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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/12/2014 TO 10/12/2014

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
2014/12/10	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	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
2014/12/10	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	2025	05/02/2015	119.01	Call	Bond Future	16.1500	0.0162	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	2025	05/02/2015			Bond Future	119.0261	119.0261	118.9818	118.9818	(0.037)	0.0000	0.0000	16
2014/12/10	2025	05/02/2015	118.99	Call	Bond Future	36.1500	0.0362	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	2025	05/02/2015	119.00	Call	Bond Future	26.1500	0.0262	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	2025	05/02/2015	118.99	Put	Bond Future	0.0000	0.0000	8.2400	0.0082	100.000	0	0	0
2014/12/10	2025	05/02/2015	119.01	Put	Bond Future	0.0000	0.0000	28.2400	0.0282	100.000	0	0	0
2014/12/10	2025	05/02/2015	119.00	Put	Bond Future	0.0000	0.0000	18.2400	0.0182	100.000	0	0	0
2014/12/10	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2025	07/05/2015			Bond Future	120.9382	120.9382	120.8909	120.8909	(0.039)	0.0000	0.0000	0
2014/12/10	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2025	07/05/2015	120.99	Put	Bond Future	51.7600	0.0518	99.1100	0.0991	91.480	0	0	0
2014/12/10	2025	07/05/2015	121.01	Put	Bond Future	71.7600	0.0718	119.1100	0.1191	65.984	0	0	0
2014/12/10	2025	07/05/2015	121.00	Put	Bond Future	61.7600	0.0618	109.1100	0.1091	76.668	0	0	0
2014/12/10	2030	05/02/2015			Bond Future	8.2315	98.2447	8.3724	97.0714	1.711	0.0000	0.0000	4,664
2014/12/10	2030	05/02/2015	9.25	Call	Bond Future	8,052.2100	8.0522	6,878.8900	6.8789	(14.571)	0	0	0
2014/12/10	2030	05/02/2015	9.24	Call	Bond Future	7,977.8100	7.9778	6,804.4900	6.8045	(14.707)	0	0	0
2014/12/10	2030	05/02/2015	9.26	Call	Bond Future	8,126.5200	8.1265	6,953.2000	6.9532	(14.438)	0	0	0
2014/12/10	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2030	07/05/2015			Bond Future	8.2847	99.8154	8.4303	98.6214	1.756	0.0000	0.0000	0
2014/12/10	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2030	07/05/2015	8.74	Call	Bond Future	3,667.9900	3.6680	2,473.9200	2.4739	(32.554)	0	0	0
2014/12/10	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2030	07/05/2015	8.75	Call	Bond Future	3,746.3600	3.7464	2,552.2900	2.5523	(31.873)	0	0	0
2014/12/10	2030	07/05/2015	8.76	Call	Bond Future	3,824.6300	3.8246	2,630.5600	2.6306	(31.221)	0	0	0
2014/12/10	2032	05/02/2015			Bond Future	8.4038	101.6145	8.5444	100.3731	1.674	0.0000	0.0000	15
2014/12/10	2032	05/02/2015	8.50	Call	Bond Future	851.7400	0.8517	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	2032	05/02/2015	8.51	Call	Bond Future	939.6300	0.9396	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	2032	05/02/2015	8.49	Call	Bond Future	763.7400	0.7637	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	389.6700	0.3897	100.000	0	0	0
2014/12/10	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	477.6700	0.4777	100.000	0	0	0
2014/12/10	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	301.7800	0.3018	100.000	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
2014/12/10	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	804.1800	0.8042	100.000	0	0	0
2014/12/10	2032	07/05/2015			Bond Future	8.4576	99.0835	8.6027	97.8202	1.716	0.0000	0.0000	0
2014/12/10	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	891.4900	0.8915	100.000	0	0	0
2014/12/10	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	978.9200	0.9789	100.000	0	0	0
2014/12/10	2032	07/05/2015	8.50	Call	Bond Future	371.8400	0.3718	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	2032	07/05/2015	8.51	Call	Bond Future	459.1500	0.4591	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	2032	07/05/2015	8.49	Call	Bond Future	284.4100	0.2844	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	2032	06/08/2015	8.50	Call	Bond Future	12.5900	0.0126	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	2032	06/08/2015			Bond Future	8.4986	100.8115	8.6483	99.5243	1.762	0.0000	0.0000	0
2014/12/10	2032	06/08/2015	8.51	Call	Bond Future	99.3200	0.0993	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	1,274.5800	1.2746	100.000	0	0	0
2014/12/10	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2032	06/08/2015	8.49	Put	Bond Future	74.2500	0.0742	1,361.4200	1.3614	1733.562	0	0	0
2014/12/10	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	1,187.8500	1.1878	100.000	0	0	0
2014/12/10	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2037	05/02/2015			Bond Future	8.4808	100.4201	8.6317	98.9431	1.779	0.0000	0.0000	36,001
2014/12/10	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2037	05/02/2015	9.50	Call	Bond Future	9,347.0900	9.3471	7,870.0100	7.8700	(15.803)	0	0	0
2014/12/10	2037	05/02/2015	9.51	Call	Bond Future	9,431.8300	9.4318	7,954.7500	7.9548	(15.661)	0	0	0
2014/12/10	2037	05/02/2015	9.49	Call	Bond Future	9,262.2200	9.2622	7,785.1400	7.7851	(15.947)	0	0	0
2014/12/10	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2037	07/05/2015			Bond Future	8.5330	102.0257	8.6884	100.5229	1.821	0.0000	0.0000	500
2014/12/10	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2037	07/05/2015	9.01	Call	Bond Future	4,502.9900	4.5030	3,000.1900	3.0002	(33.373)	0	0	0
2014/12/10	2037	07/05/2015	8.99	Call	Bond Future	4,320.6600	4.3207	2,817.8600	2.8179	(34.782)	0	0	0
2014/12/10	2037	07/05/2015	9.00	Call	Bond Future	4,411.8900	4.4119	2,909.0900	2.9091	(34.062)	0	0	0
2014/12/10	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2037	06/08/2015			Bond Future	8.5747	99.5445	8.7347	98.0137	1.866	0.0000	0.0000	0
2014/12/10	2037	06/08/2015	8.75	Call	Bond Future	1,675.5700	1.6756	144.7300	0.1447	(91.362)	0	0	0
2014/12/10	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2037	06/08/2015	8.76	Call	Bond Future	1,769.8000	1.7698	238.9600	0.2390	(86.498)	0	0	0
2014/12/10	2037	06/08/2015	8.74	Call	Bond Future	1,581.2000	1.5812	50.3600	0.0504	(96.815)	0	0	0
2014/12/10	2038	05/02/2015	123.00	Call	Bond Future	4,168.8600	4.1689	4,121.9200	4.1219	(1.126)	0	0	0
2014/12/10	2038	05/02/2015			Bond Future	127.1689	127.1689	127.1219	127.1219	(0.037)	0.0000	0.0000	3,701
2014/12/10	2038	05/02/2015	123.01	Call	Bond Future	4,158.8600	4.1589	4,111.9200	4.1119	(1.129)	0	0	0
2014/12/10	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2038	05/02/2015	122.99	Call	Bond Future	4,178.8600	4.1789	4,131.9200	4.1319	(1.123)	0	0	0
2014/12/10	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2038	07/05/2015			Bond Future	129.2119	129.2119	129.1617	129.1617	(0.039)	0.0000	0.0000	0
2014/12/10	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	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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2014/12/10	2038	07/05/2015	126.99	Call	Bond Future	2,221.9100	2.2219	2,171.6500	2.1716	(2.262)	0	0	0
2014/12/10	2038	07/05/2015	127.00	Call	Bond Future	2,211.9100	2.2119	2,161.6500	2.1616	(2.272)	0	0	0
2014/12/10	2038	07/05/2015	127.01	Call	Bond Future	2,201.9100	2.2019	2,151.6500	2.1516	(2.283)	0	0	0
2014/12/10	2044	05/02/2015	9.00	Call	Bond Future	3,986.2700	3.9863	2,230.8000	2.2308	(44.038)	0	0	0
2014/12/10	2044	05/02/2015			Bond Future	8.6155	101.6620	8.7816	99.9065	1.928	0.0000	0.0000	5,842
2014/12/10	2044	05/02/2015	9.01	Call	Bond Future	4,086.3800	4.0864	2,330.9100	2.3309	(42.959)	0	0	0
2014/12/10	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2044	05/02/2015	8.99	Call	Bond Future	3,885.9800	3.8860	2,130.5100	2.1305	(45.174)	0	0	0
2014/12/10	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2044	07/05/2015			Bond Future	8.6675	103.2873	8.8383	101.5018	1.971	0.0000	0.0000	0
2014/12/10	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2044	07/05/2015	9.01	Call	Bond Future	3,525.9000	3.5259	1,740.3900	1.7404	(50.640)	0	0	0
2014/12/10	2044	07/05/2015	8.99	Call	Bond Future	3,325.8200	3.3258	1,540.3100	1.5403	(53.686)	0	0	0
2014/12/10	2044	07/05/2015	9.00	Call	Bond Future	3,425.9400	3.4259	1,640.4300	1.6404	(52.117)	0	0	0
2014/12/10	2044	06/08/2015	8.76	Call	Bond Future	527.5600	0.5276	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	2044	06/08/2015			Bond Future	8.7096	100.7030	8.8854	98.8844	2.018	0.0000	0.0000	0
2014/12/10	2044	06/08/2015	8.74	Call	Bond Future	318.9400	0.3189	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	2044	06/08/2015	8.75	Call	Bond Future	423.3400	0.4233	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	1,499.6600	1.4997	100.000	0	0	0
2014/12/10	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	1,291.0400	1.2910	100.000	0	0	0
2014/12/10	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	1,395.2600	1.3953	100.000	0	0	0
2014/12/10	2046	05/02/2015			Bond Future	129.9768	129.9768	129.9295	129.9295	(0.036)	0.0000	0.0000	5,889
2014/12/10	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2046	05/02/2015	123.99	Call	Bond Future	5,986.8200	5.9868	5,939.5000	5.9395	(0.790)	0	0	0
2014/12/10	2046	05/02/2015	124.01	Call	Bond Future	5,966.8200	5.9668	5,919.5000	5.9195	(0.793)	0	0	0
2014/12/10	2046	05/02/2015	124.00	Call	Bond Future	5,976.8200	5.9768	5,929.5000	5.9295	(0.792)	0	0	0
2014/12/10	2046	07/05/2015			Bond Future	130.6957	130.6957	130.6452	130.6452	(0.039)	0.0000	0.0000	0
2014/12/10	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2046	07/05/2015	126.99	Call	Bond Future	3,705.7000	3.7057	3,655.2500	3.6552	(1.361)	0	0	0
2014/12/10	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2046	07/05/2015	127.00	Call	Bond Future	3,695.7000	3.6957	3,645.2500	3.6452	(1.365)	0	0	0
2014/12/10	2046	07/05/2015	127.01	Call	Bond Future	3,685.7000	3.6857	3,635.2500	3.6352	(1.369)	0	0	0
2014/12/10	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2050	05/02/2015			Bond Future	138.3749	138.3749	138.3244	138.3244	(0.036)	0.0000	0.0000	2,640
2014/12/10	2050	05/02/2015	130.01	Call	Bond Future	8,364.8900	8.3649	8,314.4500	8.3145	(0.603)	0	0	0
2014/12/10	2050	05/02/2015	129.99	Call	Bond Future	8,384.8900	8.3849	8,334.4500	8.3345	(0.602)	0	0	0
2014/12/10	2050	05/02/2015	130.00	Call	Bond Future	8,374.8900	8.3749	8,324.4500	8.3245	(0.602)	0	0	0
2014/12/10	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/10	2050	07/05/2015	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2050	07/05/2015			Bond Future	140.5978		140.5978	140.5436	140.5436	(0.039)	0.0000	0.0000	0
2014/12/10	2050	07/05/2015	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	2050	07/05/2015	135.01	Call	Bond Future	5,587.7900		5.5878	5,533.6400	5.5336	(0.969)	0	0	0
2014/12/10	2050	07/05/2015	134.99	Call	Bond Future	5,607.7900		5.6078	5,553.6400	5.5536	(0.966)	0	0	0
2014/12/10	2050	07/05/2015	135.00	Call	Bond Future	5,597.7900		5.5978	5,543.6400	5.5436	(0.967)	0	0	0
2014/12/10	2050	07/05/2015	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	AI03	09/03/2016			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	AL12	05/02/2015			Index Future	542.1460		542.1460	535.4460	535.4460	(1.236)	0.0000	0.0000	0
2014/12/10	AL12	07/05/2015			Index Future	550.8090		550.8090	543.9940	543.9940	(1.237)	0.0000	0.0000	0
2014/12/10	AL37	05/02/2015			Index Future	449.8100		449.8100	447.4430	447.4430	(0.526)	0.0000	0.0000	116
2014/12/10	AL37	07/05/2015			Index Future	456.9980		456.9980	454.5860	454.5860	(0.528)	0.0000	0.0000	0
2014/12/10	AL7T	05/02/2015			Index Future	534.0770		534.0770	529.8880	529.8880	(0.784)	0.0000	0.0000	3
2014/12/10	AL7T	07/05/2015			Index Future	542.6110		542.6110	538.3470	538.3470	(0.786)	0.0000	0.0000	0
2014/12/10	ALBI	05/02/2015			Index Future	487.9710		487.9710	483.6250	483.6250	(0.891)	0.0000	0.0000	654
2014/12/10	ALBI	07/05/2015			Index Future	495.7690		495.7690	491.3450	491.3450	(0.892)	0.0000	0.0000	0
2014/12/10	ALBI	06/08/2015			Index Future	504.3130		504.3130	499.8080	499.8080	(0.893)	0.0000	0.0000	0
2014/12/10	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C030	31/01/2030			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C038	31/01/2038			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	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
2014/12/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/12/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	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
2014/12/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/10	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	EL28	05/02/2015			Bond Future	125.2632	125.2632	125.2208	125.2208	(0.034)	0.0000	0.0000	0
2014/12/10	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	EL28	05/02/2015	125.99	Put	Bond Future	726.8100	0.7268	769.1500	0.7692	5.825	0	0	0
2014/12/10	EL28	05/02/2015	126.01	Put	Bond Future	746.8100	0.7468	789.1500	0.7892	5.669	0	0	0
2014/12/10	EL28	05/02/2015	126.00	Put	Bond Future	736.8100	0.7368	779.1500	0.7792	5.746	0	0	0
2014/12/10	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	EL28	07/05/2015	125.00	Call	Bond Future	765.8300	0.7658	720.4300	0.7204	(5.928)	0	0	0
2014/12/10	EL28	07/05/2015			Bond Future	125.7658	125.7658	125.7204	125.7204	(0.036)	0.0000	0.0000	0
2014/12/10	EL28	07/05/2015	125.01	Call	Bond Future	755.8300	0.7558	710.4300	0.7104	(6.007)	0	0	0
2014/12/10	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	EL28	07/05/2015	124.99	Call	Bond Future	775.8300	0.7758	730.4300	0.7304	(5.852)	0	0	0
2014/12/10	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	ES33	05/02/2015	10.00	Call	Bond Future	4,867.6300	4.8676	3,766.2400	3.7662	(22.627)	0	0	0
2014/12/10	ES33	05/02/2015	10.01	Call	Bond Future	4,937.5900	4.9376	3,836.2000	3.8362	(22.306)	0	0	0
2014/12/10	ES33	05/02/2015			Bond Future	9.3358	86.9947	9.4809	85.8933	1.554	0.0000	0.0000	6,220
2014/12/10	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	ES33	05/02/2015	9.99	Call	Bond Future	4,797.5800	4.7976	3,696.1900	3.6962	(22.957)	0	0	0
2014/12/10	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	ES33	07/05/2015			Bond Future	9.4135	84.5974	9.5633	83.4766	1.591	0.0000	0.0000	0
2014/12/10	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	ES33	07/05/2015	9.76	Call	Bond Future	2,557.9900	2.5580	1,437.2500	1.4372	(43.813)	0	0	0
2014/12/10	ES33	07/05/2015	9.74	Call	Bond Future	2,413.6000	2.4136	1,292.8600	1.2929	(46.434)	0	0	0
2014/12/10	ES33	07/05/2015	9.75	Call	Bond Future	2,485.8400	2.4858	1,365.1000	1.3651	(45.085)	0	0	0
2014/12/10	ES33	06/08/2015			Bond Future	9.4793	86.0726	9.6339	84.9308	1.631	0.0000	0.0000	0
2014/12/10	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	321.7700	0.3218	100.000	0	0	0
2014/12/10	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	174.9700	0.1750	100.000	0	0	0
2014/12/10	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	248.3200	0.2483	100.000	0	0	0
2014/12/10	ES33	06/08/2015	9.61	Call	Bond Future	966.8300	0.9668	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	ES33	06/08/2015	9.59	Call	Bond Future	820.0300	0.8200	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	ES33	06/08/2015	9.60	Call	Bond Future	893.4800	0.8935	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	GOVI	05/02/2015	459.99	Call	GOVI	255,590.0000	25.5590	216,780.0000	21.6780	(15.184)	0	0	0
2014/12/10	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	GOVI	05/02/2015			GOVI	485.5490	485.5490	481.6680	481.6680	(0.799)	0.0000	0.0000	428

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
2014/12/10	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	GOVI	05/02/2015	460.00	Call	GOVI	255,490.0000	25.5490	216,680.0000	21.6680	(15.190)	0	0	0
2014/12/10	GOVI	05/02/2015	460.01	Call	GOVI	255,390.0000	25.5390	216,580.0000	21.6580	(15.196)	0	0	0
2014/12/10	GOVI	07/05/2015	449.99	Call	GOVI	433,180.0000	43.3180	393,670.0000	39.3670	(9.121)	0	0	0
2014/12/10	GOVI	07/05/2015			GOVI	493.3080	493.3080	489.3570	489.3570	(0.801)	0.0000	0.0000	130
2014/12/10	GOVI	07/05/2015	450.00	Call	GOVI	433,080.0000	43.3080	393,570.0000	39.3570	(9.123)	0	0	0
2014/12/10	GOVI	07/05/2015	450.01	Call	GOVI	432,980.0000	43.2980	393,470.0000	39.3470	(9.125)	0	0	0
2014/12/10	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	GOVI	06/08/2015			GOVI	501.8090	501.8090	497.7860	497.7860	(0.802)	0.0000	0.0000	0
2014/12/10	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	22,040.0000	2.2040	100.000	0	0	0
2014/12/10	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	22,240.0000	2.2240	100.000	0	0	0
2014/12/10	GOVI	06/08/2015	499.99	Call	GOVI	18,190.0000	1.8190	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	22,140.0000	2.2140	100.000	0	0	0
2014/12/10	GOVI	06/08/2015	500.00	Call	GOVI	18,090.0000	1.8090	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	GOVI	06/08/2015	500.01	Call	GOVI	17,990.0000	1.7990	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/12/10	IGOV	05/02/2015			Index Future	226.3010	226.3010	226.3440	226.3440	0.019	0.0000	0.0000	1,093
2014/12/10	IGOV	07/05/2015			Index Future	229.9350	229.9350	229.9760	229.9760	0.018	0.0000	0.0000	81
2014/12/10	IGOV	06/08/2015			Index Future	233.9160	233.9160	233.9540	233.9540	0.016	0.0000	0.0000	0
2014/12/10	ILBI	05/02/2015			Index Future	612.9170	612.9170	612.8820	612.8820	(0.006)	0.0000	0.0000	157
2014/12/10	ILBI	07/05/2015			Index Future	622.9300	622.9300	622.8920	622.8920	(0.006)	0.0000	0.0000	0
2014/12/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/12/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/12/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/12/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/12/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/12/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/12/10	JBAF	17/12/2014			Jibar Tradeable Future	6.0900	93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2014/12/10	JBAF	21/01/2015			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2014/12/10	JBAF	18/02/2015			Jibar Tradeable Future	6.2100	93.7900	6.2100	93.7900	0.000	0.0000	0.0000	0
2014/12/10	JBAF	18/03/2015			Jibar Tradeable Future	6.2600	93.7400	6.2600	93.7400	0.000	0.0000	0.0000	2,850
2014/12/10	JBAF	15/04/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2014/12/10	JBAF	20/05/2015			Jibar Tradeable Future	6.3900	93.6100	6.4000	93.6000	0.156	0.0000	0.0000	0
2014/12/10	JBAF	17/06/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	5,000



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2014/12/10	JBAF	16/09/2015			Jibar Tradeable Future	6.6300	93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
2014/12/10	JBAF	15/12/2015			Jibar Tradeable Future	6.8300	93.1700	6.8500	93.1500	0.293	0.0000	0.0000	0
2014/12/10	JBAF	16/03/2016			Jibar Tradeable Future	6.9500	93.0500	6.9800	93.0200	0.432	0.0000	0.0000	0
2014/12/10	JBAF	15/06/2016			Jibar Tradeable Future	7.0700	92.9300	7.1000	92.9000	0.424	0.0000	0.0000	0
2014/12/10	JBAF	21/09/2016			Jibar Tradeable Future	7.1800	92.8200	7.2100	92.7900	0.418	0.0000	0.0000	0
2014/12/10	R023	05/02/2015			Bond Future	7.6446	104.1084	7.7812	103.2988	1.788	0.0000	0.0000	11,167
2014/12/10	R023	05/02/2015	8.74	Put	Bond Future	4.4300	0.0044	9.8100	0.0098	121.445	0	0	0
2014/12/10	R023	05/02/2015	8.75	Call	Bond Future	6,323.0200	6.3230	5,518.5500	5.5186	(12.723)	0	0	0
2014/12/10	R023	05/02/2015	8.76	Call	Bond Future	6,377.5700	6.3776	5,572.7700	5.5728	(12.619)	0	0	0
2014/12/10	R023	05/02/2015	8.74	Call	Bond Future	6,268.4600	6.2685	5,464.2700	5.4643	(12.829)	0	0	0
2014/12/10	R023	05/02/2015	8.76	Put	Bond Future	3.8400	0.0038	8.6100	0.0086	124.219	0	0	0
2014/12/10	R023	05/02/2015	8.75	Put	Bond Future	4.1200	0.0041	9.2200	0.0092	123.786	0	0	0
2014/12/10	R023	07/05/2015	8.15	Put	Bond Future	628.9300	0.6289	818.7000	0.8187	30.173	0	0	0
2014/12/10	R023	07/05/2015	8.14	Call	Bond Future	3,192.4600	3.1925	2,561.2100	2.5612	(19.773)	0	0	0
2014/12/10	R023	07/05/2015			Bond Future	7.6933	101.8481	7.8362	101.0235	1.858	0.0000	0.0000	0
2014/12/10	R023	07/05/2015	8.15	Call	Bond Future	3,234.3900	3.2344	2,599.5700	2.5996	(19.627)	0	0	0
2014/12/10	R023	07/05/2015	8.16	Call	Bond Future	3,276.5500	3.2765	2,638.1900	2.6382	(19.483)	0	0	0
2014/12/10	R023	07/05/2015	8.14	Put	Bond Future	643.1200	0.6431	836.4600	0.8365	30.063	0	0	0
2014/12/10	R023	07/05/2015	8.16	Put	Bond Future	615.0000	0.6150	801.2300	0.8012	30.281	0	0	0
2014/12/10	R023	06/08/2015	9.07	Put	Bond Future	198.6700	0.1987	257.1600	0.2572	29.441	0	0	911
2014/12/10	R023	06/08/2015	8.24	Call	Bond Future	3,846.5800	3.8466	3,200.1700	3.2002	(16.805)	0	0	0
2014/12/10	R023	06/08/2015			Bond Future	7.7224	103.6236	7.8721	102.7827	1.938	0.0000	0.0000	0
2014/12/10	R023	06/08/2015	9.07	Call	Bond Future	7,460.7200	7.4607	6,678.3000	6.6783	(10.487)	0	0	0
2014/12/10	R023	06/08/2015	8.26	Put	Bond Future	945.4700	0.9455	1,134.5500	1.1345	19.999	0	0	0
2014/12/10	R023	06/08/2015	8.25	Put	Bond Future	960.5000	0.9605	1,152.2800	1.1523	19.967	0	0	0
2014/12/10	R023	06/08/2015	8.24	Put	Bond Future	975.7300	0.9757	1,170.2300	1.1702	19.934	0	0	0
2014/12/10	R023	06/08/2015	8.25	Call	Bond Future	3,885.8000	3.8858	3,236.6700	3.2367	(16.705)	0	0	0
2014/12/10	R023	06/08/2015	8.26	Call	Bond Future	3,925.1700	3.9252	3,273.3400	3.2733	(16.606)	0	0	0
2014/12/10	R157	05/02/2015	8.74	Call	Bond Future	1,074.5600	1.0746	1,074.4700	1.0745	(0.008)	0	0	0
2014/12/10	R157	05/02/2015	8.75	Put	Bond Future	1.3500	0.0014	1.2600	0.0013	(6.667)	0	0	0
2014/12/10	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/12/10	R157	05/02/2015	8.74	Put	Bond Future	1.4000	0.0014	1.3100	0.0013	(6.429)	0	0	0
2014/12/10	R157	05/02/2015	8.76	Put	Bond Future	1.3000	0.0013	1.2100	0.0012	(6.923)	0	0	0
2014/12/10	R157	05/02/2015	8.75	Call	Bond Future	1,080.3200	1.0803	1,080.2300	1.0802	(0.008)	0	0	0
2014/12/10	R157	05/02/2015	8.76	Call	Bond Future	1,086.0700	1.0861	1,085.9800	1.0860	(0.008)	0	0	0
2014/12/10	R186	05/02/2015	9.00	Call	Bond Future	9,376.4000	9.3764	8,344.5400	8.3445	(11.005)	0	0	0
2014/12/10	R186	05/02/2015			Bond Future	7.8555	121.6163	7.9764	120.5762	1.539	0.0000	0.0000	45,397
2014/12/10	R186	05/02/2015	8.75	Call	Bond Future	7,443.6900	7.4437	6,433.3000	6.4333	(13.574)	0	0	0
2014/12/10	R186	05/02/2015	8.76	Call	Bond Future	7,521.1700	7.5212	6,509.3900	6.5094	(13.452)	0	0	0
2014/12/10	R186	05/02/2015	8.74	Call	Bond Future	7,366.2300	7.3662	6,357.2800	6.3573	(13.697)	0	0	0
2014/12/10	R186	05/02/2015	8.00	Put	Bond Future	920.8800	0.9209	1,341.0000	1.3410	45.622	0	0	6,500
2014/12/10	R186	05/02/2015	8.05	Put	Bond Future	775.7100	0.7757	1,149.6500	1.1497	48.206	0	0	6,500
2014/12/10	R186	05/02/2015	8.45	Put	Bond Future	151.2800	0.1513	259.0900	0.2591	71.265	0	0	0
2014/12/10	R186	05/02/2015	8.76	Put	Bond Future	31.0800	0.0311	59.4100	0.0594	91.152	0	0	0
2014/12/10	R186	05/02/2015	8.50	Put	Bond Future	119.3600	0.1194	208.1500	0.2082	74.388	0	0	0

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2014/12/10	R186	05/02/2015	8.75	Put	Bond Future	32.8400		0.0328	62.5600	0.0626	90.499	0	0	0
2014/12/10	R186	05/02/2015	8.45	Call	Bond Future	5,148.8200		5.1488	4,216.5200	4.2165	(18.107)	0	0	0
2014/12/10	R186	05/02/2015	9.00	Put	Bond Future	7.7200		0.0077	15.9700	0.0160	106.865	0	0	9,600
2014/12/10	R186	05/02/2015	8.50	Call	Bond Future	5,524.0500		5.5240	4,572.7300	4.5727	(17.221)	0	0	0
2014/12/10	R186	05/02/2015	8.00	Call	Bond Future	2,162.7500		2.1628	1,542.7600	1.5428	(28.667)	0	0	0
2014/12/10	R186	05/02/2015	8.05	Call	Bond Future	2,443.1300		2.4431	1,776.9600	1.7770	(27.267)	0	0	0
2014/12/10	R186	05/02/2015	8.74	Put	Bond Future	34.6900		0.0347	65.8500	0.0659	89.824	0	0	0
2014/12/10	R186	07/05/2015			Bond Future	7.9050		123.5601	8.0307	122.5010	1.589	0.0000	0.0000	1
2014/12/10	R186	07/05/2015	8.25	Call	Bond Future	4,127.6400		4.1276	3,379.7600	3.3798	(18.119)	0	0	0
2014/12/10	R186	07/05/2015	8.24	Put	Bond Future	1,275.4800		1.2755	1,591.5000	1.5915	24.777	0	0	0
2014/12/10	R186	07/05/2015	8.26	Put	Bond Future	1,224.3900		1.2244	1,530.6900	1.5307	25.017	0	0	0
2014/12/10	R186	07/05/2015	8.25	Put	Bond Future	1,249.5900		1.2496	1,560.8700	1.5609	24.911	0	0	0
2014/12/10	R186	07/05/2015	8.26	Call	Bond Future	4,184.4500		4.1844	3,431.5900	3.4316	(17.992)	0	0	0
2014/12/10	R186	07/05/2015	8.24	Call	Bond Future	4,071.4400		4.0714	3,328.3000	3.3283	(18.253)	0	0	0
2014/12/10	R186	06/08/2015	8.00	Put	Bond Future	2,894.1900		2.8942	3,341.8700	3.3419	15.468	0	0	0
2014/12/10	R186	06/08/2015			Bond Future	7.9382		120.4129	8.0687	119.3330	1.644	0.0000	0.0000	0
2014/12/10	R186	06/08/2015	8.00	Call	Bond Future	3,407.1700		3.4072	2,774.9800	2.7750	(18.555)	0	0	0
2014/12/10	R186	06/08/2015	8.01	Call	Bond Future	3,451.7200		3.4517	2,814.9600	2.8150	(18.448)	0	0	0
2014/12/10	R186	06/08/2015	7.99	Call	Bond Future	3,362.9400		3.3629	2,735.7100	2.7357	(18.651)	0	0	0
2014/12/10	R186	06/08/2015	7.99	Put	Bond Future	2,932.7700		2.9328	3,385.4100	3.3854	15.434	0	0	0
2014/12/10	R186	06/08/2015	8.01	Put	Bond Future	2,856.0000		2.8560	3,299.1100	3.2991	15.515	0	0	0
2014/12/10	R186	05/11/2015	8.25	Put	Bond Future	2,576.4200		2.5764	2,943.9100	2.9439	14.264	0	0	0
2014/12/10	R186	05/11/2015	8.24	Call	Bond Future	4,941.5500		4.9415	4,211.3600	4.2114	(14.777)	0	0	0
2014/12/10	R186	05/11/2015			Bond Future	7.9510		122.6350	8.0863	121.5342	1.702	0.0000	0.0000	0
2014/12/10	R186	05/11/2015	9.00	Put	Bond Future	943.8700		0.9439	1,135.0900	1.1351	20.259	0	0	2,600
2014/12/10	R186	05/11/2015	8.24	Put	Bond Future	2,607.4900		2.6075	2,978.1200	2.9781	14.214	0	0	0
2014/12/10	R186	05/11/2015	8.26	Put	Bond Future	2,546.0800		2.5461	2,910.0100	2.9100	14.294	0	0	0
2014/12/10	R186	05/11/2015	9.00	Call	Bond Future	9,124.8400		9.1248	8,215.2400	8.2152	(9.968)	0	0	0
2014/12/10	R186	05/11/2015	8.25	Call	Bond Future	4,990.1300		4.9901	4,256.8000	4.2568	(14.696)	0	0	0
2014/12/10	R186	05/11/2015	8.26	Call	Bond Future	5,039.3700		5.0394	4,302.4800	4.3025	(14.623)	0	0	0
2014/12/10	R197	05/02/2015	288.99	Put	Bond Future	460.8500		0.4609	567.8100	0.5678	23.209	0	0	0
2014/12/10	R197	05/02/2015			Bond Future	288.5292		288.5292	288.4222	288.4222	(0.037)	0.0000	0.0000	898
2014/12/10	R197	05/02/2015	289.01	Put	Bond Future	480.8500		0.4809	587.8100	0.5878	22.244	0	0	0
2014/12/10	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R197	05/02/2015	289.00	Put	Bond Future	470.8500		0.4709	577.8100	0.5778	22.716	0	0	0
2014/12/10	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R197	07/05/2015			Bond Future	293.1639		293.1639	293.0501	293.0501	(0.039)	0.0000	0.0000	0
2014/12/10	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R197	07/05/2015	293.99	Put	Bond Future	826.1100		0.8261	939.8600	0.9399	13.769	0	0	0
2014/12/10	R197	07/05/2015	294.01	Put	Bond Future	846.1100		0.8461	959.8600	0.9599	13.444	0	0	0
2014/12/10	R197	07/05/2015	294.00	Put	Bond Future	836.1100		0.8361	949.8600	0.9499	13.605	0	0	0
2014/12/10	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R202	05/02/2015	233.01	Call	Bond Future	4,690.1900		4.6902	4,950.4600	4.9505	5.549	0	0	0
2014/12/10	R202	05/02/2015			Bond Future	237.7002		237.7002	237.9605	237.9605	0.109	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
2014/12/10	R202	05/02/2015	232.99	Call	Bond Future	4,710.1900	4.7102	4,970.4600	4.9705	5.526	0	0	0
2014/12/10	R202	05/02/2015	233.00	Call	Bond Future	4,700.1900	4.7002	4,960.4600	4.9605	5.537	0	0	0
2014/12/10	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R202	07/05/2015			Bond Future	241.5186	241.5186	241.7787	241.7787	0.108	0.0000	0.0000	0
2014/12/10	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R202	07/05/2015	238.51	Call	Bond Future	3,008.5600	3.0086	3,268.7100	3.2687	8.647	0	0	0
2014/12/10	R202	07/05/2015	238.49	Call	Bond Future	3,028.5600	3.0286	3,288.7100	3.2887	8.590	0	0	0
2014/12/10	R202	07/05/2015	238.50	Call	Bond Future	3,018.5600	3.0186	3,278.7100	3.2787	8.618	0	0	0
2014/12/10	R203	05/02/2015	7.69	Call	Bond Future	2,087.7900	2.0878	1,802.1900	1.8022	(13.680)	0	0	55
2014/12/10	R203	05/02/2015			Bond Future	6.8061	106.7405	6.9268	106.4525	1.773	0.0000	0.0000	14,661
2014/12/10	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2014/12/10	R203	05/02/2015	8.35	Call	Bond Future	3,608.9200	3.6089	3,320.9500	3.3210	(7.979)	0	0	0
2014/12/10	R203	05/02/2015	8.36	Call	Bond Future	3,631.7700	3.6318	3,343.7900	3.3438	(7.929)	0	0	0
2014/12/10	R203	05/02/2015	8.34	Call	Bond Future	3,586.0600	3.5861	3,298.0900	3.2981	(8.030)	0	0	0
2014/12/10	R203	05/02/2015	7.69	Put	Bond Future	1.9000	0.0019	4.2800	0.0043	125.263	0	0	0
2014/12/10	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2014/12/10	R203	07/05/2015			Bond Future	6.8447	104.2799	6.9805	103.9852	1.985	0.0000	0.0000	0
2014/12/10	R203	07/05/2015	7.24	Put	Bond Future	203.5100	0.2035	269.1300	0.2691	32.244	0	0	0
2014/12/10	R203	07/05/2015	7.26	Put	Bond Future	193.4200	0.1934	256.1600	0.2562	32.437	0	0	0
2014/12/10	R203	07/05/2015	7.25	Put	Bond Future	198.4100	0.1984	262.5800	0.2626	32.342	0	0	0
2014/12/10	R203	07/05/2015	7.25	Call	Bond Future	1,074.5900	1.0746	844.0300	0.8440	(21.456)	0	0	0
2014/12/10	R203	07/05/2015	7.26	Call	Bond Future	1,091.0900	1.0911	859.1000	0.8591	(21.262)	0	0	0
2014/12/10	R203	07/05/2015	7.24	Call	Bond Future	1,058.1900	1.0582	829.0800	0.8291	(21.651)	0	0	0
2014/12/10	R203	06/08/2015	6.74	Call	Bond Future	539.3500	0.5394	390.8800	0.3909	(27.528)	0	0	0
2014/12/10	R203	06/08/2015	6.75	Put	Bond Future	685.2900	0.6853	836.7400	0.8367	22.100	0	0	0
2014/12/10	R203	06/08/2015			Bond Future	6.8196	106.0982	6.9743	105.7963	2.268	0.0000	0.0000	0
2014/12/10	R203	06/08/2015	6.75	Call	Bond Future	549.0300	0.5490	398.6300	0.3986	(27.394)	0	0	0
2014/12/10	R203	06/08/2015	6.76	Call	Bond Future	558.8100	0.5588	406.8000	0.4068	(27.202)	0	0	0
2014/12/10	R203	06/08/2015	6.74	Put	Bond Future	695.2000	0.6952	848.5800	0.8486	22.063	0	0	0
2014/12/10	R203	06/08/2015	6.76	Put	Bond Future	675.4900	0.6755	825.3300	0.8253	22.182	0	0	0
2014/12/10	R204	05/02/2015			Bond Future	7.0586	104.2399	7.1823	103.8212	1.752	0.0000	0.0000	10,809
2014/12/10	R204	05/02/2015	8.25	Call	Bond Future	3,947.9300	3.9479	3,529.7800	3.5298	(10.592)	0	0	0
2014/12/10	R204	05/02/2015	8.26	Call	Bond Future	3,980.2400	3.9802	3,562.0500	3.5620	(10.507)	0	0	0
2014/12/10	R204	05/02/2015	8.24	Call	Bond Future	3,915.6100	3.9156	3,497.5100	3.4975	(10.678)	0	0	0
2014/12/10	R204	05/02/2015	8.26	Put	Bond Future	0.3200	0.0003	0.8100	0.0008	153.125	0	0	0
2014/12/10	R204	05/02/2015	8.25	Put	Bond Future	0.3500	0.0004	0.8800	0.0009	151.429	0	0	0
2014/12/10	R204	05/02/2015	8.24	Put	Bond Future	0.3800	0.0004	0.9600	0.0010	152.632	0	0	0
2014/12/10	R204	07/05/2015	7.51	Put	Bond Future	332.7300	0.3327	426.3700	0.4264	28.143	0	0	0
2014/12/10	R204	07/05/2015			Bond Future	7.1078	105.9061	7.2422	105.4786	1.890	0.0000	0.0000	0
2014/12/10	R204	07/05/2015	7.50	Put	Bond Future	340.8500	0.3409	436.5100	0.4365	28.065	0	0	0
2014/12/10	R204	07/05/2015	7.49	Call	Bond Future	1,559.5600	1.5596	1,229.7600	1.2298	(21.147)	0	0	0

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2014/12/10	R204	07/05/2015	7.50	Call	Bond Future	1,582.7300	1.5827	1,250.8700	1.2509	(20.968)	0	0	0
2014/12/10	R204	07/05/2015	7.51	Call	Bond Future	1,606.0300	1.6060	1,272.1500	1.2722	(20.789)	0	0	0
2014/12/10	R204	07/05/2015	7.49	Put	Bond Future	349.1200	0.3491	446.8400	0.4468	27.990	0	0	0
2014/12/10	R204	06/08/2015	7.74	Call	Bond Future	2,216.1200	2.2161	1,847.8500	1.8478	(16.618)	0	0	0
2014/12/10	R204	06/08/2015	7.75	Put	Bond Future	373.6700	0.3737	441.0600	0.4411	18.035	0	0	0
2014/12/10	R204	06/08/2015			Bond Future	7.1190	103.7131	7.2656	103.2762	2.058	0.0000	0.0000	0
2014/12/10	R204	06/08/2015	8.41	Call	Bond Future	3,858.9400	3.8589	3,449.8000	3.4498	(10.602)	0	0	0
2014/12/10	R204	06/08/2015	7.74	Put	Bond Future	380.3400	0.3803	448.9700	0.4490	18.044	0	0	0
2014/12/10	R204	06/08/2015	7.76	Put	Bond Future	366.5900	0.3666	433.2600	0.4333	18.187	0	0	0
2014/12/10	R204	06/08/2015	8.41	Put	Bond Future	87.6200	0.0876	115.3800	0.1154	31.682	0	0	699
2014/12/10	R204	06/08/2015	7.75	Call	Bond Future	2,238.6800	2.2387	1,869.1700	1.8692	(16.506)	0	0	0
2014/12/10	R204	06/08/2015	7.76	Call	Bond Future	2,260.8200	2.2608	1,890.5900	1.8906	(16.376)	0	0	0
2014/12/10	R207	05/02/2015	8.49	Put	Bond Future	0.6200	0.0006	1.9500	0.0020	214.516	0	0	0
2014/12/10	R207	05/02/2015			Bond Future	7.2847	100.3714	7.4280	99.7890	1.968	0.0000	0.0000	33,858
2014/12/10	R207	05/02/2015	8.51	Put	Bond Future	0.5200	0.0005	1.6600	0.0017	219.231	0	0	0
2014/12/10	R207	05/02/2015	8.50	Call	Bond Future	4,809.1600	4.8092	4,227.9500	4.2280	(12.085)	0	0	0
2014/12/10	R207	05/02/2015	8.51	Call	Bond Future	4,847.4900	4.8475	4,266.1900	4.2662	(11.992)	0	0	0
2014/12/10	R207	05/02/2015	8.49	Call	Bond Future	4,770.8100	4.7708	4,189.7000	4.1897	(12.181)	0	0	0
2014/12/10	R207	05/02/2015	8.50	Put	Bond Future	0.5700	0.0006	1.8000	0.0018	215.789	0	0	0
2014/12/10	R207	07/05/2015			Bond Future	7.3403	101.9760	7.4935	101.3822	2.086	0.0000	0.0000	0
2014/12/10	R207	07/05/2015	8.25	Call	Bond Future	3,574.9800	3.5750	3,036.9900	3.0370	(15.049)	0	0	0
2014/12/10	R207	07/05/2015	7.73	Call	Bond Future	1,949.3700	1.9494	1,508.4000	1.5084	(22.621)	0	0	66
2014/12/10	R207	07/05/2015	8.24	Put	Bond Future	112.7700	0.1128	169.7300	0.1697	50.510	0	0	0
2014/12/10	R207	07/05/2015	8.26	Put	Bond Future	105.8500	0.1059	160.2700	0.1603	51.412	0	0	0
2014/12/10	R207	07/05/2015	7.73	Put	Bond Future	446.5200	0.4465	599.4200	0.5994	34.243	0	0	0
2014/12/10	R207	07/05/2015	8.25	Put	Bond Future	109.2600	0.1093	165.1400	0.1651	51.144	0	0	0
2014/12/10	R207	07/05/2015	8.26	Call	Bond Future	3,608.8500	3.6088	3,069.4000	3.0694	(14.948)	0	0	0
2014/12/10	R207	07/05/2015	8.24	Call	Bond Future	3,541.2000	3.5412	3,004.2900	3.0043	(15.162)	0	0	0
2014/12/10	R207	06/08/2015	7.76	Call	Bond Future	2,175.0600	2.1751	1,722.3100	1.7223	(20.816)	0	0	0
2014/12/10	R207	06/08/2015			Bond Future	7.3666	100.1095	7.5307	99.5034	2.227	0.0000	0.0000	0
2014/12/10	R207	06/08/2015	7.74	Call	Bond Future	2,125.3400	2.1253	1,677.4200	1.6774	(21.075)	0	0	0
2014/12/10	R207	06/08/2015	7.75	Call	Bond Future	2,150.1400	2.1501	1,699.6400	1.6996	(20.952)	0	0	0
2014/12/10	R207	06/08/2015	7.46	Call	Bond Future	1,488.9500	1.4890	1,115.5300	1.1155	(25.079)	0	0	70
2014/12/10	R207	06/08/2015	7.74	Put	Bond Future	752.1800	0.7522	910.3700	0.9104	21.031	0	0	0
2014/12/10	R207	06/08/2015	7.76	Put	Bond Future	728.9900	0.7290	882.3500	0.8823	21.037	0	0	0
2014/12/10	R207	06/08/2015	7.46	Put	Bond Future	1,143.4400	1.1434	1,376.1300	1.3761	20.350	0	0	0
2014/12/10	R207	06/08/2015	7.75	Put	Bond Future	740.5100	0.7405	896.1200	0.8961	21.014	0	0	0
2014/12/10	R208	05/02/2015	8.51	Call	Bond Future	4,986.9800	4.9870	4,364.4400	4.3644	(12.483)	0	0	0
2014/12/10	R208	05/02/2015			Bond Future	7.4286	99.1587	7.5608	98.5321	1.779	0.0000	0.0000	51,071
2014/12/10	R208	05/02/2015	8.49	Call	Bond Future	4,898.1500	4.8981	4,276.1400	4.2761	(12.699)	0	0	0
2014/12/10	R208	05/02/2015	8.51	Put	Bond Future	2.7700	0.0028	6.8700	0.0069	148.014	0	0	0
2014/12/10	R208	05/02/2015	8.50	Put	Bond Future	2.9900	0.0030	7.3700	0.0074	146.488	0	0	0
2014/12/10	R208	05/02/2015	8.49	Put	Bond Future	3.2300	0.0032	7.8600	0.0079	143.344	0	0	0
2014/12/10	R208	05/02/2015	8.50	Call	Bond Future	4,942.5700	4.9426	4,320.3100	4.3203	(12.590)	0	0	0
2014/12/10	R208	07/05/2015	8.01	Call	Bond Future	2,797.1200	2.7971	2,281.6700	2.2817	(18.428)	0	0	0
2014/12/10	R208	07/05/2015			Bond Future	7.4789	97.3439	7.6185	96.7053	1.866	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
2014/12/10	R208	07/05/2015	7.99	Call	Bond Future	2,727.1200	2.7271	2,216.8000	2.2168	(18.713)	0	0	0
2014/12/10	R208	07/05/2015	8.00	Call	Bond Future	2,761.9500	2.7619	2,249.0300	2.2490	(18.571)	0	0	0
2014/12/10	R208	07/05/2015	7.99	Put	Bond Future	413.2900	0.4133	541.6100	0.5416	31.048	0	0	0
2014/12/10	R208	07/05/2015	8.01	Put	Bond Future	394.1200	0.3941	517.3100	0.5173	31.257	0	0	0
2014/12/10	R208	07/05/2015	8.00	Put	Bond Future	403.5200	0.4035	529.2400	0.5292	31.156	0	0	0
2014/12/10	R208	06/08/2015			Bond Future	7.5051	99.0413	7.6526	98.3897	1.966	0.0000	0.0000	0
2014/12/10	R208	06/08/2015	8.00	Call	Bond Future	2,923.5000	2.9235	2,425.8400	2.4258	(17.023)	0	0	0
2014/12/10	R208	06/08/2015	8.01	Call	Bond Future	2,954.4200	2.9544	2,454.5600	2.4546	(16.919)	0	0	0
2014/12/10	R208	06/08/2015	8.85	Call	Bond Future	5,886.2300	5.8862	5,277.0900	5.2771	(10.349)	0	0	0
2014/12/10	R208	06/08/2015	7.99	Call	Bond Future	2,892.7100	2.8927	2,397.2700	2.3973	(17.127)	0	0	0
2014/12/10	R208	06/08/2015	8.01	Put	Bond Future	746.9600	0.7470	898.7000	0.8987	20.314	0	0	0
2014/12/10	R208	06/08/2015	8.00	Put	Bond Future	759.1500	0.7592	913.0900	0.9131	20.278	0	0	0
2014/12/10	R208	06/08/2015	7.99	Put	Bond Future	771.5100	0.7715	927.6700	0.9277	20.241	0	0	0
2014/12/10	R208	06/08/2015	8.85	Put	Bond Future	140.7600	0.1408	183.2200	0.1832	30.165	0	0	198
2014/12/10	R208	05/11/2015			Bond Future	7.5013	97.4653	7.6572	96.8008	2.078	0.0000	0.0000	0
2014/12/10	R208	05/11/2015	8.48	Call	Bond Future	4,555.7300	4.5557	4,031.9200	4.0319	(11.498)	0	0	0
2014/12/10	R208	05/11/2015	7.74	Put	Bond Future	1,344.8600	1.3449	1,617.4800	1.6175	20.271	0	0	0
2014/12/10	R208	05/11/2015	7.75	Call	Bond Future	2,385.7900	2.3858	1,991.5300	1.9915	(16.525)	0	0	0
2014/12/10	R208	05/11/2015	7.76	Call	Bond Future	2,411.5600	2.4116	2,014.9000	2.0149	(16.448)	0	0	0
2014/12/10	R208	05/11/2015	8.48	Put	Bond Future	474.5300	0.4745	615.1900	0.6152	29.642	0	0	2,200
2014/12/10	R208	05/11/2015	7.74	Call	Bond Future	2,360.1600	2.3602	1,968.3100	1.9683	(16.603)	0	0	0
2014/12/10	R208	05/11/2015	7.76	Put	Bond Future	1,311.8000	1.3118	1,579.6100	1.5796	20.415	0	0	0
2014/12/10	R208	05/11/2015	7.75	Put	Bond Future	1,328.2500	1.3282	1,598.4600	1.5985	20.343	0	0	0
2014/12/10	R209	05/02/2015	9.00	Put	Bond Future	207.1500	0.2071	318.8000	0.3188	53.898	0	0	0
2014/12/10	R209	05/02/2015			Bond Future	8.4189	81.0174	8.5646	79.8375	1.731	0.0000	0.0000	27,525
2014/12/10	R209	05/02/2015	9.25	Call	Bond Future	6,454.9700	6.4550	5,315.4700	5.3155	(17.653)	0	0	0
2014/12/10	R209	05/02/2015	9.26	Call	Bond Future	6,523.4400	6.5234	5,382.4600	5.3825	(17.490)	0	0	0
2014/12/10	R209	05/02/2015	9.24	Call	Bond Future	6,386.2300	6.3862	5,248.5600	5.2486	(17.814)	0	0	0
2014/12/10	R209	05/02/2015	9.25	Put	Bond Future	72.2000	0.0722	112.6300	0.1126	55.997	0	0	0
2014/12/10	R209	05/02/2015	9.00	Call	Bond Future	4,756.0400	4.7560	3,687.7600	3.6878	(22.462)	0	0	0
2014/12/10	R209	05/02/2015	9.24	Put	Bond Future	75.4600	0.0755	117.7200	0.1177	56.003	0	0	0
2014/12/10	R209	05/02/2015	9.26	Put	Bond Future	68.7800	0.0688	107.7300	0.1077	56.630	0	0	0
2014/12/10	R209	07/05/2015			Bond Future	8.4658	79.1645	8.6156	77.9641	1.770	0.0000	0.0000	0
2014/12/10	R209	07/05/2015	8.99	Put	Bond Future	943.1000	0.9431	1,223.3000	1.2233	29.711	0	0	0
2014/12/10	R209	07/05/2015	9.01	Put	Bond Future	905.9600	0.9060	1,177.1800	1.1772	29.937	0	0	0
2014/12/10	R209	07/05/2015	8.99	Call	Bond Future	5,023.8700	5.0239	4,103.6300	4.1036	(18.317)	0	0	0
2014/12/10	R209	07/05/2015	9.00	Put	Bond Future	924.3700	0.9244	1,200.0600	1.2001	29.825	0	0	0
2014/12/10	R209	07/05/2015	9.00	Call	Bond Future	5,079.8100	5.0798	4,155.0600	4.1551	(18.204)	0	0	0
2014/12/10	R209	07/05/2015	9.01	Call	Bond Future	5,135.9600	5.1360	4,206.7400	4.2067	(18.092)	0	0	0
2014/12/10	R209	06/08/2015	8.99	Put	Bond Future	1,709.9400	1.7099	2,034.8100	2.0348	18.999	0	0	0
2014/12/10	R209	06/08/2015			Bond Future	8.5014	80.5451	8.6553	79.3223	1.811	0.0000	0.0000	0
2014/12/10	R209	06/08/2015	9.01	Put	Bond Future	1,662.9200	1.6629	1,980.2800	1.9803	19.085	0	0	0
2014/12/10	R209	06/08/2015	9.90	Call	Bond Future	10,519.0100	10.5190	9,386.1300	9.3861	(10.770)	0	0	0
2014/12/10	R209	06/08/2015	9.00	Call	Bond Future	5,543.9500	5.5439	4,642.2200	4.6422	(16.265)	0	0	0
2014/12/10	R209	06/08/2015	9.01	Call	Bond Future	5,594.9600	5.5950	4,689.4900	4.6895	(16.184)	0	0	0
2014/12/10	R209	06/08/2015	9.00	Put	Bond Future	1,686.2900	1.6863	2,007.3900	2.0074	19.042	0	0	0
2014/12/10	R209	06/08/2015	8.99	Call	Bond Future	5,493.1100	5.4931	4,595.1500	4.5951	(16.347)	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
2014/12/10	R209	06/08/2015	9.90	Put	Bond Future	399.2800	0.3993	489.2300	0.4892	22.528	0	0	2,914
2014/12/10	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R210	05/02/2015			Bond Future	177.9563	177.9563	177.8904	177.8904	(0.037)	0.0000	0.0000	628
2014/12/10	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R210	05/02/2015	175.01	Call	Bond Future	2,946.3200	2.9463	2,880.4400	2.8804	(2.236)	0	0	0
2014/12/10	R210	05/02/2015	174.99	Call	Bond Future	2,966.3200	2.9663	2,900.4400	2.9004	(2.221)	0	0	0
2014/12/10	R210	05/02/2015	175.00	Call	Bond Future	2,956.3200	2.9563	2,890.4400	2.8904	(2.228)	0	0	0
2014/12/10	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R210	07/05/2015			Bond Future	178.7397	178.7397	178.6695	178.6695	(0.039)	0.0000	0.0000	0
2014/12/10	R210	07/05/2015	177.00	Call	Bond Future	1,739.6700	1.7397	1,669.5000	1.6695	(4.034)	0	0	0
2014/12/10	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R210	07/05/2015	177.01	Call	Bond Future	1,729.6700	1.7297	1,659.5000	1.6595	(4.057)	0	0	0
2014/12/10	R210	07/05/2015	176.99	Call	Bond Future	1,749.6700	1.7497	1,679.5000	1.6795	(4.010)	0	0	0
2014/12/10	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R211	05/02/2015			Bond Future	132.2838	132.2838	132.2270	132.2270	(0.043)	0.0000	0.0000	1,120
2014/12/10	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R211	05/02/2015	132.99	Put	Bond Future	706.1600	0.7062	762.9500	0.7630	8.042	0	0	0
2014/12/10	R211	05/02/2015	133.01	Put	Bond Future	726.1600	0.7262	782.9500	0.7830	7.821	0	0	0
2014/12/10	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R211	05/02/2015	133.00	Put	Bond Future	716.1600	0.7162	772.9500	0.7730	7.930	0	0	0
2014/12/10	R211	07/05/2015	134.99	Put	Bond Future	581.0300	0.5810	641.1800	0.6412	10.352	0	0	0
2014/12/10	R211	07/05/2015			Bond Future	134.4090	134.4090	134.3488	134.3488	(0.045)	0.0000	0.0000	0
2014/12/10	R211	07/05/2015	135.01	Put	Bond Future	601.0300	0.6010	661.1800	0.6612	10.008	0	0	0
2014/12/10	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R211	07/05/2015	135.00	Put	Bond Future	591.0300	0.5910	651.1800	0.6512	10.177	0	0	0
2014/12/10	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R212	05/02/2015			Bond Future	137.6326	137.6326	137.5805	137.5805	(0.038)	0.0000	0.0000	13,564
2014/12/10	R212	05/02/2015	137.99	Put	Bond Future	357.3600	0.3574	409.4800	0.4095	14.585	0	0	0
2014/12/10	R212	05/02/2015	138.01	Put	Bond Future	377.3600	0.3774	429.4800	0.4295	13.812	0	0	0
2014/12/10	R212	05/02/2015	138.00	Put	Bond Future	367.3600	0.3674	419.4800	0.4195	14.188	0	0	0
2014/12/10	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R212	07/05/2015			Bond Future	139.8437	139.8437	139.7882	139.7882	(0.040)	0.0000	0.0000	0
2014/12/10	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R212	07/05/2015	140.99	Put	Bond Future	1,146.3400	1.1463	1,201.8300	1.2018	4.841	0	0	0
2014/12/10	R212	07/05/2015	141.01	Put	Bond Future	1,166.3400	1.1663	1,221.8300	1.2218	4.758	0	0	0
2014/12/10	R212	07/05/2015	141.00	Put	Bond Future	1,156.3400	1.1563	1,211.8300	1.2118	4.799	0	0	0
2014/12/10	R213	05/02/2015	9.26	Put	Bond Future	29.6000	0.0296	51.5400	0.0515	74.122	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
2014/12/10	R213	05/02/2015			Bond Future	8.2874	91.8308	8.4230	90.7451	1.637	0.0000	0.0000	22,096
2014/12/10	R213	05/02/2015	9.25	Put	Bond Future	31.2700	0.0313	54.3500	0.0543	73.809	0	0	0
2014/12/10	R213	05/02/2015	9.24	Put	Bond Future	32.8700	0.0329	57.0400	0.0570	73.532	0	0	0
2014/12/10	R213	05/02/2015	9.25	Call	Bond Future	7,343.1600	7.3432	6,280.6000	6.2806	(14.470)	0	0	0
2014/12/10	R213	05/02/2015	9.26	Call	Bond Future	7,412.8400	7.4128	6,349.1400	6.3491	(14.349)	0	0	0
2014/12/10	R213	05/02/2015	9.24	Call	Bond Future	7,273.3200	7.2733	6,211.8500	6.2118	(14.594)	0	0	0
2014/12/10	R213	07/05/2015	8.74	Call	Bond Future	4,288.1900	4.2882	3,496.8700	3.4969	(18.453)	0	0	0
2014/12/10	R213	07/05/2015	8.75	Put	Bond Future	1,126.1700	1.1262	1,434.9300	1.4349	27.417	0	0	0
2014/12/10	R213	07/05/2015			Bond Future	8.3360	89.7540	8.4758	88.6492	1.677	0.0000	0.0000	0
2014/12/10	R213	07/05/2015	8.75	Call	Bond Future	4,341.5500	4.3415	3,545.4700	3.5455	(18.336)	0	0	0
2014/12/10	R213	07/05/2015	8.76	Call	Bond Future	4,395.1700	4.3952	3,594.3700	3.5944	(18.220)	0	0	0
2014/12/10	R213	07/05/2015	8.74	Put	Bond Future	1,148.5100	1.1485	1,462.0300	1.4620	27.298	0	0	0
2014/12/10	R213	07/05/2015	8.76	Put	Bond Future	1,104.1900	1.1042	1,408.2300	1.4082	27.535	0	0	0
2014/12/10	R213	06/08/2015			Bond Future	8.3723	91.3187	8.5164	90.1930	1.722	0.0000	0.0000	0
2014/12/10	R213	06/08/2015	8.49	Put	Bond Future	2,711.9900	2.7120	3,118.4800	3.1185	14.989	0	0	0
2014/12/10	R213	06/08/2015	8.51	Put	Bond Future	2,643.0500	2.6431	3,040.2000	3.0402	15.026	0	0	0
2014/12/10	R213	06/08/2015	8.49	Call	Bond Future	3,632.8000	3.6328	2,913.5800	2.9136	(19.798)	0	0	0
2014/12/10	R213	06/08/2015	8.50	Put	Bond Future	2,677.3500	2.6774	3,078.8600	3.0789	14.997	0	0	0
2014/12/10	R213	06/08/2015	8.50	Call	Bond Future	3,675.7700	3.6758	2,951.5700	2.9516	(19.702)	0	0	0
2014/12/10	R213	06/08/2015	8.51	Call	Bond Future	3,718.9800	3.7190	2,990.4200	2.9904	(19.590)	0	0	0
2014/12/10	R214	05/02/2015	9.50	Call	Bond Future	8,009.6500	8.0097	6,628.0900	6.6281	(17.249)	0	0	0
2014/12/10	R214	05/02/2015	9.51	Call	Bond Future	8,080.4600	8.0805	6,697.3700	6.6974	(17.116)	0	0	0
2014/12/10	R214	05/02/2015			Bond Future	8.4944	82.1305	8.6604	80.7152	1.955	0.0000	0.0000	9,409
2014/12/10	R214	05/02/2015	9.49	Call	Bond Future	7,938.6500	7.9387	6,558.5600	6.5586	(17.384)	0	0	0
2014/12/10	R214	05/02/2015	9.50	Put	Bond Future	34.6400	0.0346	68.3300	0.0683	97.258	0	0	0
2014/12/10	R214	05/02/2015	9.49	Put	Bond Future	36.3100	0.0363	71.4700	0.0715	96.833	0	0	0
2014/12/10	R214	05/02/2015	9.51	Put	Bond Future	32.9000	0.0329	65.0600	0.0651	97.751	0	0	0
2014/12/10	R214	07/05/2015			Bond Future	8.5394	80.1519	8.7099	78.7124	1.997	0.0000	0.0000	0
2014/12/10	R214	07/05/2015	9.15	Call	Bond Future	5,834.1500	5.8341	4,706.5500	4.7065	(19.328)	0	0	0
2014/12/10	R214	07/05/2015	9.16	Call	Bond Future	5,893.8100	5.8938	4,761.4100	4.7614	(19.213)	0	0	0
2014/12/10	R214	07/05/2015	9.14	Put	Bond Future	889.4600	0.8895	1,206.3600	1.2064	35.628	0	0	0
2014/12/10	R214	07/05/2015	9.16	Put	Bond Future	854.5300	0.8545	1,161.6000	1.1616	35.934	0	0	0
2014/12/10	R214	07/05/2015	9.15	Put	Bond Future	871.8500	0.8719	1,183.7200	1.1837	35.771	0	0	0
2014/12/10	R214	07/05/2015	9.14	Call	Bond Future	5,774.6500	5.7747	4,652.0800	4.6521	(19.440)	0	0	0
2014/12/10	R214	06/08/2015	8.76	Put	Bond Future	2,770.9200	2.7709	3,333.0000	3.3330	20.285	0	0	0
2014/12/10	R214	06/08/2015			Bond Future	8.5741	81.5492	8.7492	80.0832	2.042	0.0000	0.0000	0
2014/12/10	R214	06/08/2015	8.75	Put	Bond Future	2,806.4200	2.8064	3,373.9400	3.3739	20.222	0	0	0
2014/12/10	R214	06/08/2015	8.74	Call	Bond Future	4,232.4200	4.2324	3,339.3400	3.3393	(21.101)	0	0	0
2014/12/10	R214	06/08/2015	8.75	Call	Bond Future	4,279.0600	4.2791	3,380.5300	3.3805	(20.998)	0	0	0
2014/12/10	R214	06/08/2015	8.76	Call	Bond Future	4,325.9400	4.3259	3,421.9700	3.4220	(20.896)	0	0	0
2014/12/10	R214	06/08/2015	8.74	Put	Bond Future	2,842.2900	2.8423	3,415.2600	3.4153	20.159	0	0	0
2014/12/10	R248	05/02/2015			Bond Future	8.5960	105.6117	8.7519	103.9107	1.814	0.0000	0.0000	43,196
2014/12/10	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R248	05/02/2015	9.50	Call	Bond Future	9,208.2900	9.2083	7,507.2700	7.5073	(18.473)	0	0	0
2014/12/10	R248	05/02/2015	9.51	Call	Bond Future	9,301.8100	9.3018	7,600.7900	7.6008	(18.287)	0	0	0
2014/12/10	R248	05/02/2015	9.49	Call	Bond Future	9,114.5900	9.1146	7,413.5700	7.4136	(18.663)	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
2014/12/10	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R248	07/05/2015			Bond Future	8.6435	102.8692	8.8038	101.1389	1.854	0.0000	0.0000	0
2014/12/10	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/10	R248	07/05/2015	9.26	Call	Bond Future	6,381.9100	6.3819	4,651.5600	4.6516	(27.113)	0	0	0
2014/12/10	R248	07/05/2015	9.24	Call	Bond Future	6,186.1100	6.1861	4,455.7600	4.4558	(27.972)	0	0	0
2014/12/10	R248	07/05/2015	9.25	Call	Bond Future	6,284.1000	6.2841	4,553.7500	4.5538	(27.535)	0	0	0
2014/12/10	R248	06/08/2015	8.76	Call	Bond Future	855.3300	0.8553	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	R248	06/08/2015			Bond Future	8.6807	104.6627	8.8454	102.9002	1.897	0.0000	0.0000	0
2014/12/10	R248	06/08/2015	8.74	Call	Bond Future	640.8100	0.6408	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	R248	06/08/2015	8.75	Call	Bond Future	748.1700	0.7482	0.0000	0.0000	(100.000)	0	0	0
2014/12/10	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	1,121.6300	1.1216	100.000	0	0	0
2014/12/10	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	907.1100	0.9071	100.000	0	0	0
2014/12/10	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	1,014.2700	1.0143	100.000	0	0	0

**Total**

**444597**