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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/12/2014 TO 29/12/2014

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
2014/12/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	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
2014/12/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2025	05/02/2015			Bond Future	118.4646	118.4646	118.4400	118.4400	(0.021)	0.0000	0.0000	16
2014/12/29	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2025	05/02/2015	118.99	Put	Bond Future	525.4400	0.5254	550.0300	0.5500	4.680	0	0	0
2014/12/29	2025	05/02/2015	119.01	Put	Bond Future	545.4400	0.5454	570.0300	0.5700	4.508	0	0	0
2014/12/29	2025	05/02/2015	119.00	Put	Bond Future	535.4400	0.5354	560.0300	0.5600	4.592	0	0	0
2014/12/29	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2025	07/05/2015			Bond Future	120.3572	120.3572	120.3292	120.3292	(0.023)	0.0000	0.0000	0
2014/12/29	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2025	07/05/2015	120.99	Put	Bond Future	632.8300	0.6328	660.8100	0.6608	4.421	0	0	0
2014/12/29	2025	07/05/2015	121.01	Put	Bond Future	652.8300	0.6528	680.8100	0.6808	4.286	0	0	0
2014/12/29	2025	07/05/2015	121.00	Put	Bond Future	642.8300	0.6428	670.8100	0.6708	4.353	0	0	0
2014/12/29	2030	05/02/2015			Bond Future	8.4895	96.1110	8.4579	96.3688	(0.372)	0.0000	0.0000	4,666
2014/12/29	2030	05/02/2015	9.25	Call	Bond Future	5,918.5100	5.9185	6,176.2900	6.1763	4.355	0	0	0
2014/12/29	2030	05/02/2015	9.24	Call	Bond Future	5,844.1100	5.8441	6,101.8900	6.1019	4.411	0	0	0
2014/12/29	2030	05/02/2015	9.26	Call	Bond Future	5,992.8200	5.9928	6,250.6000	6.2506	4.301	0	0	0
2014/12/29	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2030	07/05/2015			Bond Future	8.5519	97.6391	8.5196	97.8983	(0.377)	0.0000	0.0000	0
2014/12/29	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2030	07/05/2015	8.74	Call	Bond Future	1,491.6100	1.4916	1,750.8500	1.7509	17.380	0	0	0
2014/12/29	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2030	07/05/2015	8.75	Call	Bond Future	1,569.9800	1.5700	1,829.2200	1.8292	16.512	0	0	0
2014/12/29	2030	07/05/2015	8.76	Call	Bond Future	1,648.2500	1.6482	1,907.4900	1.9075	15.728	0	0	0
2014/12/29	2032	05/02/2015			Bond Future	8.6456	99.4942	8.6140	99.7679	(0.366)	0.0000	0.0000	15
2014/12/29	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2032	05/02/2015	8.50	Put	Bond Future	1,268.5800	1.2686	994.8700	0.9949	(21.576)	0	0	0
2014/12/29	2032	05/02/2015	8.49	Put	Bond Future	1,356.5800	1.3566	1,082.8700	1.0829	(20.176)	0	0	0
2014/12/29	2032	05/02/2015	8.51	Put	Bond Future	1,180.6900	1.1807	906.9800	0.9070	(23.182)	0	0	0
2014/12/29	2032	07/05/2015	8.51	Put	Bond Future	1,703.8100	1.7038	1,428.4700	1.4285	(16.160)	0	0	0
2014/12/29	2032	07/05/2015			Bond Future	8.7078	96.9206	8.6755	97.1959	(0.371)	0.0000	0.0000	0
2014/12/29	2032	07/05/2015	8.50	Put	Bond Future	1,791.1200	1.7911	1,515.7800	1.5158	(15.373)	0	0	0

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2014/12/29	2032	07/05/2015	8.49	Put	Bond Future	1,878.5500	1.8785	1,603.2100	1.6032	(14.657)	0	0	0
2014/12/29	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2032	06/08/2015			Bond Future	8.7579	98.5970	8.7250	98.8747	(0.377)	0.0000	0.0000	0
2014/12/29	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2032	06/08/2015	8.50	Put	Bond Future	2,201.8800	2.2019	1,924.2500	1.9243	(12.609)	0	0	0
2014/12/29	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2032	06/08/2015	8.49	Put	Bond Future	2,288.7200	2.2887	2,011.0900	2.0111	(12.130)	0	0	0
2014/12/29	2032	06/08/2015	8.51	Put	Bond Future	2,115.1500	2.1151	1,837.5200	1.8375	(13.126)	0	0	0
2014/12/29	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2037	05/02/2015			Bond Future	8.7082	98.2066	8.6716	98.5575	(0.420)	0.0000	0.0000	36,001
2014/12/29	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2037	05/02/2015	9.50	Call	Bond Future	7,133.5400	7.1335	7,484.4800	7.4845	4.920	0	0	0
2014/12/29	2037	05/02/2015	9.51	Call	Bond Future	7,218.2800	7.2183	7,569.2200	7.5692	4.862	0	0	0
2014/12/29	2037	05/02/2015	9.49	Call	Bond Future	7,048.6700	7.0487	7,399.6100	7.3996	4.979	0	0	0
2014/12/29	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2037	07/05/2015			Bond Future	8.7678	99.7679	8.7305	100.1217	(0.426)	0.0000	0.0000	500
2014/12/29	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2037	07/05/2015	9.01	Call	Bond Future	2,245.2600	2.2453	2,599.0700	2.5991	15.758	0	0	0
2014/12/29	2037	07/05/2015	8.99	Call	Bond Future	2,062.9300	2.0629	2,416.7400	2.4167	17.151	0	0	0
2014/12/29	2037	07/05/2015	9.00	Call	Bond Future	2,154.1600	2.1542	2,507.9700	2.5080	16.424	0	0	0
2014/12/29	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2037	06/08/2015			Bond Future	8.8177	97.2333	8.7796	97.5907	(0.433)	0.0000	0.0000	0
2014/12/29	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2037	06/08/2015	8.74	Put	Bond Future	730.0100	0.7300	372.7000	0.3727	(48.946)	0	0	0
2014/12/29	2037	06/08/2015	8.76	Put	Bond Future	541.4100	0.5414	184.1000	0.1841	(65.996)	0	0	0
2014/12/29	2037	06/08/2015	8.75	Put	Bond Future	635.6400	0.6356	278.3300	0.2783	(56.213)	0	0	0
2014/12/29	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2038	05/02/2015	123.00	Call	Bond Future	2,249.8200	2.2498	2,224.6100	2.2246	(1.121)	0	0	0
2014/12/29	2038	05/02/2015			Bond Future	125.2498	125.2498	125.2246	125.2246	(0.020)	0.0000	0.0000	3,701
2014/12/29	2038	05/02/2015	123.01	Call	Bond Future	2,239.8200	2.2398	2,214.6100	2.2146	(1.126)	0	0	0
2014/12/29	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2038	05/02/2015	122.99	Call	Bond Future	2,259.8200	2.2598	2,234.6100	2.2346	(1.116)	0	0	0
2014/12/29	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2038	07/05/2015			Bond Future	127.2509	127.2509	127.2220	127.2220	(0.023)	0.0000	0.0000	0
2014/12/29	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2038	07/05/2015	126.99	Call	Bond Future	260.8600	0.2609	231.9600	0.2320	(11.079)	0	0	0
2014/12/29	2038	07/05/2015	127.00	Call	Bond Future	250.8600	0.2509	221.9600	0.2220	(11.520)	0	0	0
2014/12/29	2038	07/05/2015	127.01	Call	Bond Future	240.8600	0.2409	211.9600	0.2120	(11.999)	0	0	0

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2014/12/29	2044	05/02/2015	9.00	Call	Bond Future	1,700.4100	1.7004	2,079.0500	2.0791	22.268	0	0	0
2014/12/29	2044	05/02/2015			Bond Future	8.8328	99.3761	8.7962	99.7548	(0.414)	0.0000	0.0000	6,042
2014/12/29	2044	05/02/2015	9.01	Call	Bond Future	1,800.5200	1.8005	2,179.1600	2.1792	21.029	0	0	0
2014/12/29	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2044	05/02/2015	8.99	Call	Bond Future	1,600.1200	1.6001	1,978.7600	1.9788	23.663	0	0	0
2014/12/29	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2044	07/05/2015			Bond Future	8.8916	100.9560	8.8543	101.3381	(0.420)	0.0000	0.0000	0
2014/12/29	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2044	07/05/2015	9.01	Call	Bond Future	1,194.5700	1.1946	1,576.6600	1.5767	31.986	0	0	0
2014/12/29	2044	07/05/2015	8.99	Call	Bond Future	994.4900	0.9945	1,376.5800	1.3766	38.421	0	0	0
2014/12/29	2044	07/05/2015	9.00	Call	Bond Future	1,094.6100	1.0946	1,476.7000	1.4767	34.906	0	0	0
2014/12/29	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2044	06/08/2015			Bond Future	8.9414	98.3167	8.9032	98.7027	(0.427)	0.0000	0.0000	0
2014/12/29	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2044	06/08/2015	8.74	Put	Bond Future	2,067.3700	2.0674	1,681.3900	1.6814	(18.670)	0	0	0
2014/12/29	2044	06/08/2015	8.76	Put	Bond Future	1,858.7500	1.8588	1,472.7700	1.4728	(20.766)	0	0	0
2014/12/29	2044	06/08/2015	8.75	Put	Bond Future	1,962.9700	1.9630	1,576.9900	1.5770	(19.663)	0	0	0
2014/12/29	2046	05/02/2015			Bond Future	127.9371	127.9371	127.9117	127.9117	(0.020)	0.0000	0.0000	5,889
2014/12/29	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2046	05/02/2015	123.99	Call	Bond Future	3,947.0800	3.9471	3,921.7400	3.9217	(0.642)	0	0	0
2014/12/29	2046	05/02/2015	124.01	Call	Bond Future	3,927.0800	3.9271	3,901.7400	3.9017	(0.645)	0	0	0
2014/12/29	2046	05/02/2015	124.00	Call	Bond Future	3,937.0800	3.9371	3,911.7400	3.9117	(0.644)	0	0	0
2014/12/29	2046	07/05/2015			Bond Future	128.6122	128.6122	128.5827	128.5827	(0.023)	0.0000	0.0000	0
2014/12/29	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2046	07/05/2015	126.99	Call	Bond Future	1,622.1900	1.6222	1,592.7500	1.5928	(1.815)	0	0	0
2014/12/29	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2046	07/05/2015	127.00	Call	Bond Future	1,612.1900	1.6122	1,582.7500	1.5828	(1.826)	0	0	0
2014/12/29	2046	07/05/2015	127.01	Call	Bond Future	1,602.1900	1.6022	1,572.7500	1.5728	(1.837)	0	0	0
2014/12/29	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2050	05/02/2015			Bond Future	136.3390	136.3390	136.3121	136.3121	(0.020)	0.0000	0.0000	2,640
2014/12/29	2050	05/02/2015	130.01	Call	Bond Future	6,329.0400	6.3290	6,302.1000	6.3021	(0.426)	0	0	0
2014/12/29	2050	05/02/2015	129.99	Call	Bond Future	6,349.0400	6.3490	6,322.1000	6.3221	(0.424)	0	0	0
2014/12/29	2050	05/02/2015	130.00	Call	Bond Future	6,339.0400	6.3390	6,312.1000	6.3121	(0.425)	0	0	0
2014/12/29	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	2050	07/05/2015			Bond Future	138.5172	138.5172	138.4864	138.4864	(0.022)	0.0000	0.0000	0
2014/12/29	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
2014/12/29	2050	07/05/2015	135.01	Call	Bond Future	3,507.2400	3.5072	3,476.4400	3.4764	(0.878)	0	0	0
2014/12/29	2050	07/05/2015	134.99	Call	Bond Future	3,527.2400	3.5272	3,496.4400	3.4964	(0.873)	0	0	0
2014/12/29	2050	07/05/2015	135.00	Call	Bond Future	3,517.2400	3.5172	3,486.4400	3.4864	(0.876)	0	0	0
2014/12/29	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	AL12	05/02/2015			Index Future	531.6660	531.6660	533.5460	533.5460	0.354	0.0000	0.0000	0
2014/12/29	AL12	07/05/2015			Index Future	540.1190	540.1190	542.0100	542.0100	0.350	0.0000	0.0000	0
2014/12/29	AL37	05/02/2015			Index Future	445.3310	445.3310	445.9450	445.9450	0.138	0.0000	0.0000	116
2014/12/29	AL37	07/05/2015			Index Future	452.4120	452.4120	453.0200	453.0200	0.134	0.0000	0.0000	0
2014/12/29	AL7T	05/02/2015			Index Future	525.7670	525.7670	526.9580	526.9580	0.227	0.0000	0.0000	3
2014/12/29	AL7T	07/05/2015			Index Future	534.1270	534.1270	535.3170	535.3170	0.223	0.0000	0.0000	0
2014/12/29	ALBI	05/02/2015			Index Future	480.7900	480.7900	481.8970	481.8970	0.230	0.0000	0.0000	654
2014/12/29	ALBI	07/05/2015			Index Future	488.4350	488.4350	489.5420	489.5420	0.227	0.0000	0.0000	0
2014/12/29	ALBI	06/08/2015			Index Future	496.7930	496.7930	497.8990	497.8990	0.223	0.0000	0.0000	0
2014/12/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/12/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/12/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	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
2014/12/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/29	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	EL28	05/02/2015			Bond Future	124.9850	124.9850	124.9618	124.9618	(0.019)	0.0000	0.0000	0
2014/12/29	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	EL28	05/02/2015	125.99	Put	Bond Future	1,004.9600	1.0050	1,028.1700	1.0282	2.310	0	0	0
2014/12/29	EL28	05/02/2015	126.01	Put	Bond Future	1,024.9600	1.0250	1,048.1700	1.0482	2.264	0	0	0
2014/12/29	EL28	05/02/2015	126.00	Put	Bond Future	1,014.9600	1.0150	1,038.1700	1.0382	2.287	0	0	0
2014/12/29	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	EL28	07/05/2015	125.00	Call	Bond Future	472.2200	0.4722	445.4100	0.4454	(5.677)	0	0	0
2014/12/29	EL28	07/05/2015			Bond Future	125.4722	125.4722	125.4454	125.4454	(0.021)	0.0000	0.0000	0
2014/12/29	EL28	07/05/2015	125.01	Call	Bond Future	462.2200	0.4622	435.4100	0.4354	(5.800)	0	0	0
2014/12/29	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	EL28	07/05/2015	124.99	Call	Bond Future	482.2200	0.4822	455.4100	0.4554	(5.560)	0	0	0
2014/12/29	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	ES33	05/02/2015	10.00	Call	Bond Future	3,270.7400	3.2707	3,549.3600	3.5494	8.519	0	0	0
2014/12/29	ES33	05/02/2015			Bond Future	9.5471	85.3978	9.5098	85.6764	(0.391)	0.0000	0.0000	6,220
2014/12/29	ES33	05/02/2015	10.01	Call	Bond Future	3,340.7000	3.3407	3,619.3200	3.6193	8.340	0	0	0
2014/12/29	ES33	05/02/2015	9.99	Call	Bond Future	3,200.6900	3.2007	3,479.3100	3.4793	8.705	0	0	0
2014/12/29	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	ES33	07/05/2015			Bond Future	9.6324	82.9675	9.5942	83.2483	(0.396)	0.0000	0.0000	0
2014/12/29	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	ES33	07/05/2015	9.76	Call	Bond Future	928.1100	0.9281	1,208.9200	1.2089	30.256	0	0	0
2014/12/29	ES33	07/05/2015	9.74	Call	Bond Future	783.7200	0.7837	1,064.5300	1.0645	35.830	0	0	0
2014/12/29	ES33	07/05/2015	9.75	Call	Bond Future	855.9600	0.8560	1,136.7700	1.1368	32.806	0	0	0
2014/12/29	ES33	06/08/2015			Bond Future	9.7066	84.4025	9.6675	84.6860	(0.403)	0.0000	0.0000	0
2014/12/29	ES33	06/08/2015	9.59	Put	Bond Future	850.0500	0.8500	566.5600	0.5666	(33.350)	0	0	0
2014/12/29	ES33	06/08/2015	9.61	Put	Bond Future	703.2500	0.7033	419.7600	0.4198	(40.311)	0	0	0
2014/12/29	ES33	06/08/2015	9.60	Put	Bond Future	776.6000	0.7766	493.1100	0.4931	(36.504)	0	0	0
2014/12/29	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	GOVI	05/02/2015	459.99	Call	GOVI	189,360.0000	18.9360	199,320.0000	19.9320	5.260	0	0	0
2014/12/29	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	GOVI	05/02/2015			GOVI	478.9260	478.9260	479.9220	479.9220	0.208	0.0000	0.0000	440
2014/12/29	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	GOVI	05/02/2015	460.00	Call	GOVI	189,260.0000	18.9260	199,220.0000	19.9220	5.263	0	0	0
2014/12/29	GOVI	05/02/2015	460.01	Call	GOVI	189,160.0000	18.9160	199,120.0000	19.9120	5.265	0	0	0
2014/12/29	GOVI	07/05/2015	449.99	Call	GOVI	365,510.0000	36.5510	375,460.0000	37.5460	2.722	0	0	0

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2014/12/29	GOVI	07/05/2015			GOVI	486.5410	486.5410	487.5360	487.5360	0.205	0.0000	0.0000	130
2014/12/29	GOVI	07/05/2015	450.00	Call	GOVI	365,410.0000	36.5410	375,360.0000	37.5360	2.723	0	0	0
2014/12/29	GOVI	07/05/2015	450.01	Call	GOVI	365,310.0000	36.5310	375,260.0000	37.5260	2.724	0	0	0
2014/12/29	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	GOVI	06/08/2015			GOVI	494.8670	494.8670	495.8590	495.8590	0.200	0.0000	0.0000	0
2014/12/29	GOVI	06/08/2015	499.99	Put	GOVI	51,230.0000	5.1230	41,310.0000	4.1310	(19.364)	0	0	0
2014/12/29	GOVI	06/08/2015	500.01	Put	GOVI	51,430.0000	5.1430	41,510.0000	4.1510	(19.288)	0	0	0
2014/12/29	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	GOVI	06/08/2015	500.00	Put	GOVI	51,330.0000	5.1330	41,410.0000	4.1410	(19.326)	0	0	0
2014/12/29	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/12/29	IGOV	05/02/2015			Index Future	224.7930	224.7930	224.6520	224.6520	(0.063)	0.0000	0.0000	1,093
2014/12/29	IGOV	07/05/2015			Index Future	228.3860	228.3860	228.2350	228.2350	(0.066)	0.0000	0.0000	81
2014/12/29	IGOV	06/08/2015			Index Future	232.3130	232.3130	232.1490	232.1490	(0.071)	0.0000	0.0000	0
2014/12/29	ILBI	05/02/2015			Index Future	610.0370	610.0370	609.7250	609.7250	(0.051)	0.0000	0.0000	157
2014/12/29	ILBI	07/05/2015			Index Future	619.9660	619.9660	619.6370	619.6370	(0.053)	0.0000	0.0000	0
2014/12/29	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/12/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/12/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/12/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/12/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/12/29	JBAF	21/01/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	0
2014/12/29	JBAF	18/02/2015			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2014/12/29	JBAF	18/03/2015			Jibar Tradeable Future	6.2400	93.7600	6.2400	93.7600	0.000	0.0000	0.0000	2,850
2014/12/29	JBAF	15/04/2015			Jibar Tradeable Future	6.3300	93.6700	6.3200	93.6800	(0.158)	0.0000	0.0000	0
2014/12/29	JBAF	20/05/2015			Jibar Tradeable Future	6.4400	93.5600	6.4400	93.5600	0.000	0.0000	0.0000	0
2014/12/29	JBAF	17/06/2015			Jibar Tradeable Future	6.5100	93.4900	6.5100	93.4900	0.000	0.0000	0.0000	5,000
2014/12/29	JBAF	16/09/2015			Jibar Tradeable Future	6.7200	93.2800	6.7200	93.2800	0.000	0.0000	0.0000	0
2014/12/29	JBAF	15/12/2015			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2014/12/29	JBAF	16/03/2016			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2014/12/29	JBAF	15/06/2016			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2014/12/29	JBAF	21/09/2016			Jibar Tradeable Future	7.4400	92.5600	7.4300	92.5700	(0.134)	0.0000	0.0000	0
2014/12/29	R023	05/02/2015			Bond Future	7.9085	102.5523	7.8766	102.7384	(0.403)	0.0000	0.0000	11,167
2014/12/29	R023	05/02/2015	8.74	Put	Bond Future	9.9900	0.0100	4.7400	0.0047	(52.553)	0	0	0

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2014/12/29	R023	05/02/2015	8.75	Call	Bond Future	4,772.1400		4.7721	4,953.3100	4.9533	3.796	0	0	0
2014/12/29	R023	05/02/2015	8.76	Call	Bond Future	4,826.2800		4.8263	5,007.7700	5.0078	3.760	0	0	0
2014/12/29	R023	05/02/2015	8.74	Call	Bond Future	4,717.9400		4.7179	4,898.8000	4.8988	3.833	0	0	0
2014/12/29	R023	05/02/2015	8.76	Put	Bond Future	8.6300		0.0086	4.0100	0.0040	(53.534)	0	0	0
2014/12/29	R023	05/02/2015	8.75	Put	Bond Future	9.3200		0.0093	4.3800	0.0044	(53.004)	0	0	0
2014/12/29	R023	07/05/2015	8.15	Put	Bond Future	1,020.6900		1.0207	924.4600	0.9245	(9.428)	0	0	0
2014/12/29	R023	07/05/2015	8.14	Call	Bond Future	2,001.8200		2.0018	2,090.8500	2.0909	4.447	0	0	0
2014/12/29	R023	07/05/2015			Bond Future	7.9702		100.2583	7.9374	100.4447	(0.411)	0.0000	0.0000	0
2014/12/29	R023	07/05/2015	8.15	Call	Bond Future	2,036.3300		2.0363	2,126.5400	2.1265	4.430	0	0	0
2014/12/29	R023	07/05/2015	8.16	Call	Bond Future	2,071.1400		2.0711	2,162.5400	2.1625	4.413	0	0	0
2014/12/29	R023	07/05/2015	8.14	Put	Bond Future	1,042.3000		1.0423	944.8900	0.9449	(9.346)	0	0	0
2014/12/29	R023	07/05/2015	8.16	Put	Bond Future	999.4100		0.9994	904.3700	0.9044	(9.510)	0	0	0
2014/12/29	R023	06/08/2015	9.07	Put	Bond Future	335.1300		0.3351	300.6200	0.3006	(10.297)	0	0	911
2014/12/29	R023	06/08/2015	8.24	Call	Bond Future	2,648.4700		2.6485	2,742.4800	2.7425	3.550	0	0	0
2014/12/29	R023	06/08/2015			Bond Future	8.0143		101.9919	7.9805	102.1788	(0.421)	0.0000	0.0000	0
2014/12/29	R023	06/08/2015	9.07	Call	Bond Future	5,965.4000		5.9654	6,117.8100	6.1178	2.555	0	0	0
2014/12/29	R023	06/08/2015	8.26	Put	Bond Future	1,367.3500		1.3674	1,276.1300	1.2761	(6.671)	0	0	0
2014/12/29	R023	06/08/2015	8.25	Put	Bond Future	1,388.4000		1.3884	1,296.3400	1.2963	(6.631)	0	0	0
2014/12/29	R023	06/08/2015	8.24	Put	Bond Future	1,409.4000		1.4094	1,316.4900	1.3165	(6.592)	0	0	0
2014/12/29	R023	06/08/2015	8.25	Call	Bond Future	2,681.9200		2.6819	2,776.7800	2.7768	3.537	0	0	0
2014/12/29	R023	06/08/2015	8.26	Call	Bond Future	2,715.2700		2.7153	2,810.9700	2.8110	3.525	0	0	0
2014/12/29	R157	05/02/2015	8.74	Call	Bond Future	1,073.5300		1.0735	1,073.3500	1.0733	(0.017)	0	0	0
2014/12/29	R157	05/02/2015	8.75	Put	Bond Future	0.3500		0.0004	0.1800	0.0002	(48.571)	0	0	0
2014/12/29	R157	05/02/2015			Bond Future	6.9095		109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/12/29	R157	05/02/2015	8.74	Put	Bond Future	0.3700		0.0004	0.1900	0.0002	(48.649)	0	0	0
2014/12/29	R157	05/02/2015	8.76	Put	Bond Future	0.3300		0.0003	0.1700	0.0002	(48.485)	0	0	0
2014/12/29	R157	05/02/2015	8.75	Call	Bond Future	1,079.3200		1.0793	1,079.1500	1.0792	(0.016)	0	0	0
2014/12/29	R157	05/02/2015	8.76	Call	Bond Future	1,085.1000		1.0851	1,084.9400	1.0849	(0.015)	0	0	0
2014/12/29	R186	05/02/2015	9.00	Call	Bond Future	7,466.8500		7.4668	7,728.7700	7.7288	3.508	0	0	0
2014/12/29	R186	05/02/2015			Bond Future	8.0789		119.7034	8.0474	119.9713	(0.391)	0.0000	0.0000	45,267
2014/12/29	R186	05/02/2015	8.75	Call	Bond Future	5,552.7600		5.5528	5,797.1100	5.7971	4.401	0	0	0
2014/12/29	R186	05/02/2015	8.76	Call	Bond Future	5,628.8200		5.6288	5,874.3000	5.8743	4.361	0	0	0
2014/12/29	R186	05/02/2015	8.74	Call	Bond Future	5,476.8100		5.4768	5,719.9700	5.7200	4.440	0	0	0
2014/12/29	R186	05/02/2015	8.00	Put	Bond Future	1,610.0200		1.6100	1,385.0900	1.3851	(13.971)	0	0	6,500
2014/12/29	R186	05/02/2015	8.05	Put	Bond Future	1,374.1700		1.3742	1,162.9800	1.1630	(15.369)	0	0	6,500
2014/12/29	R186	05/02/2015	8.45	Put	Bond Future	275.8200		0.2758	193.6000	0.1936	(29.809)	0	0	0
2014/12/29	R186	05/02/2015	8.76	Put	Bond Future	51.5900		0.0516	29.2100	0.0292	(43.381)	0	0	0
2014/12/29	R186	05/02/2015	8.50	Put	Bond Future	215.9400		0.2159	147.0000	0.1470	(31.926)	0	0	0
2014/12/29	R186	05/02/2015	8.75	Put	Bond Future	54.7700		0.0548	31.2600	0.0313	(42.925)	0	0	0
2014/12/29	R186	05/02/2015	8.45	Call	Bond Future	3,360.5000		3.3605	3,546.1400	3.5461	5.524	0	0	0
2014/12/29	R186	05/02/2015	9.00	Put	Bond Future	11.0300		0.0110	5.0900	0.0051	(53.853)	0	0	9,600
2014/12/29	R186	05/02/2015	8.50	Call	Bond Future	3,707.7700		3.7078	3,906.6900	3.9067	5.365	0	0	0
2014/12/29	R186	05/02/2015	8.00	Call	Bond Future	939.0300		0.9390	981.9600	0.9820	4.572	0	0	0
2014/12/29	R186	05/02/2015	8.05	Call	Bond Future	1,128.7300		1.1287	1,185.4000	1.1854	5.021	0	0	0
2014/12/29	R186	05/02/2015	8.74	Put	Bond Future	58.1300		0.0581	33.4300	0.0334	(42.491)	0	0	0
2014/12/29	R186	07/05/2015			Bond Future	8.1380		121.6061	8.1056	121.8749	(0.398)	0.0000	0.0000	200

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
2014/12/29	R186	07/05/2015	8.25	Call	Bond Future	2,761.1100	2.7611	2,875.9900	2.8760	4.161	0	0	0
2014/12/29	R186	07/05/2015	8.24	Put	Bond Future	1,872.3800	1.8724	1,716.8100	1.7168	(8.309)	0	0	0
2014/12/29	R186	07/05/2015	8.26	Put	Bond Future	1,802.2900	1.8023	1,649.9600	1.6500	(8.452)	0	0	0
2014/12/29	R186	07/05/2015	8.25	Put	Bond Future	1,837.0900	1.8371	1,683.1400	1.6831	(8.380)	0	0	0
2014/12/29	R186	07/05/2015	8.26	Call	Bond Future	2,808.3200	2.8083	2,924.8200	2.9248	4.148	0	0	0
2014/12/29	R186	07/05/2015	8.24	Call	Bond Future	2,714.3100	2.7143	2,827.5700	2.8276	4.173	0	0	0
2014/12/29	R186	06/08/2015	8.00	Put	Bond Future	3,797.5700	3.7976	3,613.3300	3.6133	(4.852)	0	0	0
2014/12/29	R186	06/08/2015	8.90	Put	Bond Future	1,026.2100	1.0262	942.6900	0.9427	(8.139)	0	0	2,500
2014/12/29	R186	06/08/2015			Bond Future	8.1818	118.4081	8.1486	118.6784	(0.406)	0.0000	0.0000	0
2014/12/29	R186	06/08/2015	8.00	Call	Bond Future	2,305.7400	2.3057	2,391.8700	2.3919	3.735	0	0	0
2014/12/29	R186	06/08/2015	8.01	Call	Bond Future	2,341.5900	2.3416	2,428.8300	2.4288	3.726	0	0	0
2014/12/29	R186	06/08/2015	7.99	Call	Bond Future	2,270.6000	2.2706	2,355.6100	2.3556	3.744	0	0	0
2014/12/29	R186	06/08/2015	8.90	Call	Bond Future	6,674.7500	6.6748	6,861.6000	6.8616	2.799	0	0	0
2014/12/29	R186	06/08/2015	7.99	Put	Bond Future	3,845.2400	3.8452	3,659.8800	3.6599	(4.821)	0	0	0
2014/12/29	R186	06/08/2015	8.01	Put	Bond Future	3,750.6800	3.7507	3,567.5500	3.5675	(4.883)	0	0	0
2014/12/29	R186	05/11/2015	8.24	Call	Bond Future	3,657.7600	3.6578	3,773.5300	3.7735	3.165	0	0	0
2014/12/29	R186	05/11/2015	8.25	Put	Bond Future	3,356.0800	3.3561	3,202.9400	3.2029	(4.563)	0	0	0
2014/12/29	R186	05/11/2015			Bond Future	8.2069	120.5649	8.1732	120.8348	(0.411)	0.0000	0.0000	0
2014/12/29	R186	05/11/2015	9.00	Put	Bond Future	1,330.4700	1.3305	1,245.7000	1.2457	(6.371)	0	0	2,600
2014/12/29	R186	05/11/2015	8.24	Put	Bond Future	3,393.7500	3.3938	3,239.6300	3.2396	(4.541)	0	0	0
2014/12/29	R186	05/11/2015	8.26	Put	Bond Future	3,318.2800	3.3183	3,166.1200	3.1661	(4.586)	0	0	0
2014/12/29	R186	05/11/2015	9.00	Call	Bond Future	7,441.3900	7.4414	7,626.5100	7.6265	2.488	0	0	0
2014/12/29	R186	05/11/2015	8.25	Call	Bond Future	3,699.7400	3.6997	3,816.4900	3.8165	3.156	0	0	0
2014/12/29	R186	05/11/2015	8.26	Call	Bond Future	3,741.5200	3.7415	3,859.2500	3.8593	3.147	0	0	0
2014/12/29	R197	05/02/2015	288.99	Put	Bond Future	2,638.3700	2.6384	2,696.6600	2.6967	2.209	0	0	0
2014/12/29	R197	05/02/2015			Bond Future	286.3516	286.3516	286.2933	286.2933	(0.020)	0.0000	0.0000	898
2014/12/29	R197	05/02/2015	289.01	Put	Bond Future	2,658.3700	2.6584	2,716.6600	2.7167	2.193	0	0	0
2014/12/29	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R197	05/02/2015	289.00	Put	Bond Future	2,648.3700	2.6484	2,706.6600	2.7067	2.201	0	0	0
2014/12/29	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R197	07/05/2015			Bond Future	290.9262	290.9262	290.8597	290.8597	(0.023)	0.0000	0.0000	0
2014/12/29	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R197	07/05/2015	293.99	Put	Bond Future	3,063.8200	3.0638	3,130.3500	3.1304	2.171	0	0	0
2014/12/29	R197	07/05/2015	294.01	Put	Bond Future	3,083.8200	3.0838	3,150.3500	3.1504	2.157	0	0	0
2014/12/29	R197	07/05/2015	294.00	Put	Bond Future	3,073.8200	3.0738	3,140.3500	3.1404	2.164	0	0	0
2014/12/29	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R202	05/02/2015	233.01	Call	Bond Future	4,119.2400	4.1192	4,070.5300	4.0705	(1.182)	0	0	0
2014/12/29	R202	05/02/2015			Bond Future	237.1292	237.1292	237.0805	237.0805	(0.021)	0.0000	0.0000	50,884
2014/12/29	R202	05/02/2015	232.99	Call	Bond Future	4,139.2400	4.1392	4,090.5300	4.0905	(1.177)	0	0	0
2014/12/29	R202	05/02/2015	233.00	Call	Bond Future	4,129.2400	4.1292	4,080.5300	4.0805	(1.180)	0	0	0
2014/12/29	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R202	07/05/2015			Bond Future	240.9174	240.9174	240.8620	240.8620	(0.023)	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
2014/12/29	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R202	07/05/2015	238.51	Call	Bond Future	2,407.4300	2.4074	2,351.9700	2.3520	(2.304)	0	0	0
2014/12/29	R202	07/05/2015	238.49	Call	Bond Future	2,427.4300	2.4274	2,371.9700	2.3720	(2.285)	0	0	0
2014/12/29	R202	07/05/2015	238.50	Call	Bond Future	2,417.4300	2.4174	2,361.9700	2.3620	(2.294)	0	0	0
2014/12/29	R203	05/02/2015	7.69	Call	Bond Future	1,588.0400	1.5880	1,663.5700	1.6636	4.756	0	0	55
2014/12/29	R203	05/02/2015			Bond Future	7.0163	106.2395	6.9838	106.3168	(0.463)	0.0000	0.0000	14,991
2014/12/29	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R203	05/02/2015	8.35	Call	Bond Future	3,107.9500	3.1080	3,185.2400	3.1852	2.487	0	0	0
2014/12/29	R203	05/02/2015	8.36	Call	Bond Future	3,130.8000	3.1308	3,208.0900	3.2081	2.469	0	0	0
2014/12/29	R203	05/02/2015	8.34	Call	Bond Future	3,085.0900	3.0851	3,162.3800	3.1624	2.505	0	0	0
2014/12/29	R203	05/02/2015	7.69	Put	Bond Future	3.1200	0.0031	1.3600	0.0014	(56.410)	0	0	0
2014/12/29	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R203	07/05/2015			Bond Future	7.0839	103.7617	7.0488	103.8374	(0.495)	0.0000	0.0000	0
2014/12/29	R203	07/05/2015	7.24	Put	Bond Future	323.4700	0.3235	286.7900	0.2868	(11.340)	0	0	0
2014/12/29	R203	07/05/2015	7.26	Put	Bond Future	307.9300	0.3079	272.3600	0.2724	(11.551)	0	0	0
2014/12/29	R203	07/05/2015	7.25	Put	Bond Future	315.6300	0.3156	279.5000	0.2795	(11.447)	0	0	0
2014/12/29	R203	07/05/2015	7.25	Call	Bond Future	673.5800	0.6736	713.1500	0.7131	5.875	0	0	0
2014/12/29	R203	07/05/2015	7.26	Call	Bond Future	687.3700	0.6874	727.5000	0.7275	5.838	0	0	0
2014/12/29	R203	07/05/2015	7.24	Call	Bond Future	659.9200	0.6599	698.9400	0.6989	5.913	0	0	0
2014/12/29	R203	06/08/2015	6.74	Call	Bond Future	293.8300	0.2938	312.2000	0.3122	6.252	0	0	0
2014/12/29	R203	06/08/2015	6.75	Put	Bond Future	978.5700	0.9786	923.0000	0.9230	(5.679)	0	0	0
2014/12/29	R203	06/08/2015			Bond Future	7.0978	105.5561	7.0596	105.6304	(0.539)	0.0000	0.0000	0
2014/12/29	R203	06/08/2015	6.75	Call	Bond Future	300.3000	0.3003	319.0000	0.3190	6.227	0	0	0
2014/12/29	R203	06/08/2015	6.76	Call	Bond Future	306.8500	0.3068	325.8900	0.3259	6.205	0	0	0
2014/12/29	R203	06/08/2015	6.74	Put	Bond Future	991.6900	0.9917	935.7900	0.9358	(5.637)	0	0	0
2014/12/29	R203	06/08/2015	6.76	Put	Bond Future	965.5400	0.9655	910.3100	0.9103	(5.720)	0	0	0
2014/12/29	R204	05/02/2015			Bond Future	7.3018	103.4186	7.2697	103.5266	(0.440)	0.0000	0.0000	10,782
2014/12/29	R204	05/02/2015	8.25	Call	Bond Future	3,126.9500	3.1269	3,234.5400	3.2345	3.441	0	0	0
2014/12/29	R204	05/02/2015	8.26	Call	Bond Future	3,159.2200	3.1592	3,266.8600	3.2669	3.407	0	0	0
2014/12/29	R204	05/02/2015	8.24	Call	Bond Future	3,094.6700	3.0947	3,202.2200	3.2022	3.475	0	0	0
2014/12/29	R204	05/02/2015	8.26	Put	Bond Future	0.6600	0.0007	0.2300	0.0002	(65.152)	0	0	0
2014/12/29	R204	05/02/2015	8.25	Put	Bond Future	0.7300	0.0007	0.2500	0.0003	(65.753)	0	0	0
2014/12/29	R204	05/02/2015	8.24	Put	Bond Future	0.8000	0.0008	0.2800	0.0003	(65.000)	0	0	0
2014/12/29	R204	07/05/2015	7.51	Put	Bond Future	543.0300	0.5430	487.6000	0.4876	(10.208)	0	0	0
2014/12/29	R204	07/05/2015			Bond Future	7.3736	105.0624	7.3398	105.1693	(0.459)	0.0000	0.0000	0
2014/12/29	R204	07/05/2015	7.50	Put	Bond Future	555.5700	0.5556	499.3900	0.4994	(10.112)	0	0	0
2014/12/29	R204	07/05/2015	7.49	Call	Bond Future	935.0300	0.9350	985.0600	0.9851	5.351	0	0	0
2014/12/29	R204	07/05/2015	7.50	Call	Bond Future	953.7200	0.9537	1,004.4900	1.0045	5.323	0	0	0
2014/12/29	R204	07/05/2015	7.51	Call	Bond Future	972.6000	0.9726	1,024.1200	1.0241	5.297	0	0	0
2014/12/29	R204	07/05/2015	7.49	Put	Bond Future	568.3200	0.5683	511.4000	0.5114	(10.015)	0	0	0
2014/12/29	R204	06/08/2015	7.74	Call	Bond Future	1,539.1400	1.5391	1,599.6000	1.5996	3.928	0	0	0
2014/12/29	R204	06/08/2015	7.75	Put	Bond Future	566.5800	0.5666	521.4500	0.5215	(7.965)	0	0	0
2014/12/29	R204	06/08/2015			Bond Future	7.4126	102.8402	7.3767	102.9463	(0.484)	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
2014/12/29	R204	06/08/2015	8.41	Call	Bond Future	3,057.2100	3.0572	3,145.0900	3.1451	2.875	0	0	0
2014/12/29	R204	06/08/2015	7.74	Put	Bond Future	576.2300	0.5762	530.6100	0.5306	(7.917)	0	0	0
2014/12/29	R204	06/08/2015	7.76	Put	Bond Future	557.0600	0.5571	512.4300	0.5124	(8.012)	0	0	0
2014/12/29	R204	06/08/2015	8.41	Put	Bond Future	158.7600	0.1588	140.5600	0.1406	(11.464)	0	0	699
2014/12/29	R204	06/08/2015	7.75	Call	Bond Future	1,558.7200	1.5587	1,619.6700	1.6197	3.910	0	0	0
2014/12/29	R204	06/08/2015	7.76	Call	Bond Future	1,578.4200	1.5784	1,639.8700	1.6399	3.893	0	0	0
2014/12/29	R207	05/02/2015	8.49	Put	Bond Future	1.6700	0.0017	0.6400	0.0006	(61.677)	0	0	0
2014/12/29	R207	05/02/2015			Bond Future	7.5464	99.3110	7.5145	99.4399	(0.424)	0.0000	0.0000	32,274
2014/12/29	R207	05/02/2015	8.51	Put	Bond Future	1.4000	0.0014	0.5300	0.0005	(62.143)	0	0	0
2014/12/29	R207	05/02/2015	8.50	Call	Bond Future	3,749.7400	3.7497	3,877.6300	3.8776	3.411	0	0	0
2014/12/29	R207	05/02/2015	8.51	Call	Bond Future	3,787.9800	3.7880	3,915.9500	3.9160	3.378	0	0	0
2014/12/29	R207	05/02/2015	8.49	Call	Bond Future	3,711.4700	3.7115	3,839.2800	3.8393	3.444	0	0	0
2014/12/29	R207	05/02/2015	8.50	Put	Bond Future	1.5400	0.0015	0.5900	0.0006	(61.688)	0	0	0
2014/12/29	R207	07/05/2015			Bond Future	7.6213	100.8897	7.5879	101.0179	(0.438)	0.0000	0.0000	0
2014/12/29	R207	07/05/2015	8.25	Call	Bond Future	2,588.0600	2.5881	2,685.9900	2.6860	3.784	0	0	0
2014/12/29	R207	07/05/2015	7.73	Call	Bond Future	1,165.6400	1.1656	1,223.3600	1.2234	4.952	0	0	66
2014/12/29	R207	07/05/2015	8.24	Put	Bond Future	214.5100	0.2145	183.6300	0.1836	(14.396)	0	0	0
2014/12/29	R207	07/05/2015	8.26	Put	Bond Future	203.0200	0.2030	173.3600	0.1734	(14.609)	0	0	0
2014/12/29	R207	07/05/2015	7.73	Put	Bond Future	749.1500	0.7492	678.6700	0.6787	(9.408)	0	0	0
2014/12/29	R207	07/05/2015	8.25	Put	Bond Future	208.7000	0.2087	178.4300	0.1784	(14.504)	0	0	0
2014/12/29	R207	07/05/2015	8.26	Call	Bond Future	2,619.6600	2.6197	2,718.2000	2.7182	3.762	0	0	0
2014/12/29	R207	07/05/2015	8.24	Call	Bond Future	2,556.5800	2.5566	2,653.9000	2.6539	3.807	0	0	0
2014/12/29	R207	06/08/2015	7.76	Call	Bond Future	1,418.4200	1.4184	1,475.6300	1.4756	4.033	0	0	0
2014/12/29	R207	06/08/2015			Bond Future	7.6706	98.9900	7.6357	99.1177	(0.455)	0.0000	0.0000	0
2014/12/29	R207	06/08/2015	7.74	Call	Bond Future	1,378.1900	1.3782	1,434.1900	1.4342	4.063	0	0	0
2014/12/29	R207	06/08/2015	7.75	Call	Bond Future	1,398.0800	1.3981	1,454.6800	1.4547	4.048	0	0	0
2014/12/29	R207	06/08/2015	7.46	Call	Bond Future	884.0500	0.8841	923.6200	0.9236	4.476	0	0	70
2014/12/29	R207	06/08/2015	7.74	Put	Bond Future	1,124.5500	1.1245	1,052.8000	1.0528	(6.380)	0	0	0
2014/12/29	R207	06/08/2015	7.76	Put	Bond Future	1,091.8700	1.0919	1,021.3300	1.0213	(6.460)	0	0	0
2014/12/29	R207	06/08/2015	7.46	Put	Bond Future	1,658.0600	1.6581	1,569.8800	1.5699	(5.318)	0	0	0
2014/12/29	R207	06/08/2015	7.75	Put	Bond Future	1,107.9700	1.1080	1,036.8200	1.0368	(6.422)	0	0	0
2014/12/29	R207	05/11/2015	7.76	Call	Bond Future	1,611.2600	1.6113	1,667.9200	1.6679	3.517	0	0	0
2014/12/29	R207	05/11/2015			Bond Future	7.6809	100.7932	7.6449	100.9187	(0.468)	0.0000	0.0000	0
2014/12/29	R207	05/11/2015	7.74	Call	Bond Future	1,573.3200	1.5733	1,629.0300	1.6290	3.541	0	0	0
2014/12/29	R207	05/11/2015	7.75	Call	Bond Future	1,592.0500	1.5921	1,648.2300	1.6482	3.529	0	0	0
2014/12/29	R207	05/11/2015	7.43	Call	Bond Future	1,050.2800	1.0503	1,091.4900	1.0915	3.924	0	0	53
2014/12/29	R207	05/11/2015	7.74	Put	Bond Future	1,367.3800	1.3674	1,297.5500	1.2975	(5.107)	0	0	0
2014/12/29	R207	05/11/2015	7.43	Put	Bond Future	1,929.9200	1.9299	1,845.5900	1.8456	(4.370)	0	0	0
2014/12/29	R207	05/11/2015	7.76	Put	Bond Future	1,335.7800	1.3358	1,266.9000	1.2669	(5.157)	0	0	0
2014/12/29	R207	05/11/2015	7.75	Put	Bond Future	1,351.3300	1.3513	1,281.9700	1.2820	(5.133)	0	0	0
2014/12/29	R208	05/02/2015	8.51	Call	Bond Future	3,786.0200	3.7860	3,931.9100	3.9319	3.853	0	0	0
2014/12/29	R208	05/02/2015			Bond Future	7.6837	97.9537	7.6518	98.1033	(0.415)	0.0000	0.0000	51,071
2014/12/29	R208	05/02/2015	8.49	Call	Bond Future	3,697.8500	3.6979	3,843.2100	3.8432	3.931	0	0	0
2014/12/29	R208	05/02/2015	8.51	Put	Bond Future	6.8600	0.0069	3.1700	0.0032	(53.790)	0	0	0
2014/12/29	R208	05/02/2015	8.50	Put	Bond Future	7.4200	0.0074	3.4600	0.0035	(53.369)	0	0	0
2014/12/29	R208	05/02/2015	8.49	Put	Bond Future	7.9800	0.0080	3.7600	0.0038	(52.882)	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
2014/12/29	R208	05/02/2015	8.50	Call	Bond Future	3,741.9500	3.7419	3,887.5700	3.8876	3.892	0	0	0
2014/12/29	R208	07/05/2015	8.01	Call	Bond Future	1,820.5200	1.8205	1,901.8300	1.9018	4.466	0	0	0
2014/12/29	R208	07/05/2015			Bond Future	7.7494	96.1110	7.7164	96.2604	(0.426)	0.0000	0.0000	0
2014/12/29	R208	07/05/2015	7.99	Call	Bond Future	1,761.5000	1.7615	1,840.8800	1.8409	4.506	0	0	0
2014/12/29	R208	07/05/2015	8.00	Call	Bond Future	1,790.9000	1.7909	1,871.2400	1.8712	4.486	0	0	0
2014/12/29	R208	07/05/2015	7.99	Put	Bond Future	680.5700	0.6806	610.5800	0.6106	(10.284)	0	0	0
2014/12/29	R208	07/05/2015	8.01	Put	Bond Future	650.4200	0.6504	582.3600	0.5824	(10.464)	0	0	0
2014/12/29	R208	07/05/2015	8.00	Put	Bond Future	665.3700	0.6654	596.3400	0.5963	(10.375)	0	0	0
2014/12/29	R208	06/08/2015			Bond Future	7.7934	97.7733	7.7592	97.9227	(0.439)	0.0000	0.0000	0
2014/12/29	R208	06/08/2015	8.00	Call	Bond Future	1,999.2300	1.9992	2,073.9400	2.0739	3.737	0	0	0
2014/12/29	R208	06/08/2015	8.01	Call	Bond Future	2,025.4800	2.0255	2,100.8900	2.1009	3.723	0	0	0
2014/12/29	R208	06/08/2015	8.85	Call	Bond Future	4,718.9500	4.7189	4,842.3400	4.8423	2.615	0	0	0
2014/12/29	R208	06/08/2015	7.99	Call	Bond Future	1,973.1400	1.9731	2,047.1600	2.0472	3.751	0	0	0
2014/12/29	R208	06/08/2015	8.01	Put	Bond Future	1,086.0200	1.0860	1,012.0300	1.0120	(6.813)	0	0	0
2014/12/29	R208	06/08/2015	8.00	Put	Bond Future	1,102.8800	1.1029	1,028.1900	1.0282	(6.772)	0	0	0
2014/12/29	R208	06/08/2015	7.99	Put	Bond Future	1,119.9400	1.1199	1,044.5600	1.0446	(6.731)	0	0	0
2014/12/29	R208	06/08/2015	8.85	Put	Bond Future	241.4800	0.2415	215.4700	0.2155	(10.771)	0	0	198
2014/12/29	R208	05/11/2015			Bond Future	7.8109	96.1509	7.7759	96.2986	(0.449)	0.0000	0.0000	0
2014/12/29	R208	05/11/2015	8.48	Call	Bond Future	3,519.2400	3.5192	3,617.1900	3.6172	2.783	0	0	0
2014/12/29	R208	05/11/2015	7.74	Put	Bond Future	1,911.1300	1.9111	1,821.6500	1.8216	(4.682)	0	0	0
2014/12/29	R208	05/11/2015	7.75	Call	Bond Future	1,632.7300	1.6327	1,691.5300	1.6915	3.601	0	0	0
2014/12/29	R208	05/11/2015	7.76	Call	Bond Future	1,653.6200	1.6536	1,712.9800	1.7130	3.590	0	0	0
2014/12/29	R208	05/11/2015	8.48	Put	Bond Future	752.4900	0.7525	702.7100	0.7027	(6.615)	0	0	2,200
2014/12/29	R208	05/11/2015	7.74	Call	Bond Future	1,611.9800	1.6120	1,670.2300	1.6702	3.614	0	0	0
2014/12/29	R208	05/11/2015	7.76	Put	Bond Future	1,868.3100	1.8683	1,779.9400	1.7799	(4.730)	0	0	0
2014/12/29	R208	05/11/2015	7.75	Put	Bond Future	1,889.6400	1.8896	1,800.7100	1.8007	(4.706)	0	0	0
2014/12/29	R209	05/02/2015	9.00	Put	Bond Future	287.6200	0.2876	199.7900	0.1998	(30.537)	0	0	0
2014/12/29	R209	05/02/2015			Bond Future	8.6365	79.2650	8.6000	79.5547	(0.423)	0.0000	0.0000	29,898
2014/12/29	R209	05/02/2015	9.25	Call	Bond Future	4,714.7200	4.7147	4,970.0400	4.9700	5.415	0	0	0
2014/12/29	R209	05/02/2015	9.26	Call	Bond Future	4,782.2500	4.7823	5,039.0100	5.0390	5.369	0	0	0
2014/12/29	R209	05/02/2015	9.24	Call	Bond Future	4,647.3100	4.6473	4,901.1300	4.9011	5.462	0	0	0
2014/12/29	R209	05/02/2015	9.25	Put	Bond Future	84.3500	0.0844	49.9500	0.0500	(40.782)	0	0	0
2014/12/29	R209	05/02/2015	9.00	Call	Bond Future	3,084.1100	3.0841	3,286.0000	3.2860	6.546	0	0	0
2014/12/29	R209	05/02/2015	9.24	Put	Bond Future	88.9400	0.0889	53.0400	0.0530	(40.364)	0	0	0
2014/12/29	R209	05/02/2015	9.26	Put	Bond Future	79.9900	0.0800	47.0300	0.0470	(41.205)	0	0	0
2014/12/29	R209	07/05/2015			Bond Future	8.6902	77.3771	8.6529	77.6694	(0.428)	0.0000	0.0000	0
2014/12/29	R209	07/05/2015	8.99	Put	Bond Future	1,295.0700	1.2951	1,163.1800	1.1632	(10.184)	0	0	0
2014/12/29	R209	07/05/2015	9.01	Put	Bond Future	1,244.9500	1.2450	1,116.2700	1.1163	(10.336)	0	0	0
2014/12/29	R209	07/05/2015	8.99	Call	Bond Future	3,588.4300	3.5884	3,748.8200	3.7488	4.470	0	0	0
2014/12/29	R209	07/05/2015	9.00	Put	Bond Future	1,269.8100	1.2698	1,139.5300	1.1395	(10.260)	0	0	0
2014/12/29	R209	07/05/2015	9.00	Call	Bond Future	3,637.8400	3.6378	3,799.8400	3.7998	4.453	0	0	0
2014/12/29	R209	07/05/2015	9.01	Call	Bond Future	3,687.5400	3.6875	3,851.1400	3.8511	4.437	0	0	0
2014/12/29	R209	06/08/2015	8.99	Put	Bond Future	2,156.0800	2.1561	2,013.5900	2.0136	(6.609)	0	0	0
2014/12/29	R209	06/08/2015			Bond Future	8.7331	78.7156	8.6951	79.0108	(0.435)	0.0000	0.0000	0
2014/12/29	R209	06/08/2015	9.01	Put	Bond Future	2,097.7500	2.0978	1,957.6300	1.9576	(6.680)	0	0	0
2014/12/29	R209	06/08/2015	9.90	Call	Bond Future	8,818.7100	8.8187	9,059.9600	9.0600	2.736	0	0	0
2014/12/29	R209	06/08/2015	9.00	Call	Bond Future	4,154.9000	4.1549	4,308.8600	4.3089	3.706	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
2014/12/29	R209	06/08/2015	9.01	Call	Bond Future	4,200.2800	4.2003	4,355.4200	4.3554	3.694	0	0	0
2014/12/29	R209	06/08/2015	8.99	Call	Bond Future	4,109.7400	4.1097	4,262.5100	4.2625	3.717	0	0	0
2014/12/29	R209	06/08/2015	9.00	Put	Bond Future	2,126.7500	2.1268	1,985.4500	1.9854	(6.644)	0	0	0
2014/12/29	R209	06/08/2015	9.90	Put	Bond Future	528.4900	0.5285	474.4800	0.4745	(10.220)	0	0	2,914
2014/12/29	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R210	05/02/2015			Bond Future	177.5252	177.5252	177.4884	177.4884	(0.021)	0.0000	0.0000	628
2014/12/29	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R210	05/02/2015	175.01	Call	Bond Future	2,515.2300	2.5152	2,478.4300	2.4784	(1.463)	0	0	0
2014/12/29	R210	05/02/2015	174.99	Call	Bond Future	2,535.2300	2.5352	2,498.4300	2.4984	(1.452)	0	0	0
2014/12/29	R210	05/02/2015	175.00	Call	Bond Future	2,525.2300	2.5252	2,488.4300	2.4884	(1.457)	0	0	0
2014/12/29	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R210	07/05/2015			Bond Future	178.2860	178.2860	178.2442	178.2442	(0.023)	0.0000	0.0000	0
2014/12/29	R210	07/05/2015	177.00	Call	Bond Future	1,286.0500	1.2860	1,244.1800	1.2442	(3.256)	0	0	0
2014/12/29	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R210	07/05/2015	177.01	Call	Bond Future	1,276.0500	1.2761	1,234.1800	1.2342	(3.281)	0	0	0
2014/12/29	R210	07/05/2015	176.99	Call	Bond Future	1,296.0500	1.2960	1,254.1800	1.2542	(3.231)	0	0	0
2014/12/29	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R211	05/02/2015			Bond Future	131.5111	131.5111	131.4798	131.4798	(0.024)	0.0000	0.0000	1,120
2014/12/29	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R211	05/02/2015	132.99	Put	Bond Future	1,478.9100	1.4789	1,510.2000	1.5102	2.116	0	0	0
2014/12/29	R211	05/02/2015	133.01	Put	Bond Future	1,498.9100	1.4989	1,530.2000	1.5302	2.088	0	0	0
2014/12/29	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R211	05/02/2015	133.00	Put	Bond Future	1,488.9100	1.4889	1,520.2000	1.5202	2.102	0	0	0
2014/12/29	R211	07/05/2015	134.99	Put	Bond Future	1,377.8400	1.3778	1,412.9600	1.4130	2.549	0	0	0
2014/12/29	R211	07/05/2015			Bond Future	133.6122	133.6122	133.5770	133.5770	(0.026)	0.0000	0.0000	0
2014/12/29	R211	07/05/2015	135.01	Put	Bond Future	1,397.8400	1.3978	1,432.9600	1.4330	2.512	0	0	0
2014/12/29	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R211	07/05/2015	135.00	Put	Bond Future	1,387.8400	1.3878	1,422.9600	1.4230	2.531	0	0	0
2014/12/29	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R212	05/02/2015			Bond Future	136.1857	136.1857	136.1577	136.1577	(0.021)	0.0000	0.0000	13,564
2014/12/29	R212	05/02/2015	137.99	Put	Bond Future	1,804.3400	1.8043	1,832.3000	1.8323	1.550	0	0	0
2014/12/29	R212	05/02/2015	138.01	Put	Bond Future	1,824.3400	1.8243	1,852.3000	1.8523	1.533	0	0	0
2014/12/29	R212	05/02/2015	138.00	Put	Bond Future	1,814.3400	1.8143	1,842.3000	1.8423	1.541	0	0	0
2014/12/29	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R212	07/05/2015			Bond Future	138.3615	138.3615	138.3295	138.3295	(0.023)	0.0000	0.0000	0
2014/12/29	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R212	07/05/2015	140.99	Put	Bond Future	2,628.5400	2.6285	2,660.4700	2.6605	1.215	0	0	0
2014/12/29	R212	07/05/2015	141.01	Put	Bond Future	2,648.5400	2.6485	2,680.4700	2.6805	1.206	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
2014/12/29	R212	07/05/2015	141.00	Put	Bond Future	2,638.5400	2.6385	2,670.4700	2.6705	1.210	0	0	0
2014/12/29	R213	05/02/2015	9.26	Put	Bond Future	42.3900	0.0424	23.7200	0.0237	(44.043)	0	0	0
2014/12/29	R213	05/02/2015			Bond Future	8.5297	89.9047	8.4981	90.1526	(0.371)	0.0000	0.0000	23,596
2014/12/29	R213	05/02/2015	9.25	Put	Bond Future	44.8900	0.0449	25.3100	0.0253	(43.618)	0	0	0
2014/12/29	R213	05/02/2015	9.24	Put	Bond Future	47.5200	0.0475	27.0000	0.0270	(43.182)	0	0	0
2014/12/29	R213	05/02/2015	9.25	Call	Bond Future	5,430.6900	5.4307	5,659.0100	5.6590	4.204	0	0	0
2014/12/29	R213	05/02/2015	9.26	Call	Bond Future	5,499.5400	5.4995	5,728.7700	5.7288	4.168	0	0	0
2014/12/29	R213	05/02/2015	9.24	Call	Bond Future	5,361.8800	5.3619	5,589.2600	5.5893	4.241	0	0	0
2014/12/29	R213	07/05/2015	8.74	Call	Bond Future	2,852.7100	2.8527	2,963.1500	2.9631	3.871	0	0	0
2014/12/29	R213	07/05/2015	8.75	Put	Bond Future	1,646.6600	1.6467	1,509.1100	1.5091	(8.353)	0	0	0
2014/12/29	R213	07/05/2015			Bond Future	8.5864	87.7894	8.5541	88.0388	(0.375)	0.0000	0.0000	0
2014/12/29	R213	07/05/2015	8.75	Call	Bond Future	2,897.3900	2.8974	3,009.2700	3.0093	3.861	0	0	0
2014/12/29	R213	07/05/2015	8.76	Call	Bond Future	2,942.4100	2.9424	3,055.7400	3.0557	3.852	0	0	0
2014/12/29	R213	07/05/2015	8.74	Put	Bond Future	1,677.6800	1.6777	1,538.6900	1.5387	(8.285)	0	0	0
2014/12/29	R213	07/05/2015	8.76	Put	Bond Future	1,616.0800	1.6161	1,479.9800	1.4800	(8.422)	0	0	0
2014/12/29	R213	06/08/2015			Bond Future	8.6317	89.3074	8.5988	89.5588	(0.381)	0.0000	0.0000	0
2014/12/29	R213	06/08/2015	8.49	Put	Bond Future	3,533.1400	3.5331	3,365.6800	3.3657	(4.740)	0	0	0
2014/12/29	R213	06/08/2015	8.51	Put	Bond Future	3,447.4100	3.4474	3,281.9800	3.2820	(4.799)	0	0	0
2014/12/29	R213	06/08/2015	8.49	Call	Bond Future	2,442.6300	2.4426	2,526.6000	2.5266	3.438	0	0	0
2014/12/29	R213	06/08/2015	8.50	Put	Bond Future	3,489.8100	3.4898	3,323.3700	3.3234	(4.769)	0	0	0
2014/12/29	R213	06/08/2015	8.50	Call	Bond Future	2,476.9100	2.4769	2,561.9000	2.5619	3.431	0	0	0
2014/12/29	R213	06/08/2015	8.51	Call	Bond Future	2,512.0200	2.5120	2,598.0200	2.5980	3.424	0	0	0
2014/12/29	R214	05/02/2015	9.50	Call	Bond Future	6,127.5800	6.1276	6,413.7300	6.4137	4.670	0	0	0
2014/12/29	R214	05/02/2015			Bond Future	8.7169	80.2431	8.6804	80.5478	(0.419)	0.0000	0.0000	14,311
2014/12/29	R214	05/02/2015	9.51	Call	Bond Future	6,197.9900	6.1980	6,484.9900	6.4850	4.631	0	0	0
2014/12/29	R214	05/02/2015	9.49	Call	Bond Future	6,057.1900	6.0572	6,342.4500	6.3425	4.709	0	0	0
2014/12/29	R214	05/02/2015	9.50	Put	Bond Future	39.9400	0.0399	21.3300	0.0213	(46.595)	0	0	0
2014/12/29	R214	05/02/2015	9.49	Put	Bond Future	42.2200	0.0422	22.7200	0.0227	(46.187)	0	0	0
2014/12/29	R214	05/02/2015	9.51	Put	Bond Future	37.8000	0.0378	20.0400	0.0200	(46.984)	0	0	0
2014/12/29	R214	07/05/2015			Bond Future	8.7686	78.2273	8.7313	78.5349	(0.425)	0.0000	0.0000	0
2014/12/29	R214	07/05/2015	9.15	Call	Bond Future	4,234.7600	4.2348	4,415.3300	4.4153	4.264	0	0	0
2014/12/29	R214	07/05/2015	9.16	Call	Bond Future	4,288.2500	4.2882	4,470.4200	4.4704	4.248	0	0	0
2014/12/29	R214	07/05/2015	9.14	Put	Bond Future	1,220.8700	1.2209	1,092.2200	1.0922	(10.538)	0	0	0
2014/12/29	R214	07/05/2015	9.16	Put	Bond Future	1,173.5000	1.1735	1,048.0700	1.0481	(10.689)	0	0	0
2014/12/29	R214	07/05/2015	9.15	Put	Bond Future	1,196.9900	1.1970	1,069.9600	1.0700	(10.612)	0	0	0
2014/12/29	R214	07/05/2015	9.14	Call	Bond Future	4,181.5300	4.1815	4,360.4800	4.3605	4.280	0	0	0
2014/12/29	R214	06/08/2015	8.76	Put	Bond Future	3,455.4700	3.4555	3,266.1800	3.2662	(5.478)	0	0	0
2014/12/29	R214	06/08/2015			Bond Future	8.8105	79.5801	8.7726	79.8909	(0.431)	0.0000	0.0000	0
2014/12/29	R214	06/08/2015	8.75	Put	Bond Future	3,498.4200	3.4984	3,307.8800	3.3079	(5.446)	0	0	0
2014/12/29	R214	06/08/2015	8.74	Call	Bond Future	2,963.2600	2.9633	3,082.2500	3.0823	4.016	0	0	0
2014/12/29	R214	06/08/2015	8.75	Call	Bond Future	3,001.9100	3.0019	3,122.1600	3.1222	4.006	0	0	0
2014/12/29	R214	06/08/2015	8.76	Call	Bond Future	3,041.3400	3.0413	3,162.8400	3.1628	3.995	0	0	0
2014/12/29	R214	06/08/2015	8.74	Put	Bond Future	3,542.2800	3.5423	3,350.4800	3.3505	(5.415)	0	0	0
2014/12/29	R248	05/02/2015			Bond Future	8.7928	103.4726	8.7563	103.8643	(0.416)	0.0000	0.0000	43,226
2014/12/29	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
2014/12/29	R248	05/02/2015	9.50	Call	Bond Future	7,069.1200	7.0691	7,460.8500	7.4609	5.541	0	0	0
2014/12/29	R248	05/02/2015	9.51	Call	Bond Future	7,162.6400	7.1626	7,554.3700	7.5544	5.469	0	0	0
2014/12/29	R248	05/02/2015	9.49	Call	Bond Future	6,975.4200	6.9754	7,367.1500	7.3672	5.616	0	0	0
2014/12/29	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R248	07/05/2015			Bond Future	8.8464	100.6869	8.8091	101.0821	(0.422)	0.0000	0.0000	0
2014/12/29	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R248	07/05/2015	9.26	Call	Bond Future	4,199.6000	4.1996	4,594.8000	4.5948	9.410	0	0	0
2014/12/29	R248	07/05/2015	9.24	Call	Bond Future	4,003.8000	4.0038	4,399.0000	4.3990	9.871	0	0	0
2014/12/29	R248	07/05/2015	9.25	Call	Bond Future	4,101.7900	4.1018	4,496.9900	4.4970	9.635	0	0	0
2014/12/29	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R248	06/08/2015			Bond Future	8.8904	102.4280	8.8523	102.8274	(0.428)	0.0000	0.0000	0
2014/12/29	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/29	R248	06/08/2015	8.74	Put	Bond Future	1,593.8800	1.5939	1,194.5000	1.1945	(25.057)	0	0	0
2014/12/29	R248	06/08/2015	8.76	Put	Bond Future	1,379.3600	1.3794	979.9800	0.9800	(28.954)	0	0	0
2014/12/29	R248	06/08/2015	8.75	Put	Bond Future	1,486.5200	1.4865	1,087.1400	1.0871	(26.867)	0	0	0

Total

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