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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/11/2014 TO 27/11/2014

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
2014/11/27	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	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
2014/11/27	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	2025	05/02/2015	119.01	Call	Bond Future	8.7500	0.0088	0.0000	0.0000	(100.000)	0	0	0
2014/11/27	2025	05/02/2015			Bond Future	119.0188	119.0188	119.0041	119.0041	(0.012)	0.0000	0.0000	16
2014/11/27	2025	05/02/2015	118.99	Call	Bond Future	28.7500	0.0288	14.1300	0.0141	(50.852)	0	0	0
2014/11/27	2025	05/02/2015	119.00	Call	Bond Future	18.7500	0.0188	4.1300	0.0041	(77.973)	0	0	0
2014/11/27	2025	05/02/2015	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2025	05/02/2015	119.01	Put	Bond Future	0.0000	0.0000	5.8700	0.0059	100.000	0	0	0
2014/11/27	2025	05/02/2015	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2025	07/05/2015			Bond Future	120.9624	120.9624	120.9461	120.9461	(0.014)	0.0000	0.0000	0
2014/11/27	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2025	07/05/2015	120.99	Put	Bond Future	27.5600	0.0276	43.9100	0.0439	59.325	0	0	0
2014/11/27	2025	07/05/2015	121.01	Put	Bond Future	47.5600	0.0476	63.9100	0.0639	34.378	0	0	0
2014/11/27	2025	07/05/2015	121.00	Put	Bond Future	37.5600	0.0376	53.9100	0.0539	43.530	0	0	0
2014/11/27	2030	05/02/2015			Bond Future	8.1363	99.0488	8.1409	99.0103	0.056	0.0000	0.0000	4,663
2014/11/27	2030	05/02/2015	9.25	Call	Bond Future	8,856.2900	8.8563	8,817.8100	8.8178	(0.434)	0	0	0
2014/11/27	2030	05/02/2015	9.24	Call	Bond Future	8,781.8900	8.7819	8,743.4100	8.7434	(0.438)	0	0	0
2014/11/27	2030	05/02/2015	9.26	Call	Bond Future	8,930.6000	8.9306	8,892.1200	8.8921	(0.431)	0	0	0
2014/11/27	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2030	07/05/2015			Bond Future	8.1834	100.6590	8.1882	100.6189	0.059	0.0000	0.0000	0
2014/11/27	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2030	07/05/2015	8.74	Call	Bond Future	4,511.5200	4.5115	4,471.4000	4.4714	(0.889)	0	0	0
2014/11/27	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2030	07/05/2015	8.75	Call	Bond Future	4,589.8900	4.5899	4,549.7700	4.5498	(0.874)	0	0	0
2014/11/27	2030	07/05/2015	8.76	Call	Bond Future	4,668.1600	4.6682	4,628.0400	4.6280	(0.859)	0	0	0
2014/11/27	2032	05/02/2015			Bond Future	8.3244	102.3248	8.3442	102.1467	0.238	0.0000	0.0000	15
2014/11/27	2032	05/02/2015	8.50	Call	Bond Future	1,562.1100	1.5621	1,383.9500	1.3840	(11.405)	0	0	0
2014/11/27	2032	05/02/2015	8.51	Call	Bond Future	1,650.0000	1.6500	1,471.8400	1.4718	(10.798)	0	0	0
2014/11/27	2032	05/02/2015	8.49	Call	Bond Future	1,474.1100	1.4741	1,295.9500	1.2959	(12.086)	0	0	0
2014/11/27	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2032	05/02/2015	8.51	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
2014/11/27	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2032	07/05/2015			Bond Future	8.3728	99.8320	8.3934	99.6498	0.245	0.0000	0.0000	0
2014/11/27	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2032	07/05/2015	8.50	Call	Bond Future	1,120.2900	1.1203	938.1600	0.9382	(16.257)	0	0	0
2014/11/27	2032	07/05/2015	8.51	Call	Bond Future	1,207.6000	1.2076	1,025.4700	1.0255	(15.082)	0	0	0
2014/11/27	2032	07/05/2015	8.49	Call	Bond Future	1,032.8600	1.0329	850.7300	0.8507	(17.634)	0	0	0
2014/11/27	2032	06/08/2015	8.50	Call	Bond Future	776.7900	0.7768	590.4000	0.5904	(23.995)	0	0	0
2014/11/27	2032	06/08/2015			Bond Future	8.4110	101.5757	8.4323	101.3893	0.253	0.0000	0.0000	0
2014/11/27	2032	06/08/2015	8.51	Call	Bond Future	863.5200	0.8635	677.1300	0.6771	(21.585)	0	0	0
2014/11/27	2032	06/08/2015	8.49	Call	Bond Future	689.9500	0.6900	503.5600	0.5036	(27.015)	0	0	0
2014/11/27	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2037	05/02/2015			Bond Future	8.4674	100.5530	8.4770	100.4577	0.113	0.0000	0.0000	13,851
2014/11/27	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2037	05/02/2015	9.50	Call	Bond Future	9,479.9600	9.4800	9,384.6400	9.3846	(1.005)	0	0	0
2014/11/27	2037	05/02/2015	9.51	Call	Bond Future	9,564.7000	9.5647	9,469.3800	9.4694	(0.997)	0	0	0
2014/11/27	2037	05/02/2015	9.49	Call	Bond Future	9,395.0900	9.3951	9,299.7700	9.2998	(1.015)	0	0	0
2014/11/27	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2037	07/05/2015			Bond Future	8.5165	102.1877	8.5265	102.0898	0.117	0.0000	0.0000	500
2014/11/27	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2037	07/05/2015	9.01	Call	Bond Future	4,665.0000	4.6650	4,567.1400	4.5671	(2.098)	0	0	0
2014/11/27	2037	07/05/2015	8.99	Call	Bond Future	4,482.6700	4.4827	4,384.8100	4.3848	(2.183)	0	0	0
2014/11/27	2037	07/05/2015	9.00	Call	Bond Future	4,573.9000	4.5739	4,476.0400	4.4760	(2.140)	0	0	0
2014/11/27	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2037	06/08/2015			Bond Future	8.5574	99.7123	8.5677	99.6116	0.121	0.0000	0.0000	0
2014/11/27	2037	06/08/2015	8.75	Call	Bond Future	1,843.3300	1.8433	1,742.6200	1.7426	(5.463)	0	0	0
2014/11/27	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2037	06/08/2015	8.76	Call	Bond Future	1,937.5600	1.9376	1,836.8500	1.8369	(5.198)	0	0	0
2014/11/27	2037	06/08/2015	8.74	Call	Bond Future	1,748.9600	1.7490	1,648.2500	1.6482	(5.758)	0	0	0
2014/11/27	2038	05/02/2015	123.00	Call	Bond Future	4,101.6900	4.1017	4,086.2100	4.0862	(0.377)	0	0	0
2014/11/27	2038	05/02/2015			Bond Future	127.1017	127.1017	127.0862	127.0862	(0.012)	0.0000	0.0000	1,318
2014/11/27	2038	05/02/2015	123.01	Call	Bond Future	4,091.6900	4.0917	4,076.2100	4.0762	(0.378)	0	0	0
2014/11/27	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2038	05/02/2015	122.99	Call	Bond Future	4,111.6900	4.1117	4,096.2100	4.0962	(0.376)	0	0	0
2014/11/27	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2038	07/05/2015			Bond Future	129.1774	129.1774	129.1600	129.1600	(0.013)	0.0000	0.0000	0
2014/11/27	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	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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2014/11/27	2038	07/05/2015	126.99	Call	Bond Future	2,187.4200	2.1874	2,170.0500	2.1700	(0.794)	0	0	0
2014/11/27	2038	07/05/2015	127.00	Call	Bond Future	2,177.4200	2.1774	2,160.0500	2.1600	(0.798)	0	0	0
2014/11/27	2038	07/05/2015	127.01	Call	Bond Future	2,167.4200	2.1674	2,150.0500	2.1500	(0.801)	0	0	0
2014/11/27	2044	05/02/2015	9.00	Call	Bond Future	4,350.9300	4.3509	4,192.2700	4.1923	(3.647)	0	0	0
2014/11/27	2044	05/02/2015			Bond Future	8.5817	102.0267	8.5964	101.8680	0.172	0.0000	0.0000	5,842
2014/11/27	2044	05/02/2015	9.01	Call	Bond Future	4,451.0400	4.4510	4,292.3800	4.2924	(3.565)	0	0	0
2014/11/27	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2044	05/02/2015	8.99	Call	Bond Future	4,250.6400	4.2506	4,091.9800	4.0920	(3.733)	0	0	0
2014/11/27	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2044	07/05/2015			Bond Future	8.6301	103.6853	8.6453	103.5230	0.176	0.0000	0.0000	0
2014/11/27	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2044	07/05/2015	9.01	Call	Bond Future	3,923.8800	3.9239	3,761.5600	3.7616	(4.137)	0	0	0
2014/11/27	2044	07/05/2015	8.99	Call	Bond Future	3,723.8000	3.7238	3,561.4800	3.5615	(4.359)	0	0	0
2014/11/27	2044	07/05/2015	9.00	Call	Bond Future	3,823.9200	3.8239	3,661.6000	3.6616	(4.245)	0	0	0
2014/11/27	2044	06/08/2015	8.76	Call	Bond Future	935.4200	0.9354	769.0500	0.7691	(17.786)	0	0	0
2014/11/27	2044	06/08/2015			Bond Future	8.6709	101.1108	8.6866	100.9445	0.182	0.0000	0.0000	0
2014/11/27	2044	06/08/2015	8.74	Call	Bond Future	726.8000	0.7268	560.4300	0.5604	(22.891)	0	0	0
2014/11/27	2044	06/08/2015	8.75	Call	Bond Future	831.2000	0.8312	664.8300	0.6648	(20.016)	0	0	0
2014/11/27	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2046	05/02/2015			Bond Future	130.2918	130.2918	130.4229	130.4229	0.101	0.0000	0.0000	5,638
2014/11/27	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2046	05/02/2015	123.99	Call	Bond Future	6,301.7600	6.3018	6,432.8700	6.4329	2.081	0	0	0
2014/11/27	2046	05/02/2015	124.01	Call	Bond Future	6,281.7600	6.2818	6,412.8700	6.4129	2.087	0	0	0
2014/11/27	2046	05/02/2015	124.00	Call	Bond Future	6,291.7600	6.2918	6,422.8700	6.4229	2.084	0	0	0
2014/11/27	2046	07/05/2015			Bond Future	131.0488	131.0488	131.1805	131.1805	0.101	0.0000	0.0000	0
2014/11/27	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2046	07/05/2015	126.99	Call	Bond Future	4,058.7500	4.0588	4,190.4800	4.1905	3.246	0	0	0
2014/11/27	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2046	07/05/2015	127.00	Call	Bond Future	4,048.7500	4.0488	4,180.4800	4.1805	3.254	0	0	0
2014/11/27	2046	07/05/2015	127.01	Call	Bond Future	4,038.7500	4.0388	4,170.4800	4.1705	3.262	0	0	0
2014/11/27	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2050	05/02/2015			Bond Future	138.9023	138.9023	139.0589	139.0589	0.113	0.0000	0.0000	2,640
2014/11/27	2050	05/02/2015	130.01	Call	Bond Future	8,892.2900	8.8923	9,048.9200	9.0489	1.761	0	0	0
2014/11/27	2050	05/02/2015	129.99	Call	Bond Future	8,912.2900	8.9123	9,068.9200	9.0689	1.757	0	0	0
2014/11/27	2050	05/02/2015	130.00	Call	Bond Future	8,902.2900	8.9023	9,058.9200	9.0589	1.759	0	0	0
2014/11/27	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/27	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2050	07/05/2015			Bond Future	141.1705	141.1705	141.3280	141.3280	0.112	0.0000	0.0000	0
2014/11/27	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	2050	07/05/2015	135.01	Call	Bond Future	6,160.5100	6.1605	6,318.0100	6.3180	2.557	0	0	0
2014/11/27	2050	07/05/2015	134.99	Call	Bond Future	6,180.5100	6.1805	6,338.0100	6.3380	2.548	0	0	0
2014/11/27	2050	07/05/2015	135.00	Call	Bond Future	6,170.5100	6.1705	6,328.0100	6.3280	2.552	0	0	0
2014/11/27	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	AL12	05/02/2015			Index Future	545.5920	545.5920	545.1510	545.1510	(0.081)	0.0000	0.0000	0
2014/11/27	AL12	07/05/2015			Index Future	554.4560	554.4560	554.0020	554.0020	(0.082)	0.0000	0.0000	0
2014/11/27	AL37	05/02/2015			Index Future	454.2690	454.2690	454.1490	454.1490	(0.026)	0.0000	0.0000	116
2014/11/27	AL37	07/05/2015			Index Future	461.6500	461.6500	461.5230	461.5230	(0.028)	0.0000	0.0000	0
2014/11/27	AL7T	05/02/2015			Index Future	541.5360	541.5360	539.9790	539.9790	(0.288)	0.0000	0.0000	3
2014/11/27	AL7T	07/05/2015			Index Future	550.3340	550.3340	548.7470	548.7470	(0.288)	0.0000	0.0000	0
2014/11/27	ALBI	05/02/2015			Index Future	491.8850	491.8850	491.5030	491.5030	(0.078)	0.0000	0.0000	654
2014/11/27	ALBI	07/05/2015			Index Future	499.8770	499.8770	499.4840	499.4840	(0.079)	0.0000	0.0000	0
2014/11/27	ALBI	06/08/2015			Index Future	508.5090	508.5090	508.1040	508.1040	(0.080)	0.0000	0.0000	0
2014/11/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	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
2014/11/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/11/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/27	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	EL28	05/02/2015			Bond Future	125.0576	125.0576	125.0437	125.0437	(0.011)	0.0000	0.0000	0
2014/11/27	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	EL28	05/02/2015	125.99	Put	Bond Future	932.4100	0.9324	946.2600	0.9463	1.485	0	0	0
2014/11/27	EL28	05/02/2015	126.01	Put	Bond Future	952.4100	0.9524	966.2600	0.9663	1.454	0	0	0
2014/11/27	EL28	05/02/2015	126.00	Put	Bond Future	942.4100	0.9424	956.2600	0.9563	1.470	0	0	0
2014/11/27	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	EL28	07/05/2015	125.00	Call	Bond Future	588.5800	0.5886	572.8700	0.5729	(2.669)	0	0	0
2014/11/27	EL28	07/05/2015			Bond Future	125.5886	125.5886	125.5729	125.5729	(0.013)	0.0000	0.0000	0
2014/11/27	EL28	07/05/2015	125.01	Call	Bond Future	578.5800	0.5786	562.8700	0.5629	(2.715)	0	0	0
2014/11/27	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	EL28	07/05/2015	124.99	Call	Bond Future	598.5800	0.5986	582.8700	0.5829	(2.625)	0	0	0
2014/11/27	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	ES33	05/02/2015	10.00	Call	Bond Future	5,257.8300	5.2578	5,146.4900	5.1465	(2.118)	0	0	0
2014/11/27	ES33	05/02/2015			Bond Future	9.2851	87.3849	9.2996	87.2736	0.155	0.0000	0.0000	6,220
2014/11/27	ES33	05/02/2015	10.01	Call	Bond Future	5,327.7900	5.3278	5,216.4500	5.2164	(2.090)	0	0	0
2014/11/27	ES33	05/02/2015	9.99	Call	Bond Future	5,187.7800	5.1878	5,076.4400	5.0764	(2.146)	0	0	0
2014/11/27	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	ES33	07/05/2015			Bond Future	9.3583	85.0165	9.3733	84.9024	0.160	0.0000	0.0000	0
2014/11/27	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	ES33	07/05/2015	9.76	Call	Bond Future	2,977.1000	2.9771	2,863.0500	2.8631	(3.831)	0	0	0
2014/11/27	ES33	07/05/2015	9.74	Call	Bond Future	2,832.7100	2.8327	2,718.6600	2.7187	(4.026)	0	0	0
2014/11/27	ES33	07/05/2015	9.75	Call	Bond Future	2,904.9500	2.9050	2,790.9000	2.7909	(3.926)	0	0	0
2014/11/27	ES33	06/08/2015			Bond Future	9.4220	86.5014	9.4376	86.3844	0.165	0.0000	0.0000	0
2014/11/27	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	ES33	06/08/2015	9.61	Call	Bond Future	1,395.6200	1.3956	1,278.6800	1.2787	(8.379)	0	0	0
2014/11/27	ES33	06/08/2015	9.59	Call	Bond Future	1,248.8200	1.2488	1,131.8800	1.1319	(9.364)	0	0	0
2014/11/27	ES33	06/08/2015	9.60	Call	Bond Future	1,322.2700	1.3223	1,205.3300	1.2053	(8.844)	0	0	0
2014/11/27	GOVI	05/02/2015	459.99	Call	GOVI	295,880.0000	29.5880	293,910.0000	29.3910	(0.666)	0	0	0
2014/11/27	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	GOVI	05/02/2015			GOVI	489.5780	489.5780	489.3810	489.3810	(0.040)	0.0000	0.0000	411

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
2014/11/27	GOVI	05/02/2015	459.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	GOVI	05/02/2015	460.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	GOVI	05/02/2015	460.00	Call	GOVI	295,780.0000		29.5780	293,810.0000	29.3810	(0.666)	0	0	0
2014/11/27	GOVI	05/02/2015	460.01	Call	GOVI	295,680.0000		29.5680	293,710.0000	29.3710	(0.666)	0	0	0
2014/11/27	GOVI	07/05/2015	449.99	Call	GOVI	475,430.0000		47.5430	473,370.0000	47.3370	(0.433)	0	0	0
2014/11/27	GOVI	07/05/2015			GOVI	497.5330		497.5330	497.3270	497.3270	(0.041)	0.0000	0.0000	130
2014/11/27	GOVI	07/05/2015	450.00	Call	GOVI	475,330.0000		47.5330	473,270.0000	47.3270	(0.433)	0	0	0
2014/11/27	GOVI	07/05/2015	450.01	Call	GOVI	475,230.0000		47.5230	473,170.0000	47.3170	(0.433)	0	0	0
2014/11/27	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	GOVI	06/08/2015			GOVI	506.1250		506.1250	505.9110	505.9110	(0.042)	0.0000	0.0000	0
2014/11/27	GOVI	06/08/2015	499.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	GOVI	06/08/2015	500.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	GOVI	06/08/2015	499.99	Call	GOVI	61,350.0000		6.1350	59,210.0000	5.9210	(3.488)	0	0	0
2014/11/27	GOVI	06/08/2015	500.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	GOVI	06/08/2015	500.00	Call	GOVI	61,250.0000		6.1250	59,110.0000	5.9110	(3.494)	0	0	0
2014/11/27	GOVI	06/08/2015	500.01	Call	GOVI	61,150.0000		6.1150	59,010.0000	5.9010	(3.500)	0	0	0
2014/11/27	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/11/27	IGOV	05/02/2015			Index Future	226.2620		226.2620	226.2890	226.2890	0.012	0.0000	0.0000	1,093
2014/11/27	IGOV	07/05/2015			Index Future	229.9560		229.9560	229.9810	229.9810	0.011	0.0000	0.0000	80
2014/11/27	IGOV	06/08/2015			Index Future	233.9450		233.9450	233.9690	233.9690	0.010	0.0000	0.0000	0
2014/11/27	ILBI	05/02/2015			Index Future	613.0650		613.0650	613.0640	613.0640	0.000	0.0000	0.0000	157
2014/11/27	ILBI	07/05/2015			Index Future	623.1130		623.1130	623.1100	623.1100	0.000	0.0000	0.0000	0
2014/11/27	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/11/27	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/11/27	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/11/27	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/11/27	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/11/27	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/11/27	JBAF	17/12/2014			Jibar Tradeable Future	6.0800		93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/11/27	JBAF	21/01/2015			Jibar Tradeable Future	6.0900		93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2014/11/27	JBAF	18/02/2015			Jibar Tradeable Future	6.1100		93.8900	6.1100	93.8900	0.000	0.0000	0.0000	0
2014/11/27	JBAF	18/03/2015			Jibar Tradeable Future	6.1300		93.8700	6.1400	93.8600	0.163	0.0000	0.0000	2,850
2014/11/27	JBAF	15/04/2015			Jibar Tradeable Future	6.1800		93.8200	6.1800	93.8200	0.000	0.0000	0.0000	0
2014/11/27	JBAF	20/05/2015			Jibar Tradeable Future	6.2500		93.7500	6.2400	93.7600	(0.160)	0.0000	0.0000	0
2014/11/27	JBAF	17/06/2015			Jibar Tradeable Future	6.2700		93.7300	6.2600	93.7400	(0.159)	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
2014/11/27	JBAF	16/09/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2014/11/27	JBAF	15/12/2015			Jibar Tradeable Future	6.5000	93.5000	6.5000	93.5000	0.000	0.0000	0.0000	0
2014/11/27	JBAF	16/03/2016			Jibar Tradeable Future	6.6100	93.3900	6.6100	93.3900	0.000	0.0000	0.0000	0
2014/11/27	JBAF	15/06/2016			Jibar Tradeable Future	6.7200	93.2800	6.7100	93.2900	(0.149)	0.0000	0.0000	0
2014/11/27	JBAF	21/09/2016			Jibar Tradeable Future	6.8300	93.1700	6.8300	93.1700	0.000	0.0000	0.0000	0
2014/11/27	R023	05/02/2015			Bond Future	7.4407	105.3313	7.4401	105.3350	(0.008)	0.0000	0.0000	10,322
2014/11/27	R023	05/02/2015	8.74	Put	Bond Future	3.2700	0.0033	3.0400	0.0030	(7.034)	0	0	0
2014/11/27	R023	05/02/2015	8.75	Call	Bond Future	7,544.9300	7.5449	7,548.3400	7.5483	0.045	0	0	0
2014/11/27	R023	05/02/2015	8.76	Call	Bond Future	7,599.5600	7.5996	7,602.9900	7.6030	0.045	0	0	0
2014/11/27	R023	05/02/2015	8.74	Call	Bond Future	7,490.2700	7.4903	7,493.6700	7.4937	0.045	0	0	0
2014/11/27	R023	05/02/2015	8.76	Put	Bond Future	2.8600	0.0029	2.6600	0.0027	(6.993)	0	0	0
2014/11/27	R023	05/02/2015	8.75	Put	Bond Future	3.0600	0.0031	2.8400	0.0028	(7.190)	0	0	0
2014/11/27	R023	07/05/2015	8.15	Put	Bond Future	434.3700	0.4344	430.3700	0.4304	(0.921)	0	0	0
2014/11/27	R023	07/05/2015	8.14	Call	Bond Future	4,263.7500	4.2638	4,262.2500	4.2623	(0.035)	0	0	0
2014/11/27	R023	07/05/2015			Bond Future	7.4760	103.1181	7.4756	103.1206	(0.006)	0.0000	0.0000	0
2014/11/27	R023	07/05/2015	8.15	Call	Bond Future	4,309.8300	4.3098	4,308.3700	4.3084	(0.034)	0	0	0
2014/11/27	R023	07/05/2015	8.16	Call	Bond Future	4,356.0600	4.3561	4,354.6400	4.3546	(0.033)	0	0	0
2014/11/27	R023	07/05/2015	8.14	Put	Bond Future	444.4100	0.4444	440.3700	0.4404	(0.909)	0	0	0
2014/11/27	R023	07/05/2015	8.16	Put	Bond Future	424.5100	0.4245	420.5500	0.4205	(0.933)	0	0	0
2014/11/27	R023	06/08/2015	9.07	Put	Bond Future	146.8900	0.1469	145.4800	0.1455	(0.960)	0	0	911
2014/11/27	R023	06/08/2015	8.24	Call	Bond Future	4,901.2800	4.9013	4,899.0800	4.8991	(0.045)	0	0	0
2014/11/27	R023	06/08/2015			Bond Future	7.4950	104.9186	7.4948	104.9200	(0.003)	0.0000	0.0000	0
2014/11/27	R023	06/08/2015	9.07	Call	Bond Future	8,703.9100	8.7039	8,703.9400	8.7039	0.000	0	0	0
2014/11/27	R023	06/08/2015	8.26	Put	Bond Future	712.1600	0.7122	708.5700	0.7086	(0.504)	0	0	0
2014/11/27	R023	06/08/2015	8.25	Put	Bond Future	723.7300	0.7237	720.1100	0.7201	(0.500)	0	0	0
2014/11/27	R023	06/08/2015	8.24	Put	Bond Future	735.4600	0.7355	731.8200	0.7318	(0.495)	0	0	0
2014/11/27	R023	06/08/2015	8.25	Call	Bond Future	4,944.0000	4.9440	4,941.8200	4.9418	(0.044)	0	0	0
2014/11/27	R023	06/08/2015	8.26	Call	Bond Future	4,986.8300	4.9868	4,984.6800	4.9847	(0.043)	0	0	0
2014/11/27	R157	05/02/2015	8.74	Call	Bond Future	1,076.1400	1.0761	1,076.0000	1.0760	(0.013)	0	0	0
2014/11/27	R157	05/02/2015	8.75	Put	Bond Future	2.8900	0.0029	2.7500	0.0028	(4.844)	0	0	0
2014/11/27	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/11/27	R157	05/02/2015	8.74	Put	Bond Future	2.9800	0.0030	2.8400	0.0028	(4.698)	0	0	0
2014/11/27	R157	05/02/2015	8.76	Put	Bond Future	2.8000	0.0028	2.6600	0.0027	(5.000)	0	0	0
2014/11/27	R157	05/02/2015	8.75	Call	Bond Future	1,081.8600	1.0819	1,081.7200	1.0817	(0.013)	0	0	0
2014/11/27	R157	05/02/2015	8.76	Call	Bond Future	1,087.5700	1.0876	1,087.4300	1.0874	(0.013)	0	0	0
2014/11/27	R186	05/02/2015	9.00	Call	Bond Future	10,564.4500	10.5644	10,568.9500	10.5689	0.043	0	0	0
2014/11/27	R186	05/02/2015			Bond Future	7.7191	122.8043	7.7186	122.8093	(0.007)	0.0000	0.0000	44,684
2014/11/27	R186	05/02/2015	8.75	Call	Bond Future	8,627.7700	8.6278	8,631.3400	8.6313	0.041	0	0	0
2014/11/27	R186	05/02/2015	8.76	Call	Bond Future	8,705.5900	8.7056	8,709.2100	8.7092	0.042	0	0	0
2014/11/27	R186	05/02/2015	8.74	Call	Bond Future	8,549.9500	8.5500	8,553.4700	8.5535	0.041	0	0	0
2014/11/27	R186	05/02/2015	8.00	Put	Bond Future	688.0100	0.6880	677.1000	0.6771	(1.586)	0	0	6,500
2014/11/27	R186	05/02/2015	8.05	Put	Bond Future	580.0300	0.5800	569.9000	0.5699	(1.746)	0	0	6,500
2014/11/27	R186	05/02/2015	8.45	Put	Bond Future	119.7300	0.1197	115.7000	0.1157	(3.366)	0	0	0
2014/11/27	R186	05/02/2015	8.76	Put	Bond Future	27.4700	0.0275	26.0900	0.0261	(5.024)	0	0	0
2014/11/27	R186	05/02/2015	8.50	Put	Bond Future	95.7800	0.0958	92.3200	0.0923	(3.612)	0	0	0

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2014/11/27	R186	05/02/2015	8.75	Put	Bond Future	28.8900		0.0289	27.4600	0.0275	(4.950)	0	0	0
2014/11/27	R186	05/02/2015	8.45	Call	Bond Future	6,305.3000		6.3053	6,306.2700	6.3063	0.015	0	0	0
2014/11/27	R186	05/02/2015	9.00	Put	Bond Future	7.7400		0.0077	7.2400	0.0072	(6.460)	0	0	9,600
2014/11/27	R186	05/02/2015	8.50	Call	Bond Future	6,688.5000		6.6885	6,690.0400	6.6900	0.023	0	0	0
2014/11/27	R186	05/02/2015	8.00	Call	Bond Future	3,117.9100		3.1179	3,112.0000	3.1120	(0.190)	0	0	0
2014/11/27	R186	05/02/2015	8.05	Call	Bond Future	3,435.4800		3.4355	3,430.3500	3.4304	(0.149)	0	0	0
2014/11/27	R186	05/02/2015	8.74	Put	Bond Future	30.3800		0.0304	28.9000	0.0289	(4.872)	0	0	0
2014/11/27	R186	07/05/2015			Bond Future	7.7599		124.8000	7.7595	124.8038	(0.006)	0.0000	0.0000	1
2014/11/27	R186	07/05/2015	8.25	Call	Bond Future	5,142.2400		5.1422	5,138.5700	5.1386	(0.071)	0	0	0
2014/11/27	R186	07/05/2015	8.24	Put	Bond Future	1,045.3600		1.0454	1,037.8400	1.0378	(0.719)	0	0	0
2014/11/27	R186	07/05/2015	8.26	Put	Bond Future	1,003.6200		1.0036	996.2400	0.9962	(0.735)	0	0	0
2014/11/27	R186	07/05/2015	8.25	Put	Bond Future	1,024.3200		1.0243	1,016.8700	1.0169	(0.727)	0	0	0
2014/11/27	R186	07/05/2015	8.26	Call	Bond Future	5,203.5500		5.2036	5,199.9500	5.2000	(0.069)	0	0	0
2014/11/27	R186	07/05/2015	8.24	Call	Bond Future	5,081.1900		5.0812	5,077.4500	5.0775	(0.074)	0	0	0
2014/11/27	R186	06/08/2015	8.00	Put	Bond Future	2,437.0400		2.4370	2,429.7900	2.4298	(0.297)	0	0	0
2014/11/27	R186	06/08/2015			Bond Future	7.7874		121.6780	7.7871	121.6804	(0.004)	0.0000	0.0000	0
2014/11/27	R186	06/08/2015	8.00	Call	Bond Future	4,215.1500		4.2151	4,210.3500	4.2104	(0.114)	0	0	0
2014/11/27	R186	06/08/2015	8.01	Call	Bond Future	4,264.3100		4.2643	4,259.5300	4.2595	(0.112)	0	0	0
2014/11/27	R186	06/08/2015	7.99	Call	Bond Future	4,166.2800		4.1663	4,161.4600	4.1615	(0.116)	0	0	0
2014/11/27	R186	06/08/2015	7.99	Put	Bond Future	2,470.9800		2.4710	2,463.7100	2.4637	(0.294)	0	0	0
2014/11/27	R186	06/08/2015	8.01	Put	Bond Future	2,403.4600		2.4035	2,396.2300	2.3962	(0.301)	0	0	0
2014/11/27	R186	05/11/2015	8.25	Put	Bond Future	2,183.7900		2.1838	2,178.1100	2.1781	(0.260)	0	0	0
2014/11/27	R186	05/11/2015	8.24	Call	Bond Future	5,847.2400		5.8472	5,843.4500	5.8435	(0.065)	0	0	0
2014/11/27	R186	05/11/2015			Bond Future	7.7931		123.9377	7.7929	123.9396	(0.003)	0.0000	0.0000	0
2014/11/27	R186	05/11/2015	9.00	Put	Bond Future	812.0100		0.8120	808.3200	0.8083	(0.454)	0	0	2,600
2014/11/27	R186	05/11/2015	8.24	Put	Bond Future	2,210.4600		2.2105	2,204.7600	2.2048	(0.258)	0	0	0
2014/11/27	R186	05/11/2015	8.26	Put	Bond Future	2,157.3900		2.1574	2,151.7300	2.1517	(0.262)	0	0	0
2014/11/27	R186	05/11/2015	9.00	Call	Bond Future	10,295.7000		10.2957	10,293.9200	10.2939	(0.017)	0	0	0
2014/11/27	R186	05/11/2015	8.25	Call	Bond Future	5,900.2200		5.9002	5,896.4500	5.8964	(0.064)	0	0	0
2014/11/27	R186	05/11/2015	8.26	Call	Bond Future	5,953.4000		5.9534	5,949.6500	5.9497	(0.063)	0	0	0
2014/11/27	R197	05/02/2015	288.99	Put	Bond Future	79.5000		0.0795	114.9200	0.1149	44.553	0	0	0
2014/11/27	R197	05/02/2015			Bond Future	288.9105		288.9105	288.8751	288.8751	(0.012)	0.0000	0.0000	898
2014/11/27	R197	05/02/2015	289.01	Put	Bond Future	99.5000		0.0995	134.9200	0.1349	35.598	0	0	0
2014/11/27	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R197	05/02/2015	289.00	Put	Bond Future	89.5000		0.0895	124.9200	0.1249	39.575	0	0	0
2014/11/27	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R197	07/05/2015			Bond Future	293.6281		293.6281	293.5886	293.5886	(0.013)	0.0000	0.0000	0
2014/11/27	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R197	07/05/2015	293.99	Put	Bond Future	361.9100		0.3619	401.4000	0.4014	10.912	0	0	0
2014/11/27	R197	07/05/2015	294.01	Put	Bond Future	381.9100		0.3819	421.4000	0.4214	10.340	0	0	0
2014/11/27	R197	07/05/2015	294.00	Put	Bond Future	371.9100		0.3719	411.4000	0.4114	10.618	0	0	0
2014/11/27	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R202	05/02/2015	233.01	Call	Bond Future	4,305.4200		4.3054	4,276.5900	4.2766	(0.670)	0	0	0
2014/11/27	R202	05/02/2015			Bond Future	237.3154		237.3154	237.2866	237.2866	(0.012)	0.0000	0.0000	50,629

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
2014/11/27	R202	05/02/2015	232.99	Call	Bond Future	4,325.4200	4.3254	4,296.5900	4.2966	(0.667)	0	0	0
2014/11/27	R202	05/02/2015	233.00	Call	Bond Future	4,315.4200	4.3154	4,286.5900	4.2866	(0.668)	0	0	0
2014/11/27	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R202	07/05/2015			Bond Future	241.1905	241.1905	241.1583	241.1583	(0.013)	0.0000	0.0000	0
2014/11/27	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R202	07/05/2015	238.51	Call	Bond Future	2,680.5200	2.6805	2,648.3000	2.6483	(1.202)	0	0	0
2014/11/27	R202	07/05/2015	238.49	Call	Bond Future	2,700.5200	2.7005	2,668.3000	2.6683	(1.193)	0	0	0
2014/11/27	R202	07/05/2015	238.50	Call	Bond Future	2,690.5200	2.6905	2,658.3000	2.6583	(1.198)	0	0	0
2014/11/27	R203	05/02/2015	7.69	Call	Bond Future	2,831.6600	2.8317	2,819.5600	2.8196	(0.427)	0	0	55
2014/11/27	R203	05/02/2015			Bond Future	6.4956	107.4858	6.5006	107.4738	0.077	0.0000	0.0000	13,903
2014/11/27	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R203	05/02/2015	8.35	Call	Bond Future	4,354.3000	4.3543	4,342.2200	4.3422	(0.277)	0	0	0
2014/11/27	R203	05/02/2015	8.36	Call	Bond Future	4,377.1500	4.3771	4,365.0700	4.3651	(0.276)	0	0	0
2014/11/27	R203	05/02/2015	8.34	Call	Bond Future	4,331.4400	4.3314	4,319.3600	4.3194	(0.279)	0	0	0
2014/11/27	R203	05/02/2015	7.69	Put	Bond Future	0.3900	0.0004	0.3700	0.0004	(5.128)	0	0	0
2014/11/27	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R203	07/05/2015			Bond Future	6.4850	105.0653	6.4911	105.0518	0.094	0.0000	0.0000	0
2014/11/27	R203	07/05/2015	7.24	Put	Bond Future	80.7700	0.0808	81.5000	0.0815	0.904	0	0	0
2014/11/27	R203	07/05/2015	7.26	Put	Bond Future	76.2800	0.0763	76.9600	0.0770	0.891	0	0	0
2014/11/27	R203	07/05/2015	7.25	Put	Bond Future	78.4900	0.0785	79.2000	0.0792	0.905	0	0	0
2014/11/27	R203	07/05/2015	7.25	Call	Bond Future	1,740.0400	1.7400	1,727.3200	1.7273	(0.731)	0	0	0
2014/11/27	R203	07/05/2015	7.26	Call	Bond Future	1,759.3200	1.7593	1,746.5700	1.7466	(0.725)	0	0	0
2014/11/27	R203	07/05/2015	7.24	Call	Bond Future	1,720.8200	1.7208	1,708.1200	1.7081	(0.738)	0	0	0
2014/11/27	R203	06/08/2015	6.74	Call	Bond Future	1,014.2200	1.0142	1,003.3200	1.0033	(1.075)	0	0	0
2014/11/27	R203	06/08/2015	6.75	Put	Bond Future	362.1000	0.3621	365.9300	0.3659	1.058	0	0	0
2014/11/27	R203	06/08/2015			Bond Future	6.4115	106.9000	6.4190	106.8852	0.117	0.0000	0.0000	0
2014/11/27	R203	06/08/2015	6.75	Call	Bond Future	1,027.7200	1.0277	1,016.7600	1.0168	(1.066)	0	0	0
2014/11/27	R203	06/08/2015	6.76	Call	Bond Future	1,041.2900	1.0413	1,030.2800	1.0303	(1.057)	0	0	0
2014/11/27	R203	06/08/2015	6.74	Put	Bond Future	368.1900	0.3682	372.0800	0.3721	1.057	0	0	0
2014/11/27	R203	06/08/2015	6.76	Put	Bond Future	356.0900	0.3561	359.8700	0.3599	1.062	0	0	0
2014/11/27	R204	05/02/2015			Bond Future	6.7973	105.1311	6.8021	105.1146	0.071	0.0000	0.0000	10,267
2014/11/27	R204	05/02/2015	8.25	Call	Bond Future	4,838.9200	4.8389	4,822.4200	4.8224	(0.341)	0	0	0
2014/11/27	R204	05/02/2015	8.26	Call	Bond Future	4,871.2500	4.8713	4,854.7500	4.8548	(0.339)	0	0	0
2014/11/27	R204	05/02/2015	8.24	Call	Bond Future	4,806.5800	4.8066	4,790.0800	4.7901	(0.343)	0	0	0
2014/11/27	R204	05/02/2015	8.26	Put	Bond Future	0.1200	0.0001	0.1100	0.0001	(8.333)	0	0	0
2014/11/27	R204	05/02/2015	8.25	Put	Bond Future	0.1300	0.0001	0.1200	0.0001	(7.692)	0	0	0
2014/11/27	R204	05/02/2015	8.24	Put	Bond Future	0.1400	0.0001	0.1300	0.0001	(7.143)	0	0	0
2014/11/27	R204	07/05/2015	7.51	Put	Bond Future	163.6600	0.1637	164.7700	0.1648	0.678	0	0	0
2014/11/27	R204	07/05/2015			Bond Future	6.8169	106.8396	6.8224	106.8217	0.081	0.0000	0.0000	0
2014/11/27	R204	07/05/2015	7.50	Put	Bond Future	168.1400	0.1681	169.2900	0.1693	0.684	0	0	0
2014/11/27	R204	07/05/2015	7.49	Call	Bond Future	2,316.6600	2.3167	2,299.9500	2.3000	(0.721)	0	0	0

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2014/11/27	R204	07/05/2015	7.50	Call	Bond Future	2,343.5100	2.3435	2,326.7600	2.3268	(0.715)	0	0	0
2014/11/27	R204	07/05/2015	7.51	Call	Bond Future	2,370.4500	2.3704	2,353.6600	2.3537	(0.708)	0	0	0
2014/11/27	R204	07/05/2015	7.49	Put	Bond Future	172.7300	0.1727	173.9200	0.1739	0.689	0	0	0
2014/11/27	R204	06/08/2015	7.74	Call	Bond Future	3,003.3900	3.0034	2,985.6600	2.9857	(0.590)	0	0	0
2014/11/27	R204	06/08/2015	7.75	Put	Bond Future	210.6500	0.2107	212.2500	0.2123	0.760	0	0	0
2014/11/27	R204	06/08/2015			Bond Future	6.8021	104.6659	6.8085	104.6466	0.094	0.0000	0.0000	0
2014/11/27	R204	06/08/2015	8.41	Call	Bond Future	4,770.8200	4.7708	4,751.7800	4.7518	(0.399)	0	0	0
2014/11/27	R204	06/08/2015	7.74	Put	Bond Future	214.7600	0.2148	216.3800	0.2164	0.754	0	0	0
2014/11/27	R204	06/08/2015	7.76	Put	Bond Future	206.6200	0.2066	208.1800	0.2082	0.755	0	0	0
2014/11/27	R204	06/08/2015	8.41	Put	Bond Future	46.6500	0.0467	46.9600	0.0470	0.665	0	0	699
2014/11/27	R204	06/08/2015	7.75	Call	Bond Future	3,028.5100	3.0285	3,010.7600	3.0108	(0.586)	0	0	0
2014/11/27	R204	06/08/2015	7.76	Call	Bond Future	3,053.7000	3.0537	3,035.9100	3.0359	(0.583)	0	0	0
2014/11/27	R207	05/02/2015	8.49	Put	Bond Future	0.2600	0.0003	0.2400	0.0002	(7.692)	0	0	0
2014/11/27	R207	05/02/2015			Bond Future	7.0100	101.4989	7.0147	101.4793	0.068	0.0000	0.0000	33,719
2014/11/27	R207	05/02/2015	8.51	Put	Bond Future	0.2200	0.0002	0.2000	0.0002	(9.091)	0	0	0
2014/11/27	R207	05/02/2015	8.50	Call	Bond Future	5,936.2600	5.9363	5,916.6500	5.9166	(0.330)	0	0	0
2014/11/27	R207	05/02/2015	8.51	Call	Bond Future	5,974.6200	5.9746	5,955.0100	5.9550	(0.328)	0	0	0
2014/11/27	R207	05/02/2015	8.49	Call	Bond Future	5,897.8800	5.8979	5,878.2700	5.8783	(0.332)	0	0	0
2014/11/27	R207	05/02/2015	8.50	Put	Bond Future	0.2400	0.0002	0.2200	0.0002	(8.333)	0	0	0
2014/11/27	R207	07/05/2015			Bond Future	7.0412	103.1486	7.0465	103.1276	0.075	0.0000	0.0000	0
2014/11/27	R207	07/05/2015	8.25	Call	Bond Future	4,691.8900	4.6919	4,671.0500	4.6711	(0.444)	0	0	0
2014/11/27	R207	07/05/2015	7.73	Call	Bond Future	2,903.1300	2.9031	2,883.4500	2.8835	(0.678)	0	0	66
2014/11/27	R207	07/05/2015	8.24	Put	Bond Future	55.2200	0.0552	55.3500	0.0554	0.235	0	0	0
2014/11/27	R207	07/05/2015	8.26	Put	Bond Future	51.8300	0.0518	51.9400	0.0519	0.212	0	0	0
2014/11/27	R207	07/05/2015	7.73	Put	Bond Future	227.7100	0.2277	228.9900	0.2290	0.562	0	0	0
2014/11/27	R207	07/05/2015	8.25	Put	Bond Future	53.6000	0.0536	53.7200	0.0537	0.224	0	0	0
2014/11/27	R207	07/05/2015	8.26	Call	Bond Future	4,727.4000	4.7274	4,706.5500	4.7065	(0.441)	0	0	0
2014/11/27	R207	07/05/2015	8.24	Call	Bond Future	4,656.2200	4.6562	4,635.3900	4.6354	(0.447)	0	0	0
2014/11/27	R207	06/08/2015	7.76	Call	Bond Future	3,081.5200	3.0815	3,061.9100	3.0619	(0.636)	0	0	0
2014/11/27	R207	06/08/2015			Bond Future	7.0466	101.3054	7.0525	101.2829	0.085	0.0000	0.0000	0
2014/11/27	R207	06/08/2015	7.74	Call	Bond Future	3,024.1300	3.0241	3,004.6300	3.0046	(0.645)	0	0	0
2014/11/27	R207	06/08/2015	7.75	Call	Bond Future	3,052.9100	3.0529	3,033.3500	3.0333	(0.641)	0	0	0
2014/11/27	R207	06/08/2015	7.46	Call	Bond Future	2,263.1200	2.2631	2,245.4300	2.2454	(0.782)	0	0	70
2014/11/27	R207	06/08/2015	7.74	Put	Bond Future	455.1100	0.4551	458.0700	0.4581	0.650	0	0	0
2014/11/27	R207	06/08/2015	7.76	Put	Bond Future	439.5900	0.4396	442.4400	0.4424	0.648	0	0	0
2014/11/27	R207	06/08/2015	7.46	Put	Bond Future	721.7500	0.7217	726.5200	0.7265	0.661	0	0	0
2014/11/27	R207	06/08/2015	7.75	Put	Bond Future	447.4200	0.4474	450.3200	0.4503	0.648	0	0	0
2014/11/27	R208	05/02/2015	8.51	Call	Bond Future	6,093.2500	6.0933	6,045.7700	6.0458	(0.779)	0	0	0
2014/11/27	R208	05/02/2015			Bond Future	7.1975	100.2661	7.2074	100.2187	0.137	0.0000	0.0000	52,091
2014/11/27	R208	05/02/2015	8.49	Call	Bond Future	6,004.2100	6.0042	5,956.7300	5.9567	(0.791)	0	0	0
2014/11/27	R208	05/02/2015	8.51	Put	Bond Future	1.6400	0.0016	1.6300	0.0016	(0.610)	0	0	0
2014/11/27	R208	05/02/2015	8.50	Put	Bond Future	1.7600	0.0018	1.7500	0.0018	(0.568)	0	0	0
2014/11/27	R208	05/02/2015	8.49	Put	Bond Future	1.8900	0.0019	1.8800	0.0019	(0.529)	0	0	0
2014/11/27	R208	05/02/2015	8.50	Call	Bond Future	6,048.7400	6.0487	6,001.2600	6.0013	(0.785)	0	0	0
2014/11/27	R208	07/05/2015	8.01	Call	Bond Future	3,798.8000	3.7988	3,754.0800	3.7541	(1.177)	0	0	0
2014/11/27	R208	07/05/2015			Bond Future	7.2301	98.4954	7.2407	98.4461	0.146	0.0000	0.0000	0

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2014/11/27	R208	07/05/2015	7.99	Call	Bond Future	3,721.9800	3.7220	3,677.4900	3.6775	(1.195)	0	0	0
2014/11/27	R208	07/05/2015	8.00	Call	Bond Future	3,760.2600	3.7603	3,715.6600	3.7157	(1.186)	0	0	0
2014/11/27	R208	07/05/2015	7.99	Put	Bond Future	256.7200	0.2567	261.5300	0.2615	1.874	0	0	0
2014/11/27	R208	07/05/2015	8.01	Put	Bond Future	244.3700	0.2444	248.9500	0.2489	1.874	0	0	0
2014/11/27	R208	07/05/2015	8.00	Put	Bond Future	250.4000	0.2504	255.1000	0.2551	1.877	0	0	0
2014/11/27	R208	06/08/2015			Bond Future	7.2422	100.2154	7.2536	100.1642	0.157	0.0000	0.0000	0
2014/11/27	R208	06/08/2015	8.00	Call	Bond Future	3,869.5100	3.8695	3,826.6800	3.8267	(1.107)	0	0	0
2014/11/27	R208	06/08/2015	8.01	Call	Bond Future	3,903.7500	3.9038	3,860.8000	3.8608	(1.100)	0	0	0
2014/11/27	R208	06/08/2015	8.85	Call	Bond Future	7,012.9800	7.0130	6,963.4300	6.9634	(0.707)	0	0	0
2014/11/27	R208	06/08/2015	7.99	Call	Bond Future	3,835.3500	3.8354	3,792.6500	3.7926	(1.113)	0	0	0
2014/11/27	R208	06/08/2015	8.01	Put	Bond Future	522.1700	0.5222	530.4400	0.5304	1.584	0	0	0
2014/11/27	R208	06/08/2015	8.00	Put	Bond Future	531.0400	0.5310	539.4300	0.5394	1.580	0	0	0
2014/11/27	R208	06/08/2015	7.99	Put	Bond Future	540.0300	0.5400	548.5500	0.5485	1.578	0	0	0
2014/11/27	R208	06/08/2015	8.85	Put	Bond Future	93.3900	0.0934	95.0600	0.0951	1.788	0	0	198
2014/11/27	R208	05/11/2015			Bond Future	7.2214	98.6722	7.2335	98.6195	0.168	0.0000	0.0000	0
2014/11/27	R208	05/11/2015	8.48	Call	Bond Future	5,622.3500	5.6224	5,575.0900	5.5751	(0.841)	0	0	0
2014/11/27	R208	05/11/2015	7.74	Put	Bond Future	987.9300	0.9879	1,001.9500	1.0019	1.419	0	0	0
2014/11/27	R208	05/11/2015	7.75	Call	Bond Future	3,239.5800	3.2396	3,200.7700	3.2008	(1.198)	0	0	0
2014/11/27	R208	05/11/2015	7.76	Call	Bond Future	3,269.1300	3.2691	3,230.1600	3.2302	(1.192)	0	0	0
2014/11/27	R208	05/11/2015	8.48	Put	Bond Future	334.2300	0.3342	339.6500	0.3397	1.622	0	0	2,200
2014/11/27	R208	05/11/2015	7.74	Call	Bond Future	3,210.1500	3.2101	3,171.4900	3.1715	(1.204)	0	0	0
2014/11/27	R208	05/11/2015	7.76	Put	Bond Future	962.4500	0.9625	976.1600	0.9762	1.424	0	0	0
2014/11/27	R208	05/11/2015	7.75	Put	Bond Future	975.1200	0.9751	988.9900	0.9890	1.422	0	0	0
2014/11/27	R209	05/02/2015	9.00	Put	Bond Future	229.2900	0.2293	237.1300	0.2371	3.419	0	0	0
2014/11/27	R209	05/02/2015			Bond Future	8.3695	81.4240	8.3842	81.3025	0.176	0.0000	0.0000	28,435
2014/11/27	R209	05/02/2015	9.25	Call	Bond Future	6,877.6600	6.8777	6,758.9700	6.7590	(1.726)	0	0	0
2014/11/27	R209	05/02/2015	9.26	Call	Bond Future	6,946.0700	6.9461	6,827.2700	6.8273	(1.710)	0	0	0
2014/11/27	R209	05/02/2015	9.24	Call	Bond Future	6,809.2600	6.8093	6,690.7000	6.6907	(1.741)	0	0	0
2014/11/27	R209	05/02/2015	9.25	Put	Bond Future	88.2800	0.0883	91.1200	0.0911	3.217	0	0	0
2014/11/27	R209	05/02/2015	9.00	Call	Bond Future	5,184.7900	5.1848	5,071.1000	5.0711	(2.193)	0	0	0
2014/11/27	R209	05/02/2015	9.24	Put	Bond Future	91.8800	0.0919	94.8500	0.0948	3.232	0	0	0
2014/11/27	R209	05/02/2015	9.26	Put	Bond Future	84.8000	0.0848	87.5300	0.0875	3.219	0	0	0
2014/11/27	R209	07/05/2015			Bond Future	8.4124	79.5990	8.4277	79.4746	0.181	0.0000	0.0000	0
2014/11/27	R209	07/05/2015	8.99	Put	Bond Future	940.4800	0.9405	963.1900	0.9632	2.415	0	0	0
2014/11/27	R209	07/05/2015	9.01	Put	Bond Future	904.8500	0.9048	926.7900	0.9268	2.425	0	0	0
2014/11/27	R209	07/05/2015	8.99	Call	Bond Future	5,455.7100	5.4557	5,354.0700	5.3541	(1.863)	0	0	0
2014/11/27	R209	07/05/2015	9.00	Put	Bond Future	922.5200	0.9225	944.8400	0.9448	2.419	0	0	0
2014/11/27	R209	07/05/2015	9.00	Call	Bond Future	5,512.4200	5.5124	5,410.3900	5.4104	(1.851)	0	0	0
2014/11/27	R209	07/05/2015	9.01	Call	Bond Future	5,569.3100	5.5693	5,466.9000	5.4669	(1.839)	0	0	0
2014/11/27	R209	06/08/2015	8.99	Put	Bond Future	1,679.0000	1.6790	1,710.3600	1.7104	1.868	0	0	0
2014/11/27	R209	06/08/2015			Bond Future	8.4463	80.9892	8.4621	80.8619	0.186	0.0000	0.0000	0
2014/11/27	R209	06/08/2015	9.01	Put	Bond Future	1,633.8300	1.6338	1,664.4800	1.6645	1.876	0	0	0
2014/11/27	R209	06/08/2015	9.90	Call	Bond Future	10,971.3100	10.9713	10,852.9700	10.8530	(1.079)	0	0	0
2014/11/27	R209	06/08/2015	9.00	Call	Bond Future	5,958.0800	5.9581	5,861.7200	5.8617	(1.617)	0	0	0
2014/11/27	R209	06/08/2015	9.01	Call	Bond Future	6,010.0100	6.0100	5,913.2900	5.9133	(1.609)	0	0	0
2014/11/27	R209	06/08/2015	9.00	Put	Bond Future	1,656.2800	1.6563	1,687.2900	1.6873	1.872	0	0	0
2014/11/27	R209	06/08/2015	8.99	Call	Bond Future	5,906.3100	5.9063	5,810.3000	5.8103	(1.626)	0	0	0

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2014/11/27	R209	06/08/2015	9.90	Put	Bond Future	407.4400	0.4074	416.4700	0.4165	2.216	0	0	2,914
2014/11/27	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R210	05/02/2015			Bond Future	177.6871	177.6871	177.6655	177.6655	(0.012)	0.0000	0.0000	628
2014/11/27	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R210	05/02/2015	175.01	Call	Bond Future	2,677.0700	2.6771	2,655.4800	2.6555	(0.806)	0	0	0
2014/11/27	R210	05/02/2015	174.99	Call	Bond Future	2,697.0700	2.6971	2,675.4800	2.6755	(0.800)	0	0	0
2014/11/27	R210	05/02/2015	175.00	Call	Bond Future	2,687.0700	2.6871	2,665.4800	2.6655	(0.803)	0	0	0
2014/11/27	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R210	07/05/2015			Bond Future	178.5109	178.5109	178.4867	178.4867	(0.014)	0.0000	0.0000	0
2014/11/27	R210	07/05/2015	177.00	Call	Bond Future	1,510.9200	1.5109	1,486.7100	1.4867	(1.602)	0	0	0
2014/11/27	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R210	07/05/2015	177.01	Call	Bond Future	1,500.9200	1.5009	1,476.7100	1.4767	(1.613)	0	0	0
2014/11/27	R210	07/05/2015	176.99	Call	Bond Future	1,520.9200	1.5209	1,496.7100	1.4967	(1.592)	0	0	0
2014/11/27	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R211	05/02/2015			Bond Future	132.6261	132.6261	132.6071	132.6071	(0.014)	0.0000	0.0000	1,120
2014/11/27	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R211	05/02/2015	132.99	Put	Bond Future	363.8600	0.3639	382.9100	0.3829	5.236	0	0	0
2014/11/27	R211	05/02/2015	133.01	Put	Bond Future	383.8600	0.3839	402.9100	0.4029	4.963	0	0	0
2014/11/27	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R211	05/02/2015	133.00	Put	Bond Future	373.8600	0.3739	392.9100	0.3929	5.095	0	0	0
2014/11/27	R211	07/05/2015	134.99	Put	Bond Future	197.8000	0.1978	218.8400	0.2188	10.637	0	0	0
2014/11/27	R211	07/05/2015			Bond Future	134.7922	134.7922	134.7712	134.7712	(0.016)	0.0000	0.0000	0
2014/11/27	R211	07/05/2015	135.01	Put	Bond Future	217.8000	0.2178	238.8400	0.2388	9.660	0	0	0
2014/11/27	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R211	07/05/2015	135.00	Put	Bond Future	207.8000	0.2078	228.8400	0.2288	10.125	0	0	0
2014/11/27	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R212	05/02/2015			Bond Future	137.5461	137.5461	137.5290	137.5290	(0.012)	0.0000	0.0000	14,864
2014/11/27	R212	05/02/2015	137.99	Put	Bond Future	443.9000	0.4439	461.0500	0.4610	3.863	0	0	0
2014/11/27	R212	05/02/2015	138.01	Put	Bond Future	463.9000	0.4639	481.0500	0.4810	3.697	0	0	0
2014/11/27	R212	05/02/2015	138.00	Put	Bond Future	453.9000	0.4539	471.0500	0.4710	3.778	0	0	0
2014/11/27	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R212	07/05/2015			Bond Future	139.7925	139.7925	139.7734	139.7734	(0.014)	0.0000	0.0000	0
2014/11/27	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R212	07/05/2015	140.99	Put	Bond Future	1,197.4900	1.1975	1,216.6300	1.2166	1.598	0	0	0
2014/11/27	R212	07/05/2015	141.01	Put	Bond Future	1,217.4900	1.2175	1,236.6300	1.2366	1.572	0	0	0
2014/11/27	R212	07/05/2015	141.00	Put	Bond Future	1,207.4900	1.2075	1,226.6300	1.2266	1.585	0	0	0
2014/11/27	R213	05/02/2015	9.26	Put	Bond Future	36.5200	0.0365	36.6600	0.0367	0.383	0	0	0

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2014/11/27	R213	05/02/2015			Bond Future	8.1925	92.6019	8.2021	92.5234	0.117	0.0000	0.0000	21,796
2014/11/27	R213	05/02/2015	9.25	Put	Bond Future	38.3500	0.0384	38.5100	0.0385	0.417	0	0	0
2014/11/27	R213	05/02/2015	9.24	Put	Bond Future	40.0600	0.0401	40.2400	0.0402	0.449	0	0	0
2014/11/27	R213	05/02/2015	9.25	Call	Bond Future	8,121.3900	8.1214	8,043.0500	8.0430	(0.965)	0	0	0
2014/11/27	R213	05/02/2015	9.26	Call	Bond Future	8,190.9100	8.1909	8,112.5500	8.1125	(0.957)	0	0	0
2014/11/27	R213	05/02/2015	9.24	Call	Bond Future	8,051.6600	8.0517	7,973.3400	7.9733	(0.973)	0	0	0
2014/11/27	R213	07/05/2015	8.74	Call	Bond Future	4,987.1500	4.9871	4,920.6800	4.9207	(1.333)	0	0	0
2014/11/27	R213	07/05/2015	8.75	Put	Bond Future	1,019.9700	1.0200	1,034.0300	1.0340	1.378	0	0	0
2014/11/27	R213	07/05/2015			Bond Future	8.2354	90.5617	8.2454	90.4809	0.122	0.0000	0.0000	0
2014/11/27	R213	07/05/2015	8.75	Call	Bond Future	5,042.9900	5.0430	4,976.2600	4.9763	(1.323)	0	0	0
2014/11/27	R213	07/05/2015	8.76	Call	Bond Future	5,099.0400	5.0990	5,032.0600	5.0321	(1.314)	0	0	0
2014/11/27	R213	07/05/2015	8.74	Put	Bond Future	1,039.8300	1.0398	1,054.1500	1.0542	1.377	0	0	0
2014/11/27	R213	07/05/2015	8.76	Put	Bond Future	1,000.4200	1.0004	1,014.2300	1.0142	1.380	0	0	0
2014/11/27	R213	06/08/2015			Bond Future	8.2684	92.1429	8.2788	92.0598	0.126	0.0000	0.0000	0
2014/11/27	R213	06/08/2015	8.49	Put	Bond Future	2,443.2700	2.4433	2,470.2300	2.4702	1.103	0	0	0
2014/11/27	R213	06/08/2015	8.51	Put	Bond Future	2,379.7200	2.3797	2,406.0900	2.4061	1.108	0	0	0
2014/11/27	R213	06/08/2015	8.49	Call	Bond Future	4,188.2600	4.1883	4,132.0700	4.1321	(1.342)	0	0	0
2014/11/27	R213	06/08/2015	8.50	Put	Bond Future	2,411.0300	2.4110	2,437.7000	2.4377	1.106	0	0	0
2014/11/27	R213	06/08/2015	8.50	Call	Bond Future	4,233.6300	4.2336	4,177.1500	4.1771	(1.334)	0	0	0
2014/11/27	R213	06/08/2015	8.51	Call	Bond Future	4,279.8300	4.2798	4,223.0500	4.2231	(1.327)	0	0	0
2014/11/27	R214	05/02/2015	9.50	Call	Bond Future	8,240.0700	8.2401	8,113.9800	8.1140	(1.530)	0	0	0
2014/11/27	R214	05/02/2015			Bond Future	8.4705	82.3374	8.4852	82.2096	0.174	0.0000	0.0000	7,459
2014/11/27	R214	05/02/2015	9.51	Call	Bond Future	8,310.1000	8.3101	8,183.9300	8.1839	(1.518)	0	0	0
2014/11/27	R214	05/02/2015	9.49	Call	Bond Future	8,169.7800	8.1698	8,043.7700	8.0438	(1.542)	0	0	0
2014/11/27	R214	05/02/2015	9.50	Put	Bond Future	58.1600	0.0582	59.8500	0.0599	2.906	0	0	0
2014/11/27	R214	05/02/2015	9.49	Put	Bond Future	60.5400	0.0605	62.3100	0.0623	2.924	0	0	0
2014/11/27	R214	05/02/2015	9.51	Put	Bond Future	55.6400	0.0556	57.2500	0.0572	2.894	0	0	0
2014/11/27	R214	07/05/2015			Bond Future	8.5124	80.3835	8.5276	80.2528	0.179	0.0000	0.0000	0
2014/11/27	R214	07/05/2015	9.15	Call	Bond Future	6,112.4600	6.1125	6,003.6000	6.0036	(1.781)	0	0	0
2014/11/27	R214	07/05/2015	9.16	Call	Bond Future	6,172.0700	6.1721	6,062.8300	6.0628	(1.770)	0	0	0
2014/11/27	R214	07/05/2015	9.14	Put	Bond Future	936.1800	0.9362	958.3700	0.9584	2.370	0	0	0
2014/11/27	R214	07/05/2015	9.16	Put	Bond Future	901.1500	0.9011	922.5900	0.9226	2.379	0	0	0
2014/11/27	R214	07/05/2015	9.15	Put	Bond Future	918.5200	0.9185	940.3400	0.9403	2.376	0	0	0
2014/11/27	R214	07/05/2015	9.14	Call	Bond Future	6,053.0100	6.0530	5,944.5200	5.9445	(1.792)	0	0	0
2014/11/27	R214	06/08/2015	8.76	Put	Bond Future	2,737.6000	2.7376	2,784.4800	2.7845	1.712	0	0	0
2014/11/27	R214	06/08/2015			Bond Future	8.5462	81.7872	8.5619	81.6533	0.184	0.0000	0.0000	0
2014/11/27	R214	06/08/2015	8.75	Put	Bond Future	2,772.3300	2.7723	2,819.6800	2.8197	1.708	0	0	0
2014/11/27	R214	06/08/2015	8.74	Call	Bond Future	4,436.0100	4.4360	4,349.9700	4.3500	(1.940)	0	0	0
2014/11/27	R214	06/08/2015	8.75	Call	Bond Future	4,482.9100	4.4829	4,396.4000	4.3964	(1.930)	0	0	0
2014/11/27	R214	06/08/2015	8.76	Call	Bond Future	4,530.5600	4.5306	4,443.5800	4.4436	(1.920)	0	0	0
2014/11/27	R214	06/08/2015	8.74	Put	Bond Future	2,807.9400	2.8079	2,855.7600	2.8558	1.703	0	0	0
2014/11/27	R248	05/02/2015			Bond Future	8.5622	105.9873	8.5770	105.8234	0.172	0.0000	0.0000	40,873
2014/11/27	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R248	05/02/2015	9.50	Call	Bond Future	9,583.8000	9.5838	9,419.9700	9.4200	(1.709)	0	0	0
2014/11/27	R248	05/02/2015	9.51	Call	Bond Future	9,677.3200	9.6773	9,513.4900	9.5135	(1.693)	0	0	0
2014/11/27	R248	05/02/2015	9.49	Call	Bond Future	9,490.1000	9.4901	9,326.2700	9.3263	(1.726)	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
2014/11/27	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R248	07/05/2015			Bond Future	8.6063	103.2782	8.6215	103.1107	0.176	0.0000	0.0000	0
2014/11/27	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R248	07/05/2015	9.26	Call	Bond Future	6,790.8600	6.7909	6,623.4400	6.6234	(2.465)	0	0	0
2014/11/27	R248	07/05/2015	9.24	Call	Bond Future	6,595.0600	6.5951	6,427.6400	6.4276	(2.539)	0	0	0
2014/11/27	R248	07/05/2015	9.25	Call	Bond Future	6,693.0500	6.6930	6,525.6300	6.5256	(2.501)	0	0	0
2014/11/27	R248	06/08/2015	8.76	Call	Bond Future	1,274.3400	1.2743	1,102.7500	1.1028	(13.465)	0	0	0
2014/11/27	R248	06/08/2015			Bond Future	8.6423	105.0817	8.6580	104.9101	0.182	0.0000	0.0000	0
2014/11/27	R248	06/08/2015	8.74	Call	Bond Future	1,059.8200	1.0598	888.2300	0.8882	(16.190)	0	0	0
2014/11/27	R248	06/08/2015	8.75	Call	Bond Future	1,167.1800	1.1672	995.5900	0.9956	(14.701)	0	0	0
2014/11/27	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/27	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

415199