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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/12/2014 TO 18/12/2014

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
2014/12/18	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	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
2014/12/18	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2025	05/02/2015			Bond Future	118.6550	118.6550	118.5852	118.5852	(0.059)	0.0000	0.0000	16
2014/12/18	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2025	05/02/2015	118.99	Put	Bond Future	335.0400	0.3350	404.7600	0.4048	20.809	0	0	0
2014/12/18	2025	05/02/2015	119.01	Put	Bond Future	355.0400	0.3550	424.7600	0.4248	19.637	0	0	0
2014/12/18	2025	05/02/2015	119.00	Put	Bond Future	345.0400	0.3450	414.7600	0.4148	20.206	0	0	0
2014/12/18	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2025	07/05/2015			Bond Future	120.5543	120.5543	120.4833	120.4833	(0.059)	0.0000	0.0000	0
2014/12/18	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2025	07/05/2015	120.99	Put	Bond Future	435.6800	0.4357	506.6500	0.5066	16.289	0	0	0
2014/12/18	2025	07/05/2015	121.01	Put	Bond Future	455.6800	0.4557	526.6500	0.5266	15.575	0	0	0
2014/12/18	2025	07/05/2015	121.00	Put	Bond Future	445.6800	0.4457	516.6500	0.5166	15.924	0	0	0
2014/12/18	2030	05/02/2015			Bond Future	8.5870	95.3217	8.4237	96.6495	(1.903)	0.0000	0.0000	4,666
2014/12/18	2030	05/02/2015	9.25	Call	Bond Future	5,129.1800	5.1292	6,456.9700	6.4570	25.887	0	0	0
2014/12/18	2030	05/02/2015	9.24	Call	Bond Future	5,054.7800	5.0548	6,382.5700	6.3826	26.268	0	0	0
2014/12/18	2030	05/02/2015	9.26	Call	Bond Future	5,203.4900	5.2035	6,531.2800	6.5313	25.517	0	0	0
2014/12/18	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2030	07/05/2015			Bond Future	8.6521	96.8400	8.4836	98.1888	(1.948)	0.0000	0.0000	0
2014/12/18	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2030	07/05/2015	8.74	Call	Bond Future	692.5500	0.6925	2,041.3100	2.0413	194.753	0	0	0
2014/12/18	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2030	07/05/2015	8.75	Call	Bond Future	770.9200	0.7709	2,119.6800	2.1197	174.955	0	0	0
2014/12/18	2030	07/05/2015	8.76	Call	Bond Future	849.1900	0.8492	2,197.9500	2.1979	158.829	0	0	0
2014/12/18	2032	05/02/2015			Bond Future	8.7536	98.5694	8.5801	100.0622	(1.982)	0.0000	0.0000	15
2014/12/18	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2032	05/02/2015	8.50	Put	Bond Future	2,193.3000	2.1933	700.5300	0.7005	(68.060)	0	0	0
2014/12/18	2032	05/02/2015	8.49	Put	Bond Future	2,281.3000	2.2813	788.5300	0.7885	(65.435)	0	0	0
2014/12/18	2032	05/02/2015	8.51	Put	Bond Future	2,105.4100	2.1054	612.6400	0.6126	(70.902)	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
2014/12/18	2032	07/05/2015	8.51	Put	Bond Future	2,640.3800		2.6404	1,123.9300	1.1239	(57.433)	0	0	0
2014/12/18	2032	07/05/2015			Bond Future	8.8187		95.9840	8.6399	97.5004	(2.028)	0.0000	0.0000	0
2014/12/18	2032	07/05/2015	8.50	Put	Bond Future	2,727.6900		2.7277	1,211.2400	1.2112	(55.595)	0	0	0
2014/12/18	2032	07/05/2015	8.49	Put	Bond Future	2,815.1200		2.8151	1,298.6700	1.2987	(53.868)	0	0	0
2014/12/18	2032	07/05/2015	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2032	07/05/2015	8.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2032	07/05/2015	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2032	06/08/2015	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2032	06/08/2015	8.51	Call	Bond Future	8.8714		97.6518	8.6872	99.1938	(2.076)	0.0000	0.0000	0
2014/12/18	2032	06/08/2015	8.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2032	06/08/2015	8.50	Put	Bond Future	3,147.0800		3.1471	1,605.1300	1.6051	(48.996)	0	0	0
2014/12/18	2032	06/08/2015	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2032	06/08/2015	8.49	Put	Bond Future	3,233.9200		3.2339	1,691.9700	1.6920	(47.681)	0	0	0
2014/12/18	2032	06/08/2015	8.51	Put	Bond Future	3,060.3500		3.0604	1,518.4000	1.5184	(50.385)	0	0	0
2014/12/18	2037	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2037	05/02/2015			Bond Future	8.8308		97.0452	8.6524	98.7427	(2.020)	0.0000	0.0000	36,001
2014/12/18	2037	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2037	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2037	05/02/2015	9.50	Call	Bond Future	5,972.1200		5.9721	7,669.6200	7.6696	28.424	0	0	0
2014/12/18	2037	05/02/2015	9.51	Call	Bond Future	6,056.8600		6.0569	7,754.3600	7.7544	28.026	0	0	0
2014/12/18	2037	05/02/2015	9.49	Call	Bond Future	5,887.2500		5.8873	7,584.7500	7.5848	28.833	0	0	0
2014/12/18	2037	07/05/2015	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2037	07/05/2015			Bond Future	8.8937		98.5910	8.7101	100.3153	(2.064)	0.0000	0.0000	500
2014/12/18	2037	07/05/2015	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2037	07/05/2015	9.01	Call	Bond Future	1,068.2900		1.0683	2,792.6400	2.7926	161.412	0	0	0
2014/12/18	2037	07/05/2015	8.99	Call	Bond Future	885.9600		0.8860	2,610.3100	2.6103	194.631	0	0	0
2014/12/18	2037	07/05/2015	9.00	Call	Bond Future	977.1900		0.9772	2,701.5400	2.7015	176.460	0	0	0
2014/12/18	2037	07/05/2015	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2037	06/08/2015			Bond Future	8.9464		96.0437	8.7576	97.7972	(2.111)	0.0000	0.0000	0
2014/12/18	2037	06/08/2015	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2037	06/08/2015	8.74	Put	Bond Future	1,919.6300		1.9196	166.1900	0.1662	(91.343)	0	0	0
2014/12/18	2037	06/08/2015	8.76	Put	Bond Future	1,731.0300		1.7310	0.0000	0.0000	(100.000)	0	0	0
2014/12/18	2037	06/08/2015	8.75	Put	Bond Future	1,825.2600		1.8253	71.8200	0.0718	(96.065)	0	0	0
2014/12/18	2037	06/08/2015	8.76	Call	Bond Future	0.0000		0.0000	22.4100	0.0224	100.000	0	0	0
2014/12/18	2037	06/08/2015	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2038	05/02/2015	123.00	Call	Bond Future	3,542.2900		3.5423	3,525.9600	3.5260	(0.461)	0	0	0
2014/12/18	2038	05/02/2015			Bond Future	126.5423		126.5423	126.5260	126.5260	(0.013)	0.0000	0.0000	3,701
2014/12/18	2038	05/02/2015	123.01	Call	Bond Future	3,532.2900		3.5323	3,515.9600	3.5160	(0.462)	0	0	0
2014/12/18	2038	05/02/2015	122.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2038	05/02/2015	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2038	05/02/2015	122.99	Call	Bond Future	3,552.2900		3.5523	3,535.9600	3.5360	(0.460)	0	0	0
2014/12/18	2038	05/02/2015	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2038	07/05/2015	126.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2038	07/05/2015			Bond Future	128.5679		128.5679	128.5513	128.5513	(0.013)	0.0000	0.0000	0
2014/12/18	2038	07/05/2015	127.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	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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2014/12/18	2038	07/05/2015	126.99	Call	Bond Future	1,577.8600	1.5779	1,561.2800	1.5613	(1.051)	0	0	0
2014/12/18	2038	07/05/2015	127.00	Call	Bond Future	1,567.8600	1.5679	1,551.2800	1.5513	(1.057)	0	0	0
2014/12/18	2038	07/05/2015	127.01	Call	Bond Future	1,557.8600	1.5579	1,541.2800	1.5413	(1.064)	0	0	0
2014/12/18	2044	05/02/2015	9.00	Call	Bond Future	449.8700	0.4499	2,279.5600	2.2796	406.715	0	0	0
2014/12/18	2044	05/02/2015			Bond Future	8.9553	98.1256	8.7770	99.9553	(1.991)	0.0000	0.0000	6,042
2014/12/18	2044	05/02/2015	9.01	Call	Bond Future	549.9800	0.5500	2,379.6700	2.3797	332.683	0	0	0
2014/12/18	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2044	05/02/2015	8.99	Call	Bond Future	349.5800	0.3496	2,179.2700	2.1793	523.397	0	0	0
2014/12/18	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2044	07/05/2015			Bond Future	9.0173	99.6886	8.8339	101.5472	(2.034)	0.0000	0.0000	0
2014/12/18	2044	07/05/2015	8.99	Put	Bond Future	272.9300	0.2729	0.0000	0.0000	(100.000)	0	0	0
2014/12/18	2044	07/05/2015	9.01	Put	Bond Future	72.8500	0.0729	0.0000	0.0000	(100.000)	0	0	0
2014/12/18	2044	07/05/2015	9.00	Put	Bond Future	172.8100	0.1728	0.0000	0.0000	(100.000)	0	0	0
2014/12/18	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	1,785.8000	1.7858	100.000	0	0	0
2014/12/18	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	1,585.7200	1.5857	100.000	0	0	0
2014/12/18	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	1,685.8400	1.6858	100.000	0	0	0
2014/12/18	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2044	06/08/2015			Bond Future	9.0699	97.0351	8.8813	98.9252	(2.078)	0.0000	0.0000	0
2014/12/18	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2044	06/08/2015	8.74	Put	Bond Future	3,348.9300	3.3489	1,458.8000	1.4588	(56.440)	0	0	0
2014/12/18	2044	06/08/2015	8.76	Put	Bond Future	3,140.3100	3.1403	1,250.1800	1.2502	(60.189)	0	0	0
2014/12/18	2044	06/08/2015	8.75	Put	Bond Future	3,244.5300	3.2445	1,354.4000	1.3544	(58.256)	0	0	0
2014/12/18	2046	05/02/2015			Bond Future	128.9427	128.9427	128.3502	128.3502	(0.460)	0.0000	0.0000	5,889
2014/12/18	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2046	05/02/2015	123.99	Call	Bond Future	4,952.7200	4.9527	4,360.1600	4.3602	(11.964)	0	0	0
2014/12/18	2046	05/02/2015	124.01	Call	Bond Future	4,932.7200	4.9327	4,340.1600	4.3402	(12.013)	0	0	0
2014/12/18	2046	05/02/2015	124.00	Call	Bond Future	4,942.7200	4.9427	4,350.1600	4.3502	(11.989)	0	0	0
2014/12/18	2046	07/05/2015			Bond Future	129.6376	129.6376	129.0353	129.0353	(0.465)	0.0000	0.0000	0
2014/12/18	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2046	07/05/2015	126.99	Call	Bond Future	2,647.6400	2.6476	2,045.3400	2.0453	(22.749)	0	0	0
2014/12/18	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2046	07/05/2015	127.00	Call	Bond Future	2,637.6400	2.6376	2,035.3400	2.0353	(22.835)	0	0	0
2014/12/18	2046	07/05/2015	127.01	Call	Bond Future	2,627.6400	2.6276	2,025.3400	2.0253	(22.922)	0	0	0
2014/12/18	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2050	05/02/2015			Bond Future	137.3410	137.3410	136.8126	136.8126	(0.385)	0.0000	0.0000	2,640
2014/12/18	2050	05/02/2015	130.01	Call	Bond Future	7,330.9700	7.3310	6,802.6200	6.8026	(7.207)	0	0	0
2014/12/18	2050	05/02/2015	129.99	Call	Bond Future	7,350.9700	7.3510	6,822.6200	6.8226	(7.187)	0	0	0
2014/12/18	2050	05/02/2015	130.00	Call	Bond Future	7,340.9700	7.3410	6,812.6200	6.8126	(7.197)	0	0	0
2014/12/18	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	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
2014/12/18	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2050	07/05/2015			Bond Future	139.5393	139.5393	139.0024	139.0024	(0.385)	0.0000	0.0000	0
2014/12/18	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	2050	07/05/2015	135.01	Call	Bond Future	4,529.2600	4.5293	3,992.4000	3.9924	(11.853)	0	0	0
2014/12/18	2050	07/05/2015	134.99	Call	Bond Future	4,549.2600	4.5493	4,012.4000	4.0124	(11.801)	0	0	0
2014/12/18	2050	07/05/2015	135.00	Call	Bond Future	4,539.2600	4.5393	4,002.4000	4.0024	(11.827)	0	0	0
2014/12/18	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	AL12	05/02/2015			Index Future	526.8470	526.8470	534.7260	534.7260	1.496	0.0000	0.0000	0
2014/12/18	AL12	07/05/2015			Index Future	535.2360	535.2360	543.2400	543.2400	1.495	0.0000	0.0000	0
2014/12/18	AL37	05/02/2015			Index Future	444.3410	444.3410	446.7960	446.7960	0.553	0.0000	0.0000	116
2014/12/18	AL37	07/05/2015			Index Future	451.4170	451.4170	453.9100	453.9100	0.552	0.0000	0.0000	0
2014/12/18	AL7T	05/02/2015			Index Future	524.1720	524.1720	528.5030	528.5030	0.826	0.0000	0.0000	3
2014/12/18	AL7T	07/05/2015			Index Future	532.5190	532.5190	536.9180	536.9180	0.826	0.0000	0.0000	0
2014/12/18	ALBI	05/02/2015			Index Future	478.0040	478.0040	482.9570	482.9570	1.036	0.0000	0.0000	654
2014/12/18	ALBI	07/05/2015			Index Future	485.6160	485.6160	490.6470	490.6470	1.036	0.0000	0.0000	0
2014/12/18	ALBI	06/08/2015			Index Future	493.9580	493.9580	499.0720	499.0720	1.035	0.0000	0.0000	0
2014/12/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/12/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/12/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/18	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	EL28	05/02/2015			Bond Future	125.1162	125.1162	125.1013	125.1013	(0.012)	0.0000	0.0000	0
2014/12/18	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	EL28	05/02/2015	125.99	Put	Bond Future	873.8100	0.8738	888.6600	0.8887	1.699	0	0	0
2014/12/18	EL28	05/02/2015	126.01	Put	Bond Future	893.8100	0.8938	908.6600	0.9087	1.661	0	0	0
2014/12/18	EL28	05/02/2015	126.00	Put	Bond Future	883.8100	0.8838	898.6600	0.8987	1.680	0	0	0
2014/12/18	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	EL28	07/05/2015	125.00	Call	Bond Future	609.4000	0.6094	594.1000	0.5941	(2.511)	0	0	0
2014/12/18	EL28	07/05/2015			Bond Future	125.6094	125.6094	125.5941	125.5941	(0.012)	0.0000	0.0000	0
2014/12/18	EL28	07/05/2015	125.01	Call	Bond Future	599.4000	0.5994	584.1000	0.5841	(2.553)	0	0	0
2014/12/18	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	EL28	07/05/2015	124.99	Call	Bond Future	619.4000	0.6194	604.1000	0.6041	(2.470)	0	0	0
2014/12/18	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	ES33	05/02/2015	10.00	Call	Bond Future	2,378.8300	2.3788	3,706.7400	3.7067	55.822	0	0	0
2014/12/18	ES33	05/02/2015			Bond Future	9.6678	84.5059	9.4888	85.8338	(1.852)	0.0000	0.0000	6,220
2014/12/18	ES33	05/02/2015	10.01	Call	Bond Future	2,448.7900	2.4488	3,776.7000	3.7767	54.227	0	0	0
2014/12/18	ES33	05/02/2015	9.99	Call	Bond Future	2,308.7800	2.3088	3,636.6900	3.6367	57.516	0	0	0
2014/12/18	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	ES33	07/05/2015			Bond Future	9.7566	82.0638	9.5719	83.4127	(1.893)	0.0000	0.0000	0
2014/12/18	ES33	07/05/2015	9.74	Put	Bond Future	119.9400	0.1199	0.0000	0.0000	(100.000)	0	0	0
2014/12/18	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	ES33	07/05/2015	9.75	Put	Bond Future	47.7000	0.0477	0.0000	0.0000	(100.000)	0	0	0
2014/12/18	ES33	07/05/2015	9.76	Call	Bond Future	24.4500	0.0244	1,373.3100	1.3733	5516.810	0	0	0
2014/12/18	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	1,228.9200	1.2289	100.000	0	0	0
2014/12/18	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	1,301.1600	1.3012	100.000	0	0	0
2014/12/18	ES33	06/08/2015			Bond Future	9.8338	83.4897	9.6434	84.8613	(1.936)	0.0000	0.0000	0
2014/12/18	ES33	06/08/2015	9.59	Put	Bond Future	1,762.8400	1.7628	391.2800	0.3913	(77.804)	0	0	0
2014/12/18	ES33	06/08/2015	9.61	Put	Bond Future	1,616.0400	1.6160	244.4800	0.2445	(84.872)	0	0	0
2014/12/18	ES33	06/08/2015	9.60	Put	Bond Future	1,689.3900	1.6894	317.8300	0.3178	(81.187)	0	0	0
2014/12/18	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	GOVI	05/02/2015	459.99	Call	GOVI	166,320.0000	16.6320	210,130.0000	21.0130	26.341	0	0	0
2014/12/18	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	GOVI	05/02/2015			GOVI	476.6220	476.6220	481.0030	481.0030	0.919	0.0000	0.0000	436

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2014/12/18	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	GOVI	05/02/2015	460.00	Call	GOVI	166,220.0000	16.6220	210,030.0000	21.0030	26.357	0	0	0
2014/12/18	GOVI	05/02/2015	460.01	Call	GOVI	166,120.0000	16.6120	209,930.0000	20.9930	26.373	0	0	0
2014/12/18	GOVI	07/05/2015	449.99	Call	GOVI	342,210.0000	34.2210	386,720.0000	38.6720	13.007	0	0	0
2014/12/18	GOVI	07/05/2015			GOVI	484.2110	484.2110	488.6620	488.6620	0.919	0.0000	0.0000	130
2014/12/18	GOVI	07/05/2015	450.00	Call	GOVI	342,110.0000	34.2110	386,620.0000	38.6620	13.010	0	0	0
2014/12/18	GOVI	07/05/2015	450.01	Call	GOVI	342,010.0000	34.2010	386,520.0000	38.6520	13.014	0	0	0
2014/12/18	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	GOVI	06/08/2015			GOVI	492.5300	492.5300	497.0530	497.0530	0.918	0.0000	0.0000	0
2014/12/18	GOVI	06/08/2015	499.99	Put	GOVI	74,600.0000	7.4600	29,370.0000	2.9370	(60.630)	0	0	0
2014/12/18	GOVI	06/08/2015	500.01	Put	GOVI	74,800.0000	7.4800	29,570.0000	2.9570	(60.468)	0	0	0
2014/12/18	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	GOVI	06/08/2015	500.00	Put	GOVI	74,700.0000	7.4700	29,470.0000	2.9470	(60.549)	0	0	0
2014/12/18	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/12/18	IGOV	05/02/2015			Index Future	225.4650	225.4650	225.0670	225.0670	(0.177)	0.0000	0.0000	1,093
2014/12/18	IGOV	07/05/2015			Index Future	229.0740	229.0740	228.6690	228.6690	(0.177)	0.0000	0.0000	81
2014/12/18	IGOV	06/08/2015			Index Future	233.0280	233.0280	232.6130	232.6130	(0.178)	0.0000	0.0000	0
2014/12/18	ILBI	05/02/2015			Index Future	610.7580	610.7580	610.6550	610.6550	(0.017)	0.0000	0.0000	157
2014/12/18	ILBI	07/05/2015			Index Future	620.7160	620.7160	620.6090	620.6090	(0.017)	0.0000	0.0000	0
2014/12/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/12/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/12/18	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/12/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/12/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/12/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/12/18	JBAF	21/01/2015			Jibar Tradeable Future	6.1100	93.8900	6.1700	93.8300	0.982	0.0000	0.0000	0
2014/12/18	JBAF	18/02/2015			Jibar Tradeable Future	6.2200	93.7800	6.2600	93.7400	0.643	0.0000	0.0000	0
2014/12/18	JBAF	18/03/2015			Jibar Tradeable Future	6.2800	93.7200	6.3300	93.6700	0.796	0.0000	0.0000	2,850
2014/12/18	JBAF	15/04/2015			Jibar Tradeable Future	6.3400	93.6600	6.4000	93.6000	0.946	0.0000	0.0000	0
2014/12/18	JBAF	20/05/2015			Jibar Tradeable Future	6.4300	93.5700	6.5200	93.4800	1.400	0.0000	0.0000	0
2014/12/18	JBAF	17/06/2015			Jibar Tradeable Future	6.5300	93.4700	6.6600	93.3400	1.991	0.0000	0.0000	5,000
2014/12/18	JBAF	16/09/2015			Jibar Tradeable Future	6.6700	93.3300	6.8900	93.1100	3.298	0.0000	0.0000	0

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2014/12/18	JBAF	15/12/2015			Jibar Tradeable Future	6.9000	93.1000	7.0400	92.9600	2.029	0.0000	0.0000	0
2014/12/18	JBAF	16/03/2016			Jibar Tradeable Future	7.0400	92.9600	7.1700	92.8300	1.847	0.0000	0.0000	0
2014/12/18	JBAF	15/06/2016			Jibar Tradeable Future	7.1800	92.8200	7.3000	92.7000	1.671	0.0000	0.0000	0
2014/12/18	JBAF	21/09/2016			Jibar Tradeable Future	7.3100	92.6900	7.4300	92.5700	1.642	0.0000	0.0000	0
2014/12/18	R023	05/02/2015			Bond Future	7.9714	102.1856	7.8325	102.9970	(1.743)	0.0000	0.0000	11,167
2014/12/18	R023	05/02/2015	8.74	Put	Bond Future	25.5400	0.0255	9.2300	0.0092	(63.861)	0	0	0
2014/12/18	R023	05/02/2015	8.75	Call	Bond Future	4,420.2200	4.4202	5,216.1900	5.2162	18.007	0	0	0
2014/12/18	R023	05/02/2015	8.76	Call	Bond Future	4,473.5400	4.4735	5,270.4100	5.2704	17.813	0	0	0
2014/12/18	R023	05/02/2015	8.74	Call	Bond Future	4,366.8200	4.3668	5,161.9100	5.1619	18.208	0	0	0
2014/12/18	R023	05/02/2015	8.76	Put	Bond Future	22.5600	0.0226	8.0300	0.0080	(64.406)	0	0	0
2014/12/18	R023	05/02/2015	8.75	Put	Bond Future	24.0700	0.0241	8.6400	0.0086	(64.105)	0	0	0
2014/12/18	R023	07/05/2015	8.15	Put	Bond Future	1,207.2400	1.2072	886.6300	0.8866	(26.557)	0	0	0
2014/12/18	R023	07/05/2015	8.14	Call	Bond Future	1,821.1000	1.8211	2,319.9200	2.3199	27.391	0	0	0
2014/12/18	R023	07/05/2015			Bond Future	8.0353	99.8888	7.8904	100.7128	(1.803)	0.0000	0.0000	0
2014/12/18	R023	07/05/2015	8.15	Call	Bond Future	1,853.3600	1.8534	2,356.8400	2.3568	27.166	0	0	0
2014/12/18	R023	07/05/2015	8.16	Call	Bond Future	1,885.9200	1.8859	2,394.0400	2.3940	26.943	0	0	0
2014/12/18	R023	07/05/2015	8.14	Put	Bond Future	1,231.1000	1.2311	905.8300	0.9058	(26.421)	0	0	0
2014/12/18	R023	07/05/2015	8.16	Put	Bond Future	1,183.7100	1.1837	867.7400	0.8677	(26.693)	0	0	0
2014/12/18	R023	06/08/2015	9.07	Put	Bond Future	402.7100	0.4027	292.8800	0.2929	(27.273)	0	0	911
2014/12/18	R023	06/08/2015	8.24	Call	Bond Future	2,459.5400	2.4595	2,967.1900	2.9672	20.640	0	0	0
2014/12/18	R023	06/08/2015			Bond Future	8.0810	101.6237	7.9297	102.4613	(1.872)	0.0000	0.0000	0
2014/12/18	R023	06/08/2015	9.07	Call	Bond Future	5,664.8200	5.6648	6,392.5700	6.3926	12.847	0	0	0
2014/12/18	R023	06/08/2015	8.26	Put	Bond Future	1,543.3500	1.5434	1,220.3600	1.2204	(20.928)	0	0	0
2014/12/18	R023	06/08/2015	8.25	Put	Bond Future	1,566.0200	1.5660	1,239.5700	1.2396	(20.846)	0	0	0
2014/12/18	R023	06/08/2015	8.24	Put	Bond Future	1,588.6300	1.5886	1,258.7000	1.2587	(20.768)	0	0	0
2014/12/18	R023	06/08/2015	8.25	Call	Bond Future	2,491.3800	2.4914	3,002.5100	3.0025	20.516	0	0	0
2014/12/18	R023	06/08/2015	8.26	Call	Bond Future	2,523.1100	2.5231	3,037.7000	3.0377	20.395	0	0	0
2014/12/18	R157	05/02/2015	8.74	Call	Bond Future	1,073.9100	1.0739	1,073.8400	1.0738	(0.007)	0	0	0
2014/12/18	R157	05/02/2015	8.75	Put	Bond Future	0.7200	0.0007	0.6500	0.0007	(9.722)	0	0	0
2014/12/18	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/12/18	R157	05/02/2015	8.74	Put	Bond Future	0.7500	0.0008	0.6800	0.0007	(9.333)	0	0	0
2014/12/18	R157	05/02/2015	8.76	Put	Bond Future	0.6900	0.0007	0.6200	0.0006	(10.145)	0	0	0
2014/12/18	R157	05/02/2015	8.75	Call	Bond Future	1,079.6900	1.0797	1,079.6200	1.0796	(0.006)	0	0	0
2014/12/18	R157	05/02/2015	8.76	Call	Bond Future	1,085.4600	1.0855	1,085.3900	1.0854	(0.006)	0	0	0
2014/12/18	R186	05/02/2015	9.00	Call	Bond Future	6,920.6400	6.9206	8,158.5500	8.1586	17.887	0	0	0
2014/12/18	R186	05/02/2015			Bond Future	8.1459	119.1385	7.9975	120.3959	(1.822)	7.9940	7.9940	45,267
2014/12/18	R186	05/02/2015	8.75	Call	Bond Future	5,048.3500	5.0483	6,237.4400	6.2374	23.554	0	0	0
2014/12/18	R186	05/02/2015	8.76	Call	Bond Future	5,121.9000	5.1219	6,314.0600	6.3141	23.276	0	0	0
2014/12/18	R186	05/02/2015	8.74	Call	Bond Future	4,974.9800	4.9750	6,160.8800	6.1609	23.837	0	0	0
2014/12/18	R186	05/02/2015	8.00	Put	Bond Future	2,047.9300	2.0479	1,323.0800	1.3231	(35.394)	0	0	6,500
2014/12/18	R186	05/02/2015	8.05	Put	Bond Future	1,786.0800	1.7861	1,124.0100	1.1240	(37.068)	0	0	6,500
2014/12/18	R186	05/02/2015	8.45	Put	Bond Future	453.1800	0.4532	225.0200	0.2250	(50.346)	0	0	0
2014/12/18	R186	05/02/2015	8.76	Put	Bond Future	109.5900	0.1096	44.3300	0.0443	(59.549)	0	0	0
2014/12/18	R186	05/02/2015	8.50	Put	Bond Future	368.2000	0.3682	177.0300	0.1770	(51.920)	0	0	0
2014/12/18	R186	05/02/2015	8.75	Put	Bond Future	115.2800	0.1153	46.9500	0.0470	(59.273)	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
2014/12/18	R186	05/02/2015	8.45	Call	Bond Future	2,972.9400	2.9729	4,002.2000	4.0022	34.621	0	0	0
2014/12/18	R186	05/02/2015	9.00	Put	Bond Future	29.7400	0.0297	10.2300	0.0102	(65.602)	0	0	9,600
2014/12/18	R186	05/02/2015	8.50	Call	Bond Future	3,295.1100	3.2951	4,361.3600	4.3614	32.359	0	0	0
2014/12/18	R186	05/02/2015	8.00	Call	Bond Future	812.0200	0.8120	1,344.5900	1.3446	65.586	0	0	0
2014/12/18	R186	05/02/2015	8.05	Call	Bond Future	975.7200	0.9757	1,571.0700	1.5711	61.016	0	0	0
2014/12/18	R186	05/02/2015	8.74	Put	Bond Future	121.2200	0.1212	49.7000	0.0497	(59.000)	0	0	0
2014/12/18	R186	07/05/2015			Bond Future	8.2070	121.0357	8.0531	122.3129	(1.875)	0.0000	0.0000	151
2014/12/18	R186	07/05/2015	8.25	Call	Bond Future	2,503.3600	2.5034	3,232.0300	3.2320	29.108	0	0	0
2014/12/18	R186	07/05/2015	8.24	Put	Bond Future	2,188.3200	2.1883	1,632.7100	1.6327	(25.390)	0	0	0
2014/12/18	R186	07/05/2015	8.26	Put	Bond Future	2,111.6500	2.1116	1,570.1000	1.5701	(25.646)	0	0	0
2014/12/18	R186	07/05/2015	8.25	Put	Bond Future	2,149.7400	2.1497	1,601.1700	1.6012	(25.518)	0	0	0
2014/12/18	R186	07/05/2015	8.26	Call	Bond Future	2,547.2800	2.5473	3,282.9700	3.2830	28.881	0	0	0
2014/12/18	R186	07/05/2015	8.24	Call	Bond Future	2,459.8500	2.4599	3,181.4800	3.1815	29.336	0	0	0
2014/12/18	R186	06/08/2015	8.00	Put	Bond Future	4,174.0600	4.1741	3,439.1300	3.4391	(17.607)	0	0	0
2014/12/18	R186	06/08/2015	8.90	Put	Bond Future	1,196.2500	1.1963	904.4700	0.9045	(24.391)	0	0	2,500
2014/12/18	R186	06/08/2015			Bond Future	8.2522	117.8369	8.0928	119.1353	(1.932)	0.0000	0.0000	0
2014/12/18	R186	06/08/2015	8.00	Call	Bond Future	2,111.0800	2.1111	2,674.6000	2.6746	26.693	0	0	0
2014/12/18	R186	06/08/2015	8.01	Call	Bond Future	2,144.5900	2.1446	2,713.6900	2.7137	26.537	0	0	0
2014/12/18	R186	06/08/2015	7.99	Call	Bond Future	2,078.2700	2.0783	2,636.2200	2.6362	26.847	0	0	0
2014/12/18	R186	06/08/2015	8.90	Call	Bond Future	6,273.6400	6.2736	7,280.3100	7.2803	16.046	0	0	0
2014/12/18	R186	06/08/2015	7.99	Put	Bond Future	4,224.0600	4.2241	3,483.5600	3.4836	(17.531)	0	0	0
2014/12/18	R186	06/08/2015	8.01	Put	Bond Future	4,124.8300	4.1248	3,395.4800	3.3955	(17.682)	0	0	0
2014/12/18	R186	05/11/2015	8.24	Call	Bond Future	3,404.1500	3.4042	4,100.5000	4.1005	20.456	0	0	0
2014/12/18	R186	05/11/2015	8.25	Put	Bond Future	3,669.4400	3.6694	3,047.7600	3.0478	(16.942)	0	0	0
2014/12/18	R186	05/11/2015			Bond Future	8.2783	119.9959	8.1130	121.3187	(1.997)	0.0000	0.0000	0
2014/12/18	R186	05/11/2015	9.00	Put	Bond Future	1,503.1800	1.5032	1,187.0000	1.1870	(21.034)	0	0	2,600
2014/12/18	R186	05/11/2015	8.24	Put	Bond Future	3,709.1300	3.7091	3,082.7600	3.0828	(16.887)	0	0	0
2014/12/18	R186	05/11/2015	8.26	Put	Bond Future	3,629.6200	3.6296	3,012.6100	3.0126	(16.999)	0	0	0
2014/12/18	R186	05/11/2015	9.00	Call	Bond Future	7,045.1100	7.0451	8,051.6500	8.0516	14.287	0	0	0
2014/12/18	R186	05/11/2015	8.25	Call	Bond Future	3,444.1100	3.4441	4,145.1500	4.1451	20.355	0	0	0
2014/12/18	R186	05/11/2015	8.26	Call	Bond Future	3,483.8700	3.4839	4,189.5800	4.1896	20.256	0	0	0
2014/12/18	R197	05/02/2015	288.99	Put	Bond Future	1,680.0000	1.6800	3,195.8300	3.1958	90.228	0	0	0
2014/12/18	R197	05/02/2015			Bond Future	287.3100	287.3100	285.7942	285.7942	(0.528)	0.0000	0.0000	898
2014/12/18	R197	05/02/2015	289.01	Put	Bond Future	1,700.0000	1.7000	3,215.8300	3.2158	89.166	0	0	0
2014/12/18	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R197	05/02/2015	289.00	Put	Bond Future	1,690.0000	1.6900	3,205.8300	3.2058	89.694	0	0	0
2014/12/18	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R197	07/05/2015			Bond Future	291.9088	291.9088	290.3680	290.3680	(0.528)	0.0000	0.0000	0
2014/12/18	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R197	07/05/2015	293.99	Put	Bond Future	2,081.2100	2.0812	3,621.9600	3.6220	74.031	0	0	0
2014/12/18	R197	07/05/2015	294.01	Put	Bond Future	2,101.2100	2.1012	3,641.9600	3.6420	73.327	0	0	0
2014/12/18	R197	07/05/2015	294.00	Put	Bond Future	2,091.2100	2.0912	3,631.9600	3.6320	73.677	0	0	0
2014/12/18	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R202	05/02/2015	233.01	Call	Bond Future	4,388.3600	4.3884	4,358.1400	4.3581	(0.689)	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
2014/12/18	R202	05/02/2015			Bond Future	237.3984	237.3984	237.3681	237.3681	(0.013)	0.0000	0.0000	50,884
2014/12/18	R202	05/02/2015	232.99	Call	Bond Future	4,408.3600	4.4084	4,378.1400	4.3781	(0.686)	0	0	0
2014/12/18	R202	05/02/2015	233.00	Call	Bond Future	4,398.3600	4.3984	4,368.1400	4.3681	(0.687)	0	0	0
2014/12/18	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R202	07/05/2015			Bond Future	241.1984	241.1984	241.1672	241.1672	(0.013)	0.0000	0.0000	0
2014/12/18	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R202	07/05/2015	238.51	Call	Bond Future	2,688.4000	2.6884	2,657.2000	2.6572	(1.161)	0	0	0
2014/12/18	R202	07/05/2015	238.49	Call	Bond Future	2,708.4000	2.7084	2,677.2000	2.6772	(1.152)	0	0	0
2014/12/18	R202	07/05/2015	238.50	Call	Bond Future	2,698.4000	2.6984	2,667.2000	2.6672	(1.156)	0	0	0
2014/12/18	R203	05/02/2015	7.69	Call	Bond Future	1,462.8700	1.4629	1,785.8000	1.7858	22.075	0	0	55
2014/12/18	R203	05/02/2015			Bond Future	7.0712	106.1091	6.9328	106.4380	(1.957)	0.0000	0.0000	14,661
2014/12/18	R203	05/02/2015	8.34	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/12/18	R203	05/02/2015	8.35	Call	Bond Future	2,977.5700	2.9776	3,306.4800	3.3065	11.046	0	0	0
2014/12/18	R203	05/02/2015	8.36	Call	Bond Future	3,000.4200	3.0004	3,329.3300	3.3293	10.962	0	0	0
2014/12/18	R203	05/02/2015	8.34	Call	Bond Future	2,954.7100	2.9547	3,283.6200	3.2836	11.132	0	0	0
2014/12/18	R203	05/02/2015	7.69	Put	Bond Future	8.3400	0.0083	2.3500	0.0024	(71.823)	0	0	0
2014/12/18	R203	05/02/2015	8.36	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/12/18	R203	05/02/2015	8.35	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/12/18	R203	07/05/2015			Bond Future	7.1438	103.6323	6.9892	103.9663	(2.164)	0.0000	0.0000	0
2014/12/18	R203	07/05/2015	7.24	Put	Bond Future	388.1500	0.3881	260.5600	0.2606	(32.871)	0	0	0
2014/12/18	R203	07/05/2015	7.26	Put	Bond Future	370.7700	0.3708	247.5700	0.2476	(33.228)	0	0	0
2014/12/18	R203	07/05/2015	7.25	Put	Bond Future	379.3900	0.3794	253.9900	0.2540	(33.053)	0	0	0
2014/12/18	R203	07/05/2015	7.25	Call	Bond Future	607.9400	0.6079	816.5600	0.8166	34.316	0	0	0
2014/12/18	R203	07/05/2015	7.26	Call	Bond Future	620.8100	0.6208	831.6300	0.8316	33.959	0	0	0
2014/12/18	R203	07/05/2015	7.24	Call	Bond Future	595.2000	0.5952	801.6300	0.8016	34.682	0	0	0
2014/12/18	R203	06/08/2015	6.74	Call	Bond Future	264.1000	0.2641	375.2300	0.3752	42.079	0	0	0
2014/12/18	R203	06/08/2015	6.75	Put	Bond Future	1,071.8700	1.0719	845.7100	0.8457	(21.100)	0	0	0
2014/12/18	R203	06/08/2015			Bond Future	7.1615	105.4326	6.9871	105.7715	(2.436)	0.0000	0.0000	0
2014/12/18	R203	06/08/2015	6.75	Call	Bond Future	270.0300	0.2700	382.8200	0.3828	41.769	0	0	0
2014/12/18	R203	06/08/2015	6.76	Call	Bond Future	276.0400	0.2760	390.5000	0.3905	41.465	0	0	0
2014/12/18	R203	06/08/2015	6.74	Put	Bond Future	1,085.5300	1.0855	857.7100	0.8577	(20.987)	0	0	0
2014/12/18	R203	06/08/2015	6.76	Put	Bond Future	1,058.3000	1.0583	833.8100	0.8338	(21.212)	0	0	0
2014/12/18	R204	05/02/2015			Bond Future	7.3451	103.2734	7.2143	103.7131	(1.780)	0.0000	0.0000	10,782
2014/12/18	R204	05/02/2015	8.25	Call	Bond Future	2,983.3100	2.9833	3,421.4100	3.4214	14.685	0	0	0
2014/12/18	R204	05/02/2015	8.26	Call	Bond Future	3,015.4600	3.0155	3,453.7000	3.4537	14.533	0	0	0
2014/12/18	R204	05/02/2015	8.24	Call	Bond Future	2,951.1400	2.9511	3,389.1200	3.3891	14.841	0	0	0
2014/12/18	R204	05/02/2015	8.26	Put	Bond Future	2.1000	0.0021	0.5700	0.0006	(72.857)	0	0	0
2014/12/18	R204	05/02/2015	8.25	Put	Bond Future	2.2900	0.0023	0.6200	0.0006	(72.926)	0	0	0
2014/12/18	R204	05/02/2015	8.24	Put	Bond Future	2.4700	0.0025	0.6800	0.0007	(72.470)	0	0	0
2014/12/18	R204	07/05/2015	7.51	Put	Bond Future	622.5000	0.6225	445.2800	0.4453	(28.469)	0	0	0
2014/12/18	R204	07/05/2015			Bond Future	7.4194	104.9179	7.2782	105.3645	(1.904)	0.0000	0.0000	0
2014/12/18	R204	07/05/2015	7.50	Put	Bond Future	636.0300	0.6360	455.9900	0.4560	(28.307)	0	0	0

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2014/12/18	R204	07/05/2015	7.49	Call	Bond Future	872.0200	0.8720	1,135.7400	1.1357	30.242	0	0	0
2014/12/18	R204	07/05/2015	7.50	Call	Bond Future	889.7100	0.8897	1,156.2800	1.1563	29.961	0	0	0
2014/12/18	R204	07/05/2015	7.51	Call	Bond Future	907.6000	0.9076	1,176.9900	1.1770	29.682	0	0	0
2014/12/18	R204	07/05/2015	7.49	Put	Bond Future	649.7800	0.6498	466.8900	0.4669	(28.146)	0	0	0
2014/12/18	R204	06/08/2015	7.74	Call	Bond Future	1,463.6700	1.4637	1,764.1600	1.7642	20.530	0	0	0
2014/12/18	R204	06/08/2015	7.75	Put	Bond Future	629.5200	0.6295	478.4000	0.4784	(24.006)	0	0	0
2014/12/18	R204	06/08/2015			Bond Future	7.4596	102.7012	7.3065	103.1547	(2.053)	0.0000	0.0000	0
2014/12/18	R204	06/08/2015	8.41	Call	Bond Future	2,944.7800	2.9448	3,342.6200	3.3426	13.510	0	0	0
2014/12/18	R204	06/08/2015	7.74	Put	Bond Future	639.8200	0.6398	486.8100	0.4868	(23.915)	0	0	0
2014/12/18	R204	06/08/2015	7.76	Put	Bond Future	619.3500	0.6194	470.1100	0.4701	(24.096)	0	0	0
2014/12/18	R204	06/08/2015	8.41	Put	Bond Future	185.3900	0.1854	129.7300	0.1297	(30.023)	0	0	699
2014/12/18	R204	06/08/2015	7.75	Call	Bond Future	1,482.6000	1.4826	1,784.9800	1.7850	20.395	0	0	0
2014/12/18	R204	06/08/2015	7.76	Call	Bond Future	1,501.6500	1.5016	1,805.9100	1.8059	20.262	0	0	0
2014/12/18	R207	05/02/2015	8.49	Put	Bond Future	5.4600	0.0055	1.5900	0.0016	(70.879)	0	0	0
2014/12/18	R207	05/02/2015			Bond Future	7.6100	99.0558	7.4698	99.6200	(1.842)	0.0000	0.0000	32,274
2014/12/18	R207	05/02/2015	8.51	Put	Bond Future	4.7100	0.0047	1.3500	0.0014	(71.338)	0	0	0
2014/12/18	R207	05/02/2015	8.50	Call	Bond Future	3,498.0800	3.4981	4,058.6700	4.0587	16.026	0	0	0
2014/12/18	R207	05/02/2015	8.51	Call	Bond Future	3,536.0800	3.5361	4,096.9300	4.0969	15.861	0	0	0
2014/12/18	R207	05/02/2015	8.49	Call	Bond Future	3,460.0500	3.4600	4,020.3900	4.0204	16.195	0	0	0
2014/12/18	R207	05/02/2015	8.50	Put	Bond Future	5.0900	0.0051	1.4700	0.0015	(71.120)	0	0	0
2014/12/18	R207	07/05/2015			Bond Future	7.6881	100.6334	7.5390	101.2065	(1.940)	0.0000	0.0000	0
2014/12/18	R207	07/05/2015	8.25	Call	Bond Future	2,393.2500	2.3932	2,870.6300	2.8706	19.947	0	0	0
2014/12/18	R207	07/05/2015	7.73	Call	Bond Future	1,048.0800	1.0481	1,375.8100	1.3758	31.270	0	0	66
2014/12/18	R207	07/05/2015	8.24	Put	Bond Future	277.1800	0.2772	179.4000	0.1794	(35.277)	0	0	0
2014/12/18	R207	07/05/2015	8.26	Put	Bond Future	263.3300	0.2633	169.6900	0.1697	(35.560)	0	0	0
2014/12/18	R207	07/05/2015	7.73	Put	Bond Future	887.8800	0.8879	642.5400	0.6425	(27.632)	0	0	0
2014/12/18	R207	07/05/2015	8.25	Put	Bond Future	270.1800	0.2702	174.4900	0.1745	(35.417)	0	0	0
2014/12/18	R207	07/05/2015	8.26	Call	Bond Future	2,423.6800	2.4237	2,903.1100	2.9031	19.781	0	0	0
2014/12/18	R207	07/05/2015	8.24	Call	Bond Future	2,362.9600	2.3630	2,838.2500	2.8382	20.114	0	0	0
2014/12/18	R207	06/08/2015	7.76	Call	Bond Future	1,303.1500	1.3031	1,621.7800	1.6218	24.451	0	0	0
2014/12/18	R207	06/08/2015			Bond Future	7.7398	98.7370	7.5808	99.3192	(2.055)	0.0000	0.0000	0
2014/12/18	R207	06/08/2015	7.74	Call	Bond Future	1,265.2500	1.2653	1,578.6000	1.5786	24.766	0	0	0
2014/12/18	R207	06/08/2015	7.75	Call	Bond Future	1,283.9700	1.2840	1,599.9700	1.6000	24.611	0	0	0
2014/12/18	R207	06/08/2015	7.46	Call	Bond Future	803.0800	0.8031	1,041.1400	1.0411	29.643	0	0	70
2014/12/18	R207	06/08/2015	7.74	Put	Bond Future	1,264.5600	1.2646	995.7600	0.9958	(21.256)	0	0	0
2014/12/18	R207	06/08/2015	7.76	Put	Bond Future	1,229.5500	1.2295	966.0300	0.9660	(21.432)	0	0	0
2014/12/18	R207	06/08/2015	7.46	Put	Bond Future	1,830.0400	1.8300	1,485.9500	1.4859	(18.802)	0	0	0
2014/12/18	R207	06/08/2015	7.75	Put	Bond Future	1,246.8100	1.2468	980.6600	0.9807	(21.346)	0	0	0
2014/12/18	R207	05/11/2015	7.76	Call	Bond Future	0.0000	0.0000	1,817.4200	1.8174	100.000	0	0	0
2014/12/18	R207	05/11/2015			Bond Future	7.7500	7.7500	7.5818	101.1395	(2.171)	0.0000	0.0000	0
2014/12/18	R207	05/11/2015	7.74	Call	Bond Future	0.0000	0.0000	1,776.9300	1.7769	100.000	0	0	0
2014/12/18	R207	05/11/2015	7.75	Call	Bond Future	0.0000	0.0000	1,796.9300	1.7969	100.000	0	0	0
2014/12/18	R207	05/11/2015	7.43	Call	Bond Future	0.0000	0.0000	1,212.7500	1.2128	100.000	0	0	53
2014/12/18	R207	05/11/2015	7.74	Put	Bond Future	0.0000	0.0000	1,224.6400	1.2246	100.000	0	0	0
2014/12/18	R207	05/11/2015	7.43	Put	Bond Future	0.0000	0.0000	1,746.0400	1.7460	100.000	0	0	0
2014/12/18	R207	05/11/2015	7.76	Put	Bond Future	0.0000	0.0000	1,195.5900	1.1956	100.000	0	0	0
2014/12/18	R207	05/11/2015	7.75	Put	Bond Future	0.0000	0.0000	1,209.8600	1.2099	100.000	0	0	0

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2014/12/18	R208	05/02/2015	8.51	Call	Bond Future	3,502.1000	3.5021	4,168.0600	4.1681	19.016	0	0	0
2014/12/18	R208	05/02/2015			Bond Future	7.7468	97.6585	7.6023	98.3366	(1.866)	0.0000	0.0000	51,071
2014/12/18	R208	05/02/2015	8.49	Call	Bond Future	3,415.2700	3.4153	4,079.7000	4.0797	19.455	0	0	0
2014/12/18	R208	05/02/2015	8.51	Put	Bond Future	18.1100	0.0181	6.0300	0.0060	(66.703)	0	0	0
2014/12/18	R208	05/02/2015	8.50	Put	Bond Future	19.3500	0.0194	6.5000	0.0065	(66.408)	0	0	0
2014/12/18	R208	05/02/2015	8.49	Put	Bond Future	20.5700	0.0206	6.9600	0.0070	(66.164)	0	0	0
2014/12/18	R208	05/02/2015	8.50	Call	Bond Future	3,458.7100	3.4587	4,123.9000	4.1239	19.232	0	0	0
2014/12/18	R208	07/05/2015	8.01	Call	Bond Future	1,656.9800	1.6570	2,112.0700	2.1121	27.465	0	0	0
2014/12/18	R208	07/05/2015			Bond Future	7.8152	95.8140	7.6630	96.5027	(1.947)	0.0000	0.0000	0
2014/12/18	R208	07/05/2015	7.99	Call	Bond Future	1,601.6300	1.6016	2,049.0900	2.0491	27.938	0	0	0
2014/12/18	R208	07/05/2015	8.00	Call	Bond Future	1,629.1800	1.6292	2,080.4700	2.0805	27.700	0	0	0
2014/12/18	R208	07/05/2015	7.99	Put	Bond Future	817.7300	0.8177	576.5000	0.5765	(29.500)	0	0	0
2014/12/18	R208	07/05/2015	8.01	Put	Bond Future	783.9100	0.7839	550.3100	0.5503	(29.799)	0	0	0
2014/12/18	R208	07/05/2015	8.00	Put	Bond Future	800.6800	0.8007	563.2800	0.5633	(29.650)	0	0	0
2014/12/18	R208	06/08/2015			Bond Future	7.8611	97.4786	7.7008	98.1784	(2.039)	0.0000	0.0000	0
2014/12/18	R208	06/08/2015	8.00	Call	Bond Future	1,849.4500	1.8494	2,269.9200	2.2699	22.735	0	0	0
2014/12/18	R208	06/08/2015	8.01	Call	Bond Future	1,874.3700	1.8744	2,297.8400	2.2978	22.593	0	0	0
2014/12/18	R208	06/08/2015	8.85	Call	Bond Future	4,475.6200	4.4756	5,088.6000	5.0886	13.696	0	0	0
2014/12/18	R208	06/08/2015	7.99	Call	Bond Future	1,824.7000	1.8247	2,242.1600	2.2422	22.878	0	0	0
2014/12/18	R208	06/08/2015	8.01	Put	Bond Future	1,229.6400	1.2296	953.2500	0.9533	(22.477)	0	0	0
2014/12/18	R208	06/08/2015	8.00	Put	Bond Future	1,247.8300	1.2478	968.4400	0.9684	(22.390)	0	0	0
2014/12/18	R208	06/08/2015	7.99	Put	Bond Future	1,266.2300	1.2662	983.8300	0.9838	(22.302)	0	0	0
2014/12/18	R208	06/08/2015	8.85	Put	Bond Future	292.8800	0.2929	206.0000	0.2060	(29.664)	0	0	198
2014/12/18	R208	05/11/2015			Bond Future	7.8799	95.8610	7.7107	96.5741	(2.148)	0.0000	0.0000	0
2014/12/18	R208	05/11/2015	8.48	Call	Bond Future	3,325.8200	3.3258	3,850.7700	3.8508	15.784	0	0	0
2014/12/18	R208	05/11/2015	7.74	Put	Bond Future	2,084.2100	2.0842	1,716.6700	1.7167	(17.634)	0	0	0
2014/12/18	R208	05/11/2015	7.75	Call	Bond Future	1,514.8900	1.5149	1,863.1100	1.8631	22.986	0	0	0
2014/12/18	R208	05/11/2015	7.76	Call	Bond Future	1,534.7000	1.5347	1,885.6200	1.8856	22.866	0	0	0
2014/12/18	R208	05/11/2015	8.48	Put	Bond Future	848.9100	0.8489	660.7900	0.6608	(22.160)	0	0	2,200
2014/12/18	R208	05/11/2015	7.74	Call	Bond Future	1,495.2200	1.4952	1,840.7500	1.8407	23.109	0	0	0
2014/12/18	R208	05/11/2015	7.76	Put	Bond Future	2,039.2300	2.0392	1,677.0800	1.6771	(17.759)	0	0	0
2014/12/18	R208	05/11/2015	7.75	Put	Bond Future	2,061.6400	2.0616	1,696.7900	1.6968	(17.697)	0	0	0
2014/12/18	R209	05/02/2015	9.00	Put	Bond Future	561.8500	0.5619	260.3000	0.2603	(53.671)	0	0	0
2014/12/18	R209	05/02/2015			Bond Future	8.7536	78.3467	8.5754	79.7510	(2.036)	0.0000	0.0000	29,898
2014/12/18	R209	05/02/2015	9.25	Call	Bond Future	3,918.6900	3.9187	5,197.0800	5.1971	32.623	0	0	0
2014/12/18	R209	05/02/2015	9.26	Call	Bond Future	3,981.8000	3.9818	5,265.0100	5.2650	32.227	0	0	0
2014/12/18	R209	05/02/2015	9.24	Call	Bond Future	3,855.8100	3.8558	5,129.2200	5.1292	33.026	0	0	0
2014/12/18	R209	05/02/2015	9.25	Put	Bond Future	206.6300	0.2066	80.7000	0.0807	(60.945)	0	0	0
2014/12/18	R209	05/02/2015	9.00	Call	Bond Future	2,440.0300	2.4400	3,542.8000	3.5428	45.195	0	0	0
2014/12/18	R209	05/02/2015	9.24	Put	Bond Future	215.7500	0.2157	84.8400	0.0848	(60.677)	0	0	0
2014/12/18	R209	05/02/2015	9.26	Put	Bond Future	197.8500	0.1979	76.7400	0.0767	(61.213)	0	0	0
2014/12/18	R209	07/05/2015			Bond Future	8.8102	76.4465	8.6271	77.8731	(2.078)	0.0000	0.0000	0
2014/12/18	R209	07/05/2015	8.99	Put	Bond Future	1,685.6300	1.6856	1,183.9800	1.1840	(29.760)	0	0	0
2014/12/18	R209	07/05/2015	9.01	Put	Bond Future	1,626.0200	1.6260	1,137.8900	1.1379	(30.020)	0	0	0
2014/12/18	R209	07/05/2015	8.99	Call	Bond Future	3,048.4000	3.0484	3,973.3200	3.9733	30.341	0	0	0
2014/12/18	R209	07/05/2015	9.00	Put	Bond Future	1,655.6200	1.6556	1,160.7500	1.1608	(29.890)	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
2014/12/18	R209	07/05/2015	9.00	Call	Bond Future	3,093.0600	3.0931	4,024.7600	4.0248	30.122	0	0	0
2014/12/18	R209	07/05/2015	9.01	Call	Bond Future	3,138.0200	3.1380	4,076.4600	4.0765	29.905	0	0	0
2014/12/18	R209	06/08/2015	8.99	Put	Bond Future	2,581.7500	2.5818	2,006.9900	2.0070	(22.262)	0	0	0
2014/12/18	R209	06/08/2015			Bond Future	8.8555	77.7748	8.6677	79.2255	(2.121)	0.0000	0.0000	0
2014/12/18	R209	06/08/2015	9.01	Put	Bond Future	2,516.1700	2.5162	1,952.1700	1.9522	(22.415)	0	0	0
2014/12/18	R209	06/08/2015	9.90	Call	Bond Future	8,038.0900	8.0381	9,288.1800	9.2882	15.552	0	0	0
2014/12/18	R209	06/08/2015	9.00	Call	Bond Future	3,636.2100	3.6362	4,517.4900	4.5175	24.236	0	0	0
2014/12/18	R209	06/08/2015	9.01	Call	Bond Future	3,677.9600	3.6780	4,564.6200	4.5646	24.107	0	0	0
2014/12/18	R209	06/08/2015	8.99	Call	Bond Future	3,594.6700	3.5947	4,470.5700	4.4706	24.367	0	0	0
2014/12/18	R209	06/08/2015	9.00	Put	Bond Future	2,548.8000	2.5488	1,979.4200	1.9794	(22.339)	0	0	0
2014/12/18	R209	06/08/2015	9.90	Put	Bond Future	688.6100	0.6886	488.0400	0.4880	(29.127)	0	0	2,914
2014/12/18	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R210	05/02/2015			Bond Future	177.7286	177.7286	177.7056	177.7056	(0.013)	0.0000	0.0000	628
2014/12/18	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R210	05/02/2015	175.01	Call	Bond Future	2,718.6400	2.7186	2,695.6500	2.6956	(0.846)	0	0	0
2014/12/18	R210	05/02/2015	174.99	Call	Bond Future	2,738.6400	2.7386	2,715.6500	2.7156	(0.839)	0	0	0
2014/12/18	R210	05/02/2015	175.00	Call	Bond Future	2,728.6400	2.7286	2,705.6500	2.7056	(0.843)	0	0	0
2014/12/18	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R210	07/05/2015			Bond Future	178.4981	178.4981	178.4745	178.4745	(0.013)	0.0000	0.0000	0
2014/12/18	R210	07/05/2015	177.00	Call	Bond Future	1,498.1300	1.4981	1,474.5000	1.4745	(1.577)	0	0	0
2014/12/18	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R210	07/05/2015	177.01	Call	Bond Future	1,488.1300	1.4881	1,464.5000	1.4645	(1.588)	0	0	0
2014/12/18	R210	07/05/2015	176.99	Call	Bond Future	1,508.1300	1.5081	1,484.5000	1.4845	(1.567)	0	0	0
2014/12/18	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R211	05/02/2015			Bond Future	131.6803	131.6803	131.6612	131.6612	(0.014)	0.0000	0.0000	1,120
2014/12/18	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R211	05/02/2015	132.99	Put	Bond Future	1,309.6700	1.3097	1,328.7600	1.3288	1.458	0	0	0
2014/12/18	R211	05/02/2015	133.01	Put	Bond Future	1,329.6700	1.3297	1,348.7600	1.3488	1.436	0	0	0
2014/12/18	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R211	05/02/2015	133.00	Put	Bond Future	1,319.6700	1.3197	1,338.7600	1.3388	1.447	0	0	0
2014/12/18	R211	07/05/2015	134.99	Put	Bond Future	1,201.7800	1.2018	1,221.3900	1.2214	1.632	0	0	0
2014/12/18	R211	07/05/2015			Bond Future	133.7882	133.7882	133.7686	133.7686	(0.015)	0.0000	0.0000	0
2014/12/18	R211	07/05/2015	135.01	Put	Bond Future	1,221.7800	1.2218	1,241.3900	1.2414	1.605	0	0	0
2014/12/18	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R211	07/05/2015	135.00	Put	Bond Future	1,211.7800	1.2118	1,231.3900	1.2314	1.618	0	0	0
2014/12/18	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R212	05/02/2015			Bond Future	136.5182	136.5182	136.5006	136.5006	(0.013)	0.0000	0.0000	13,564
2014/12/18	R212	05/02/2015	137.99	Put	Bond Future	1,471.7900	1.4718	1,489.4100	1.4894	1.197	0	0	0
2014/12/18	R212	05/02/2015	138.01	Put	Bond Future	1,491.7900	1.4918	1,509.4100	1.5094	1.181	0	0	0
2014/12/18	R212	05/02/2015	138.00	Put	Bond Future	1,481.7900	1.4818	1,499.4100	1.4994	1.189	0	0	0
2014/12/18	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/12/18	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R212	07/05/2015			Bond Future	138.7036	138.7036	138.6854	138.6854	(0.013)	0.0000	0.0000	0
2014/12/18	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R212	07/05/2015	140.99	Put	Bond Future	2,286.4100	2.2864	2,304.6200	2.3046	0.796	0	0	0
2014/12/18	R212	07/05/2015	141.01	Put	Bond Future	2,306.4100	2.3064	2,324.6200	2.3246	0.790	0	0	0
2014/12/18	R212	07/05/2015	141.00	Put	Bond Future	2,296.4100	2.2964	2,314.6200	2.3146	0.793	0	0	0
2014/12/18	R213	05/02/2015	9.26	Put	Bond Future	109.5300	0.1095	40.9300	0.0409	(62.631)	0	0	0
2014/12/18	R213	05/02/2015			Bond Future	8.6323	89.1066	8.4639	90.4214	(1.951)	0.0000	0.0000	23,596
2014/12/18	R213	05/02/2015	9.25	Put	Bond Future	114.8400	0.1148	43.2000	0.0432	(62.382)	0	0	0
2014/12/18	R213	05/02/2015	9.24	Put	Bond Future	120.3800	0.1204	45.5900	0.0456	(62.128)	0	0	0
2014/12/18	R213	05/02/2015	9.25	Call	Bond Future	4,702.5800	4.7026	5,945.7000	5.9457	26.435	0	0	0
2014/12/18	R213	05/02/2015	9.26	Call	Bond Future	4,768.6200	4.7686	6,014.7800	6.0148	26.133	0	0	0
2014/12/18	R213	05/02/2015	9.24	Call	Bond Future	4,636.6800	4.6367	5,876.6500	5.8766	26.743	0	0	0
2014/12/18	R213	07/05/2015	8.74	Call	Bond Future	2,450.5500	2.4506	3,223.6300	3.2236	31.547	0	0	0
2014/12/18	R213	07/05/2015	8.75	Put	Bond Future	2,048.3400	2.0483	1,492.7600	1.4928	(27.123)	0	0	0
2014/12/18	R213	07/05/2015			Bond Future	8.6917	86.9812	8.5184	88.3167	(1.994)	0.0000	0.0000	0
2014/12/18	R213	07/05/2015	8.75	Call	Bond Future	2,490.8500	2.4909	3,270.8600	3.2709	31.315	0	0	0
2014/12/18	R213	07/05/2015	8.76	Call	Bond Future	2,531.5000	2.5315	3,318.4000	3.3184	31.084	0	0	0
2014/12/18	R213	07/05/2015	8.74	Put	Bond Future	2,083.7400	2.0837	1,521.2300	1.5212	(26.995)	0	0	0
2014/12/18	R213	07/05/2015	8.76	Put	Bond Future	2,013.3900	2.0134	1,464.7000	1.4647	(27.252)	0	0	0
2014/12/18	R213	06/08/2015			Bond Future	8.7393	88.4920	8.5609	89.8500	(2.042)	0.0000	0.0000	0
2014/12/18	R213	06/08/2015	8.49	Put	Bond Future	4,037.0400	4.0370	3,286.0400	3.2860	(18.603)	0	0	0
2014/12/18	R213	06/08/2015	8.51	Put	Bond Future	3,944.7800	3.9448	3,204.8900	3.2049	(18.756)	0	0	0
2014/12/18	R213	06/08/2015	8.49	Call	Bond Future	2,131.1000	2.1311	2,738.1300	2.7381	28.484	0	0	0
2014/12/18	R213	06/08/2015	8.50	Put	Bond Future	3,990.4500	3.9905	3,245.0000	3.2450	(18.681)	0	0	0
2014/12/18	R213	06/08/2015	8.50	Call	Bond Future	2,162.1200	2.1621	2,774.7000	2.7747	28.332	0	0	0
2014/12/18	R213	06/08/2015	8.51	Call	Bond Future	2,193.9600	2.1940	2,812.1000	2.8121	28.175	0	0	0
2014/12/18	R214	05/02/2015	9.50	Call	Bond Future	5,158.2100	5.1582	6,555.5100	6.5555	27.089	0	0	0
2014/12/18	R214	05/02/2015			Bond Future	8.8443	79.1958	8.6660	80.6681	(2.015)	0.0000	0.0000	14,311
2014/12/18	R214	05/02/2015	9.51	Call	Bond Future	5,225.5700	5.2256	6,625.9100	6.6259	26.798	0	0	0
2014/12/18	R214	05/02/2015	9.49	Call	Bond Future	5,090.9800	5.0910	6,485.1200	6.4851	27.385	0	0	0
2014/12/18	R214	05/02/2015	9.50	Put	Bond Future	117.8800	0.1179	42.8500	0.0429	(63.649)	0	0	0
2014/12/18	R214	05/02/2015	9.49	Put	Bond Future	123.3200	0.1233	45.1300	0.0451	(63.404)	0	0	0
2014/12/18	R214	05/02/2015	9.51	Put	Bond Future	112.6900	0.1127	40.7000	0.0407	(63.883)	0	0	0
2014/12/18	R214	07/05/2015			Bond Future	8.8990	77.1657	8.7161	78.6614	(2.056)	0.0000	0.0000	0
2014/12/18	R214	07/05/2015	9.15	Call	Bond Future	3,576.9400	3.5769	4,591.9900	4.5920	28.378	0	0	0
2014/12/18	R214	07/05/2015	9.16	Call	Bond Future	3,625.3300	3.6253	4,647.0100	4.6470	28.182	0	0	0
2014/12/18	R214	07/05/2015	9.14	Put	Bond Future	1,629.7600	1.6298	1,142.4400	1.1424	(29.901)	0	0	0
2014/12/18	R214	07/05/2015	9.16	Put	Bond Future	1,572.1700	1.5722	1,098.1500	1.0981	(30.151)	0	0	0
2014/12/18	R214	07/05/2015	9.15	Put	Bond Future	1,600.7600	1.6008	1,120.1100	1.1201	(30.026)	0	0	0
2014/12/18	R214	07/05/2015	9.14	Call	Bond Future	3,528.8300	3.5288	4,537.2100	4.5372	28.575	0	0	0
2014/12/18	R214	06/08/2015	8.76	Put	Bond Future	4,069.7400	4.0697	3,279.9600	3.2800	(19.406)	0	0	0
2014/12/18	R214	06/08/2015			Bond Future	8.9437	78.5061	8.7560	80.0270	(2.099)	0.0000	0.0000	0
2014/12/18	R214	06/08/2015	8.75	Put	Bond Future	4,116.9600	4.1170	3,321.1000	3.3211	(19.331)	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
2014/12/18	R214	06/08/2015	8.74	Call	Bond Future	2,512.0400	2.5120	3,231.1100	3.2311	28.625	0	0	0
2014/12/18	R214	06/08/2015	8.75	Call	Bond Future	2,546.4500	2.5465	3,271.5700	3.2716	28.476	0	0	0
2014/12/18	R214	06/08/2015	8.76	Call	Bond Future	2,581.6100	2.5816	3,312.8100	3.3128	28.323	0	0	0
2014/12/18	R214	06/08/2015	8.74	Put	Bond Future	4,165.0600	4.1651	3,363.1500	3.3631	(19.253)	0	0	0
2014/12/18	R248	05/02/2015			Bond Future	8.9357	101.9686	8.7421	104.0164	(2.167)	0.0000	0.0000	43,226
2014/12/18	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R248	05/02/2015	9.50	Call	Bond Future	5,565.1600	5.5652	7,612.9500	7.6129	36.797	0	0	0
2014/12/18	R248	05/02/2015	9.51	Call	Bond Future	5,658.6800	5.6587	7,706.4700	7.7065	36.188	0	0	0
2014/12/18	R248	05/02/2015	9.49	Call	Bond Future	5,471.4600	5.4715	7,519.2500	7.5192	37.427	0	0	0
2014/12/18	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R248	07/05/2015			Bond Future	8.9929	99.1620	8.7940	101.2422	(2.212)	0.0000	0.0000	0
2014/12/18	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R248	07/05/2015	9.26	Call	Bond Future	2,674.7200	2.6747	4,754.9200	4.7549	77.773	0	0	0
2014/12/18	R248	07/05/2015	9.24	Call	Bond Future	2,478.9200	2.4789	4,559.1200	4.5591	83.916	0	0	0
2014/12/18	R248	07/05/2015	9.25	Call	Bond Future	2,576.9100	2.5769	4,657.1100	4.6571	80.725	0	0	0
2014/12/18	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R248	06/08/2015			Bond Future	9.0402	100.8844	8.8360	103.0000	(2.260)	0.0000	0.0000	0
2014/12/18	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/18	R248	06/08/2015	8.74	Put	Bond Future	3,137.4200	3.1374	1,021.8700	1.0219	(67.430)	0	0	0
2014/12/18	R248	06/08/2015	8.76	Put	Bond Future	2,922.9000	2.9229	807.3500	0.8073	(72.378)	0	0	0
2014/12/18	R248	06/08/2015	8.75	Put	Bond Future	3,030.0600	3.0301	914.5100	0.9145	(69.819)	0	0	0

Total

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