



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/12/2014 TO 04/12/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/04	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	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
2014/12/04	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2025	05/02/2015			Bond Future	118.8098	118.8098	118.9047	118.9047	0.080	0.0000	0.0000	16
2014/12/04	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2025	05/02/2015	118.99	Put	Bond Future	180.2400	0.1802	85.2600	0.0853	(52.696)	0	0	0
2014/12/04	2025	05/02/2015	119.01	Put	Bond Future	200.2400	0.2002	105.2600	0.1053	(47.433)	0	0	0
2014/12/04	2025	05/02/2015	119.00	Put	Bond Future	190.2400	0.1902	95.2600	0.0953	(49.926)	0	0	0
2014/12/04	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2025	07/05/2015			Bond Future	120.7325	120.7325	120.8258	120.8258	0.077	0.0000	0.0000	0
2014/12/04	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2025	07/05/2015	120.99	Put	Bond Future	257.4600	0.2575	164.1500	0.1641	(36.243)	0	0	0
2014/12/04	2025	07/05/2015	121.01	Put	Bond Future	277.4600	0.2775	184.1500	0.1841	(33.630)	0	0	0
2014/12/04	2025	07/05/2015	121.00	Put	Bond Future	267.4600	0.2675	174.1500	0.1741	(34.887)	0	0	0
2014/12/04	2030	05/02/2015			Bond Future	8.1831	98.6525	8.1416	99.0039	(0.507)	0.0000	0.0000	4,663
2014/12/04	2030	05/02/2015	9.25	Call	Bond Future	8,460.0200	8.4600	8,811.3600	8.8114	4.153	0	0	0
2014/12/04	2030	05/02/2015	9.24	Call	Bond Future	8,385.6200	8.3856	8,736.9600	8.7370	4.190	0	0	0
2014/12/04	2030	05/02/2015	9.26	Call	Bond Future	8,534.3300	8.5343	8,885.6700	8.8857	4.117	0	0	0
2014/12/04	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2030	07/05/2015			Bond Future	8.2334	100.2415	8.1910	100.5959	(0.516)	0.0000	0.0000	0
2014/12/04	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2030	07/05/2015	8.74	Call	Bond Future	4,094.0600	4.0941	4,448.4700	4.4485	8.657	0	0	0
2014/12/04	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2030	07/05/2015	8.75	Call	Bond Future	4,172.4300	4.1724	4,526.8400	4.5268	8.494	0	0	0
2014/12/04	2030	07/05/2015	8.76	Call	Bond Future	4,250.7000	4.2507	4,605.1100	4.6051	8.338	0	0	0
2014/12/04	2032	05/02/2015			Bond Future	8.3811	101.8170	8.3396	102.1888	(0.495)	0.0000	0.0000	15
2014/12/04	2032	05/02/2015	8.50	Call	Bond Future	1,054.2300	1.0542	1,426.0700	1.4261	35.271	0	0	0
2014/12/04	2032	05/02/2015	8.51	Call	Bond Future	1,142.1200	1.1421	1,513.9600	1.5140	32.557	0	0	0
2014/12/04	2032	05/02/2015	8.49	Call	Bond Future	966.2300	0.9662	1,338.0700	1.3381	38.484	0	0	0
2014/12/04	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/04	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2032	07/05/2015			Bond Future	8.4328	99.3009	8.3904	99.6761	(0.503)	0.0000	0.0000	0
2014/12/04	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2032	07/05/2015	8.50	Call	Bond Future	589.2800	0.5893	964.4800	0.9645	63.671	0	0	0
2014/12/04	2032	07/05/2015	8.51	Call	Bond Future	676.5900	0.6766	1,051.7900	1.0518	55.455	0	0	0
2014/12/04	2032	07/05/2015	8.49	Call	Bond Future	501.8500	0.5019	877.0500	0.8770	74.763	0	0	0
2014/12/04	2032	06/08/2015	8.50	Call	Bond Future	234.4800	0.2345	616.4900	0.6165	162.918	0	0	0
2014/12/04	2032	06/08/2015			Bond Future	8.4730	101.0334	8.4293	101.4154	(0.516)	0.0000	0.0000	0
2014/12/04	2032	06/08/2015	8.51	Call	Bond Future	321.2100	0.3212	703.2200	0.7032	118.928	0	0	0
2014/12/04	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2032	06/08/2015	8.49	Call	Bond Future	147.6400	0.1476	529.6500	0.5297	258.744	0	0	0
2014/12/04	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2037	05/02/2015			Bond Future	8.4834	100.3943	8.4420	100.8057	(0.488)	0.0000	0.0000	36,001
2014/12/04	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2037	05/02/2015	9.50	Call	Bond Future	9,321.2400	9.3212	9,732.6800	9.7327	4.414	0	0	0
2014/12/04	2037	05/02/2015	9.51	Call	Bond Future	9,405.9800	9.4060	9,817.4200	9.8174	4.374	0	0	0
2014/12/04	2037	05/02/2015	9.49	Call	Bond Future	9,236.3700	9.2364	9,647.8100	9.6478	4.455	0	0	0
2014/12/04	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2037	07/05/2015			Bond Future	8.5345	102.0114	8.4922	102.4267	(0.496)	0.0000	0.0000	500
2014/12/04	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2037	07/05/2015	9.01	Call	Bond Future	4,488.7000	4.4887	4,904.0100	4.9040	9.252	0	0	0
2014/12/04	2037	07/05/2015	8.99	Call	Bond Future	4,306.3700	4.3064	4,721.6800	4.7217	9.644	0	0	0
2014/12/04	2037	07/05/2015	9.00	Call	Bond Future	4,397.6000	4.3976	4,812.9100	4.8129	9.444	0	0	0
2014/12/04	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2037	06/08/2015			Bond Future	8.5761	99.5307	8.5326	99.9537	(0.508)	0.0000	0.0000	0
2014/12/04	2037	06/08/2015	8.75	Call	Bond Future	1,661.7200	1.6617	2,084.6900	2.0847	25.454	0	0	0
2014/12/04	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2037	06/08/2015	8.76	Call	Bond Future	1,755.9500	1.7559	2,178.9200	2.1789	24.088	0	0	0
2014/12/04	2037	06/08/2015	8.74	Call	Bond Future	1,567.3500	1.5674	1,990.3200	1.9903	26.986	0	0	0
2014/12/04	2038	05/02/2015	123.00	Call	Bond Future	4,112.6700	4.1127	4,214.2000	4.2142	2.469	0	0	0
2014/12/04	2038	05/02/2015			Bond Future	127.1127	127.1127	127.2142	127.2142	0.080	0.0000	0.0000	3,701
2014/12/04	2038	05/02/2015	123.01	Call	Bond Future	4,102.6700	4.1027	4,204.2000	4.2042	2.475	0	0	0
2014/12/04	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2038	05/02/2015	122.99	Call	Bond Future	4,122.6700	4.1227	4,224.2000	4.2242	2.463	0	0	0
2014/12/04	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2038	07/05/2015			Bond Future	129.1700	129.1700	129.2694	129.2694	0.077	0.0000	0.0000	0
2014/12/04	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/12/04	2038	07/05/2015	126.99	Call	Bond Future	2,179.9800	2.1800	2,279.3900	2.2794	4.560	0	0	0
2014/12/04	2038	07/05/2015	127.00	Call	Bond Future	2,169.9800	2.1700	2,269.3900	2.2694	4.581	0	0	0
2014/12/04	2038	07/05/2015	127.01	Call	Bond Future	2,159.9800	2.1600	2,259.3900	2.2594	4.602	0	0	0
2014/12/04	2044	05/02/2015	9.00	Call	Bond Future	4,068.0700	4.0681	4,569.4400	4.5694	12.325	0	0	0
2014/12/04	2044	05/02/2015			Bond Future	8.6079	101.7438	8.5614	102.2452	(0.540)	0.0000	0.0000	5,842
2014/12/04	2044	05/02/2015	9.01	Call	Bond Future	4,168.1800	4.1682	4,669.5500	4.6695	12.029	0	0	0
2014/12/04	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2044	05/02/2015	8.99	Call	Bond Future	3,967.7800	3.9678	4,469.1500	4.4692	12.636	0	0	0
2014/12/04	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2044	07/05/2015			Bond Future	8.6585	103.3826	8.6110	103.8893	(0.548)	0.0000	0.0000	0
2014/12/04	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2044	07/05/2015	9.01	Call	Bond Future	3,621.1400	3.6211	4,127.8900	4.1279	13.994	0	0	0
2014/12/04	2044	07/05/2015	8.99	Call	Bond Future	3,421.0600	3.4211	3,927.8100	3.9278	14.813	0	0	0
2014/12/04	2044	07/05/2015	9.00	Call	Bond Future	3,521.1800	3.5212	4,027.9300	4.0279	14.391	0	0	0
2014/12/04	2044	06/08/2015	8.76	Call	Bond Future	625.1300	0.6251	1,140.9800	1.1410	82.519	0	0	0
2014/12/04	2044	06/08/2015			Bond Future	8.7003	100.8006	8.6515	101.3164	(0.561)	0.0000	0.0000	0
2014/12/04	2044	06/08/2015	8.74	Call	Bond Future	416.5100	0.4165	932.3600	0.9324	123.851	0	0	0
2014/12/04	2044	06/08/2015	8.75	Call	Bond Future	520.9100	0.5209	1,036.7600	1.0368	99.029	0	0	0
2014/12/04	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2046	05/02/2015			Bond Future	130.3302	130.3302	130.3148	130.3148	(0.012)	0.0000	0.0000	5,889
2014/12/04	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2046	05/02/2015	123.99	Call	Bond Future	6,340.2200	6.3402	6,324.7800	6.3248	(0.244)	0	0	0
2014/12/04	2046	05/02/2015	124.01	Call	Bond Future	6,320.2200	6.3202	6,304.7800	6.3048	(0.244)	0	0	0
2014/12/04	2046	05/02/2015	124.00	Call	Bond Future	6,330.2200	6.3302	6,314.7800	6.3148	(0.244)	0	0	0
2014/12/04	2046	07/05/2015			Bond Future	131.0703	131.0703	131.0512	131.0512	(0.015)	0.0000	0.0000	0
2014/12/04	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2046	07/05/2015	126.99	Call	Bond Future	4,080.2700	4.0803	4,061.2400	4.0612	(0.466)	0	0	0
2014/12/04	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2046	07/05/2015	127.00	Call	Bond Future	4,070.2700	4.0703	4,051.2400	4.0512	(0.468)	0	0	0
2014/12/04	2046	07/05/2015	127.01	Call	Bond Future	4,060.2700	4.0603	4,041.2400	4.0412	(0.469)	0	0	0
2014/12/04	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2050	05/02/2015			Bond Future	138.6130	138.6130	138.7696	138.7696	0.113	0.0000	0.0000	2,640
2014/12/04	2050	05/02/2015	130.01	Call	Bond Future	8,602.9800	8.6030	8,759.5800	8.7596	1.820	0	0	0
2014/12/04	2050	05/02/2015	129.99	Call	Bond Future	8,622.9800	8.6230	8,779.5800	8.7796	1.816	0	0	0
2014/12/04	2050	05/02/2015	130.00	Call	Bond Future	8,612.9800	8.6130	8,769.5800	8.7696	1.818	0	0	0
2014/12/04	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/04	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2050	07/05/2015			Bond Future	140.8561	140.8561	141.0115	141.0115	0.110	0.0000	0.0000	0
2014/12/04	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	2050	07/05/2015	135.01	Call	Bond Future	5,846.1500	5.8462	6,001.5300	6.0015	2.658	0	0	0
2014/12/04	2050	07/05/2015	134.99	Call	Bond Future	5,866.1500	5.8662	6,021.5300	6.0215	2.649	0	0	0
2014/12/04	2050	07/05/2015	135.00	Call	Bond Future	5,856.1500	5.8562	6,011.5300	6.0115	2.653	0	0	0
2014/12/04	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	AL12	05/02/2015			Index Future	543.8700	543.8700	545.5460	545.5460	0.308	0.0000	0.0000	0
2014/12/04	AL12	07/05/2015			Index Future	552.6260	552.6260	554.3150	554.3150	0.306	0.0000	0.0000	0
2014/12/04	AL37	05/02/2015			Index Future	452.7240	452.7240	452.3320	452.3320	(0.087)	0.0000	0.0000	116
2014/12/04	AL37	07/05/2015			Index Future	460.0130	460.0130	459.6020	459.6020	(0.089)	0.0000	0.0000	0
2014/12/04	AL7T	05/02/2015			Index Future	538.4000	538.4000	538.0140	538.0140	(0.072)	0.0000	0.0000	3
2014/12/04	AL7T	07/05/2015			Index Future	547.0690	547.0690	546.6620	546.6620	(0.074)	0.0000	0.0000	0
2014/12/04	ALBI	05/02/2015			Index Future	490.2160	490.2160	490.8210	490.8210	0.123	0.0000	0.0000	654
2014/12/04	ALBI	07/05/2015			Index Future	498.1080	498.1080	498.7110	498.7110	0.121	0.0000	0.0000	0
2014/12/04	ALBI	06/08/2015			Index Future	506.7000	506.7000	507.3140	507.3140	0.121	0.0000	0.0000	0
2014/12/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	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
2014/12/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/12/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	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
2014/12/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/04	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	EL28	05/02/2015			Bond Future	125.0330	125.0330	125.0195	125.0195	(0.011)	0.0000	0.0000	0
2014/12/04	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	EL28	05/02/2015	125.99	Put	Bond Future	956.9700	0.9570	970.5400	0.9705	1.418	0	0	0
2014/12/04	EL28	05/02/2015	126.01	Put	Bond Future	976.9700	0.9770	990.5400	0.9905	1.389	0	0	0
2014/12/04	EL28	05/02/2015	126.00	Put	Bond Future	966.9700	0.9670	980.5400	0.9805	1.403	0	0	0
2014/12/04	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	EL28	07/05/2015	125.00	Call	Bond Future	546.8300	0.5468	529.6000	0.5296	(3.151)	0	0	0
2014/12/04	EL28	07/05/2015			Bond Future	125.5468	125.5468	125.5296	125.5296	(0.014)	0.0000	0.0000	0
2014/12/04	EL28	07/05/2015	125.01	Call	Bond Future	536.8300	0.5368	519.6000	0.5196	(3.210)	0	0	0
2014/12/04	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	EL28	07/05/2015	124.99	Call	Bond Future	556.8300	0.5568	539.6000	0.5396	(3.094)	0	0	0
2014/12/04	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	ES33	05/02/2015	10.00	Call	Bond Future	5,033.4600	5.0335	5,316.7100	5.3167	5.627	0	0	0
2014/12/04	ES33	05/02/2015			Bond Future	9.3142	87.1605	9.2775	87.4438	(0.394)	0.0000	0.0000	6,220
2014/12/04	ES33	05/02/2015	10.01	Call	Bond Future	5,103.4200	5.1034	5,386.6700	5.3867	5.550	0	0	0
2014/12/04	ES33	05/02/2015	9.99	Call	Bond Future	4,963.4100	4.9634	5,246.6600	5.2467	5.707	0	0	0
2014/12/04	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	ES33	07/05/2015			Bond Future	9.3899	84.7759	9.3524	85.0614	(0.400)	0.0000	0.0000	0
2014/12/04	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	ES33	07/05/2015	9.76	Call	Bond Future	2,736.5000	2.7365	3,021.9800	3.0220	10.432	0	0	0
2014/12/04	ES33	07/05/2015	9.74	Call	Bond Future	2,592.1100	2.5921	2,877.5900	2.8776	11.013	0	0	0
2014/12/04	ES33	07/05/2015	9.75	Call	Bond Future	2,664.3500	2.6644	2,949.8300	2.9498	10.715	0	0	0
2014/12/04	ES33	06/08/2015			Bond Future	9.4549	86.2548	9.4161	86.5455	(0.410)	0.0000	0.0000	0
2014/12/04	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	ES33	06/08/2015	9.61	Call	Bond Future	1,149.0300	1.1490	1,439.7800	1.4398	25.304	0	0	0
2014/12/04	ES33	06/08/2015	9.59	Call	Bond Future	1,002.2300	1.0022	1,292.9800	1.2930	29.010	0	0	0
2014/12/04	ES33	06/08/2015	9.60	Call	Bond Future	1,075.6800	1.0757	1,366.4300	1.3664	27.029	0	0	0
2014/12/04	GOVI	05/02/2015	459.99	Call	GOVI	280,310.0000	28.0310	284,150.0000	28.4150	1.370	0	0	0
2014/12/04	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	GOVI	05/02/2015			GOVI	488.0210	488.0210	488.4050	488.4050	0.079	0.0000	0.0000	419

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2014/12/04	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	GOVI	05/02/2015	460.00	Call	GOVI	280,210.0000	28.0210	284,050.0000	28.4050	1.370	0	0	0
2014/12/04	GOVI	05/02/2015	460.01	Call	GOVI	280,110.0000	28.0110	283,950.0000	28.3950	1.371	0	0	0
2014/12/04	GOVI	07/05/2015	449.99	Call	GOVI	458,890.0000	45.8890	462,650.0000	46.2650	0.819	0	0	0
2014/12/04	GOVI	07/05/2015			GOVI	495.8790	495.8790	496.2550	496.2550	0.076	0.0000	0.0000	130
2014/12/04	GOVI	07/05/2015	450.00	Call	GOVI	458,790.0000	45.8790	462,550.0000	46.2550	0.820	0	0	0
2014/12/04	GOVI	07/05/2015	450.01	Call	GOVI	458,690.0000	45.8690	462,450.0000	46.2450	0.820	0	0	0
2014/12/04	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	GOVI	06/08/2015			GOVI	504.4320	504.4320	504.8170	504.8170	0.076	0.0000	0.0000	0
2014/12/04	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	GOVI	06/08/2015	499.99	Call	GOVI	44,420.0000	4.4420	48,270.0000	4.8270	8.667	0	0	0
2014/12/04	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	GOVI	06/08/2015	500.00	Call	GOVI	44,320.0000	4.4320	48,170.0000	4.8170	8.687	0	0	0
2014/12/04	GOVI	06/08/2015	500.01	Call	GOVI	44,220.0000	4.4220	48,070.0000	4.8070	8.706	0	0	0
2014/12/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/12/04	IGOV	05/02/2015			Index Future	226.3870	226.3870	226.3500	226.3500	(0.016)	0.0000	0.0000	1,093
2014/12/04	IGOV	07/05/2015			Index Future	230.0500	230.0500	230.0060	230.0060	(0.019)	0.0000	0.0000	81
2014/12/04	IGOV	06/08/2015			Index Future	234.0360	234.0360	233.9930	233.9930	(0.018)	0.0000	0.0000	0
2014/12/04	ILBI	05/02/2015			Index Future	613.0140	613.0140	613.0740	613.0740	0.010	0.0000	0.0000	157
2014/12/04	ILBI	07/05/2015			Index Future	623.0430	623.0430	623.1020	623.1020	0.009	0.0000	0.0000	0
2014/12/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/12/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/12/04	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/12/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/12/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/12/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/12/04	JBAF	17/12/2014			Jibar Tradeable Future	6.0800	93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/12/04	JBAF	21/01/2015			Jibar Tradeable Future	6.1000	93.9000	6.1100	93.8900	0.164	0.0000	0.0000	0
2014/12/04	JBAF	18/02/2015			Jibar Tradeable Future	6.1400	93.8600	6.1500	93.8500	0.163	0.0000	0.0000	0
2014/12/04	JBAF	18/03/2015			Jibar Tradeable Future	6.1800	93.8200	6.1800	93.8200	0.000	0.0000	0.0000	2,850
2014/12/04	JBAF	15/04/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2014/12/04	JBAF	20/05/2015			Jibar Tradeable Future	6.2700	93.7300	6.2700	93.7300	0.000	0.0000	0.0000	0
2014/12/04	JBAF	17/06/2015			Jibar Tradeable Future	6.3000	93.7000	6.3000	93.7000	0.000	0.0000	0.0000	5,000

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2014/12/04	JBAF	16/09/2015			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2014/12/04	JBAF	15/12/2015			Jibar Tradeable Future	6.5400	93.4600	6.5400	93.4600	0.000	0.0000	0.0000	0
2014/12/04	JBAF	16/03/2016			Jibar Tradeable Future	6.6500	93.3500	6.6600	93.3400	0.150	0.0000	0.0000	0
2014/12/04	JBAF	15/06/2016			Jibar Tradeable Future	6.7600	93.2400	6.7700	93.2300	0.148	0.0000	0.0000	0
2014/12/04	JBAF	21/09/2016			Jibar Tradeable Future	6.8700	93.1300	6.8900	93.1100	0.291	0.0000	0.0000	0
2014/12/04	R023	05/02/2015			Bond Future	7.4930	105.0159	7.5129	104.8958	0.266	0.0000	0.0000	10,552
2014/12/04	R023	05/02/2015	8.74	Put	Bond Future	2.3300	0.0023	2.5000	0.0025	7.296	0	0	0
2014/12/04	R023	05/02/2015	8.75	Call	Bond Future	7,228.6000	7.2286	7,108.7100	7.1087	(1.659)	0	0	0
2014/12/04	R023	05/02/2015	8.76	Call	Bond Future	7,283.2800	7.2833	7,163.3800	7.1634	(1.646)	0	0	0
2014/12/04	R023	05/02/2015	8.74	Call	Bond Future	7,173.8900	7.1739	7,054.0200	7.0540	(1.671)	0	0	0
2014/12/04	R023	05/02/2015	8.76	Put	Bond Future	2.0200	0.0020	2.1600	0.0022	6.931	0	0	0
2014/12/04	R023	05/02/2015	8.75	Put	Bond Future	2.1700	0.0022	2.3200	0.0023	6.912	0	0	0
2014/12/04	R023	07/05/2015	8.15	Put	Bond Future	447.5100	0.4475	467.9300	0.4679	4.563	0	0	0
2014/12/04	R023	07/05/2015	8.14	Call	Bond Future	3,941.6200	3.9416	3,837.8100	3.8378	(2.634)	0	0	0
2014/12/04	R023	07/05/2015			Bond Future	7.5331	102.7822	7.5544	102.6575	0.282	0.0000	0.0000	0
2014/12/04	R023	07/05/2015	8.15	Call	Bond Future	3,987.0700	3.9871	3,882.8500	3.8829	(2.614)	0	0	0
2014/12/04	R023	07/05/2015	8.16	Call	Bond Future	4,032.7000	4.0327	3,928.0600	3.9281	(2.595)	0	0	0
2014/12/04	R023	07/05/2015	8.14	Put	Bond Future	458.1800	0.4582	479.0100	0.4790	4.546	0	0	0
2014/12/04	R023	07/05/2015	8.16	Put	Bond Future	437.0500	0.4370	457.0500	0.4570	4.576	0	0	0
2014/12/04	R023	06/08/2015	9.07	Put	Bond Future	142.5500	0.1426	148.7700	0.1488	4.363	0	0	911
2014/12/04	R023	06/08/2015	8.24	Call	Bond Future	4,574.8400	4.5748	4,474.5400	4.4745	(2.192)	0	0	0
2014/12/04	R023	06/08/2015			Bond Future	7.5550	104.5747	7.5772	104.4482	0.293	0.0000	0.0000	0
2014/12/04	R023	06/08/2015	9.07	Call	Bond Future	8,355.6100	8.3556	8,235.3800	8.2354	(1.439)	0	0	0
2014/12/04	R023	06/08/2015	8.26	Put	Bond Future	728.5400	0.7285	753.9700	0.7540	3.491	0	0	0
2014/12/04	R023	06/08/2015	8.25	Put	Bond Future	740.6800	0.7407	766.4600	0.7665	3.481	0	0	0
2014/12/04	R023	06/08/2015	8.24	Put	Bond Future	752.9800	0.7530	779.1300	0.7791	3.473	0	0	0
2014/12/04	R023	06/08/2015	8.25	Call	Bond Future	4,616.9900	4.6170	4,516.3200	4.5163	(2.180)	0	0	0
2014/12/04	R023	06/08/2015	8.26	Call	Bond Future	4,659.2500	4.6593	4,558.2300	4.5582	(2.168)	0	0	0
2014/12/04	R157	05/02/2015	8.74	Call	Bond Future	1,075.2100	1.0752	1,075.1000	1.0751	(0.010)	0	0	0
2014/12/04	R157	05/02/2015	8.75	Put	Bond Future	1.9800	0.0020	1.8700	0.0019	(5.556)	0	0	0
2014/12/04	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/12/04	R157	05/02/2015	8.74	Put	Bond Future	2.0500	0.0021	1.9400	0.0019	(5.366)	0	0	0
2014/12/04	R157	05/02/2015	8.76	Put	Bond Future	1.9100	0.0019	1.8000	0.0018	(5.759)	0	0	0
2014/12/04	R157	05/02/2015	8.75	Call	Bond Future	1,080.9500	1.0809	1,080.8400	1.0808	(0.010)	0	0	0
2014/12/04	R157	05/02/2015	8.76	Call	Bond Future	1,086.6800	1.0867	1,086.5700	1.0866	(0.010)	0	0	0
2014/12/04	R186	05/02/2015	9.00	Call	Bond Future	10,196.1000	10.1961	10,334.7600	10.3348	1.360	0	0	0
2014/12/04	R186	05/02/2015			Bond Future	7.7611	122.4374	7.7451	122.5771	(0.206)	0.0000	0.0000	44,845
2014/12/04	R186	05/02/2015	8.75	Call	Bond Future	8,257.8200	8.2578	8,393.9300	8.3939	1.648	0	0	0
2014/12/04	R186	05/02/2015	8.76	Call	Bond Future	8,335.7000	8.3357	8,471.9800	8.4720	1.635	0	0	0
2014/12/04	R186	05/02/2015	8.74	Call	Bond Future	8,179.9300	8.1799	8,315.8800	8.3159	1.662	0	0	0
2014/12/04	R186	05/02/2015	8.00	Put	Bond Future	720.9400	0.7209	670.9400	0.6709	(6.935)	0	0	6,500
2014/12/04	R186	05/02/2015	8.05	Put	Bond Future	604.5900	0.6046	560.2900	0.5603	(7.327)	0	0	6,500
2014/12/04	R186	05/02/2015	8.45	Put	Bond Future	116.5500	0.1165	103.8900	0.1039	(10.862)	0	0	0
2014/12/04	R186	05/02/2015	8.76	Put	Bond Future	24.5400	0.0245	21.1100	0.0211	(13.977)	0	0	0
2014/12/04	R186	05/02/2015	8.50	Put	Bond Future	92.1300	0.0921	81.6800	0.0817	(11.343)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/04	R186	05/02/2015	8.75	Put	Bond Future	25.9000	0.0259	22.3000	0.0223	(13.900)	0	0	0
2014/12/04	R186	05/02/2015	8.45	Call	Bond Future	5,935.1600	5.9352	6,062.2100	6.0622	2.141	0	0	0
2014/12/04	R186	05/02/2015	9.00	Put	Bond Future	6.3500	0.0064	5.3000	0.0053	(16.535)	0	0	9,600
2014/12/04	R186	05/02/2015	8.50	Call	Bond Future	6,317.8900	6.3179	6,447.1500	6.4472	2.046	0	0	0
2014/12/04	R186	05/02/2015	8.00	Call	Bond Future	2,783.8800	2.7839	2,873.5900	2.8736	3.222	0	0	0
2014/12/04	R186	05/02/2015	8.05	Call	Bond Future	3,093.0800	3.0931	3,188.4900	3.1885	3.085	0	0	0
2014/12/04	R186	05/02/2015	8.74	Put	Bond Future	27.3200	0.0273	23.5600	0.0236	(13.763)	0	0	0
2014/12/04	R186	07/05/2015			Bond Future	7.8055	124.4088	7.7893	124.5476	(0.207)	0.0000	0.0000	1
2014/12/04	R186	07/05/2015	8.25	Call	Bond Future	4,774.5500	4.7745	4,870.3500	4.8704	2.006	0	0	0
2014/12/04	R186	07/05/2015	8.24	Put	Bond Future	1,070.1900	1.0702	1,026.5400	1.0265	(4.079)	0	0	0
2014/12/04	R186	07/05/2015	8.26	Put	Bond Future	1,026.1800	1.0262	983.8100	0.9838	(4.129)	0	0	0
2014/12/04	R186	07/05/2015	8.25	Put	Bond Future	1,047.8600	1.0479	1,004.8600	1.0049	(4.104)	0	0	0
2014/12/04	R186	07/05/2015	8.26	Call	Bond Future	4,834.8800	4.8349	4,931.3100	4.9313	1.994	0	0	0
2014/12/04	R186	07/05/2015	8.24	Call	Bond Future	4,714.7900	4.7148	4,809.9400	4.8099	2.018	0	0	0
2014/12/04	R186	06/08/2015	8.00	Put	Bond Future	2,552.9100	2.5529	2,487.7100	2.4877	(2.554)	0	0	0
2014/12/04	R186	06/08/2015			Bond Future	7.8349	121.2773	7.8181	121.4190	(0.215)	0.0000	0.0000	0
2014/12/04	R186	06/08/2015	8.00	Call	Bond Future	3,930.3500	3.9304	4,006.7900	4.0068	1.945	0	0	0
2014/12/04	R186	06/08/2015	8.01	Call	Bond Future	3,978.4000	3.9784	4,055.4100	4.0554	1.936	0	0	0
2014/12/04	R186	06/08/2015	7.99	Call	Bond Future	3,882.6000	3.8826	3,958.4500	3.9585	1.954	0	0	0
2014/12/04	R186	06/08/2015	7.99	Put	Bond Future	2,587.9700	2.5880	2,522.1800	2.5222	(2.542)	0	0	0
2014/12/04	R186	06/08/2015	8.01	Put	Bond Future	2,518.2200	2.5182	2,453.5900	2.4536	(2.566)	0	0	0
2014/12/04	R186	05/11/2015	8.25	Put	Bond Future	2,285.2400	2.2852	2,230.7100	2.2307	(2.386)	0	0	0
2014/12/04	R186	05/11/2015	8.24	Call	Bond Future	5,533.5700	5.5336	5,622.1000	5.6221	1.600	0	0	0
2014/12/04	R186	05/11/2015			Bond Future	7.8434	123.5210	7.8260	123.6645	(0.221)	0.0000	0.0000	0
2014/12/04	R186	05/11/2015	9.00	Put	Bond Future	818.1400	0.8181	792.6300	0.7926	(3.118)	0	0	2,600
2014/12/04	R186	05/11/2015	8.24	Put	Bond Future	2,313.5200	2.3135	2,258.5300	2.2585	(2.377)	0	0	0
2014/12/04	R186	05/11/2015	8.26	Put	Bond Future	2,257.6700	2.2577	2,203.6000	2.2036	(2.395)	0	0	0
2014/12/04	R186	05/11/2015	9.00	Call	Bond Future	9,885.1000	9.8851	10,003.1100	10.0031	1.194	0	0	0
2014/12/04	R186	05/11/2015	8.25	Call	Bond Future	5,584.9400	5.5849	5,673.9300	5.6739	1.593	0	0	0
2014/12/04	R186	05/11/2015	8.26	Call	Bond Future	5,636.9500	5.6370	5,726.4000	5.7264	1.587	0	0	0
2014/12/04	R197	05/02/2015	288.99	Put	Bond Future	323.4700	0.3235	358.2500	0.3583	10.752	0	0	0
2014/12/04	R197	05/02/2015			Bond Future	288.6665	288.6665	288.6317	288.6317	(0.012)	0.0000	0.0000	898
2014/12/04	R197	05/02/2015	289.01	Put	Bond Future	343.4700	0.3435	378.2500	0.3783	10.126	0	0	0
2014/12/04	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R197	05/02/2015	289.00	Put	Bond Future	333.4700	0.3335	368.2500	0.3683	10.430	0	0	0
2014/12/04	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R197	07/05/2015			Bond Future	293.3377	293.3377	293.2947	293.2947	(0.015)	0.0000	0.0000	0
2014/12/04	R197	07/05/2015	293.99	Put	Bond Future	652.3000	0.6523	695.2500	0.6953	6.584	0	0	0
2014/12/04	R197	07/05/2015	294.01	Put	Bond Future	672.3000	0.6723	715.2500	0.7153	6.389	0	0	0
2014/12/04	R197	07/05/2015	294.00	Put	Bond Future	662.3000	0.6623	705.2500	0.7053	6.485	0	0	0
2014/12/04	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R202	05/02/2015	233.01	Call	Bond Future	4,802.3800	4.8024	4,773.8100	4.7738	(0.595)	0	0	0
2014/12/04	R202	05/02/2015			Bond Future	237.8124	237.8124	237.7838	237.7838	(0.012)	0.0000	0.0000	50,884

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/04	R202	05/02/2015	232.99	Call	Bond Future	4,822.3800	4.8224	4,793.8100	4.7938	(0.592)	0	0	0
2014/12/04	R202	05/02/2015	233.00	Call	Bond Future	4,812.3800	4.8124	4,783.8100	4.7838	(0.594)	0	0	0
2014/12/04	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R202	07/05/2015			Bond Future	241.6604	241.6604	241.6254	241.6254	(0.015)	0.0000	0.0000	0
2014/12/04	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R202	07/05/2015	238.51	Call	Bond Future	3,150.4500	3.1505	3,115.4000	3.1154	(1.113)	0	0	0
2014/12/04	R202	07/05/2015	238.49	Call	Bond Future	3,170.4500	3.1705	3,135.4000	3.1354	(1.106)	0	0	0
2014/12/04	R202	07/05/2015	238.50	Call	Bond Future	3,160.4500	3.1605	3,125.4000	3.1254	(1.109)	0	0	0
2014/12/04	R203	05/02/2015	7.69	Call	Bond Future	2,529.2100	2.5292	2,466.2800	2.4663	(2.488)	0	0	55
2014/12/04	R203	05/02/2015			Bond Future	6.6213	107.1832	6.6476	107.1202	0.396	0.0000	0.0000	14,361
2014/12/04	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R203	05/02/2015	8.35	Call	Bond Future	4,051.6400	4.0516	3,988.6100	3.9886	(1.556)	0	0	0
2014/12/04	R203	05/02/2015	8.36	Call	Bond Future	4,074.4900	4.0745	4,011.4600	4.0115	(1.547)	0	0	0
2014/12/04	R203	05/02/2015	8.34	Call	Bond Future	4,028.7800	4.0288	3,965.7500	3.9657	(1.564)	0	0	0
2014/12/04	R203	05/02/2015	7.69	Put	Bond Future	0.6000	0.0006	0.7000	0.0007	16.667	0	0	0
2014/12/04	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R203	07/05/2015			Bond Future	6.6326	104.7421	6.6632	104.6752	0.461	0.0000	0.0000	0
2014/12/04	R203	07/05/2015	7.24	Put	Bond Future	115.7500	0.1157	125.8500	0.1259	8.726	0	0	0
2014/12/04	R203	07/05/2015	7.26	Put	Bond Future	109.4900	0.1095	119.1200	0.1191	8.795	0	0	0
2014/12/04	R203	07/05/2015	7.25	Put	Bond Future	112.5800	0.1126	122.4400	0.1224	8.758	0	0	0
2014/12/04	R203	07/05/2015	7.25	Call	Bond Future	1,450.9300	1.4509	1,393.9400	1.3939	(3.928)	0	0	0
2014/12/04	R203	07/05/2015	7.26	Call	Bond Future	1,469.3300	1.4693	1,412.1100	1.4121	(3.894)	0	0	0
2014/12/04	R203	07/05/2015	7.24	Call	Bond Future	1,432.6000	1.4326	1,375.8500	1.3759	(3.961)	0	0	0
2014/12/04	R203	06/08/2015	6.74	Call	Bond Future	793.2700	0.7933	753.1800	0.7532	(5.054)	0	0	0
2014/12/04	R203	06/08/2015	6.75	Put	Bond Future	470.7000	0.4707	497.9100	0.4979	5.781	0	0	0
2014/12/04	R203	06/08/2015			Bond Future	6.5795	106.5690	6.6139	106.5014	0.523	0.0000	0.0000	0
2014/12/04	R203	06/08/2015	6.75	Call	Bond Future	805.3000	0.8053	764.8900	0.7649	(5.018)	0	0	0
2014/12/04	R203	06/08/2015	6.76	Call	Bond Future	817.4200	0.8174	776.6900	0.7767	(4.983)	0	0	0
2014/12/04	R203	06/08/2015	6.74	Put	Bond Future	478.2600	0.4783	505.7900	0.5058	5.756	0	0	0
2014/12/04	R203	06/08/2015	6.76	Put	Bond Future	463.2400	0.4632	490.1300	0.4901	5.805	0	0	0
2014/12/04	R204	05/02/2015			Bond Future	6.9093	104.7478	6.9245	104.6961	0.219	0.0000	0.0000	10,509
2014/12/04	R204	05/02/2015	8.25	Call	Bond Future	4,455.6400	4.4556	4,403.9500	4.4039	(1.160)	0	0	0
2014/12/04	R204	05/02/2015	8.26	Call	Bond Future	4,487.9700	4.4880	4,436.2700	4.4363	(1.152)	0	0	0
2014/12/04	R204	05/02/2015	8.24	Call	Bond Future	4,423.3100	4.4233	4,371.6100	4.3716	(1.169)	0	0	0
2014/12/04	R204	05/02/2015	8.26	Put	Bond Future	0.1500	0.0002	0.1500	0.0002	0.000	0	0	0
2014/12/04	R204	05/02/2015	8.25	Put	Bond Future	0.1600	0.0002	0.1700	0.0002	6.250	0	0	0
2014/12/04	R204	05/02/2015	8.24	Put	Bond Future	0.1800	0.0002	0.1800	0.0002	0.000	0	0	0
2014/12/04	R204	07/05/2015	7.51	Put	Bond Future	225.4500	0.2255	234.3500	0.2343	3.948	0	0	0
2014/12/04	R204	07/05/2015			Bond Future	6.9428	106.4344	6.9600	106.3791	0.248	0.0000	0.0000	0
2014/12/04	R204	07/05/2015	7.50	Put	Bond Future	231.3300	0.2313	240.4400	0.2404	3.938	0	0	0
2014/12/04	R204	07/05/2015	7.49	Call	Bond Future	1,976.1400	1.9761	1,930.1500	1.9301	(2.327)	0	0	0

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2014/12/04	R204	07/05/2015	7.50	Call	Bond Future	2,001.5700	2.0016	1,955.3800	1.9554	(2.308)	0	0	0
2014/12/04	R204	07/05/2015	7.51	Call	Bond Future	2,027.1100	2.0271	1,980.7100	1.9807	(2.289)	0	0	0
2014/12/04	R204	07/05/2015	7.49	Put	Bond Future	237.3400	0.2373	246.6500	0.2466	3.923	0	0	0
2014/12/04	R204	06/08/2015	7.74	Call	Bond Future	2,650.4600	2.6505	2,603.5200	2.6035	(1.771)	0	0	0
2014/12/04	R204	06/08/2015	7.75	Put	Bond Future	271.1700	0.2712	279.9900	0.2800	3.253	0	0	0
2014/12/04	R204	06/08/2015			Bond Future	6.9395	104.2515	6.9581	104.1956	0.268	0.0000	0.0000	0
2014/12/04	R204	06/08/2015	8.41	Call	Bond Future	4,368.3100	4.3683	4,314.7100	4.3147	(1.227)	0	0	0
2014/12/04	R204	06/08/2015	7.74	Put	Bond Future	276.2600	0.2763	285.2300	0.2852	3.247	0	0	0
2014/12/04	R204	06/08/2015	7.76	Put	Bond Future	265.7000	0.2657	274.3800	0.2744	3.267	0	0	0
2014/12/04	R204	06/08/2015	8.41	Put	Bond Future	58.5700	0.0586	60.8800	0.0609	3.944	0	0	699
2014/12/04	R204	06/08/2015	7.75	Call	Bond Future	2,674.6000	2.6746	2,627.5100	2.6275	(1.761)	0	0	0
2014/12/04	R204	06/08/2015	7.76	Call	Bond Future	2,698.3500	2.6983	2,651.1200	2.6511	(1.750)	0	0	0
2014/12/04	R207	05/02/2015	8.49	Put	Bond Future	0.2200	0.0002	0.2600	0.0003	18.182	0	0	0
2014/12/04	R207	05/02/2015			Bond Future	7.1000	101.1277	7.1307	101.0016	0.432	0.0000	0.0000	33,858
2014/12/04	R207	05/02/2015	8.51	Put	Bond Future	0.1900	0.0002	0.2200	0.0002	15.789	0	0	0
2014/12/04	R207	05/02/2015	8.50	Call	Bond Future	5,565.0200	5.5650	5,439.0200	5.4390	(2.264)	0	0	0
2014/12/04	R207	05/02/2015	8.51	Call	Bond Future	5,603.3900	5.6034	5,477.3800	5.4774	(2.249)	0	0	0
2014/12/04	R207	05/02/2015	8.49	Call	Bond Future	5,526.6400	5.5266	5,400.6400	5.4006	(2.280)	0	0	0
2014/12/04	R207	05/02/2015	8.50	Put	Bond Future	0.2000	0.0002	0.2400	0.0002	20.000	0	0	0
2014/12/04	R207	07/05/2015			Bond Future	7.1409	102.7563	7.1741	102.6255	0.466	0.0000	0.0000	0
2014/12/04	R207	07/05/2015	8.25	Call	Bond Future	4,307.8100	4.3078	4,183.3800	4.1834	(2.888)	0	0	0
2014/12/04	R207	07/05/2015	7.73	Call	Bond Future	2,565.1900	2.5652	2,457.7100	2.4577	(4.190)	0	0	66
2014/12/04	R207	07/05/2015	8.24	Put	Bond Future	64.0100	0.0640	70.5200	0.0705	10.170	0	0	0
2014/12/04	R207	07/05/2015	8.26	Put	Bond Future	59.8000	0.0598	65.9300	0.0659	10.251	0	0	0
2014/12/04	R207	07/05/2015	7.73	Put	Bond Future	282.1200	0.2821	305.3900	0.3054	8.248	0	0	0
2014/12/04	R207	07/05/2015	8.25	Put	Bond Future	61.8700	0.0619	68.1900	0.0682	10.215	0	0	0
2014/12/04	R207	07/05/2015	8.26	Call	Bond Future	4,343.0200	4.3430	4,218.4000	4.2184	(2.869)	0	0	0
2014/12/04	R207	07/05/2015	8.24	Call	Bond Future	4,272.6600	4.2727	4,148.4200	4.1484	(2.908)	0	0	0
2014/12/04	R207	06/08/2015	7.76	Call	Bond Future	2,756.2800	2.7563	2,655.1700	2.6552	(3.668)	0	0	0
2014/12/04	R207	06/08/2015			Bond Future	7.1535	100.9040	7.1889	100.7713	0.496	0.0000	0.0000	0
2014/12/04	R207	06/08/2015	7.74	Call	Bond Future	2,700.9500	2.7010	2,600.7100	2.6007	(3.711)	0	0	0
2014/12/04	R207	06/08/2015	7.75	Call	Bond Future	2,728.5700	2.7286	2,627.8900	2.6279	(3.690)	0	0	0
2014/12/04	R207	06/08/2015	7.46	Call	Bond Future	1,977.4300	1.9774	1,890.9300	1.8909	(4.374)	0	0	70
2014/12/04	R207	06/08/2015	7.74	Put	Bond Future	533.3300	0.5333	565.7400	0.5657	6.077	0	0	0
2014/12/04	R207	06/08/2015	7.76	Put	Bond Future	515.7500	0.5158	547.2900	0.5473	6.115	0	0	0
2014/12/04	R207	06/08/2015	7.46	Put	Bond Future	837.4600	0.8375	883.6100	0.8836	5.511	0	0	0
2014/12/04	R207	06/08/2015	7.75	Put	Bond Future	524.4800	0.5245	556.4500	0.5565	6.096	0	0	0
2014/12/04	R208	05/02/2015	8.51	Call	Bond Future	5,763.6600	5.7637	5,667.3600	5.6674	(1.671)	0	0	0
2014/12/04	R208	05/02/2015			Bond Future	7.2659	99.9369	7.2860	99.8405	0.276	0.0000	0.0000	51,071
2014/12/04	R208	05/02/2015	8.49	Call	Bond Future	5,674.5900	5.6746	5,578.3000	5.5783	(1.697)	0	0	0
2014/12/04	R208	05/02/2015	8.51	Put	Bond Future	1.2800	0.0013	1.3800	0.0014	7.813	0	0	0
2014/12/04	R208	05/02/2015	8.50	Put	Bond Future	1.3800	0.0014	1.4900	0.0015	7.971	0	0	0
2014/12/04	R208	05/02/2015	8.49	Put	Bond Future	1.5000	0.0015	1.6100	0.0016	7.333	0	0	0
2014/12/04	R208	05/02/2015	8.50	Call	Bond Future	5,719.1300	5.7191	5,622.8400	5.6228	(1.684)	0	0	0
2014/12/04	R208	07/05/2015	8.01	Call	Bond Future	3,469.0300	3.4690	3,381.7500	3.3818	(2.516)	0	0	0
2014/12/04	R208	07/05/2015			Bond Future	7.3052	98.1462	7.3269	98.0456	0.297	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/04	R208	07/05/2015	7.99	Call	Bond Future	3,393.5000	3.3935	3,306.8200	3.3068	(2.554)	0	0	0
2014/12/04	R208	07/05/2015	8.00	Call	Bond Future	3,431.1300	3.4311	3,344.1400	3.3441	(2.535)	0	0	0
2014/12/04	R208	07/05/2015	7.99	Put	Bond Future	277.4400	0.2774	291.3100	0.2913	4.999	0	0	0
2014/12/04	R208	07/05/2015	8.01	Put	Bond Future	263.8000	0.2638	277.0700	0.2771	5.030	0	0	0
2014/12/04	R208	07/05/2015	8.00	Put	Bond Future	270.4700	0.2705	284.0300	0.2840	5.013	0	0	0
2014/12/04	R208	06/08/2015			Bond Future	7.3218	99.8581	7.3445	99.7561	0.311	0.0000	0.0000	0
2014/12/04	R208	06/08/2015	8.00	Call	Bond Future	3,546.0300	3.5460	3,465.0900	3.4651	(2.283)	0	0	0
2014/12/04	R208	06/08/2015	8.01	Call	Bond Future	3,579.5600	3.5796	3,498.3200	3.4983	(2.270)	0	0	0
2014/12/04	R208	06/08/2015	8.85	Call	Bond Future	6,658.0200	6.6580	6,560.5900	6.5606	(1.463)	0	0	0
2014/12/04	R208	06/08/2015	7.99	Call	Bond Future	3,512.6100	3.5126	3,431.9700	3.4320	(2.296)	0	0	0
2014/12/04	R208	06/08/2015	8.01	Put	Bond Future	555.2900	0.5553	576.0200	0.5760	3.733	0	0	0
2014/12/04	R208	06/08/2015	8.00	Put	Bond Future	564.8700	0.5649	585.9000	0.5859	3.723	0	0	0
2014/12/04	R208	06/08/2015	7.99	Put	Bond Future	574.6000	0.5746	595.9300	0.5959	3.712	0	0	0
2014/12/04	R208	06/08/2015	8.85	Put	Bond Future	95.7400	0.0957	100.2800	0.1003	4.742	0	0	198
2014/12/04	R208	05/11/2015			Bond Future	7.3069	98.3014	7.3311	98.1971	0.330	0.0000	0.0000	0
2014/12/04	R208	05/11/2015	8.48	Call	Bond Future	5,268.1500	5.2682	5,177.1200	5.1771	(1.728)	0	0	0
2014/12/04	R208	05/11/2015	7.74	Put	Bond Future	1,052.6900	1.0527	1,085.5200	1.0855	3.119	0	0	0
2014/12/04	R208	05/11/2015	7.75	Call	Bond Future	2,932.5400	2.9325	2,860.7000	2.8607	(2.450)	0	0	0
2014/12/04	R208	05/11/2015	7.76	Call	Bond Future	2,961.1400	2.9611	2,888.9600	2.8890	(2.438)	0	0	0
2014/12/04	R208	05/11/2015	8.48	Put	Bond Future	350.8700	0.3509	364.1700	0.3642	3.791	0	0	2,200
2014/12/04	R208	05/11/2015	7.74	Call	Bond Future	2,904.0700	2.9041	2,832.5700	2.8326	(2.462)	0	0	0
2014/12/04	R208	05/11/2015	7.76	Put	Bond Future	1,025.3000	1.0253	1,057.4500	1.0575	3.136	0	0	0
2014/12/04	R208	05/11/2015	7.75	Put	Bond Future	1,038.9200	1.0389	1,071.4100	1.0714	3.127	0	0	0
2014/12/04	R209	05/02/2015	9.00	Put	Bond Future	227.8400	0.2278	190.6500	0.1907	(16.323)	0	0	0
2014/12/04	R209	05/02/2015			Bond Future	8.4010	81.1642	8.3648	81.4628	(0.431)	0.0000	0.0000	28,475
2014/12/04	R209	05/02/2015	9.25	Call	Bond Future	6,614.2800	6.6143	6,896.6000	6.8966	4.268	0	0	0
2014/12/04	R209	05/02/2015	9.26	Call	Bond Future	6,682.4000	6.6824	6,965.3300	6.9653	4.234	0	0	0
2014/12/04	R209	05/02/2015	9.24	Call	Bond Future	6,545.8600	6.5459	6,827.5900	6.8276	4.304	0	0	0
2014/12/04	R209	05/02/2015	9.25	Put	Bond Future	84.6900	0.0847	68.4900	0.0685	(19.129)	0	0	0
2014/12/04	R209	05/02/2015	9.00	Call	Bond Future	4,923.5500	4.9236	5,184.8800	5.1849	5.308	0	0	0
2014/12/04	R209	05/02/2015	9.24	Put	Bond Future	88.2700	0.0883	71.4800	0.0715	(19.021)	0	0	0
2014/12/04	R209	05/02/2015	9.26	Put	Bond Future	80.9200	0.0809	65.3300	0.0653	(19.266)	0	0	0
2014/12/04	R209	07/05/2015			Bond Future	8.4463	79.3231	8.4093	79.6242	(0.437)	0.0000	0.0000	0
2014/12/04	R209	07/05/2015	8.99	Put	Bond Future	944.4100	0.9444	868.5900	0.8686	(8.028)	0	0	0
2014/12/04	R209	07/05/2015	9.01	Put	Bond Future	907.8000	0.9078	834.2400	0.8342	(8.103)	0	0	0
2014/12/04	R209	07/05/2015	8.99	Call	Bond Future	5,183.7500	5.1838	5,409.0900	5.4091	4.347	0	0	0
2014/12/04	R209	07/05/2015	9.00	Put	Bond Future	925.9600	0.9260	851.2700	0.8513	(8.066)	0	0	0
2014/12/04	R209	07/05/2015	9.00	Call	Bond Future	5,239.9700	5.2400	5,466.4400	5.4664	4.322	0	0	0
2014/12/04	R209	07/05/2015	9.01	Call	Bond Future	5,296.3700	5.2964	5,523.9700	5.5240	4.297	0	0	0
2014/12/04	R209	06/08/2015	8.99	Put	Bond Future	1,697.4900	1.6975	1,601.9700	1.6020	(5.627)	0	0	0
2014/12/04	R209	06/08/2015			Bond Future	8.4813	80.7069	8.4433	81.0136	(0.447)	0.0000	0.0000	0
2014/12/04	R209	06/08/2015	9.01	Put	Bond Future	1,651.1800	1.6512	1,557.5900	1.5576	(5.668)	0	0	0
2014/12/04	R209	06/08/2015	9.90	Call	Bond Future	10,683.5300	10.6835	10,959.4100	10.9594	2.582	0	0	0
2014/12/04	R209	06/08/2015	9.00	Call	Bond Future	5,693.6700	5.6937	5,905.8600	5.9059	3.727	0	0	0
2014/12/04	R209	06/08/2015	9.01	Call	Bond Future	5,745.0300	5.7450	5,958.1800	5.9582	3.710	0	0	0
2014/12/04	R209	06/08/2015	9.00	Put	Bond Future	1,674.2000	1.6742	1,579.6500	1.5797	(5.647)	0	0	0
2014/12/04	R209	06/08/2015	8.99	Call	Bond Future	5,642.4700	5.6425	5,853.6900	5.8537	3.743	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/04	R209	06/08/2015	9.90	Put	Bond Future	401.9900	0.4020	371.1300	0.3711	(7.677)	0	0	2,914
2014/12/04	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R210	05/02/2015	175.00	Put	Bond Future	177.6385	177.6385	177.6173	177.6173	(0.012)	0.0000	0.0000	628
2014/12/04	R210	05/02/2015	175.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R210	05/02/2015	174.99	Call	Bond Future	2,628.4900	2.6285	2,607.3000	2.6073	(0.806)	0	0	0
2014/12/04	R210	05/02/2015	174.99	Call	Bond Future	2,648.4900	2.6485	2,627.3000	2.6273	(0.800)	0	0	0
2014/12/04	R210	05/02/2015	175.00	Call	Bond Future	2,638.4900	2.6385	2,617.3000	2.6173	(0.803)	0	0	0
2014/12/04	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R210	07/05/2015			Bond Future	178.4377	178.4377	178.4115	178.4115	(0.015)	0.0000	0.0000	0
2014/12/04	R210	07/05/2015	177.00	Call	Bond Future	1,437.7000	1.4377	1,411.5300	1.4115	(1.820)	0	0	0
2014/12/04	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R210	07/05/2015	177.01	Call	Bond Future	1,427.7000	1.4277	1,401.5300	1.4015	(1.833)	0	0	0
2014/12/04	R210	07/05/2015	176.99	Call	Bond Future	1,447.7000	1.4477	1,421.5300	1.4215	(1.808)	0	0	0
2014/12/04	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R211	05/02/2015			Bond Future	132.3572	132.3572	132.3387	132.3387	(0.014)	0.0000	0.0000	1,120
2014/12/04	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R211	05/02/2015	132.99	Put	Bond Future	632.7600	0.6328	651.3100	0.6513	2.932	0	0	0
2014/12/04	R211	05/02/2015	133.01	Put	Bond Future	652.7600	0.6528	671.3100	0.6713	2.842	0	0	0
2014/12/04	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R211	05/02/2015	133.00	Put	Bond Future	642.7600	0.6428	661.3100	0.6613	2.886	0	0	0
2014/12/04	R211	07/05/2015	134.99	Put	Bond Future	490.6900	0.4907	513.0600	0.5131	4.559	0	0	0
2014/12/04	R211	07/05/2015			Bond Future	134.4993	134.4993	134.4769	134.4769	(0.017)	0.0000	0.0000	0
2014/12/04	R211	07/05/2015	135.01	Put	Bond Future	510.6900	0.5107	533.0600	0.5331	4.380	0	0	0
2014/12/04	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R211	07/05/2015	135.00	Put	Bond Future	500.6900	0.5007	523.0600	0.5231	4.468	0	0	0
2014/12/04	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R212	05/02/2015			Bond Future	137.6997	137.6997	137.6828	137.6828	(0.012)	0.0000	0.0000	13,564
2014/12/04	R212	05/02/2015	137.99	Put	Bond Future	290.3200	0.2903	307.2400	0.3072	5.828	0	0	0
2014/12/04	R212	05/02/2015	138.01	Put	Bond Future	310.3200	0.3103	327.2400	0.3272	5.452	0	0	0
2014/12/04	R212	05/02/2015	138.00	Put	Bond Future	300.3200	0.3003	317.2400	0.3172	5.634	0	0	0
2014/12/04	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R212	07/05/2015			Bond Future	139.9283	139.9283	139.9073	139.9073	(0.015)	0.0000	0.0000	0
2014/12/04	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R212	07/05/2015	140.99	Put	Bond Future	1,061.7400	1.0617	1,082.7000	1.0827	1.974	0	0	0
2014/12/04	R212	07/05/2015	141.01	Put	Bond Future	1,081.7400	1.0817	1,102.7000	1.1027	1.938	0	0	0
2014/12/04	R212	07/05/2015	141.00	Put	Bond Future	1,071.7400	1.0717	1,092.7000	1.0927	1.956	0	0	0
2014/12/04	R213	05/02/2015	9.26	Put	Bond Future	31.1100	0.0311	23.4900	0.0235	(24.494)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/04	R213	05/02/2015			Bond Future	8.2391	92.2221	8.1976	92.5600	(0.503)	0.0000	0.0000	21,796
2014/12/04	R213	05/02/2015	9.25	Put	Bond Future	32.7800	0.0328	24.8100	0.0248	(24.314)	0	0	0
2014/12/04	R213	05/02/2015	9.24	Put	Bond Future	34.3700	0.0344	26.0500	0.0261	(24.207)	0	0	0
2014/12/04	R213	05/02/2015	9.25	Call	Bond Future	7,735.9700	7.7360	8,065.9300	8.0659	4.265	0	0	0
2014/12/04	R213	05/02/2015	9.26	Call	Bond Future	7,805.6500	7.8057	8,135.9600	8.1360	4.232	0	0	0
2014/12/04	R213	05/02/2015	9.24	Call	Bond Future	7,666.1200	7.6661	7,995.7300	7.9957	4.300	0	0	0
2014/12/04	R213	07/05/2015	8.74	Call	Bond Future	4,623.3900	4.6234	4,868.7100	4.8687	5.306	0	0	0
2014/12/04	R213	07/05/2015	8.75	Put	Bond Future	1,054.6200	1.0546	960.4000	0.9604	(8.934)	0	0	0
2014/12/04	R213	07/05/2015			Bond Future	8.2850	90.1622	8.2426	90.5032	(0.511)	0.0000	0.0000	0
2014/12/04	R213	07/05/2015	8.75	Call	Bond Future	4,678.1800	4.6782	4,924.9000	4.9249	5.274	0	0	0
2014/12/04	R213	07/05/2015	8.76	Call	Bond Future	4,733.1900	4.7332	4,981.3000	4.9813	5.242	0	0	0
2014/12/04	R213	07/05/2015	8.74	Put	Bond Future	1,075.5300	1.0755	979.9100	0.9799	(8.891)	0	0	0
2014/12/04	R213	07/05/2015	8.76	Put	Bond Future	1,034.0300	1.0340	941.2000	0.9412	(8.977)	0	0	0
2014/12/04	R213	06/08/2015			Bond Future	8.3197	91.7346	8.2761	92.0818	(0.525)	0.0000	0.0000	0
2014/12/04	R213	06/08/2015	8.49	Put	Bond Future	2,573.4300	2.5734	2,425.3400	2.4253	(5.755)	0	0	0
2014/12/04	R213	06/08/2015	8.51	Put	Bond Future	2,507.5500	2.5075	2,362.0800	2.3621	(5.801)	0	0	0
2014/12/04	R213	06/08/2015	8.49	Call	Bond Future	3,910.1000	3.9101	4,109.2000	4.1092	5.092	0	0	0
2014/12/04	R213	06/08/2015	8.50	Put	Bond Future	2,540.3200	2.5403	2,393.5400	2.3935	(5.778)	0	0	0
2014/12/04	R213	06/08/2015	8.50	Call	Bond Future	3,954.6000	3.9546	4,155.0100	4.1550	5.068	0	0	0
2014/12/04	R213	06/08/2015	8.51	Call	Bond Future	3,999.3400	3.9993	4,201.0600	4.2011	5.044	0	0	0
2014/12/04	R214	05/02/2015	9.50	Call	Bond Future	7,958.0400	7.9580	8,348.7700	8.3488	4.910	0	0	0
2014/12/04	R214	05/02/2015			Bond Future	8.5020	82.0648	8.4555	82.4676	(0.546)	0.0000	0.0000	9,409
2014/12/04	R214	05/02/2015	9.51	Call	Bond Future	8,028.3300	8.0283	8,419.5500	8.4196	4.873	0	0	0
2014/12/04	R214	05/02/2015	9.49	Call	Bond Future	7,887.5200	7.8875	8,277.7800	8.2778	4.948	0	0	0
2014/12/04	R214	05/02/2015	9.50	Put	Bond Future	48.6400	0.0486	36.5700	0.0366	(24.815)	0	0	0
2014/12/04	R214	05/02/2015	9.49	Put	Bond Future	50.7900	0.0508	38.2500	0.0383	(24.690)	0	0	0
2014/12/04	R214	05/02/2015	9.51	Put	Bond Future	46.3800	0.0464	34.8000	0.0348	(24.968)	0	0	0
2014/12/04	R214	07/05/2015			Bond Future	8.5461	80.0947	8.4987	80.5019	(0.554)	0.0000	0.0000	0
2014/12/04	R214	07/05/2015	9.15	Call	Bond Future	5,829.5500	5.8296	6,143.8300	6.1438	5.391	0	0	0
2014/12/04	R214	07/05/2015	9.16	Call	Bond Future	5,888.6900	5.8887	6,204.3600	6.2044	5.361	0	0	0
2014/12/04	R214	07/05/2015	9.14	Put	Bond Future	942.6000	0.9426	848.2800	0.8483	(10.006)	0	0	0
2014/12/04	R214	07/05/2015	9.16	Put	Bond Future	906.6100	0.9066	815.0900	0.8151	(10.095)	0	0	0
2014/12/04	R214	07/05/2015	9.15	Put	Bond Future	924.4500	0.9244	831.5400	0.8315	(10.050)	0	0	0
2014/12/04	R214	07/05/2015	9.14	Call	Bond Future	5,770.5900	5.7706	6,083.4600	6.0835	5.422	0	0	0
2014/12/04	R214	06/08/2015	8.76	Put	Bond Future	2,837.2700	2.8373	2,663.3900	2.6634	(6.128)	0	0	0
2014/12/04	R214	06/08/2015			Bond Future	8.5809	81.4915	8.5323	81.9060	(0.566)	0.0000	0.0000	0
2014/12/04	R214	06/08/2015	8.75	Put	Bond Future	2,873.0500	2.8731	2,697.6600	2.6977	(6.105)	0	0	0
2014/12/04	R214	06/08/2015	8.74	Call	Bond Future	4,241.6300	4.2416	4,479.2500	4.4793	5.602	0	0	0
2014/12/04	R214	06/08/2015	8.75	Call	Bond Future	4,288.0000	4.2880	4,527.1300	4.5271	5.577	0	0	0
2014/12/04	R214	06/08/2015	8.76	Call	Bond Future	4,334.6000	4.3346	4,575.2400	4.5752	5.552	0	0	0
2014/12/04	R214	06/08/2015	8.74	Put	Bond Future	2,909.1900	2.9092	2,732.2900	2.7323	(6.081)	0	0	0
2014/12/04	R248	05/02/2015			Bond Future	8.5885	105.6959	8.5420	106.2137	(0.541)	0.0000	0.0000	43,106
2014/12/04	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R248	05/02/2015	9.50	Call	Bond Future	9,292.4100	9.2924	9,810.2700	9.8103	5.573	0	0	0
2014/12/04	R248	05/02/2015	9.51	Call	Bond Future	9,385.9300	9.3859	9,903.7900	9.9038	5.517	0	0	0
2014/12/04	R248	05/02/2015	9.49	Call	Bond Future	9,198.7100	9.1987	9,716.5700	9.7166	5.630	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/04	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R248	07/05/2015			Bond Future	8.6346	102.9667	8.5871	103.4902	(0.550)	0.0000	0.0000	0
2014/12/04	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R248	07/05/2015	9.26	Call	Bond Future	6,479.4300	6.4794	7,002.9600	7.0030	8.080	0	0	0
2014/12/04	R248	07/05/2015	9.24	Call	Bond Future	6,283.6300	6.2836	6,807.1600	6.8072	8.332	0	0	0
2014/12/04	R248	07/05/2015	9.25	Call	Bond Future	6,381.6200	6.3816	6,905.1500	6.9051	8.204	0	0	0
2014/12/04	R248	06/08/2015	8.76	Call	Bond Future	955.1700	0.9552	1,488.1800	1.4882	55.803	0	0	0
2014/12/04	R248	06/08/2015			Bond Future	8.6715	104.7625	8.6228	105.2955	(0.562)	0.0000	0.0000	0
2014/12/04	R248	06/08/2015	8.74	Call	Bond Future	740.6500	0.7406	1,273.6600	1.2737	71.965	0	0	0
2014/12/04	R248	06/08/2015	8.75	Call	Bond Future	848.0100	0.8480	1,381.0200	1.3810	62.854	0	0	0
2014/12/04	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/04	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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