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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/12/2014 TO 08/12/2014

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
2014/12/08	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	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
2014/12/08	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2025	05/02/2015			Bond Future	118.8902	118.8902	118.8763	118.8763	(0.012)	0.0000	0.0000	16
2014/12/08	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2025	05/02/2015	118.99	Put	Bond Future	99.7500	0.0997	113.7100	0.1137	13.995	0	0	0
2014/12/08	2025	05/02/2015	119.01	Put	Bond Future	119.7500	0.1197	133.7100	0.1337	11.658	0	0	0
2014/12/08	2025	05/02/2015	119.00	Put	Bond Future	109.7500	0.1097	123.7100	0.1237	12.720	0	0	0
2014/12/08	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2025	07/05/2015			Bond Future	120.8088	120.8088	120.7879	120.7879	(0.017)	0.0000	0.0000	0
2014/12/08	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2025	07/05/2015	120.99	Put	Bond Future	181.2300	0.1812	202.1200	0.2021	11.527	0	0	0
2014/12/08	2025	07/05/2015	121.01	Put	Bond Future	201.2300	0.2012	222.1200	0.2221	10.381	0	0	0
2014/12/08	2025	07/05/2015	121.00	Put	Bond Future	191.2300	0.1912	212.1200	0.2121	10.924	0	0	0
2014/12/08	2030	05/02/2015			Bond Future	8.1512	98.9226	8.1761	98.7120	0.305	0.0000	0.0000	4,664
2014/12/08	2030	05/02/2015	9.25	Call	Bond Future	8,730.1400	8.7301	8,519.5300	8.5195	(2.412)	0	0	0
2014/12/08	2030	05/02/2015	9.24	Call	Bond Future	8,655.7400	8.6557	8,445.1300	8.4451	(2.433)	0	0	0
2014/12/08	2030	05/02/2015	9.26	Call	Bond Future	8,804.4500	8.8045	8,593.8400	8.5938	(2.392)	0	0	0
2014/12/08	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2030	07/05/2015			Bond Future	8.2011	100.5112	8.2274	100.2917	0.321	0.0000	0.0000	0
2014/12/08	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2030	07/05/2015	8.74	Call	Bond Future	4,363.7300	4.3637	4,144.2100	4.1442	(5.031)	0	0	0
2014/12/08	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2030	07/05/2015	8.75	Call	Bond Future	4,442.1000	4.4421	4,222.5800	4.2226	(4.942)	0	0	0
2014/12/08	2030	07/05/2015	8.76	Call	Bond Future	4,520.3700	4.5204	4,300.8500	4.3008	(4.856)	0	0	0
2014/12/08	2032	05/02/2015			Bond Future	8.3338	102.2407	8.3484	102.1095	0.175	0.0000	0.0000	15
2014/12/08	2032	05/02/2015	8.50	Call	Bond Future	1,478.0100	1.4780	1,346.8000	1.3468	(8.877)	0	0	0
2014/12/08	2032	05/02/2015	8.51	Call	Bond Future	1,565.9000	1.5659	1,434.6900	1.4347	(8.379)	0	0	0
2014/12/08	2032	05/02/2015	8.49	Call	Bond Future	1,390.0100	1.3900	1,258.8000	1.2588	(9.440)	0	0	0
2014/12/08	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	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
2014/12/08	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2032	07/05/2015			Bond Future	8.3847	99.7268	8.4004	99.5879	0.187	0.0000	0.0000	0
2014/12/08	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2032	07/05/2015	8.50	Call	Bond Future	1,015.1000	1.0151	876.2600	0.8763	(13.677)	0	0	0
2014/12/08	2032	07/05/2015	8.51	Call	Bond Future	1,102.4100	1.1024	963.5700	0.9636	(12.594)	0	0	0
2014/12/08	2032	07/05/2015	8.49	Call	Bond Future	927.6700	0.9277	788.8300	0.7888	(14.967)	0	0	0
2014/12/08	2032	06/08/2015	8.50	Call	Bond Future	667.1300	0.6671	526.9500	0.5270	(21.012)	0	0	0
2014/12/08	2032	06/08/2015			Bond Future	8.4235	101.4661	8.4395	101.3259	0.190	0.0000	0.0000	0
2014/12/08	2032	06/08/2015	8.51	Call	Bond Future	753.8600	0.7539	613.6800	0.6137	(18.595)	0	0	0
2014/12/08	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2032	06/08/2015	8.49	Call	Bond Future	580.2900	0.5803	440.1100	0.4401	(24.157)	0	0	0
2014/12/08	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2037	05/02/2015			Bond Future	8.4159	101.0664	8.4203	101.0218	0.053	0.0000	0.0000	36,001
2014/12/08	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2037	05/02/2015	9.50	Call	Bond Future	9,993.4000	9.9934	9,948.7900	9.9488	(0.446)	0	0	0
2014/12/08	2037	05/02/2015	9.51	Call	Bond Future	10,078.1400	10.0781	10,033.5300	10.0335	(0.443)	0	0	0
2014/12/08	2037	05/02/2015	9.49	Call	Bond Future	9,908.5300	9.9085	9,863.9200	9.8639	(0.450)	0	0	0
2014/12/08	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2037	07/05/2015			Bond Future	8.4656	102.6894	8.4707	102.6385	0.061	0.0000	0.0000	500
2014/12/08	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2037	07/05/2015	9.01	Call	Bond Future	5,166.7600	5.1668	5,115.8400	5.1158	(0.986)	0	0	0
2014/12/08	2037	07/05/2015	8.99	Call	Bond Future	4,984.4300	4.9844	4,933.5100	4.9335	(1.022)	0	0	0
2014/12/08	2037	07/05/2015	9.00	Call	Bond Future	5,075.6600	5.0757	5,024.7400	5.0247	(1.003)	0	0	0
2014/12/08	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2037	06/08/2015			Bond Future	8.5053	100.2200	8.5105	100.1692	0.061	0.0000	0.0000	0
2014/12/08	2037	06/08/2015	8.75	Call	Bond Future	2,351.0400	2.3510	2,300.2600	2.3003	(2.160)	0	0	0
2014/12/08	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2037	06/08/2015	8.76	Call	Bond Future	2,445.2700	2.4453	2,394.4900	2.3945	(2.077)	0	0	0
2014/12/08	2037	06/08/2015	8.74	Call	Bond Future	2,256.6700	2.2567	2,205.8900	2.2059	(2.250)	0	0	0
2014/12/08	2038	05/02/2015	123.00	Call	Bond Future	4,198.7000	4.1987	4,183.8900	4.1839	(0.353)	0	0	0
2014/12/08	2038	05/02/2015			Bond Future	127.1987	127.1987	127.1839	127.1839	(0.012)	0.0000	0.0000	3,701
2014/12/08	2038	05/02/2015	123.01	Call	Bond Future	4,188.7000	4.1887	4,173.8900	4.1739	(0.354)	0	0	0
2014/12/08	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2038	05/02/2015	122.99	Call	Bond Future	4,208.7000	4.2087	4,193.8900	4.1939	(0.352)	0	0	0
2014/12/08	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2038	07/05/2015			Bond Future	129.2513	129.2513	129.2291	129.2291	(0.017)	0.0000	0.0000	0
2014/12/08	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	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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2014/12/08	2038	07/05/2015	126.99	Call	Bond Future	2,261.3100	2.2613	2,239.0600	2.2391	(0.984)	0	0	0
2014/12/08	2038	07/05/2015	127.00	Call	Bond Future	2,251.3100	2.2513	2,229.0600	2.2291	(0.988)	0	0	0
2014/12/08	2038	07/05/2015	127.01	Call	Bond Future	2,241.3100	2.2413	2,219.0600	2.2191	(0.993)	0	0	0
2014/12/08	2044	05/02/2015	9.00	Call	Bond Future	4,797.2300	4.7972	4,748.7600	4.7488	(1.010)	0	0	0
2014/12/08	2044	05/02/2015			Bond Future	8.5405	102.4730	8.5449	102.4245	0.052	0.0000	0.0000	5,842
2014/12/08	2044	05/02/2015	9.01	Call	Bond Future	4,897.3400	4.8973	4,848.8700	4.8489	(0.990)	0	0	0
2014/12/08	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2044	05/02/2015	8.99	Call	Bond Future	4,696.9400	4.6969	4,648.4700	4.6485	(1.032)	0	0	0
2014/12/08	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2044	07/05/2015			Bond Future	8.5897	104.1185	8.5948	104.0635	0.060	0.0000	0.0000	0
2014/12/08	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2044	07/05/2015	9.01	Call	Bond Future	4,357.1000	4.3571	4,302.0500	4.3020	(1.263)	0	0	0
2014/12/08	2044	07/05/2015	8.99	Call	Bond Future	4,157.0200	4.1570	4,101.9700	4.1020	(1.324)	0	0	0
2014/12/08	2044	07/05/2015	9.00	Call	Bond Future	4,257.1400	4.2571	4,202.0900	4.2021	(1.293)	0	0	0
2014/12/08	2044	06/08/2015	8.76	Call	Bond Future	1,373.3600	1.3734	1,318.5000	1.3185	(3.995)	0	0	0
2014/12/08	2044	06/08/2015			Bond Future	8.6296	101.5488	8.6348	101.4939	0.060	0.0000	0.0000	0
2014/12/08	2044	06/08/2015	8.74	Call	Bond Future	1,164.7400	1.1647	1,109.8800	1.1099	(4.710)	0	0	0
2014/12/08	2044	06/08/2015	8.75	Call	Bond Future	1,269.1400	1.2691	1,214.2800	1.2143	(4.323)	0	0	0
2014/12/08	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2046	05/02/2015			Bond Future	130.0067	130.0067	129.9919	129.9919	(0.011)	0.0000	0.0000	5,889
2014/12/08	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2046	05/02/2015	123.99	Call	Bond Future	6,016.7300	6.0167	6,001.9200	6.0019	(0.246)	0	0	0
2014/12/08	2046	05/02/2015	124.01	Call	Bond Future	5,996.7300	5.9967	5,981.9200	5.9819	(0.247)	0	0	0
2014/12/08	2046	05/02/2015	124.00	Call	Bond Future	6,006.7300	6.0067	5,991.9200	5.9919	(0.247)	0	0	0
2014/12/08	2046	07/05/2015			Bond Future	130.7354	130.7354	130.7132	130.7132	(0.017)	0.0000	0.0000	0
2014/12/08	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2046	07/05/2015	126.99	Call	Bond Future	3,745.3700	3.7454	3,723.2000	3.7232	(0.592)	0	0	0
2014/12/08	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2046	07/05/2015	127.00	Call	Bond Future	3,735.3700	3.7354	3,713.2000	3.7132	(0.594)	0	0	0
2014/12/08	2046	07/05/2015	127.01	Call	Bond Future	3,725.3700	3.7254	3,703.2000	3.7032	(0.595)	0	0	0
2014/12/08	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2050	05/02/2015			Bond Future	138.4072	138.4072	138.3910	138.3910	(0.012)	0.0000	0.0000	2,640
2014/12/08	2050	05/02/2015	130.01	Call	Bond Future	8,397.1500	8.3972	8,381.0200	8.3810	(0.192)	0	0	0
2014/12/08	2050	05/02/2015	129.99	Call	Bond Future	8,417.1500	8.4172	8,401.0200	8.4010	(0.192)	0	0	0
2014/12/08	2050	05/02/2015	130.00	Call	Bond Future	8,407.1500	8.4072	8,391.0200	8.3910	(0.192)	0	0	0
2014/12/08	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	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
2014/12/08	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2050	07/05/2015			Bond Future	140.6406	140.6406	140.6164	140.6164	(0.017)	0.0000	0.0000	0
2014/12/08	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	2050	07/05/2015	135.01	Call	Bond Future	5,630.5800	5.6306	5,606.4200	5.6064	(0.429)	0	0	0
2014/12/08	2050	07/05/2015	134.99	Call	Bond Future	5,650.5800	5.6506	5,626.4200	5.6264	(0.428)	0	0	0
2014/12/08	2050	07/05/2015	135.00	Call	Bond Future	5,640.5800	5.6406	5,616.4200	5.6164	(0.428)	0	0	0
2014/12/08	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	AL12	05/02/2015			Index Future	545.4370	545.4370	544.8240	544.8240	(0.112)	0.0000	0.0000	0
2014/12/08	AL12	07/05/2015			Index Future	554.1930	554.1930	553.5370	553.5370	(0.118)	0.0000	0.0000	0
2014/12/08	AL37	05/02/2015			Index Future	451.4710	451.4710	450.7720	450.7720	(0.155)	0.0000	0.0000	116
2014/12/08	AL37	07/05/2015			Index Future	458.7190	458.7190	457.9810	457.9810	(0.161)	0.0000	0.0000	0
2014/12/08	AL7T	05/02/2015			Index Future	536.7410	536.7410	535.7200	535.7200	(0.190)	0.0000	0.0000	3
2014/12/08	AL7T	07/05/2015			Index Future	545.3570	545.3570	544.2880	544.2880	(0.196)	0.0000	0.0000	0
2014/12/08	ALBI	05/02/2015			Index Future	490.3470	490.3470	489.7100	489.7100	(0.130)	0.0000	0.0000	654
2014/12/08	ALBI	07/05/2015			Index Future	498.2180	498.2180	497.5420	497.5420	(0.136)	0.0000	0.0000	0
2014/12/08	ALBI	06/08/2015			Index Future	506.8090	506.8090	506.1220	506.1220	(0.136)	0.0000	0.0000	0
2014/12/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	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
2014/12/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/12/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	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
2014/12/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/08	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	EL28	05/02/2015			Bond Future	125.0058	125.0058	125.2767	125.2767	0.217	0.0000	0.0000	0
2014/12/08	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	EL28	05/02/2015	125.99	Put	Bond Future	984.2500	0.9842	713.3500	0.7133	(27.523)	0	0	0
2014/12/08	EL28	05/02/2015	126.01	Put	Bond Future	1,004.2500	1.0042	733.3500	0.7333	(26.975)	0	0	0
2014/12/08	EL28	05/02/2015	126.00	Put	Bond Future	994.2500	0.9942	723.3500	0.7233	(27.247)	0	0	0
2014/12/08	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	EL28	07/05/2015	125.00	Call	Bond Future	513.3400	0.5133	781.4200	0.7814	52.223	0	0	0
2014/12/08	EL28	07/05/2015			Bond Future	125.5133	125.5133	125.7814	125.7814	0.214	0.0000	0.0000	0
2014/12/08	EL28	07/05/2015	125.01	Call	Bond Future	503.3400	0.5033	771.4200	0.7714	53.260	0	0	0
2014/12/08	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	EL28	07/05/2015	124.99	Call	Bond Future	523.3400	0.5233	791.4200	0.7914	51.225	0	0	0
2014/12/08	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	ES33	05/02/2015	10.00	Call	Bond Future	5,442.7100	5.4427	5,371.2400	5.3712	(1.313)	0	0	0
2014/12/08	ES33	05/02/2015			Bond Future	9.2612	87.5698	9.2704	87.4983	0.100	0.0000	0.0000	6,220
2014/12/08	ES33	05/02/2015	10.01	Call	Bond Future	5,512.6700	5.5127	5,441.2000	5.4412	(1.296)	0	0	0
2014/12/08	ES33	05/02/2015	9.99	Call	Bond Future	5,372.6600	5.3727	5,301.1900	5.3012	(1.330)	0	0	0
2014/12/08	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	ES33	07/05/2015			Bond Future	9.3358	85.1876	9.3460	85.1102	0.109	0.0000	0.0000	0
2014/12/08	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	ES33	07/05/2015	9.76	Call	Bond Future	3,148.1900	3.1482	3,070.7800	3.0708	(2.459)	0	0	0
2014/12/08	ES33	07/05/2015	9.74	Call	Bond Future	3,003.8000	3.0038	2,926.3900	2.9264	(2.577)	0	0	0
2014/12/08	ES33	07/05/2015	9.75	Call	Bond Future	3,076.0400	3.0760	2,998.6300	2.9986	(2.517)	0	0	0
2014/12/08	ES33	06/08/2015			Bond Future	9.3992	86.6731	9.4095	86.5953	0.110	0.0000	0.0000	0
2014/12/08	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	ES33	06/08/2015	9.61	Call	Bond Future	1,567.4000	1.5674	1,489.6200	1.4896	(4.962)	0	0	0
2014/12/08	ES33	06/08/2015	9.59	Call	Bond Future	1,420.6000	1.4206	1,342.8200	1.3428	(5.475)	0	0	0
2014/12/08	ES33	06/08/2015	9.60	Call	Bond Future	1,494.0500	1.4941	1,416.2700	1.4163	(5.206)	0	0	0
2014/12/08	GOVI	05/02/2015	459.99	Call	GOVI	277,660.0000	27.7660	270,560.0000	27.0560	(2.557)	0	0	0
2014/12/08	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	GOVI	05/02/2015			GOVI	487.7560	487.7560	487.0460	487.0460	(0.146)	0.0000	0.0000	422

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2014/12/08	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	GOVI	05/02/2015	460.00	Call	GOVI	277,560.0000	27.7560	270,460.0000	27.0460	(2.558)	0	0	0
2014/12/08	GOVI	05/02/2015	460.01	Call	GOVI	277,460.0000	27.7460	270,360.0000	27.0360	(2.559)	0	0	0
2014/12/08	GOVI	07/05/2015	449.99	Call	GOVI	455,960.0000	45.5960	448,450.0000	44.8450	(1.647)	0	0	0
2014/12/08	GOVI	07/05/2015			GOVI	495.5860	495.5860	494.8350	494.8350	(0.152)	0.0000	0.0000	130
2014/12/08	GOVI	07/05/2015	450.00	Call	GOVI	455,860.0000	45.5860	448,350.0000	44.8350	(1.647)	0	0	0
2014/12/08	GOVI	07/05/2015	450.01	Call	GOVI	455,760.0000	45.5760	448,250.0000	44.8250	(1.648)	0	0	0
2014/12/08	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	GOVI	06/08/2015			GOVI	504.1310	504.1310	503.3680	503.3680	(0.151)	0.0000	0.0000	0
2014/12/08	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	GOVI	06/08/2015	499.99	Call	GOVI	41,410.0000	4.1410	33,780.0000	3.3780	(18.426)	0	0	0
2014/12/08	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	GOVI	06/08/2015	500.00	Call	GOVI	41,310.0000	4.1310	33,680.0000	3.3680	(18.470)	0	0	0
2014/12/08	GOVI	06/08/2015	500.01	Call	GOVI	41,210.0000	4.1210	33,580.0000	3.3580	(18.515)	0	0	0
2014/12/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/12/08	IGOV	05/02/2015			Index Future	226.3610	226.3610	226.3070	226.3070	(0.024)	0.0000	0.0000	1,093
2014/12/08	IGOV	07/05/2015			Index Future	230.0130	230.0130	229.9450	229.9450	(0.030)	0.0000	0.0000	81
2014/12/08	IGOV	06/08/2015			Index Future	233.9970	233.9970	233.9280	233.9280	(0.029)	0.0000	0.0000	0
2014/12/08	ILBI	05/02/2015			Index Future	612.9380	612.9380	612.9380	612.9380	0.000	0.0000	0.0000	157
2014/12/08	ILBI	07/05/2015			Index Future	622.9620	622.9620	622.9540	622.9540	(0.001)	0.0000	0.0000	0
2014/12/08	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/12/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/12/08	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/12/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/12/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/12/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/12/08	JBAF	17/12/2014			Jibar Tradeable Future	6.0800	93.9200	6.0900	93.9100	0.164	0.0000	0.0000	0
2014/12/08	JBAF	21/01/2015			Jibar Tradeable Future	6.1100	93.8900	6.1500	93.8500	0.655	0.0000	0.0000	0
2014/12/08	JBAF	18/02/2015			Jibar Tradeable Future	6.1500	93.8500	6.2100	93.7900	0.976	0.0000	0.0000	0
2014/12/08	JBAF	18/03/2015			Jibar Tradeable Future	6.1800	93.8200	6.2600	93.7400	1.294	0.0000	0.0000	2,850
2014/12/08	JBAF	15/04/2015			Jibar Tradeable Future	6.2200	93.7800	6.3200	93.6800	1.608	0.0000	0.0000	0
2014/12/08	JBAF	20/05/2015			Jibar Tradeable Future	6.2700	93.7300	6.3900	93.6100	1.914	0.0000	0.0000	0
2014/12/08	JBAF	17/06/2015			Jibar Tradeable Future	6.3000	93.7000	6.4700	93.5300	2.698	0.0000	0.0000	5,000

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2014/12/08	JBAF	16/09/2015			Jibar Tradeable Future	6.4000	93.6000	6.6300	93.3700	3.594	0.0000	0.0000	0
2014/12/08	JBAF	15/12/2015			Jibar Tradeable Future	6.5400	93.4600	6.7900	93.2100	3.823	0.0000	0.0000	0
2014/12/08	JBAF	16/03/2016			Jibar Tradeable Future	6.6600	93.3400	6.9100	93.0900	3.754	0.0000	0.0000	0
2014/12/08	JBAF	15/06/2016			Jibar Tradeable Future	6.7700	93.2300	7.0300	92.9700	3.840	0.0000	0.0000	0
2014/12/08	JBAF	21/09/2016			Jibar Tradeable Future	6.8900	93.1100	7.1400	92.8600	3.628	0.0000	0.0000	0
2014/12/08	R023	05/02/2015			Bond Future	7.5535	104.6527	7.5887	104.4414	0.467	0.0000	0.0000	10,897
2014/12/08	R023	05/02/2015	8.74	Put	Bond Future	3.1100	0.0031	3.1800	0.0032	2.251	0	0	0
2014/12/08	R023	05/02/2015	8.75	Call	Bond Future	6,866.1200	6.8661	6,654.9100	6.6549	(3.076)	0	0	0
2014/12/08	R023	05/02/2015	8.76	Call	Bond Future	6,920.7500	6.9208	6,709.5300	6.7095	(3.052)	0	0	0
2014/12/08	R023	05/02/2015	8.74	Call	Bond Future	6,811.4700	6.8115	6,600.2700	6.6003	(3.101)	0	0	0
2014/12/08	R023	05/02/2015	8.76	Put	Bond Future	2.6900	0.0027	2.7400	0.0027	1.859	0	0	0
2014/12/08	R023	05/02/2015	8.75	Put	Bond Future	2.8900	0.0029	2.9500	0.0030	2.076	0	0	0
2014/12/08	R023	07/05/2015	8.15	Put	Bond Future	515.2700	0.5153	551.7100	0.5517	7.072	0	0	0
2014/12/08	R023	07/05/2015	8.14	Call	Bond Future	3,636.8300	3.6368	3,453.7000	3.4537	(5.035)	0	0	0
2014/12/08	R023	07/05/2015			Bond Future	7.5970	102.4083	7.6348	102.1880	0.497	0.0000	0.0000	0
2014/12/08	R023	07/05/2015	8.15	Call	Bond Future	3,680.9500	3.6810	3,497.0500	3.4970	(4.996)	0	0	0
2014/12/08	R023	07/05/2015	8.16	Call	Bond Future	3,725.2600	3.7253	3,540.6000	3.5406	(4.957)	0	0	0
2014/12/08	R023	07/05/2015	8.14	Put	Bond Future	527.2700	0.5273	564.4800	0.5645	7.057	0	0	0
2014/12/08	R023	07/05/2015	8.16	Put	Bond Future	503.4900	0.5035	539.1700	0.5392	7.087	0	0	0
2014/12/08	R023	06/08/2015	9.07	Put	Bond Future	163.5600	0.1636	174.3400	0.1743	6.591	0	0	911
2014/12/08	R023	06/08/2015	8.24	Call	Bond Future	4,278.6700	4.2787	4,102.2100	4.1022	(4.124)	0	0	0
2014/12/08	R023	06/08/2015			Bond Future	7.6219	104.1937	7.6611	103.9706	0.515	0.0000	0.0000	0
2014/12/08	R023	06/08/2015	9.07	Call	Bond Future	7,995.6500	7.9957	7,783.3400	7.7833	(2.655)	0	0	0
2014/12/08	R023	06/08/2015	8.26	Put	Bond Future	811.1000	0.8111	856.4200	0.8564	5.587	0	0	0
2014/12/08	R023	06/08/2015	8.25	Put	Bond Future	824.3500	0.8244	870.3200	0.8703	5.577	0	0	0
2014/12/08	R023	06/08/2015	8.24	Put	Bond Future	837.7800	0.8378	884.4100	0.8844	5.566	0	0	0
2014/12/08	R023	06/08/2015	8.25	Call	Bond Future	4,319.6900	4.3197	4,142.5700	4.1426	(4.100)	0	0	0
2014/12/08	R023	06/08/2015	8.26	Call	Bond Future	4,360.8400	4.3608	4,183.0700	4.1831	(4.077)	0	0	0
2014/12/08	R157	05/02/2015	8.74	Call	Bond Future	1,074.9800	1.0750	1,074.6600	1.0747	(0.030)	0	0	0
2014/12/08	R157	05/02/2015	8.75	Put	Bond Future	1.7600	0.0018	1.4500	0.0014	(17.614)	0	0	0
2014/12/08	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/12/08	R157	05/02/2015	8.74	Put	Bond Future	1.8200	0.0018	1.5000	0.0015	(17.582)	0	0	0
2014/12/08	R157	05/02/2015	8.76	Put	Bond Future	1.6900	0.0017	1.3900	0.0014	(17.751)	0	0	0
2014/12/08	R157	05/02/2015	8.75	Call	Bond Future	1,080.7300	1.0807	1,080.4200	1.0804	(0.029)	0	0	0
2014/12/08	R157	05/02/2015	8.76	Call	Bond Future	1,086.4600	1.0865	1,086.1600	1.0862	(0.028)	0	0	0
2014/12/08	R186	05/02/2015	9.00	Call	Bond Future	9,983.6800	9.9837	9,724.2100	9.7242	(2.599)	0	0	0
2014/12/08	R186	05/02/2015			Bond Future	7.7854	122.2248	7.8152	121.9655	0.383	0.0000	0.0000	45,047
2014/12/08	R186	05/02/2015	8.75	Call	Bond Future	8,046.2600	8.0463	7,787.3100	7.7873	(3.218)	0	0	0
2014/12/08	R186	05/02/2015	8.76	Call	Bond Future	8,124.0700	8.1241	7,865.0700	7.8651	(3.188)	0	0	0
2014/12/08	R186	05/02/2015	8.74	Call	Bond Future	7,968.4400	7.9684	7,709.5500	7.7096	(3.249)	0	0	0
2014/12/08	R186	05/02/2015	8.00	Put	Bond Future	763.2300	0.7632	812.2300	0.8122	6.420	0	0	6,500
2014/12/08	R186	05/02/2015	8.05	Put	Bond Future	640.2500	0.6403	680.9400	0.6809	6.355	0	0	6,500
2014/12/08	R186	05/02/2015	8.45	Put	Bond Future	122.7100	0.1227	128.1900	0.1282	4.466	0	0	0
2014/12/08	R186	05/02/2015	8.76	Put	Bond Future	25.4500	0.0254	25.7700	0.0258	1.257	0	0	0
2014/12/08	R186	05/02/2015	8.50	Put	Bond Future	96.8300	0.0968	100.7500	0.1007	4.048	0	0	0

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2014/12/08	R186	05/02/2015	8.75	Put	Bond Future	26.8800		0.0269	27.2500	0.0273	1.376	0	0	0
2014/12/08	R186	05/02/2015	8.45	Call	Bond Future	5,728.7800		5.7288	5,474.9400	5.4749	(4.431)	0	0	0
2014/12/08	R186	05/02/2015	9.00	Put	Bond Future	6.4700		0.0065	6.3200	0.0063	(2.318)	0	0	9,600
2014/12/08	R186	05/02/2015	8.50	Call	Bond Future	6,110.0500		6.1100	5,854.6500	5.8547	(4.180)	0	0	0
2014/12/08	R186	05/02/2015	8.00	Call	Bond Future	2,613.6300		2.6136	2,403.3100	2.4033	(8.047)	0	0	0
2014/12/08	R186	05/02/2015	8.05	Call	Bond Future	2,916.2000		2.9162	2,697.5700	2.6976	(7.497)	0	0	0
2014/12/08	R186	05/02/2015	8.74	Put	Bond Future	28.3700		0.0284	28.8000	0.0288	1.516	0	0	0
2014/12/08	R186	07/05/2015			Bond Future	7.8314		124.1871	7.8631	123.9167	0.405	0.0000	0.0000	1
2014/12/08	R186	07/05/2015	8.25	Call	Bond Future	4,599.4800		4.5995	4,384.7000	4.3847	(4.670)	0	0	0
2014/12/08	R186	07/05/2015	8.24	Put	Bond Future	1,117.6500		1.1177	1,174.3900	1.1744	5.077	0	0	0
2014/12/08	R186	07/05/2015	8.26	Put	Bond Future	1,071.9000		1.0719	1,126.5100	1.1265	5.095	0	0	0
2014/12/08	R186	07/05/2015	8.25	Put	Bond Future	1,094.4500		1.0944	1,150.1200	1.1501	5.087	0	0	0
2014/12/08	R186	07/05/2015	8.26	Call	Bond Future	4,658.9400		4.6589	4,443.1000	4.4431	(4.633)	0	0	0
2014/12/08	R186	07/05/2015	8.24	Call	Bond Future	4,540.5900		4.5406	4,326.8800	4.3269	(4.707)	0	0	0
2014/12/08	R186	06/08/2015	8.00	Put	Bond Future	2,636.0600		2.6361	2,736.1600	2.7362	3.797	0	0	0
2014/12/08	R186	06/08/2015			Bond Future	7.8618		121.0510	7.8946	120.7770	0.416	0.0000	0.0000	0
2014/12/08	R186	06/08/2015	8.00	Call	Bond Future	3,787.1700		3.7872	3,613.2600	3.6133	(4.592)	0	0	0
2014/12/08	R186	06/08/2015	8.01	Call	Bond Future	3,834.3200		3.8343	3,659.3100	3.6593	(4.564)	0	0	0
2014/12/08	R186	06/08/2015	7.99	Call	Bond Future	3,740.3200		3.7403	3,567.5100	3.5675	(4.620)	0	0	0
2014/12/08	R186	06/08/2015	7.99	Put	Bond Future	2,672.0200		2.6720	2,773.2200	2.7732	3.787	0	0	0
2014/12/08	R186	06/08/2015	8.01	Put	Bond Future	2,600.4700		2.6005	2,699.4700	2.6995	3.807	0	0	0
2014/12/08	R186	05/11/2015	8.25	Put	Bond Future	2,357.4000		2.3574	2,442.7100	2.4427	3.619	0	0	0
2014/12/08	R186	05/11/2015	8.24	Call	Bond Future	5,371.6300		5.3716	5,178.1500	5.1782	(3.602)	0	0	0
2014/12/08	R186	05/11/2015			Bond Future	7.8718		123.2862	7.9058	123.0065	0.431	0.0000	0.0000	0
2014/12/08	R186	05/11/2015	9.00	Put	Bond Future	848.4000		0.8484	883.6200	0.8836	4.151	0	0	2,600
2014/12/08	R186	05/11/2015	8.24	Put	Bond Future	2,386.4000		2.3864	2,472.5800	2.4726	3.611	0	0	0
2014/12/08	R186	05/11/2015	8.26	Put	Bond Future	2,329.1200		2.3291	2,413.5700	2.4136	3.626	0	0	0
2014/12/08	R186	05/11/2015	9.00	Call	Bond Future	9,680.5400		9.6805	9,436.1000	9.4361	(2.525)	0	0	0
2014/12/08	R186	05/11/2015	8.25	Call	Bond Future	5,422.2800		5.4223	5,227.9300	5.2279	(3.584)	0	0	0
2014/12/08	R186	05/11/2015	8.26	Call	Bond Future	5,473.5800		5.4736	5,278.3700	5.2784	(3.566)	0	0	0
2014/12/08	R197	05/02/2015	288.99	Put	Bond Future	393.2200		0.3932	426.9300	0.4269	8.573	0	0	0
2014/12/08	R197	05/02/2015			Bond Future	288.5968		288.5968	288.5631	288.5631	(0.012)	0.0000	0.0000	898
2014/12/08	R197	05/02/2015	289.01	Put	Bond Future	413.2200		0.4132	446.9300	0.4469	8.158	0	0	0
2014/12/08	R197	05/02/2015	289.00	Put	Bond Future	403.2200		0.4032	436.9300	0.4369	8.360	0	0	0
2014/12/08	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R197	07/05/2015			Bond Future	293.2537		293.2537	293.2029	293.2029	(0.017)	0.0000	0.0000	0
2014/12/08	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R197	07/05/2015	293.99	Put	Bond Future	736.3400		0.7363	787.0800	0.7871	6.891	0	0	0
2014/12/08	R197	07/05/2015	294.01	Put	Bond Future	756.3400		0.7563	807.0800	0.8071	6.709	0	0	0
2014/12/08	R197	07/05/2015	294.00	Put	Bond Future	746.3400		0.7463	797.0800	0.7971	6.799	0	0	0
2014/12/08	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R202	05/02/2015	233.01	Call	Bond Future	4,919.4500		4.9194	4,717.7200	4.7177	(4.101)	0	0	0
2014/12/08	R202	05/02/2015			Bond Future	237.9294		237.9294	237.7277	237.7277	(0.085)	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
2014/12/08	R202	05/02/2015	232.99	Call	Bond Future	4,939.4500	4.9394	4,737.7200	4.7377	(4.084)	0	0	0
2014/12/08	R202	05/02/2015	233.00	Call	Bond Future	4,929.4500	4.9294	4,727.7200	4.7277	(4.092)	0	0	0
2014/12/08	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R202	07/05/2015			Bond Future	241.7687	241.7687	241.5505	241.5505	(0.090)	0.0000	0.0000	0
2014/12/08	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R202	07/05/2015	238.51	Call	Bond Future	3,258.7400	3.2587	3,040.5000	3.0405	(6.697)	0	0	0
2014/12/08	R202	07/05/2015	238.49	Call	Bond Future	3,278.7400	3.2787	3,060.5000	3.0605	(6.656)	0	0	0
2014/12/08	R202	07/05/2015	238.50	Call	Bond Future	3,268.7400	3.2687	3,050.5000	3.0505	(6.677)	0	0	0
2014/12/08	R203	05/02/2015	7.69	Call	Bond Future	2,326.6200	2.3266	2,200.4100	2.2004	(5.425)	0	0	55
2014/12/08	R203	05/02/2015			Bond Future	6.7059	106.9801	6.7588	106.8536	0.788	0.0000	0.0000	14,661
2014/12/08	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R203	05/02/2015	8.35	Call	Bond Future	3,848.5700	3.8486	3,722.0800	3.7221	(3.287)	0	0	0
2014/12/08	R203	05/02/2015	8.36	Call	Bond Future	3,871.4200	3.8714	3,744.9300	3.7449	(3.267)	0	0	0
2014/12/08	R203	05/02/2015	8.34	Call	Bond Future	3,825.7100	3.8257	3,699.2200	3.6992	(3.306)	0	0	0
2014/12/08	R203	05/02/2015	7.69	Put	Bond Future	1.0800	0.0011	1.3600	0.0014	25.926	0	0	0
2014/12/08	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R203	07/05/2015			Bond Future	6.7294	104.5307	6.7911	104.3964	0.917	0.0000	0.0000	0
2014/12/08	R203	07/05/2015	7.24	Put	Bond Future	151.7100	0.1517	176.7200	0.1767	16.485	0	0	0
2014/12/08	R203	07/05/2015	7.26	Put	Bond Future	143.8300	0.1438	167.7300	0.1677	16.617	0	0	0
2014/12/08	R203	07/05/2015	7.25	Put	Bond Future	147.7200	0.1477	172.1700	0.1722	16.552	0	0	0
2014/12/08	R203	07/05/2015	7.25	Call	Bond Future	1,274.7300	1.2747	1,164.8300	1.1648	(8.621)	0	0	0
2014/12/08	R203	07/05/2015	7.26	Call	Bond Future	1,292.3300	1.2923	1,181.8800	1.1819	(8.547)	0	0	0
2014/12/08	R203	07/05/2015	7.24	Call	Bond Future	1,257.2200	1.2572	1,147.8800	1.1479	(8.697)	0	0	0
2014/12/08	R203	06/08/2015	6.74	Call	Bond Future	670.9200	0.6709	597.8500	0.5978	(10.891)	0	0	0
2014/12/08	R203	06/08/2015	6.75	Put	Bond Future	562.9400	0.5629	624.7000	0.6247	10.971	0	0	0
2014/12/08	R203	06/08/2015			Bond Future	6.6893	106.3534	6.7585	106.2178	1.034	0.0000	0.0000	0
2014/12/08	R203	06/08/2015	6.75	Call	Bond Future	681.9000	0.6819	608.1400	0.6081	(10.817)	0	0	0
2014/12/08	R203	06/08/2015	6.76	Call	Bond Future	692.9700	0.6930	618.5300	0.6185	(10.742)	0	0	0
2014/12/08	R203	06/08/2015	6.74	Put	Bond Future	571.5500	0.5716	634.0000	0.6340	10.926	0	0	0
2014/12/08	R203	06/08/2015	6.76	Put	Bond Future	554.4300	0.5544	615.5100	0.6155	11.017	0	0	0
2014/12/08	R204	05/02/2015			Bond Future	6.9659	104.5551	7.0069	104.4155	0.589	0.0000	0.0000	10,809
2014/12/08	R204	05/02/2015	8.25	Call	Bond Future	4,262.9800	4.2630	4,123.3600	4.1234	(3.275)	0	0	0
2014/12/08	R204	05/02/2015	8.26	Call	Bond Future	4,295.3000	4.2953	4,155.6800	4.1557	(3.251)	0	0	0
2014/12/08	R204	05/02/2015	8.24	Call	Bond Future	4,230.6500	4.2306	4,091.0300	4.0910	(3.300)	0	0	0
2014/12/08	R204	05/02/2015	8.26	Put	Bond Future	0.2000	0.0002	0.2200	0.0002	10.000	0	0	0
2014/12/08	R204	05/02/2015	8.25	Put	Bond Future	0.2200	0.0002	0.2400	0.0002	9.091	0	0	0
2014/12/08	R204	05/02/2015	8.24	Put	Bond Future	0.2400	0.0002	0.2600	0.0003	8.333	0	0	0
2014/12/08	R204	07/05/2015	7.51	Put	Bond Future	262.6400	0.2626	289.9600	0.2900	10.402	0	0	0
2014/12/08	R204	07/05/2015			Bond Future	7.0054	106.2336	7.0515	106.0859	0.659	0.0000	0.0000	0
2014/12/08	R204	07/05/2015	7.50	Put	Bond Future	269.3100	0.2693	297.2400	0.2972	10.371	0	0	0
2014/12/08	R204	07/05/2015	7.49	Call	Bond Future	1,814.1200	1.8141	1,694.9200	1.6949	(6.571)	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
2014/12/08	R204	07/05/2015	7.50	Call	Bond Future	1,838.7400	1.8387	1,718.9400	1.7189	(6.515)	0	0	0
2014/12/08	R204	07/05/2015	7.51	Call	Bond Future	1,863.4900	1.8635	1,743.0800	1.7431	(6.462)	0	0	0
2014/12/08	R204	07/05/2015	7.49	Put	Bond Future	276.1300	0.2761	304.6600	0.3047	10.332	0	0	0
2014/12/08	R204	06/08/2015	7.75	Put	Bond Future	307.3700	0.3074	333.7500	0.3338	8.582	0	0	0
2014/12/08	R204	06/08/2015	7.74	Call	Bond Future	2,482.3000	2.4823	2,359.7400	2.3597	(4.937)	0	0	0
2014/12/08	R204	06/08/2015			Bond Future	7.0077	104.0466	7.0575	103.8972	0.711	0.0000	0.0000	0
2014/12/08	R204	06/08/2015	8.41	Call	Bond Future	4,173.3800	4.1734	4,031.1800	4.0312	(3.407)	0	0	0
2014/12/08	R204	06/08/2015	7.74	Put	Bond Future	313.0300	0.3130	339.8300	0.3398	8.561	0	0	0
2014/12/08	R204	06/08/2015	7.76	Put	Bond Future	301.3200	0.3013	327.2600	0.3273	8.609	0	0	0
2014/12/08	R204	06/08/2015	8.41	Put	Bond Future	68.5700	0.0686	75.7300	0.0757	10.442	0	0	699
2014/12/08	R204	06/08/2015	7.75	Call	Bond Future	2,505.8700	2.5059	2,382.8900	2.3829	(4.908)	0	0	0
2014/12/08	R204	06/08/2015	7.76	Call	Bond Future	2,529.0400	2.5290	2,405.6200	2.4056	(4.880)	0	0	0
2014/12/08	R207	05/02/2015	8.49	Put	Bond Future	0.3800	0.0004	0.4000	0.0004	5.263	0	0	0
2014/12/08	R207	05/02/2015			Bond Future	7.1821	100.7907	7.2230	100.6232	0.570	0.0000	0.0000	33,858
2014/12/08	R207	05/02/2015	8.51	Put	Bond Future	0.3200	0.0003	0.3300	0.0003	3.125	0	0	0
2014/12/08	R207	05/02/2015	8.50	Call	Bond Future	5,228.1500	5.2282	5,060.6700	5.0607	(3.203)	0	0	0
2014/12/08	R207	05/02/2015	8.51	Call	Bond Future	5,266.5100	5.2665	5,099.0200	5.0990	(3.180)	0	0	0
2014/12/08	R207	05/02/2015	8.49	Call	Bond Future	5,189.7900	5.1898	5,022.3100	5.0223	(3.227)	0	0	0
2014/12/08	R207	05/02/2015	8.50	Put	Bond Future	0.3400	0.0003	0.3600	0.0004	5.882	0	0	0
2014/12/08	R207	07/05/2015			Bond Future	7.2294	102.4090	7.2744	102.2332	0.622	0.0000	0.0000	0
2014/12/08	R207	07/05/2015	8.25	Call	Bond Future	3,979.3900	3.9794	3,812.5600	3.8126	(4.192)	0	0	0
2014/12/08	R207	07/05/2015	7.73	Call	Bond Future	2,285.0300	2.2850	2,142.5900	2.1426	(6.234)	0	0	66
2014/12/08	R207	07/05/2015	8.24	Put	Bond Future	83.4200	0.0834	92.6000	0.0926	11.005	0	0	0
2014/12/08	R207	07/05/2015	8.26	Put	Bond Future	78.1100	0.0781	86.7500	0.0868	11.061	0	0	0
2014/12/08	R207	07/05/2015	7.73	Put	Bond Future	349.2400	0.3492	382.5400	0.3825	9.535	0	0	0
2014/12/08	R207	07/05/2015	8.25	Put	Bond Future	80.7300	0.0807	89.6400	0.0896	11.037	0	0	0
2014/12/08	R207	07/05/2015	8.26	Call	Bond Future	4,014.0500	4.0140	3,846.9500	3.8469	(4.163)	0	0	0
2014/12/08	R207	07/05/2015	8.24	Call	Bond Future	3,944.7900	3.9448	3,778.2300	3.7782	(4.222)	0	0	0
2014/12/08	R207	06/08/2015	7.76	Call	Bond Future	2,491.6100	2.4916	2,358.3000	2.3583	(5.350)	0	0	0
2014/12/08	R207	06/08/2015			Bond Future	7.2482	100.5501	7.2959	100.3724	0.658	0.0000	0.0000	0
2014/12/08	R207	06/08/2015	7.74	Call	Bond Future	2,438.6800	2.4387	2,306.6000	2.3066	(5.416)	0	0	0
2014/12/08	R207	06/08/2015	7.75	Call	Bond Future	2,465.0900	2.4651	2,332.3900	2.3324	(5.383)	0	0	0
2014/12/08	R207	06/08/2015	7.46	Call	Bond Future	1,752.7500	1.7528	1,639.9300	1.6399	(6.437)	0	0	70
2014/12/08	R207	06/08/2015	7.74	Put	Bond Future	624.9600	0.6250	670.6000	0.6706	7.303	0	0	0
2014/12/08	R207	06/08/2015	7.76	Put	Bond Future	604.9800	0.6050	649.3900	0.6494	7.341	0	0	0
2014/12/08	R207	06/08/2015	7.46	Put	Bond Future	966.6800	0.9667	1,031.5800	1.0316	6.714	0	0	0
2014/12/08	R207	06/08/2015	7.75	Put	Bond Future	614.9000	0.6149	659.9200	0.6599	7.322	0	0	0
2014/12/08	R208	05/02/2015	8.51	Call	Bond Future	5,423.0800	5.4231	5,228.9700	5.2290	(3.579)	0	0	0
2014/12/08	R208	05/02/2015			Bond Future	7.3371	99.5957	7.3777	99.4015	0.554	0.0000	0.0000	51,071
2014/12/08	R208	05/02/2015	8.49	Call	Bond Future	5,334.1000	5.3341	5,140.0200	5.1400	(3.638)	0	0	0
2014/12/08	R208	05/02/2015	8.51	Put	Bond Future	1.8900	0.0019	2.0300	0.0020	7.407	0	0	0
2014/12/08	R208	05/02/2015	8.50	Put	Bond Future	2.0400	0.0020	2.1900	0.0022	7.353	0	0	0
2014/12/08	R208	05/02/2015	8.49	Put	Bond Future	2.2000	0.0022	2.3700	0.0024	7.727	0	0	0
2014/12/08	R208	05/02/2015	8.50	Call	Bond Future	5,378.6000	5.3786	5,184.5000	5.1845	(3.609)	0	0	0
2014/12/08	R208	07/05/2015	8.01	Call	Bond Future	3,170.8400	3.1708	2,997.3900	2.9974	(5.470)	0	0	0
2014/12/08	R208	07/05/2015			Bond Future	7.3811	97.7948	7.4250	97.5920	0.595	0.0000	0.0000	0

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2014/12/08	R208	07/05/2015	7.99	Call	Bond Future	3,097.6000	3.0976	2,925.4600	2.9255	(5.557)	0	0	0
2014/12/08	R208	07/05/2015	8.00	Call	Bond Future	3,134.0700	3.1341	2,961.2600	2.9613	(5.514)	0	0	0
2014/12/08	R208	07/05/2015	7.99	Put	Bond Future	332.9200	0.3329	363.6000	0.3636	9.215	0	0	0
2014/12/08	R208	07/05/2015	8.01	Put	Bond Future	316.9900	0.3170	346.3600	0.3464	9.265	0	0	0
2014/12/08	R208	07/05/2015	8.00	Put	Bond Future	324.7900	0.3248	354.8000	0.3548	9.240	0	0	0
2014/12/08	R208	06/08/2015			Bond Future	7.4019	99.5001	7.4480	99.2948	0.623	0.0000	0.0000	0
2014/12/08	R208	06/08/2015	8.00	Call	Bond Future	3,268.9800	3.2690	3,109.0600	3.1091	(4.892)	0	0	0
2014/12/08	R208	06/08/2015	8.01	Call	Bond Future	3,301.4000	3.3014	3,140.8500	3.1408	(4.863)	0	0	0
2014/12/08	R208	06/08/2015	8.85	Call	Bond Future	6,318.4100	6.3184	6,123.0100	6.1230	(3.093)	0	0	0
2014/12/08	R208	06/08/2015	7.99	Call	Bond Future	3,236.6700	3.2367	3,077.4000	3.0774	(4.921)	0	0	0
2014/12/08	R208	06/08/2015	8.01	Put	Bond Future	635.1800	0.6352	679.9300	0.6799	7.045	0	0	0
2014/12/08	R208	06/08/2015	8.00	Put	Bond Future	645.8700	0.6459	691.2500	0.6913	7.026	0	0	0
2014/12/08	R208	06/08/2015	7.99	Put	Bond Future	656.7100	0.6567	702.7400	0.7027	7.009	0	0	0
2014/12/08	R208	06/08/2015	8.85	Put	Bond Future	114.1800	0.1142	124.0800	0.1241	8.671	0	0	198
2014/12/08	R208	05/11/2015			Bond Future	7.3922	97.9333	7.4409	97.7240	0.659	0.0000	0.0000	0
2014/12/08	R208	05/11/2015	8.48	Call	Bond Future	4,951.6500	4.9517	4,771.1100	4.7711	(3.646)	0	0	0
2014/12/08	R208	05/11/2015	7.74	Put	Bond Future	1,176.1400	1.1761	1,246.2500	1.2463	5.961	0	0	0
2014/12/08	R208	05/11/2015	7.75	Call	Bond Future	2,686.7000	2.6867	2,546.7600	2.5468	(5.209)	0	0	0
2014/12/08	R208	05/11/2015	7.76	Call	Bond Future	2,714.0800	2.7141	2,573.4400	2.5734	(5.182)	0	0	0
2014/12/08	R208	05/11/2015	8.48	Put	Bond Future	402.4300	0.4024	431.2400	0.4312	7.159	0	0	2,200
2014/12/08	R208	05/11/2015	7.74	Call	Bond Future	2,659.4600	2.6595	2,520.2200	2.5202	(5.236)	0	0	0
2014/12/08	R208	05/11/2015	7.76	Put	Bond Future	1,146.3000	1.1463	1,215.0100	1.2150	5.994	0	0	0
2014/12/08	R208	05/11/2015	7.75	Put	Bond Future	1,161.1400	1.1611	1,230.5500	1.2306	5.978	0	0	0
2014/12/08	R209	05/02/2015	9.00	Put	Bond Future	172.8800	0.1729	164.0000	0.1640	(5.137)	0	0	0
2014/12/08	R209	05/02/2015			Bond Future	8.3489	81.5940	8.3585	81.5148	0.115	0.0000	0.0000	28,475
2014/12/08	R209	05/02/2015	9.25	Call	Bond Future	7,020.0200	7.0200	6,935.7600	6.9358	(1.200)	0	0	0
2014/12/08	R209	05/02/2015	9.26	Call	Bond Future	7,089.0500	7.0890	7,004.9500	7.0050	(1.186)	0	0	0
2014/12/08	R209	05/02/2015	9.24	Call	Bond Future	6,950.7300	6.9507	6,866.3400	6.8663	(1.214)	0	0	0
2014/12/08	R209	05/02/2015	9.25	Put	Bond Future	60.7200	0.0607	55.6600	0.0557	(8.333)	0	0	0
2014/12/08	R209	05/02/2015	9.00	Call	Bond Future	5,298.3000	5.2983	5,210.2200	5.2102	(1.662)	0	0	0
2014/12/08	R209	05/02/2015	9.24	Put	Bond Future	63.4300	0.0634	58.2400	0.0582	(8.182)	0	0	0
2014/12/08	R209	05/02/2015	9.26	Put	Bond Future	57.8600	0.0579	52.9600	0.0530	(8.469)	0	0	0
2014/12/08	R209	07/05/2015			Bond Future	8.3933	79.7559	8.4036	79.6710	0.124	0.0000	0.0000	0
2014/12/08	R209	07/05/2015	8.99	Put	Bond Future	833.3900	0.8334	833.1100	0.8331	(0.034)	0	0	0
2014/12/08	R209	07/05/2015	9.01	Put	Bond Future	800.0600	0.8001	799.5200	0.7995	(0.067)	0	0	0
2014/12/08	R209	07/05/2015	8.99	Call	Bond Future	5,505.5700	5.5056	5,420.3300	5.4203	(1.548)	0	0	0
2014/12/08	R209	07/05/2015	9.00	Put	Bond Future	816.5800	0.8166	816.1700	0.8162	(0.050)	0	0	0
2014/12/08	R209	07/05/2015	9.00	Call	Bond Future	5,563.4300	5.5634	5,478.0600	5.4781	(1.534)	0	0	0
2014/12/08	R209	07/05/2015	9.01	Call	Bond Future	5,621.4700	5.6215	5,535.9700	5.5360	(1.521)	0	0	0
2014/12/08	R209	06/08/2015	8.99	Put	Bond Future	1,558.4200	1.5584	1,564.8000	1.5648	0.409	0	0	0
2014/12/08	R209	06/08/2015			Bond Future	8.4269	81.1468	8.4375	81.0613	0.125	0.0000	0.0000	0
2014/12/08	R209	06/08/2015	9.01	Put	Bond Future	1,514.9000	1.5149	1,520.9400	1.5209	0.399	0	0	0
2014/12/08	R209	06/08/2015	9.90	Call	Bond Future	11,078.2400	11.0782	10,991.5900	10.9916	(0.782)	0	0	0
2014/12/08	R209	06/08/2015	9.00	Call	Bond Future	5,995.9200	5.9959	5,916.5800	5.9166	(1.323)	0	0	0
2014/12/08	R209	06/08/2015	9.01	Call	Bond Future	6,048.6700	6.0487	5,969.1600	5.9692	(1.315)	0	0	0
2014/12/08	R209	06/08/2015	9.00	Put	Bond Future	1,536.5300	1.5365	1,542.7400	1.5427	0.404	0	0	0
2014/12/08	R209	06/08/2015	8.99	Call	Bond Future	5,943.3200	5.9433	5,864.1500	5.8641	(1.332)	0	0	0

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2014/12/08	R209	06/08/2015	9.90	Put	Bond Future	356.7800	0.3568	355.6800	0.3557	(0.308)	0	0	2,914
2014/12/08	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R210	05/02/2015			Bond Future	177.5959	177.5959	177.9774	177.9774	0.215	0.0000	0.0000	628
2014/12/08	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R210	05/02/2015	175.01	Call	Bond Future	2,585.9100	2.5859	2,967.3600	2.9674	14.751	0	0	0
2014/12/08	R210	05/02/2015	174.99	Call	Bond Future	2,605.9100	2.6059	2,987.3600	2.9874	14.638	0	0	0
2014/12/08	R210	05/02/2015	175.00	Call	Bond Future	2,595.9100	2.5959	2,977.3600	2.9774	14.694	0	0	0
2014/12/08	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R210	07/05/2015			Bond Future	178.3863	178.3863	178.7637	178.7637	0.212	0.0000	0.0000	0
2014/12/08	R210	07/05/2015	177.00	Call	Bond Future	1,386.3500	1.3863	1,763.7300	1.7637	27.221	0	0	0
2014/12/08	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R210	07/05/2015	177.01	Call	Bond Future	1,376.3500	1.3763	1,753.7300	1.7537	27.419	0	0	0
2014/12/08	R210	07/05/2015	176.99	Call	Bond Future	1,396.3500	1.3963	1,773.7300	1.7737	27.026	0	0	0
2014/12/08	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R211	05/02/2015			Bond Future	132.3201	132.3201	132.3020	132.3020	(0.014)	0.0000	0.0000	1,120
2014/12/08	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R211	05/02/2015	132.99	Put	Bond Future	669.8500	0.6698	687.9800	0.6880	2.707	0	0	0
2014/12/08	R211	05/02/2015	133.01	Put	Bond Future	689.8500	0.6898	707.9800	0.7080	2.628	0	0	0
2014/12/08	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R211	05/02/2015	133.00	Put	Bond Future	679.8500	0.6798	697.9800	0.6980	2.667	0	0	0
2014/12/08	R211	07/05/2015	134.99	Put	Bond Future	534.5400	0.5345	560.4200	0.5604	4.842	0	0	0
2014/12/08	R211	07/05/2015			Bond Future	134.4555	134.4555	134.4296	134.4296	(0.019)	0.0000	0.0000	0
2014/12/08	R211	07/05/2015	135.01	Put	Bond Future	554.5400	0.5545	580.4200	0.5804	4.667	0	0	0
2014/12/08	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R211	07/05/2015	135.00	Put	Bond Future	544.5400	0.5445	570.4200	0.5704	4.753	0	0	0
2014/12/08	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R212	05/02/2015			Bond Future	137.6658	137.6658	137.6492	137.6492	(0.012)	0.0000	0.0000	13,564
2014/12/08	R212	05/02/2015	137.99	Put	Bond Future	324.2400	0.3242	340.8000	0.3408	5.107	0	0	0
2014/12/08	R212	05/02/2015	138.01	Put	Bond Future	344.2400	0.3442	360.8000	0.3608	4.811	0	0	0
2014/12/08	R212	05/02/2015	138.00	Put	Bond Future	334.2400	0.3342	350.8000	0.3508	4.955	0	0	0
2014/12/08	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R212	07/05/2015			Bond Future	139.8873	139.8873	139.8627	139.8627	(0.018)	0.0000	0.0000	0
2014/12/08	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R212	07/05/2015	140.99	Put	Bond Future	1,102.7200	1.1027	1,127.2700	1.1273	2.226	0	0	0
2014/12/08	R212	07/05/2015	141.01	Put	Bond Future	1,122.7200	1.1227	1,147.2700	1.1473	2.187	0	0	0
2014/12/08	R212	07/05/2015	141.00	Put	Bond Future	1,112.7200	1.1127	1,137.2700	1.1373	2.206	0	0	0
2014/12/08	R213	05/02/2015	9.26	Put	Bond Future	23.4600	0.0235	22.8100	0.0228	(2.771)	0	0	0

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2014/12/08	R213	05/02/2015			Bond Future	8.2072		92.4820	8.2320	92.2797	0.303	0.0000	0.0000	21,796
2014/12/08	R213	05/02/2015	9.25	Put	Bond Future	24.7900		0.0248	24.1300	0.0241	(2.662)	0	0	0
2014/12/08	R213	05/02/2015	9.24	Put	Bond Future	26.0400		0.0260	25.3900	0.0254	(2.496)	0	0	0
2014/12/08	R213	05/02/2015	9.25	Call	Bond Future	7,987.8700		7.9879	7,784.9500	7.7850	(2.540)	0	0	0
2014/12/08	R213	05/02/2015	9.26	Call	Bond Future	8,057.8900		8.0579	7,854.9800	7.8550	(2.518)	0	0	0
2014/12/08	R213	05/02/2015	9.24	Call	Bond Future	7,917.6800		7.9177	7,714.7700	7.7148	(2.563)	0	0	0
2014/12/08	R213	07/05/2015	8.74	Call	Bond Future	4,801.5900		4.8016	4,625.8700	4.6259	(3.660)	0	0	0
2014/12/08	R213	07/05/2015	8.75	Put	Bond Future	974.2000		0.9742	1,008.3200	1.0083	3.502	0	0	0
2014/12/08	R213	07/05/2015			Bond Future	8.2527		90.4219	8.2788	90.2114	0.317	0.0000	0.0000	0
2014/12/08	R213	07/05/2015	8.75	Call	Bond Future	4,857.5000		4.8575	4,681.0900	4.6811	(3.632)	0	0	0
2014/12/08	R213	07/05/2015	8.76	Call	Bond Future	4,913.6400		4.9136	4,736.5500	4.7365	(3.604)	0	0	0
2014/12/08	R213	07/05/2015	8.74	Put	Bond Future	993.9900		0.9940	1,028.8000	1.0288	3.502	0	0	0
2014/12/08	R213	07/05/2015	8.76	Put	Bond Future	954.7400		0.9547	988.1800	0.9882	3.503	0	0	0
2014/12/08	R213	06/08/2015			Bond Future	8.2865		91.9984	8.3133	91.7851	0.324	0.0000	0.0000	0
2014/12/08	R213	06/08/2015	8.49	Put	Bond Future	2,452.4400		2.4524	2,520.2700	2.5203	2.766	0	0	0
2014/12/08	R213	06/08/2015	8.51	Put	Bond Future	2,388.5900		2.3886	2,454.8800	2.4549	2.775	0	0	0
2014/12/08	R213	06/08/2015	8.49	Call	Bond Future	4,052.9100		4.0529	3,907.5000	3.9075	(3.588)	0	0	0
2014/12/08	R213	06/08/2015	8.50	Put	Bond Future	2,420.3500		2.4203	2,487.4100	2.4874	2.771	0	0	0
2014/12/08	R213	06/08/2015	8.50	Call	Bond Future	4,098.4300		4.0984	3,952.2500	3.9523	(3.567)	0	0	0
2014/12/08	R213	06/08/2015	8.51	Call	Bond Future	4,144.1800		4.1442	3,997.2300	3.9972	(3.546)	0	0	0
2014/12/08	R214	05/02/2015	9.50	Call	Bond Future	8,526.2500		8.5263	8,526.7500	8.5267	0.006	0	0	0
2014/12/08	R214	05/02/2015			Bond Future	8.4346		82.6506	8.4340	82.6559	(0.007)	0.0000	0.0000	9,409
2014/12/08	R214	05/02/2015	9.51	Call	Bond Future	8,597.2600		8.5973	8,597.9500	8.5979	0.008	0	0	0
2014/12/08	R214	05/02/2015	9.49	Call	Bond Future	8,455.0500		8.4550	8,455.3700	8.4554	0.004	0	0	0
2014/12/08	R214	05/02/2015	9.50	Put	Bond Future	31.0800		0.0311	26.2500	0.0263	(15.541)	0	0	0
2014/12/08	R214	05/02/2015	9.49	Put	Bond Future	32.5500		0.0325	27.5400	0.0275	(15.392)	0	0	0
2014/12/08	R214	05/02/2015	9.51	Put	Bond Future	29.5400		0.0295	24.9000	0.0249	(15.708)	0	0	0
2014/12/08	R214	07/05/2015			Bond Future	8.4774		80.6860	8.4773	80.6870	(0.001)	0.0000	0.0000	0
2014/12/08	R214	07/05/2015	9.15	Call	Bond Future	6,284.9200		6.2849	6,266.7600	6.2668	(0.289)	0	0	0
2014/12/08	R214	07/05/2015	9.16	Call	Bond Future	6,346.0900		6.3461	6,328.1100	6.3281	(0.283)	0	0	0
2014/12/08	R214	07/05/2015	9.14	Put	Bond Future	804.5600		0.8046	785.2700	0.7853	(2.398)	0	0	0
2014/12/08	R214	07/05/2015	9.16	Put	Bond Future	772.6600		0.7727	753.7300	0.7537	(2.450)	0	0	0
2014/12/08	R214	07/05/2015	9.15	Put	Bond Future	788.4700		0.7885	769.3600	0.7694	(2.424)	0	0	0
2014/12/08	R214	07/05/2015	9.14	Call	Bond Future	6,223.9000		6.2239	6,205.5600	6.2056	(0.295)	0	0	0
2014/12/08	R214	06/08/2015	8.76	Put	Bond Future	2,583.6500		2.5837	2,561.7500	2.5618	(0.848)	0	0	0
2014/12/08	R214	06/08/2015			Bond Future	8.5105		82.0927	8.5103	82.0946	(0.003)	0.0000	0.0000	0
2014/12/08	R214	06/08/2015	8.75	Put	Bond Future	2,617.2400		2.6172	2,595.2900	2.5953	(0.839)	0	0	0
2014/12/08	R214	06/08/2015	8.74	Call	Bond Future	4,584.8400		4.5848	4,564.7300	4.5647	(0.439)	0	0	0
2014/12/08	R214	06/08/2015	8.75	Call	Bond Future	4,633.4100		4.6334	4,613.3500	4.6133	(0.433)	0	0	0
2014/12/08	R214	06/08/2015	8.76	Call	Bond Future	4,682.2000		4.6822	4,662.1900	4.6622	(0.427)	0	0	0
2014/12/08	R214	06/08/2015	8.74	Put	Bond Future	2,651.1800		2.6512	2,629.1800	2.6292	(0.830)	0	0	0
2014/12/08	R248	05/02/2015			Bond Future	8.5261		106.3920	8.5203	106.4564	(0.067)	0.0000	0.0000	43,126
2014/12/08	R248	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R248	05/02/2015	9.50	Call	Bond Future	9,988.5500		9.9886	10,052.9000	10.0529	0.644	0	0	0
2014/12/08	R248	05/02/2015	9.51	Call	Bond Future	10,082.0700		10.0821	10,146.4200	10.1464	0.638	0	0	0
2014/12/08	R248	05/02/2015	9.49	Call	Bond Future	9,894.8500		9.8949	9,959.2000	9.9592	0.650	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
2014/12/08	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R248	07/05/2015			Bond Future	8.5710	103.6691	8.5656	103.7287	(0.063)	0.0000	0.0000	0
2014/12/08	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R248	07/05/2015	9.26	Call	Bond Future	7,181.8200	7.1818	7,241.4100	7.2414	0.830	0	0	0
2014/12/08	R248	07/05/2015	9.24	Call	Bond Future	6,986.0200	6.9860	7,045.6100	7.0456	0.853	0	0	0
2014/12/08	R248	07/05/2015	9.25	Call	Bond Future	7,084.0100	7.0840	7,143.6000	7.1436	0.841	0	0	0
2014/12/08	R248	06/08/2015	8.76	Call	Bond Future	1,669.2900	1.6693	1,731.0300	1.7310	3.699	0	0	0
2014/12/08	R248	06/08/2015			Bond Future	8.6063	105.4766	8.6007	105.5384	(0.065)	0.0000	0.0000	0
2014/12/08	R248	06/08/2015	8.74	Call	Bond Future	1,454.7700	1.4548	1,516.5100	1.5165	4.244	0	0	0
2014/12/08	R248	06/08/2015	8.75	Call	Bond Future	1,562.1300	1.5621	1,623.8700	1.6239	3.952	0	0	0
2014/12/08	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/08	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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