0
2014/12/12	R186	06/08/2015	8.00	Call	Bond Future	2,906.4100		2.9064	2,680.9600	2.6810	(7.757)	0	0	0
2014/12/12	R186	06/08/2015	8.01	Call	Bond Future	2,947.6000		2.9476	2,720.1800	2.7202	(7.715)	0	0	0
2014/12/12	R186	06/08/2015	7.99	Call	Bond Future	2,865.9300		2.8659	2,642.4400	2.6424	(7.798)	0	0	0
2014/12/12	R186	06/08/2015	8.90	Call	Bond Future	7,670.8500		7.6709	7,300.4200	7.3004	(4.829)	0	0	0
2014/12/12	R186	06/08/2015	7.99	Put	Bond Future	3,234.6700		3.2347	3,461.9600	3.4620	7.027	0	0	0
2014/12/12	R186	06/08/2015	8.01	Put	Bond Future	3,150.7900		3.1508	3,374.1500	3.3742	7.089	0	0	0
2014/12/12	R186	05/11/2015	8.24	Call	Bond Future	4,367.8600		4.3679	4,098.9300	4.0989	(6.157)	0	0	0
2014/12/12	R186	05/11/2015	8.25	Put	Bond Future	2,820.2600		2.8203	3,010.7100	3.0107	6.753	0	0	0
2014/12/12	R186	05/11/2015			Bond Future	8.0516		121.8153	8.1086	121.3543	0.708	0.0000	0.0000	0
2014/12/12	R186	05/11/2015	9.00	Put	Bond Future	1,074.1200		1.0741	1,164.5800	1.1646	8.422	0	0	2,600
2014/12/12	R186	05/11/2015	8.24	Put	Bond Future	2,853.4800		2.8535	3,045.5400	3.0455	6.731	0	0	0
2014/12/12	R186	05/11/2015	8.26	Put	Bond Future	2,787.3500		2.7874	2,976.1900	2.9762	6.775	0	0	0
2014/12/12	R186	05/11/2015	9.00	Call	Bond Future	8,435.4100		8.4354	8,064.8800	8.0649	(4.393)	0	0	0
2014/12/12	R186	05/11/2015	8.25	Call	Bond Future	4,414.2900		4.4143	4,143.7500	4.1438	(6.129)	0	0	0
2014/12/12	R186	05/11/2015	8.26	Call	Bond Future	4,460.9600		4.4610	4,188.8100	4.1888	(6.101)	0	0	0
2014/12/12	R197	05/02/2015	288.99	Put	Bond Future	853.7100		0.8537	891.9500	0.8919	4.479	0	0	0
2014/12/12	R197	05/02/2015			Bond Future	288.1363		288.1363	288.0981	288.0981	(0.013)	0.0000	0.0000	898
2014/12/12	R197	05/02/2015	289.01	Put	Bond Future	873.7100		0.8737	911.9500	0.9119	4.377	0	0	0
2014/12/12	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R197	05/02/2015	289.00	Put	Bond Future	863.7100		0.8637	901.9500	0.9019	4.427	0	0	0
2014/12/12	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R197	07/05/2015			Bond Future	292.7541		292.7541	292.7135	292.7135	(0.014)	0.0000	0.0000	0
2014/12/12	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R197	07/05/2015	293.99	Put	Bond Future	1,235.9000		1.2359	1,276.4900	1.2765	3.284	0	0	0
2014/12/12	R197	07/05/2015	294.01	Put	Bond Future	1,255.9000		1.2559	1,296.4900	1.2965	3.232	0	0	0
2014/12/12	R197	07/05/2015	294.00	Put	Bond Future	1,245.9000		1.2459	1,286.4900	1.2865	3.258	0	0	0
2014/12/12	R197	07/05/2015	293.99	Call	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/12	R202	05/02/2015	233.01	Call	Bond Future	5,238.6600	5.2387	5,207.2700	5.2073	(0.599)	0	0	0
2014/12/12	R202	05/02/2015			Bond Future	238.2487	238.2487	238.2173	238.2173	(0.013)	0.0000	0.0000	50,884
2014/12/12	R202	05/02/2015	232.99	Call	Bond Future	5,258.6600	5.2587	5,227.2700	5.2273	(0.597)	0	0	0
2014/12/12	R202	05/02/2015	233.00	Call	Bond Future	5,248.6600	5.2487	5,217.2700	5.2173	(0.598)	0	0	0
2014/12/12	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R202	07/05/2015			Bond Future	242.0671	242.0671	242.0337	242.0337	(0.014)	0.0000	0.0000	0
2014/12/12	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R202	07/05/2015	238.51	Call	Bond Future	3,557.0900	3.5571	3,523.6900	3.5237	(0.939)	0	0	0
2014/12/12	R202	07/05/2015	238.49	Call	Bond Future	3,577.0900	3.5771	3,543.6900	3.5437	(0.934)	0	0	0
2014/12/12	R202	07/05/2015	238.50	Call	Bond Future	3,567.0900	3.5671	3,533.6900	3.5337	(0.936)	0	0	0
2014/12/12	R203	05/02/2015	7.69	Call	Bond Future	1,930.9900	1.9310	1,831.2100	1.8312	(5.167)	0	0	55
2014/12/12	R203	05/02/2015			Bond Future	6.8720	106.5830	6.9142	106.4824	0.614	0.0000	0.0000	14,661
2014/12/12	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R203	05/02/2015	8.35	Call	Bond Future	3,451.4900	3.4515	3,350.8600	3.3509	(2.916)	0	0	0
2014/12/12	R203	05/02/2015	8.36	Call	Bond Future	3,474.3400	3.4743	3,373.7100	3.3737	(2.896)	0	0	0
2014/12/12	R203	05/02/2015	8.34	Call	Bond Future	3,428.6300	3.4286	3,328.0000	3.3280	(2.935)	0	0	0
2014/12/12	R203	05/02/2015	7.69	Put	Bond Future	2.5300	0.0025	3.3800	0.0034	33.597	0	0	0
2014/12/12	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R203	07/05/2015			Bond Future	6.9202	104.1158	6.9677	104.0130	0.686	0.0000	0.0000	0
2014/12/12	R203	07/05/2015	7.24	Put	Bond Future	227.5700	0.2276	257.1600	0.2572	13.003	0	0	0
2014/12/12	R203	07/05/2015	7.26	Put	Bond Future	216.1400	0.2161	244.5600	0.2446	13.149	0	0	0
2014/12/12	R203	07/05/2015	7.25	Put	Bond Future	221.7900	0.2218	250.8000	0.2508	13.080	0	0	0
2014/12/12	R203	07/05/2015	7.25	Call	Bond Future	933.9200	0.9339	860.0600	0.8601	(7.909)	0	0	0
2014/12/12	R203	07/05/2015	7.26	Call	Bond Future	949.7600	0.9498	875.3100	0.8753	(7.839)	0	0	0
2014/12/12	R203	07/05/2015	7.24	Call	Bond Future	918.2000	0.9182	844.9200	0.8449	(7.981)	0	0	0
2014/12/12	R203	06/08/2015	6.74	Call	Bond Future	443.1600	0.4432	398.9200	0.3989	(9.983)	0	0	0
2014/12/12	R203	06/08/2015	6.75	Put	Bond Future	755.6100	0.7556	817.8400	0.8178	8.236	0	0	0
2014/12/12	R203	06/08/2015			Bond Future	6.9055	105.9304	6.9604	105.8234	0.795	0.0000	0.0000	0
2014/12/12	R203	06/08/2015	6.75	Call	Bond Future	451.5900	0.4516	406.7900	0.4068	(9.921)	0	0	0
2014/12/12	R203	06/08/2015	6.76	Call	Bond Future	460.4600	0.4605	415.0900	0.4151	(9.853)	0	0	0
2014/12/12	R203	06/08/2015	6.74	Put	Bond Future	766.7700	0.7668	829.5600	0.8296	8.189	0	0	0
2014/12/12	R203	06/08/2015	6.76	Put	Bond Future	744.9000	0.7449	806.5600	0.8066	8.278	0	0	0
2014/12/12	R204	05/02/2015			Bond Future	7.1391	103.9670	7.1805	103.8272	0.579	0.0000	0.0000	10,809
2014/12/12	R204	05/02/2015	8.25	Call	Bond Future	3,675.1600	3.6752	3,535.5700	3.5356	(3.798)	0	0	0
2014/12/12	R204	05/02/2015	8.26	Call	Bond Future	3,707.4500	3.7075	3,567.8400	3.5678	(3.766)	0	0	0
2014/12/12	R204	05/02/2015	8.24	Call	Bond Future	3,642.8600	3.6429	3,503.2800	3.5033	(3.832)	0	0	0
2014/12/12	R204	05/02/2015	8.26	Put	Bond Future	0.4900	0.0005	0.6500	0.0007	32.653	0	0	0
2014/12/12	R204	05/02/2015	8.25	Put	Bond Future	0.5400	0.0005	0.7200	0.0007	33.333	0	0	0
2014/12/12	R204	05/02/2015	8.24	Put	Bond Future	0.5900	0.0006	0.7800	0.0008	32.203	0	0	0
2014/12/12	R204	07/05/2015	7.51	Put	Bond Future	377.9800	0.3780	420.4300	0.4204	11.231	0	0	0
2014/12/12	R204	07/05/2015			Bond Future	7.1962	105.6247	7.2411	105.4820	0.624	0.0000	0.0000	0

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2014/12/12	R204	07/05/2015	7.50	Put	Bond Future	387.2800		0.3873	430.5300	0.4305	11.168	0	0	0
2014/12/12	R204	07/05/2015	7.49	Call	Bond Future	1,325.7800		1.3258	1,227.2200	1.2272	(7.434)	0	0	0
2014/12/12	R204	07/05/2015	7.50	Call	Bond Future	1,347.7500		1.3478	1,248.3800	1.2484	(7.373)	0	0	0
2014/12/12	R204	07/05/2015	7.51	Call	Bond Future	1,369.8700		1.3699	1,269.7000	1.2697	(7.312)	0	0	0
2014/12/12	R204	07/05/2015	7.49	Put	Bond Future	396.7500		0.3967	440.8100	0.4408	11.105	0	0	0
2014/12/12	R204	06/08/2015	7.74	Call	Bond Future	1,954.9400		1.9549	1,845.9700	1.8460	(5.574)	0	0	0
2014/12/12	R204	06/08/2015	7.75	Put	Bond Future	398.9400		0.3989	436.8600	0.4369	9.505	0	0	0
2014/12/12	R204	06/08/2015			Bond Future	7.2152		103.4260	7.2648	103.2785	0.687	0.0000	0.0000	0
2014/12/12	R204	06/08/2015	8.41	Call	Bond Future	3,585.3800		3.5854	3,450.1100	3.4501	(3.773)	0	0	0
2014/12/12	R204	06/08/2015	7.74	Put	Bond Future	406.2700		0.4063	444.7400	0.4447	9.469	0	0	0
2014/12/12	R204	06/08/2015	7.76	Put	Bond Future	391.7200		0.3917	429.0900	0.4291	9.540	0	0	0
2014/12/12	R204	06/08/2015	8.41	Put	Bond Future	101.1700		0.1012	113.3400	0.1133	12.029	0	0	699
2014/12/12	R204	06/08/2015	7.75	Call	Bond Future	1,976.8400		1.9768	1,867.3200	1.8673	(5.540)	0	0	0
2014/12/12	R204	06/08/2015	7.76	Call	Bond Future	1,998.8400		1.9988	1,888.7700	1.8888	(5.507)	0	0	0
2014/12/12	R207	05/02/2015	8.49	Put	Bond Future	1.3100		0.0013	1.8400	0.0018	40.458	0	0	0
2014/12/12	R207	05/02/2015			Bond Future	7.3904		99.9416	7.4417	99.7337	0.695	0.0000	0.0000	32,274
2014/12/12	R207	05/02/2015	8.51	Put	Bond Future	1.1100		0.0011	1.5600	0.0016	40.541	0	0	0
2014/12/12	R207	05/02/2015	8.50	Call	Bond Future	4,379.9700		4.3800	4,172.5600	4.1726	(4.735)	0	0	0
2014/12/12	R207	05/02/2015	8.51	Call	Bond Future	4,418.2600		4.4183	4,210.8100	4.2108	(4.695)	0	0	0
2014/12/12	R207	05/02/2015	8.49	Call	Bond Future	4,341.6800		4.3417	4,134.3100	4.1343	(4.776)	0	0	0
2014/12/12	R207	05/02/2015	8.50	Put	Bond Future	1.2000		0.0012	1.6900	0.0017	40.833	0	0	0
2014/12/12	R207	07/05/2015			Bond Future	7.4539		101.5353	7.5086	101.3235	0.735	0.0000	0.0000	0
2014/12/12	R207	07/05/2015	8.25	Call	Bond Future	3,169.9600		3.1700	2,982.2200	2.9822	(5.922)	0	0	0
2014/12/12	R207	07/05/2015	7.73	Call	Bond Future	1,606.3100		1.6063	1,464.3600	1.4644	(8.837)	0	0	66
2014/12/12	R207	07/05/2015	8.24	Put	Bond Future	149.0500		0.1490	173.7100	0.1737	16.545	0	0	0
2014/12/12	R207	07/05/2015	8.26	Put	Bond Future	140.5400		0.1405	164.0100	0.1640	16.700	0	0	0
2014/12/12	R207	07/05/2015	7.73	Put	Bond Future	544.1500		0.5441	614.0200	0.6140	12.840	0	0	0
2014/12/12	R207	07/05/2015	8.25	Put	Bond Future	144.9300		0.1449	169.0100	0.1690	16.615	0	0	0
2014/12/12	R207	07/05/2015	8.26	Call	Bond Future	3,202.8500		3.2029	3,014.5000	3.0145	(5.881)	0	0	0
2014/12/12	R207	07/05/2015	8.24	Call	Bond Future	3,136.7900		3.1368	2,949.6300	2.9496	(5.967)	0	0	0
2014/12/12	R207	06/08/2015	7.76	Call	Bond Future	1,817.1600		1.8172	1,680.2200	1.6802	(7.536)	0	0	0
2014/12/12	R207	06/08/2015			Bond Future	7.4881		99.6603	7.5472	99.4425	0.789	0.0000	0.0000	0
2014/12/12	R207	06/08/2015	7.74	Call	Bond Future	1,770.8800		1.7709	1,635.8400	1.6358	(7.626)	0	0	0
2014/12/12	R207	06/08/2015	7.75	Call	Bond Future	1,793.8000		1.7938	1,657.8000	1.6578	(7.582)	0	0	0
2014/12/12	R207	06/08/2015	7.46	Call	Bond Future	1,188.6900		1.1887	1,081.8000	1.0818	(8.992)	0	0	70
2014/12/12	R207	06/08/2015	7.74	Put	Bond Future	846.9500		0.8469	929.6600	0.9297	9.766	0	0	0
2014/12/12	R207	06/08/2015	7.76	Put	Bond Future	820.3200		0.8203	901.1300	0.9011	9.851	0	0	0
2014/12/12	R207	06/08/2015	7.46	Put	Bond Future	1,292.4100		1.2924	1,403.2700	1.4033	8.578	0	0	0
2014/12/12	R207	06/08/2015	7.75	Put	Bond Future	833.4000		0.8334	915.1500	0.9152	9.809	0	0	0
2014/12/12	R208	05/02/2015	8.51	Call	Bond Future	4,515.2500		4.5152	4,276.1100	4.2761	(5.296)	0	0	0
2014/12/12	R208	05/02/2015			Bond Future	7.5285		98.6847	7.5795	98.4438	0.677	0.0000	0.0000	51,071
2014/12/12	R208	05/02/2015	8.49	Call	Bond Future	4,426.7200		4.4267	4,187.8300	4.1878	(5.397)	0	0	0
2014/12/12	R208	05/02/2015	8.51	Put	Bond Future	5.0600		0.0051	6.8400	0.0068	35.178	0	0	0
2014/12/12	R208	05/02/2015	8.50	Put	Bond Future	5.4400		0.0054	7.3500	0.0074	35.110	0	0	0
2014/12/12	R208	05/02/2015	8.49	Put	Bond Future	5.8200		0.0058	7.8500	0.0079	34.880	0	0	0
2014/12/12	R208	05/02/2015	8.50	Call	Bond Future	4,471.0000		4.4710	4,231.9900	4.2320	(5.346)	0	0	0

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2014/12/12	R208	07/05/2015	8.01	Call	Bond Future	2,390.9900		2.3910	2,208.2200	2.2082	(7.644)	0	0	0
2014/12/12	R208	07/05/2015			Bond Future	7.5849		96.8585	7.6387	96.6131	0.710	0.0000	0.0000	0
2014/12/12	R208	07/05/2015	7.99	Call	Bond Future	2,324.5900		2.3246	2,144.1600	2.1442	(7.762)	0	0	0
2014/12/12	R208	07/05/2015	8.00	Call	Bond Future	2,357.6000		2.3576	2,175.9900	2.1760	(7.703)	0	0	0
2014/12/12	R208	07/05/2015	7.99	Put	Bond Future	496.1600		0.4962	561.1200	0.5611	13.093	0	0	0
2014/12/12	R208	07/05/2015	8.01	Put	Bond Future	473.3900		0.4734	536.0100	0.5360	13.228	0	0	0
2014/12/12	R208	07/05/2015	8.00	Put	Bond Future	484.5700		0.4846	548.3500	0.5484	13.162	0	0	0
2014/12/12	R208	06/08/2015			Bond Future	7.6170		98.5467	7.6742	98.2948	0.752	0.0000	0.0000	0
2014/12/12	R208	06/08/2015	8.00	Call	Bond Future	2,527.3700		2.5274	2,357.7000	2.3577	(6.713)	0	0	0
2014/12/12	R208	06/08/2015	8.01	Call	Bond Future	2,556.7200		2.5567	2,386.0500	2.3860	(6.675)	0	0	0
2014/12/12	R208	06/08/2015	8.85	Call	Bond Future	5,418.2900		5.4183	5,188.4600	5.1885	(4.242)	0	0	0
2014/12/12	R208	06/08/2015	7.99	Call	Bond Future	2,498.1600		2.4982	2,329.4900	2.3295	(6.752)	0	0	0
2014/12/12	R208	06/08/2015	8.01	Put	Bond Future	843.9100		0.8439	925.0700	0.9251	9.617	0	0	0
2014/12/12	R208	06/08/2015	8.00	Put	Bond Future	857.6700		0.8577	939.8300	0.9398	9.579	0	0	0
2014/12/12	R208	06/08/2015	7.99	Put	Bond Future	871.6100		0.8716	954.7700	0.9548	9.541	0	0	0
2014/12/12	R208	06/08/2015	8.85	Put	Bond Future	167.4700		0.1675	189.4700	0.1895	13.137	0	0	198
2014/12/12	R208	05/11/2015	8.48	Call	Bond Future	4,151.7800		4.1518	3,948.4000	3.9484	(4.899)	0	0	0
2014/12/12	R208	05/11/2015	7.74	Put	Bond Future	1,544.2500		1.5443	1,659.5300	1.6595	7.465	0	0	0
2014/12/12	R208	05/11/2015			Bond Future	7.6205		96.9566	7.6813	96.6986	0.798	0.0000	0.0000	0
2014/12/12	R208	05/11/2015	7.75	Call	Bond Future	2,074.6800		2.0747	1,930.9300	1.9309	(6.929)	0	0	0
2014/12/12	R208	05/11/2015	7.76	Call	Bond Future	2,098.6200		2.0986	1,953.9200	1.9539	(6.895)	0	0	0
2014/12/12	R208	05/11/2015	8.48	Put	Bond Future	579.2600		0.5793	633.9400	0.6339	9.440	0	0	2,200
2014/12/12	R208	05/11/2015	7.74	Call	Bond Future	2,050.8700		2.0509	1,908.0900	1.9081	(6.962)	0	0	0
2014/12/12	R208	05/11/2015	7.76	Put	Bond Future	1,507.5400		1.5075	1,620.9000	1.6209	7.520	0	0	0
2014/12/12	R208	05/11/2015	7.75	Put	Bond Future	1,525.8200		1.5258	1,640.1300	1.6401	7.492	0	0	0
2014/12/12	R209	05/02/2015	9.00	Put	Bond Future	266.1600		0.2662	363.6700	0.3637	36.636	0	0	0
2014/12/12	R209	05/02/2015			Bond Future	8.5279		80.1325	8.6087	79.4863	0.947	0.0000	0.0000	29,898
2014/12/12	R209	05/02/2015	9.25	Call	Bond Future	5,588.0800		5.5881	4,980.9300	4.9809	(10.865)	0	0	0
2014/12/12	R209	05/02/2015	9.26	Call	Bond Future	5,655.8900		5.6559	5,047.2200	5.0472	(10.762)	0	0	0
2014/12/12	R209	05/02/2015	9.24	Call	Bond Future	5,520.3200		5.5203	4,914.7700	4.9148	(10.969)	0	0	0
2014/12/12	R209	05/02/2015	9.25	Put	Bond Future	90.2100		0.0902	129.3300	0.1293	43.365	0	0	0
2014/12/12	R209	05/02/2015	9.00	Call	Bond Future	3,930.1500		3.9301	3,381.3900	3.3814	(13.963)	0	0	0
2014/12/12	R209	05/02/2015	9.24	Put	Bond Future	94.4500		0.0945	135.1700	0.1352	43.113	0	0	0
2014/12/12	R209	05/02/2015	9.26	Put	Bond Future	86.1300		0.0861	123.7300	0.1237	43.655	0	0	0
2014/12/12	R209	07/05/2015			Bond Future	8.5781		78.2624	8.6611	77.6053	0.968	0.0000	0.0000	0
2014/12/12	R209	07/05/2015	8.99	Put	Bond Future	1,128.7400		1.1287	1,320.4800	1.3205	16.987	0	0	0
2014/12/12	R209	07/05/2015	9.01	Put	Bond Future	1,085.2500		1.0853	1,271.3800	1.2714	17.151	0	0	0
2014/12/12	R209	07/05/2015	8.99	Call	Bond Future	4,307.3900		4.3074	3,842.0700	3.8421	(10.803)	0	0	0
2014/12/12	R209	07/05/2015	9.00	Put	Bond Future	1,106.8200		1.1068	1,295.7400	1.2957	17.069	0	0	0
2014/12/12	R209	07/05/2015	9.00	Call	Bond Future	4,360.1400		4.3601	3,892.0000	3.8920	(10.737)	0	0	0
2014/12/12	R209	07/05/2015	9.01	Call	Bond Future	4,413.1300		4.4131	3,942.2000	3.9422	(10.671)	0	0	0
2014/12/12	R209	06/08/2015	8.99	Put	Bond Future	1,923.0300		1.9230	2,154.7800	2.1548	12.051	0	0	0
2014/12/12	R209	06/08/2015			Bond Future	8.6167		79.6266	8.7021	78.9563	0.992	0.0000	0.0000	0
2014/12/12	R209	06/08/2015	9.01	Put	Bond Future	1,870.6500		1.8706	2,097.7400	2.0977	12.140	0	0	0
2014/12/12	R209	06/08/2015	9.90	Call	Bond Future	9,653.0100		9.6530	9,057.1900	9.0572	(6.172)	0	0	0
2014/12/12	R209	06/08/2015	9.00	Call	Bond Future	4,835.8700		4.8359	4,395.0200	4.3950	(9.116)	0	0	0
2014/12/12	R209	06/08/2015	9.01	Call	Bond Future	4,884.2100		4.8842	4,441.0300	4.4410	(9.074)	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
2014/12/12	R209	06/08/2015	9.00	Put	Bond Future	1,896.6900	1.8967	2,126.1100	2.1261	12.096	0	0	0
2014/12/12	R209	06/08/2015	8.99	Call	Bond Future	4,787.7200	4.7877	4,349.2000	4.3492	(9.159)	0	0	0
2014/12/12	R209	06/08/2015	9.90	Put	Bond Future	451.7600	0.4518	526.2100	0.5262	16.480	0	0	2,914
2014/12/12	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R210	05/02/2015			Bond Future	177.8456	177.8456	177.8220	177.8220	(0.013)	0.0000	0.0000	628
2014/12/12	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R210	05/02/2015	175.01	Call	Bond Future	2,835.6100	2.8356	2,812.0100	2.8120	(0.832)	0	0	0
2014/12/12	R210	05/02/2015	174.99	Call	Bond Future	2,855.6100	2.8556	2,832.0100	2.8320	(0.826)	0	0	0
2014/12/12	R210	05/02/2015	175.00	Call	Bond Future	2,845.6100	2.8456	2,822.0100	2.8220	(0.829)	0	0	0
2014/12/12	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R210	07/05/2015			Bond Future	178.6206	178.6206	178.5954	178.5954	(0.014)	0.0000	0.0000	0
2014/12/12	R210	07/05/2015	177.00	Call	Bond Future	1,620.6300	1.6206	1,595.4100	1.5954	(1.556)	0	0	0
2014/12/12	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R210	07/05/2015	177.01	Call	Bond Future	1,610.6300	1.6106	1,585.4100	1.5854	(1.566)	0	0	0
2014/12/12	R210	07/05/2015	176.99	Call	Bond Future	1,630.6300	1.6306	1,605.4100	1.6054	(1.547)	0	0	0
2014/12/12	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R211	05/02/2015			Bond Future	132.1885	132.1885	132.1683	132.1683	(0.015)	0.0000	0.0000	1,120
2014/12/12	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R211	05/02/2015	132.99	Put	Bond Future	801.5200	0.8015	821.7200	0.8217	2.520	0	0	0
2014/12/12	R211	05/02/2015	133.01	Put	Bond Future	821.5200	0.8215	841.7200	0.8417	2.459	0	0	0
2014/12/12	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R211	05/02/2015	133.00	Put	Bond Future	811.5200	0.8115	831.7200	0.8317	2.489	0	0	0
2014/12/12	R211	07/05/2015	134.99	Put	Bond Future	682.8500	0.6828	704.1800	0.7042	3.124	0	0	0
2014/12/12	R211	07/05/2015			Bond Future	134.3072	134.3072	134.2858	134.2858	(0.016)	0.0000	0.0000	0
2014/12/12	R211	07/05/2015	135.01	Put	Bond Future	702.8500	0.7028	724.1800	0.7242	3.035	0	0	0
2014/12/12	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R211	07/05/2015	135.00	Put	Bond Future	692.8500	0.6928	714.1800	0.7142	3.079	0	0	0
2014/12/12	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R212	05/02/2015			Bond Future	137.5450	137.5450	137.2580	137.2580	(0.209)	0.0000	0.0000	13,564
2014/12/12	R212	05/02/2015	137.99	Put	Bond Future	445.0400	0.4450	731.9600	0.7320	64.471	0	0	0
2014/12/12	R212	05/02/2015	138.01	Put	Bond Future	465.0400	0.4650	751.9600	0.7520	61.698	0	0	0
2014/12/12	R212	05/02/2015	138.00	Put	Bond Future	455.0400	0.4550	741.9600	0.7420	63.054	0	0	0
2014/12/12	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R212	07/05/2015			Bond Future	139.7495	139.7495	139.4571	139.4571	(0.209)	0.0000	0.0000	0
2014/12/12	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R212	07/05/2015	140.99	Put	Bond Future	1,240.4600	1.2405	1,532.8600	1.5329	23.572	0	0	0
2014/12/12	R212	07/05/2015	141.01	Put	Bond Future	1,260.4600	1.2605	1,552.8600	1.5529	23.198	0	0	0
2014/12/12	R212	07/05/2015	141.00	Put	Bond Future	1,250.4600	1.2505	1,542.8600	1.5429	23.383	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
2014/12/12	R213	05/02/2015	9.26	Put	Bond Future	44.7900	0.0448	64.4400	0.0644	43.871	0	0	0
2014/12/12	R213	05/02/2015			Bond Future	8.4065	90.8767	8.4823	90.2771	0.901	0.0000	0.0000	22,096
2014/12/12	R213	05/02/2015	9.25	Put	Bond Future	47.2900	0.0473	67.8900	0.0679	43.561	0	0	0
2014/12/12	R213	05/02/2015	9.24	Put	Bond Future	49.7000	0.0497	71.2300	0.0712	43.320	0	0	0
2014/12/12	R213	05/02/2015	9.25	Call	Bond Future	6,405.1600	6.4052	5,826.1200	5.8261	(9.040)	0	0	0
2014/12/12	R213	05/02/2015	9.26	Call	Bond Future	6,474.0100	6.4740	5,894.0200	5.8940	(8.959)	0	0	0
2014/12/12	R213	05/02/2015	9.24	Call	Bond Future	6,336.1300	6.3361	5,758.0200	5.7580	(9.124)	0	0	0
2014/12/12	R213	07/05/2015	8.74	Call	Bond Future	3,575.6000	3.5756	3,179.2500	3.1793	(11.085)	0	0	0
2014/12/12	R213	07/05/2015	8.75	Put	Bond Future	1,382.2800	1.3823	1,592.6800	1.5927	15.221	0	0	0
2014/12/12	R213	07/05/2015			Bond Future	8.4590	88.7812	8.5370	88.1716	0.923	0.0000	0.0000	0
2014/12/12	R213	07/05/2015	8.75	Call	Bond Future	3,624.8600	3.6249	3,225.5900	3.2256	(11.015)	0	0	0
2014/12/12	R213	07/05/2015	8.76	Call	Bond Future	3,674.4200	3.6744	3,272.2400	3.2722	(10.945)	0	0	0
2014/12/12	R213	07/05/2015	8.74	Put	Bond Future	1,408.7200	1.4087	1,622.0400	1.6220	15.143	0	0	0
2014/12/12	R213	07/05/2015	8.76	Put	Bond Future	1,356.2400	1.3562	1,563.7300	1.5637	15.299	0	0	0
2014/12/12	R213	06/08/2015			Bond Future	8.4990	90.3283	8.5796	89.7059	0.949	0.0000	0.0000	0
2014/12/12	R213	06/08/2015	8.49	Put	Bond Future	3,045.8000	3.0458	3,352.8700	3.3529	10.082	0	0	0
2014/12/12	R213	06/08/2015	8.51	Put	Bond Future	2,968.6300	2.9686	3,270.5700	3.2706	10.171	0	0	0
2014/12/12	R213	06/08/2015	8.49	Call	Bond Future	2,976.1800	2.9762	2,660.8900	2.6609	(10.594)	0	0	0
2014/12/12	R213	06/08/2015	8.50	Put	Bond Future	3,006.7400	3.0067	3,311.2400	3.3112	10.127	0	0	0
2014/12/12	R213	06/08/2015	8.50	Call	Bond Future	3,014.7300	3.0147	2,696.8700	2.6969	(10.544)	0	0	0
2014/12/12	R213	06/08/2015	8.51	Call	Bond Future	3,054.1300	3.0541	2,733.7100	2.7337	(10.491)	0	0	0
2014/12/12	R214	05/02/2015	9.50	Call	Bond Future	6,965.1300	6.9651	6,269.7800	6.2698	(9.983)	0	0	0
2014/12/12	R214	05/02/2015			Bond Future	8.6186	81.0682	8.7044	80.3472	0.996	0.0000	0.0000	11,529
2014/12/12	R214	05/02/2015	9.51	Call	Bond Future	7,035.0700	7.0351	6,338.6200	6.3386	(9.900)	0	0	0
2014/12/12	R214	05/02/2015	9.49	Call	Bond Future	6,894.9700	6.8950	6,200.7100	6.2007	(10.069)	0	0	0
2014/12/12	R214	05/02/2015	9.50	Put	Bond Future	52.4000	0.0524	78.0000	0.0780	48.855	0	0	0
2014/12/12	R214	05/02/2015	9.49	Put	Bond Future	54.9100	0.0549	81.6000	0.0816	48.607	0	0	0
2014/12/12	R214	05/02/2015	9.51	Put	Bond Future	49.7900	0.0498	74.2900	0.0743	49.207	0	0	0
2014/12/12	R214	07/05/2015			Bond Future	8.6672	79.0695	8.7553	78.3366	1.017	0.0000	0.0000	0
2014/12/12	R214	07/05/2015	9.15	Call	Bond Future	4,960.2600	4.9603	4,423.5000	4.4235	(10.821)	0	0	0
2014/12/12	R214	07/05/2015	9.16	Call	Bond Future	5,016.5600	5.0166	4,476.9300	4.4769	(10.757)	0	0	0
2014/12/12	R214	07/05/2015	9.14	Put	Bond Future	1,101.5300	1.1015	1,300.5600	1.3006	18.069	0	0	0
2014/12/12	R214	07/05/2015	9.16	Put	Bond Future	1,059.6800	1.0597	1,252.9100	1.2529	18.235	0	0	0
2014/12/12	R214	07/05/2015	9.15	Put	Bond Future	1,080.3600	1.0804	1,276.4600	1.2765	18.151	0	0	0
2014/12/12	R214	07/05/2015	9.14	Call	Bond Future	4,904.3200	4.9043	4,370.4900	4.3705	(10.885)	0	0	0
2014/12/12	R214	06/08/2015	8.76	Put	Bond Future	3,156.1400	3.1561	3,504.3000	3.5043	11.031	0	0	0
2014/12/12	R214	06/08/2015			Bond Future	8.7052	80.4474	8.7959	79.6999	1.042	0.0000	0.0000	0
2014/12/12	R214	06/08/2015	8.75	Put	Bond Future	3,195.6600	3.1957	3,546.7300	3.5467	10.986	0	0	0
2014/12/12	R214	06/08/2015	8.74	Call	Bond Future	3,523.8500	3.5238	3,130.3600	3.1304	(11.166)	0	0	0
2014/12/12	R214	06/08/2015	8.75	Call	Bond Future	3,566.4500	3.5664	3,170.0500	3.1700	(11.115)	0	0	0
2014/12/12	R214	06/08/2015	8.76	Call	Bond Future	3,609.3100	3.6093	3,210.0000	3.2100	(11.063)	0	0	0
2014/12/12	R214	06/08/2015	8.74	Put	Bond Future	3,235.5700	3.2356	3,589.5500	3.5895	10.940	0	0	0
2014/12/12	R248	05/02/2015			Bond Future	8.7100	104.3634	8.7959	103.4404	0.986	0.0000	0.0000	43,196
2014/12/12	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R248	05/02/2015	9.50	Call	Bond Future	7,959.9800	7.9600	7,036.9100	7.0369	(11.596)	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
2014/12/12	R248	05/02/2015	9.51	Call	Bond Future	8,053.5000	8.0535	7,130.4300	7.1304	(11.462)	0	0	0
2014/12/12	R248	05/02/2015	9.49	Call	Bond Future	7,866.2800	7.8663	6,943.2100	6.9432	(11.735)	0	0	0
2014/12/12	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R248	07/05/2015			Bond Future	8.7609	101.5969	8.8491	100.6584	1.008	0.0000	0.0000	0
2014/12/12	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R248	07/05/2015	9.26	Call	Bond Future	5,109.6200	5.1096	4,171.1300	4.1711	(18.367)	0	0	0
2014/12/12	R248	07/05/2015	9.24	Call	Bond Future	4,913.8200	4.9138	3,975.3300	3.9753	(19.099)	0	0	0
2014/12/12	R248	07/05/2015	9.25	Call	Bond Future	5,011.8100	5.0118	4,073.3200	4.0733	(18.726)	0	0	0
2014/12/12	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R248	06/08/2015			Bond Future	8.8013	103.3674	8.8921	102.4103	1.032	0.0000	0.0000	0
2014/12/12	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/12	R248	06/08/2015	8.74	Put	Bond Future	654.4300	0.6544	1,611.5400	1.6115	146.251	0	0	0
2014/12/12	R248	06/08/2015	8.76	Put	Bond Future	439.9100	0.4399	1,397.0200	1.3970	217.570	0	0	0
2014/12/12	R248	06/08/2015	8.75	Put	Bond Future	547.0700	0.5471	1,504.1800	1.5042	174.952	0	0	0

Total

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