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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/11/2014 TO 11/11/2014

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
2014/11/11	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	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
2014/11/11	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	2025	06/11/2014			Bond Future	118.0206	118.0206	118.0206	118.0206	0.000	0.0000	0.0000	0
2014/11/11	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2025	05/02/2015			Bond Future	118.7994	118.7994	118.5802	118.5802	(0.185)	0.0000	0.0000	16
2014/11/11	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2025	05/02/2015	118.99	Put	Bond Future	190.6000	0.1906	409.8200	0.4098	115.016	0	0	0
2014/11/11	2025	05/02/2015	119.01	Put	Bond Future	210.6000	0.2106	429.8200	0.4298	104.093	0	0	0
2014/11/11	2025	05/02/2015	119.00	Put	Bond Future	200.6000	0.2006	419.8200	0.4198	109.282	0	0	0
2014/11/11	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2025	07/05/2015			Bond Future	120.7654	120.7654	120.5414	120.5414	(0.186)	0.0000	0.0000	0
2014/11/11	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2025	07/05/2015	120.99	Put	Bond Future	224.5800	0.2246	448.6500	0.4487	99.773	0	0	0
2014/11/11	2025	07/05/2015	121.01	Put	Bond Future	244.5800	0.2446	468.6500	0.4687	91.614	0	0	0
2014/11/11	2025	07/05/2015	121.00	Put	Bond Future	234.5800	0.2346	458.6500	0.4587	95.520	0	0	0
2014/11/11	2030	06/11/2014			Bond Future	8.3800	98.9842	8.3800	98.9842	0.000	0.0000	0.0000	0
2014/11/11	2030	05/02/2015			Bond Future	8.4208	96.6727	8.4407	96.5100	0.236	0.0000	0.0000	4,658
2014/11/11	2030	05/02/2015	9.25	Call	Bond Future	6,480.2000	6.4802	6,317.5100	6.3175	(2.511)	0	0	0
2014/11/11	2030	05/02/2015	9.24	Call	Bond Future	6,405.8000	6.4058	6,243.1100	6.2431	(2.540)	0	0	0
2014/11/11	2030	05/02/2015	9.26	Call	Bond Future	6,554.5100	6.5545	6,391.8200	6.3918	(2.482)	0	0	0
2014/11/11	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2030	07/05/2015			Bond Future	8.4746	98.2619	8.4951	98.0955	0.243	0.0000	0.0000	0
2014/11/11	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2030	07/05/2015	8.74	Call	Bond Future	2,114.5000	2.1145	1,948.0900	1.9481	(7.870)	0	0	0
2014/11/11	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2030	07/05/2015	8.75	Call	Bond Future	2,192.8700	2.1929	2,026.4600	2.0265	(7.589)	0	0	0
2014/11/11	2030	07/05/2015	8.76	Call	Bond Future	2,271.1400	2.2711	2,104.7300	2.1047	(7.327)	0	0	0
2014/11/11	2032	06/11/2014			Bond Future	8.5350	98.3784	8.5350	98.3784	0.000	0.0000	0.0000	0
2014/11/11	2032	05/02/2015			Bond Future	8.5734	100.1204	8.6189	99.7251	0.531	0.0000	0.0000	3
2014/11/11	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/11	2032	05/02/2015	8.50	Put	Bond Future	642.2900	0.6423	1,037.6500	1.0377	61.555	0	0	0
2014/11/11	2032	05/02/2015	8.49	Put	Bond Future	730.2900	0.7303	1,125.6500	1.1256	54.137	0	0	0
2014/11/11	2032	05/02/2015	8.51	Put	Bond Future	554.4000	0.5544	949.7600	0.9498	71.313	0	0	0
2014/11/11	2032	07/05/2015	8.51	Put	Bond Future	1,014.9700	1.0150	1,417.9700	1.4180	39.706	0	0	0
2014/11/11	2032	07/05/2015			Bond Future	8.6272	97.6094	8.6742	97.2064	0.545	0.0000	0.0000	0
2014/11/11	2032	07/05/2015	8.50	Put	Bond Future	1,102.2800	1.1023	1,505.2800	1.5053	36.561	0	0	0
2014/11/11	2032	07/05/2015	8.49	Put	Bond Future	1,189.7100	1.1897	1,592.7100	1.5927	33.874	0	0	0
2014/11/11	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2032	06/08/2015			Bond Future	8.6747	99.2997	8.7232	98.8894	0.559	0.0000	0.0000	0
2014/11/11	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2032	06/08/2015	8.50	Put	Bond Future	1,499.2300	1.4992	1,909.5000	1.9095	27.365	0	0	0
2014/11/11	2032	06/08/2015	8.49	Put	Bond Future	1,586.0700	1.5861	1,996.3400	1.9963	25.867	0	0	0
2014/11/11	2032	06/08/2015	8.51	Put	Bond Future	1,412.5000	1.4125	1,822.7700	1.8228	29.046	0	0	0
2014/11/11	2037	06/11/2014			Bond Future	8.6600	100.7901	8.6600	100.7901	0.000	0.0000	0.0000	0
2014/11/11	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2037	05/02/2015			Bond Future	8.6897	98.3837	8.7147	98.1448	0.287	0.0000	0.0000	13,845
2014/11/11	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2037	05/02/2015	9.50	Call	Bond Future	7,310.6400	7.3106	7,071.7900	7.0718	(3.267)	0	0	0
2014/11/11	2037	05/02/2015	9.51	Call	Bond Future	7,395.3800	7.3954	7,156.5300	7.1565	(3.230)	0	0	0
2014/11/11	2037	05/02/2015	9.49	Call	Bond Future	7,225.7700	7.2258	6,986.9200	6.9869	(3.306)	0	0	0
2014/11/11	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2037	07/05/2015			Bond Future	8.7432	100.0013	8.7690	99.7574	0.295	0.0000	0.0000	500
2014/11/11	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2037	07/05/2015	9.01	Call	Bond Future	2,478.5700	2.4786	2,234.6800	2.2347	(9.840)	0	0	0
2014/11/11	2037	07/05/2015	8.99	Call	Bond Future	2,296.2400	2.2962	2,052.3500	2.0524	(10.621)	0	0	0
2014/11/11	2037	07/05/2015	9.00	Call	Bond Future	2,387.4700	2.3875	2,143.5800	2.1436	(10.215)	0	0	0
2014/11/11	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2037	06/08/2015			Bond Future	8.7921	97.4728	8.8187	97.2245	0.302	0.0000	0.0000	0
2014/11/11	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2037	06/08/2015	8.74	Put	Bond Future	490.5000	0.4905	738.8800	0.7389	50.638	0	0	0
2014/11/11	2037	06/08/2015	8.76	Put	Bond Future	301.9000	0.3019	550.2800	0.5503	82.272	0	0	0
2014/11/11	2037	06/08/2015	8.75	Put	Bond Future	396.1300	0.3961	644.5100	0.6445	62.702	0	0	0
2014/11/11	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2038	06/11/2014			Bond Future	125.2994	125.2994	125.2994	125.2994	0.000	0.0000	0.0000	0
2014/11/11	2038	05/02/2015	123.00	Call	Bond Future	3,400.7600	3.4008	3,401.6800	3.4017	0.027	0	0	0
2014/11/11	2038	05/02/2015			Bond Future	126.4008	126.4008	126.4017	126.4017	0.001	0.0000	0.0000	1,318
2014/11/11	2038	05/02/2015	123.01	Call	Bond Future	3,390.7600	3.3908	3,391.6800	3.3917	0.027	0	0	0
2014/11/11	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2038	05/02/2015	122.99	Call	Bond Future	3,410.7600	3.4108	3,411.6800	3.4117	0.027	0	0	0

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2014/11/11	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2038	07/05/2015			Bond Future	128.4925	128.4925	128.4920	128.4920	0.000	0.0000	0.0000	0
2014/11/11	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2038	07/05/2015	126.99	Call	Bond Future	1,502.5000	1.5025	1,502.0400	1.5020	(0.031)	0	0	0
2014/11/11	2038	07/05/2015	127.00	Call	Bond Future	1,492.5000	1.4925	1,492.0400	1.4920	(0.031)	0	0	0
2014/11/11	2038	07/05/2015	127.01	Call	Bond Future	1,482.5000	1.4825	1,482.0400	1.4820	(0.031)	0	0	0
2014/11/11	2044	06/11/2014			Bond Future	8.7450	102.4784	8.7450	102.4784	0.000	0.0000	0.0000	0
2014/11/11	2044	05/02/2015	9.00	Call	Bond Future	2,323.1500	2.3231	2,063.2600	2.0633	(11.187)	0	0	0
2014/11/11	2044	05/02/2015			Bond Future	8.7728	99.9989	8.7977	99.7390	0.285	0.0000	0.0000	5,842
2014/11/11	2044	05/02/2015	9.01	Call	Bond Future	2,423.2600	2.4233	2,163.3700	2.1634	(10.725)	0	0	0
2014/11/11	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2044	05/02/2015	8.99	Call	Bond Future	2,222.8600	2.2229	1,962.9700	1.9630	(11.692)	0	0	0
2014/11/11	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2044	07/05/2015			Bond Future	8.8247	101.6429	8.8504	101.3777	0.292	0.0000	0.0000	0
2014/11/11	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2044	07/05/2015	9.01	Call	Bond Future	1,881.4600	1.8815	1,616.2900	1.6163	(14.094)	0	0	0
2014/11/11	2044	07/05/2015	8.99	Call	Bond Future	1,681.3800	1.6814	1,416.2100	1.4162	(15.771)	0	0	0
2014/11/11	2044	07/05/2015	9.00	Call	Bond Future	1,781.5000	1.7815	1,516.3300	1.5163	(14.885)	0	0	0
2014/11/11	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2044	06/08/2015			Bond Future	8.8723	99.0178	8.8988	98.7477	0.299	0.0000	0.0000	0
2014/11/11	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2044	06/08/2015	8.74	Put	Bond Future	1,366.2800	1.3663	1,636.3900	1.6364	19.770	0	0	0
2014/11/11	2044	06/08/2015	8.76	Put	Bond Future	1,157.6600	1.1577	1,427.7700	1.4278	23.332	0	0	0
2014/11/11	2044	06/08/2015	8.75	Put	Bond Future	1,261.8800	1.2619	1,531.9900	1.5320	21.405	0	0	0
2014/11/11	2046	06/11/2014			Bond Future	125.5955	125.5955	125.5955	125.5955	0.000	0.0000	0.0000	0
2014/11/11	2046	05/02/2015			Bond Future	128.6853	128.6853	128.2530	128.2530	(0.336)	0.0000	0.0000	5,389
2014/11/11	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2046	05/02/2015	123.99	Call	Bond Future	4,695.2900	4.6953	4,262.9800	4.2630	(9.207)	0	0	0
2014/11/11	2046	05/02/2015	124.01	Call	Bond Future	4,675.2900	4.6753	4,242.9800	4.2430	(9.247)	0	0	0
2014/11/11	2046	05/02/2015	124.00	Call	Bond Future	4,685.2900	4.6853	4,252.9800	4.2530	(9.227)	0	0	0
2014/11/11	2046	07/05/2015			Bond Future	129.4438	129.4438	129.0030	129.0030	(0.341)	0.0000	0.0000	0
2014/11/11	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2046	07/05/2015	126.99	Call	Bond Future	2,453.7700	2.4538	2,013.0000	2.0130	(17.963)	0	0	0
2014/11/11	2046	07/05/2015	127.00	Call	Bond Future	2,443.7700	2.4438	2,003.0000	2.0030	(18.036)	0	0	0
2014/11/11	2046	07/05/2015	127.01	Call	Bond Future	2,433.7700	2.4338	1,993.0000	1.9930	(18.111)	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
2014/11/11	2050	06/11/2014			Bond Future	135.8385	135.8385	135.8385	135.8385	0.000	0.0000	0.0000	0
2014/11/11	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2050	05/02/2015			Bond Future	138.2064	138.2064	138.2074	138.2074	0.001	0.0000	0.0000	2,640
2014/11/11	2050	05/02/2015	130.01	Call	Bond Future	8,196.3900	8.1964	8,197.4200	8.1974	0.013	0	0	0
2014/11/11	2050	05/02/2015	129.99	Call	Bond Future	8,216.3900	8.2164	8,217.4200	8.2174	0.013	0	0	0
2014/11/11	2050	05/02/2015	130.00	Call	Bond Future	8,206.3900	8.2064	8,207.4200	8.2074	0.013	0	0	0
2014/11/11	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2050	07/05/2015			Bond Future	140.4934	140.4934	140.4927	140.4927	0.000	0.0000	0.0000	0
2014/11/11	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	2050	07/05/2015	135.01	Call	Bond Future	5,483.4300	5.4834	5,482.7400	5.4827	(0.013)	0	0	0
2014/11/11	2050	07/05/2015	134.99	Call	Bond Future	5,503.4300	5.5034	5,502.7400	5.5027	(0.013)	0	0	0
2014/11/11	2050	07/05/2015	135.00	Call	Bond Future	5,493.4300	5.4934	5,492.7400	5.4927	(0.013)	0	0	0
2014/11/11	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	AL12	05/02/2015			Index Future	534.0590	534.0590	533.0820	533.0820	(0.183)	0.0000	0.0000	0
2014/11/11	AL12	07/05/2015			Index Future	542.8260	542.8260	541.8270	541.8270	(0.184)	0.0000	0.0000	0
2014/11/11	AL37	05/02/2015			Index Future	449.3990	449.3990	449.1310	449.1310	(0.060)	0.0000	0.0000	115
2014/11/11	AL37	07/05/2015			Index Future	456.7750	456.7750	456.4980	456.4980	(0.061)	0.0000	0.0000	0
2014/11/11	AL7T	05/02/2015			Index Future	531.2950	531.2950	530.7470	530.7470	(0.103)	0.0000	0.0000	3
2014/11/11	AL7T	07/05/2015			Index Future	540.0160	540.0160	539.4530	539.4530	(0.104)	0.0000	0.0000	0
2014/11/11	ALBI	05/02/2015			Index Future	483.8850	483.8850	483.2840	483.2840	(0.124)	0.0000	0.0000	646
2014/11/11	ALBI	07/05/2015			Index Future	491.8280	491.8280	491.2120	491.2120	(0.125)	0.0000	0.0000	0
2014/11/11	ALBI	06/08/2015			Index Future	500.2460	500.2460	499.6180	499.6180	(0.126)	0.0000	0.0000	0
2014/11/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C023	28/02/2023			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
2014/11/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/11/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C223	25/01/2023			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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/11	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/11	EL28	06/11/2014			Bond Future	123.4851		123.4851	123.4851	123.4851	0.000	0.0000	0.0000	0
2014/11/11	EL28	05/02/2015	126.00	Call	Bond Future	544.9600		0.5450	0.0000	0.0000	(100.000)	0	0	0
2014/11/11	EL28	05/02/2015			Bond Future	126.5450		126.5450	125.6811	125.6811	(0.683)	0.0000	0.0000	0
2014/11/11	EL28	05/02/2015	126.01	Call	Bond Future	534.9600		0.5350	0.0000	0.0000	(100.000)	0	0	0
2014/11/11	EL28	05/02/2015	125.99	Put	Bond Future	0.0000		0.0000	308.8500	0.3089	100.000	0	0	0
2014/11/11	EL28	05/02/2015	126.01	Put	Bond Future	0.0000		0.0000	328.8500	0.3288	100.000	0	0	0
2014/11/11	EL28	05/02/2015	126.00	Put	Bond Future	0.0000		0.0000	318.8500	0.3189	100.000	0	0	0
2014/11/11	EL28	05/02/2015	125.99	Call	Bond Future	554.9600		0.5550	0.0000	0.0000	(100.000)	0	0	0
2014/11/11	EL28	07/05/2015	125.00	Call	Bond Future	2,127.4200		2.1274	1,248.0000	1.2480	(41.337)	0	0	0
2014/11/11	EL28	07/05/2015			Bond Future	127.1274		127.1274	126.2480	126.2480	(0.692)	0.0000	0.0000	0
2014/11/11	EL28	07/05/2015	125.01	Call	Bond Future	2,117.4200		2.1174	1,238.0000	1.2380	(41.533)	0	0	0
2014/11/11	EL28	07/05/2015	124.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	EL28	07/05/2015	125.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	EL28	07/05/2015	124.99	Call	Bond Future	2,137.4200		2.1374	1,258.0000	1.2580	(41.144)	0	0	0
2014/11/11	EL28	07/05/2015	125.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	ES33	06/11/2014			Bond Future	9.4350		84.2636	9.4350	84.2636	0.000	0.0000	0.0000	0
2014/11/11	ES33	05/02/2015	10.00	Call	Bond Future	3,518.3000		3.5183	3,333.8600	3.3339	(5.242)	0	0	0
2014/11/11	ES33	05/02/2015			Bond Future	9.5139		85.6454	9.5386	85.4609	0.260	0.0000	0.0000	6,220
2014/11/11	ES33	05/02/2015	10.01	Call	Bond Future	3,588.2600		3.5883	3,403.8200	3.4038	(5.140)	0	0	0
2014/11/11	ES33	05/02/2015	9.99	Call	Bond Future	3,448.2500		3.4482	3,263.8100	3.2638	(5.349)	0	0	0
2014/11/11	ES33	05/02/2015	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	ES33	05/02/2015	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	ES33	07/05/2015			Bond Future	9.5921		83.2638	9.6177	83.0754	0.267	0.0000	0.0000	0
2014/11/11	ES33	07/05/2015	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	ES33	07/05/2015	9.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	ES33	07/05/2015	9.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	ES33	07/05/2015	9.76	Call	Bond Future	1,224.4000		1.2244	1,036.0500	1.0361	(15.383)	0	0	0
2014/11/11	ES33	07/05/2015	9.74	Call	Bond Future	1,080.0100		1.0800	891.6600	0.8917	(17.440)	0	0	0
2014/11/11	ES33	07/05/2015	9.75	Call	Bond Future	1,152.2500		1.1522	963.9000	0.9639	(16.346)	0	0	0

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2014/11/11	ES33	06/08/2015			Bond Future	9.6648	84.7056	9.6912	84.5136	0.273	0.0000	0.0000	0
2014/11/11	ES33	06/08/2015	9.59	Put	Bond Future	546.9200	0.5469	738.8800	0.7389	35.098	0	0	0
2014/11/11	ES33	06/08/2015	9.61	Put	Bond Future	400.1200	0.4001	592.0800	0.5921	47.976	0	0	0
2014/11/11	ES33	06/08/2015	9.60	Put	Bond Future	473.4700	0.4735	665.4300	0.6654	40.543	0	0	0
2014/11/11	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	GOVI	05/02/2015	459.99	Call	GOVI	221,620.0000	22.1620	216,550.0000	21.6550	(2.288)	0	0	0
2014/11/11	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	GOVI	05/02/2015			GOVI	482.1520	482.1520	481.6450	481.6450	(0.105)	0.0000	0.0000	404
2014/11/11	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	GOVI	05/02/2015	460.00	Call	GOVI	221,520.0000	22.1520	216,450.0000	21.6450	(2.289)	0	0	0
2014/11/11	GOVI	05/02/2015	460.01	Call	GOVI	221,420.0000	22.1420	216,350.0000	21.6350	(2.290)	0	0	0
2014/11/11	GOVI	07/05/2015	449.99	Call	GOVI	400,760.0000	40.0760	395,560.0000	39.5560	(1.298)	0	0	0
2014/11/11	GOVI	07/05/2015			GOVI	490.0660	490.0660	489.5460	489.5460	(0.106)	0.0000	0.0000	130
2014/11/11	GOVI	07/05/2015	450.00	Call	GOVI	400,660.0000	40.0660	395,460.0000	39.5460	(1.298)	0	0	0
2014/11/11	GOVI	07/05/2015	450.01	Call	GOVI	400,560.0000	40.0560	395,360.0000	39.5360	(1.298)	0	0	0
2014/11/11	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	GOVI	06/08/2015			GOVI	498.4540	498.4540	497.9230	497.9230	(0.107)	0.0000	0.0000	0
2014/11/11	GOVI	06/08/2015	499.99	Put	GOVI	15,360.0000	1.5360	20,670.0000	2.0670	34.570	0	0	0
2014/11/11	GOVI	06/08/2015	500.01	Put	GOVI	15,560.0000	1.5560	20,870.0000	2.0870	34.126	0	0	0
2014/11/11	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	GOVI	06/08/2015	500.00	Put	GOVI	15,460.0000	1.5460	20,770.0000	2.0770	34.347	0	0	0
2014/11/11	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/11/11	IGOV	05/02/2015			Index Future	225.8340	225.8340	225.7980	225.7980	(0.016)	0.0000	0.0000	1,093
2014/11/11	IGOV	07/05/2015			Index Future	229.5680	229.5680	229.5290	229.5290	(0.017)	0.0000	0.0000	80
2014/11/11	IGOV	06/08/2015			Index Future	233.5250	233.5250	233.4840	233.4840	(0.018)	0.0000	0.0000	0
2014/11/11	ILBI	05/02/2015			Index Future	611.9140	611.9140	611.8090	611.8090	(0.017)	0.0000	0.0000	157
2014/11/11	ILBI	07/05/2015			Index Future	621.9820	621.9820	621.8730	621.8730	(0.018)	0.0000	0.0000	0
2014/11/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/11/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/11/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/11/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0



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2014/11/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/11/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/11/11	JBAF	19/11/2014			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	0
2014/11/11	JBAF	17/12/2014			Jibar Tradeable Future	6.1900	93.8100	6.1900	93.8100	0.000	0.0000	0.0000	0
2014/11/11	JBAF	21/01/2015			Jibar Tradeable Future	6.2400	93.7600	6.2400	93.7600	0.000	0.0000	0.0000	0
2014/11/11	JBAF	18/02/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2014/11/11	JBAF	18/03/2015			Jibar Tradeable Future	6.3800	93.6200	6.3800	93.6200	0.000	0.0000	0.0000	2,850
2014/11/11	JBAF	15/04/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2014/11/11	JBAF	17/06/2015			Jibar Tradeable Future	6.5900	93.4100	6.5900	93.4100	0.000	0.0000	0.0000	5,000
2014/11/11	JBAF	16/09/2015			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	0
2014/11/11	JBAF	15/12/2015			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2014/11/11	JBAF	16/03/2016			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2014/11/11	JBAF	15/06/2016			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2014/11/11	JBAF	21/09/2016			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2014/11/11	R023	06/11/2014			Bond Future	7.6700	102.0086	7.6700	102.0086	0.000	0.0000	0.0000	0
2014/11/11	R023	05/02/2015			Bond Future	7.7235	103.6400	7.7435	103.5217	0.259	0.0000	0.0000	10,317
2014/11/11	R023	05/02/2015	8.74	Put	Bond Future	35.4300	0.0354	37.7100	0.0377	6.435	0	0	0
2014/11/11	R023	05/02/2015	8.75	Call	Bond Future	5,884.3900	5.8844	5,768.2800	5.7683	(1.973)	0	0	0
2014/11/11	R023	05/02/2015	8.76	Call	Bond Future	5,937.6300	5.9376	5,821.4200	5.8214	(1.957)	0	0	0
2014/11/11	R023	05/02/2015	8.74	Call	Bond Future	5,831.0500	5.8311	5,715.0400	5.7150	(1.990)	0	0	0
2014/11/11	R023	05/02/2015	8.76	Put	Bond Future	32.3100	0.0323	34.3900	0.0344	6.438	0	0	0
2014/11/11	R023	05/02/2015	8.75	Put	Bond Future	33.9000	0.0339	36.0800	0.0361	6.431	0	0	0
2014/11/11	R023	07/05/2015	8.14	Call	Bond Future	3,048.5700	3.0486	2,960.9200	2.9609	(2.875)	0	0	0
2014/11/11	R023	07/05/2015	8.15	Put	Bond Future	912.6300	0.9126	945.8600	0.9459	3.641	0	0	0
2014/11/11	R023	07/05/2015			Bond Future	7.7677	101.4175	7.7888	101.2961	0.271	0.0000	0.0000	0
2014/11/11	R023	07/05/2015	8.15	Call	Bond Future	3,087.4800	3.0875	2,999.3200	2.9993	(2.855)	0	0	0
2014/11/11	R023	07/05/2015	8.16	Call	Bond Future	3,126.6000	3.1266	3,037.9400	3.0379	(2.836)	0	0	0
2014/11/11	R023	07/05/2015	8.14	Put	Bond Future	929.8400	0.9298	963.5800	0.9636	3.629	0	0	0
2014/11/11	R023	07/05/2015	8.16	Put	Bond Future	895.6600	0.8957	928.3900	0.9284	3.654	0	0	0
2014/11/11	R023	06/08/2015	9.07	Put	Bond Future	335.0900	0.3351	347.1400	0.3471	3.596	0	0	911
2014/11/11	R023	06/08/2015	8.24	Call	Bond Future	3,690.2800	3.6903	3,603.4100	3.6034	(2.354)	0	0	0
2014/11/11	R023	06/08/2015			Bond Future	7.8024	103.1731	7.8245	103.0494	0.283	0.0000	0.0000	0
2014/11/11	R023	06/08/2015	9.07	Call	Bond Future	7,146.6400	7.1466	7,034.9400	7.0349	(1.563)	0	0	0
2014/11/11	R023	06/08/2015	8.26	Put	Bond Future	1,235.1700	1.2352	1,271.2400	1.2712	2.920	0	0	0
2014/11/11	R023	06/08/2015	8.25	Put	Bond Future	1,252.4500	1.2525	1,288.9300	1.2889	2.913	0	0	0
2014/11/11	R023	06/08/2015	8.24	Put	Bond Future	1,269.9300	1.2699	1,306.8100	1.3068	2.904	0	0	0
2014/11/11	R023	06/08/2015	8.25	Call	Bond Future	3,727.2500	3.7273	3,639.9800	3.6400	(2.341)	0	0	0
2014/11/11	R023	06/08/2015	8.26	Call	Bond Future	3,764.3700	3.7644	3,676.6900	3.6767	(2.329)	0	0	0
2014/11/11	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/11/11	R157	05/02/2015	8.74	Call	Bond Future	1,078.9200	1.0789	1,078.7300	1.0787	(0.018)	0	0	0
2014/11/11	R157	05/02/2015	8.75	Put	Bond Future	5.6100	0.0056	5.4100	0.0054	(3.565)	0	0	0
2014/11/11	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/11/11	R157	05/02/2015	8.74	Put	Bond Future	5.7600	0.0058	5.5700	0.0056	(3.299)	0	0	0
2014/11/11	R157	05/02/2015	8.76	Put	Bond Future	5.4500	0.0055	5.2600	0.0053	(3.486)	0	0	0

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2014/11/11	R157	05/02/2015	8.75	Call	Bond Future	1,084.5800	1.0846	1,084.3800	1.0844	(0.018)	0	0	0
2014/11/11	R157	05/02/2015	8.76	Call	Bond Future	1,090.2200	1.0902	1,090.0300	1.0900	(0.017)	0	0	0
2014/11/11	R186	06/11/2014			Bond Future	7.9500	123.6814	7.9500	123.6814	0.000	0.0000	0.0000	0
2014/11/11	R186	05/02/2015	9.00	Call	Bond Future	8,201.0900	8.2011	8,120.2600	8.1203	(0.986)	0	0	0
2014/11/11	R186	05/02/2015			Bond Future	7.9995	120.3791	8.0090	120.2975	0.120	0.0000	0.0000	45,209
2014/11/11	R186	05/02/2015	8.75	Call	Bond Future	6,356.3000	6.3563	6,277.4300	6.2774	(1.241)	0	0	0
2014/11/11	R186	05/02/2015	8.76	Call	Bond Future	6,428.9400	6.4289	6,349.9500	6.3500	(1.229)	0	0	0
2014/11/11	R186	05/02/2015	8.74	Call	Bond Future	6,283.8000	6.2838	6,205.0600	6.2051	(1.253)	0	0	0
2014/11/11	R186	05/02/2015	8.45	Put	Bond Future	510.4800	0.5105	519.3300	0.5193	1.734	0	0	6,500
2014/11/11	R186	05/02/2015	8.50	Put	Bond Future	434.7700	0.4348	442.2200	0.4422	1.714	0	0	6,500
2014/11/11	R186	05/02/2015	8.76	Put	Bond Future	176.0200	0.1760	178.6500	0.1786	1.494	0	0	0
2014/11/11	R186	05/02/2015	8.75	Put	Bond Future	182.6200	0.1826	185.3700	0.1854	1.506	0	0	0
2014/11/11	R186	05/02/2015	8.45	Call	Bond Future	4,270.8500	4.2708	4,198.0800	4.1981	(1.704)	0	0	0
2014/11/11	R186	05/02/2015	8.50	Call	Bond Future	4,602.2900	4.6023	4,528.1200	4.5281	(1.612)	0	0	0
2014/11/11	R186	05/02/2015	9.00	Put	Bond Future	69.5800	0.0696	70.3700	0.0704	1.135	0	0	9,600
2014/11/11	R186	05/02/2015	8.74	Put	Bond Future	189.4300	0.1894	192.3100	0.1923	1.520	0	0	0
2014/11/11	R186	07/05/2015			Bond Future	8.0478	122.3573	8.0579	122.2730	0.125	0.0000	0.0000	0
2014/11/11	R186	07/05/2015	8.25	Call	Bond Future	3,601.3800	3.6014	3,542.9100	3.5429	(1.624)	0	0	0
2014/11/11	R186	07/05/2015	8.24	Put	Bond Future	1,958.5800	1.9586	1,984.7900	1.9848	1.338	0	0	0
2014/11/11	R186	07/05/2015	8.26	Put	Bond Future	1,894.2000	1.8942	1,919.6600	1.9197	1.344	0	0	0
2014/11/11	R186	07/05/2015	8.25	Put	Bond Future	1,926.1900	1.9262	1,952.0200	1.9520	1.341	0	0	0
2014/11/11	R186	07/05/2015	8.26	Call	Bond Future	3,651.4000	3.6514	3,592.5600	3.5926	(1.611)	0	0	0
2014/11/11	R186	07/05/2015	8.24	Call	Bond Future	3,551.6800	3.5517	3,493.5900	3.4936	(1.636)	0	0	0
2014/11/11	R186	06/08/2015	8.00	Put	Bond Future	3,747.6300	3.7476	3,786.3600	3.7864	1.033	0	0	0
2014/11/11	R186	06/08/2015			Bond Future	8.0880	119.1748	8.0985	119.0887	0.130	0.0000	0.0000	0
2014/11/11	R186	06/08/2015	8.00	Call	Bond Future	3,022.5800	3.0226	2,975.1600	2.9752	(1.569)	0	0	0
2014/11/11	R186	06/08/2015	8.01	Call	Bond Future	3,062.1600	3.0622	3,014.4000	3.0144	(1.560)	0	0	0
2014/11/11	R186	06/08/2015	7.99	Call	Bond Future	2,983.6900	2.9837	2,936.6200	2.9366	(1.578)	0	0	0
2014/11/11	R186	06/08/2015	7.99	Put	Bond Future	3,791.5500	3.7915	3,830.6300	3.8306	1.031	0	0	0
2014/11/11	R186	06/08/2015	8.01	Put	Bond Future	3,704.4700	3.7045	3,742.8600	3.7429	1.036	0	0	0
2014/11/11	R186	05/11/2015	8.24	Call	Bond Future	4,542.9600	4.5430	4,488.3800	4.4884	(1.201)	0	0	0
2014/11/11	R186	05/11/2015	8.25	Put	Bond Future	3,461.9800	3.4620	3,495.3200	3.4953	0.963	0	0	0
2014/11/11	R186	05/11/2015			Bond Future	8.1096	121.3466	8.1205	121.2584	0.135	0.0000	0.0000	0
2014/11/11	R186	05/11/2015	9.00	Put	Bond Future	1,519.5000	1.5195	1,535.9300	1.5359	1.081	0	0	2,600
2014/11/11	R186	05/11/2015	8.24	Put	Bond Future	3,497.3100	3.4973	3,530.9300	3.5309	0.961	0	0	0
2014/11/11	R186	05/11/2015	8.26	Put	Bond Future	3,426.9300	3.4269	3,460.0000	3.4600	0.965	0	0	0
2014/11/11	R186	05/11/2015	9.00	Call	Bond Future	8,412.0600	8.4121	8,340.2900	8.3403	(0.853)	0	0	0
2014/11/11	R186	05/11/2015	8.25	Call	Bond Future	4,587.2800	4.5873	4,532.4200	4.5324	(1.196)	0	0	0
2014/11/11	R186	05/11/2015	8.26	Call	Bond Future	4,631.8100	4.6318	4,576.6800	4.5767	(1.190)	0	0	0
2014/11/11	R197	06/11/2014			Bond Future	289.8141	289.8141	289.8141	289.8141	0.000	0.0000	0.0000	0
2014/11/11	R197	05/02/2015	288.99	Put	Bond Future	500.5100	0.5005	282.9700	0.2830	(43.464)	0	0	0
2014/11/11	R197	05/02/2015			Bond Future	288.4895	288.4895	288.7070	288.7070	0.075	0.0000	0.0000	898
2014/11/11	R197	05/02/2015	289.01	Put	Bond Future	520.5100	0.5205	302.9700	0.3030	(41.794)	0	0	0
2014/11/11	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R197	05/02/2015	289.00	Put	Bond Future	510.5100	0.5105	292.9700	0.2930	(42.612)	0	0	0
2014/11/11	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/11/11	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R197	07/05/2015			Bond Future	293.2632	293.2632	293.4813	293.4813	0.074	0.0000	0.0000	0
2014/11/11	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R197	07/05/2015	293.99	Put	Bond Future	726.7900	0.7268	508.7500	0.5088	(30.000)	0	0	0
2014/11/11	R197	07/05/2015	294.01	Put	Bond Future	746.7900	0.7468	528.7500	0.5288	(29.197)	0	0	0
2014/11/11	R197	07/05/2015	294.00	Put	Bond Future	736.7900	0.7368	518.7500	0.5188	(29.593)	0	0	0
2014/11/11	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R202	06/11/2014			Bond Future	235.4861	235.4861	235.4861	235.4861	0.000	0.0000	0.0000	0
2014/11/11	R202	05/02/2015	233.01	Call	Bond Future	2,916.6000	2.9166	2,918.3100	2.9183	0.059	0	0	0
2014/11/11	R202	05/02/2015			Bond Future	235.9266	235.9266	235.9283	235.9283	0.001	0.0000	0.0000	50,593
2014/11/11	R202	05/02/2015	232.99	Call	Bond Future	2,936.6000	2.9366	2,938.3100	2.9383	0.058	0	0	0
2014/11/11	R202	05/02/2015	233.00	Call	Bond Future	2,926.6000	2.9266	2,928.3100	2.9283	0.058	0	0	0
2014/11/11	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R202	07/05/2015			Bond Future	239.8302	239.8302	239.8295	239.8295	0.000	0.0000	0.0000	0
2014/11/11	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R202	07/05/2015	238.51	Call	Bond Future	1,320.2000	1.3202	1,319.5200	1.3195	(0.052)	0	0	0
2014/11/11	R202	07/05/2015	238.49	Call	Bond Future	1,340.2000	1.3402	1,339.5200	1.3395	(0.051)	0	0	0
2014/11/11	R202	07/05/2015	238.50	Call	Bond Future	1,330.2000	1.3302	1,329.5200	1.3295	(0.051)	0	0	0
2014/11/11	R203	06/11/2014			Bond Future	6.7450	105.1189	6.7450	105.1189	0.000	0.0000	0.0000	0
2014/11/11	R203	05/02/2015	7.69	Call	Bond Future	2,216.0100	2.2160	2,179.1100	2.1791	(1.665)	0	0	55
2014/11/11	R203	05/02/2015			Bond Future	6.7546	106.8635	6.7702	106.8262	0.231	0.0000	0.0000	15,535
2014/11/11	R203	05/02/2015	8.34	Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2014/11/11	R203	05/02/2015	8.35	Call	Bond Future	3,731.9900	3.7320	3,694.6900	3.6947	(0.999)	0	0	0
2014/11/11	R203	05/02/2015	8.36	Call	Bond Future	3,754.8400	3.7548	3,717.5300	3.7175	(0.994)	0	0	0
2014/11/11	R203	05/02/2015	8.34	Call	Bond Future	3,709.1400	3.7091	3,671.8300	3.6718	(1.006)	0	0	0
2014/11/11	R203	05/02/2015	7.69	Put	Bond Future	7.1000	0.0071	7.5100	0.0075	5.775	0	0	0
2014/11/11	R203	05/02/2015	8.36	Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2014/11/11	R203	05/02/2015	8.35	Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	0
2014/11/11	R203	07/05/2015			Bond Future	6.7657	104.4516	6.7837	104.4125	0.265	0.0000	0.0000	0
2014/11/11	R203	07/05/2015	7.24	Put	Bond Future	206.7500	0.2068	214.9400	0.2149	3.961	0	0	0
2014/11/11	R203	07/05/2015	7.26	Put	Bond Future	197.4000	0.1974	205.2600	0.2053	3.982	0	0	0
2014/11/11	R203	07/05/2015	7.25	Put	Bond Future	202.0300	0.2020	210.0500	0.2100	3.970	0	0	0
2014/11/11	R203	07/05/2015	7.25	Call	Bond Future	1,249.9200	1.2499	1,218.8600	1.2189	(2.485)	0	0	0
2014/11/11	R203	07/05/2015	7.26	Call	Bond Future	1,266.7800	1.2668	1,235.5600	1.2356	(2.465)	0	0	0
2014/11/11	R203	07/05/2015	7.24	Call	Bond Future	1,233.1400	1.2331	1,202.2500	1.2022	(2.505)	0	0	0
2014/11/11	R203	06/08/2015	6.74	Call	Bond Future	661.3500	0.6614	640.0900	0.6401	(3.215)	0	0	0
2014/11/11	R203	06/08/2015	6.75	Put	Bond Future	645.8800	0.6459	664.5200	0.6645	2.886	0	0	0
2014/11/11	R203	06/08/2015			Bond Future	6.7369	106.2600	6.7574	106.2200	0.304	0.0000	0.0000	0
2014/11/11	R203	06/08/2015	6.75	Call	Bond Future	671.5200	0.6715	650.0700	0.6501	(3.194)	0	0	0
2014/11/11	R203	06/08/2015	6.76	Call	Bond Future	682.1400	0.6821	660.5000	0.6605	(3.172)	0	0	0
2014/11/11	R203	06/08/2015	6.74	Put	Bond Future	655.3000	0.6553	674.1300	0.6741	2.873	0	0	0

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2014/11/11	R203	06/08/2015	6.76	Put	Bond Future	636.9200	0.6369	655.3700	0.6554	2.897	0	0	0
2014/11/11	R204	06/11/2014			Bond Future	7.0550	106.4347	7.0550	106.4347	0.000	0.0000	0.0000	0
2014/11/11	R204	05/02/2015			Bond Future	7.0549	104.2525	7.0647	104.2192	0.139	0.0000	0.0000	10,772
2014/11/11	R204	05/02/2015	8.25	Call	Bond Future	3,963.5300	3.9635	3,930.2200	3.9302	(0.840)	0	0	0
2014/11/11	R204	05/02/2015	8.26	Call	Bond Future	3,995.6600	3.9957	3,962.3500	3.9624	(0.834)	0	0	0
2014/11/11	R204	05/02/2015	8.24	Call	Bond Future	3,931.3800	3.9314	3,898.0700	3.8981	(0.847)	0	0	0
2014/11/11	R204	05/02/2015	8.26	Put	Bond Future	3.1200	0.0031	3.1600	0.0032	1.282	0	0	0
2014/11/11	R204	05/02/2015	8.25	Put	Bond Future	3.3300	0.0033	3.3700	0.0034	1.201	0	0	0
2014/11/11	R204	05/02/2015	8.24	Put	Bond Future	3.5300	0.0035	3.5700	0.0036	1.133	0	0	0
2014/11/11	R204	07/05/2015	7.51	Put	Bond Future	379.8500	0.3798	387.3700	0.3874	1.980	0	0	0
2014/11/11	R204	07/05/2015			Bond Future	7.0892	105.9656	7.1002	105.9305	0.155	0.0000	0.0000	0
2014/11/11	R204	07/05/2015	7.50	Put	Bond Future	388.2000	0.3882	395.8700	0.3959	1.976	0	0	0
2014/11/11	R204	07/05/2015	7.49	Call	Bond Future	1,666.6400	1.6666	1,639.3700	1.6394	(1.636)	0	0	0
2014/11/11	R204	07/05/2015	7.50	Call	Bond Future	1,689.5800	1.6896	1,662.1700	1.6622	(1.622)	0	0	0
2014/11/11	R204	07/05/2015	7.51	Call	Bond Future	1,712.6500	1.7126	1,685.0900	1.6851	(1.609)	0	0	0
2014/11/11	R204	07/05/2015	7.49	Put	Bond Future	396.7000	0.3967	404.5100	0.4045	1.969	0	0	0
2014/11/11	R204	06/08/2015	7.74	Call	Bond Future	2,304.3500	2.3044	2,275.6000	2.2756	(1.248)	0	0	0
2014/11/11	R204	06/08/2015	7.75	Put	Bond Future	413.5200	0.4135	420.7000	0.4207	1.736	0	0	0
2014/11/11	R204	06/08/2015			Bond Future	7.1029	103.7613	7.1150	103.7252	0.170	0.0000	0.0000	0
2014/11/11	R204	06/08/2015	8.41	Call	Bond Future	3,942.8800	3.9429	3,909.2100	3.9092	(0.854)	0	0	0
2014/11/11	R204	06/08/2015	7.74	Put	Bond Future	420.3700	0.4204	427.6600	0.4277	1.734	0	0	0
2014/11/11	R204	06/08/2015	7.76	Put	Bond Future	406.7600	0.4068	413.8300	0.4138	1.738	0	0	0
2014/11/11	R204	06/08/2015	8.41	Put	Bond Future	123.3600	0.1234	125.7300	0.1257	1.921	0	0	699
2014/11/11	R204	06/08/2015	7.75	Call	Bond Future	2,326.7300	2.3267	2,297.8700	2.2979	(1.240)	0	0	0
2014/11/11	R204	06/08/2015	7.76	Call	Bond Future	2,349.1900	2.3492	2,320.2200	2.3202	(1.233)	0	0	0
2014/11/11	R207	06/11/2014			Bond Future	7.2550	102.3084	7.2550	102.3084	0.000	0.0000	0.0000	0
2014/11/11	R207	05/02/2015	8.49	Put	Bond Future	6.0300	0.0060	6.5000	0.0065	7.794	0	0	0
2014/11/11	R207	05/02/2015			Bond Future	7.2960	100.3252	7.3163	100.2423	0.279	0.0000	0.0000	36,307
2014/11/11	R207	05/02/2015	8.51	Put	Bond Future	5.3900	0.0054	5.8000	0.0058	7.607	0	0	0
2014/11/11	R207	05/02/2015	8.50	Call	Bond Future	4,768.0600	4.7681	4,685.6600	4.6857	(1.728)	0	0	0
2014/11/11	R207	05/02/2015	8.51	Call	Bond Future	4,806.1100	4.8061	4,723.6800	4.7237	(1.715)	0	0	0
2014/11/11	R207	05/02/2015	8.49	Call	Bond Future	4,729.9700	4.7300	4,647.6000	4.6476	(1.741)	0	0	0
2014/11/11	R207	05/02/2015	8.50	Put	Bond Future	5.7200	0.0057	6.1600	0.0062	7.692	0	0	0
2014/11/11	R207	07/05/2015	8.25	Call	Bond Future	3,630.6100	3.6306	3,553.6600	3.5537	(2.119)	0	0	0
2014/11/11	R207	07/05/2015			Bond Future	7.3409	101.9741	7.3628	101.8888	0.299	0.0000	0.0000	0
2014/11/11	R207	07/05/2015	7.73	Call	Bond Future	2,037.3600	2.0374	1,974.7500	1.9747	(3.073)	0	0	66
2014/11/11	R207	07/05/2015	8.24	Put	Bond Future	170.9800	0.1710	179.4800	0.1795	4.971	0	0	0
2014/11/11	R207	07/05/2015	8.26	Put	Bond Future	162.8500	0.1629	171.0000	0.1710	5.005	0	0	0
2014/11/11	R207	07/05/2015	7.73	Put	Bond Future	536.4900	0.5365	559.1600	0.5592	4.226	0	0	0
2014/11/11	R207	07/05/2015	8.25	Put	Bond Future	166.8700	0.1669	175.2000	0.1752	4.992	0	0	0
2014/11/11	R207	07/05/2015	8.26	Call	Bond Future	3,663.8700	3.6639	3,586.7400	3.5867	(2.105)	0	0	0
2014/11/11	R207	07/05/2015	8.24	Call	Bond Future	3,597.4300	3.5974	3,520.6500	3.5206	(2.134)	0	0	0
2014/11/11	R207	06/08/2015	7.76	Call	Bond Future	2,252.6500	2.2526	2,192.8900	2.1929	(2.653)	0	0	0
2014/11/11	R207	06/08/2015			Bond Future	7.3705	100.0953	7.3940	100.0083	0.319	0.0000	0.0000	0
2014/11/11	R207	06/08/2015	7.74	Call	Bond Future	2,203.6900	2.2037	2,144.5600	2.1446	(2.683)	0	0	0
2014/11/11	R207	06/08/2015	7.75	Call	Bond Future	2,228.1100	2.2281	2,168.6600	2.1687	(2.668)	0	0	0

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2014/11/11	R207	06/08/2015	7.46	Call	Bond Future	1,575.6800	1.5757	1,526.0900	1.5261	(3.147)	0	0	70
2014/11/11	R207	06/08/2015	7.74	Put	Bond Future	844.7300	0.8447	872.6700	0.8727	3.308	0	0	0
2014/11/11	R207	06/08/2015	7.76	Put	Bond Future	820.7800	0.8208	848.0900	0.8481	3.327	0	0	0
2014/11/11	R207	06/08/2015	7.46	Put	Bond Future	1,244.3700	1.2444	1,281.8500	1.2819	3.012	0	0	0
2014/11/11	R207	06/08/2015	7.75	Put	Bond Future	832.6800	0.8327	860.3000	0.8603	3.317	0	0	0
2014/11/11	R208	06/11/2014			Bond Future	7.4300	97.3601	7.4300	97.3601	0.000	0.0000	0.0000	0
2014/11/11	R208	05/02/2015	8.51	Call	Bond Future	4,778.2900	4.7783	4,708.4800	4.7085	(1.461)	0	0	0
2014/11/11	R208	05/02/2015			Bond Future	7.4764	98.9315	7.4913	98.8608	0.199	0.0000	0.0000	52,027
2014/11/11	R208	05/02/2015	8.49	Call	Bond Future	4,691.1900	4.6912	4,621.4700	4.6215	(1.486)	0	0	0
2014/11/11	R208	05/02/2015	8.51	Put	Bond Future	21.3100	0.0213	22.1900	0.0222	4.130	0	0	0
2014/11/11	R208	05/02/2015	8.50	Put	Bond Future	22.4200	0.0224	23.3500	0.0234	4.148	0	0	0
2014/11/11	R208	05/02/2015	8.49	Put	Bond Future	23.5000	0.0235	24.4700	0.0245	4.128	0	0	0
2014/11/11	R208	05/02/2015	8.50	Call	Bond Future	4,734.7700	4.7348	4,665.0100	4.6650	(1.473)	0	0	0
2014/11/11	R208	07/05/2015	8.01	Call	Bond Future	2,773.8200	2.7738	2,716.6800	2.7167	(2.060)	0	0	0
2014/11/11	R208	07/05/2015			Bond Future	7.5198	97.1565	7.5357	97.0836	0.212	0.0000	0.0000	0
2014/11/11	R208	07/05/2015	7.99	Call	Bond Future	2,707.4800	2.7075	2,650.8800	2.6509	(2.091)	0	0	0
2014/11/11	R208	07/05/2015	8.00	Call	Bond Future	2,740.4600	2.7405	2,683.5900	2.6836	(2.075)	0	0	0
2014/11/11	R208	07/05/2015	7.99	Put	Bond Future	581.1200	0.5811	597.4100	0.5974	2.803	0	0	0
2014/11/11	R208	07/05/2015	8.01	Put	Bond Future	558.2900	0.5583	574.0400	0.5740	2.821	0	0	0
2014/11/11	R208	07/05/2015	8.00	Put	Bond Future	569.5000	0.5695	585.5200	0.5855	2.813	0	0	0
2014/11/11	R208	06/08/2015			Bond Future	7.5508	98.8386	7.5677	98.7641	0.223	0.0000	0.0000	0
2014/11/11	R208	06/08/2015	8.00	Call	Bond Future	2,908.3800	2.9084	2,854.9400	2.8549	(1.837)	0	0	0
2014/11/11	R208	06/08/2015	8.01	Call	Bond Future	2,937.9800	2.9380	2,884.2900	2.8843	(1.827)	0	0	0
2014/11/11	R208	06/08/2015	8.85	Call	Bond Future	5,770.3500	5.7703	5,702.0100	5.7020	(1.184)	0	0	0
2014/11/11	R208	06/08/2015	7.99	Call	Bond Future	2,878.8900	2.8789	2,825.7000	2.8257	(1.848)	0	0	0
2014/11/11	R208	06/08/2015	8.01	Put	Bond Future	933.1800	0.9332	954.0100	0.9540	2.232	0	0	0
2014/11/11	R208	06/08/2015	8.00	Put	Bond Future	946.6900	0.9467	967.7700	0.9678	2.227	0	0	0
2014/11/11	R208	06/08/2015	8.85	Put	Bond Future	227.5400	0.2275	233.7200	0.2337	2.716	0	0	198
2014/11/11	R208	06/08/2015	7.99	Put	Bond Future	960.3500	0.9603	981.6800	0.9817	2.221	0	0	0
2014/11/11	R208	05/11/2015			Bond Future	7.5550	97.2358	7.5728	97.1596	0.237	0.0000	0.0000	0
2014/11/11	R208	05/11/2015	8.48	Call	Bond Future	4,515.9700	4.5160	4,454.2900	4.4543	(1.366)	0	0	0
2014/11/11	R208	05/11/2015	7.74	Put	Bond Future	1,610.3400	1.6103	1,640.4100	1.6404	1.867	0	0	0
2014/11/11	R208	05/11/2015	7.75	Call	Bond Future	2,420.7300	2.4207	2,374.2900	2.3743	(1.918)	0	0	0
2014/11/11	R208	05/11/2015	7.76	Call	Bond Future	2,445.4200	2.4454	2,398.7200	2.3987	(1.910)	0	0	0
2014/11/11	R208	05/11/2015	8.48	Put	Bond Future	664.2300	0.6642	678.8200	0.6788	2.197	0	0	2,200
2014/11/11	R208	05/11/2015	7.74	Call	Bond Future	2,396.1800	2.3962	2,349.9800	2.3500	(1.928)	0	0	0
2014/11/11	R208	05/11/2015	7.76	Put	Bond Future	1,575.1200	1.5751	1,604.6900	1.6047	1.877	0	0	0
2014/11/11	R208	05/11/2015	7.75	Put	Bond Future	1,592.6500	1.5926	1,622.4800	1.6225	1.873	0	0	0
2014/11/11	R209	06/11/2014			Bond Future	8.5750	78.0979	8.5750	78.0979	0.000	0.0000	0.0000	0
2014/11/11	R209	05/02/2015	9.00	Put	Bond Future	643.6000	0.6436	683.3800	0.6834	6.181	0	0	0
2014/11/11	R209	05/02/2015			Bond Future	8.6009	79.5478	8.6259	79.3495	0.290	0.0000	0.0000	28,435
2014/11/11	R209	05/02/2015	9.25	Call	Bond Future	5,217.7800	5.2178	5,040.1800	5.0402	(3.404)	0	0	0
2014/11/11	R209	05/02/2015	9.26	Call	Bond Future	5,280.1800	5.2802	5,102.0000	5.1020	(3.375)	0	0	0
2014/11/11	R209	05/02/2015	9.24	Call	Bond Future	5,155.5300	5.1555	4,978.5200	4.9785	(3.433)	0	0	0
2014/11/11	R209	05/02/2015	9.25	Put	Bond Future	304.6100	0.3046	325.2900	0.3253	6.789	0	0	0
2014/11/11	R209	05/02/2015	9.00	Call	Bond Future	3,722.8900	3.7229	3,564.3900	3.5644	(4.257)	0	0	0

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2014/11/11	R209	05/02/2015	9.24	Put	Bond Future	314.3600	0.3144	335.6300	0.3356	6.766	0	0	0
2014/11/11	R209	05/02/2015	9.26	Put	Bond Future	295.1200	0.2951	315.2200	0.3152	6.811	0	0	0
2014/11/11	R209	07/05/2015			Bond Future	8.6483	77.7062	8.6740	77.5039	0.298	0.0000	0.0000	0
2014/11/11	R209	07/05/2015	8.99	Put	Bond Future	1,573.5000	1.5735	1,634.7500	1.6347	3.893	0	0	0
2014/11/11	R209	07/05/2015	9.01	Put	Bond Future	1,522.4300	1.5224	1,582.1000	1.5821	3.919	0	0	0
2014/11/11	R209	07/05/2015	8.99	Call	Bond Future	4,196.0000	4.1960	4,054.9200	4.0549	(3.362)	0	0	0
2014/11/11	R209	07/05/2015	9.00	Put	Bond Future	1,547.7900	1.5478	1,608.2500	1.6082	3.906	0	0	0
2014/11/11	R209	07/05/2015	9.00	Call	Bond Future	4,244.9600	4.2450	4,103.0900	4.1031	(3.342)	0	0	0
2014/11/11	R209	07/05/2015	9.01	Call	Bond Future	4,294.1600	4.2942	4,151.5000	4.1515	(3.322)	0	0	0
2014/11/11	R209	06/08/2015	8.99	Put	Bond Future	2,411.2200	2.4112	2,483.0400	2.4830	2.979	0	0	0
2014/11/11	R209	06/08/2015			Bond Future	8.6899	79.0518	8.7163	78.8457	0.304	0.0000	0.0000	0
2014/11/11	R209	06/08/2015	9.01	Put	Bond Future	2,353.0300	2.3530	2,423.5200	2.4235	2.996	0	0	0
2014/11/11	R209	06/08/2015	9.90	Call	Bond Future	9,333.2200	9.3332	9,153.4300	9.1534	(1.926)	0	0	0
2014/11/11	R209	06/08/2015	9.00	Call	Bond Future	4,746.4900	4.7465	4,611.5600	4.6116	(2.843)	0	0	0
2014/11/11	R209	06/08/2015	9.01	Call	Bond Future	4,791.7900	4.7918	4,656.2000	4.6562	(2.830)	0	0	0
2014/11/11	R209	06/08/2015	9.00	Put	Bond Future	2,382.1100	2.3821	2,453.2600	2.4533	2.987	0	0	0
2014/11/11	R209	06/08/2015	8.99	Call	Bond Future	4,701.1100	4.7011	4,566.8500	4.5669	(2.856)	0	0	0
2014/11/11	R209	06/08/2015	9.90	Put	Bond Future	706.7700	0.7068	733.0600	0.7331	3.720	0	0	2,914
2014/11/11	R210	06/11/2014			Bond Future	174.0951	174.0951	174.0951	174.0951	0.000	0.0000	0.0000	0
2014/11/11	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R210	05/02/2015			Bond Future	178.3979	178.3979	178.1956	178.1956	(0.113)	0.0000	0.0000	628
2014/11/11	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R210	05/02/2015	175.01	Call	Bond Future	3,387.9000	3.3879	3,185.6300	3.1856	(5.970)	0	0	0
2014/11/11	R210	05/02/2015	174.99	Call	Bond Future	3,407.9000	3.4079	3,205.6300	3.2056	(5.935)	0	0	0
2014/11/11	R210	05/02/2015	175.00	Call	Bond Future	3,397.9000	3.3979	3,195.6300	3.1956	(5.953)	0	0	0
2014/11/11	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R210	07/05/2015			Bond Future	179.2716	179.2716	179.0643	179.0643	(0.116)	0.0000	0.0000	0
2014/11/11	R210	07/05/2015	177.00	Call	Bond Future	2,271.6400	2.2716	2,064.2700	2.0643	(9.129)	0	0	0
2014/11/11	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R210	07/05/2015	177.01	Call	Bond Future	2,261.6400	2.2616	2,054.2700	2.0543	(9.169)	0	0	0
2014/11/11	R210	07/05/2015	176.99	Call	Bond Future	2,281.6400	2.2816	2,074.2700	2.0743	(9.089)	0	0	0
2014/11/11	R211	06/11/2014			Bond Future	132.5819	132.5819	132.5819	132.5819	0.000	0.0000	0.0000	0
2014/11/11	R211	05/02/2015	133.00	Call	Bond Future	21.7100	0.0217	19.2700	0.0193	(11.239)	0	0	0
2014/11/11	R211	05/02/2015			Bond Future	133.0217	133.0217	133.0193	133.0193	(0.002)	0.0000	0.0000	1,120
2014/11/11	R211	05/02/2015	133.01	Call	Bond Future	11.7100	0.0117	9.2700	0.0093	(20.837)	0	0	0
2014/11/11	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R211	05/02/2015	132.99	Call	Bond Future	31.7100	0.0317	29.2700	0.0293	(7.695)	0	0	0
2014/11/11	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R211	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R211	07/05/2015			Bond Future	135.2232	135.2232	135.2192	135.2192	(0.003)	0.0000	0.0000	0
2014/11/11	R211	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R211	07/05/2015	134.99	Call	Bond Future	233.1900	0.2332	229.2500	0.2293	(1.690)	0	0	0
2014/11/11	R211	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/11/11	R211	07/05/2015	135.00	Call	Bond Future	223.1900	0.2232	219.2500	0.2193	(1.765)	0	0	0
2014/11/11	R211	07/05/2015	135.01	Call	Bond Future	213.1900	0.2132	209.2500	0.2093	(1.848)	0	0	0
2014/11/11	R212	06/11/2014			Bond Future	137.5478	137.5478	137.5478	137.5478	0.000	0.0000	0.0000	0
2014/11/11	R212	05/02/2015			Bond Future	138.0049	138.0049	138.0509	138.0509	0.033	0.0000	0.0000	14,864
2014/11/11	R212	05/02/2015	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R212	05/02/2015	138.01	Put	Bond Future	5.1100	0.0051	0.0000	0.0000	(100.000)	0	0	0
2014/11/11	R212	05/02/2015	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	40.8600	0.0409	100.000	0	0	0
2014/11/11	R212	05/02/2015	137.99	Call	Bond Future	14.8900	0.0149	60.8600	0.0609	308.731	0	0	0
2014/11/11	R212	05/02/2015	138.00	Call	Bond Future	4.8900	0.0049	50.8600	0.0509	940.082	0	0	0
2014/11/11	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R212	07/05/2015			Bond Future	140.2890	140.2890	140.3341	140.3341	0.032	0.0000	0.0000	0
2014/11/11	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R212	07/05/2015	140.99	Put	Bond Future	701.0400	0.7010	655.8900	0.6559	(6.440)	0	0	0
2014/11/11	R212	07/05/2015	141.01	Put	Bond Future	721.0400	0.7210	675.8900	0.6759	(6.262)	0	0	0
2014/11/11	R212	07/05/2015	141.00	Put	Bond Future	711.0400	0.7110	665.8900	0.6659	(6.350)	0	0	0
2014/11/11	R213	06/11/2014			Bond Future	8.4150	88.9467	8.4150	88.9467	0.000	0.0000	0.0000	0
2014/11/11	R213	05/02/2015	9.26	Put	Bond Future	173.5800	0.1736	189.7200	0.1897	9.298	0	0	0
2014/11/11	R213	05/02/2015			Bond Future	8.4563	90.4814	8.4864	90.2440	0.356	0.0000	0.0000	21,766
2014/11/11	R213	05/02/2015	9.25	Put	Bond Future	179.6700	0.1797	196.3200	0.1963	9.267	0	0	0
2014/11/11	R213	05/02/2015	9.24	Put	Bond Future	185.9500	0.1859	203.1300	0.2031	9.239	0	0	0
2014/11/11	R213	05/02/2015	9.25	Call	Bond Future	6,142.1900	6.1422	5,921.4800	5.9215	(3.593)	0	0	0
2014/11/11	R213	05/02/2015	9.26	Call	Bond Future	6,207.4500	6.2075	5,986.2300	5.9862	(3.564)	0	0	0
2014/11/11	R213	05/02/2015	9.24	Call	Bond Future	6,077.0300	6.0770	5,856.8500	5.8568	(3.623)	0	0	0
2014/11/11	R213	07/05/2015	8.74	Call	Bond Future	3,633.5200	3.6335	3,477.2200	3.4772	(4.302)	0	0	0
2014/11/11	R213	07/05/2015	8.75	Put	Bond Future	1,796.0400	1.7960	1,880.9800	1.8810	4.729	0	0	0
2014/11/11	R213	07/05/2015			Bond Future	8.5048	88.4226	8.5359	88.1803	0.366	0.0000	0.0000	0
2014/11/11	R213	07/05/2015	8.75	Call	Bond Future	3,680.0200	3.6800	3,522.6700	3.5227	(4.276)	0	0	0
2014/11/11	R213	07/05/2015	8.76	Call	Bond Future	3,726.7900	3.7268	3,568.4100	3.5684	(4.250)	0	0	0
2014/11/11	R213	07/05/2015	8.74	Put	Bond Future	1,825.2400	1.8252	1,911.2300	1.9112	4.711	0	0	0
2014/11/11	R213	07/05/2015	8.76	Put	Bond Future	1,767.2100	1.7672	1,851.1200	1.8511	4.748	0	0	0
2014/11/11	R213	06/08/2015			Bond Future	8.5475	89.9534	8.5795	89.7066	0.375	0.0000	0.0000	0
2014/11/11	R213	06/08/2015	8.49	Put	Bond Future	3,575.3900	3.5754	3,694.6500	3.6946	3.336	0	0	0
2014/11/11	R213	06/08/2015	8.51	Put	Bond Future	3,495.3400	3.4953	3,612.7600	3.6128	3.359	0	0	0
2014/11/11	R213	06/08/2015	8.49	Call	Bond Future	3,130.8600	3.1309	3,003.3600	3.0034	(4.072)	0	0	0
2014/11/11	R213	06/08/2015	8.50	Put	Bond Future	3,534.8900	3.5349	3,653.2300	3.6532	3.348	0	0	0
2014/11/11	R213	06/08/2015	8.50	Call	Bond Future	3,167.9700	3.1680	3,039.5500	3.0395	(4.054)	0	0	0
2014/11/11	R213	06/08/2015	8.51	Call	Bond Future	3,205.9300	3.2059	3,076.5900	3.0766	(4.034)	0	0	0
2014/11/11	R214	06/11/2014			Bond Future	8.6750	78.8907	8.6750	78.8907	0.000	0.0000	0.0000	0
2014/11/11	R214	05/02/2015	9.50	Call	Bond Future	6,383.5900	6.3836	6,229.5800	6.2296	(2.413)	0	0	0
2014/11/11	R214	05/02/2015			Bond Future	8.7074	80.3223	8.7272	80.1576	0.228	0.0000	0.0000	6,869
2014/11/11	R214	05/02/2015	9.51	Call	Bond Future	6,449.2600	6.4493	6,294.9200	6.2949	(2.393)	0	0	0
2014/11/11	R214	05/02/2015	9.49	Call	Bond Future	6,318.0100	6.3180	6,164.3300	6.1643	(2.432)	0	0	0
2014/11/11	R214	05/02/2015	9.50	Put	Bond Future	216.7200	0.2167	227.4400	0.2274	4.946	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
2014/11/11	R214	05/02/2015	9.49	Put	Bond Future	223.8100		0.2238	234.8600	0.2349	4.937	0	0	0
2014/11/11	R214	05/02/2015	9.51	Put	Bond Future	209.8400		0.2098	220.2300	0.2202	4.951	0	0	0
2014/11/11	R214	07/05/2015			Bond Future	8.7537		78.3499	8.7741	78.1815	0.234	0.0000	0.0000	0
2014/11/11	R214	07/05/2015	9.15	Call	Bond Future	4,711.5300		4.7115	4,589.1700	4.5892	(2.597)	0	0	0
2014/11/11	R214	07/05/2015	9.16	Call	Bond Future	4,763.3300		4.7633	4,640.3600	4.6404	(2.582)	0	0	0
2014/11/11	R214	07/05/2015	9.14	Put	Bond Future	1,576.7300		1.5767	1,623.3600	1.6234	2.957	0	0	0
2014/11/11	R214	07/05/2015	9.16	Put	Bond Future	1,526.0300		1.5260	1,571.4300	1.5714	2.975	0	0	0
2014/11/11	R214	07/05/2015	9.15	Put	Bond Future	1,551.2100		1.5512	1,597.2200	1.5972	2.966	0	0	0
2014/11/11	R214	07/05/2015	9.14	Call	Bond Future	4,659.9400		4.6599	4,538.2000	4.5382	(2.612)	0	0	0
2014/11/11	R214	06/08/2015	8.76	Put	Bond Future	3,802.0200		3.8020	3,879.8300	3.8798	2.047	0	0	0
2014/11/11	R214	06/08/2015			Bond Future	8.7951		79.7063	8.8161	79.5348	0.239	0.0000	0.0000	0
2014/11/11	R214	06/08/2015	8.75	Put	Bond Future	3,844.3600		3.8444	3,922.7900	3.9228	2.040	0	0	0
2014/11/11	R214	06/08/2015	8.74	Call	Bond Future	3,434.8000		3.4348	3,342.3800	3.3424	(2.691)	0	0	0
2014/11/11	R214	06/08/2015	8.75	Call	Bond Future	3,474.0600		3.4741	3,381.0200	3.3810	(2.678)	0	0	0
2014/11/11	R214	06/08/2015	8.76	Call	Bond Future	3,514.1000		3.5141	3,420.4400	3.4204	(2.665)	0	0	0
2014/11/11	R214	06/08/2015	8.74	Put	Bond Future	3,887.6100		3.8876	3,966.6600	3.9667	2.033	0	0	0
2014/11/11	R248	06/11/2014			Bond Future	8.7350		101.8797	8.7350	101.8797	0.000	0.0000	0.0000	0
2014/11/11	R248	05/02/2015			Bond Future	8.7587		103.8382	8.7836	103.5709	0.285	0.0000	0.0000	39,123
2014/11/11	R248	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R248	05/02/2015	9.50	Call	Bond Future	7,434.7500		7.4348	7,167.4700	7.1675	(3.595)	0	0	0
2014/11/11	R248	05/02/2015	9.51	Call	Bond Future	7,528.2700		7.5283	7,260.9900	7.2610	(3.550)	0	0	0
2014/11/11	R248	05/02/2015	9.49	Call	Bond Future	7,341.0500		7.3411	7,073.7700	7.0738	(3.641)	0	0	0
2014/11/11	R248	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R248	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R248	07/05/2015			Bond Future	8.8062		101.1126	8.8320	100.8398	0.292	0.0000	0.0000	0
2014/11/11	R248	07/05/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R248	07/05/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R248	07/05/2015	9.26	Call	Bond Future	4,625.3000		4.6253	4,352.4600	4.3525	(5.899)	0	0	0
2014/11/11	R248	07/05/2015	9.24	Call	Bond Future	4,429.5000		4.4295	4,156.6600	4.1567	(6.160)	0	0	0
2014/11/11	R248	07/05/2015	9.25	Call	Bond Future	4,527.4900		4.5275	4,254.6500	4.2546	(6.026)	0	0	0
2014/11/11	R248	06/08/2015	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R248	06/08/2015			Bond Future	8.8489		102.8632	8.8754	102.5852	0.299	0.0000	0.0000	0
2014/11/11	R248	06/08/2015	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R248	06/08/2015	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/11	R248	06/08/2015	8.74	Put	Bond Future	1,158.7100		1.1587	1,436.6300	1.4366	23.985	0	0	0
2014/11/11	R248	06/08/2015	8.76	Put	Bond Future	944.1900		0.9442	1,222.1100	1.2221	29.435	0	0	0
2014/11/11	R248	06/08/2015	8.75	Put	Bond Future	1,051.3500		1.0514	1,329.2700	1.3293	26.435	0	0	0

**Total**

**417685**