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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/12/2014 TO 15/12/2014

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
2014/12/15	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	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
2014/12/15	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2025	05/02/2015			Bond Future	118.7175	118.7175	118.7006	118.7006	(0.014)	0.0000	0.0000	16
2014/12/15	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2025	05/02/2015	118.99	Put	Bond Future	272.4600	0.2725	289.4000	0.2894	6.217	0	0	0
2014/12/15	2025	05/02/2015	119.01	Put	Bond Future	292.4600	0.2925	309.4000	0.3094	5.792	0	0	0
2014/12/15	2025	05/02/2015	119.00	Put	Bond Future	282.4600	0.2825	299.4000	0.2994	5.997	0	0	0
2014/12/15	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2025	07/05/2015			Bond Future	120.6196	120.6196	120.6014	120.6014	(0.015)	0.0000	0.0000	0
2014/12/15	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2025	07/05/2015	120.99	Put	Bond Future	370.3800	0.3704	388.5800	0.3886	4.914	0	0	0
2014/12/15	2025	07/05/2015	121.01	Put	Bond Future	390.3800	0.3904	408.5800	0.4086	4.662	0	0	0
2014/12/15	2025	07/05/2015	121.00	Put	Bond Future	380.3800	0.3804	398.5800	0.3986	4.785	0	0	0
2014/12/15	2030	05/02/2015			Bond Future	8.4317	96.5834	8.4516	96.4204	0.236	0.0000	0.0000	4,665
2014/12/15	2030	05/02/2015	9.25	Call	Bond Future	6,390.9400	6.3909	6,227.8900	6.2279	(2.551)	0	0	0
2014/12/15	2030	05/02/2015	9.24	Call	Bond Future	6,316.5400	6.3165	6,153.4900	6.1535	(2.581)	0	0	0
2014/12/15	2030	05/02/2015	9.26	Call	Bond Future	6,465.2500	6.4652	6,302.2000	6.3022	(2.522)	0	0	0
2014/12/15	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2030	07/05/2015			Bond Future	8.4917	98.1232	8.5124	97.9568	0.243	0.0000	0.0000	0
2014/12/15	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2030	07/05/2015	8.74	Call	Bond Future	1,975.7800	1.9758	1,809.3100	1.8093	(8.426)	0	0	0
2014/12/15	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2030	07/05/2015	8.75	Call	Bond Future	2,054.1500	2.0541	1,887.6800	1.8877	(8.104)	0	0	0
2014/12/15	2030	07/05/2015	8.76	Call	Bond Future	2,132.4200	2.1324	1,965.9500	1.9659	(7.807)	0	0	0
2014/12/15	2032	05/02/2015			Bond Future	8.6036	99.8579	8.6184	99.7300	0.172	0.0000	0.0000	15
2014/12/15	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2032	05/02/2015	8.50	Put	Bond Future	904.8000	0.9048	1,032.7200	1.0327	14.138	0	0	0
2014/12/15	2032	05/02/2015	8.49	Put	Bond Future	992.8000	0.9928	1,120.7200	1.1207	12.885	0	0	0
2014/12/15	2032	05/02/2015	8.51	Put	Bond Future	816.9100	0.8169	944.8300	0.9448	15.659	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
2014/12/15	2032	07/05/2015	8.51	Put	Bond Future	1,329.9400	1.3299	1,460.6600	1.4607	9.829	0	0	0
2014/12/15	2032	07/05/2015			Bond Future	8.6639	97.2944	8.6792	97.1637	0.177	0.0000	0.0000	0
2014/12/15	2032	07/05/2015	8.50	Put	Bond Future	1,417.2500	1.4172	1,547.9700	1.5480	9.223	0	0	0
2014/12/15	2032	07/05/2015	8.49	Put	Bond Future	1,504.6800	1.5047	1,635.4000	1.6354	8.688	0	0	0
2014/12/15	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2032	06/08/2015			Bond Future	8.7115	98.9883	8.7273	98.8552	0.181	0.0000	0.0000	0
2014/12/15	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2032	06/08/2015	8.50	Put	Bond Future	1,810.5900	1.8106	1,943.7300	1.9437	7.353	0	0	0
2014/12/15	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2032	06/08/2015	8.49	Put	Bond Future	1,897.4300	1.8974	2,030.5700	2.0306	7.017	0	0	0
2014/12/15	2032	06/08/2015	8.51	Put	Bond Future	1,723.8600	1.7239	1,857.0000	1.8570	7.723	0	0	0
2014/12/15	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2037	05/02/2015			Bond Future	8.6858	98.4212	8.7006	98.2794	0.170	0.0000	0.0000	36,001
2014/12/15	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2037	05/02/2015	9.50	Call	Bond Future	7,348.1500	7.3482	7,206.3700	7.2064	(1.929)	0	0	0
2014/12/15	2037	05/02/2015	9.51	Call	Bond Future	7,432.8900	7.4329	7,291.1100	7.2911	(1.907)	0	0	0
2014/12/15	2037	05/02/2015	9.49	Call	Bond Future	7,263.2800	7.2633	7,121.5000	7.1215	(1.952)	0	0	0
2014/12/15	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2037	07/05/2015			Bond Future	8.7443	99.9902	8.7596	99.8455	0.175	0.0000	0.0000	500
2014/12/15	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2037	07/05/2015	9.01	Call	Bond Future	2,467.5700	2.4676	2,322.8400	2.3228	(5.865)	0	0	0
2014/12/15	2037	07/05/2015	8.99	Call	Bond Future	2,285.2400	2.2852	2,140.5100	2.1405	(6.333)	0	0	0
2014/12/15	2037	07/05/2015	9.00	Call	Bond Future	2,376.4700	2.3765	2,231.7400	2.2317	(6.090)	0	0	0
2014/12/15	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2037	06/08/2015			Bond Future	8.7924	97.4707	8.8081	97.3233	0.179	0.0000	0.0000	0
2014/12/15	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2037	06/08/2015	8.74	Put	Bond Future	492.6500	0.4927	640.0600	0.6401	29.922	0	0	0
2014/12/15	2037	06/08/2015	8.76	Put	Bond Future	304.0500	0.3041	451.4600	0.4515	48.482	0	0	0
2014/12/15	2037	06/08/2015	8.75	Put	Bond Future	398.2800	0.3983	545.6900	0.5457	37.012	0	0	0
2014/12/15	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2038	05/02/2015	123.00	Call	Bond Future	3,608.5300	3.6085	3,590.5900	3.5906	(0.497)	0	0	0
2014/12/15	2038	05/02/2015			Bond Future	126.6085	126.6085	126.5906	126.5906	(0.014)	0.0000	0.0000	3,701
2014/12/15	2038	05/02/2015	123.01	Call	Bond Future	3,598.5300	3.5985	3,580.5900	3.5806	(0.499)	0	0	0
2014/12/15	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2038	05/02/2015	122.99	Call	Bond Future	3,618.5300	3.6185	3,600.5900	3.6006	(0.496)	0	0	0
2014/12/15	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2038	07/05/2015			Bond Future	128.6370	128.6370	128.6176	128.6176	(0.015)	0.0000	0.0000	0
2014/12/15	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	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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2014/12/15	2038	07/05/2015	126.99	Call	Bond Future	1,646.9800	1.6470	1,627.6300	1.6276	(1.175)	0	0	0
2014/12/15	2038	07/05/2015	127.00	Call	Bond Future	1,636.9800	1.6370	1,617.6300	1.6176	(1.182)	0	0	0
2014/12/15	2038	07/05/2015	127.01	Call	Bond Future	1,626.9800	1.6270	1,607.6300	1.6076	(1.189)	0	0	0
2014/12/15	2044	05/02/2015	9.00	Call	Bond Future	1,827.3800	1.8274	1,727.2500	1.7272	(5.479)	0	0	0
2014/12/15	2044	05/02/2015	9.01	Call	Bond Future	1,927.4900	1.9275	1,827.3600	1.8274	(5.195)	0	0	0
2014/12/15	2044	05/02/2015			Bond Future	8.8205	99.5031	8.8302	99.4030	0.110	0.0000	0.0000	6,042
2014/12/15	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2044	05/02/2015	8.99	Call	Bond Future	1,727.0900	1.7271	1,626.9600	1.6270	(5.798)	0	0	0
2014/12/15	2044	07/05/2015			Bond Future	8.8786	101.0894	8.8886	100.9869	0.113	0.0000	0.0000	0
2014/12/15	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2044	07/05/2015	9.01	Call	Bond Future	1,327.9900	1.3280	1,225.4800	1.2255	(7.719)	0	0	0
2014/12/15	2044	07/05/2015	8.99	Call	Bond Future	1,127.9100	1.1279	1,025.4000	1.0254	(9.088)	0	0	0
2014/12/15	2044	07/05/2015	9.00	Call	Bond Future	1,228.0300	1.2280	1,125.5200	1.1255	(8.348)	0	0	0
2014/12/15	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2044	06/08/2015			Bond Future	8.9268	98.4637	8.9372	98.3593	0.116	0.0000	0.0000	0
2014/12/15	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2044	06/08/2015	8.74	Put	Bond Future	1,920.3200	1.9203	2,024.7900	2.0248	5.440	0	0	0
2014/12/15	2044	06/08/2015	8.76	Put	Bond Future	1,711.7000	1.7117	1,816.1700	1.8162	6.103	0	0	0
2014/12/15	2044	06/08/2015	8.75	Put	Bond Future	1,815.9200	1.8159	1,920.3900	1.9204	5.753	0	0	0
2014/12/15	2046	05/02/2015			Bond Future	128.5759	128.5759	129.8622	129.8622	1.000	0.0000	0.0000	5,889
2014/12/15	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2046	05/02/2015	123.99	Call	Bond Future	4,585.9500	4.5860	5,872.1900	5.8722	28.047	0	0	0
2014/12/15	2046	05/02/2015	124.01	Call	Bond Future	4,565.9500	4.5660	5,852.1900	5.8522	28.170	0	0	0
2014/12/15	2046	05/02/2015	124.00	Call	Bond Future	4,575.9500	4.5760	5,862.1900	5.8622	28.109	0	0	0
2014/12/15	2046	07/05/2015			Bond Future	129.2667	129.2667	130.5727	130.5727	1.010	0.0000	0.0000	0
2014/12/15	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2046	07/05/2015	126.99	Call	Bond Future	2,276.7000	2.2767	3,582.6900	3.5827	57.363	0	0	0
2014/12/15	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2046	07/05/2015	127.00	Call	Bond Future	2,266.7000	2.2667	3,572.6900	3.5727	57.616	0	0	0
2014/12/15	2046	07/05/2015	127.01	Call	Bond Future	2,256.7000	2.2567	3,562.6900	3.5627	57.872	0	0	0
2014/12/15	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2050	05/02/2015			Bond Future	137.4137	137.4137	137.3943	137.3943	(0.014)	0.0000	0.0000	2,640
2014/12/15	2050	05/02/2015	130.01	Call	Bond Future	7,403.7400	7.4037	7,384.3500	7.3843	(0.262)	0	0	0
2014/12/15	2050	05/02/2015	129.99	Call	Bond Future	7,423.7400	7.4237	7,404.3500	7.4043	(0.261)	0	0	0
2014/12/15	2050	05/02/2015	130.00	Call	Bond Future	7,413.7400	7.4137	7,394.3500	7.3943	(0.262)	0	0	0
2014/12/15	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	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
2014/12/15	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2050	07/05/2015			Bond Future	139.6151	139.6151	139.5943	139.5943	(0.015)	0.0000	0.0000	0
2014/12/15	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	2050	07/05/2015	135.01	Call	Bond Future	4,605.1400	4.6051	4,584.2800	4.5843	(0.453)	0	0	0
2014/12/15	2050	07/05/2015	134.99	Call	Bond Future	4,625.1400	4.6251	4,604.2800	4.6043	(0.451)	0	0	0
2014/12/15	2050	07/05/2015	135.00	Call	Bond Future	4,615.1400	4.6151	4,594.2800	4.5943	(0.452)	0	0	0
2014/12/15	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	AL12	05/02/2015			Index Future	533.4900	533.4900	533.0420	533.0420	(0.084)	0.0000	0.0000	0
2014/12/15	AL12	07/05/2015			Index Future	541.9940	541.9940	541.5320	541.5320	(0.085)	0.0000	0.0000	0
2014/12/15	AL37	05/02/2015			Index Future	447.2310	447.2310	446.9890	446.9890	(0.054)	0.0000	0.0000	116
2014/12/15	AL37	07/05/2015			Index Future	454.3600	454.3600	454.1090	454.1090	(0.055)	0.0000	0.0000	0
2014/12/15	AL7T	05/02/2015			Index Future	529.4250	529.4250	528.9300	528.9300	(0.093)	0.0000	0.0000	3
2014/12/15	AL7T	07/05/2015			Index Future	537.8640	537.8640	537.3550	537.3550	(0.095)	0.0000	0.0000	0
2014/12/15	ALBI	05/02/2015			Index Future	482.6110	482.6110	482.2810	482.2810	(0.068)	0.0000	0.0000	654
2014/12/15	ALBI	07/05/2015			Index Future	490.3040	490.3040	489.9630	489.9630	(0.070)	0.0000	0.0000	0
2014/12/15	ALBI	06/08/2015			Index Future	498.7450	498.7450	498.3940	498.3940	(0.070)	0.0000	0.0000	0
2014/12/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	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
2014/12/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/12/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	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
2014/12/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/15	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	EL28	05/02/2015			Bond Future	125.1766	125.1766	125.1602	125.1602	(0.013)	0.0000	0.0000	0
2014/12/15	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	EL28	05/02/2015	125.99	Put	Bond Future	813.4400	0.8134	829.8300	0.8298	2.015	0	0	0
2014/12/15	EL28	05/02/2015	126.01	Put	Bond Future	833.4400	0.8334	849.8300	0.8498	1.967	0	0	0
2014/12/15	EL28	05/02/2015	126.00	Put	Bond Future	823.4400	0.8234	839.8300	0.8398	1.990	0	0	0
2014/12/15	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	EL28	07/05/2015	125.00	Call	Bond Future	672.4100	0.6724	654.7400	0.6547	(2.628)	0	0	0
2014/12/15	EL28	07/05/2015			Bond Future	125.6724	125.6724	125.6547	125.6547	(0.014)	0.0000	0.0000	0
2014/12/15	EL28	07/05/2015	125.01	Call	Bond Future	662.4100	0.6624	644.7400	0.6447	(2.668)	0	0	0
2014/12/15	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	EL28	07/05/2015	124.99	Call	Bond Future	682.4100	0.6824	664.7400	0.6647	(2.589)	0	0	0
2014/12/15	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	ES33	05/02/2015	10.00	Call	Bond Future	3,443.6000	3.4436	3,335.4300	3.3354	(3.141)	0	0	0
2014/12/15	ES33	05/02/2015			Bond Future	9.5239	85.5707	9.5384	85.4625	0.152	0.0000	0.0000	6,220
2014/12/15	ES33	05/02/2015	10.01	Call	Bond Future	3,513.5600	3.5136	3,405.3900	3.4054	(3.079)	0	0	0
2014/12/15	ES33	05/02/2015	9.99	Call	Bond Future	3,373.5500	3.3736	3,265.3800	3.2654	(3.206)	0	0	0
2014/12/15	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	ES33	07/05/2015			Bond Future	9.6080	83.1467	9.6230	83.0362	0.156	0.0000	0.0000	0
2014/12/15	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	ES33	07/05/2015	9.76	Call	Bond Future	1,107.3200	1.1073	996.8100	0.9968	(9.980)	0	0	0
2014/12/15	ES33	07/05/2015	9.74	Call	Bond Future	962.9300	0.9629	852.4200	0.8524	(11.476)	0	0	0
2014/12/15	ES33	07/05/2015	9.75	Call	Bond Future	1,035.1700	1.0352	924.6600	0.9247	(10.676)	0	0	0
2014/12/15	ES33	06/08/2015			Bond Future	9.6801	84.5941	9.6957	84.4816	0.160	0.0000	0.0000	0
2014/12/15	ES33	06/08/2015	9.59	Put	Bond Future	658.4100	0.6584	770.9800	0.7710	17.097	0	0	0
2014/12/15	ES33	06/08/2015	9.61	Put	Bond Future	511.6100	0.5116	624.1800	0.6242	22.003	0	0	0
2014/12/15	ES33	06/08/2015	9.60	Put	Bond Future	584.9600	0.5850	697.5300	0.6975	19.244	0	0	0
2014/12/15	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	GOVI	05/02/2015	459.99	Call	GOVI	208,870.0000	20.8870	206,010.0000	20.6010	(1.369)	0	0	0
2014/12/15	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	GOVI	05/02/2015			GOVI	480.8770	480.8770	480.5910	480.5910	(0.059)	0.0000	0.0000	431

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
2014/12/15	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	GOVI	05/02/2015	460.00	Call	GOVI	208,770.0000	20.8770	205,910.0000	20.5910	(1.370)	0	0	0
2014/12/15	GOVI	05/02/2015	460.01	Call	GOVI	208,670.0000	20.8670	205,810.0000	20.5810	(1.371)	0	0	0
2014/12/15	GOVI	07/05/2015	449.99	Call	GOVI	385,520.0000	38.5520	382,560.0000	38.2560	(0.768)	0	0	0
2014/12/15	GOVI	07/05/2015			GOVI	488.5420	488.5420	488.2460	488.2460	(0.061)	0.0000	0.0000	130
2014/12/15	GOVI	07/05/2015	450.00	Call	GOVI	385,420.0000	38.5420	382,460.0000	38.2460	(0.768)	0	0	0
2014/12/15	GOVI	07/05/2015	450.01	Call	GOVI	385,320.0000	38.5320	382,360.0000	38.2360	(0.768)	0	0	0
2014/12/15	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	GOVI	06/08/2015			GOVI	496.9530	496.9530	496.6460	496.6460	(0.062)	0.0000	0.0000	0
2014/12/15	GOVI	06/08/2015	499.99	Put	GOVI	30,370.0000	3.0370	33,440.0000	3.3440	10.109	0	0	0
2014/12/15	GOVI	06/08/2015	500.01	Put	GOVI	30,570.0000	3.0570	33,640.0000	3.3640	10.043	0	0	0
2014/12/15	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	GOVI	06/08/2015	500.00	Put	GOVI	30,470.0000	3.0470	33,540.0000	3.3540	10.075	0	0	0
2014/12/15	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/12/15	IGOV	05/02/2015			Index Future	226.0040	226.0040	225.6340	225.6340	(0.164)	0.0000	0.0000	1,093
2014/12/15	IGOV	07/05/2015			Index Future	229.6250	229.6250	229.2460	229.2460	(0.165)	0.0000	0.0000	81
2014/12/15	IGOV	06/08/2015			Index Future	233.5960	233.5960	233.2090	233.2090	(0.166)	0.0000	0.0000	0
2014/12/15	ILBI	05/02/2015			Index Future	611.9790	611.9790	611.1670	611.1670	(0.133)	0.0000	0.0000	157
2014/12/15	ILBI	07/05/2015			Index Future	621.9700	621.9700	621.1370	621.1370	(0.134)	0.0000	0.0000	0
2014/12/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/12/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/12/15	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/12/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/12/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/12/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/12/15	JBAF	17/12/2014			Jibar Tradeable Future	6.0900	93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2014/12/15	JBAF	21/01/2015			Jibar Tradeable Future	6.0900	93.9100	6.1100	93.8900	0.328	0.0000	0.0000	0
2014/12/15	JBAF	18/02/2015			Jibar Tradeable Future	6.2000	93.8000	6.2200	93.7800	0.323	0.0000	0.0000	0
2014/12/15	JBAF	18/03/2015			Jibar Tradeable Future	6.2400	93.7600	6.2800	93.7200	0.641	0.0000	0.0000	2,850
2014/12/15	JBAF	15/04/2015			Jibar Tradeable Future	6.3000	93.7000	6.3400	93.6600	0.635	0.0000	0.0000	0
2014/12/15	JBAF	20/05/2015			Jibar Tradeable Future	6.3800	93.6200	6.4300	93.5700	0.784	0.0000	0.0000	0
2014/12/15	JBAF	17/06/2015			Jibar Tradeable Future	6.4700	93.5300	6.5300	93.4700	0.927	0.0000	0.0000	5,000

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2014/12/15	JBAF	16/09/2015			Jibar Tradeable Future	6.6300	93.3700	6.6700	93.3300	0.603	0.0000	0.0000	0
2014/12/15	JBAF	15/12/2015			Jibar Tradeable Future	6.8400	93.1600	6.9000	93.1000	0.877	0.0000	0.0000	0
2014/12/15	JBAF	16/03/2016			Jibar Tradeable Future	6.9800	93.0200	7.0400	92.9600	0.860	0.0000	0.0000	0
2014/12/15	JBAF	15/06/2016			Jibar Tradeable Future	7.1100	92.8900	7.1800	92.8200	0.985	0.0000	0.0000	0
2014/12/15	JBAF	21/09/2016			Jibar Tradeable Future	7.2400	92.7600	7.3100	92.6900	0.967	0.0000	0.0000	0
2014/12/15	R023	05/02/2015			Bond Future	7.7947	103.2197	7.8148	103.1014	0.258	0.0000	0.0000	11,167
2014/12/15	R023	05/02/2015	8.74	Put	Bond Future	9.4100	0.0094	8.7700	0.0088	(6.801)	0	0	0
2014/12/15	R023	05/02/2015	8.75	Call	Bond Future	5,439.0500	5.4390	5,320.1100	5.3201	(2.187)	0	0	0
2014/12/15	R023	05/02/2015	8.76	Call	Bond Future	5,493.2800	5.4933	5,374.3700	5.3744	(2.165)	0	0	0
2014/12/15	R023	05/02/2015	8.74	Call	Bond Future	5,384.7600	5.3848	5,265.8000	5.2658	(2.209)	0	0	0
2014/12/15	R023	05/02/2015	8.76	Put	Bond Future	8.2300	0.0082	7.6400	0.0076	(7.169)	0	0	0
2014/12/15	R023	05/02/2015	8.75	Put	Bond Future	8.8300	0.0088	8.2100	0.0082	(7.022)	0	0	0
2014/12/15	R023	07/05/2015	8.15	Put	Bond Future	835.7000	0.8357	860.8300	0.8608	3.007	0	0	0
2014/12/15	R023	07/05/2015	8.14	Call	Bond Future	2,495.6800	2.4957	2,400.4700	2.4005	(3.815)	0	0	0
2014/12/15	R023	07/05/2015			Bond Future	7.8506	100.9406	7.8717	100.8197	0.269	0.0000	0.0000	0
2014/12/15	R023	07/05/2015	8.15	Call	Bond Future	2,533.6700	2.5337	2,437.9100	2.4379	(3.779)	0	0	0
2014/12/15	R023	07/05/2015	8.16	Call	Bond Future	2,571.9300	2.5719	2,475.6200	2.4756	(3.745)	0	0	0
2014/12/15	R023	07/05/2015	8.14	Put	Bond Future	853.8300	0.8538	879.5100	0.8795	3.008	0	0	0
2014/12/15	R023	07/05/2015	8.16	Put	Bond Future	817.8700	0.8179	842.4500	0.8425	3.005	0	0	0
2014/12/15	R023	06/08/2015	9.07	Put	Bond Future	261.9000	0.2619	268.6600	0.2687	2.581	0	0	911
2014/12/15	R023	06/08/2015	8.24	Call	Bond Future	3,135.7200	3.1357	3,043.1600	3.0432	(2.952)	0	0	0
2014/12/15	R023	06/08/2015			Bond Future	7.8874	102.6972	7.9095	102.5741	0.280	0.0000	0.0000	0
2014/12/15	R023	06/08/2015	9.07	Call	Bond Future	6,597.5100	6.5975	6,481.1500	6.4812	(1.764)	0	0	0
2014/12/15	R023	06/08/2015	8.26	Put	Bond Future	1,155.0300	1.1550	1,184.7100	1.1847	2.570	0	0	0
2014/12/15	R023	06/08/2015	8.25	Put	Bond Future	1,173.0500	1.1731	1,203.1700	1.2032	2.568	0	0	0
2014/12/15	R023	06/08/2015	8.24	Put	Bond Future	1,191.3100	1.1913	1,221.8700	1.2219	2.565	0	0	0
2014/12/15	R023	06/08/2015	8.25	Call	Bond Future	3,171.9100	3.1719	3,078.9100	3.0789	(2.932)	0	0	0
2014/12/15	R023	06/08/2015	8.26	Call	Bond Future	3,208.2900	3.2083	3,114.8500	3.1149	(2.912)	0	0	0
2014/12/15	R157	05/02/2015	8.74	Call	Bond Future	1,074.2900	1.0743	1,074.0500	1.0741	(0.022)	0	0	0
2014/12/15	R157	05/02/2015	8.75	Put	Bond Future	1.0800	0.0011	0.8500	0.0009	(21.296)	0	0	0
2014/12/15	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/12/15	R157	05/02/2015	8.74	Put	Bond Future	1.1300	0.0011	0.8900	0.0009	(21.239)	0	0	0
2014/12/15	R157	05/02/2015	8.76	Put	Bond Future	1.0400	0.0010	0.8200	0.0008	(21.154)	0	0	0
2014/12/15	R157	05/02/2015	8.75	Call	Bond Future	1,080.0500	1.0800	1,079.8200	1.0798	(0.021)	0	0	0
2014/12/15	R157	05/02/2015	8.76	Call	Bond Future	1,085.8100	1.0858	1,085.5900	1.0856	(0.020)	0	0	0
2014/12/15	R186	05/02/2015	9.00	Call	Bond Future	8,184.3900	8.1844	8,141.4100	8.1414	(0.525)	0	0	0
2014/12/15	R186	05/02/2015			Bond Future	7.9951	120.4162	7.9998	120.3759	0.059	0.0000	0.0000	45,417
2014/12/15	R186	05/02/2015	8.75	Call	Bond Future	6,274.0300	6.2740	6,226.4500	6.2264	(0.758)	0	0	0
2014/12/15	R186	05/02/2015	8.76	Call	Bond Future	6,350.0400	6.3500	6,302.7100	6.3027	(0.745)	0	0	0
2014/12/15	R186	05/02/2015	8.74	Call	Bond Future	6,198.1000	6.1981	6,150.2600	6.1503	(0.772)	0	0	0
2014/12/15	R186	05/02/2015	8.00	Put	Bond Future	1,392.4100	1.3924	1,373.1900	1.3732	(1.380)	0	0	6,500
2014/12/15	R186	05/02/2015	8.05	Put	Bond Future	1,193.7600	1.1938	1,172.8500	1.1728	(1.752)	0	0	6,500
2014/12/15	R186	05/02/2015	8.45	Put	Bond Future	266.7400	0.2667	250.0100	0.2500	(6.272)	0	0	0
2014/12/15	R186	05/02/2015	8.76	Put	Bond Future	60.0000	0.0600	53.0400	0.0530	(11.600)	0	0	0
2014/12/15	R186	05/02/2015	8.50	Put	Bond Future	213.7900	0.2138	198.7600	0.1988	(7.030)	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
2014/12/15	R186	05/02/2015	8.75	Put	Bond Future	63.2300		0.0632	56.0200	0.0560	(11.403)	0	0	0
2014/12/15	R186	05/02/2015	8.45	Call	Bond Future	4,064.2300		4.0642	4,007.1300	4.0071	(1.405)	0	0	0
2014/12/15	R186	05/02/2015	9.00	Put	Bond Future	15.7600		0.0158	13.1500	0.0131	(16.561)	0	0	9,600
2014/12/15	R186	05/02/2015	8.50	Call	Bond Future	4,418.4300		4.4184	4,363.0300	4.3630	(1.254)	0	0	0
2014/12/15	R186	05/02/2015	8.00	Call	Bond Future	1,434.2300		1.4342	1,374.6400	1.3746	(4.155)	0	0	0
2014/12/15	R186	05/02/2015	8.05	Call	Bond Future	1,661.1300		1.6611	1,599.8500	1.5999	(3.689)	0	0	0
2014/12/15	R186	05/02/2015	8.74	Put	Bond Future	66.6100		0.0666	59.1400	0.0591	(11.215)	0	0	0
2014/12/15	R186	07/05/2015			Bond Future	8.0504		122.3354	8.0554	122.2934	0.062	0.0000	0.0000	1
2014/12/15	R186	07/05/2015	8.25	Call	Bond Future	3,260.9700		3.2610	3,211.7200	3.2117	(1.510)	0	0	0
2014/12/15	R186	07/05/2015	8.24	Put	Bond Future	1,639.0700		1.6391	1,631.9500	1.6319	(0.434)	0	0	0
2014/12/15	R186	07/05/2015	8.26	Put	Bond Future	1,576.6400		1.5766	1,569.2300	1.5692	(0.470)	0	0	0
2014/12/15	R186	07/05/2015	8.25	Put	Bond Future	1,607.6200		1.6076	1,600.3500	1.6003	(0.452)	0	0	0
2014/12/15	R186	07/05/2015	8.26	Call	Bond Future	3,312.0000		3.3120	3,262.6100	3.2626	(1.491)	0	0	0
2014/12/15	R186	07/05/2015	8.24	Call	Bond Future	3,210.3300		3.2103	3,161.2300	3.1612	(1.529)	0	0	0
2014/12/15	R186	06/08/2015	8.00	Put	Bond Future	3,417.6700		3.4177	3,421.0400	3.4210	0.099	0	0	0
2014/12/15	R186	06/08/2015	8.90	Put	Bond Future	896.7600		0.8968	891.1000	0.8911	(0.631)	0	0	2,500
2014/12/15	R186	06/08/2015			Bond Future	8.0894		119.1632	8.0946	119.1204	0.064	0.0000	0.0000	0
2014/12/15	R186	06/08/2015	8.00	Call	Bond Future	2,680.9600		2.6810	2,641.5800	2.6416	(1.469)	0	0	0
2014/12/15	R186	06/08/2015	8.01	Call	Bond Future	2,720.1800		2.7202	2,680.5900	2.6806	(1.455)	0	0	0
2014/12/15	R186	06/08/2015	7.99	Call	Bond Future	2,642.4400		2.6424	2,603.2700	2.6033	(1.482)	0	0	0
2014/12/15	R186	06/08/2015	8.90	Call	Bond Future	7,300.4200		7.3004	7,252.0100	7.2520	(0.663)	0	0	0
2014/12/15	R186	06/08/2015	7.99	Put	Bond Future	3,461.9600		3.4620	3,465.5400	3.4655	0.103	0	0	0
2014/12/15	R186	06/08/2015	8.01	Put	Bond Future	3,374.1500		3.3742	3,377.3100	3.3773	0.094	0	0	0
2014/12/15	R186	05/11/2015	8.24	Call	Bond Future	4,098.9300		4.0989	4,056.6100	4.0566	(1.032)	0	0	0
2014/12/15	R186	05/11/2015	8.25	Put	Bond Future	3,010.7100		3.0107	3,014.9300	3.0149	0.140	0	0	0
2014/12/15	R186	05/11/2015			Bond Future	8.1086		121.3543	8.1144	121.3076	0.071	0.0000	0.0000	0
2014/12/15	R186	05/11/2015	9.00	Put	Bond Future	1,164.5800		1.1646	1,162.0800	1.1621	(0.215)	0	0	2,600
2014/12/15	R186	05/11/2015	8.24	Put	Bond Future	3,045.5400		3.0455	3,049.9100	3.0499	0.143	0	0	0
2014/12/15	R186	05/11/2015	8.26	Put	Bond Future	2,976.1900		2.9762	2,980.2600	2.9803	0.137	0	0	0
2014/12/15	R186	05/11/2015	9.00	Call	Bond Future	8,064.8800		8.0649	8,015.6900	8.0157	(0.610)	0	0	0
2014/12/15	R186	05/11/2015	8.25	Call	Bond Future	4,143.7500		4.1438	4,101.2800	4.1013	(1.025)	0	0	0
2014/12/15	R186	05/11/2015	8.26	Call	Bond Future	4,188.8100		4.1888	4,146.1900	4.1462	(1.017)	0	0	0
2014/12/15	R197	05/02/2015	288.99	Put	Bond Future	891.9500		0.8919	1,570.8300	1.5708	76.112	0	0	0
2014/12/15	R197	05/02/2015			Bond Future	288.0981		288.0981	287.4192	287.4192	(0.236)	0.0000	0.0000	898
2014/12/15	R197	05/02/2015	289.01	Put	Bond Future	911.9500		0.9119	1,590.8300	1.5908	74.443	0	0	0
2014/12/15	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R197	05/02/2015	289.00	Put	Bond Future	901.9500		0.9019	1,580.8300	1.5808	75.268	0	0	0
2014/12/15	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R197	07/05/2015			Bond Future	292.7135		292.7135	292.0214	292.0214	(0.236)	0.0000	0.0000	0
2014/12/15	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R197	07/05/2015	293.99	Put	Bond Future	1,276.4900		1.2765	1,968.6000	1.9686	54.220	0	0	0
2014/12/15	R197	07/05/2015	294.01	Put	Bond Future	1,296.4900		1.2965	1,988.6000	1.9886	53.383	0	0	0
2014/12/15	R197	07/05/2015	294.00	Put	Bond Future	1,286.4900		1.2865	1,978.6000	1.9786	53.798	0	0	0
2014/12/15	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
2014/12/15	R202	05/02/2015	233.01	Call	Bond Future	5,207.2700	5.2073	4,478.7300	4.4787	(13.991)	0	0	0
2014/12/15	R202	05/02/2015			Bond Future	238.2173	238.2173	237.4887	237.4887	(0.306)	0.0000	0.0000	50,884
2014/12/15	R202	05/02/2015	232.99	Call	Bond Future	5,227.2700	5.2273	4,498.7300	4.4987	(13.937)	0	0	0
2014/12/15	R202	05/02/2015	233.00	Call	Bond Future	5,217.2700	5.2173	4,488.7300	4.4887	(13.964)	0	0	0
2014/12/15	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R202	07/05/2015			Bond Future	242.0337	242.0337	241.2913	241.2913	(0.307)	0.0000	0.0000	0
2014/12/15	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R202	07/05/2015	238.51	Call	Bond Future	3,523.6900	3.5237	2,781.3400	2.7813	(21.067)	0	0	0
2014/12/15	R202	07/05/2015	238.49	Call	Bond Future	3,543.6900	3.5437	2,801.3400	2.8013	(20.949)	0	0	0
2014/12/15	R202	07/05/2015	238.50	Call	Bond Future	3,533.6900	3.5337	2,791.3400	2.7913	(21.008)	0	0	0
2014/12/15	R203	05/02/2015	7.69	Call	Bond Future	1,831.2100	1.8312	1,817.9900	1.8180	(0.722)	0	0	55
2014/12/15	R203	05/02/2015			Bond Future	6.9142	106.4824	6.9195	106.4697	0.077	0.0000	0.0000	14,661
2014/12/15	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R203	05/02/2015	8.35	Call	Bond Future	3,350.8600	3.3509	3,338.1600	3.3382	(0.379)	0	0	0
2014/12/15	R203	05/02/2015	8.36	Call	Bond Future	3,373.7100	3.3737	3,361.0100	3.3610	(0.376)	0	0	0
2014/12/15	R203	05/02/2015	8.34	Call	Bond Future	3,328.0000	3.3280	3,315.3000	3.3153	(0.382)	0	0	0
2014/12/15	R203	05/02/2015	7.69	Put	Bond Future	3.3800	0.0034	2.8600	0.0029	(15.385)	0	0	0
2014/12/15	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R203	07/05/2015			Bond Future	6.9677	104.0130	6.9740	103.9993	0.091	0.0000	0.0000	0
2014/12/15	R203	07/05/2015	7.24	Put	Bond Future	257.1600	0.2572	256.9200	0.2569	(0.093)	0	0	0
2014/12/15	R203	07/05/2015	7.26	Put	Bond Future	244.5600	0.2446	244.2200	0.2442	(0.139)	0	0	0
2014/12/15	R203	07/05/2015	7.25	Put	Bond Future	250.8000	0.2508	250.5000	0.2505	(0.120)	0	0	0
2014/12/15	R203	07/05/2015	7.25	Call	Bond Future	860.0600	0.8601	846.0500	0.8461	(1.629)	0	0	0
2014/12/15	R203	07/05/2015	7.26	Call	Bond Future	875.3100	0.8753	861.2600	0.8613	(1.605)	0	0	0
2014/12/15	R203	07/05/2015	7.24	Call	Bond Future	844.9200	0.8449	830.9700	0.8310	(1.651)	0	0	0
2014/12/15	R203	06/08/2015	6.74	Call	Bond Future	398.9200	0.3989	389.9200	0.3899	(2.256)	0	0	0
2014/12/15	R203	06/08/2015	6.75	Put	Bond Future	817.8400	0.8178	822.8100	0.8228	0.608	0	0	0
2014/12/15	R203	06/08/2015			Bond Future	6.9604	105.8234	6.9677	105.8093	0.104	0.0000	0.0000	0
2014/12/15	R203	06/08/2015	6.75	Call	Bond Future	406.7900	0.4068	397.7000	0.3977	(2.235)	0	0	0
2014/12/15	R203	06/08/2015	6.76	Call	Bond Future	415.0900	0.4151	405.9100	0.4059	(2.212)	0	0	0
2014/12/15	R203	06/08/2015	6.74	Put	Bond Future	829.5600	0.8296	834.6200	0.8346	0.610	0	0	0
2014/12/15	R203	06/08/2015	6.76	Put	Bond Future	806.5600	0.8066	811.4400	0.8114	0.605	0	0	0
2014/12/15	R204	05/02/2015			Bond Future	7.1805	103.8272	7.1908	103.7925	0.143	0.0000	0.0000	10,809
2014/12/15	R204	05/02/2015	8.25	Call	Bond Future	3,535.5700	3.5356	3,500.6900	3.5007	(0.987)	0	0	0
2014/12/15	R204	05/02/2015	8.26	Call	Bond Future	3,567.8400	3.5678	3,532.9800	3.5330	(0.977)	0	0	0
2014/12/15	R204	05/02/2015	8.24	Call	Bond Future	3,503.2800	3.5033	3,468.4000	3.4684	(0.996)	0	0	0
2014/12/15	R204	05/02/2015	8.26	Put	Bond Future	0.6500	0.0007	0.5300	0.0005	(18.462)	0	0	0
2014/12/15	R204	05/02/2015	8.25	Put	Bond Future	0.7200	0.0007	0.5800	0.0006	(19.444)	0	0	0
2014/12/15	R204	05/02/2015	8.24	Put	Bond Future	0.7800	0.0008	0.6400	0.0006	(17.949)	0	0	0
2014/12/15	R204	07/05/2015	7.51	Put	Bond Future	420.4300	0.4204	425.0800	0.4251	1.106	0	0	0
2014/12/15	R204	07/05/2015			Bond Future	7.2411	105.4820	7.2525	105.4459	0.157	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/15	R204	07/05/2015	7.50	Put	Bond Future	430.5300		0.4305	435.3400	0.4353	1.117	0	0	0
2014/12/15	R204	07/05/2015	7.49	Call	Bond Future	1,227.2200		1.2272	1,196.0600	1.1961	(2.539)	0	0	0
2014/12/15	R204	07/05/2015	7.50	Call	Bond Future	1,248.3800		1.2484	1,217.0500	1.2170	(2.510)	0	0	0
2014/12/15	R204	07/05/2015	7.51	Call	Bond Future	1,269.7000		1.2697	1,238.2100	1.2382	(2.480)	0	0	0
2014/12/15	R204	07/05/2015	7.49	Put	Bond Future	440.8100		0.4408	445.7900	0.4458	1.130	0	0	0
2014/12/15	R204	06/08/2015	7.74	Call	Bond Future	1,845.9700		1.8460	1,814.1900	1.8142	(1.722)	0	0	0
2014/12/15	R204	06/08/2015	7.75	Put	Bond Future	436.8600		0.4369	441.8400	0.4418	1.140	0	0	0
2014/12/15	R204	06/08/2015			Bond Future	7.2648		103.2785	7.2772	103.2417	0.171	0.0000	0.0000	0
2014/12/15	R204	06/08/2015	8.41	Call	Bond Future	3,450.1100		3.4501	3,413.9500	3.4139	(1.048)	0	0	0
2014/12/15	R204	06/08/2015	7.74	Put	Bond Future	444.7400		0.4447	449.8300	0.4498	1.144	0	0	0
2014/12/15	R204	06/08/2015	7.76	Put	Bond Future	429.0900		0.4291	433.9700	0.4340	1.137	0	0	0
2014/12/15	R204	06/08/2015	8.41	Put	Bond Future	113.3400		0.1133	114.0500	0.1140	0.626	0	0	699
2014/12/15	R204	06/08/2015	7.75	Call	Bond Future	1,867.3200		1.8673	1,835.4300	1.8354	(1.708)	0	0	0
2014/12/15	R204	06/08/2015	7.76	Call	Bond Future	1,888.7700		1.8888	1,856.7800	1.8568	(1.694)	0	0	0
2014/12/15	R207	05/02/2015	8.49	Put	Bond Future	1.8400		0.0018	1.6600	0.0017	(9.783)	0	0	0
2014/12/15	R207	05/02/2015			Bond Future	7.4417		99.7337	7.4621	99.6511	0.275	0.0000	0.0000	32,274
2014/12/15	R207	05/02/2015	8.51	Put	Bond Future	1.5600		0.0016	1.4000	0.0014	(10.256)	0	0	0
2014/12/15	R207	05/02/2015	8.50	Call	Bond Future	4,172.5600		4.1726	4,089.8000	4.0898	(1.983)	0	0	0
2014/12/15	R207	05/02/2015	8.51	Call	Bond Future	4,210.8100		4.2108	4,128.0500	4.1281	(1.965)	0	0	0
2014/12/15	R207	05/02/2015	8.49	Call	Bond Future	4,134.3100		4.1343	4,051.5300	4.0515	(2.002)	0	0	0
2014/12/15	R207	05/02/2015	8.50	Put	Bond Future	1.6900		0.0017	1.5300	0.0015	(9.467)	0	0	0
2014/12/15	R207	07/05/2015			Bond Future	7.5086		101.3235	7.5306	101.2388	0.292	0.0000	0.0000	0
2014/12/15	R207	07/05/2015	8.25	Call	Bond Future	2,982.2200		2.9822	2,903.0500	2.9031	(2.655)	0	0	0
2014/12/15	R207	07/05/2015	7.73	Call	Bond Future	1,464.3600		1.4644	1,401.0600	1.4011	(4.323)	0	0	66
2014/12/15	R207	07/05/2015	8.24	Put	Bond Future	173.7100		0.1737	179.4400	0.1794	3.299	0	0	0
2014/12/15	R207	07/05/2015	8.26	Put	Bond Future	164.0100		0.1640	169.3900	0.1694	3.280	0	0	0
2014/12/15	R207	07/05/2015	7.73	Put	Bond Future	614.0200		0.6140	635.4400	0.6354	3.488	0	0	0
2014/12/15	R207	07/05/2015	8.25	Put	Bond Future	169.0100		0.1690	174.5600	0.1746	3.284	0	0	0
2014/12/15	R207	07/05/2015	8.26	Call	Bond Future	3,014.5000		3.0145	2,935.1600	2.9352	(2.632)	0	0	0
2014/12/15	R207	07/05/2015	8.24	Call	Bond Future	2,949.6300		2.9496	2,870.6400	2.8706	(2.678)	0	0	0
2014/12/15	R207	06/08/2015	7.76	Call	Bond Future	1,680.2200		1.6802	1,620.7800	1.6208	(3.538)	0	0	0
2014/12/15	R207	06/08/2015			Bond Future	7.5472		99.4425	7.5707	99.3562	0.311	0.0000	0.0000	0
2014/12/15	R207	06/08/2015	7.74	Call	Bond Future	1,635.8400		1.6358	1,577.1500	1.5772	(3.588)	0	0	0
2014/12/15	R207	06/08/2015	7.75	Call	Bond Future	1,657.8000		1.6578	1,598.7400	1.5987	(3.563)	0	0	0
2014/12/15	R207	06/08/2015	7.46	Call	Bond Future	1,081.8000		1.0818	1,034.3900	1.0344	(4.383)	0	0	70
2014/12/15	R207	06/08/2015	7.74	Put	Bond Future	929.6600		0.9297	957.2700	0.9573	2.970	0	0	0
2014/12/15	R207	06/08/2015	7.76	Put	Bond Future	901.1300		0.9011	927.9900	0.9280	2.981	0	0	0
2014/12/15	R207	06/08/2015	7.46	Put	Bond Future	1,403.2700		1.4033	1,442.1600	1.4422	2.771	0	0	0
2014/12/15	R207	06/08/2015	7.75	Put	Bond Future	915.1500		0.9152	942.3900	0.9424	2.977	0	0	0
2014/12/15	R208	05/02/2015	8.51	Call	Bond Future	4,276.1100		4.2761	4,204.1700	4.2042	(1.682)	0	0	0
2014/12/15	R208	05/02/2015			Bond Future	7.5795		98.4438	7.5946	98.3726	0.199	0.0000	0.0000	51,071
2014/12/15	R208	05/02/2015	8.49	Call	Bond Future	4,187.8300		4.1878	4,115.8200	4.1158	(1.720)	0	0	0
2014/12/15	R208	05/02/2015	8.51	Put	Bond Future	6.8400		0.0068	6.1400	0.0061	(10.234)	0	0	0
2014/12/15	R208	05/02/2015	8.50	Put	Bond Future	7.3500		0.0074	6.6200	0.0066	(9.932)	0	0	0
2014/12/15	R208	05/02/2015	8.49	Put	Bond Future	7.8500		0.0079	7.0800	0.0071	(9.809)	0	0	0
2014/12/15	R208	05/02/2015	8.50	Call	Bond Future	4,231.9900		4.2320	4,160.0200	4.1600	(1.701)	0	0	0

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2014/12/15	R208	07/05/2015	8.01	Call	Bond Future	2,208.2200	2.2082	2,145.4500	2.1454	(2.843)	0	0	0
2014/12/15	R208	07/05/2015			Bond Future	7.6387	96.6131	7.6548	96.5401	0.210	0.0000	0.0000	0
2014/12/15	R208	07/05/2015	7.99	Call	Bond Future	2,144.1600	2.1442	2,081.9700	2.0820	(2.900)	0	0	0
2014/12/15	R208	07/05/2015	8.00	Call	Bond Future	2,175.9900	2.1760	2,113.5100	2.1135	(2.871)	0	0	0
2014/12/15	R208	07/05/2015	7.99	Put	Bond Future	561.1200	0.5611	572.0000	0.5720	1.939	0	0	0
2014/12/15	R208	07/05/2015	8.00	Put	Bond Future	548.3500	0.5484	558.9400	0.5589	1.931	0	0	0
2014/12/15	R208	07/05/2015	8.01	Put	Bond Future	536.0100	0.5360	546.3100	0.5463	1.922	0	0	0
2014/12/15	R208	06/08/2015			Bond Future	7.6742	98.2948	7.6912	98.2204	0.221	0.0000	0.0000	0
2014/12/15	R208	06/08/2015	8.00	Call	Bond Future	2,357.7000	2.3577	2,300.3200	2.3003	(2.434)	0	0	0
2014/12/15	R208	06/08/2015	8.01	Call	Bond Future	2,386.0500	2.3860	2,328.4000	2.3284	(2.416)	0	0	0
2014/12/15	R208	06/08/2015	8.85	Call	Bond Future	5,188.4600	5.1885	5,116.9200	5.1169	(1.379)	0	0	0
2014/12/15	R208	06/08/2015	7.99	Call	Bond Future	2,329.4900	2.3295	2,272.3900	2.2724	(2.451)	0	0	0
2014/12/15	R208	06/08/2015	8.01	Put	Bond Future	925.0700	0.9251	941.8700	0.9419	1.816	0	0	0
2014/12/15	R208	06/08/2015	8.00	Put	Bond Future	939.8300	0.9398	956.9000	0.9569	1.816	0	0	0
2014/12/15	R208	06/08/2015	7.99	Put	Bond Future	954.7700	0.9548	972.1200	0.9721	1.817	0	0	0
2014/12/15	R208	06/08/2015	8.85	Put	Bond Future	189.4700	0.1895	192.3800	0.1924	1.536	0	0	198
2014/12/15	R208	05/11/2015			Bond Future	7.6813	96.6986	7.6998	96.6202	0.241	0.0000	0.0000	0
2014/12/15	R208	05/11/2015	8.48	Call	Bond Future	3,948.4000	3.9484	3,881.5900	3.8816	(1.692)	0	0	0
2014/12/15	R208	05/11/2015	7.74	Put	Bond Future	1,659.5300	1.6595	1,688.3600	1.6884	1.737	0	0	0
2014/12/15	R208	05/11/2015	7.75	Call	Bond Future	1,930.9300	1.9309	1,881.1300	1.8811	(2.579)	0	0	0
2014/12/15	R208	05/11/2015	7.76	Call	Bond Future	1,953.9200	1.9539	1,903.8300	1.9038	(2.564)	0	0	0
2014/12/15	R208	05/11/2015	8.48	Put	Bond Future	633.9400	0.6339	645.4600	0.6455	1.817	0	0	2,200
2014/12/15	R208	05/11/2015	7.74	Call	Bond Future	1,908.0900	1.9081	1,858.5900	1.8586	(2.594)	0	0	0
2014/12/15	R208	05/11/2015	7.76	Put	Bond Future	1,620.9000	1.6209	1,649.1400	1.6491	1.742	0	0	0
2014/12/15	R208	05/11/2015	7.75	Put	Bond Future	1,640.1300	1.6401	1,668.6600	1.6687	1.739	0	0	0
2014/12/15	R209	05/02/2015	9.00	Put	Bond Future	363.6700	0.3637	359.4900	0.3595	(1.149)	0	0	0
2014/12/15	R209	05/02/2015			Bond Future	8.6087	79.4863	8.6235	79.3687	0.172	0.0000	0.0000	29,898
2014/12/15	R209	05/02/2015	9.25	Call	Bond Future	4,980.9300	4.9809	4,858.1100	4.8581	(2.466)	0	0	0
2014/12/15	R209	05/02/2015	9.26	Call	Bond Future	5,047.2200	5.0472	4,924.4500	4.9244	(2.432)	0	0	0
2014/12/15	R209	05/02/2015	9.24	Call	Bond Future	4,914.7700	4.9148	4,791.8800	4.7919	(2.500)	0	0	0
2014/12/15	R209	05/02/2015	9.25	Put	Bond Future	129.3300	0.1293	124.0300	0.1240	(4.098)	0	0	0
2014/12/15	R209	05/02/2015	9.00	Call	Bond Future	3,381.3900	3.3814	3,259.6900	3.2597	(3.599)	0	0	0
2014/12/15	R209	05/02/2015	9.24	Put	Bond Future	135.1700	0.1352	129.8000	0.1298	(3.973)	0	0	0
2014/12/15	R209	05/02/2015	9.26	Put	Bond Future	123.7300	0.1237	118.4800	0.1185	(4.243)	0	0	0
2014/12/15	R209	07/05/2015			Bond Future	8.6611	77.6053	8.6764	77.4853	0.176	0.0000	0.0000	0
2014/12/15	R209	07/05/2015	8.99	Put	Bond Future	1,320.4800	1.3205	1,336.9900	1.3370	1.250	0	0	0
2014/12/15	R209	07/05/2015	9.01	Put	Bond Future	1,271.3800	1.2714	1,287.0500	1.2871	1.233	0	0	0
2014/12/15	R209	07/05/2015	8.99	Call	Bond Future	3,842.0700	3.8421	3,738.5700	3.7386	(2.694)	0	0	0
2014/12/15	R209	07/05/2015	9.00	Put	Bond Future	1,295.7400	1.2957	1,311.8300	1.3118	1.242	0	0	0
2014/12/15	R209	07/05/2015	9.00	Call	Bond Future	3,892.0000	3.8920	3,788.0800	3.7881	(2.670)	0	0	0
2014/12/15	R209	07/05/2015	9.01	Call	Bond Future	3,942.2000	3.9422	3,837.8600	3.8379	(2.647)	0	0	0
2014/12/15	R209	06/08/2015	8.99	Put	Bond Future	2,154.7800	2.1548	2,181.2500	2.1813	1.228	0	0	0
2014/12/15	R209	06/08/2015			Bond Future	8.7021	78.9563	8.7178	78.8342	0.180	0.0000	0.0000	0
2014/12/15	R209	06/08/2015	9.01	Put	Bond Future	2,097.7400	2.0977	2,123.4300	2.1234	1.225	0	0	0
2014/12/15	R209	06/08/2015	9.90	Call	Bond Future	9,057.1900	9.0572	8,939.6400	8.9396	(1.298)	0	0	0
2014/12/15	R209	06/08/2015	9.00	Call	Bond Future	4,395.0200	4.3950	4,298.9700	4.2990	(2.185)	0	0	0
2014/12/15	R209	06/08/2015	9.01	Call	Bond Future	4,441.0300	4.4410	4,344.6000	4.3446	(2.171)	0	0	0

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2014/12/15	R209	06/08/2015	8.99	Call	Bond Future	4,349.2000	4.3492	4,253.5500	4.2536	(2.199)	0	0	0
2014/12/15	R209	06/08/2015	9.00	Put	Bond Future	2,126.1100	2.1261	2,152.1800	2.1522	1.226	0	0	0
2014/12/15	R209	06/08/2015	9.90	Put	Bond Future	526.2100	0.5262	530.7800	0.5308	0.868	0	0	2,914
2014/12/15	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R210	05/02/2015			Bond Future	177.8220	177.8220	177.7966	177.7966	(0.014)	0.0000	0.0000	628
2014/12/15	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R210	05/02/2015	175.01	Call	Bond Future	2,812.0100	2.8120	2,786.6300	2.7866	(0.903)	0	0	0
2014/12/15	R210	05/02/2015	174.99	Call	Bond Future	2,832.0100	2.8320	2,806.6300	2.8066	(0.896)	0	0	0
2014/12/15	R210	05/02/2015	175.00	Call	Bond Future	2,822.0100	2.8220	2,796.6300	2.7966	(0.899)	0	0	0
2014/12/15	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R210	07/05/2015			Bond Future	178.5954	178.5954	178.5684	178.5684	(0.015)	0.0000	0.0000	0
2014/12/15	R210	07/05/2015	177.00	Call	Bond Future	1,595.4100	1.5954	1,568.4200	1.5684	(1.692)	0	0	0
2014/12/15	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R210	07/05/2015	177.01	Call	Bond Future	1,585.4100	1.5854	1,558.4200	1.5584	(1.702)	0	0	0
2014/12/15	R210	07/05/2015	176.99	Call	Bond Future	1,605.4100	1.6054	1,578.4200	1.5784	(1.681)	0	0	0
2014/12/15	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R211	05/02/2015			Bond Future	132.1683	132.1683	131.7369	131.7369	(0.326)	0.0000	0.0000	1,120
2014/12/15	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R211	05/02/2015	132.99	Put	Bond Future	821.7200	0.8217	1,253.0800	1.2531	52.495	0	0	0
2014/12/15	R211	05/02/2015	133.01	Put	Bond Future	841.7200	0.8417	1,273.0800	1.2731	51.247	0	0	0
2014/12/15	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R211	05/02/2015	133.00	Put	Bond Future	831.7200	0.8317	1,263.0800	1.2631	51.864	0	0	0
2014/12/15	R211	07/05/2015	134.99	Put	Bond Future	704.1800	0.7042	1,143.4400	1.1434	62.379	0	0	0
2014/12/15	R211	07/05/2015			Bond Future	134.2858	134.2858	133.8466	133.8466	(0.327)	0.0000	0.0000	0
2014/12/15	R211	07/05/2015	135.01	Put	Bond Future	724.1800	0.7242	1,163.4400	1.1634	60.656	0	0	0
2014/12/15	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R211	07/05/2015	135.00	Put	Bond Future	714.1800	0.7142	1,153.4400	1.1534	61.506	0	0	0
2014/12/15	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R212	05/02/2015			Bond Future	137.2580	137.2580	136.9261	136.9261	(0.242)	0.0000	0.0000	13,564
2014/12/15	R212	05/02/2015	137.99	Put	Bond Future	731.9600	0.7320	1,063.8600	1.0639	45.344	0	0	0
2014/12/15	R212	05/02/2015	138.01	Put	Bond Future	751.9600	0.7520	1,083.8600	1.0839	44.138	0	0	0
2014/12/15	R212	05/02/2015	138.00	Put	Bond Future	741.9600	0.7420	1,073.8600	1.0739	44.733	0	0	0
2014/12/15	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R212	07/05/2015			Bond Future	139.4571	139.4571	139.1188	139.1188	(0.243)	0.0000	0.0000	0
2014/12/15	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R212	07/05/2015	140.99	Put	Bond Future	1,532.8600	1.5329	1,871.1600	1.8712	22.070	0	0	0
2014/12/15	R212	07/05/2015	141.01	Put	Bond Future	1,552.8600	1.5529	1,891.1600	1.8912	21.786	0	0	0
2014/12/15	R212	07/05/2015	141.00	Put	Bond Future	1,542.8600	1.5429	1,881.1600	1.8812	21.927	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
2014/12/15	R213	05/02/2015	9.26	Put	Bond Future	64.4400	0.0644	60.4500	0.0604	(6.192)	0	0	0
2014/12/15	R213	05/02/2015			Bond Future	8.4823	90.2771	8.4970	90.1608	0.174	0.0000	0.0000	22,096
2014/12/15	R213	05/02/2015	9.25	Put	Bond Future	67.8900	0.0679	63.8000	0.0638	(6.024)	0	0	0
2014/12/15	R213	05/02/2015	9.24	Put	Bond Future	71.2300	0.0712	67.0400	0.0670	(5.882)	0	0	0
2014/12/15	R213	05/02/2015	9.25	Call	Bond Future	5,826.1200	5.8261	5,705.6700	5.7057	(2.067)	0	0	0
2014/12/15	R213	05/02/2015	9.26	Call	Bond Future	5,894.0200	5.8940	5,773.6700	5.7737	(2.042)	0	0	0
2014/12/15	R213	05/02/2015	9.24	Call	Bond Future	5,758.0200	5.7580	5,637.4700	5.6375	(2.094)	0	0	0
2014/12/15	R213	07/05/2015	8.74	Call	Bond Future	3,179.2500	3.1793	3,083.0200	3.0830	(3.027)	0	0	0
2014/12/15	R213	07/05/2015	8.75	Put	Bond Future	1,592.6800	1.5927	1,614.8000	1.6148	1.389	0	0	0
2014/12/15	R213	07/05/2015			Bond Future	8.5370	88.1716	8.5524	88.0527	0.179	0.0000	0.0000	0
2014/12/15	R213	07/05/2015	8.75	Call	Bond Future	3,225.5900	3.2256	3,128.8400	3.1288	(2.999)	0	0	0
2014/12/15	R213	07/05/2015	8.76	Call	Bond Future	3,272.2400	3.2722	3,174.9900	3.1750	(2.972)	0	0	0
2014/12/15	R213	07/05/2015	8.74	Put	Bond Future	1,622.0400	1.6220	1,644.6800	1.6447	1.396	0	0	0
2014/12/15	R213	07/05/2015	8.76	Put	Bond Future	1,563.7300	1.5637	1,585.3500	1.5853	1.383	0	0	0
2014/12/15	R213	06/08/2015			Bond Future	8.5796	89.7059	8.5954	89.5850	0.184	0.0000	0.0000	0
2014/12/15	R213	06/08/2015	8.49	Put	Bond Future	3,352.8700	3.3529	3,397.3000	3.3973	1.325	0	0	0
2014/12/15	R213	06/08/2015	8.51	Put	Bond Future	3,270.5700	3.2706	3,313.9600	3.3140	1.327	0	0	0
2014/12/15	R213	06/08/2015	8.49	Call	Bond Future	2,660.8900	2.6609	2,584.3500	2.5844	(2.876)	0	0	0
2014/12/15	R213	06/08/2015	8.50	Put	Bond Future	3,311.2400	3.3112	3,355.1600	3.3552	1.326	0	0	0
2014/12/15	R213	06/08/2015	8.50	Call	Bond Future	2,696.8700	2.6969	2,619.8200	2.6198	(2.857)	0	0	0
2014/12/15	R213	06/08/2015	8.51	Call	Bond Future	2,733.7100	2.7337	2,656.1300	2.6561	(2.838)	0	0	0
2014/12/15	R214	05/02/2015	9.50	Call	Bond Future	6,269.7800	6.2698	6,182.2900	6.1823	(1.395)	0	0	0
2014/12/15	R214	05/02/2015			Bond Future	8.7044	80.3472	8.7141	80.2665	0.111	0.0000	0.0000	11,529
2014/12/15	R214	05/02/2015	9.51	Call	Bond Future	6,338.6200	6.3386	6,251.3200	6.2513	(1.377)	0	0	0
2014/12/15	R214	05/02/2015	9.49	Call	Bond Future	6,200.7100	6.2007	6,113.0300	6.1130	(1.414)	0	0	0
2014/12/15	R214	05/02/2015	9.50	Put	Bond Future	78.0000	0.0780	71.2800	0.0713	(8.615)	0	0	0
2014/12/15	R214	05/02/2015	9.49	Put	Bond Future	81.6000	0.0816	74.6900	0.0747	(8.468)	0	0	0
2014/12/15	R214	05/02/2015	9.51	Put	Bond Future	74.2900	0.0743	67.7600	0.0678	(8.790)	0	0	0
2014/12/15	R214	07/05/2015			Bond Future	8.7553	78.3366	8.7653	78.2539	0.115	0.0000	0.0000	0
2014/12/15	R214	07/05/2015	9.15	Call	Bond Future	4,423.5000	4.4235	4,342.1500	4.3421	(1.839)	0	0	0
2014/12/15	R214	07/05/2015	9.16	Call	Bond Future	4,476.9300	4.4769	4,395.3600	4.3954	(1.822)	0	0	0
2014/12/15	R214	07/05/2015	9.14	Put	Bond Future	1,300.5600	1.3006	1,302.0800	1.3021	0.117	0	0	0
2014/12/15	R214	07/05/2015	9.16	Put	Bond Future	1,252.9100	1.2529	1,254.0100	1.2540	0.088	0	0	0
2014/12/15	R214	07/05/2015	9.15	Put	Bond Future	1,276.4600	1.2765	1,277.7800	1.2778	0.103	0	0	0
2014/12/15	R214	07/05/2015	9.14	Call	Bond Future	4,370.4900	4.3705	4,289.3400	4.2893	(1.857)	0	0	0
2014/12/15	R214	06/08/2015	8.76	Put	Bond Future	3,504.3000	3.5043	3,524.7000	3.5247	0.582	0	0	0
2014/12/15	R214	06/08/2015			Bond Future	8.7959	79.6999	8.8062	79.6157	0.117	0.0000	0.0000	0
2014/12/15	R214	06/08/2015	8.75	Put	Bond Future	3,546.7300	3.5467	3,567.4700	3.5675	0.585	0	0	0
2014/12/15	R214	06/08/2015	8.74	Call	Bond Future	3,130.3600	3.1304	3,067.2800	3.0673	(2.015)	0	0	0
2014/12/15	R214	06/08/2015	8.75	Call	Bond Future	3,170.0500	3.1700	3,106.6300	3.1066	(2.001)	0	0	0
2014/12/15	R214	06/08/2015	8.76	Call	Bond Future	3,210.0000	3.2100	3,146.2400	3.1462	(1.986)	0	0	0
2014/12/15	R214	06/08/2015	8.74	Put	Bond Future	3,589.5500	3.5895	3,610.6300	3.6106	0.587	0	0	0
2014/12/15	R248	05/02/2015			Bond Future	8.7959	103.4404	8.8055	103.3371	0.110	0.0000	0.0000	43,226
2014/12/15	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R248	05/02/2015	9.50	Call	Bond Future	7,036.9100	7.0369	6,933.6900	6.9337	(1.467)	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
2014/12/15	R248	05/02/2015	9.51	Call	Bond Future	7,130.4300	7.1304	7,027.2100	7.0272	(1.448)	0	0	0
2014/12/15	R248	05/02/2015	9.49	Call	Bond Future	6,943.2100	6.9432	6,839.9900	6.8400	(1.487)	0	0	0
2014/12/15	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R248	07/05/2015			Bond Future	8.8491	100.6584	8.8591	100.5530	0.113	0.0000	0.0000	0
2014/12/15	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R248	07/05/2015	9.26	Call	Bond Future	4,171.1300	4.1711	4,065.6800	4.0657	(2.528)	0	0	0
2014/12/15	R248	07/05/2015	9.24	Call	Bond Future	3,975.3300	3.9753	3,869.8800	3.8699	(2.653)	0	0	0
2014/12/15	R248	07/05/2015	9.25	Call	Bond Future	4,073.3200	4.0733	3,967.8700	3.9679	(2.589)	0	0	0
2014/12/15	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R248	06/08/2015			Bond Future	8.8921	102.4103	8.9024	102.3029	0.116	0.0000	0.0000	0
2014/12/15	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/15	R248	06/08/2015	8.74	Put	Bond Future	1,611.5400	1.6115	1,719.0100	1.7190	6.669	0	0	0
2014/12/15	R248	06/08/2015	8.76	Put	Bond Future	1,397.0200	1.3970	1,504.4900	1.5045	7.693	0	0	0
2014/12/15	R248	06/08/2015	8.75	Put	Bond Future	1,504.1800	1.5042	1,611.6500	1.6116	7.145	0	0	0

Total

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