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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/11/2014 TO 20/11/2014

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
2014/11/20	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/20	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	2025	05/02/2015	119.01	Call	Bond Future	70.8800	0.0709	71.2100	0.0712	0.466	0	0	0
2014/11/20	2025	05/02/2015			Bond Future	119.0809	119.0809	119.0812	119.0812	0.000	0.0000	0.0000	16
2014/11/20	2025	05/02/2015	118.99	Call	Bond Future	90.8800	0.0909	91.2100	0.0912	0.363	0	0	0
2014/11/20	2025	05/02/2015	119.00	Call	Bond Future	80.8800	0.0809	81.2100	0.0812	0.408	0	0	0
2014/11/20	2025	05/02/2015	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2025	05/02/2015	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2025	05/02/2015	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2025	07/05/2015	120.99	Call	Bond Future	33.8400	0.0338	30.4400	0.0304	(10.047)	0	0	0
2014/11/20	2025	07/05/2015	121.01	Call	Bond Future	13.8400	0.0138	10.4400	0.0104	(24.566)	0	0	0
2014/11/20	2025	07/05/2015			Bond Future	121.0238	121.0238	121.0204	121.0204	(0.003)	0.0000	0.0000	0
2014/11/20	2025	07/05/2015	121.00	Call	Bond Future	23.8400	0.0238	20.4400	0.0204	(14.262)	0	0	0
2014/11/20	2025	07/05/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2025	07/05/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2025	07/05/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2030	05/02/2015			Bond Future	8.2635	97.9764	8.2115	98.4129	(0.629)	0.0000	0.0000	4,663
2014/11/20	2030	05/02/2015	9.25	Call	Bond Future	7,783.9400	7.7839	8,220.4000	8.2204	5.607	0	0	0
2014/11/20	2030	05/02/2015	9.24	Call	Bond Future	7,709.5400	7.7095	8,146.0000	8.1460	5.661	0	0	0
2014/11/20	2030	05/02/2015	9.26	Call	Bond Future	7,858.2500	7.8583	8,294.7100	8.2947	5.554	0	0	0
2014/11/20	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2030	07/05/2015			Bond Future	8.3152	99.5639	8.2620	100.0043	(0.640)	0.0000	0.0000	0
2014/11/20	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2030	07/05/2015	8.74	Call	Bond Future	3,416.4200	3.4164	3,856.8800	3.8569	12.892	0	0	0
2014/11/20	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2030	07/05/2015	8.75	Call	Bond Future	3,494.7900	3.4948	3,935.2500	3.9352	12.603	0	0	0
2014/11/20	2030	07/05/2015	8.76	Call	Bond Future	3,573.0600	3.5731	4,013.5200	4.0135	12.327	0	0	0
2014/11/20	2032	05/02/2015			Bond Future	8.4159	101.5062	8.3691	101.9242	(0.557)	0.0000	0.0000	11
2014/11/20	2032	05/02/2015	8.50	Call	Bond Future	743.4400	0.7434	1,161.5100	1.1615	56.235	0	0	0
2014/11/20	2032	05/02/2015	8.51	Call	Bond Future	831.3300	0.8313	1,249.4000	1.2494	50.289	0	0	0
2014/11/20	2032	05/02/2015	8.49	Call	Bond Future	655.4400	0.6554	1,073.5100	1.0735	63.785	0	0	0
2014/11/20	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/11/20	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2032	07/05/2015			Bond Future	8.4677	98.9946	8.4198	99.4163	(0.566)	0.0000	0.0000	0
2014/11/20	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2032	07/05/2015	8.50	Call	Bond Future	282.9000	0.2829	704.5800	0.7046	149.056	0	0	0
2014/11/20	2032	07/05/2015	8.51	Call	Bond Future	370.2100	0.3702	791.8900	0.7919	113.903	0	0	0
2014/11/20	2032	07/05/2015	8.49	Call	Bond Future	195.4700	0.1955	617.1500	0.6172	215.726	0	0	0
2014/11/20	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	338.5400	0.3385	100.000	0	0	0
2014/11/20	2032	06/08/2015			Bond Future	8.5107	100.7066	8.4611	101.1375	(0.582)	0.0000	0.0000	0
2014/11/20	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	425.2700	0.4253	100.000	0	0	0
2014/11/20	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	251.7000	0.2517	100.000	0	0	0
2014/11/20	2032	06/08/2015	8.50	Put	Bond Future	92.3700	0.0924	0.0000	0.0000	(100.000)	0	0	0
2014/11/20	2032	06/08/2015	8.49	Put	Bond Future	179.2100	0.1792	0.0000	0.0000	(100.000)	0	0	0
2014/11/20	2032	06/08/2015	8.51	Put	Bond Future	5.6400	0.0056	0.0000	0.0000	(100.000)	0	0	0
2014/11/20	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2037	05/02/2015			Bond Future	8.5381	99.8550	8.4760	100.4679	(0.728)	0.0000	0.0000	13,849
2014/11/20	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2037	05/02/2015	9.50	Call	Bond Future	8,782.0000	8.7820	9,394.8500	9.3949	6.978	0	0	0
2014/11/20	2037	05/02/2015	9.51	Call	Bond Future	8,866.7400	8.8667	9,479.5900	9.4796	6.912	0	0	0
2014/11/20	2037	05/02/2015	9.49	Call	Bond Future	8,697.1300	8.6971	9,309.9800	9.3100	7.047	0	0	0
2014/11/20	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2037	07/05/2015			Bond Future	8.5897	101.4730	8.5262	102.0926	(0.740)	0.0000	0.0000	500
2014/11/20	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2037	07/05/2015	9.01	Call	Bond Future	3,950.2900	3.9503	4,569.8800	4.5699	15.685	0	0	0
2014/11/20	2037	07/05/2015	8.99	Call	Bond Future	3,767.9600	3.7680	4,387.5500	4.3875	16.444	0	0	0
2014/11/20	2037	07/05/2015	9.00	Call	Bond Future	3,859.1900	3.8592	4,478.7800	4.4788	16.055	0	0	0
2014/11/20	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2037	06/08/2015			Bond Future	8.6345	98.9677	8.5689	99.6000	(0.759)	0.0000	0.0000	0
2014/11/20	2037	06/08/2015	8.75	Call	Bond Future	1,098.7700	1.0988	1,730.9900	1.7310	57.539	0	0	0
2014/11/20	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2037	06/08/2015	8.76	Call	Bond Future	1,193.0000	1.1930	1,825.2200	1.8252	52.994	0	0	0
2014/11/20	2037	06/08/2015	8.74	Call	Bond Future	1,004.4000	1.0044	1,636.6200	1.6366	62.945	0	0	0
2014/11/20	2038	05/02/2015	123.00	Call	Bond Future	3,875.0000	3.8750	3,875.6900	3.8757	0.018	0	0	0
2014/11/20	2038	05/02/2015			Bond Future	126.8750	126.8750	126.8757	126.8757	0.001	0.0000	0.0000	1,318
2014/11/20	2038	05/02/2015	123.01	Call	Bond Future	3,865.0000	3.8650	3,865.6900	3.8657	0.018	0	0	0
2014/11/20	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2038	05/02/2015	122.99	Call	Bond Future	3,885.0000	3.8850	3,885.6900	3.8857	0.018	0	0	0
2014/11/20	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2038	07/05/2015			Bond Future	128.9452	128.9452	128.9419	128.9419	(0.003)	0.0000	0.0000	0
2014/11/20	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/11/20	2038	07/05/2015	126.99	Call	Bond Future	1,955.1700	1.9552	1,951.9300	1.9519	(0.166)	0	0	0
2014/11/20	2038	07/05/2015	127.00	Call	Bond Future	1,945.1700	1.9452	1,941.9300	1.9419	(0.167)	0	0	0
2014/11/20	2038	07/05/2015	127.01	Call	Bond Future	1,935.1700	1.9352	1,931.9300	1.9319	(0.167)	0	0	0
2014/11/20	2044	05/02/2015	9.00	Call	Bond Future	3,812.4100	3.8124	4,479.9300	4.4799	17.509	0	0	0
2014/11/20	2044	05/02/2015			Bond Future	8.6318	101.4881	8.5697	102.1557	(0.719)	0.0000	0.0000	5,842
2014/11/20	2044	05/02/2015	9.01	Call	Bond Future	3,912.5200	3.9125	4,580.0400	4.5800	17.061	0	0	0
2014/11/20	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2044	05/02/2015	8.99	Call	Bond Future	3,712.1200	3.7121	4,379.6400	4.3796	17.982	0	0	0
2014/11/20	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2044	07/05/2015			Bond Future	8.6821	103.1325	8.6186	103.8076	(0.731)	0.0000	0.0000	0
2014/11/20	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2044	07/05/2015	9.01	Call	Bond Future	3,371.1100	3.3711	4,046.1800	4.0462	20.025	0	0	0
2014/11/20	2044	07/05/2015	8.99	Call	Bond Future	3,171.0300	3.1710	3,846.1000	3.8461	21.289	0	0	0
2014/11/20	2044	07/05/2015	9.00	Call	Bond Future	3,271.1500	3.2712	3,946.2200	3.9462	20.637	0	0	0
2014/11/20	2044	06/08/2015	8.76	Call	Bond Future	355.3000	0.3553	1,044.0500	1.0441	193.850	0	0	0
2014/11/20	2044	06/08/2015			Bond Future	8.7260	100.5307	8.6606	101.2195	(0.749)	0.0000	0.0000	0
2014/11/20	2044	06/08/2015	8.74	Call	Bond Future	146.6800	0.1467	835.4300	0.8354	469.560	0	0	0
2014/11/20	2044	06/08/2015	8.75	Call	Bond Future	251.0800	0.2511	939.8300	0.9398	274.315	0	0	0
2014/11/20	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2046	05/02/2015			Bond Future	129.5669	129.5669	129.7133	129.7133	0.113	0.0000	0.0000	5,489
2014/11/20	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2046	05/02/2015	123.99	Call	Bond Future	5,576.9300	5.5769	5,723.3500	5.7234	2.625	0	0	0
2014/11/20	2046	05/02/2015	124.01	Call	Bond Future	5,556.9300	5.5569	5,703.3500	5.7034	2.635	0	0	0
2014/11/20	2046	05/02/2015	124.00	Call	Bond Future	5,566.9300	5.5669	5,713.3500	5.7134	2.630	0	0	0
2014/11/20	2046	07/05/2015			Bond Future	130.3103	130.3103	130.4551	130.4551	0.111	0.0000	0.0000	0
2014/11/20	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2046	07/05/2015	126.99	Call	Bond Future	3,320.2800	3.3203	3,465.0600	3.4651	4.360	0	0	0
2014/11/20	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2046	07/05/2015	127.00	Call	Bond Future	3,310.2800	3.3103	3,455.0600	3.4551	4.374	0	0	0
2014/11/20	2046	07/05/2015	127.01	Call	Bond Future	3,300.2800	3.3003	3,445.0600	3.4451	4.387	0	0	0
2014/11/20	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2050	05/02/2015			Bond Future	139.2569	139.2569	139.4317	139.4317	0.126	0.0000	0.0000	2,640
2014/11/20	2050	05/02/2015	130.01	Call	Bond Future	9,246.9200	9.2469	9,421.7100	9.4217	1.890	0	0	0
2014/11/20	2050	05/02/2015	129.99	Call	Bond Future	9,266.9200	9.2669	9,441.7100	9.4417	1.886	0	0	0
2014/11/20	2050	05/02/2015	130.00	Call	Bond Future	9,256.9200	9.2569	9,431.7100	9.4317	1.888	0	0	0
2014/11/20	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/20	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2050	07/05/2015			Bond Future	141.5289	141.5289	141.7022	141.7022	0.122	0.0000	0.0000	0
2014/11/20	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	2050	07/05/2015	135.01	Call	Bond Future	6,518.8600	6.5189	6,692.2000	6.6922	2.659	0	0	0
2014/11/20	2050	07/05/2015	134.99	Call	Bond Future	6,538.8600	6.5389	6,712.2000	6.7122	2.651	0	0	0
2014/11/20	2050	07/05/2015	135.00	Call	Bond Future	6,528.8600	6.5289	6,702.2000	6.7022	2.655	0	0	0
2014/11/20	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	AL12	05/02/2015			Index Future	540.8590	540.8590	543.5500	543.5500	0.498	0.0000	0.0000	0
2014/11/20	AL12	07/05/2015			Index Future	549.6170	549.6170	552.3350	552.3350	0.495	0.0000	0.0000	0
2014/11/20	AL37	05/02/2015			Index Future	451.6840	451.6840	452.5890	452.5890	0.200	0.0000	0.0000	116
2014/11/20	AL37	07/05/2015			Index Future	458.9980	458.9980	459.9040	459.9040	0.197	0.0000	0.0000	0
2014/11/20	AL7T	05/02/2015			Index Future	535.5180	535.5180	537.0460	537.0460	0.285	0.0000	0.0000	3
2014/11/20	AL7T	07/05/2015			Index Future	544.1900	544.1900	545.7260	545.7260	0.282	0.0000	0.0000	0
2014/11/20	ALBI	05/02/2015			Index Future	488.2670	488.2670	489.9880	489.9880	0.352	0.0000	0.0000	654
2014/11/20	ALBI	07/05/2015			Index Future	496.1730	496.1730	497.9070	497.9070	0.349	0.0000	0.0000	0
2014/11/20	ALBI	06/08/2015			Index Future	504.6570	504.6570	506.4300	506.4300	0.351	0.0000	0.0000	0
2014/11/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/11/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/20	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	EL28	05/02/2015			Bond Future	124.9844	124.9844	125.8438	125.8438	0.688	0.0000	0.0000	0
2014/11/20	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	EL28	05/02/2015	125.99	Put	Bond Future	1,005.5800	1.0056	146.1600	0.1462	(85.465)	0	0	0
2014/11/20	EL28	05/02/2015	126.01	Put	Bond Future	1,025.5800	1.0256	166.1600	0.1662	(83.798)	0	0	0
2014/11/20	EL28	05/02/2015	126.00	Put	Bond Future	1,015.5800	1.0156	156.1600	0.1562	(84.624)	0	0	0
2014/11/20	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	EL28	07/05/2015	125.00	Call	Bond Future	512.2800	0.5123	1,381.7800	1.3818	169.731	0	0	0
2014/11/20	EL28	07/05/2015			Bond Future	125.5123	125.5123	126.3818	126.3818	0.693	0.0000	0.0000	0
2014/11/20	EL28	07/05/2015	125.01	Call	Bond Future	502.2800	0.5023	1,371.7800	1.3718	173.111	0	0	0
2014/11/20	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	EL28	07/05/2015	124.99	Call	Bond Future	522.2800	0.5223	1,391.7800	1.3918	166.482	0	0	0
2014/11/20	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	ES33	05/02/2015	10.00	Call	Bond Future	4,578.1900	4.5782	5,058.0000	5.0580	10.480	0	0	0
2014/11/20	ES33	05/02/2015			Bond Future	9.3737	86.7053	9.3110	87.1851	(0.668)	0.0000	0.0000	6,220
2014/11/20	ES33	05/02/2015	10.01	Call	Bond Future	4,648.1500	4.6481	5,127.9600	5.1280	10.323	0	0	0
2014/11/20	ES33	05/02/2015	9.99	Call	Bond Future	4,508.1400	4.5081	4,987.9500	4.9880	10.643	0	0	0
2014/11/20	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	ES33	07/05/2015			Bond Future	9.4501	84.3213	9.3859	84.8061	(0.679)	0.0000	0.0000	0
2014/11/20	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	ES33	07/05/2015	9.76	Call	Bond Future	2,281.8900	2.2819	2,766.6900	2.7667	21.246	0	0	0
2014/11/20	ES33	07/05/2015	9.74	Call	Bond Future	2,137.5000	2.1375	2,622.3000	2.6223	22.681	0	0	0
2014/11/20	ES33	07/05/2015	9.75	Call	Bond Future	2,209.7400	2.2097	2,694.5400	2.6945	21.939	0	0	0
2014/11/20	ES33	06/08/2015			Bond Future	9.5187	85.7794	9.4523	86.2743	(0.697)	0.0000	0.0000	0
2014/11/20	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	ES33	06/08/2015	9.61	Call	Bond Future	673.6600	0.6737	1,168.5700	1.1686	73.466	0	0	0
2014/11/20	ES33	06/08/2015	9.59	Call	Bond Future	526.8600	0.5269	1,021.7700	1.0218	93.936	0	0	0
2014/11/20	ES33	06/08/2015	9.60	Call	Bond Future	600.3100	0.6003	1,095.2200	1.0952	82.442	0	0	0
2014/11/20	GOVI	05/02/2015	459.99	Call	GOVI	261,650.0000	26.1650	277,140.0000	27.7140	5.920	0	0	0
2014/11/20	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	GOVI	05/02/2015			GOVI	486.1550	486.1550	487.7040	487.7040	0.319	0.0000	0.0000	409

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
2014/11/20	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	GOVI	05/02/2015	460.00	Call	GOVI	261,550.0000	26.1550	277,040.0000	27.7040	5.922	0	0	0
2014/11/20	GOVI	05/02/2015	460.01	Call	GOVI	261,450.0000	26.1450	276,940.0000	27.6940	5.925	0	0	0
2014/11/20	GOVI	07/05/2015	449.99	Call	GOVI	440,380.0000	44.0380	455,970.0000	45.5970	3.540	0	0	0
2014/11/20	GOVI	07/05/2015			GOVI	494.0280	494.0280	495.5870	495.5870	0.316	0.0000	0.0000	130
2014/11/20	GOVI	07/05/2015	450.00	Call	GOVI	440,280.0000	44.0280	455,870.0000	45.5870	3.541	0	0	0
2014/11/20	GOVI	07/05/2015	450.01	Call	GOVI	440,180.0000	44.0180	455,770.0000	45.5770	3.542	0	0	0
2014/11/20	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	GOVI	06/08/2015			GOVI	502.4750	502.4750	504.0710	504.0710	0.318	0.0000	0.0000	0
2014/11/20	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	GOVI	06/08/2015	499.99	Call	GOVI	24,850.0000	2.4850	40,810.0000	4.0810	64.225	0	0	0
2014/11/20	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	GOVI	06/08/2015	500.00	Call	GOVI	24,750.0000	2.4750	40,710.0000	4.0710	64.485	0	0	0
2014/11/20	GOVI	06/08/2015	500.01	Call	GOVI	24,650.0000	2.4650	40,610.0000	4.0610	64.746	0	0	0
2014/11/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/11/20	IGOV	05/02/2015			Index Future	225.3780	225.3780	226.0780	226.0780	0.311	0.0000	0.0000	1,093
2014/11/20	IGOV	07/05/2015			Index Future	229.0550	229.0550	229.7600	229.7600	0.308	0.0000	0.0000	80
2014/11/20	IGOV	06/08/2015			Index Future	232.9990	232.9990	233.7200	233.7200	0.309	0.0000	0.0000	0
2014/11/20	ILBI	05/02/2015			Index Future	612.1510	612.1510	612.5440	612.5440	0.064	0.0000	0.0000	157
2014/11/20	ILBI	07/05/2015			Index Future	622.2020	622.2020	622.5980	622.5980	0.064	0.0000	0.0000	0
2014/11/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/11/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/11/20	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/11/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/11/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/11/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/11/20	JBAF	17/12/2014			Jibar Tradeable Future	6.1200	93.8800	6.1000	93.9000	(0.327)	0.0000	0.0000	0
2014/11/20	JBAF	21/01/2015			Jibar Tradeable Future	6.1600	93.8400	6.1200	93.8800	(0.649)	0.0000	0.0000	0
2014/11/20	JBAF	18/02/2015			Jibar Tradeable Future	6.2300	93.7700	6.1700	93.8300	(0.963)	0.0000	0.0000	0
2014/11/20	JBAF	18/03/2015			Jibar Tradeable Future	6.2500	93.7500	6.1800	93.8200	(1.120)	0.0000	0.0000	2,850
2014/11/20	JBAF	15/04/2015			Jibar Tradeable Future	6.3000	93.7000	6.2300	93.7700	(1.111)	0.0000	0.0000	0
2014/11/20	JBAF	20/05/2015			Jibar Tradeable Future	6.3500	6.3500	6.3100	93.6900	(0.630)	0.0000	0.0000	0
2014/11/20	JBAF	17/06/2015			Jibar Tradeable Future	6.4000	93.6000	6.3100	93.6900	(1.406)	0.0000	0.0000	5,000

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
2014/11/20	JBAF	16/09/2015			Jibar Tradeable Future	6.5200	93.4800	6.4500	93.5500	(1.074)	0.0000	0.0000	0
2014/11/20	JBAF	15/12/2015			Jibar Tradeable Future	6.6300	93.3700	6.5700	93.4300	(0.905)	0.0000	0.0000	0
2014/11/20	JBAF	16/03/2016			Jibar Tradeable Future	6.7500	93.2500	6.6700	93.3300	(1.185)	0.0000	0.0000	0
2014/11/20	JBAF	15/06/2016			Jibar Tradeable Future	6.8600	93.1400	6.7800	93.2200	(1.166)	0.0000	0.0000	0
2014/11/20	JBAF	21/09/2016			Jibar Tradeable Future	6.9800	93.0200	6.9000	93.1000	(1.146)	0.0000	0.0000	0
2014/11/20	R023	05/02/2015			Bond Future	7.5898	104.4349	7.5424	104.7188	(0.625)	0.0000	0.0000	10,322
2014/11/20	R023	05/02/2015	8.74	Put	Bond Future	12.7400	0.0127	9.2300	0.0092	(27.551)	0	0	0
2014/11/20	R023	05/02/2015	8.75	Call	Bond Future	6,657.4900	6.6575	6,938.0300	6.9380	4.214	0	0	0
2014/11/20	R023	05/02/2015	8.76	Call	Bond Future	6,711.6600	6.7117	6,992.3600	6.9924	4.182	0	0	0
2014/11/20	R023	05/02/2015	8.74	Call	Bond Future	6,603.3100	6.6033	6,883.6800	6.8837	4.246	0	0	0
2014/11/20	R023	05/02/2015	8.76	Put	Bond Future	11.3900	0.0114	8.2100	0.0082	(27.919)	0	0	0
2014/11/20	R023	05/02/2015	8.75	Put	Bond Future	12.0500	0.0121	8.7100	0.0087	(27.718)	0	0	0
2014/11/20	R023	07/05/2015	8.14	Call	Bond Future	3,552.8200	3.5528	3,767.2800	3.7673	6.036	0	0	0
2014/11/20	R023	07/05/2015	8.15	Put	Bond Future	636.5900	0.6366	566.9400	0.5669	(10.941)	0	0	0
2014/11/20	R023	07/05/2015			Bond Future	7.6325	102.2015	7.5836	102.4867	(0.640)	0.0000	0.0000	0
2014/11/20	R023	07/05/2015	8.15	Call	Bond Future	3,595.4400	3.5954	3,811.0400	3.8110	5.996	0	0	0
2014/11/20	R023	07/05/2015	8.16	Call	Bond Future	3,638.2500	3.6382	3,854.9900	3.8550	5.957	0	0	0
2014/11/20	R023	07/05/2015	8.14	Put	Bond Future	650.0900	0.6501	579.3000	0.5793	(10.889)	0	0	0
2014/11/20	R023	07/05/2015	8.16	Put	Bond Future	623.3100	0.6233	554.8000	0.5548	(10.991)	0	0	0
2014/11/20	R023	06/08/2015	9.07	Put	Bond Future	225.1500	0.2252	200.4300	0.2004	(10.979)	0	0	911
2014/11/20	R023	06/08/2015	8.24	Call	Bond Future	4,186.5500	4.1865	4,398.1100	4.3981	5.053	0	0	0
2014/11/20	R023	06/08/2015			Bond Future	7.6615	103.9684	7.6101	104.2606	(0.671)	0.0000	0.0000	0
2014/11/20	R023	06/08/2015	9.07	Call	Bond Future	7,831.9400	7.8319	8,099.3900	8.0994	3.415	0	0	0
2014/11/20	R023	06/08/2015	8.26	Put	Bond Future	941.9800	0.9420	863.2300	0.8632	(8.360)	0	0	0
2014/11/20	R023	06/08/2015	8.25	Put	Bond Future	956.3800	0.9564	876.7000	0.8767	(8.331)	0	0	0
2014/11/20	R023	06/08/2015	8.24	Put	Bond Future	970.9600	0.9710	890.3500	0.8903	(8.302)	0	0	0
2014/11/20	R023	06/08/2015	8.25	Call	Bond Future	4,226.4200	4.2264	4,438.9100	4.4389	5.028	0	0	0
2014/11/20	R023	06/08/2015	8.26	Call	Bond Future	4,266.4200	4.2664	4,479.8400	4.4798	5.002	0	0	0
2014/11/20	R157	05/02/2015	8.74	Call	Bond Future	1,077.2500	1.0772	1,077.0800	1.0771	(0.016)	0	0	0
2014/11/20	R157	05/02/2015	8.75	Put	Bond Future	3.9700	0.0040	3.8100	0.0038	(4.030)	0	0	0
2014/11/20	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/11/20	R157	05/02/2015	8.74	Put	Bond Future	4.0900	0.0041	3.9200	0.0039	(4.156)	0	0	0
2014/11/20	R157	05/02/2015	8.76	Put	Bond Future	3.8500	0.0039	3.6900	0.0037	(4.156)	0	0	0
2014/11/20	R157	05/02/2015	8.75	Call	Bond Future	1,082.9400	1.0829	1,082.7800	1.0828	(0.015)	0	0	0
2014/11/20	R157	05/02/2015	8.76	Call	Bond Future	1,088.6200	1.0886	1,088.4600	1.0885	(0.015)	0	0	0
2014/11/20	R186	05/02/2015	9.00	Call	Bond Future	9,468.7900	9.4688	9,915.5600	9.9156	4.718	0	0	0
2014/11/20	R186	05/02/2015			Bond Future	7.8466	121.6929	7.7944	122.1463	(0.665)	0.0000	0.0000	43,184
2014/11/20	R186	05/02/2015	8.75	Call	Bond Future	7,560.9900	7.5610	7,995.9900	7.9960	5.753	0	0	0
2014/11/20	R186	05/02/2015	8.76	Call	Bond Future	7,637.0900	7.6371	8,072.7800	8.0728	5.705	0	0	0
2014/11/20	R186	05/02/2015	8.74	Call	Bond Future	7,484.9400	7.4849	7,919.2300	7.9192	5.802	0	0	0
2014/11/20	R186	05/02/2015	8.45	Put	Bond Future	249.9700	0.2500	197.3300	0.1973	(21.059)	0	0	6,500
2014/11/20	R186	05/02/2015	8.50	Put	Bond Future	206.3700	0.2064	161.5500	0.1616	(21.718)	0	0	6,500
2014/11/20	R186	05/02/2015	8.76	Put	Bond Future	70.3700	0.0704	52.6500	0.0526	(25.181)	0	0	0
2014/11/20	R186	05/02/2015	8.75	Put	Bond Future	73.5100	0.0735	55.1000	0.0551	(25.044)	0	0	0
2014/11/20	R186	05/02/2015	8.45	Call	Bond Future	5,324.1400	5.3241	5,724.9100	5.7249	7.527	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
2014/11/20	R186	05/02/2015	8.50	Call	Bond Future	5,687.6900	5.6877	6,096.2800	6.0963	7.184	0	0	0
2014/11/20	R186	05/02/2015	9.00	Put	Bond Future	23.4800	0.0235	16.8400	0.0168	(28.279)	0	0	9,600
2014/11/20	R186	05/02/2015	8.74	Put	Bond Future	76.7700	0.0768	57.6500	0.0576	(24.906)	0	0	0
2014/11/20	R186	07/05/2015			Bond Future	7.8928	123.6640	7.8392	124.1209	(0.680)	7.9307	7.9307	1
2014/11/20	R186	07/05/2015	8.25	Call	Bond Future	4,346.2900	4.3463	4,658.9100	4.6589	7.193	0	0	0
2014/11/20	R186	07/05/2015	8.24	Put	Bond Future	1,390.3200	1.3903	1,244.0100	1.2440	(10.523)	0	0	0
2014/11/20	R186	07/05/2015	8.26	Put	Bond Future	1,338.4600	1.3385	1,196.2300	1.1962	(10.626)	0	0	0
2014/11/20	R186	07/05/2015	8.25	Put	Bond Future	1,364.3400	1.3643	1,220.0800	1.2201	(10.574)	0	0	0
2014/11/20	R186	07/05/2015	8.26	Call	Bond Future	4,402.4200	4.4024	4,717.0700	4.7171	7.147	0	0	0
2014/11/20	R186	07/05/2015	8.24	Call	Bond Future	4,290.1800	4.2902	4,600.7500	4.6007	7.239	0	0	0
2014/11/20	R186	06/08/2015	8.00	Put	Bond Future	2,993.7300	2.9937	2,779.0300	2.7790	(7.172)	0	0	0
2014/11/20	R186	06/08/2015			Bond Future	7.9276	120.5013	7.8717	120.9685	(0.705)	0.0000	0.0000	0
2014/11/20	R186	06/08/2015	8.00	Call	Bond Future	3,595.1800	3.5952	3,847.6500	3.8476	7.022	0	0	0
2014/11/20	R186	06/08/2015	8.01	Call	Bond Future	3,640.0000	3.6400	3,894.3400	3.8943	6.987	0	0	0
2014/11/20	R186	06/08/2015	7.99	Call	Bond Future	3,551.0400	3.5510	3,801.6600	3.8017	7.058	0	0	0
2014/11/20	R186	06/08/2015	7.99	Put	Bond Future	3,032.4000	3.0324	2,815.8500	2.8158	(7.141)	0	0	0
2014/11/20	R186	06/08/2015	8.01	Put	Bond Future	2,955.8100	2.9558	2,742.9800	2.7430	(7.200)	0	0	0
2014/11/20	R186	05/11/2015	8.24	Call	Bond Future	5,102.3600	5.1024	5,393.6800	5.3937	5.710	0	0	0
2014/11/20	R186	05/11/2015	8.25	Put	Bond Future	2,676.6100	2.6766	2,494.3600	2.4944	(6.809)	0	0	0
2014/11/20	R186	05/11/2015			Bond Future	7.9436	122.6960	7.8858	123.1711	(0.728)	0.0000	0.0000	0
2014/11/20	R186	05/11/2015	9.00	Put	Bond Future	1,055.1600	1.0552	966.2700	0.9663	(8.424)	0	0	2,600
2014/11/20	R186	05/11/2015	8.24	Put	Bond Future	2,707.2800	2.7073	2,523.5200	2.5235	(6.788)	0	0	0
2014/11/20	R186	05/11/2015	8.26	Put	Bond Future	2,645.7700	2.6458	2,465.0300	2.4650	(6.831)	0	0	0
2014/11/20	R186	05/11/2015	9.00	Call	Bond Future	9,297.1500	9.2972	9,683.3400	9.6833	4.154	0	0	0
2014/11/20	R186	05/11/2015	8.25	Call	Bond Future	5,151.3400	5.1513	5,444.1700	5.4442	5.685	0	0	0
2014/11/20	R186	05/11/2015	8.26	Call	Bond Future	5,200.0800	5.2001	5,494.4200	5.4944	5.660	0	0	0
2014/11/20	R197	05/02/2015	288.99	Put	Bond Future	271.4500	0.2714	701.1300	0.7011	158.291	0	0	0
2014/11/20	R197	05/02/2015			Bond Future	288.7185	288.7185	288.2889	288.2889	(0.149)	0.0000	0.0000	898
2014/11/20	R197	05/02/2015	289.01	Put	Bond Future	291.4500	0.2914	721.1300	0.7211	147.428	0	0	0
2014/11/20	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R197	05/02/2015	289.00	Put	Bond Future	281.4500	0.2814	711.1300	0.7111	152.667	0	0	0
2014/11/20	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R197	07/05/2015			Bond Future	293.4290	293.4290	292.9834	292.9834	(0.152)	0.0000	0.0000	0
2014/11/20	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R197	07/05/2015	293.99	Put	Bond Future	560.9600	0.5610	1,006.6100	1.0066	79.444	0	0	0
2014/11/20	R197	07/05/2015	294.01	Put	Bond Future	580.9600	0.5810	1,026.6100	1.0266	76.709	0	0	0
2014/11/20	R197	07/05/2015	294.00	Put	Bond Future	570.9600	0.5710	1,016.6100	1.0166	78.053	0	0	0
2014/11/20	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R202	05/02/2015	233.01	Call	Bond Future	2,933.6500	2.9337	2,934.6700	2.9347	0.035	0	0	0
2014/11/20	R202	05/02/2015			Bond Future	235.9437	235.9437	235.9447	235.9447	0.000	0.0000	0.0000	50,593
2014/11/20	R202	05/02/2015	232.99	Call	Bond Future	2,953.6500	2.9537	2,954.6700	2.9547	0.035	0	0	0
2014/11/20	R202	05/02/2015	233.00	Call	Bond Future	2,943.6500	2.9437	2,944.6700	2.9447	0.035	0	0	0
2014/11/20	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/20	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R202	07/05/2015			Bond Future	239.7931	239.7931	239.7866	239.7866	(0.003)	0.0000	0.0000	0
2014/11/20	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R202	07/05/2015	238.51	Call	Bond Future	1,283.1000	1.2831	1,276.6300	1.2766	(0.504)	0	0	0
2014/11/20	R202	07/05/2015	238.49	Call	Bond Future	1,303.1000	1.3031	1,296.6300	1.2966	(0.497)	0	0	0
2014/11/20	R202	07/05/2015	238.50	Call	Bond Future	1,293.1000	1.2931	1,286.6300	1.2866	(0.500)	0	0	0
2014/11/20	R203	05/02/2015	7.69	Call	Bond Future	2,577.1300	2.5771	2,709.7600	2.7098	5.146	0	0	55
2014/11/20	R203	05/02/2015			Bond Future	6.6018	107.2302	6.5464	107.3634	(0.839)	0.0000	0.0000	13,903
2014/11/20	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R203	05/02/2015	8.35	Call	Bond Future	4,098.6600	4.0987	4,231.8700	4.2319	3.250	0	0	0
2014/11/20	R203	05/02/2015	8.36	Call	Bond Future	4,121.5100	4.1215	4,254.7200	4.2547	3.232	0	0	0
2014/11/20	R203	05/02/2015	8.34	Call	Bond Future	4,075.8000	4.0758	4,209.0100	4.2090	3.268	0	0	0
2014/11/20	R203	05/02/2015	7.69	Put	Bond Future	1.5000	0.0015	0.9200	0.0009	(38.667)	0	0	0
2014/11/20	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R203	07/05/2015			Bond Future	6.6062	104.7997	6.5459	104.9318	(0.913)	0.0000	0.0000	0
2014/11/20	R203	07/05/2015	7.24	Put	Bond Future	124.5600	0.1246	103.4200	0.1034	(16.972)	0	0	0
2014/11/20	R203	07/05/2015	7.26	Put	Bond Future	118.2100	0.1182	97.9700	0.0980	(17.122)	0	0	0
2014/11/20	R203	07/05/2015	7.25	Put	Bond Future	121.3500	0.1213	100.6600	0.1007	(17.050)	0	0	0
2014/11/20	R203	07/05/2015	7.25	Call	Bond Future	1,517.3600	1.5174	1,628.7100	1.6287	7.338	0	0	0
2014/11/20	R203	07/05/2015	7.26	Call	Bond Future	1,535.7100	1.5357	1,647.5100	1.6475	7.280	0	0	0
2014/11/20	R203	07/05/2015	7.24	Call	Bond Future	1,499.0700	1.4991	1,609.9700	1.6100	7.398	0	0	0
2014/11/20	R203	06/08/2015	6.74	Call	Bond Future	842.4500	0.8425	923.9700	0.9240	9.677	0	0	0
2014/11/20	R203	06/08/2015	6.75	Put	Bond Future	477.3000	0.4773	423.0200	0.4230	(11.372)	0	0	0
2014/11/20	R203	06/08/2015			Bond Future	6.5578	106.6117	6.4885	106.7482	(1.056)	0.0000	0.0000	0
2014/11/20	R203	06/08/2015	6.75	Call	Bond Future	854.6400	0.8546	936.7800	0.9368	9.611	0	0	0
2014/11/20	R203	06/08/2015	6.76	Call	Bond Future	866.9100	0.8669	949.6700	0.9497	9.547	0	0	0
2014/11/20	R203	06/08/2015	6.74	Put	Bond Future	484.7000	0.4847	429.8000	0.4298	(11.327)	0	0	0
2014/11/20	R203	06/08/2015	6.76	Put	Bond Future	469.9900	0.4700	416.3300	0.4163	(11.417)	0	0	0
2014/11/20	R204	05/02/2015			Bond Future	6.9227	104.7022	6.8635	104.9046	(0.856)	0.0000	0.0000	10,787
2014/11/20	R204	05/02/2015	8.25	Call	Bond Future	4,410.5800	4.4106	4,612.6500	4.6126	4.581	0	0	0
2014/11/20	R204	05/02/2015	8.26	Call	Bond Future	4,442.8700	4.4429	4,644.9600	4.6450	4.549	0	0	0
2014/11/20	R204	05/02/2015	8.24	Call	Bond Future	4,378.2900	4.3783	4,580.3300	4.5803	4.615	0	0	0
2014/11/20	R204	05/02/2015	8.26	Put	Bond Future	0.6400	0.0006	0.3700	0.0004	(42.188)	0	0	0
2014/11/20	R204	05/02/2015	8.25	Put	Bond Future	0.6900	0.0007	0.4000	0.0004	(42.029)	0	0	0
2014/11/20	R204	05/02/2015	8.24	Put	Bond Future	0.7500	0.0008	0.4300	0.0004	(42.667)	0	0	0
2014/11/20	R204	07/05/2015	7.51	Put	Bond Future	254.6100	0.2546	214.0100	0.2140	(15.946)	0	0	0
2014/11/20	R204	07/05/2015			Bond Future	6.9541	106.3980	6.8911	106.6004	(0.906)	0.0000	0.0000	0
2014/11/20	R204	07/05/2015	7.50	Put	Bond Future	260.8800	0.2609	219.4800	0.2195	(15.869)	0	0	0
2014/11/20	R204	07/05/2015	7.49	Call	Bond Future	1,969.6900	1.9697	2,129.8400	2.1298	8.131	0	0	0
2014/11/20	R204	07/05/2015	7.50	Call	Bond Future	1,994.7200	1.9947	2,155.6800	2.1557	8.069	0	0	0
2014/11/20	R204	07/05/2015	7.51	Call	Bond Future	2,019.8700	2.0199	2,181.6300	2.1816	8.008	0	0	0
2014/11/20	R204	07/05/2015	7.49	Put	Bond Future	267.2900	0.2673	225.0800	0.2251	(15.792)	0	0	0
2014/11/20	R204	06/08/2015	7.74	Call	Bond Future	2,628.4000	2.6284	2,796.2600	2.7963	6.386	0	0	0

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2014/11/20	R204	06/08/2015	7.75	Put	Bond Future	301.5300	0.3015	262.0700	0.2621	(13.087)	0	0	0
2014/11/20	R204	06/08/2015			Bond Future	6.9570	104.1988	6.8880	104.4067	(0.993)	0.0000	0.0000	0
2014/11/20	R204	06/08/2015	8.41	Call	Bond Future	4,332.0200	4.3320	4,527.5900	4.5276	4.515	0	0	0
2014/11/20	R204	06/08/2015	7.74	Put	Bond Future	306.9500	0.3070	266.9100	0.2669	(13.044)	0	0	0
2014/11/20	R204	06/08/2015	7.76	Put	Bond Future	296.1900	0.2962	257.3000	0.2573	(13.130)	0	0	0
2014/11/20	R204	06/08/2015	8.41	Put	Bond Future	75.0300	0.0750	62.7000	0.0627	(16.433)	0	0	699
2014/11/20	R204	06/08/2015	7.75	Call	Bond Future	2,652.2100	2.6522	2,820.6500	2.8206	6.351	0	0	0
2014/11/20	R204	06/08/2015	7.76	Call	Bond Future	2,676.0900	2.6761	2,845.1000	2.8451	6.316	0	0	0
2014/11/20	R207	05/02/2015	8.49	Put	Bond Future	1.4800	0.0015	0.9800	0.0010	(33.784)	0	0	0
2014/11/20	R207	05/02/2015			Bond Future	7.1657	100.8577	7.1177	101.0550	(0.670)	0.0000	0.0000	36,307
2014/11/20	R207	05/02/2015	8.51	Put	Bond Future	1.2900	0.0013	0.8400	0.0008	(34.884)	0	0	0
2014/11/20	R207	05/02/2015	8.50	Call	Bond Future	5,296.2500	5.2963	5,493.0200	5.4930	3.715	0	0	0
2014/11/20	R207	05/02/2015	8.51	Call	Bond Future	5,334.5400	5.3345	5,531.3300	5.5313	3.689	0	0	0
2014/11/20	R207	05/02/2015	8.49	Call	Bond Future	5,257.9500	5.2579	5,454.6900	5.4547	3.742	0	0	0
2014/11/20	R207	05/02/2015	8.50	Put	Bond Future	1.3800	0.0014	0.9100	0.0009	(34.058)	0	0	0
2014/11/20	R207	07/05/2015			Bond Future	7.2083	102.4916	7.1580	102.6888	(0.698)	0.0000	0.0000	0
2014/11/20	R207	07/05/2015	8.25	Call	Bond Future	4,083.5600	4.0836	4,265.2900	4.2653	4.450	0	0	0
2014/11/20	R207	07/05/2015	7.73	Call	Bond Future	2,391.5700	2.3916	2,543.5400	2.5435	6.354	0	0	66
2014/11/20	R207	07/05/2015	8.24	Put	Bond Future	105.1200	0.1051	89.2500	0.0893	(15.097)	0	0	0
2014/11/20	R207	07/05/2015	8.26	Put	Bond Future	99.3200	0.0993	84.2000	0.0842	(15.224)	0	0	0
2014/11/20	R207	07/05/2015	7.73	Put	Bond Future	373.2100	0.3732	327.9500	0.3280	(12.127)	0	0	0
2014/11/20	R207	07/05/2015	8.25	Put	Bond Future	102.3300	0.1023	86.8300	0.0868	(15.147)	0	0	0
2014/11/20	R207	07/05/2015	8.26	Call	Bond Future	4,117.8300	4.1178	4,299.9400	4.2999	4.422	0	0	0
2014/11/20	R207	07/05/2015	8.24	Call	Bond Future	4,049.0600	4.0491	4,230.4200	4.2304	4.479	0	0	0
2014/11/20	R207	06/08/2015	7.76	Call	Bond Future	2,587.0100	2.5870	2,732.2000	2.7322	5.612	0	0	0
2014/11/20	R207	06/08/2015			Bond Future	7.2296	100.6194	7.1754	100.8220	(0.750)	0.0000	0.0000	0
2014/11/20	R207	06/08/2015	7.74	Call	Bond Future	2,534.0700	2.5341	2,677.8700	2.6779	5.675	0	0	0
2014/11/20	R207	06/08/2015	7.75	Call	Bond Future	2,560.4900	2.5605	2,704.9900	2.7050	5.643	0	0	0
2014/11/20	R207	06/08/2015	7.46	Call	Bond Future	1,845.7500	1.8457	1,968.0200	1.9680	6.624	0	0	70
2014/11/20	R207	06/08/2015	7.74	Put	Bond Future	651.0700	0.6511	592.1900	0.5922	(9.044)	0	0	0
2014/11/20	R207	06/08/2015	7.76	Put	Bond Future	631.1000	0.6311	573.6100	0.5736	(9.109)	0	0	0
2014/11/20	R207	06/08/2015	7.46	Put	Bond Future	990.4000	0.9904	909.9900	0.9100	(8.119)	0	0	0
2014/11/20	R207	06/08/2015	7.75	Put	Bond Future	641.0200	0.6410	582.8400	0.5828	(9.076)	0	0	0
2014/11/20	R208	05/02/2015	8.51	Call	Bond Future	5,379.4700	5.3795	5,605.7300	5.6057	4.206	0	0	0
2014/11/20	R208	05/02/2015			Bond Future	7.3472	99.5470	7.2996	99.7753	(0.649)	0.0000	0.0000	52,091
2014/11/20	R208	05/02/2015	8.49	Call	Bond Future	5,291.0800	5.2911	5,517.1000	5.5171	4.272	0	0	0
2014/11/20	R208	05/02/2015	8.51	Put	Bond Future	7.0300	0.0070	4.9600	0.0050	(29.445)	0	0	0
2014/11/20	R208	05/02/2015	8.50	Put	Bond Future	7.4700	0.0075	5.2800	0.0053	(29.317)	0	0	0
2014/11/20	R208	05/02/2015	8.49	Put	Bond Future	7.9300	0.0079	5.6200	0.0056	(29.130)	0	0	0
2014/11/20	R208	05/02/2015	8.50	Call	Bond Future	5,335.2800	5.3353	5,561.4200	5.5614	4.239	0	0	0
2014/11/20	R208	07/05/2015	8.01	Call	Bond Future	3,192.9500	3.1930	3,376.5800	3.3766	5.751	0	0	0
2014/11/20	R208	07/05/2015			Bond Future	7.3888	97.7592	7.3393	97.9881	(0.670)	0.0000	0.0000	0
2014/11/20	R208	07/05/2015	7.99	Call	Bond Future	3,121.1000	3.1211	3,303.0700	3.3031	5.830	0	0	0
2014/11/20	R208	07/05/2015	8.00	Call	Bond Future	3,157.0500	3.1570	3,339.8500	3.3399	5.790	0	0	0
2014/11/20	R208	07/05/2015	7.99	Put	Bond Future	392.0400	0.3920	345.1100	0.3451	(11.971)	0	0	0
2014/11/20	R208	07/05/2015	8.01	Put	Bond Future	374.7200	0.3747	329.4500	0.3295	(12.081)	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
2014/11/20	R208	07/05/2015	8.00	Put	Bond Future	383.3900	0.3834	337.2900	0.3373	(12.024)	0	0	0
2014/11/20	R208	06/08/2015			Bond Future	7.4132	99.4495	7.3606	99.6843	(0.710)	0.0000	0.0000	0
2014/11/20	R208	06/08/2015	8.00	Call	Bond Future	3,288.5900	3.2886	3,460.3600	3.4604	5.223	0	0	0
2014/11/20	R208	06/08/2015	8.01	Call	Bond Future	3,320.5000	3.3205	3,493.0300	3.4930	5.196	0	0	0
2014/11/20	R208	06/08/2015	8.85	Call	Bond Future	6,302.1200	6.3021	6,519.4400	6.5194	3.448	0	0	0
2014/11/20	R208	06/08/2015	7.99	Call	Bond Future	3,256.7900	3.2568	3,427.7900	3.4278	5.251	0	0	0
2014/11/20	R208	06/08/2015	8.01	Put	Bond Future	704.8800	0.7049	642.5800	0.6426	(8.838)	0	0	0
2014/11/20	R208	06/08/2015	8.00	Put	Bond Future	716.0800	0.7161	653.0200	0.6530	(8.806)	0	0	0
2014/11/20	R208	06/08/2015	7.99	Put	Bond Future	727.4300	0.7274	663.6000	0.6636	(8.775)	0	0	0
2014/11/20	R208	06/08/2015	8.85	Put	Bond Future	148.4900	0.1485	130.9800	0.1310	(11.792)	0	0	198
2014/11/20	R208	05/11/2015			Bond Future	7.4100	97.8569	7.3546	98.0956	(0.748)	0.0000	0.0000	0
2014/11/20	R208	05/11/2015	8.48	Call	Bond Future	4,945.3000	4.9453	5,142.4900	5.1425	3.987	0	0	0
2014/11/20	R208	05/11/2015	7.74	Put	Bond Future	1,267.0300	1.2670	1,177.5100	1.1775	(7.065)	0	0	0
2014/11/20	R208	05/11/2015	7.75	Call	Bond Future	2,700.7400	2.7007	2,850.7000	2.8507	5.553	0	0	0
2014/11/20	R208	05/11/2015	7.76	Call	Bond Future	2,727.6900	2.7277	2,878.4400	2.8784	5.527	0	0	0
2014/11/20	R208	05/11/2015	8.48	Put	Bond Future	472.5100	0.4725	431.0200	0.4310	(8.781)	0	0	2,200
2014/11/20	R208	05/11/2015	7.74	Call	Bond Future	2,673.9200	2.6739	2,823.0800	2.8231	5.578	0	0	0
2014/11/20	R208	05/11/2015	7.76	Put	Bond Future	1,236.3400	1.2363	1,148.4100	1.1484	(7.112)	0	0	0
2014/11/20	R208	05/11/2015	7.75	Put	Bond Future	1,251.6100	1.2516	1,162.8900	1.1629	(7.088)	0	0	0
2014/11/20	R209	05/02/2015	9.00	Put	Bond Future	365.8100	0.3658	287.9600	0.2880	(21.282)	0	0	0
2014/11/20	R209	05/02/2015			Bond Future	8.4551	80.7216	8.3931	81.2289	(0.733)	0.0000	0.0000	28,435
2014/11/20	R209	05/02/2015	9.25	Call	Bond Future	6,243.4000	6.2434	6,712.6600	6.7127	7.516	0	0	0
2014/11/20	R209	05/02/2015	9.26	Call	Bond Future	6,309.8200	6.3098	6,780.2200	6.7802	7.455	0	0	0
2014/11/20	R209	05/02/2015	9.24	Call	Bond Future	6,177.0600	6.1771	6,645.1300	6.6451	7.578	0	0	0
2014/11/20	R209	05/02/2015	9.25	Put	Bond Future	156.4400	0.1564	118.3800	0.1184	(24.329)	0	0	0
2014/11/20	R209	05/02/2015	9.00	Call	Bond Future	4,618.8900	4.6189	5,048.3600	5.0484	9.298	0	0	0
2014/11/20	R209	05/02/2015	9.24	Put	Bond Future	162.1000	0.1621	122.8500	0.1229	(24.213)	0	0	0
2014/11/20	R209	05/02/2015	9.26	Put	Bond Future	150.9700	0.1510	114.0500	0.1140	(24.455)	0	0	0
2014/11/20	R209	07/05/2015			Bond Future	8.5009	78.8807	8.4376	79.3938	(0.745)	0.0000	0.0000	0
2014/11/20	R209	07/05/2015	8.99	Put	Bond Future	1,165.1600	1.1652	1,027.1900	1.0272	(11.841)	0	0	0
2014/11/20	R209	07/05/2015	9.01	Put	Bond Future	1,123.7500	1.1238	989.5500	0.9895	(11.942)	0	0	0
2014/11/20	R209	07/05/2015	8.99	Call	Bond Future	4,962.1700	4.9622	5,337.2400	5.3372	7.559	0	0	0
2014/11/20	R209	07/05/2015	9.00	Put	Bond Future	1,144.3000	1.1443	1,008.2200	1.0082	(11.892)	0	0	0
2014/11/20	R209	07/05/2015	9.00	Call	Bond Future	5,015.9800	5.0160	5,392.9400	5.3929	7.515	0	0	0
2014/11/20	R209	07/05/2015	9.01	Call	Bond Future	5,069.9900	5.0700	5,448.8300	5.4488	7.472	0	0	0
2014/11/20	R209	06/08/2015	8.99	Put	Bond Future	1,948.6800	1.9487	1,779.6700	1.7797	(8.673)	0	0	0
2014/11/20	R209	06/08/2015			Bond Future	8.5388	80.2448	8.4737	80.7684	(0.763)	0.0000	0.0000	0
2014/11/20	R209	06/08/2015	9.01	Put	Bond Future	1,898.6300	1.8986	1,732.8800	1.7329	(8.730)	0	0	0
2014/11/20	R209	06/08/2015	9.90	Call	Bond Future	10,325.7600	10.3258	10,790.9600	10.7910	4.505	0	0	0
2014/11/20	R209	06/08/2015	9.00	Call	Bond Future	5,480.9400	5.4809	5,837.0900	5.8371	6.498	0	0	0
2014/11/20	R209	06/08/2015	9.01	Call	Bond Future	5,530.4300	5.5304	5,888.2100	5.8882	6.469	0	0	0
2014/11/20	R209	06/08/2015	9.00	Put	Bond Future	1,923.5200	1.9235	1,756.1400	1.7561	(8.702)	0	0	0
2014/11/20	R209	06/08/2015	8.99	Call	Bond Future	5,431.6100	5.4316	5,786.1300	5.7861	6.527	0	0	0
2014/11/20	R209	06/08/2015	9.90	Put	Bond Future	506.2700	0.5063	447.9400	0.4479	(11.522)	0	0	2,914
2014/11/20	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R210	05/02/2015			Bond Future	177.5968	177.5968	178.8112	178.8112	0.684	0.0000	0.0000	628

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
2014/11/20	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R210	05/02/2015	175.01	Call	Bond Future	2,586.7700	2.5868	3,801.1900	3.8012	46.947	0	0	0
2014/11/20	R210	05/02/2015	174.99	Call	Bond Future	2,606.7700	2.6068	3,821.1900	3.8212	46.587	0	0	0
2014/11/20	R210	05/02/2015	175.00	Call	Bond Future	2,596.7700	2.5968	3,811.1900	3.8112	46.767	0	0	0
2014/11/20	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R210	07/05/2015			Bond Future	178.4165	178.4165	179.6454	179.6454	0.689	0.0000	0.0000	0
2014/11/20	R210	07/05/2015	177.00	Call	Bond Future	1,416.4600	1.4165	2,645.3600	2.6454	86.759	0	0	0
2014/11/20	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R210	07/05/2015	177.01	Call	Bond Future	1,406.4600	1.4065	2,635.3600	2.6354	87.375	0	0	0
2014/11/20	R210	07/05/2015	176.99	Call	Bond Future	1,426.4600	1.4265	2,655.3600	2.6554	86.150	0	0	0
2014/11/20	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R211	05/02/2015			Bond Future	132.6529	132.6529	132.6506	132.6506	(0.002)	0.0000	0.0000	1,120
2014/11/20	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R211	05/02/2015	132.99	Put	Bond Future	337.1200	0.3371	339.4000	0.3394	0.676	0	0	0
2014/11/20	R211	05/02/2015	133.01	Put	Bond Future	357.1200	0.3571	359.4000	0.3594	0.638	0	0	0
2014/11/20	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R211	05/02/2015	133.00	Put	Bond Future	347.1200	0.3471	349.4000	0.3494	0.657	0	0	0
2014/11/20	R211	07/05/2015	134.99	Put	Bond Future	172.5800	0.1726	179.0600	0.1791	3.755	0	0	0
2014/11/20	R211	07/05/2015			Bond Future	134.8174	134.8174	134.8109	134.8109	(0.005)	0.0000	0.0000	0
2014/11/20	R211	07/05/2015	135.01	Put	Bond Future	192.5800	0.1926	199.0600	0.1991	3.365	0	0	0
2014/11/20	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R211	07/05/2015	135.00	Put	Bond Future	182.5800	0.1826	189.0600	0.1891	3.549	0	0	0
2014/11/20	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R212	05/02/2015			Bond Future	137.7364	137.7364	137.7366	137.7366	0.000	0.0000	0.0000	14,864
2014/11/20	R212	05/02/2015	137.99	Put	Bond Future	253.6100	0.2536	253.4300	0.2534	(0.071)	0	0	0
2014/11/20	R212	05/02/2015	138.01	Put	Bond Future	273.6100	0.2736	273.4300	0.2734	(0.066)	0	0	0
2014/11/20	R212	05/02/2015	138.00	Put	Bond Future	263.6100	0.2636	263.4300	0.2634	(0.068)	0	0	0
2014/11/20	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R212	07/05/2015			Bond Future	139.9839	139.9839	139.9797	139.9797	(0.003)	0.0000	0.0000	0
2014/11/20	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R212	07/05/2015	140.99	Put	Bond Future	1,006.0700	1.0061	1,010.2600	1.0103	0.416	0	0	0
2014/11/20	R212	07/05/2015	141.01	Put	Bond Future	1,026.0700	1.0261	1,030.2600	1.0303	0.408	0	0	0
2014/11/20	R212	07/05/2015	141.00	Put	Bond Future	1,016.0700	1.0161	1,020.2600	1.0203	0.412	0	0	0
2014/11/20	R213	05/02/2015	9.26	Put	Bond Future	84.4100	0.0844	64.9400	0.0649	(23.066)	0	0	0
2014/11/20	R213	05/02/2015			Bond Future	8.3146	91.6120	8.2626	92.0316	(0.625)	0.0000	0.0000	21,796
2014/11/20	R213	05/02/2015	9.25	Put	Bond Future	88.0400	0.0880	67.8500	0.0679	(22.933)	0	0	0
2014/11/20	R213	05/02/2015	9.24	Put	Bond Future	91.4600	0.0915	70.5900	0.0706	(22.819)	0	0	0
2014/11/20	R213	05/02/2015	9.25	Call	Bond Future	7,181.1700	7.1812	7,580.5500	7.5805	5.561	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
2014/11/20	R213	05/02/2015	9.26	Call	Bond Future	7,248.8900	7.2489	7,648.9900	7.6490	5.519	0	0	0
2014/11/20	R213	05/02/2015	9.24	Call	Bond Future	7,113.1500	7.1132	7,511.8500	7.5118	5.605	0	0	0
2014/11/20	R213	07/05/2015	8.74	Call	Bond Future	4,279.6500	4.2796	4,570.1800	4.5702	6.789	0	0	0
2014/11/20	R213	07/05/2015	8.75	Put	Bond Future	1,319.2900	1.3193	1,188.0200	1.1880	(9.950)	0	0	0
2014/11/20	R213	07/05/2015			Bond Future	8.3615	89.5507	8.3084	89.9743	(0.635)	0.0000	0.0000	0
2014/11/20	R213	07/05/2015	8.75	Call	Bond Future	4,331.3700	4.3314	4,623.6700	4.6237	6.748	0	0	0
2014/11/20	R213	07/05/2015	8.76	Call	Bond Future	4,383.3300	4.3833	4,677.3900	4.6774	6.709	0	0	0
2014/11/20	R213	07/05/2015	8.74	Put	Bond Future	1,343.2700	1.3433	1,210.2300	1.2102	(9.904)	0	0	0
2014/11/20	R213	07/05/2015	8.76	Put	Bond Future	1,295.6500	1.2956	1,166.1400	1.1661	(9.996)	0	0	0
2014/11/20	R213	06/08/2015			Bond Future	8.4002	91.0989	8.3453	91.5316	(0.654)	0.0000	0.0000	0
2014/11/20	R213	06/08/2015	8.49	Put	Bond Future	2,934.6400	2.9346	2,739.0100	2.7390	(6.666)	0	0	0
2014/11/20	R213	06/08/2015	8.51	Put	Bond Future	2,863.1800	2.8632	2,670.7900	2.6708	(6.719)	0	0	0
2014/11/20	R213	06/08/2015	8.49	Call	Bond Future	3,635.6300	3.6356	3,872.6700	3.8727	6.520	0	0	0
2014/11/20	R213	06/08/2015	8.50	Put	Bond Future	2,898.4400	2.8984	2,704.4300	2.7044	(6.694)	0	0	0
2014/11/20	R213	06/08/2015	8.50	Call	Bond Future	3,677.0400	3.6770	3,915.7000	3.9157	6.491	0	0	0
2014/11/20	R213	06/08/2015	8.51	Call	Bond Future	3,719.2900	3.7193	3,959.5700	3.9596	6.460	0	0	0
2014/11/20	R214	05/02/2015	9.50	Call	Bond Future	7,550.3800	7.5504	8,056.5300	8.0565	6.704	0	0	0
2014/11/20	R214	05/02/2015			Bond Future	8.5563	81.5978	8.4943	82.1313	(0.725)	0.0000	0.0000	6,869
2014/11/20	R214	05/02/2015	9.51	Call	Bond Future	7,618.7700	7.6188	8,125.8400	8.1258	6.656	0	0	0
2014/11/20	R214	05/02/2015	9.49	Call	Bond Future	7,481.6400	7.4816	7,986.9200	7.9869	6.754	0	0	0
2014/11/20	R214	05/02/2015	9.50	Put	Bond Future	108.0200	0.1080	80.6600	0.0807	(25.329)	0	0	0
2014/11/20	R214	05/02/2015	9.49	Put	Bond Future	111.9500	0.1120	83.7200	0.0837	(25.217)	0	0	0
2014/11/20	R214	05/02/2015	9.51	Put	Bond Future	103.8600	0.1039	77.4200	0.0774	(25.457)	0	0	0
2014/11/20	R214	07/05/2015			Bond Future	8.6009	79.6277	8.5376	80.1672	(0.736)	0.0000	0.0000	0
2014/11/20	R214	07/05/2015	9.15	Call	Bond Future	5,580.0100	5.5800	5,984.0200	5.9840	7.240	0	0	0
2014/11/20	R214	07/05/2015	9.16	Call	Bond Future	5,636.9100	5.6369	6,042.7700	6.0428	7.200	0	0	0
2014/11/20	R214	07/05/2015	9.14	Put	Bond Future	1,162.4700	1.1625	1,025.0700	1.0251	(11.820)	0	0	0
2014/11/20	R214	07/05/2015	9.16	Put	Bond Future	1,121.8200	1.1218	988.1500	0.9881	(11.915)	0	0	0
2014/11/20	R214	07/05/2015	9.15	Put	Bond Future	1,141.9000	1.1419	1,006.3800	1.0064	(11.868)	0	0	0
2014/11/20	R214	07/05/2015	9.14	Call	Bond Future	5,523.4700	5.5235	5,925.6000	5.9256	7.280	0	0	0
2014/11/20	R214	06/08/2015	8.76	Put	Bond Future	3,111.5400	3.1115	2,872.7500	2.8727	(7.674)	0	0	0
2014/11/20	R214	06/08/2015			Bond Future	8.6386	81.0043	8.5735	81.5547	(0.754)	0.0000	0.0000	0
2014/11/20	R214	06/08/2015	8.75	Put	Bond Future	3,149.1600	3.1492	2,908.3800	2.9084	(7.646)	0	0	0
2014/11/20	R214	06/08/2015	8.74	Call	Bond Future	4,032.8900	4.0329	4,340.5600	4.3406	7.629	0	0	0
2014/11/20	R214	06/08/2015	8.75	Call	Bond Future	4,076.8900	4.0769	4,386.5500	4.3865	7.595	0	0	0
2014/11/20	R214	06/08/2015	8.76	Call	Bond Future	4,121.6500	4.1217	4,433.3000	4.4333	7.561	0	0	0
2014/11/20	R214	06/08/2015	8.74	Put	Bond Future	3,187.6700	3.1877	2,944.9000	2.9449	(7.616)	0	0	0
2014/11/20	R248	05/02/2015			Bond Future	8.6227	105.3176	8.5606	106.0055	(0.720)	0.0000	0.0000	40,123
2014/11/20	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R248	05/02/2015	9.50	Call	Bond Future	8,914.1400	8.9141	9,602.0800	9.6021	7.717	0	0	0
2014/11/20	R248	05/02/2015	9.51	Call	Bond Future	9,007.6600	9.0077	9,695.6000	9.6956	7.637	0	0	0
2014/11/20	R248	05/02/2015	9.49	Call	Bond Future	8,820.4400	8.8204	9,508.3800	9.5084	7.799	0	0	0
2014/11/20	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R248	07/05/2015			Bond Future	8.6688	102.5920	8.6054	103.2880	(0.732)	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
2014/11/20	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R248	07/05/2015	9.26	Call	Bond Future	6,104.7300	6.1047	6,800.6900	6.8007	11.400	0	0	0
2014/11/20	R248	07/05/2015	9.24	Call	Bond Future	5,908.9300	5.9089	6,604.8900	6.6049	11.778	0	0	0
2014/11/20	R248	07/05/2015	9.25	Call	Bond Future	6,006.9200	6.0069	6,702.8800	6.7029	11.586	0	0	0
2014/11/20	R248	06/08/2015	8.76	Call	Bond Future	558.4600	0.5585	1,268.4300	1.2684	127.130	0	0	0
2014/11/20	R248	06/08/2015			Bond Future	8.7081	104.3658	8.6428	105.0758	(0.750)	0.0000	0.0000	0
2014/11/20	R248	06/08/2015	8.74	Call	Bond Future	343.9400	0.3439	1,053.9100	1.0539	206.423	0	0	0
2014/11/20	R248	06/08/2015	8.75	Call	Bond Future	451.3000	0.4513	1,161.2700	1.1613	157.317	0	0	0
2014/11/20	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/20	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

415274