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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/12/2014 TO 24/12/2014

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
2014/12/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2025	05/02/2015			Bond Future	118.4802	118.4802	118.4646	118.4646	(0.013)	0.0000	0.0000	16
2014/12/24	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2025	05/02/2015	118.99	Put	Bond Future	509.8300	0.5098	525.4400	0.5254	3.062	0	0	0
2014/12/24	2025	05/02/2015	119.01	Put	Bond Future	529.8300	0.5298	545.4400	0.5454	2.946	0	0	0
2014/12/24	2025	05/02/2015	119.00	Put	Bond Future	519.8300	0.5198	535.4400	0.5354	3.003	0	0	0
2014/12/24	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2025	07/05/2015			Bond Future	120.3723	120.3723	120.3572	120.3572	(0.013)	0.0000	0.0000	0
2014/12/24	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2025	07/05/2015	120.99	Put	Bond Future	617.7300	0.6177	632.8300	0.6328	2.444	0	0	0
2014/12/24	2025	07/05/2015	121.01	Put	Bond Future	637.7300	0.6377	652.8300	0.6528	2.368	0	0	0
2014/12/24	2025	07/05/2015	121.00	Put	Bond Future	627.7300	0.6277	642.8300	0.6428	2.405	0	0	0
2014/12/24	2030	05/02/2015			Bond Future	8.4343	96.5619	8.4895	96.1110	0.654	0.0000	0.0000	4,666
2014/12/24	2030	05/02/2015	9.25	Call	Bond Future	6,369.3800	6.3694	5,918.5100	5.9185	(7.079)	0	0	0
2014/12/24	2030	05/02/2015	9.24	Call	Bond Future	6,294.9800	6.2950	5,844.1100	5.8441	(7.162)	0	0	0
2014/12/24	2030	05/02/2015	9.26	Call	Bond Future	6,443.6900	6.4437	5,992.8200	5.9928	(6.997)	0	0	0
2014/12/24	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2030	07/05/2015			Bond Future	8.4950	98.0964	8.5519	97.6391	0.669	0.0000	0.0000	0
2014/12/24	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2030	07/05/2015	8.74	Call	Bond Future	1,948.9800	1.9490	1,491.6100	1.4916	(23.467)	0	0	0
2014/12/24	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2030	07/05/2015	8.75	Call	Bond Future	2,027.3500	2.0274	1,569.9800	1.5700	(22.560)	0	0	0
2014/12/24	2030	07/05/2015	8.76	Call	Bond Future	2,105.6200	2.1056	1,648.2500	1.6482	(21.721)	0	0	0
2014/12/24	2032	05/02/2015			Bond Future	8.5905	99.9715	8.6456	99.4942	0.642	0.0000	0.0000	15
2014/12/24	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2032	05/02/2015	8.50	Put	Bond Future	791.2300	0.7912	1,268.5800	1.2686	60.330	0	0	0
2014/12/24	2032	05/02/2015	8.49	Put	Bond Future	879.2300	0.8792	1,356.5800	1.3566	54.292	0	0	0
2014/12/24	2032	05/02/2015	8.51	Put	Bond Future	703.3400	0.7033	1,180.6900	1.1807	67.869	0	0	0
2014/12/24	2032	07/05/2015	8.51	Put	Bond Future	1,219.6000	1.2196	1,703.8100	1.7038	39.702	0	0	0
2014/12/24	2032	07/05/2015			Bond Future	8.6511	97.4048	8.7078	96.9206	0.656	0.0000	0.0000	0
2014/12/24	2032	07/05/2015	8.50	Put	Bond Future	1,306.9100	1.3069	1,791.1200	1.7911	37.050	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
2014/12/24	2032	07/05/2015	8.49	Put	Bond Future	1,394.3400	1.3943	1,878.5500	1.8785	34.727	0	0	0
2014/12/24	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2032	06/08/2015			Bond Future	8.6993	99.0915	8.7579	98.5970	0.674	0.0000	0.0000	0
2014/12/24	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2032	06/08/2015	8.50	Put	Bond Future	1,707.4800	1.7075	2,201.8800	2.2019	28.955	0	0	0
2014/12/24	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2032	06/08/2015	8.49	Put	Bond Future	1,794.3200	1.7943	2,288.7200	2.2887	27.554	0	0	0
2014/12/24	2032	06/08/2015	8.51	Put	Bond Future	1,620.7500	1.6207	2,115.1500	2.1151	30.504	0	0	0
2014/12/24	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2037	05/02/2015			Bond Future	8.6531	98.7362	8.7082	98.2066	0.637	0.0000	0.0000	36,001
2014/12/24	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2037	05/02/2015	9.50	Call	Bond Future	7,663.1500	7.6632	7,133.5400	7.1335	(6.911)	0	0	0
2014/12/24	2037	05/02/2015	9.51	Call	Bond Future	7,747.8900	7.7479	7,218.2800	7.2183	(6.836)	0	0	0
2014/12/24	2037	05/02/2015	9.49	Call	Bond Future	7,578.2800	7.5783	7,048.6700	7.0487	(6.989)	0	0	0
2014/12/24	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2037	07/05/2015			Bond Future	8.7112	100.3053	8.7678	99.7679	0.650	0.0000	0.0000	500
2014/12/24	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2037	07/05/2015	9.01	Call	Bond Future	2,782.6400	2.7826	2,245.2600	2.2453	(19.312)	0	0	0
2014/12/24	2037	07/05/2015	8.99	Call	Bond Future	2,600.3100	2.6003	2,062.9300	2.0629	(20.666)	0	0	0
2014/12/24	2037	07/05/2015	9.00	Call	Bond Future	2,691.5400	2.6915	2,154.1600	2.1542	(19.966)	0	0	0
2014/12/24	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2037	06/08/2015			Bond Future	8.7593	97.7817	8.8177	97.2333	0.668	0.0000	0.0000	0
2014/12/24	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2037	06/08/2015	8.74	Put	Bond Future	181.6400	0.1816	730.0100	0.7300	301.899	0	0	0
2014/12/24	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	541.4100	0.5414	100.000	0	0	0
2014/12/24	2037	06/08/2015	8.75	Put	Bond Future	87.2700	0.0873	635.6400	0.6356	628.360	0	0	0
2014/12/24	2037	06/08/2015	8.76	Call	Bond Future	6.9600	0.0070	0.0000	0.0000	(100.000)	0	0	0
2014/12/24	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2038	05/02/2015	123.00	Call	Bond Future	2,724.0800	2.7241	2,249.8200	2.2498	(17.410)	0	0	0
2014/12/24	2038	05/02/2015			Bond Future	125.7241	125.7241	125.2498	125.2498	(0.377)	0.0000	0.0000	3,701
2014/12/24	2038	05/02/2015	123.01	Call	Bond Future	2,714.0800	2.7141	2,239.8200	2.2398	(17.474)	0	0	0
2014/12/24	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2038	05/02/2015	122.99	Call	Bond Future	2,734.0800	2.7341	2,259.8200	2.2598	(17.346)	0	0	0
2014/12/24	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2038	07/05/2015			Bond Future	127.7318	127.7318	127.2509	127.2509	(0.377)	0.0000	0.0000	0
2014/12/24	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2038	07/05/2015	126.99	Call	Bond Future	741.8000	0.7418	260.8600	0.2609	(64.834)	0	0	0
2014/12/24	2038	07/05/2015	127.00	Call	Bond Future	731.8000	0.7318	250.8600	0.2509	(65.720)	0	0	0
2014/12/24	2038	07/05/2015	127.01	Call	Bond Future	721.8000	0.7218	240.8600	0.2409	(66.631)	0	0	0

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2014/12/24	2044	05/02/2015	9.00	Call	Bond Future	2,272.1600	2.2722	1,700.4100	1.7004	(25.163)	0	0	0
2014/12/24	2044	05/02/2015			Bond Future	8.7777	99.9479	8.8328	99.3761	0.628	0.0000	0.0000	6,042
2014/12/24	2044	05/02/2015	9.01	Call	Bond Future	2,372.2700	2.3723	1,800.5200	1.8005	(24.101)	0	0	0
2014/12/24	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2044	05/02/2015	8.99	Call	Bond Future	2,171.8700	2.1719	1,600.1200	1.6001	(26.325)	0	0	0
2014/12/24	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2044	07/05/2015			Bond Future	8.8350	101.5362	8.8916	100.9560	0.641	0.0000	0.0000	0
2014/12/24	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2044	07/05/2015	9.01	Call	Bond Future	1,774.7800	1.7748	1,194.5700	1.1946	(32.692)	0	0	0
2014/12/24	2044	07/05/2015	8.99	Call	Bond Future	1,574.7000	1.5747	994.4900	0.9945	(36.846)	0	0	0
2014/12/24	2044	07/05/2015	9.00	Call	Bond Future	1,674.8200	1.6748	1,094.6100	1.0946	(34.643)	0	0	0
2014/12/24	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2044	06/08/2015			Bond Future	8.8830	98.9086	8.9414	98.3167	0.657	0.0000	0.0000	0
2014/12/24	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2044	06/08/2015	8.74	Put	Bond Future	1,475.4100	1.4754	2,067.3700	2.0674	40.122	0	0	0
2014/12/24	2044	06/08/2015	8.76	Put	Bond Future	1,266.7900	1.2668	1,858.7500	1.8588	46.729	0	0	0
2014/12/24	2044	06/08/2015	8.75	Put	Bond Future	1,371.0100	1.3710	1,962.9700	1.9630	43.177	0	0	0
2014/12/24	2046	05/02/2015			Bond Future	127.9536	127.9536	127.9371	127.9371	(0.013)	0.0000	0.0000	5,889
2014/12/24	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2046	05/02/2015	123.99	Call	Bond Future	3,963.5900	3.9636	3,947.0800	3.9471	(0.417)	0	0	0
2014/12/24	2046	05/02/2015	124.01	Call	Bond Future	3,943.5900	3.9436	3,927.0800	3.9271	(0.419)	0	0	0
2014/12/24	2046	05/02/2015	124.00	Call	Bond Future	3,953.5900	3.9536	3,937.0800	3.9371	(0.418)	0	0	0
2014/12/24	2046	07/05/2015			Bond Future	128.6279	128.6279	128.6122	128.6122	(0.012)	0.0000	0.0000	0
2014/12/24	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2046	07/05/2015	126.99	Call	Bond Future	1,637.9200	1.6379	1,622.1900	1.6222	(0.960)	0	0	0
2014/12/24	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2046	07/05/2015	127.00	Call	Bond Future	1,627.9200	1.6279	1,612.1900	1.6122	(0.966)	0	0	0
2014/12/24	2046	07/05/2015	127.01	Call	Bond Future	1,617.9200	1.6179	1,602.1900	1.6022	(0.972)	0	0	0
2014/12/24	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2050	05/02/2015			Bond Future	136.3566	136.3566	136.3390	136.3390	(0.013)	0.0000	0.0000	2,640
2014/12/24	2050	05/02/2015	130.01	Call	Bond Future	6,346.5600	6.3466	6,329.0400	6.3290	(0.276)	0	0	0
2014/12/24	2050	05/02/2015	129.99	Call	Bond Future	6,366.5600	6.3666	6,349.0400	6.3490	(0.275)	0	0	0
2014/12/24	2050	05/02/2015	130.00	Call	Bond Future	6,356.5600	6.3566	6,339.0400	6.3390	(0.276)	0	0	0
2014/12/24	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	2050	07/05/2015			Bond Future	138.5338	138.5338	138.5172	138.5172	(0.012)	0.0000	0.0000	0
2014/12/24	2050	07/05/2015	135.00	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
2014/12/24	2050	07/05/2015	135.01	Call	Bond Future	3,523.8300	3.5238	3,507.2400	3.5072	(0.471)	0	0	0
2014/12/24	2050	07/05/2015	134.99	Call	Bond Future	3,543.8300	3.5438	3,527.2400	3.5272	(0.468)	0	0	0
2014/12/24	2050	07/05/2015	135.00	Call	Bond Future	3,533.8300	3.5338	3,517.2400	3.5172	(0.469)	0	0	0
2014/12/24	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	AL12	05/02/2015			Index Future	534.4600	534.4600	531.6660	531.6660	(0.523)	0.0000	0.0000	0
2014/12/24	AL12	07/05/2015			Index Future	542.9550	542.9550	540.1190	540.1190	(0.522)	0.0000	0.0000	0
2014/12/24	AL37	05/02/2015			Index Future	446.4330	446.4330	445.3310	445.3310	(0.247)	0.0000	0.0000	116
2014/12/24	AL37	07/05/2015			Index Future	453.5290	453.5290	452.4120	452.4120	(0.246)	0.0000	0.0000	0
2014/12/24	AL7T	05/02/2015			Index Future	527.9680	527.9680	525.7670	525.7670	(0.417)	0.0000	0.0000	3
2014/12/24	AL7T	07/05/2015			Index Future	536.3590	536.3590	534.1270	534.1270	(0.416)	0.0000	0.0000	0
2014/12/24	ALBI	05/02/2015			Index Future	482.6020	482.6020	480.7900	480.7900	(0.375)	0.0000	0.0000	654
2014/12/24	ALBI	07/05/2015			Index Future	490.2730	490.2730	488.4350	488.4350	(0.375)	0.0000	0.0000	0
2014/12/24	ALBI	06/08/2015			Index Future	498.6710	498.6710	496.7930	496.7930	(0.377)	0.0000	0.0000	0
2014/12/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C070	01/08/2021			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
2014/12/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/12/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	CS26	02/04/2026			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
2014/12/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/24	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	EL28	05/02/2015			Bond Future	125.0001	125.0001	124.9850	124.9850	(0.012)	0.0000	0.0000	0
2014/12/24	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	EL28	05/02/2015	125.99	Put	Bond Future	989.8500	0.9898	1,004.9600	1.0050	1.526	0	0	0
2014/12/24	EL28	05/02/2015	126.01	Put	Bond Future	1,009.8500	1.0098	1,024.9600	1.0250	1.496	0	0	0
2014/12/24	EL28	05/02/2015	126.00	Put	Bond Future	999.8500	0.9998	1,014.9600	1.0150	1.511	0	0	0
2014/12/24	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	EL28	07/05/2015	125.00	Call	Bond Future	486.6600	0.4867	472.2200	0.4722	(2.967)	0	0	0
2014/12/24	EL28	07/05/2015			Bond Future	125.4867	125.4867	125.4722	125.4722	(0.012)	0.0000	0.0000	0
2014/12/24	EL28	07/05/2015	125.01	Call	Bond Future	476.6600	0.4767	462.2200	0.4622	(3.029)	0	0	0
2014/12/24	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	EL28	07/05/2015	124.99	Call	Bond Future	496.6600	0.4967	482.2200	0.4822	(2.907)	0	0	0
2014/12/24	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	ES33	05/02/2015	10.00	Call	Bond Future	3,681.1400	3.6811	3,270.7400	3.2707	(11.149)	0	0	0
2014/12/24	ES33	05/02/2015			Bond Future	9.4922	85.8082	9.5471	85.3978	0.578	0.0000	0.0000	6,220
2014/12/24	ES33	05/02/2015	10.01	Call	Bond Future	3,751.1000	3.7511	3,340.7000	3.3407	(10.941)	0	0	0
2014/12/24	ES33	05/02/2015	9.99	Call	Bond Future	3,611.0900	3.6111	3,200.6900	3.2007	(11.365)	0	0	0
2014/12/24	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	ES33	07/05/2015			Bond Future	9.5758	83.3839	9.6324	82.9675	0.590	0.0000	0.0000	0
2014/12/24	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	ES33	07/05/2015	9.76	Call	Bond Future	1,344.4700	1.3445	928.1100	0.9281	(30.968)	0	0	0
2014/12/24	ES33	07/05/2015	9.74	Call	Bond Future	1,200.0800	1.2001	783.7200	0.7837	(34.694)	0	0	0
2014/12/24	ES33	07/05/2015	9.75	Call	Bond Future	1,272.3200	1.2723	855.9600	0.8560	(32.724)	0	0	0
2014/12/24	ES33	06/08/2015			Bond Future	9.6481	84.8275	9.7066	84.4025	0.606	0.0000	0.0000	0
2014/12/24	ES33	06/08/2015	9.59	Put	Bond Future	425.0600	0.4251	850.0500	0.8500	99.984	0	0	0
2014/12/24	ES33	06/08/2015	9.61	Put	Bond Future	278.2600	0.2783	703.2500	0.7033	152.731	0	0	0
2014/12/24	ES33	06/08/2015	9.60	Put	Bond Future	351.6100	0.3516	776.6000	0.7766	120.870	0	0	0
2014/12/24	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	GOVI	05/02/2015	459.99	Call	GOVI	206,240.0000	20.6240	189,360.0000	18.9360	(8.185)	0	0	0
2014/12/24	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	GOVI	05/02/2015			GOVI	480.6140	480.6140	478.9260	478.9260	(0.351)	0.0000	0.0000	438
2014/12/24	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	GOVI	05/02/2015	460.00	Call	GOVI	206,140.0000	20.6140	189,260.0000	18.9260	(8.189)	0	0	0
2014/12/24	GOVI	05/02/2015	460.01	Call	GOVI	206,040.0000	20.6040	189,160.0000	18.9160	(8.193)	0	0	0
2014/12/24	GOVI	07/05/2015	449.99	Call	GOVI	382,620.0000	38.2620	365,510.0000	36.5510	(4.472)	0	0	0

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2014/12/24	GOVI	07/05/2015			GOVI	488.2520	488.2520	486.5410	486.5410	(0.350)	0.0000	0.0000	130
2014/12/24	GOVI	07/05/2015	450.00	Call	GOVI	382,520.0000	38.2520	365,410.0000	36.5410	(4.473)	0	0	0
2014/12/24	GOVI	07/05/2015	450.01	Call	GOVI	382,420.0000	38.2420	365,310.0000	36.5310	(4.474)	0	0	0
2014/12/24	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	GOVI	06/08/2015			GOVI	496.6160	496.6160	494.8670	494.8670	(0.352)	0.0000	0.0000	0
2014/12/24	GOVI	06/08/2015	499.99	Put	GOVI	33,740.0000	3.3740	51,230.0000	5.1230	51.838	0	0	0
2014/12/24	GOVI	06/08/2015	500.01	Put	GOVI	33,940.0000	3.3940	51,430.0000	5.1430	51.532	0	0	0
2014/12/24	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	GOVI	06/08/2015	500.00	Put	GOVI	33,840.0000	3.3840	51,330.0000	5.1330	51.684	0	0	0
2014/12/24	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/12/24	IGOV	05/02/2015			Index Future	224.8910	224.8910	224.7930	224.7930	(0.044)	0.0000	0.0000	1,093
2014/12/24	IGOV	07/05/2015			Index Future	228.4840	228.4840	228.3860	228.3860	(0.043)	0.0000	0.0000	81
2014/12/24	IGOV	06/08/2015			Index Future	232.4150	232.4150	232.3130	232.3130	(0.044)	0.0000	0.0000	0
2014/12/24	ILBI	05/02/2015			Index Future	610.3430	610.3430	610.0370	610.0370	(0.050)	0.0000	0.0000	157
2014/12/24	ILBI	07/05/2015			Index Future	620.2800	620.2800	619.9660	619.9660	(0.051)	0.0000	0.0000	0
2014/12/24	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/12/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/12/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/12/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/12/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/12/24	JBAF	21/01/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	0
2014/12/24	JBAF	18/02/2015			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2014/12/24	JBAF	18/03/2015			Jibar Tradeable Future	6.2400	93.7600	6.2400	93.7600	0.000	0.0000	0.0000	2,850
2014/12/24	JBAF	15/04/2015			Jibar Tradeable Future	6.3300	93.6700	6.3300	93.6700	0.000	0.0000	0.0000	0
2014/12/24	JBAF	20/05/2015			Jibar Tradeable Future	6.4400	93.5600	6.4400	93.5600	0.000	0.0000	0.0000	0
2014/12/24	JBAF	17/06/2015			Jibar Tradeable Future	6.5100	93.4900	6.5100	93.4900	0.000	0.0000	0.0000	5,000
2014/12/24	JBAF	16/09/2015			Jibar Tradeable Future	6.7200	93.2800	6.7200	93.2800	0.000	0.0000	0.0000	0
2014/12/24	JBAF	15/12/2015			Jibar Tradeable Future	6.9900	93.0100	6.9800	93.0200	(0.143)	0.0000	0.0000	0
2014/12/24	JBAF	16/03/2016			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2014/12/24	JBAF	15/06/2016			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2014/12/24	JBAF	21/09/2016			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2014/12/24	R023	05/02/2015			Bond Future	7.8530	102.8767	7.9085	102.5523	0.706	0.0000	0.0000	11,167
2014/12/24	R023	05/02/2015	8.74	Put	Bond Future	7.1100	0.0071	9.9900	0.0100	40.506	0	0	0



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2014/12/24	R023	05/02/2015	8.75	Call	Bond Future	5,093.8400		5.0938	4,772.1400	4.7721	(6.315)	0	0	0
2014/12/24	R023	05/02/2015	8.76	Call	Bond Future	5,148.1700		5.1482	4,826.2800	4.8263	(6.253)	0	0	0
2014/12/24	R023	05/02/2015	8.74	Call	Bond Future	5,039.4600		5.0395	4,717.9400	4.7179	(6.380)	0	0	0
2014/12/24	R023	05/02/2015	8.76	Put	Bond Future	6.1200		0.0061	8.6300	0.0086	41.013	0	0	0
2014/12/24	R023	05/02/2015	8.75	Put	Bond Future	6.6200		0.0066	9.3200	0.0093	40.785	0	0	0
2014/12/24	R023	07/05/2015	8.15	Put	Bond Future	904.8700		0.9049	1,020.6900	1.0207	12.800	0	0	0
2014/12/24	R023	07/05/2015	8.14	Call	Bond Future	2,213.0500		2.2131	2,001.8200	2.0018	(9.545)	0	0	0
2014/12/24	R023	07/05/2015			Bond Future	7.9124		100.5872	7.9702	100.2583	0.730	0.0000	0.0000	0
2014/12/24	R023	07/05/2015	8.15	Call	Bond Future	2,249.4100		2.2494	2,036.3300	2.0363	(9.473)	0	0	0
2014/12/24	R023	07/05/2015	8.16	Call	Bond Future	2,286.0600		2.2861	2,071.1400	2.0711	(9.401)	0	0	0
2014/12/24	R023	07/05/2015	8.14	Put	Bond Future	924.6300		0.9246	1,042.3000	1.0423	12.726	0	0	0
2014/12/24	R023	07/05/2015	8.16	Put	Bond Future	885.4300		0.8854	999.4100	0.9994	12.873	0	0	0
2014/12/24	R023	06/08/2015	9.07	Put	Bond Future	296.9200		0.2969	335.1300	0.3351	12.869	0	0	911
2014/12/24	R023	06/08/2015	8.24	Call	Bond Future	2,861.6100		2.8616	2,648.4700	2.6485	(7.448)	0	0	0
2014/12/24	R023	06/08/2015			Bond Future	7.9537		102.3281	8.0143	101.9919	0.762	0.0000	0.0000	0
2014/12/24	R023	06/08/2015	9.07	Call	Bond Future	6,263.4600		6.2635	5,965.4000	5.9654	(4.759)	0	0	0
2014/12/24	R023	06/08/2015	8.26	Put	Bond Future	1,246.9900		1.2470	1,367.3500	1.3674	9.652	0	0	0
2014/12/24	R023	06/08/2015	8.25	Put	Bond Future	1,266.6600		1.2667	1,388.4000	1.3884	9.611	0	0	0
2014/12/24	R023	06/08/2015	8.24	Put	Bond Future	1,286.2700		1.2863	1,409.4000	1.4094	9.573	0	0	0
2014/12/24	R023	06/08/2015	8.25	Call	Bond Future	2,896.4500		2.8964	2,681.9200	2.6819	(7.407)	0	0	0
2014/12/24	R023	06/08/2015	8.26	Call	Bond Future	2,931.1800		2.9312	2,715.2700	2.7153	(7.366)	0	0	0
2014/12/24	R157	05/02/2015	8.74	Call	Bond Future	1,073.5700		1.0736	1,073.5300	1.0735	(0.004)	0	0	0
2014/12/24	R157	05/02/2015	8.75	Put	Bond Future	0.3900		0.0004	0.3500	0.0004	(10.256)	0	0	0
2014/12/24	R157	05/02/2015			Bond Future	6.9095		109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/12/24	R157	05/02/2015	8.74	Put	Bond Future	0.4100		0.0004	0.3700	0.0004	(9.756)	0	0	0
2014/12/24	R157	05/02/2015	8.76	Put	Bond Future	0.3700		0.0004	0.3300	0.0003	(10.811)	0	0	0
2014/12/24	R157	05/02/2015	8.75	Call	Bond Future	1,079.3600		1.0794	1,079.3200	1.0793	(0.004)	0	0	0
2014/12/24	R157	05/02/2015	8.76	Call	Bond Future	1,085.1400		1.0851	1,085.1000	1.0851	(0.004)	0	0	0
2014/12/24	R186	05/02/2015	9.00	Call	Bond Future	8,019.4900		8.0195	7,466.8500	7.4668	(6.891)	0	0	0
2014/12/24	R186	05/02/2015			Bond Future	8.0135		120.2597	8.0789	119.7034	0.817	0.0000	0.0000	45,317
2014/12/24	R186	05/02/2015	8.75	Call	Bond Future	6,092.5200		6.0925	5,552.7600	5.5528	(8.859)	0	0	0
2014/12/24	R186	05/02/2015	8.76	Call	Bond Future	6,169.4700		6.1695	5,628.8200	5.6288	(8.763)	0	0	0
2014/12/24	R186	05/02/2015	8.74	Call	Bond Future	6,015.6300		6.0156	5,476.8100	5.4768	(8.957)	0	0	0
2014/12/24	R186	05/02/2015	8.00	Put	Bond Future	1,321.3800		1.3214	1,610.0200	1.6100	21.844	0	0	6,500
2014/12/24	R186	05/02/2015	8.05	Put	Bond Future	1,115.6000		1.1156	1,374.1700	1.3742	23.178	0	0	6,500
2014/12/24	R186	05/02/2015	8.45	Put	Bond Future	204.8100		0.2048	275.8200	0.2758	34.671	0	0	0
2014/12/24	R186	05/02/2015	8.76	Put	Bond Future	35.9300		0.0359	51.5900	0.0516	43.585	0	0	0
2014/12/24	R186	05/02/2015	8.50	Put	Bond Future	158.6200		0.1586	215.9400	0.2159	36.137	0	0	0
2014/12/24	R186	05/02/2015	8.75	Put	Bond Future	38.2200		0.0382	54.7700	0.0548	43.302	0	0	0
2014/12/24	R186	05/02/2015	8.45	Call	Bond Future	3,845.8000		3.8458	3,360.5000	3.3605	(12.619)	0	0	0
2014/12/24	R186	05/02/2015	9.00	Put	Bond Future	7.3600		0.0074	11.0300	0.0110	49.864	0	0	9,600
2014/12/24	R186	05/02/2015	8.50	Call	Bond Future	4,206.7600		4.2068	3,707.7700	3.7078	(11.862)	0	0	0
2014/12/24	R186	05/02/2015	8.00	Call	Bond Future	1,206.7000		1.2067	939.0300	0.9390	(22.182)	0	0	0
2014/12/24	R186	05/02/2015	8.05	Call	Bond Future	1,426.4700		1.4265	1,128.7300	1.1287	(20.873)	0	0	0
2014/12/24	R186	05/02/2015	8.74	Put	Bond Future	40.6400		0.0406	58.1300	0.0581	43.036	0	0	0
2014/12/24	R186	07/05/2015			Bond Future	8.0702		122.1704	8.1380	121.6061	0.840	0.0000	0.0000	151

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
2014/12/24	R186	07/05/2015	8.25	Call	Bond Future	3,103.9000	3.1039	2,761.1100	2.7611	(11.044)	0	0	0
2014/12/24	R186	07/05/2015	8.24	Put	Bond Future	1,647.7600	1.6478	1,872.3800	1.8724	13.632	0	0	0
2014/12/24	R186	07/05/2015	8.26	Put	Bond Future	1,583.8900	1.5839	1,802.2900	1.8023	13.789	0	0	0
2014/12/24	R186	07/05/2015	8.25	Put	Bond Future	1,615.5900	1.6156	1,837.0900	1.8371	13.710	0	0	0
2014/12/24	R186	07/05/2015	8.26	Call	Bond Future	3,154.2100	3.1542	2,808.3200	2.8083	(10.966)	0	0	0
2014/12/24	R186	07/05/2015	8.24	Call	Bond Future	3,053.9800	3.0540	2,714.3100	2.7143	(11.122)	0	0	0
2014/12/24	R186	06/08/2015	8.00	Put	Bond Future	3,486.6400	3.4866	3,797.5700	3.7976	8.918	0	0	0
2014/12/24	R186	06/08/2015	8.90	Put	Bond Future	910.2300	0.9102	1,026.2100	1.0262	12.742	0	0	2,500
2014/12/24	R186	06/08/2015			Bond Future	8.1112	118.9841	8.1818	118.4081	0.870	0.0000	0.0000	0
2014/12/24	R186	06/08/2015	8.00	Call	Bond Future	2,570.8700	2.5709	2,305.7400	2.3057	(10.313)	0	0	0
2014/12/24	R186	06/08/2015	8.01	Call	Bond Future	2,609.2500	2.6093	2,341.5900	2.3416	(10.258)	0	0	0
2014/12/24	R186	06/08/2015	7.99	Call	Bond Future	2,533.2000	2.5332	2,270.6000	2.2706	(10.366)	0	0	0
2014/12/24	R186	06/08/2015	8.90	Call	Bond Future	7,134.8300	7.1348	6,674.7500	6.6748	(6.448)	0	0	0
2014/12/24	R186	06/08/2015	7.99	Put	Bond Future	3,531.7800	3.5318	3,845.2400	3.8452	8.875	0	0	0
2014/12/24	R186	06/08/2015	8.01	Put	Bond Future	3,442.2800	3.4423	3,750.6800	3.7507	8.959	0	0	0
2014/12/24	R186	05/11/2015	8.24	Call	Bond Future	3,981.2800	3.9813	3,657.7600	3.6578	(8.126)	0	0	0
2014/12/24	R186	05/11/2015	8.25	Put	Bond Future	3,092.5700	3.0926	3,356.0800	3.3561	8.521	0	0	0
2014/12/24	R186	05/11/2015			Bond Future	8.1335	121.1541	8.2069	120.5649	0.903	0.0000	0.0000	0
2014/12/24	R186	05/11/2015	9.00	Put	Bond Future	1,201.1400	1.2011	1,330.4700	1.3305	10.767	0	0	2,600
2014/12/24	R186	05/11/2015	8.24	Put	Bond Future	3,128.1300	3.1281	3,393.7500	3.3938	8.491	0	0	0
2014/12/24	R186	05/11/2015	8.26	Put	Bond Future	3,056.8700	3.0569	3,318.2800	3.3183	8.552	0	0	0
2014/12/24	R186	05/11/2015	9.00	Call	Bond Future	7,901.2000	7.9012	7,441.3900	7.4414	(5.819)	0	0	0
2014/12/24	R186	05/11/2015	8.25	Call	Bond Future	4,025.3700	4.0254	3,699.7400	3.6997	(8.089)	0	0	0
2014/12/24	R186	05/11/2015	8.26	Call	Bond Future	4,069.2500	4.0693	3,741.5200	3.7415	(8.054)	0	0	0
2014/12/24	R197	05/02/2015	288.99	Put	Bond Future	2,601.2300	2.6012	2,638.3700	2.6384	1.428	0	0	0
2014/12/24	R197	05/02/2015			Bond Future	286.3888	286.3888	286.3516	286.3516	(0.013)	0.0000	0.0000	898
2014/12/24	R197	05/02/2015	289.01	Put	Bond Future	2,621.2300	2.6212	2,658.3700	2.6584	1.417	0	0	0
2014/12/24	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R197	05/02/2015	289.00	Put	Bond Future	2,611.2300	2.6112	2,648.3700	2.6484	1.422	0	0	0
2014/12/24	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R197	07/05/2015			Bond Future	290.9620	290.9620	290.9262	290.9262	(0.012)	0.0000	0.0000	0
2014/12/24	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R197	07/05/2015	293.99	Put	Bond Future	3,028.0100	3.0280	3,063.8200	3.0638	1.183	0	0	0
2014/12/24	R197	07/05/2015	294.01	Put	Bond Future	3,048.0100	3.0480	3,083.8200	3.0838	1.175	0	0	0
2014/12/24	R197	07/05/2015	294.00	Put	Bond Future	3,038.0100	3.0380	3,073.8200	3.0738	1.179	0	0	0
2014/12/24	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R202	05/02/2015	233.01	Call	Bond Future	4,150.1100	4.1501	4,119.2400	4.1192	(0.744)	0	0	0
2014/12/24	R202	05/02/2015			Bond Future	237.1601	237.1601	237.1292	237.1292	(0.013)	0.0000	0.0000	50,884
2014/12/24	R202	05/02/2015	232.99	Call	Bond Future	4,170.1100	4.1701	4,139.2400	4.1392	(0.740)	0	0	0
2014/12/24	R202	05/02/2015	233.00	Call	Bond Future	4,160.1100	4.1601	4,129.2400	4.1292	(0.742)	0	0	0
2014/12/24	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R202	07/05/2015			Bond Future	240.9472	240.9472	240.9174	240.9174	(0.012)	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
2014/12/24	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R202	07/05/2015	238.51	Call	Bond Future	2,437.2200	2.4372	2,407.4300	2.4074	(1.222)	0	0	0
2014/12/24	R202	07/05/2015	238.49	Call	Bond Future	2,457.2200	2.4572	2,427.4300	2.4274	(1.212)	0	0	0
2014/12/24	R202	07/05/2015	238.50	Call	Bond Future	2,447.2200	2.4472	2,417.4300	2.4174	(1.217)	0	0	0
2014/12/24	R203	05/02/2015	7.69	Call	Bond Future	1,735.2000	1.7352	1,588.0400	1.5880	(8.481)	0	0	55
2014/12/24	R203	05/02/2015			Bond Future	6.9539	106.3879	7.0163	106.2395	0.898	0.0000	0.0000	14,661
2014/12/24	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R203	05/02/2015	8.35	Call	Bond Future	3,256.3700	3.2564	3,107.9500	3.1080	(4.558)	0	0	0
2014/12/24	R203	05/02/2015	8.36	Call	Bond Future	3,279.2200	3.2792	3,130.8000	3.1308	(4.526)	0	0	0
2014/12/24	R203	05/02/2015	8.34	Call	Bond Future	3,233.5100	3.2335	3,085.0900	3.0851	(4.590)	0	0	0
2014/12/24	R203	05/02/2015	7.69	Put	Bond Future	1.8600	0.0019	3.1200	0.0031	67.742	0	0	0
2014/12/24	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R203	07/05/2015			Bond Future	7.0144	103.9117	7.0839	103.7617	0.990	0.0000	0.0000	0
2014/12/24	R203	07/05/2015	7.24	Put	Bond Future	270.7400	0.2707	323.4700	0.3235	19.476	0	0	0
2014/12/24	R203	07/05/2015	7.26	Put	Bond Future	257.1700	0.2572	307.9300	0.3079	19.738	0	0	0
2014/12/24	R203	07/05/2015	7.25	Put	Bond Future	263.8800	0.2639	315.6300	0.3156	19.611	0	0	0
2014/12/24	R203	07/05/2015	7.25	Call	Bond Future	771.8900	0.7719	673.5800	0.6736	(12.736)	0	0	0
2014/12/24	R203	07/05/2015	7.26	Call	Bond Future	786.6700	0.7867	687.3700	0.6874	(12.623)	0	0	0
2014/12/24	R203	07/05/2015	7.24	Call	Bond Future	757.2500	0.7572	659.9200	0.6599	(12.853)	0	0	0
2014/12/24	R203	06/08/2015	6.74	Call	Bond Future	347.0000	0.3470	293.8300	0.2938	(15.323)	0	0	0
2014/12/24	R203	06/08/2015	6.75	Put	Bond Future	878.0700	0.8781	978.5700	0.9786	11.446	0	0	0
2014/12/24	R203	06/08/2015			Bond Future	7.0184	105.7106	7.0978	105.5561	1.132	0.0000	0.0000	0
2014/12/24	R203	06/08/2015	6.75	Call	Bond Future	354.2400	0.3542	300.3000	0.3003	(15.227)	0	0	0
2014/12/24	R203	06/08/2015	6.76	Call	Bond Future	361.5800	0.3616	306.8500	0.3068	(15.136)	0	0	0
2014/12/24	R203	06/08/2015	6.74	Put	Bond Future	890.4200	0.8904	991.6900	0.9917	11.373	0	0	0
2014/12/24	R203	06/08/2015	6.76	Put	Bond Future	865.8300	0.8658	965.5400	0.9655	11.516	0	0	0
2014/12/24	R204	05/02/2015			Bond Future	7.2352	103.6427	7.3018	103.4186	0.921	0.0000	0.0000	10,782
2014/12/24	R204	05/02/2015	8.25	Call	Bond Future	3,350.8300	3.3508	3,126.9500	3.1269	(6.681)	0	0	0
2014/12/24	R204	05/02/2015	8.26	Call	Bond Future	3,383.1300	3.3831	3,159.2200	3.1592	(6.618)	0	0	0
2014/12/24	R204	05/02/2015	8.24	Call	Bond Future	3,318.5200	3.3185	3,094.6700	3.0947	(6.745)	0	0	0
2014/12/24	R204	05/02/2015	8.26	Put	Bond Future	0.3800	0.0004	0.6600	0.0007	73.684	0	0	0
2014/12/24	R204	05/02/2015	8.25	Put	Bond Future	0.4200	0.0004	0.7300	0.0007	73.810	0	0	0
2014/12/24	R204	05/02/2015	8.24	Put	Bond Future	0.4600	0.0005	0.8000	0.0008	73.913	0	0	0
2014/12/24	R204	07/05/2015	7.51	Put	Bond Future	459.0400	0.4590	543.0300	0.5430	18.297	0	0	0
2014/12/24	R204	07/05/2015			Bond Future	7.3018	105.2894	7.3736	105.0624	0.983	0.0000	0.0000	0
2014/12/24	R204	07/05/2015	7.50	Put	Bond Future	470.1300	0.4701	555.5700	0.5556	18.174	0	0	0
2014/12/24	R204	07/05/2015	7.49	Call	Bond Future	1,075.1900	1.0752	935.0300	0.9350	(13.036)	0	0	0
2014/12/24	R204	07/05/2015	7.50	Call	Bond Future	1,095.3300	1.0953	953.7200	0.9537	(12.929)	0	0	0
2014/12/24	R204	07/05/2015	7.51	Call	Bond Future	1,115.6600	1.1157	972.6000	0.9726	(12.823)	0	0	0
2014/12/24	R204	07/05/2015	7.49	Put	Bond Future	481.4300	0.4814	568.3200	0.5683	18.048	0	0	0
2014/12/24	R204	06/08/2015	7.74	Call	Bond Future	1,697.7800	1.6978	1,539.1400	1.5391	(9.344)	0	0	0
2014/12/24	R204	06/08/2015	7.75	Put	Bond Future	493.4900	0.4935	566.5800	0.5666	14.811	0	0	0
2014/12/24	R204	06/08/2015			Bond Future	7.3340	103.0729	7.4126	102.8402	1.071	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
2014/12/24	R204	06/08/2015	8.41	Call	Bond Future	3,264.2900	3.2643	3,057.2100	3.0572	(6.344)	0	0	0
2014/12/24	R204	06/08/2015	7.74	Put	Bond Future	502.1700	0.5022	576.2300	0.5762	14.748	0	0	0
2014/12/24	R204	06/08/2015	7.76	Put	Bond Future	484.9200	0.4849	557.0600	0.5571	14.877	0	0	0
2014/12/24	R204	06/08/2015	8.41	Put	Bond Future	133.1400	0.1331	158.7600	0.1588	19.243	0	0	699
2014/12/24	R204	06/08/2015	7.75	Call	Bond Future	1,718.3300	1.7183	1,558.7200	1.5587	(9.289)	0	0	0
2014/12/24	R204	06/08/2015	7.76	Call	Bond Future	1,738.9800	1.7390	1,578.4200	1.5784	(9.233)	0	0	0
2014/12/24	R207	05/02/2015	8.49	Put	Bond Future	1.0600	0.0011	1.6700	0.0017	57.547	0	0	0
2014/12/24	R207	05/02/2015			Bond Future	7.4854	99.5571	7.5464	99.3110	0.816	0.0000	0.0000	32,274
2014/12/24	R207	05/02/2015	8.51	Put	Bond Future	0.8900	0.0009	1.4000	0.0014	57.303	0	0	0
2014/12/24	R207	05/02/2015	8.50	Call	Bond Future	3,995.2700	3.9953	3,749.7400	3.7497	(6.146)	0	0	0
2014/12/24	R207	05/02/2015	8.51	Call	Bond Future	4,033.5600	4.0336	3,787.9800	3.7880	(6.088)	0	0	0
2014/12/24	R207	05/02/2015	8.49	Call	Bond Future	3,956.9500	3.9569	3,711.4700	3.7115	(6.204)	0	0	0
2014/12/24	R207	05/02/2015	8.50	Put	Bond Future	0.9800	0.0010	1.5400	0.0015	57.143	0	0	0
2014/12/24	R207	07/05/2015			Bond Future	7.5565	101.1390	7.6213	100.8897	0.858	0.0000	0.0000	0
2014/12/24	R207	07/05/2015	8.25	Call	Bond Future	2,802.5100	2.8025	2,588.0600	2.5881	(7.652)	0	0	0
2014/12/24	R207	07/05/2015	7.73	Call	Bond Future	1,317.3900	1.3174	1,165.6400	1.1656	(11.519)	0	0	66
2014/12/24	R207	07/05/2015	8.24	Put	Bond Future	178.7700	0.1788	214.5100	0.2145	19.992	0	0	0
2014/12/24	R207	07/05/2015	8.26	Put	Bond Future	168.9300	0.1689	203.0200	0.2030	20.180	0	0	0
2014/12/24	R207	07/05/2015	7.73	Put	Bond Future	651.5400	0.6515	749.1500	0.7492	14.981	0	0	0
2014/12/24	R207	07/05/2015	8.25	Put	Bond Future	173.7900	0.1738	208.7000	0.2087	20.087	0	0	0
2014/12/24	R207	07/05/2015	8.26	Call	Bond Future	2,834.9300	2.8349	2,619.6600	2.6197	(7.593)	0	0	0
2014/12/24	R207	07/05/2015	8.24	Call	Bond Future	2,770.2000	2.7702	2,556.5800	2.5566	(7.711)	0	0	0
2014/12/24	R207	06/08/2015	7.76	Call	Bond Future	1,565.1300	1.5651	1,418.4200	1.4184	(9.374)	0	0	0
2014/12/24	R207	06/08/2015			Bond Future	7.6009	99.2453	7.6706	98.9900	0.917	0.0000	0.0000	0
2014/12/24	R207	06/08/2015	7.74	Call	Bond Future	1,522.5700	1.5226	1,378.1900	1.3782	(9.483)	0	0	0
2014/12/24	R207	06/08/2015	7.75	Call	Bond Future	1,543.6200	1.5436	1,398.0800	1.3981	(9.428)	0	0	0
2014/12/24	R207	06/08/2015	7.46	Call	Bond Future	994.8300	0.9948	884.0500	0.8841	(11.136)	0	0	70
2014/12/24	R207	06/08/2015	7.74	Put	Bond Future	1,013.6000	1.0136	1,124.5500	1.1245	10.946	0	0	0
2014/12/24	R207	06/08/2015	7.76	Put	Bond Future	983.2500	0.9833	1,091.8700	1.0919	11.047	0	0	0
2014/12/24	R207	06/08/2015	7.46	Put	Bond Future	1,513.5100	1.5135	1,658.0600	1.6581	9.551	0	0	0
2014/12/24	R207	06/08/2015	7.75	Put	Bond Future	998.1800	0.9982	1,107.9700	1.1080	10.999	0	0	0
2014/12/24	R207	05/11/2015	7.76	Call	Bond Future	1,758.0900	1.7581	1,611.2600	1.6113	(8.352)	0	0	0
2014/12/24	R207	05/11/2015			Bond Future	7.6058	101.0554	7.6809	100.7932	0.987	0.0000	0.0000	0
2014/12/24	R207	05/11/2015	7.74	Call	Bond Future	1,718.2000	1.7182	1,573.3200	1.5733	(8.432)	0	0	0
2014/12/24	R207	05/11/2015	7.75	Call	Bond Future	1,737.9000	1.7379	1,592.0500	1.5921	(8.392)	0	0	0
2014/12/24	R207	05/11/2015	7.43	Call	Bond Future	1,164.0900	1.1641	1,050.2800	1.0503	(9.777)	0	0	53
2014/12/24	R207	05/11/2015	7.74	Put	Bond Future	1,250.0300	1.2500	1,367.3800	1.3674	9.388	0	0	0
2014/12/24	R207	05/11/2015	7.43	Put	Bond Future	1,781.5000	1.7815	1,929.9200	1.9299	8.331	0	0	0
2014/12/24	R207	05/11/2015	7.76	Put	Bond Future	1,220.3800	1.2204	1,335.7800	1.3358	9.456	0	0	0
2014/12/24	R207	05/11/2015	7.75	Put	Bond Future	1,234.9500	1.2350	1,351.3300	1.3513	9.424	0	0	0
2014/12/24	R208	05/02/2015	8.51	Call	Bond Future	4,069.2300	4.0692	3,786.0200	3.7860	(6.960)	0	0	0
2014/12/24	R208	05/02/2015			Bond Future	7.6229	98.2392	7.6837	97.9537	0.797	0.0000	0.0000	51,071
2014/12/24	R208	05/02/2015	8.49	Call	Bond Future	3,980.7100	3.9807	3,697.8500	3.6979	(7.106)	0	0	0
2014/12/24	R208	05/02/2015	8.51	Put	Bond Future	4.6000	0.0046	6.8600	0.0069	49.130	0	0	0
2014/12/24	R208	05/02/2015	8.50	Put	Bond Future	4.9900	0.0050	7.4200	0.0074	48.697	0	0	0
2014/12/24	R208	05/02/2015	8.49	Put	Bond Future	5.3700	0.0054	7.9800	0.0080	48.603	0	0	0

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2014/12/24	R208	05/02/2015	8.50	Call	Bond Future	4,024.9900		4.0250	3,741.9500	3.7419	(7.032)	0	0	0
2014/12/24	R208	07/05/2015	8.01	Call	Bond Future	2,021.6300		2.0216	1,820.5200	1.8205	(9.948)	0	0	0
2014/12/24	R208	07/05/2015			Bond Future	7.6855		96.4003	7.7494	96.1110	0.831	0.0000	0.0000	0
2014/12/24	R208	07/05/2015	7.99	Call	Bond Future	1,959.4700		1.9595	1,761.5000	1.7615	(10.103)	0	0	0
2014/12/24	R208	07/05/2015	8.00	Call	Bond Future	1,990.4400		1.9904	1,790.9000	1.7909	(10.025)	0	0	0
2014/12/24	R208	07/05/2015	7.99	Put	Bond Future	589.2400		0.5892	680.5700	0.6806	15.500	0	0	0
2014/12/24	R208	07/05/2015	8.01	Put	Bond Future	562.2300		0.5622	650.4200	0.6504	15.686	0	0	0
2014/12/24	R208	07/05/2015	8.00	Put	Bond Future	575.6100		0.5756	665.3700	0.6654	15.594	0	0	0
2014/12/24	R208	06/08/2015			Bond Future	7.7257		98.0693	7.7934	97.7733	0.876	0.0000	0.0000	0
2014/12/24	R208	06/08/2015	8.00	Call	Bond Future	2,184.7700		2.1848	1,999.2300	1.9992	(8.492)	0	0	0
2014/12/24	R208	06/08/2015	8.01	Call	Bond Future	2,212.2800		2.2123	2,025.4800	2.0255	(8.444)	0	0	0
2014/12/24	R208	06/08/2015	8.85	Call	Bond Future	4,982.9300		4.9829	4,718.9500	4.7189	(5.298)	0	0	0
2014/12/24	R208	06/08/2015	7.99	Call	Bond Future	2,157.4100		2.1574	1,973.1400	1.9731	(8.541)	0	0	0
2014/12/24	R208	06/08/2015	8.01	Put	Bond Future	976.8500		0.9769	1,086.0200	1.0860	11.176	0	0	0
2014/12/24	R208	06/08/2015	8.00	Put	Bond Future	992.4500		0.9925	1,102.8800	1.1029	11.127	0	0	0
2014/12/24	R208	06/08/2015	7.99	Put	Bond Future	1,008.2400		1.0082	1,119.9400	1.1199	11.079	0	0	0
2014/12/24	R208	06/08/2015	8.85	Put	Bond Future	209.4900		0.2095	241.4800	0.2415	15.270	0	0	198
2014/12/24	R208	05/11/2015			Bond Future	7.7390		96.4544	7.8109	96.1509	0.930	0.0000	0.0000	0
2014/12/24	R208	05/11/2015	8.48	Call	Bond Future	3,748.4000		3.7484	3,519.2400	3.5192	(6.114)	0	0	0
2014/12/24	R208	05/11/2015	7.74	Put	Bond Future	1,760.8900		1.7609	1,911.1300	1.9111	8.532	0	0	0
2014/12/24	R208	05/11/2015	7.75	Call	Bond Future	1,787.1600		1.7872	1,632.7300	1.6327	(8.641)	0	0	0
2014/12/24	R208	05/11/2015	7.76	Call	Bond Future	1,809.2100		1.8092	1,653.6200	1.6536	(8.600)	0	0	0
2014/12/24	R208	05/11/2015	8.48	Put	Bond Future	678.1400		0.6781	752.4900	0.7525	10.964	0	0	2,200
2014/12/24	R208	05/11/2015	7.74	Call	Bond Future	1,765.2500		1.7653	1,611.9800	1.6120	(8.683)	0	0	0
2014/12/24	R208	05/11/2015	7.76	Put	Bond Future	1,720.3900		1.7204	1,868.3100	1.8683	8.598	0	0	0
2014/12/24	R208	05/11/2015	7.75	Put	Bond Future	1,740.5600		1.7406	1,889.6400	1.8896	8.565	0	0	0
2014/12/24	R209	05/02/2015	9.00	Put	Bond Future	227.8400		0.2278	287.6200	0.2876	26.238	0	0	0
2014/12/24	R209	05/02/2015			Bond Future	8.5814		79.7033	8.6365	79.2650	0.642	0.0000	0.0000	29,898
2014/12/24	R209	05/02/2015	9.25	Call	Bond Future	5,133.1000		5.1331	4,714.7200	4.7147	(8.151)	0	0	0
2014/12/24	R209	05/02/2015	9.26	Call	Bond Future	5,201.5700		5.2016	4,782.2500	4.7823	(8.061)	0	0	0
2014/12/24	R209	05/02/2015	9.24	Call	Bond Future	5,064.6900		5.0647	4,647.3100	4.6473	(8.241)	0	0	0
2014/12/24	R209	05/02/2015	9.25	Put	Bond Future	64.4900		0.0645	84.3500	0.0844	30.795	0	0	0
2014/12/24	R209	05/02/2015	9.00	Call	Bond Future	3,462.5700		3.4626	3,084.1100	3.0841	(10.930)	0	0	0
2014/12/24	R209	05/02/2015	9.24	Put	Bond Future	68.0800		0.0681	88.9400	0.0889	30.640	0	0	0
2014/12/24	R209	05/02/2015	9.26	Put	Bond Future	61.0700		0.0611	79.9900	0.0800	30.981	0	0	0
2014/12/24	R209	07/05/2015			Bond Future	8.6336		77.8218	8.6902	77.3771	0.655	0.0000	0.0000	0
2014/12/24	R209	07/05/2015	8.99	Put	Bond Future	1,162.3200		1.1623	1,295.0700	1.2951	11.421	0	0	0
2014/12/24	R209	07/05/2015	9.01	Put	Bond Future	1,116.2300		1.1162	1,244.9500	1.2450	11.532	0	0	0
2014/12/24	R209	07/05/2015	8.99	Call	Bond Future	3,900.3800		3.9004	3,588.4300	3.5884	(7.998)	0	0	0
2014/12/24	R209	07/05/2015	9.00	Put	Bond Future	1,139.0900		1.1391	1,269.8100	1.2698	11.476	0	0	0
2014/12/24	R209	07/05/2015	9.00	Call	Bond Future	3,951.8200		3.9518	3,637.8400	3.6378	(7.945)	0	0	0
2014/12/24	R209	07/05/2015	9.01	Call	Bond Future	4,003.5200		4.0035	3,687.5400	3.6875	(7.893)	0	0	0
2014/12/24	R209	06/08/2015	8.99	Put	Bond Future	1,995.1900		1.9952	2,156.0800	2.1561	8.064	0	0	0
2014/12/24	R209	06/08/2015			Bond Future	8.6748		79.1693	8.7331	78.7156	0.671	0.0000	0.0000	0
2014/12/24	R209	06/08/2015	9.01	Put	Bond Future	1,940.1600		1.9402	2,097.7500	2.0978	8.123	0	0	0
2014/12/24	R209	06/08/2015	9.90	Call	Bond Future	9,221.1000		9.2211	8,818.7100	8.8187	(4.364)	0	0	0
2014/12/24	R209	06/08/2015	9.00	Call	Bond Future	4,449.3700		4.4494	4,154.9000	4.1549	(6.618)	0	0	0

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2014/12/24	R209	06/08/2015	9.01	Call	Bond Future	4,496.3900	4.4964	4,200.2800	4.2003	(6.586)	0	0	0
2014/12/24	R209	06/08/2015	8.99	Call	Bond Future	4,402.5500	4.4025	4,109.7400	4.1097	(6.651)	0	0	0
2014/12/24	R209	06/08/2015	9.00	Put	Bond Future	1,967.5200	1.9675	2,126.7500	2.1268	8.093	0	0	0
2014/12/24	R209	06/08/2015	9.90	Put	Bond Future	477.1800	0.4772	528.4900	0.5285	10.753	0	0	2,914
2014/12/24	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R210	05/02/2015			Bond Future	177.5486	177.5486	177.5252	177.5252	(0.013)	0.0000	0.0000	628
2014/12/24	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R210	05/02/2015	175.01	Call	Bond Future	2,538.5900	2.5386	2,515.2300	2.5152	(0.920)	0	0	0
2014/12/24	R210	05/02/2015	174.99	Call	Bond Future	2,558.5900	2.5586	2,535.2300	2.5352	(0.913)	0	0	0
2014/12/24	R210	05/02/2015	175.00	Call	Bond Future	2,548.5900	2.5486	2,525.2300	2.5252	(0.917)	0	0	0
2014/12/24	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R210	07/05/2015			Bond Future	178.3087	178.3087	178.2860	178.2860	(0.013)	0.0000	0.0000	0
2014/12/24	R210	07/05/2015	177.00	Call	Bond Future	1,308.6600	1.3087	1,286.0500	1.2860	(1.728)	0	0	0
2014/12/24	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R210	07/05/2015	177.01	Call	Bond Future	1,298.6600	1.2987	1,276.0500	1.2761	(1.741)	0	0	0
2014/12/24	R210	07/05/2015	176.99	Call	Bond Future	1,318.6600	1.3187	1,296.0500	1.2960	(1.715)	0	0	0
2014/12/24	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R211	05/02/2015			Bond Future	131.5305	131.5305	131.5111	131.5111	(0.015)	0.0000	0.0000	1,120
2014/12/24	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R211	05/02/2015	132.99	Put	Bond Future	1,459.5000	1.4595	1,478.9100	1.4789	1.330	0	0	0
2014/12/24	R211	05/02/2015	133.01	Put	Bond Future	1,479.5000	1.4795	1,498.9100	1.4989	1.312	0	0	0
2014/12/24	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R211	05/02/2015	133.00	Put	Bond Future	1,469.5000	1.4695	1,488.9100	1.4889	1.321	0	0	0
2014/12/24	R211	07/05/2015	134.99	Put	Bond Future	1,359.0300	1.3590	1,377.8400	1.3778	1.384	0	0	0
2014/12/24	R211	07/05/2015			Bond Future	133.6310	133.6310	133.6122	133.6122	(0.014)	0.0000	0.0000	0
2014/12/24	R211	07/05/2015	135.01	Put	Bond Future	1,379.0300	1.3790	1,397.8400	1.3978	1.364	0	0	0
2014/12/24	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R211	07/05/2015	135.00	Put	Bond Future	1,369.0300	1.3690	1,387.8400	1.3878	1.374	0	0	0
2014/12/24	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R212	05/02/2015			Bond Future	136.2036	136.2036	136.1857	136.1857	(0.013)	0.0000	0.0000	13,564
2014/12/24	R212	05/02/2015	137.99	Put	Bond Future	1,786.4200	1.7864	1,804.3400	1.8043	1.003	0	0	0
2014/12/24	R212	05/02/2015	138.01	Put	Bond Future	1,806.4200	1.8064	1,824.3400	1.8243	0.992	0	0	0
2014/12/24	R212	05/02/2015	138.00	Put	Bond Future	1,796.4200	1.7964	1,814.3400	1.8143	0.998	0	0	0
2014/12/24	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R212	07/05/2015			Bond Future	138.3787	138.3787	138.3615	138.3615	(0.012)	0.0000	0.0000	0
2014/12/24	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R212	07/05/2015	140.99	Put	Bond Future	2,611.3100	2.6113	2,628.5400	2.6285	0.660	0	0	0
2014/12/24	R212	07/05/2015	141.01	Put	Bond Future	2,631.3100	2.6313	2,648.5400	2.6485	0.655	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
2014/12/24	R212	07/05/2015	141.00	Put	Bond Future	2,621.3100	2.6213	2,638.5400	2.6385	0.657	0	0	0
2014/12/24	R213	05/02/2015	9.26	Put	Bond Future	31.8700	0.0319	42.3900	0.0424	33.009	0	0	0
2014/12/24	R213	05/02/2015	9.25	Put	Bond Future	8.4745	90.3378	8.5297	89.9047	0.651	0.0000	0.0000	23,596
2014/12/24	R213	05/02/2015	9.25	Put	Bond Future	33.7900	0.0338	44.8900	0.0449	32.850	0	0	0
2014/12/24	R213	05/02/2015	9.24	Put	Bond Future	35.8100	0.0358	47.5200	0.0475	32.700	0	0	0
2014/12/24	R213	05/02/2015	9.25	Call	Bond Future	5,852.7600	5.8528	5,430.6900	5.4307	(7.211)	0	0	0
2014/12/24	R213	05/02/2015	9.26	Call	Bond Future	5,922.1900	5.9222	5,499.5400	5.4995	(7.137)	0	0	0
2014/12/24	R213	05/02/2015	9.24	Call	Bond Future	5,783.3400	5.7833	5,361.8800	5.3619	(7.287)	0	0	0
2014/12/24	R213	07/05/2015	8.74	Call	Bond Future	3,129.2200	3.1292	2,852.7100	2.8527	(8.836)	0	0	0
2014/12/24	R213	07/05/2015	8.75	Put	Bond Future	1,486.0200	1.4860	1,646.6600	1.6467	10.810	0	0	0
2014/12/24	R213	07/05/2015			Bond Future	8.5297	88.2288	8.5864	87.7894	0.665	0.0000	0.0000	0
2014/12/24	R213	07/05/2015	8.75	Call	Bond Future	3,176.1600	3.1762	2,897.3900	2.8974	(8.777)	0	0	0
2014/12/24	R213	07/05/2015	8.76	Call	Bond Future	3,223.4200	3.2234	2,942.4100	2.9424	(8.718)	0	0	0
2014/12/24	R213	07/05/2015	8.74	Put	Bond Future	1,514.7800	1.5148	1,677.6800	1.6777	10.754	0	0	0
2014/12/24	R213	07/05/2015	8.76	Put	Bond Future	1,457.6800	1.4577	1,616.0800	1.6161	10.867	0	0	0
2014/12/24	R213	06/08/2015			Bond Future	8.5731	89.7559	8.6317	89.3074	0.683	0.0000	0.0000	0
2014/12/24	R213	06/08/2015	8.49	Put	Bond Future	3,301.9300	3.3019	3,533.1400	3.5331	7.002	0	0	0
2014/12/24	R213	06/08/2015	8.51	Put	Bond Future	3,219.9600	3.2200	3,447.4100	3.4474	7.064	0	0	0
2014/12/24	R213	06/08/2015	8.49	Call	Bond Future	2,659.9600	2.6600	2,442.6300	2.4426	(8.170)	0	0	0
2014/12/24	R213	06/08/2015	8.50	Put	Bond Future	3,260.4700	3.2605	3,489.8100	3.4898	7.034	0	0	0
2014/12/24	R213	06/08/2015	8.50	Call	Bond Future	2,696.1100	2.6961	2,476.9100	2.4769	(8.130)	0	0	0
2014/12/24	R213	06/08/2015	8.51	Call	Bond Future	2,733.1100	2.7331	2,512.0200	2.5120	(8.089)	0	0	0
2014/12/24	R214	05/02/2015	9.50	Call	Bond Future	6,578.4800	6.5785	6,127.5800	6.1276	(6.854)	0	0	0
2014/12/24	R214	05/02/2015			Bond Future	8.6618	80.7037	8.7169	80.2431	0.636	0.0000	0.0000	14,311
2014/12/24	R214	05/02/2015	9.51	Call	Bond Future	6,649.3700	6.6494	6,197.9900	6.1980	(6.788)	0	0	0
2014/12/24	R214	05/02/2015	9.49	Call	Bond Future	6,507.5600	6.5076	6,057.1900	6.0572	(6.921)	0	0	0
2014/12/24	R214	05/02/2015	9.50	Put	Bond Future	30.2300	0.0302	39.9400	0.0399	32.120	0	0	0
2014/12/24	R214	05/02/2015	9.49	Put	Bond Future	31.9800	0.0320	42.2200	0.0422	32.020	0	0	0
2014/12/24	R214	05/02/2015	9.51	Put	Bond Future	28.5700	0.0286	37.8000	0.0378	32.307	0	0	0
2014/12/24	R214	07/05/2015			Bond Future	8.7120	78.6948	8.7686	78.2273	0.649	0.0000	0.0000	0
2014/12/24	R214	07/05/2015	9.15	Call	Bond Future	4,578.2700	4.5783	4,234.7600	4.2348	(7.503)	0	0	0
2014/12/24	R214	07/05/2015	9.16	Call	Bond Future	4,633.7000	4.6337	4,288.2500	4.2882	(7.455)	0	0	0
2014/12/24	R214	07/05/2015	9.14	Put	Bond Future	1,094.9100	1.0949	1,220.8700	1.2209	11.504	0	0	0
2014/12/24	R214	07/05/2015	9.16	Put	Bond Future	1,051.4400	1.0514	1,173.5000	1.1735	11.609	0	0	0
2014/12/24	R214	07/05/2015	9.15	Put	Bond Future	1,072.9900	1.0730	1,196.9900	1.1970	11.556	0	0	0
2014/12/24	R214	07/05/2015	9.14	Call	Bond Future	4,523.0800	4.5231	4,181.5300	4.1815	(7.551)	0	0	0
2014/12/24	R214	06/08/2015	8.76	Put	Bond Future	3,229.8400	3.2298	3,455.4700	3.4555	6.986	0	0	0
2014/12/24	R214	06/08/2015			Bond Future	8.7524	80.0569	8.8105	79.5801	0.665	0.0000	0.0000	0
2014/12/24	R214	06/08/2015	8.75	Put	Bond Future	3,270.8700	3.2709	3,498.4200	3.4984	6.957	0	0	0
2014/12/24	R214	06/08/2015	8.74	Call	Bond Future	3,210.6600	3.2107	2,963.2600	2.9633	(7.706)	0	0	0
2014/12/24	R214	06/08/2015	8.75	Call	Bond Future	3,251.2500	3.2513	3,001.9100	3.0019	(7.669)	0	0	0
2014/12/24	R214	06/08/2015	8.76	Call	Bond Future	3,292.6000	3.2926	3,041.3400	3.0413	(7.631)	0	0	0
2014/12/24	R214	06/08/2015	8.74	Put	Bond Future	3,312.7900	3.3128	3,542.2800	3.5423	6.927	0	0	0
2014/12/24	R248	05/02/2015			Bond Future	8.7377	104.0638	8.7928	103.4726	0.631	0.0000	0.0000	43,226
2014/12/24	R248	05/02/2015	9.49	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
2014/12/24	R248	05/02/2015	9.50	Call	Bond Future	7,660.3600	7.6604	7,069.1200	7.0691	(7.718)	0	0	0
2014/12/24	R248	05/02/2015	9.51	Call	Bond Future	7,753.8800	7.7539	7,162.6400	7.1626	(7.625)	0	0	0
2014/12/24	R248	05/02/2015	9.49	Call	Bond Future	7,566.6600	7.5667	6,975.4200	6.9754	(7.814)	0	0	0
2014/12/24	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R248	07/05/2015			Bond Future	8.7899	101.2868	8.8464	100.6869	0.643	0.0000	0.0000	0
2014/12/24	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R248	07/05/2015	9.26	Call	Bond Future	4,799.4700	4.7995	4,199.6000	4.1996	(12.499)	0	0	0
2014/12/24	R248	07/05/2015	9.24	Call	Bond Future	4,603.6700	4.6037	4,003.8000	4.0038	(13.030)	0	0	0
2014/12/24	R248	07/05/2015	9.25	Call	Bond Future	4,701.6600	4.7017	4,101.7900	4.1018	(12.759)	0	0	0
2014/12/24	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R248	06/08/2015			Bond Future	8.8322	103.0400	8.8904	102.4280	0.660	0.0000	0.0000	0
2014/12/24	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/24	R248	06/08/2015	8.74	Put	Bond Future	981.8600	0.9819	1,593.8800	1.5939	62.333	0	0	0
2014/12/24	R248	06/08/2015	8.76	Put	Bond Future	767.3400	0.7673	1,379.3600	1.3794	79.759	0	0	0
2014/12/24	R248	06/08/2015	8.75	Put	Bond Future	874.5000	0.8745	1,486.5200	1.4865	69.985	0	0	0

**Total**

**454626**