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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/12/2014 TO 23/12/2014

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
2014/12/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	0908	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
2014/12/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2025	05/02/2015			Bond Future	118.4951	118.4951	118.4802	118.4802	(0.013)	0.0000	0.0000	16
2014/12/23	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2025	05/02/2015	118.99	Put	Bond Future	494.8600	0.4949	509.8300	0.5098	3.025	0	0	0
2014/12/23	2025	05/02/2015	119.01	Put	Bond Future	514.8600	0.5149	529.8300	0.5298	2.908	0	0	0
2014/12/23	2025	05/02/2015	119.00	Put	Bond Future	504.8600	0.5049	519.8300	0.5198	2.965	0	0	0
2014/12/23	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2025	07/05/2015			Bond Future	120.3889	120.3889	120.3723	120.3723	(0.014)	0.0000	0.0000	0
2014/12/23	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2025	07/05/2015	120.99	Put	Bond Future	601.1400	0.6011	617.7300	0.6177	2.760	0	0	0
2014/12/23	2025	07/05/2015	121.01	Put	Bond Future	621.1400	0.6211	637.7300	0.6377	2.671	0	0	0
2014/12/23	2025	07/05/2015	121.00	Put	Bond Future	611.1400	0.6111	627.7300	0.6277	2.715	0	0	0
2014/12/23	2030	05/02/2015			Bond Future	8.4502	96.4319	8.4343	96.5619	(0.188)	0.0000	0.0000	4,666
2014/12/23	2030	05/02/2015	9.25	Call	Bond Future	6,239.4200	6.2394	6,369.3800	6.3694	2.083	0	0	0
2014/12/23	2030	05/02/2015	9.24	Call	Bond Future	6,165.0200	6.1650	6,294.9800	6.2950	2.108	0	0	0
2014/12/23	2030	05/02/2015	9.26	Call	Bond Future	6,313.7300	6.3137	6,443.6900	6.4437	2.058	0	0	0
2014/12/23	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2030	07/05/2015			Bond Future	8.5113	97.9653	8.4950	98.0964	(0.191)	0.0000	0.0000	0
2014/12/23	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2030	07/05/2015	8.74	Call	Bond Future	1,817.8500	1.8178	1,948.9800	1.9490	7.213	0	0	0
2014/12/23	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2030	07/05/2015	8.75	Call	Bond Future	1,896.2200	1.8962	2,027.3500	2.0274	6.915	0	0	0
2014/12/23	2030	07/05/2015	8.76	Call	Bond Future	1,974.4900	1.9745	2,105.6200	2.1056	6.641	0	0	0
2014/12/23	2032	05/02/2015			Bond Future	8.6064	99.8335	8.5905	99.9715	(0.185)	0.0000	0.0000	15
2014/12/23	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2032	05/02/2015	8.50	Put	Bond Future	929.2600	0.9293	791.2300	0.7912	(14.854)	0	0	0
2014/12/23	2032	05/02/2015	8.49	Put	Bond Future	1,017.2600	1.0173	879.2300	0.8792	(13.569)	0	0	0
2014/12/23	2032	05/02/2015	8.51	Put	Bond Future	841.3700	0.8414	703.3400	0.7033	(16.405)	0	0	0
2014/12/23	2032	07/05/2015	8.51	Put	Bond Future	1,358.8400	1.3588	1,219.6000	1.2196	(10.247)	0	0	0
2014/12/23	2032	07/05/2015			Bond Future	8.6673	97.2655	8.6511	97.4048	(0.188)	0.0000	0.0000	0
2014/12/23	2032	07/05/2015	8.50	Put	Bond Future	1,446.1500	1.4462	1,306.9100	1.3069	(9.628)	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
2014/12/23	2032	07/05/2015	8.49	Put	Bond Future	1,533.5800	1.5336	1,394.3400	1.3943	(9.079)	0	0	0
2014/12/23	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2032	06/08/2015			Bond Future	8.7159	98.9509	8.6993	99.0915	(0.191)	0.0000	0.0000	0
2014/12/23	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2032	06/08/2015	8.50	Put	Bond Future	1,847.9900	1.8480	1,707.4800	1.7075	(7.603)	0	0	0
2014/12/23	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2032	06/08/2015	8.49	Put	Bond Future	1,934.8300	1.9348	1,794.3200	1.7943	(7.262)	0	0	0
2014/12/23	2032	06/08/2015	8.51	Put	Bond Future	1,761.2600	1.7613	1,620.7500	1.6207	(7.978)	0	0	0
2014/12/23	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2037	05/02/2015			Bond Future	8.6689	98.5837	8.6531	98.7362	(0.183)	0.0000	0.0000	36,001
2014/12/23	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2037	05/02/2015	9.50	Call	Bond Future	7,510.6500	7.5107	7,663.1500	7.6632	2.030	0	0	0
2014/12/23	2037	05/02/2015	9.51	Call	Bond Future	7,595.3900	7.5954	7,747.8900	7.7479	2.008	0	0	0
2014/12/23	2037	05/02/2015	9.49	Call	Bond Future	7,425.7800	7.4258	7,578.2800	7.5783	2.054	0	0	0
2014/12/23	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2037	07/05/2015			Bond Future	8.7274	100.1513	8.7112	100.3053	(0.186)	0.0000	0.0000	500
2014/12/23	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2037	07/05/2015	9.01	Call	Bond Future	2,628.6100	2.6286	2,782.6400	2.7826	5.860	0	0	0
2014/12/23	2037	07/05/2015	8.99	Call	Bond Future	2,446.2800	2.4463	2,600.3100	2.6003	6.296	0	0	0
2014/12/23	2037	07/05/2015	9.00	Call	Bond Future	2,537.5100	2.5375	2,691.5400	2.6915	6.070	0	0	0
2014/12/23	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2037	06/08/2015			Bond Future	8.7758	97.6262	8.7593	97.7817	(0.188)	0.0000	0.0000	0
2014/12/23	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2037	06/08/2015	8.74	Put	Bond Future	337.1100	0.3371	181.6400	0.1816	(46.118)	0	0	0
2014/12/23	2037	06/08/2015	8.76	Put	Bond Future	148.5100	0.1485	0.0000	0.0000	(100.000)	0	0	0
2014/12/23	2037	06/08/2015	8.75	Put	Bond Future	242.7400	0.2427	87.2700	0.0873	(64.048)	0	0	0
2014/12/23	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	6.9600	0.0070	100.000	0	0	0
2014/12/23	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2038	05/02/2015	123.00	Call	Bond Future	2,739.8200	2.7398	2,724.0800	2.7241	(0.574)	0	0	0
2014/12/23	2038	05/02/2015			Bond Future	125.7398	125.7398	125.7241	125.7241	(0.013)	0.0000	0.0000	3,701
2014/12/23	2038	05/02/2015	123.01	Call	Bond Future	2,729.8200	2.7298	2,714.0800	2.7141	(0.577)	0	0	0
2014/12/23	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2038	05/02/2015	122.99	Call	Bond Future	2,749.8200	2.7498	2,734.0800	2.7341	(0.572)	0	0	0
2014/12/23	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2038	07/05/2015			Bond Future	127.7492	127.7492	127.7318	127.7318	(0.014)	0.0000	0.0000	0
2014/12/23	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2038	07/05/2015	126.99	Call	Bond Future	759.1700	0.7592	741.8000	0.7418	(2.288)	0	0	0
2014/12/23	2038	07/05/2015	127.00	Call	Bond Future	749.1700	0.7492	731.8000	0.7318	(2.319)	0	0	0
2014/12/23	2038	07/05/2015	127.01	Call	Bond Future	739.1700	0.7392	721.8000	0.7218	(2.350)	0	0	0

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2014/12/23	2044	05/02/2015	9.00	Call	Bond Future	2,054.8500	2.0549	2,272.1600	2.2722	10.575	0	0	0
2014/12/23	2044	05/02/2015			Bond Future	8.7986	99.7306	8.7777	99.9479	(0.237)	0.0000	0.0000	6,042
2014/12/23	2044	05/02/2015	9.01	Call	Bond Future	2,154.9600	2.1550	2,372.2700	2.3723	10.084	0	0	0
2014/12/23	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2044	05/02/2015	8.99	Call	Bond Future	1,954.5600	1.9546	2,171.8700	2.1719	11.118	0	0	0
2014/12/23	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2044	07/05/2015			Bond Future	8.8564	101.3164	8.8350	101.5362	(0.241)	0.0000	0.0000	0
2014/12/23	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2044	07/05/2015	9.01	Call	Bond Future	1,555.0100	1.5550	1,774.7800	1.7748	14.133	0	0	0
2014/12/23	2044	07/05/2015	8.99	Call	Bond Future	1,354.9300	1.3549	1,574.7000	1.5747	16.220	0	0	0
2014/12/23	2044	07/05/2015	9.00	Call	Bond Future	1,455.0500	1.4550	1,674.8200	1.6748	15.104	0	0	0
2014/12/23	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2044	06/08/2015			Bond Future	8.9048	98.6863	8.8830	98.9086	(0.245)	0.0000	0.0000	0
2014/12/23	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2044	06/08/2015	8.74	Put	Bond Future	1,697.7400	1.6977	1,475.4100	1.4754	(13.096)	0	0	0
2014/12/23	2044	06/08/2015	8.76	Put	Bond Future	1,489.1200	1.4891	1,266.7900	1.2668	(14.930)	0	0	0
2014/12/23	2044	06/08/2015	8.75	Put	Bond Future	1,593.3400	1.5933	1,371.0100	1.3710	(13.954)	0	0	0
2014/12/23	2046	05/02/2015			Bond Future	127.9693	127.9693	127.9536	127.9536	(0.012)	0.0000	0.0000	5,889
2014/12/23	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2046	05/02/2015	123.99	Call	Bond Future	3,979.2600	3.9793	3,963.5900	3.9636	(0.394)	0	0	0
2014/12/23	2046	05/02/2015	124.01	Call	Bond Future	3,959.2600	3.9593	3,943.5900	3.9436	(0.396)	0	0	0
2014/12/23	2046	05/02/2015	124.00	Call	Bond Future	3,969.2600	3.9693	3,953.5900	3.9536	(0.395)	0	0	0
2014/12/23	2046	07/05/2015			Bond Future	128.6451	128.6451	128.6279	128.6279	(0.013)	0.0000	0.0000	0
2014/12/23	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2046	07/05/2015	126.99	Call	Bond Future	1,655.0800	1.6551	1,637.9200	1.6379	(1.037)	0	0	0
2014/12/23	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2046	07/05/2015	127.00	Call	Bond Future	1,645.0800	1.6451	1,627.9200	1.6279	(1.043)	0	0	0
2014/12/23	2046	07/05/2015	127.01	Call	Bond Future	1,635.0800	1.6351	1,617.9200	1.6179	(1.049)	0	0	0
2014/12/23	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2050	05/02/2015			Bond Future	136.3731	136.3731	136.3566	136.3566	(0.012)	0.0000	0.0000	2,640
2014/12/23	2050	05/02/2015	130.01	Call	Bond Future	6,363.0700	6.3631	6,346.5600	6.3466	(0.259)	0	0	0
2014/12/23	2050	05/02/2015	129.99	Call	Bond Future	6,383.0700	6.3831	6,366.5600	6.3666	(0.259)	0	0	0
2014/12/23	2050	05/02/2015	130.00	Call	Bond Future	6,373.0700	6.3731	6,356.5600	6.3566	(0.259)	0	0	0
2014/12/23	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	2050	07/05/2015			Bond Future	138.5525	138.5525	138.5338	138.5338	(0.013)	0.0000	0.0000	0
2014/12/23	2050	07/05/2015	135.00	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
2014/12/23	2050	07/05/2015	135.01	Call	Bond Future	3,542.4600	3.5425	3,523.8300	3.5238	(0.526)	0	0	0
2014/12/23	2050	07/05/2015	134.99	Call	Bond Future	3,562.4600	3.5625	3,543.8300	3.5438	(0.523)	0	0	0
2014/12/23	2050	07/05/2015	135.00	Call	Bond Future	3,552.4600	3.5525	3,533.8300	3.5338	(0.524)	0	0	0
2014/12/23	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	AL12	05/02/2015			Index Future	533.6550	533.6550	534.4600	534.4600	0.151	0.0000	0.0000	0
2014/12/23	AL12	07/05/2015			Index Future	542.1410	542.1410	542.9550	542.9550	0.150	0.0000	0.0000	0
2014/12/23	AL37	05/02/2015			Index Future	446.1830	446.1830	446.4330	446.4330	0.056	0.0000	0.0000	116
2014/12/23	AL37	07/05/2015			Index Future	453.2790	453.2790	453.5290	453.5290	0.055	0.0000	0.0000	0
2014/12/23	AL7T	05/02/2015			Index Future	527.4530	527.4530	527.9680	527.9680	0.098	0.0000	0.0000	3
2014/12/23	AL7T	07/05/2015			Index Future	535.8410	535.8410	536.3590	536.3590	0.097	0.0000	0.0000	0
2014/12/23	ALBI	05/02/2015			Index Future	482.1350	482.1350	482.6020	482.6020	0.097	0.0000	0.0000	654
2014/12/23	ALBI	07/05/2015			Index Future	489.8020	489.8020	490.2730	490.2730	0.096	0.0000	0.0000	0
2014/12/23	ALBI	06/08/2015			Index Future	498.1980	498.1980	498.6710	498.6710	0.095	0.0000	0.0000	0
2014/12/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/12/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/12/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	CS26	02/04/2026			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
2014/12/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/23	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	EL28	05/02/2015			Bond Future	125.0146	125.0146	125.0001	125.0001	(0.012)	0.0000	0.0000	0
2014/12/23	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	EL28	05/02/2015	125.99	Put	Bond Future	975.4400	0.9754	989.8500	0.9898	1.477	0	0	0
2014/12/23	EL28	05/02/2015	126.01	Put	Bond Future	995.4400	0.9954	1,009.8500	1.0098	1.448	0	0	0
2014/12/23	EL28	05/02/2015	126.00	Put	Bond Future	985.4400	0.9854	999.8500	0.9998	1.462	0	0	0
2014/12/23	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	EL28	07/05/2015	125.00	Call	Bond Future	502.7800	0.5028	486.6600	0.4867	(3.206)	0	0	0
2014/12/23	EL28	07/05/2015			Bond Future	125.5028	125.5028	125.4867	125.4867	(0.013)	0.0000	0.0000	0
2014/12/23	EL28	07/05/2015	125.01	Call	Bond Future	492.7800	0.4928	476.6600	0.4767	(3.271)	0	0	0
2014/12/23	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	EL28	07/05/2015	124.99	Call	Bond Future	512.7800	0.5128	496.6600	0.4967	(3.144)	0	0	0
2014/12/23	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	ES33	05/02/2015	10.00	Call	Bond Future	3,559.7700	3.5598	3,681.1400	3.6811	3.409	0	0	0
2014/12/23	ES33	05/02/2015			Bond Future	9.5084	85.6868	9.4922	85.8082	(0.170)	0.0000	0.0000	6,220
2014/12/23	ES33	05/02/2015	10.01	Call	Bond Future	3,629.7300	3.6297	3,751.1000	3.7511	3.344	0	0	0
2014/12/23	ES33	05/02/2015	9.99	Call	Bond Future	3,489.7200	3.4897	3,611.0900	3.6111	3.478	0	0	0
2014/12/23	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	ES33	07/05/2015			Bond Future	9.5924	83.2614	9.5758	83.3839	(0.173)	0.0000	0.0000	0
2014/12/23	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	ES33	07/05/2015	9.76	Call	Bond Future	1,221.9700	1.2220	1,344.4700	1.3445	10.025	0	0	0
2014/12/23	ES33	07/05/2015	9.74	Call	Bond Future	1,077.5800	1.0776	1,200.0800	1.2001	11.368	0	0	0
2014/12/23	ES33	07/05/2015	9.75	Call	Bond Future	1,149.8200	1.1498	1,272.3200	1.2723	10.654	0	0	0
2014/12/23	ES33	06/08/2015			Bond Future	9.6650	84.7039	9.6481	84.8275	(0.176)	0.0000	0.0000	0
2014/12/23	ES33	06/08/2015	9.59	Put	Bond Future	548.6600	0.5487	425.0600	0.4251	(22.528)	0	0	0
2014/12/23	ES33	06/08/2015	9.61	Put	Bond Future	401.8600	0.4019	278.2600	0.2783	(30.757)	0	0	0
2014/12/23	ES33	06/08/2015	9.60	Put	Bond Future	475.2100	0.4752	351.6100	0.3516	(26.010)	0	0	0
2014/12/23	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	GOVI	05/02/2015	459.99	Call	GOVI	202,010.0000	20.2010	206,240.0000	20.6240	2.094	0	0	0
2014/12/23	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	GOVI	05/02/2015			GOVI	480.1910	480.1910	480.6140	480.6140	0.088	0.0000	0.0000	439
2014/12/23	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	GOVI	05/02/2015	460.00	Call	GOVI	201,910.0000	20.1910	206,140.0000	20.6140	2.095	0	0	0
2014/12/23	GOVI	05/02/2015	460.01	Call	GOVI	201,810.0000	20.1810	206,040.0000	20.6040	2.096	0	0	0
2014/12/23	GOVI	07/05/2015	449.99	Call	GOVI	378,380.0000	37.8380	382,620.0000	38.2620	1.121	0	0	0

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2014/12/23	GOVI	07/05/2015			GOVI	487.8280	487.8280	488.2520	488.2520	0.087	0.0000	0.0000	130
2014/12/23	GOVI	07/05/2015	450.00	Call	GOVI	378,280.0000	37.8280	382,520.0000	38.2520	1.121	0	0	0
2014/12/23	GOVI	07/05/2015	450.01	Call	GOVI	378,180.0000	37.8180	382,420.0000	38.2420	1.121	0	0	0
2014/12/23	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	GOVI	06/08/2015			GOVI	496.1900	496.1900	496.6160	496.6160	0.086	0.0000	0.0000	0
2014/12/23	GOVI	06/08/2015	499.99	Put	GOVI	38,000.0000	3.8000	33,740.0000	3.3740	(11.211)	0	0	0
2014/12/23	GOVI	06/08/2015	500.01	Put	GOVI	38,200.0000	3.8200	33,940.0000	3.3940	(11.152)	0	0	0
2014/12/23	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	GOVI	06/08/2015	500.00	Put	GOVI	38,100.0000	3.8100	33,840.0000	3.3840	(11.181)	0	0	0
2014/12/23	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/12/23	IGOV	05/02/2015			Index Future	224.9520	224.9520	224.8910	224.8910	(0.027)	0.0000	0.0000	1,093
2014/12/23	IGOV	07/05/2015			Index Future	228.5480	228.5480	228.4840	228.4840	(0.028)	0.0000	0.0000	81
2014/12/23	IGOV	06/08/2015			Index Future	232.4840	232.4840	232.4150	232.4150	(0.030)	0.0000	0.0000	0
2014/12/23	ILBI	05/02/2015			Index Future	610.4460	610.4460	610.3430	610.3430	(0.017)	0.0000	0.0000	157
2014/12/23	ILBI	07/05/2015			Index Future	620.3870	620.3870	620.2800	620.2800	(0.017)	0.0000	0.0000	0
2014/12/23	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/12/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/12/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/12/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/12/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/12/23	JBAF	21/01/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	0
2014/12/23	JBAF	18/02/2015			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2014/12/23	JBAF	18/03/2015			Jibar Tradeable Future	6.2500	93.7500	6.2400	93.7600	(0.160)	0.0000	0.0000	2,850
2014/12/23	JBAF	15/04/2015			Jibar Tradeable Future	6.3400	93.6600	6.3300	93.6700	(0.158)	0.0000	0.0000	0
2014/12/23	JBAF	20/05/2015			Jibar Tradeable Future	6.4100	93.5900	6.4400	93.5600	0.468	0.0000	0.0000	0
2014/12/23	JBAF	17/06/2015			Jibar Tradeable Future	6.5000	93.5000	6.5100	93.4900	0.154	0.0000	0.0000	5,000
2014/12/23	JBAF	16/09/2015			Jibar Tradeable Future	6.7400	93.2600	6.7200	93.2800	(0.297)	0.0000	0.0000	0
2014/12/23	JBAF	15/12/2015			Jibar Tradeable Future	7.0100	92.9900	6.9900	93.0100	(0.285)	0.0000	0.0000	0
2014/12/23	JBAF	16/03/2016			Jibar Tradeable Future	7.1800	92.8200	7.1600	92.8400	(0.279)	0.0000	0.0000	0
2014/12/23	JBAF	15/06/2016			Jibar Tradeable Future	7.3100	92.6900	7.3000	92.7000	(0.137)	0.0000	0.0000	0
2014/12/23	JBAF	21/09/2016			Jibar Tradeable Future	7.4500	92.5500	7.4400	92.5600	(0.134)	0.0000	0.0000	0
2014/12/23	R023	05/02/2015			Bond Future	7.8640	102.8126	7.8530	102.8767	(0.139)	0.0000	0.0000	11,167
2014/12/23	R023	05/02/2015	8.74	Put	Bond Future	8.4400	0.0084	7.1100	0.0071	(15.758)	0	0	0



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2014/12/23	R023	05/02/2015	8.75	Call	Bond Future	5,031.0400		5.0310	5,093.8400	5.0938	1.248	0	0	0
2014/12/23	R023	05/02/2015	8.76	Call	Bond Future	5,085.2900		5.0853	5,148.1700	5.1482	1.237	0	0	0
2014/12/23	R023	05/02/2015	8.74	Call	Bond Future	4,976.7400		4.9767	5,039.4600	5.0395	1.260	0	0	0
2014/12/23	R023	05/02/2015	8.76	Put	Bond Future	7.2900		0.0073	6.1200	0.0061	(16.049)	0	0	0
2014/12/23	R023	05/02/2015	8.75	Put	Bond Future	7.8700		0.0079	6.6200	0.0066	(15.883)	0	0	0
2014/12/23	R023	07/05/2015	8.15	Put	Bond Future	932.7700		0.9328	904.8700	0.9049	(2.991)	0	0	0
2014/12/23	R023	07/05/2015	8.14	Call	Bond Future	2,177.2500		2.1772	2,213.0500	2.2131	1.644	0	0	0
2014/12/23	R023	07/05/2015			Bond Future	7.9237		100.5231	7.9124	100.5872	(0.142)	0.0000	0.0000	0
2014/12/23	R023	07/05/2015	8.15	Call	Bond Future	2,213.2300		2.2132	2,249.4100	2.2494	1.635	0	0	0
2014/12/23	R023	07/05/2015	8.16	Call	Bond Future	2,249.4900		2.2495	2,286.0600	2.2861	1.626	0	0	0
2014/12/23	R023	07/05/2015	8.14	Put	Bond Future	952.9100		0.9529	924.6300	0.9246	(2.968)	0	0	0
2014/12/23	R023	07/05/2015	8.16	Put	Bond Future	912.9400		0.9129	885.4300	0.8854	(3.013)	0	0	0
2014/12/23	R023	06/08/2015	9.07	Put	Bond Future	306.5800		0.3066	296.9200	0.2969	(3.151)	0	0	911
2014/12/23	R023	06/08/2015	8.24	Call	Bond Future	2,825.3600		2.8254	2,861.6100	2.8616	1.283	0	0	0
2014/12/23	R023	06/08/2015			Bond Future	7.9652		102.2641	7.9537	102.3281	(0.145)	0.0000	0.0000	0
2014/12/23	R023	06/08/2015	9.07	Call	Bond Future	6,209.1300		6.2091	6,263.4600	6.2635	0.875	0	0	0
2014/12/23	R023	06/08/2015	8.26	Put	Bond Future	1,274.1700		1.2742	1,246.9900	1.2470	(2.133)	0	0	0
2014/12/23	R023	06/08/2015	8.25	Put	Bond Future	1,294.1200		1.2941	1,266.6600	1.2667	(2.122)	0	0	0
2014/12/23	R023	06/08/2015	8.24	Put	Bond Future	1,314.0100		1.3140	1,286.2700	1.2863	(2.111)	0	0	0
2014/12/23	R023	06/08/2015	8.25	Call	Bond Future	2,859.9200		2.8599	2,896.4500	2.8964	1.277	0	0	0
2014/12/23	R023	06/08/2015	8.26	Call	Bond Future	2,894.3700		2.8944	2,931.1800	2.9312	1.272	0	0	0
2014/12/23	R157	05/02/2015	8.74	Call	Bond Future	1,073.6200		1.0736	1,073.5700	1.0736	(0.005)	0	0	0
2014/12/23	R157	05/02/2015	8.75	Put	Bond Future	0.4400		0.0004	0.3900	0.0004	(11.364)	0	0	0
2014/12/23	R157	05/02/2015			Bond Future	6.9095		109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/12/23	R157	05/02/2015	8.74	Put	Bond Future	0.4600		0.0005	0.4100	0.0004	(10.870)	0	0	0
2014/12/23	R157	05/02/2015	8.76	Put	Bond Future	0.4200		0.0004	0.3700	0.0004	(11.905)	0	0	0
2014/12/23	R157	05/02/2015	8.75	Call	Bond Future	1,079.4100		1.0794	1,079.3600	1.0794	(0.005)	0	0	0
2014/12/23	R157	05/02/2015	8.76	Call	Bond Future	1,085.1900		1.0852	1,085.1400	1.0851	(0.005)	0	0	0
2014/12/23	R186	05/02/2015	9.00	Call	Bond Future	7,885.9800		7.8860	8,019.4900	8.0195	1.693	0	0	0
2014/12/23	R186	05/02/2015			Bond Future	8.0293		120.1245	8.0135	120.2597	(0.198)	0.0000	0.0000	45,267
2014/12/23	R186	05/02/2015	8.75	Call	Bond Future	5,964.1900		5.9642	6,092.5200	6.0925	2.152	0	0	0
2014/12/23	R186	05/02/2015	8.76	Call	Bond Future	6,040.8100		6.0408	6,169.4700	6.1695	2.130	0	0	0
2014/12/23	R186	05/02/2015	8.74	Call	Bond Future	5,887.6600		5.8877	6,015.6300	6.0156	2.174	0	0	0
2014/12/23	R186	05/02/2015	8.00	Put	Bond Future	1,405.6300		1.4056	1,321.3800	1.3214	(5.994)	0	0	6,500
2014/12/23	R186	05/02/2015	8.05	Put	Bond Future	1,192.6600		1.1927	1,115.6000	1.1156	(6.461)	0	0	6,500
2014/12/23	R186	05/02/2015	8.45	Put	Bond Future	230.3300		0.2303	204.8100	0.2048	(11.080)	0	0	0
2014/12/23	R186	05/02/2015	8.76	Put	Bond Future	42.5500		0.0425	35.9300	0.0359	(15.558)	0	0	0
2014/12/23	R186	05/02/2015	8.50	Put	Bond Future	179.7500		0.1798	158.6200	0.1586	(11.755)	0	0	0
2014/12/23	R186	05/02/2015	8.75	Put	Bond Future	45.1700		0.0452	38.2200	0.0382	(15.386)	0	0	0
2014/12/23	R186	05/02/2015	8.45	Call	Bond Future	3,736.0400		3.7360	3,845.8000	3.8458	2.938	0	0	0
2014/12/23	R186	05/02/2015	9.00	Put	Bond Future	9.1300		0.0091	7.3600	0.0074	(19.387)	0	0	9,600
2014/12/23	R186	05/02/2015	8.50	Call	Bond Future	4,092.6100		4.0926	4,206.7600	4.2068	2.789	0	0	0
2014/12/23	R186	05/02/2015	8.00	Call	Bond Future	1,155.6700		1.1557	1,206.7000	1.2067	4.416	0	0	0
2014/12/23	R186	05/02/2015	8.05	Call	Bond Future	1,368.2500		1.3682	1,426.4700	1.4265	4.255	0	0	0
2014/12/23	R186	05/02/2015	8.74	Put	Bond Future	47.9500		0.0480	40.6400	0.0406	(15.245)	0	0	0
2014/12/23	R186	07/05/2015			Bond Future	8.0865		122.0342	8.0702	122.1704	(0.202)	0.0000	0.0000	151

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
2014/12/23	R186	07/05/2015	8.25	Call	Bond Future	3,029.3900	3.0294	3,103.9000	3.1039	2.460	0	0	0
2014/12/23	R186	07/05/2015	8.24	Put	Bond Future	1,710.2600	1.7103	1,647.7600	1.6478	(3.654)	0	0	0
2014/12/23	R186	07/05/2015	8.26	Put	Bond Future	1,644.8500	1.6449	1,583.8900	1.5839	(3.706)	0	0	0
2014/12/23	R186	07/05/2015	8.25	Put	Bond Future	1,677.3100	1.6773	1,615.5900	1.6156	(3.680)	0	0	0
2014/12/23	R186	07/05/2015	8.26	Call	Bond Future	3,078.9400	3.0789	3,154.2100	3.1542	2.445	0	0	0
2014/12/23	R186	07/05/2015	8.24	Call	Bond Future	2,980.2500	2.9802	3,053.9800	3.0540	2.474	0	0	0
2014/12/23	R186	06/08/2015	8.00	Put	Bond Future	3,567.1700	3.5672	3,486.6400	3.4866	(2.258)	0	0	0
2014/12/23	R186	06/08/2015	8.90	Put	Bond Future	942.9200	0.9429	910.2300	0.9102	(3.467)	0	0	2,500
2014/12/23	R186	06/08/2015			Bond Future	8.1280	118.8470	8.1112	118.9841	(0.206)	0.0000	0.0000	0
2014/12/23	R186	06/08/2015	8.00	Call	Bond Future	2,514.3200	2.5143	2,570.8700	2.5709	2.249	0	0	0
2014/12/23	R186	06/08/2015	8.01	Call	Bond Future	2,552.1100	2.5521	2,609.2500	2.6093	2.239	0	0	0
2014/12/23	R186	06/08/2015	7.99	Call	Bond Future	2,477.2300	2.4772	2,533.2000	2.5332	2.259	0	0	0
2014/12/23	R186	06/08/2015	8.90	Call	Bond Future	7,030.4400	7.0304	7,134.8300	7.1348	1.485	0	0	0
2014/12/23	R186	06/08/2015	7.99	Put	Bond Future	3,612.8900	3.6129	3,531.7800	3.5318	(2.245)	0	0	0
2014/12/23	R186	06/08/2015	8.01	Put	Bond Future	3,522.2200	3.5222	3,442.2800	3.4423	(2.270)	0	0	0
2014/12/23	R186	05/11/2015	8.24	Call	Bond Future	3,910.0400	3.9100	3,981.2800	3.9813	1.822	0	0	0
2014/12/23	R186	05/11/2015	8.25	Put	Bond Future	3,160.5200	3.1605	3,092.5700	3.0926	(2.150)	0	0	0
2014/12/23	R186	05/11/2015			Bond Future	8.1508	121.0144	8.1335	121.1541	(0.213)	0.0000	0.0000	0
2014/12/23	R186	05/11/2015	9.00	Put	Bond Future	1,236.2200	1.2362	1,201.1400	1.2011	(2.838)	0	0	2,600
2014/12/23	R186	05/11/2015	8.24	Put	Bond Future	3,196.5800	3.1966	3,128.1300	3.1281	(2.141)	0	0	0
2014/12/23	R186	05/11/2015	8.26	Put	Bond Future	3,124.3200	3.1243	3,056.8700	3.0569	(2.159)	0	0	0
2014/12/23	R186	05/11/2015	9.00	Call	Bond Future	7,796.5900	7.7966	7,901.2000	7.9012	1.342	0	0	0
2014/12/23	R186	05/11/2015	8.25	Call	Bond Future	3,953.6300	3.9536	4,025.3700	4.0254	1.815	0	0	0
2014/12/23	R186	05/11/2015	8.26	Call	Bond Future	3,997.0100	3.9970	4,069.2500	4.0693	1.807	0	0	0
2014/12/23	R197	05/02/2015	288.99	Put	Bond Future	2,565.7400	2.5657	2,601.2300	2.6012	1.383	0	0	0
2014/12/23	R197	05/02/2015			Bond Future	286.4243	286.4243	286.3888	286.3888	(0.012)	0.0000	0.0000	898
2014/12/23	R197	05/02/2015	289.01	Put	Bond Future	2,585.7400	2.5857	2,621.2300	2.6212	1.373	0	0	0
2014/12/23	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R197	05/02/2015	289.00	Put	Bond Future	2,575.7400	2.5757	2,611.2300	2.6112	1.378	0	0	0
2014/12/23	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R197	07/05/2015			Bond Future	291.0015	291.0015	290.9620	290.9620	(0.014)	0.0000	0.0000	0
2014/12/23	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R197	07/05/2015	293.99	Put	Bond Future	2,988.5200	2.9885	3,028.0100	3.0280	1.321	0	0	0
2014/12/23	R197	07/05/2015	294.01	Put	Bond Future	3,008.5200	3.0085	3,048.0100	3.0480	1.313	0	0	0
2014/12/23	R197	07/05/2015	294.00	Put	Bond Future	2,998.5200	2.9985	3,038.0100	3.0380	1.317	0	0	0
2014/12/23	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R202	05/02/2015	233.01	Call	Bond Future	4,179.9600	4.1800	4,150.1100	4.1501	(0.714)	0	0	0
2014/12/23	R202	05/02/2015			Bond Future	237.1900	237.1900	237.1601	237.1601	(0.013)	0.0000	0.0000	50,884
2014/12/23	R202	05/02/2015	232.99	Call	Bond Future	4,199.9600	4.2000	4,170.1100	4.1701	(0.711)	0	0	0
2014/12/23	R202	05/02/2015	233.00	Call	Bond Future	4,189.9600	4.1900	4,160.1100	4.1601	(0.712)	0	0	0
2014/12/23	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R202	07/05/2015			Bond Future	240.9801	240.9801	240.9472	240.9472	(0.014)	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
2014/12/23	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R202	07/05/2015	238.51	Call	Bond Future	2,470.1000	2.4701	2,437.2200	2.4372	(1.331)	0	0	0
2014/12/23	R202	07/05/2015	238.49	Call	Bond Future	2,490.1000	2.4901	2,457.2200	2.4572	(1.320)	0	0	0
2014/12/23	R202	07/05/2015	238.50	Call	Bond Future	2,480.1000	2.4801	2,447.2200	2.4472	(1.326)	0	0	0
2014/12/23	R203	05/02/2015	7.69	Call	Bond Future	1,708.7700	1.7088	1,735.2000	1.7352	1.547	0	0	55
2014/12/23	R203	05/02/2015			Bond Future	6.9652	106.3611	6.9539	106.3879	(0.162)	0.0000	0.0000	14,661
2014/12/23	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R203	05/02/2015	8.35	Call	Bond Future	3,229.5300	3.2295	3,256.3700	3.2564	0.831	0	0	0
2014/12/23	R203	05/02/2015	8.36	Call	Bond Future	3,252.3800	3.2524	3,279.2200	3.2792	0.825	0	0	0
2014/12/23	R203	05/02/2015	8.34	Call	Bond Future	3,206.6700	3.2067	3,233.5100	3.2335	0.837	0	0	0
2014/12/23	R203	05/02/2015	7.69	Put	Bond Future	2.2700	0.0023	1.8600	0.0019	(18.062)	0	0	0
2014/12/23	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R203	07/05/2015			Bond Future	7.0266	103.8855	7.0144	103.9117	(0.173)	0.0000	0.0000	0
2014/12/23	R203	07/05/2015	7.24	Put	Bond Future	281.3800	0.2814	270.7400	0.2707	(3.781)	0	0	0
2014/12/23	R203	07/05/2015	7.26	Put	Bond Future	267.4500	0.2675	257.1700	0.2572	(3.844)	0	0	0
2014/12/23	R203	07/05/2015	7.25	Put	Bond Future	274.3500	0.2743	263.8800	0.2639	(3.816)	0	0	0
2014/12/23	R203	07/05/2015	7.25	Call	Bond Future	756.1000	0.7561	771.8900	0.7719	2.088	0	0	0
2014/12/23	R203	07/05/2015	7.26	Call	Bond Future	770.6900	0.7707	786.6700	0.7867	2.073	0	0	0
2014/12/23	R203	07/05/2015	7.24	Call	Bond Future	741.6300	0.7416	757.2500	0.7572	2.106	0	0	0
2014/12/23	R203	06/08/2015	6.74	Call	Bond Future	339.1800	0.3392	347.0000	0.3470	2.306	0	0	0
2014/12/23	R203	06/08/2015	6.75	Put	Bond Future	895.6100	0.8956	878.0700	0.8781	(1.958)	0	0	0
2014/12/23	R203	06/08/2015			Bond Future	7.0315	105.6851	7.0184	105.7106	(0.186)	0.0000	0.0000	0
2014/12/23	R203	06/08/2015	6.75	Call	Bond Future	346.3000	0.3463	354.2400	0.3542	2.293	0	0	0
2014/12/23	R203	06/08/2015	6.76	Call	Bond Future	353.5200	0.3535	361.5800	0.3616	2.280	0	0	0
2014/12/23	R203	06/08/2015	6.74	Put	Bond Future	908.0800	0.9081	890.4200	0.8904	(1.945)	0	0	0
2014/12/23	R203	06/08/2015	6.76	Put	Bond Future	883.2500	0.8833	865.8300	0.8658	(1.972)	0	0	0
2014/12/23	R204	05/02/2015			Bond Future	7.2514	103.5880	7.2352	103.6427	(0.224)	0.0000	0.0000	10,782
2014/12/23	R204	05/02/2015	8.25	Call	Bond Future	3,296.2100	3.2962	3,350.8300	3.3508	1.657	0	0	0
2014/12/23	R204	05/02/2015	8.26	Call	Bond Future	3,328.5000	3.3285	3,383.1300	3.3831	1.641	0	0	0
2014/12/23	R204	05/02/2015	8.24	Call	Bond Future	3,263.9200	3.2639	3,318.5200	3.3185	1.673	0	0	0
2014/12/23	R204	05/02/2015	8.26	Put	Bond Future	0.5100	0.0005	0.3800	0.0004	(25.490)	0	0	0
2014/12/23	R204	05/02/2015	8.25	Put	Bond Future	0.5600	0.0006	0.4200	0.0004	(25.000)	0	0	0
2014/12/23	R204	05/02/2015	8.24	Put	Bond Future	0.6200	0.0006	0.4600	0.0005	(25.806)	0	0	0
2014/12/23	R204	07/05/2015	7.51	Put	Bond Future	481.5400	0.4815	459.0400	0.4590	(4.673)	0	0	0
2014/12/23	R204	07/05/2015			Bond Future	7.3191	105.2348	7.3018	105.2894	(0.236)	0.0000	0.0000	0
2014/12/23	R204	07/05/2015	7.50	Put	Bond Future	492.9900	0.4930	470.1300	0.4701	(4.637)	0	0	0
2014/12/23	R204	07/05/2015	7.49	Call	Bond Future	1,043.7600	1.0438	1,075.1900	1.0752	3.011	0	0	0
2014/12/23	R204	07/05/2015	7.50	Call	Bond Future	1,063.5400	1.0635	1,095.3300	1.0953	2.989	0	0	0
2014/12/23	R204	07/05/2015	7.51	Call	Bond Future	1,083.5100	1.0835	1,115.6600	1.1157	2.967	0	0	0
2014/12/23	R204	07/05/2015	7.49	Put	Bond Future	504.6500	0.5047	481.4300	0.4814	(4.601)	0	0	0
2014/12/23	R204	06/08/2015	7.74	Call	Bond Future	1,662.4600	1.6625	1,697.7800	1.6978	2.125	0	0	0
2014/12/23	R204	06/08/2015	7.75	Put	Bond Future	512.2900	0.5123	493.4900	0.4935	(3.670)	0	0	0
2014/12/23	R204	06/08/2015			Bond Future	7.3523	103.0186	7.3340	103.0729	(0.249)	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
2014/12/23	R204	06/08/2015	8.41	Call	Bond Future	3,216.9100	3.2169	3,264.2900	3.2643	1.473	0	0	0
2014/12/23	R204	06/08/2015	7.74	Put	Bond Future	521.2000	0.5212	502.1700	0.5022	(3.651)	0	0	0
2014/12/23	R204	06/08/2015	7.76	Put	Bond Future	503.4900	0.5035	484.9200	0.4849	(3.688)	0	0	0
2014/12/23	R204	06/08/2015	8.41	Put	Bond Future	140.1100	0.1401	133.1400	0.1331	(4.975)	0	0	699
2014/12/23	R204	06/08/2015	7.75	Call	Bond Future	1,682.7800	1.6828	1,718.3300	1.7183	2.113	0	0	0
2014/12/23	R204	06/08/2015	7.76	Call	Bond Future	1,703.2000	1.7032	1,738.9800	1.7390	2.101	0	0	0
2014/12/23	R207	05/02/2015	8.49	Put	Bond Future	1.3800	0.0014	1.0600	0.0011	(23.188)	0	0	0
2014/12/23	R207	05/02/2015			Bond Future	7.5015	99.4919	7.4854	99.5571	(0.215)	0.0000	0.0000	32,274
2014/12/23	R207	05/02/2015	8.51	Put	Bond Future	1.1600	0.0012	0.8900	0.0009	(23.276)	0	0	0
2014/12/23	R207	05/02/2015	8.50	Call	Bond Future	3,930.3700	3.9304	3,995.2700	3.9953	1.651	0	0	0
2014/12/23	R207	05/02/2015	8.51	Call	Bond Future	3,968.6300	3.9686	4,033.5600	4.0336	1.636	0	0	0
2014/12/23	R207	05/02/2015	8.49	Call	Bond Future	3,892.0700	3.8921	3,956.9500	3.9569	1.667	0	0	0
2014/12/23	R207	05/02/2015	8.50	Put	Bond Future	1.2800	0.0013	0.9800	0.0010	(23.438)	0	0	0
2014/12/23	R207	07/05/2015			Bond Future	7.5734	101.0738	7.5565	101.1390	(0.224)	0.0000	0.0000	0
2014/12/23	R207	07/05/2015	8.25	Call	Bond Future	2,748.4500	2.7485	2,802.5100	2.8025	1.967	0	0	0
2014/12/23	R207	07/05/2015	7.73	Call	Bond Future	1,280.9800	1.2810	1,317.3900	1.3174	2.842	0	0	66
2014/12/23	R207	07/05/2015	8.24	Put	Bond Future	190.2400	0.1902	178.7700	0.1788	(6.029)	0	0	0
2014/12/23	R207	07/05/2015	8.26	Put	Bond Future	179.9100	0.1799	168.9300	0.1689	(6.103)	0	0	0
2014/12/23	R207	07/05/2015	7.73	Put	Bond Future	680.4100	0.6804	651.5400	0.6515	(4.243)	0	0	0
2014/12/23	R207	07/05/2015	8.25	Put	Bond Future	185.0100	0.1850	173.7900	0.1738	(6.065)	0	0	0
2014/12/23	R207	07/05/2015	8.26	Call	Bond Future	2,780.6300	2.7806	2,834.9300	2.8349	1.953	0	0	0
2014/12/23	R207	07/05/2015	8.24	Call	Bond Future	2,716.3900	2.7164	2,770.2000	2.7702	1.981	0	0	0
2014/12/23	R207	06/08/2015	7.76	Call	Bond Future	1,530.3500	1.5303	1,565.1300	1.5651	2.273	0	0	0
2014/12/23	R207	06/08/2015			Bond Future	7.6186	99.1802	7.6009	99.2453	(0.233)	0.0000	0.0000	0
2014/12/23	R207	06/08/2015	7.74	Call	Bond Future	1,488.3900	1.4884	1,522.5700	1.5226	2.296	0	0	0
2014/12/23	R207	06/08/2015	7.75	Call	Bond Future	1,509.1400	1.5091	1,543.6200	1.5436	2.285	0	0	0
2014/12/23	R207	06/08/2015	7.46	Call	Bond Future	969.1400	0.9691	994.8300	0.9948	2.651	0	0	70
2014/12/23	R207	06/08/2015	7.74	Put	Bond Future	1,044.5800	1.0446	1,013.6000	1.0136	(2.966)	0	0	0
2014/12/23	R207	06/08/2015	7.76	Put	Bond Future	1,013.6300	1.0136	983.2500	0.9833	(2.997)	0	0	0
2014/12/23	R207	06/08/2015	7.46	Put	Bond Future	1,552.9800	1.5530	1,513.5100	1.5135	(2.542)	0	0	0
2014/12/23	R207	06/08/2015	7.75	Put	Bond Future	1,028.8600	1.0289	998.1800	0.9982	(2.982)	0	0	0
2014/12/23	R207	05/11/2015	7.76	Call	Bond Future	1,723.0800	1.7231	1,758.0900	1.7581	2.032	0	0	0
2014/12/23	R207	05/11/2015			Bond Future	7.6248	100.9890	7.6058	101.0554	(0.249)	0.0000	0.0000	0
2014/12/23	R207	05/11/2015	7.74	Call	Bond Future	1,683.6800	1.6837	1,718.2000	1.7182	2.050	0	0	0
2014/12/23	R207	05/11/2015	7.75	Call	Bond Future	1,703.1300	1.7031	1,737.9000	1.7379	2.042	0	0	0
2014/12/23	R207	05/11/2015	7.43	Call	Bond Future	1,137.3500	1.1373	1,164.0900	1.1641	2.351	0	0	53
2014/12/23	R207	05/11/2015	7.74	Put	Bond Future	1,281.9600	1.2820	1,250.0300	1.2500	(2.491)	0	0	0
2014/12/23	R207	05/11/2015	7.43	Put	Bond Future	1,821.2100	1.8212	1,781.5000	1.7815	(2.180)	0	0	0
2014/12/23	R207	05/11/2015	7.76	Put	Bond Future	1,251.8200	1.2518	1,220.3800	1.2204	(2.512)	0	0	0
2014/12/23	R207	05/11/2015	7.75	Put	Bond Future	1,266.6300	1.2666	1,234.9500	1.2350	(2.501)	0	0	0
2014/12/23	R208	05/02/2015	8.51	Call	Bond Future	4,018.5900	4.0186	4,069.2300	4.0692	1.260	0	0	0
2014/12/23	R208	05/02/2015			Bond Future	7.6339	98.1876	7.6229	98.2392	(0.144)	0.0000	0.0000	51,071
2014/12/23	R208	05/02/2015	8.49	Call	Bond Future	3,930.2000	3.9302	3,980.7100	3.9807	1.285	0	0	0
2014/12/23	R208	05/02/2015	8.51	Put	Bond Future	5.5000	0.0055	4.6000	0.0046	(16.364)	0	0	0
2014/12/23	R208	05/02/2015	8.50	Put	Bond Future	5.9500	0.0060	4.9900	0.0050	(16.134)	0	0	0
2014/12/23	R208	05/02/2015	8.49	Put	Bond Future	6.4000	0.0064	5.3700	0.0054	(16.094)	0	0	0

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2014/12/23	R208	05/02/2015	8.50	Call	Bond Future	3,974.4100		3.9744	4,024.9900	4.0250	1.273	0	0	0
2014/12/23	R208	07/05/2015	8.01	Call	Bond Future	1,989.6300		1.9896	2,021.6300	2.0216	1.608	0	0	0
2014/12/23	R208	07/05/2015			Bond Future	7.6968		96.3490	7.6855	96.4003	(0.147)	0.0000	0.0000	0
2014/12/23	R208	07/05/2015	7.99	Call	Bond Future	1,928.0700		1.9281	1,959.4700	1.9595	1.629	0	0	0
2014/12/23	R208	07/05/2015	8.00	Call	Bond Future	1,958.7400		1.9587	1,990.4400	1.9904	1.618	0	0	0
2014/12/23	R208	07/05/2015	7.99	Put	Bond Future	609.2100		0.6092	589.2400	0.5892	(3.278)	0	0	0
2014/12/23	R208	07/05/2015	8.01	Put	Bond Future	581.6000		0.5816	562.2300	0.5622	(3.330)	0	0	0
2014/12/23	R208	07/05/2015	8.00	Put	Bond Future	595.2800		0.5953	575.6100	0.5756	(3.304)	0	0	0
2014/12/23	R208	06/08/2015			Bond Future	7.7373		98.0181	7.7257	98.0693	(0.151)	0.0000	0.0000	0
2014/12/23	R208	06/08/2015	8.00	Call	Bond Future	2,155.8500		2.1559	2,184.7700	2.1848	1.341	0	0	0
2014/12/23	R208	06/08/2015	8.01	Call	Bond Future	2,183.1300		2.1831	2,212.2800	2.2123	1.335	0	0	0
2014/12/23	R208	06/08/2015	8.85	Call	Bond Future	4,938.9900		4.9390	4,982.9300	4.9829	0.890	0	0	0
2014/12/23	R208	06/08/2015	7.99	Call	Bond Future	2,128.7200		2.1287	2,157.4100	2.1574	1.348	0	0	0
2014/12/23	R208	06/08/2015	8.01	Put	Bond Future	998.8400		0.9988	976.8500	0.9769	(2.202)	0	0	0
2014/12/23	R208	06/08/2015	8.00	Put	Bond Future	1,014.6700		1.0147	992.4500	0.9925	(2.190)	0	0	0
2014/12/23	R208	06/08/2015	7.99	Put	Bond Future	1,030.6900		1.0307	1,008.2400	1.0082	(2.178)	0	0	0
2014/12/23	R208	06/08/2015	8.85	Put	Bond Future	216.6900		0.2167	209.4900	0.2095	(3.323)	0	0	198
2014/12/23	R208	05/11/2015			Bond Future	7.7513		96.4022	7.7390	96.4544	(0.159)	0.0000	0.0000	0
2014/12/23	R208	05/11/2015	8.48	Call	Bond Future	3,711.3000		3.7113	3,748.4000	3.7484	1.000	0	0	0
2014/12/23	R208	05/11/2015	7.74	Put	Bond Future	1,789.3600		1.7894	1,760.8900	1.7609	(1.591)	0	0	0
2014/12/23	R208	05/11/2015	7.75	Call	Bond Future	1,763.3000		1.7633	1,787.1600	1.7872	1.353	0	0	0
2014/12/23	R208	05/11/2015	7.76	Call	Bond Future	1,785.1600		1.7852	1,809.2100	1.8092	1.347	0	0	0
2014/12/23	R208	05/11/2015	8.48	Put	Bond Future	693.1700		0.6932	678.1400	0.6781	(2.168)	0	0	2,200
2014/12/23	R208	05/11/2015	7.74	Call	Bond Future	1,741.5900		1.7416	1,765.2500	1.7653	1.359	0	0	0
2014/12/23	R208	05/11/2015	7.76	Put	Bond Future	1,748.4700		1.7485	1,720.3900	1.7204	(1.606)	0	0	0
2014/12/23	R208	05/11/2015	7.75	Put	Bond Future	1,768.8300		1.7688	1,740.5600	1.7406	(1.598)	0	0	0
2014/12/23	R209	05/02/2015	9.00	Put	Bond Future	254.3800		0.2544	227.8400	0.2278	(10.433)	0	0	0
2014/12/23	R209	05/02/2015			Bond Future	8.5972		79.5774	8.5814	79.7033	(0.184)	0.0000	0.0000	29,898
2014/12/23	R209	05/02/2015	9.25	Call	Bond Future	5,017.3900		5.0174	5,133.1000	5.1331	2.306	0	0	0
2014/12/23	R209	05/02/2015	9.26	Call	Bond Future	5,085.4300		5.0854	5,201.5700	5.2016	2.284	0	0	0
2014/12/23	R209	05/02/2015	9.24	Call	Bond Future	4,949.4300		4.9494	5,064.6900	5.0647	2.329	0	0	0
2014/12/23	R209	05/02/2015	9.25	Put	Bond Future	74.6800		0.0747	64.4900	0.0645	(13.645)	0	0	0
2014/12/23	R209	05/02/2015	9.00	Call	Bond Future	3,363.2100		3.3632	3,462.5700	3.4626	2.954	0	0	0
2014/12/23	R209	05/02/2015	9.24	Put	Bond Future	78.7200		0.0787	68.0800	0.0681	(13.516)	0	0	0
2014/12/23	R209	05/02/2015	9.26	Put	Bond Future	70.8300		0.0708	61.0700	0.0611	(13.779)	0	0	0
2014/12/23	R209	07/05/2015			Bond Future	8.6497		77.6947	8.6336	77.8218	(0.186)	0.0000	0.0000	0
2014/12/23	R209	07/05/2015	8.99	Put	Bond Future	1,208.7800		1.2088	1,162.3200	1.1623	(3.844)	0	0	0
2014/12/23	R209	07/05/2015	9.01	Put	Bond Future	1,161.4500		1.1614	1,116.2300	1.1162	(3.893)	0	0	0
2014/12/23	R209	07/05/2015	8.99	Call	Bond Future	3,819.7800		3.8198	3,900.3800	3.9004	2.110	0	0	0
2014/12/23	R209	07/05/2015	9.00	Put	Bond Future	1,184.9300		1.1849	1,139.0900	1.1391	(3.869)	0	0	0
2014/12/23	R209	07/05/2015	9.00	Call	Bond Future	3,870.6000		3.8706	3,951.8200	3.9518	2.098	0	0	0
2014/12/23	R209	07/05/2015	9.01	Call	Bond Future	3,921.6800		3.9217	4,003.5200	4.0035	2.087	0	0	0
2014/12/23	R209	06/08/2015	8.99	Put	Bond Future	2,047.9500		2.0479	1,995.1900	1.9952	(2.576)	0	0	0
2014/12/23	R209	06/08/2015			Bond Future	8.6913		79.0410	8.6748	79.1693	(0.189)	0.0000	0.0000	0
2014/12/23	R209	06/08/2015	9.01	Put	Bond Future	1,991.9500		1.9919	1,940.1600	1.9402	(2.600)	0	0	0
2014/12/23	R209	06/08/2015	9.90	Call	Bond Future	9,111.3700		9.1114	9,221.1000	9.2211	1.204	0	0	0
2014/12/23	R209	06/08/2015	9.00	Call	Bond Future	4,373.3200		4.3733	4,449.3700	4.4494	1.739	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
2014/12/23	R209	06/08/2015	9.01	Call	Bond Future	4,419.8600	4.4199	4,496.3900	4.4964	1.732	0	0	0
2014/12/23	R209	06/08/2015	8.99	Call	Bond Future	4,326.9900	4.3270	4,402.5500	4.4025	1.746	0	0	0
2014/12/23	R209	06/08/2015	9.00	Put	Bond Future	2,019.7900	2.0198	1,967.5200	1.9675	(2.588)	0	0	0
2014/12/23	R209	06/08/2015	9.90	Put	Bond Future	495.7700	0.4958	477.1800	0.4772	(3.750)	0	0	2,914
2014/12/23	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R210	05/02/2015			Bond Future	177.5710	177.5710	177.5486	177.5486	(0.013)	0.0000	0.0000	628
2014/12/23	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R210	05/02/2015	175.01	Call	Bond Future	2,560.9600	2.5610	2,538.5900	2.5386	(0.874)	0	0	0
2014/12/23	R210	05/02/2015	174.99	Call	Bond Future	2,580.9600	2.5810	2,558.5900	2.5586	(0.867)	0	0	0
2014/12/23	R210	05/02/2015	175.00	Call	Bond Future	2,570.9600	2.5710	2,548.5900	2.5486	(0.870)	0	0	0
2014/12/23	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R210	07/05/2015			Bond Future	178.3334	178.3334	178.3087	178.3087	(0.014)	0.0000	0.0000	0
2014/12/23	R210	07/05/2015	177.00	Call	Bond Future	1,333.4400	1.3334	1,308.6600	1.3087	(1.858)	0	0	0
2014/12/23	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R210	07/05/2015	177.01	Call	Bond Future	1,323.4400	1.3234	1,298.6600	1.2987	(1.872)	0	0	0
2014/12/23	R210	07/05/2015	176.99	Call	Bond Future	1,343.4400	1.3434	1,318.6600	1.3187	(1.845)	0	0	0
2014/12/23	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R211	05/02/2015			Bond Future	131.5760	131.5760	131.5305	131.5305	(0.035)	0.0000	0.0000	1,120
2014/12/23	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R211	05/02/2015	132.99	Put	Bond Future	1,414.0400	1.4140	1,459.5000	1.4595	3.215	0	0	0
2014/12/23	R211	05/02/2015	133.01	Put	Bond Future	1,434.0400	1.4340	1,479.5000	1.4795	3.170	0	0	0
2014/12/23	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R211	05/02/2015	133.00	Put	Bond Future	1,424.0400	1.4240	1,469.5000	1.4695	3.192	0	0	0
2014/12/23	R211	07/05/2015	134.99	Put	Bond Future	1,311.2500	1.3113	1,359.0300	1.3590	3.644	0	0	0
2014/12/23	R211	07/05/2015			Bond Future	133.6788	133.6788	133.6310	133.6310	(0.036)	0.0000	0.0000	0
2014/12/23	R211	07/05/2015	135.01	Put	Bond Future	1,331.2500	1.3313	1,379.0300	1.3790	3.589	0	0	0
2014/12/23	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R211	07/05/2015	135.00	Put	Bond Future	1,321.2500	1.3213	1,369.0300	1.3690	3.616	0	0	0
2014/12/23	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R212	05/02/2015			Bond Future	136.3971	136.3971	136.2036	136.2036	(0.142)	0.0000	0.0000	13,564
2014/12/23	R212	05/02/2015	137.99	Put	Bond Future	1,592.9200	1.5929	1,786.4200	1.7864	12.148	0	0	0
2014/12/23	R212	05/02/2015	138.01	Put	Bond Future	1,612.9200	1.6129	1,806.4200	1.8064	11.997	0	0	0
2014/12/23	R212	05/02/2015	138.00	Put	Bond Future	1,602.9200	1.6029	1,796.4200	1.7964	12.072	0	0	0
2014/12/23	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R212	07/05/2015			Bond Future	138.5769	138.5769	138.3787	138.3787	(0.143)	0.0000	0.0000	0
2014/12/23	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R212	07/05/2015	140.99	Put	Bond Future	2,413.0900	2.4131	2,611.3100	2.6113	8.214	0	0	0
2014/12/23	R212	07/05/2015	141.01	Put	Bond Future	2,433.0900	2.4331	2,631.3100	2.6313	8.147	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
2014/12/23	R212	07/05/2015	141.00	Put	Bond Future	2,423.0900	2.4231	2,621.3100	2.6213	8.180	0	0	0
2014/12/23	R213	05/02/2015	9.26	Put	Bond Future	37.6800	0.0377	31.8700	0.0319	(15.419)	0	0	0
2014/12/23	R213	05/02/2015			Bond Future	8.4904	90.2128	8.4745	90.3378	(0.187)	0.0000	0.0000	23,596
2014/12/23	R213	05/02/2015	9.25	Put	Bond Future	39.8800	0.0399	33.7900	0.0338	(15.271)	0	0	0
2014/12/23	R213	05/02/2015	9.24	Put	Bond Future	42.2000	0.0422	35.8100	0.0358	(15.142)	0	0	0
2014/12/23	R213	05/02/2015	9.25	Call	Bond Future	5,733.8000	5.7338	5,852.7600	5.8528	2.075	0	0	0
2014/12/23	R213	05/02/2015	9.26	Call	Bond Future	5,802.9500	5.8029	5,922.1900	5.9222	2.055	0	0	0
2014/12/23	R213	05/02/2015	9.24	Call	Bond Future	5,664.6800	5.6647	5,783.3400	5.7833	2.095	0	0	0
2014/12/23	R213	07/05/2015	8.74	Call	Bond Future	3,058.7700	3.0588	3,129.2200	3.1292	2.303	0	0	0
2014/12/23	R213	07/05/2015	8.75	Put	Bond Future	1,541.0200	1.5410	1,486.0200	1.4860	(3.569)	0	0	0
2014/12/23	R213	07/05/2015			Bond Future	8.5459	88.1027	8.5297	88.2288	(0.190)	0.0000	0.0000	0
2014/12/23	R213	07/05/2015	8.75	Call	Bond Future	3,105.0300	3.1050	3,176.1600	3.1762	2.291	0	0	0
2014/12/23	R213	07/05/2015	8.76	Call	Bond Future	3,151.6200	3.1516	3,223.4200	3.2234	2.278	0	0	0
2014/12/23	R213	07/05/2015	8.74	Put	Bond Future	1,570.4600	1.5705	1,514.7800	1.5148	(3.545)	0	0	0
2014/12/23	R213	07/05/2015	8.76	Put	Bond Future	1,512.0100	1.5120	1,457.6800	1.4577	(3.593)	0	0	0
2014/12/23	R213	06/08/2015			Bond Future	8.5897	89.6286	8.5731	89.7559	(0.193)	0.0000	0.0000	0
2014/12/23	R213	06/08/2015	8.49	Put	Bond Future	3,374.8400	3.3748	3,301.9300	3.3019	(2.160)	0	0	0
2014/12/23	R213	06/08/2015	8.51	Put	Bond Future	3,291.8200	3.2918	3,219.9600	3.2200	(2.183)	0	0	0
2014/12/23	R213	06/08/2015	8.49	Call	Bond Future	2,605.5100	2.6055	2,659.9600	2.6600	2.090	0	0	0
2014/12/23	R213	06/08/2015	8.50	Put	Bond Future	3,332.8600	3.3329	3,260.4700	3.2605	(2.172)	0	0	0
2014/12/23	R213	06/08/2015	8.50	Call	Bond Future	2,641.1400	2.6411	2,696.1100	2.6961	2.081	0	0	0
2014/12/23	R213	06/08/2015	8.51	Call	Bond Future	2,677.6100	2.6776	2,733.1100	2.7331	2.073	0	0	0
2014/12/23	R214	05/02/2015	9.50	Call	Bond Future	6,451.6000	6.4516	6,578.4800	6.5785	1.967	0	0	0
2014/12/23	R214	05/02/2015			Bond Future	8.6776	80.5713	8.6618	80.7037	(0.182)	0.0000	0.0000	14,311
2014/12/23	R214	05/02/2015	9.51	Call	Bond Future	6,522.2500	6.5223	6,649.3700	6.6494	1.949	0	0	0
2014/12/23	R214	05/02/2015	9.49	Call	Bond Future	6,380.9500	6.3810	6,507.5600	6.5076	1.984	0	0	0
2014/12/23	R214	05/02/2015	9.50	Put	Bond Future	35.7600	0.0358	30.2300	0.0302	(15.464)	0	0	0
2014/12/23	R214	05/02/2015	9.49	Put	Bond Future	37.7800	0.0378	31.9800	0.0320	(15.352)	0	0	0
2014/12/23	R214	05/02/2015	9.51	Put	Bond Future	33.8600	0.0339	28.5700	0.0286	(15.623)	0	0	0
2014/12/23	R214	07/05/2015			Bond Future	8.7282	78.5610	8.7120	78.6948	(0.185)	0.0000	0.0000	0
2014/12/23	R214	07/05/2015	9.15	Call	Bond Future	4,488.6800	4.4887	4,578.2700	4.5783	1.996	0	0	0
2014/12/23	R214	07/05/2015	9.16	Call	Bond Future	4,543.5000	4.5435	4,633.7000	4.6337	1.985	0	0	0
2014/12/23	R214	07/05/2015	9.14	Put	Bond Future	1,139.8300	1.1398	1,094.9100	1.0949	(3.941)	0	0	0
2014/12/23	R214	07/05/2015	9.16	Put	Bond Future	1,095.1300	1.0951	1,051.4400	1.0514	(3.989)	0	0	0
2014/12/23	R214	07/05/2015	9.15	Put	Bond Future	1,117.2900	1.1173	1,072.9900	1.0730	(3.965)	0	0	0
2014/12/23	R214	07/05/2015	9.14	Call	Bond Future	4,434.1100	4.4341	4,523.0800	4.5231	2.006	0	0	0
2014/12/23	R214	06/08/2015	8.76	Put	Bond Future	3,301.9200	3.3019	3,229.8400	3.2298	(2.183)	0	0	0
2014/12/23	R214	06/08/2015			Bond Future	8.7688	79.9217	8.7524	80.0569	(0.187)	0.0000	0.0000	0
2014/12/23	R214	06/08/2015	8.75	Put	Bond Future	3,343.4900	3.3435	3,270.8700	3.2709	(2.172)	0	0	0
2014/12/23	R214	06/08/2015	8.74	Call	Bond Future	3,148.6200	3.1486	3,210.6600	3.2107	1.970	0	0	0
2014/12/23	R214	06/08/2015	8.75	Call	Bond Future	3,188.6600	3.1887	3,251.2500	3.2513	1.963	0	0	0
2014/12/23	R214	06/08/2015	8.76	Call	Bond Future	3,229.4700	3.2295	3,292.6000	3.2926	1.955	0	0	0
2014/12/23	R214	06/08/2015	8.74	Put	Bond Future	3,385.9600	3.3860	3,312.7900	3.3128	(2.161)	0	0	0
2014/12/23	R248	05/02/2015			Bond Future	8.7535	103.8934	8.7377	104.0638	(0.181)	0.0000	0.0000	43,226
2014/12/23	R248	05/02/2015	9.49	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
2014/12/23	R248	05/02/2015	9.50	Call	Bond Future	7,489.9700	7.4900	7,660.3600	7.6604	2.275	0	0	0
2014/12/23	R248	05/02/2015	9.51	Call	Bond Future	7,583.4900	7.5835	7,753.8800	7.7539	2.247	0	0	0
2014/12/23	R248	05/02/2015	9.49	Call	Bond Future	7,396.2700	7.3963	7,566.6600	7.5667	2.304	0	0	0
2014/12/23	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R248	07/05/2015			Bond Future	8.8060	101.1147	8.7899	101.2868	(0.184)	0.0000	0.0000	0
2014/12/23	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R248	07/05/2015	9.26	Call	Bond Future	4,627.4300	4.6274	4,799.4700	4.7995	3.718	0	0	0
2014/12/23	R248	07/05/2015	9.24	Call	Bond Future	4,431.6300	4.4316	4,603.6700	4.6037	3.882	0	0	0
2014/12/23	R248	07/05/2015	9.25	Call	Bond Future	4,529.6200	4.5296	4,701.6600	4.7017	3.798	0	0	0
2014/12/23	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R248	06/08/2015			Bond Future	8.8486	102.8662	8.8322	103.0400	(0.186)	0.0000	0.0000	0
2014/12/23	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/23	R248	06/08/2015	8.74	Put	Bond Future	1,155.6600	1.1557	981.8600	0.9819	(15.039)	0	0	0
2014/12/23	R248	06/08/2015	8.76	Put	Bond Future	941.1400	0.9411	767.3400	0.7673	(18.467)	0	0	0
2014/12/23	R248	06/08/2015	8.75	Put	Bond Future	1,048.3000	1.0483	874.5000	0.8745	(16.579)	0	0	0

**Total**

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