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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/12/2014 TO 31/12/2014

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
2014/12/31	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	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
2014/12/31	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2025	05/02/2015			Bond Future	118.4173	118.4173	118.4091	118.4091	(0.007)	0.0000	0.0000	16
2014/12/31	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2025	05/02/2015	118.99	Put	Bond Future	572.7000	0.5727	580.9300	0.5809	1.437	0	0	0
2014/12/31	2025	05/02/2015	119.01	Put	Bond Future	592.7000	0.5927	600.9300	0.6009	1.389	0	0	0
2014/12/31	2025	05/02/2015	119.00	Put	Bond Future	582.7000	0.5827	590.9300	0.5909	1.412	0	0	0
2014/12/31	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2025	07/05/2015			Bond Future	120.3046	120.3046	120.2966	120.2966	(0.007)	0.0000	0.0000	0
2014/12/31	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2025	07/05/2015	120.99	Put	Bond Future	685.4100	0.6854	693.4300	0.6934	1.170	0	0	0
2014/12/31	2025	07/05/2015	121.01	Put	Bond Future	705.4100	0.7054	713.4300	0.7134	1.137	0	0	0
2014/12/31	2025	07/05/2015	121.00	Put	Bond Future	695.4100	0.6954	703.4300	0.7034	1.153	0	0	0
2014/12/31	2030	05/02/2015			Bond Future	8.4457	96.4691	8.3894	96.9315	(0.667)	0.0000	0.0000	4,666
2014/12/31	2030	05/02/2015	9.25	Call	Bond Future	6,276.5700	6.2766	6,738.9800	6.7390	7.367	0	0	0
2014/12/31	2030	05/02/2015	9.24	Call	Bond Future	6,202.1700	6.2022	6,664.5800	6.6646	7.456	0	0	0
2014/12/31	2030	05/02/2015	9.26	Call	Bond Future	6,350.8800	6.3509	6,813.2900	6.8133	7.281	0	0	0
2014/12/31	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2030	07/05/2015			Bond Future	8.5072	97.9987	8.4490	98.4689	(0.683)	0.0000	0.0000	0
2014/12/31	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2030	07/05/2015	8.74	Call	Bond Future	1,851.2900	1.8513	2,321.4000	2.3214	25.394	0	0	0
2014/12/31	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2030	07/05/2015	8.75	Call	Bond Future	1,929.6600	1.9297	2,399.7700	2.3998	24.362	0	0	0
2014/12/31	2030	07/05/2015	8.76	Call	Bond Future	2,007.9300	2.0079	2,478.0400	2.4780	23.413	0	0	0
2014/12/31	2032	05/02/2015			Bond Future	8.6067	99.8310	8.5453	100.3655	(0.713)	0.0000	0.0000	15
2014/12/31	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2032	05/02/2015	8.50	Put	Bond Future	931.6900	0.9317	397.2800	0.3973	(57.359)	0	0	0
2014/12/31	2032	05/02/2015	8.49	Put	Bond Future	1,019.6900	1.0197	485.2800	0.4853	(52.409)	0	0	0
2014/12/31	2032	05/02/2015	8.51	Put	Bond Future	843.8000	0.8438	309.3900	0.3094	(63.334)	0	0	0
2014/12/31	2032	07/05/2015	8.51	Put	Bond Future	1,365.5900	1.3656	822.4500	0.8225	(39.773)	0	0	0
2014/12/31	2032	07/05/2015			Bond Future	8.6681	97.2588	8.6048	97.8019	(0.730)	0.0000	0.0000	0
2014/12/31	2032	07/05/2015	8.50	Put	Bond Future	1,452.9000	1.4529	909.7600	0.9098	(37.383)	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
2014/12/31	2032	07/05/2015	8.49	Put	Bond Future	1,540.3300	1.5403	997.1900	0.9972	(35.261)	0	0	0
2014/12/31	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2032	06/08/2015			Bond Future	8.7177	98.9359	8.6525	99.4880	(0.747)	0.0000	0.0000	0
2014/12/31	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2032	06/08/2015	8.50	Put	Bond Future	1,863.0200	1.8630	1,310.9200	1.3109	(29.635)	0	0	0
2014/12/31	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2032	06/08/2015	8.49	Put	Bond Future	1,949.8600	1.9499	1,397.7600	1.3978	(28.315)	0	0	0
2014/12/31	2032	06/08/2015	8.51	Put	Bond Future	1,776.2900	1.7763	1,224.1900	1.2242	(31.082)	0	0	0
2014/12/31	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2037	05/02/2015			Bond Future	8.6645	98.6258	8.6083	99.1696	(0.649)	0.0000	0.0000	36,001
2014/12/31	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2037	05/02/2015	9.50	Call	Bond Future	7,552.8100	7.5528	8,096.5800	8.0966	7.200	0	0	0
2014/12/31	2037	05/02/2015	9.51	Call	Bond Future	7,637.5500	7.6375	8,181.3200	8.1813	7.120	0	0	0
2014/12/31	2037	05/02/2015	9.49	Call	Bond Future	7,467.9400	7.4679	8,011.7100	8.0117	7.281	0	0	0
2014/12/31	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2037	07/05/2015			Bond Future	8.7233	100.1898	8.6654	100.7424	(0.663)	0.0000	0.0000	500
2014/12/31	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2037	07/05/2015	9.01	Call	Bond Future	2,667.1100	2.6671	3,219.7600	3.2198	20.721	0	0	0
2014/12/31	2037	07/05/2015	8.99	Call	Bond Future	2,484.7800	2.4848	3,037.4300	3.0374	22.241	0	0	0
2014/12/31	2037	07/05/2015	9.00	Call	Bond Future	2,576.0100	2.5760	3,128.6600	3.1287	21.454	0	0	0
2014/12/31	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2037	06/08/2015			Bond Future	8.7725	97.6572	8.7130	98.2188	(0.678)	0.0000	0.0000	0
2014/12/31	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	349.8000	0.3498	100.000	0	0	0
2014/12/31	2037	06/08/2015	8.74	Put	Bond Future	306.1900	0.3062	0.0000	0.0000	(100.000)	0	0	0
2014/12/31	2037	06/08/2015	8.76	Put	Bond Future	117.5900	0.1176	0.0000	0.0000	(100.000)	0	0	0
2014/12/31	2037	06/08/2015	8.75	Put	Bond Future	211.8200	0.2118	0.0000	0.0000	(100.000)	0	0	0
2014/12/31	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	444.0300	0.4440	100.000	0	0	0
2014/12/31	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	255.4300	0.2554	100.000	0	0	0
2014/12/31	2038	05/02/2015	123.00	Call	Bond Future	2,201.4500	2.2015	2,193.0500	2.1931	(0.382)	0	0	0
2014/12/31	2038	05/02/2015			Bond Future	125.2015	125.2015	125.1931	125.1931	(0.007)	0.0000	0.0000	3,701
2014/12/31	2038	05/02/2015	123.01	Call	Bond Future	2,191.4500	2.1915	2,183.0500	2.1831	(0.383)	0	0	0
2014/12/31	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2038	05/02/2015	122.99	Call	Bond Future	2,211.4500	2.2115	2,203.0500	2.2031	(0.380)	0	0	0
2014/12/31	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2038	07/05/2015			Bond Future	127.1967	127.1967	127.1885	127.1885	(0.006)	0.0000	0.0000	0
2014/12/31	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2038	07/05/2015	126.99	Call	Bond Future	206.7200	0.2067	198.5300	0.1985	(3.962)	0	0	0
2014/12/31	2038	07/05/2015	127.00	Call	Bond Future	196.7200	0.1967	188.5300	0.1885	(4.163)	0	0	0
2014/12/31	2038	07/05/2015	127.01	Call	Bond Future	186.7200	0.1867	178.5300	0.1785	(4.386)	0	0	0

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2014/12/31	2044	05/02/2015	9.00	Call	Bond Future	2,152.5400	2.1525	2,740.0800	2.7401	27.295	0	0	0
2014/12/31	2044	05/02/2015			Bond Future	8.7891	99.8283	8.7329	100.4158	(0.640)	0.0000	0.0000	6,042
2014/12/31	2044	05/02/2015	9.01	Call	Bond Future	2,252.6500	2.2526	2,840.1900	2.8402	26.082	0	0	0
2014/12/31	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2044	05/02/2015	8.99	Call	Bond Future	2,052.2500	2.0522	2,639.7900	2.6398	28.629	0	0	0
2014/12/31	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2044	07/05/2015			Bond Future	8.8471	101.4113	8.7893	102.0084	(0.653)	0.0000	0.0000	0
2014/12/31	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2044	07/05/2015	9.01	Call	Bond Future	1,649.8800	1.6499	2,247.0100	2.2470	36.192	0	0	0
2014/12/31	2044	07/05/2015	8.99	Call	Bond Future	1,449.8000	1.4498	2,046.9300	2.0469	41.187	0	0	0
2014/12/31	2044	07/05/2015	9.00	Call	Bond Future	1,549.9200	1.5499	2,147.0500	2.1471	38.527	0	0	0
2014/12/31	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2044	06/08/2015			Bond Future	8.8962	98.7744	8.8368	99.3813	(0.668)	0.0000	0.0000	0
2014/12/31	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2044	06/08/2015	8.74	Put	Bond Future	1,609.6600	1.6097	1,002.7200	1.0027	(37.706)	0	0	0
2014/12/31	2044	06/08/2015	8.76	Put	Bond Future	1,401.0400	1.4010	794.1000	0.7941	(43.321)	0	0	0
2014/12/31	2044	06/08/2015	8.75	Put	Bond Future	1,505.2600	1.5053	898.3200	0.8983	(40.321)	0	0	0
2014/12/31	2046	05/02/2015			Bond Future	127.8887	127.8887	127.8801	127.8801	(0.007)	0.0000	0.0000	5,889
2014/12/31	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2046	05/02/2015	123.99	Call	Bond Future	3,898.6900	3.8987	3,890.1500	3.8901	(0.219)	0	0	0
2014/12/31	2046	05/02/2015	124.01	Call	Bond Future	3,878.6900	3.8787	3,870.1500	3.8701	(0.220)	0	0	0
2014/12/31	2046	05/02/2015	124.00	Call	Bond Future	3,888.6900	3.8887	3,880.1500	3.8801	(0.220)	0	0	0
2014/12/31	2046	07/05/2015			Bond Future	128.5576	128.5576	128.5496	128.5496	(0.006)	0.0000	0.0000	0
2014/12/31	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2046	07/05/2015	126.99	Call	Bond Future	1,567.6000	1.5676	1,559.6000	1.5596	(0.510)	0	0	0
2014/12/31	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2046	07/05/2015	127.00	Call	Bond Future	1,557.6000	1.5576	1,549.6000	1.5496	(0.514)	0	0	0
2014/12/31	2046	07/05/2015	127.01	Call	Bond Future	1,547.6000	1.5476	1,539.6000	1.5396	(0.517)	0	0	0
2014/12/31	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2050	05/02/2015			Bond Future	136.2879	136.2879	136.2788	136.2788	(0.007)	0.0000	0.0000	2,753
2014/12/31	2050	05/02/2015	130.01	Call	Bond Future	6,277.8600	6.2779	6,268.7700	6.2688	(0.145)	0	0	0
2014/12/31	2050	05/02/2015	129.99	Call	Bond Future	6,297.8600	6.2979	6,288.7700	6.2888	(0.144)	0	0	0
2014/12/31	2050	05/02/2015	130.00	Call	Bond Future	6,287.8600	6.2879	6,278.7700	6.2788	(0.145)	0	0	0
2014/12/31	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	2050	07/05/2015			Bond Future	138.4597	138.4597	138.4513	138.4513	(0.006)	0.0000	0.0000	0
2014/12/31	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
2014/12/31	2050	07/05/2015	135.01	Call	Bond Future	3,449.7100	3.4497	3,441.2500	3.4413	(0.245)	0	0	0
2014/12/31	2050	07/05/2015	134.99	Call	Bond Future	3,469.7100	3.4697	3,461.2500	3.4613	(0.244)	0	0	0
2014/12/31	2050	07/05/2015	135.00	Call	Bond Future	3,459.7100	3.4597	3,451.2500	3.4513	(0.245)	0	0	0
2014/12/31	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	AL12	05/02/2015			Index Future	533.9060	533.9060	536.7880	536.7880	0.540	0.0000	0.0000	0
2014/12/31	AL12	07/05/2015			Index Future	542.3720	542.3720	545.3010	545.3010	0.540	0.0000	0.0000	0
2014/12/31	AL37	05/02/2015			Index Future	446.0510	446.0510	447.0580	447.0580	0.226	0.0000	0.0000	116
2014/12/31	AL37	07/05/2015			Index Future	453.1240	453.1240	454.1490	454.1490	0.226	0.0000	0.0000	0
2014/12/31	AL7T	05/02/2015			Index Future	527.1620	527.1620	529.1440	529.1440	0.376	0.0000	0.0000	3
2014/12/31	AL7T	07/05/2015			Index Future	535.5220	535.5220	537.5360	537.5360	0.376	0.0000	0.0000	0
2014/12/31	ALBI	05/02/2015			Index Future	482.0990	482.0990	483.8580	483.8580	0.365	0.0000	0.0000	774
2014/12/31	ALBI	07/05/2015			Index Future	489.7440	489.7440	491.5320	491.5320	0.365	0.0000	0.0000	0
2014/12/31	ALBI	06/08/2015			Index Future	498.0960	498.0960	499.9130	499.9130	0.365	0.0000	0.0000	0
2014/12/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	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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2014/12/31	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/12/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/31	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	EL28	05/02/2015			Bond Future	124.9418	124.9418	124.9344	124.9344	(0.006)	0.0000	0.0000	0
2014/12/31	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	EL28	05/02/2015	125.99	Put	Bond Future	1,048.1700	1.0482	1,055.5800	1.0556	0.707	0	0	0
2014/12/31	EL28	05/02/2015	126.01	Put	Bond Future	1,068.1700	1.0682	1,075.5800	1.0756	0.694	0	0	0
2014/12/31	EL28	05/02/2015	126.00	Put	Bond Future	1,058.1700	1.0582	1,065.5800	1.0656	0.700	0	0	0
2014/12/31	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	EL28	07/05/2015	125.00	Call	Bond Future	423.3400	0.4233	416.2500	0.4163	(1.675)	0	0	0
2014/12/31	EL28	07/05/2015			Bond Future	125.4233	125.4233	125.4163	125.4163	(0.006)	0.0000	0.0000	0
2014/12/31	EL28	07/05/2015	125.01	Call	Bond Future	413.3400	0.4133	406.2500	0.4063	(1.715)	0	0	0
2014/12/31	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	EL28	07/05/2015	124.99	Call	Bond Future	433.3400	0.4333	426.2500	0.4263	(1.636)	0	0	0
2014/12/31	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	ES33	05/02/2015	10.00	Call	Bond Future	3,610.2600	3.6103	4,036.3900	4.0364	11.803	0	0	0
2014/12/31	ES33	05/02/2015			Bond Future	9.5017	85.7373	9.4450	86.1635	(0.596)	0.0000	0.0000	6,220
2014/12/31	ES33	05/02/2015	10.01	Call	Bond Future	3,680.2200	3.6802	4,106.3500	4.1063	11.579	0	0	0
2014/12/31	ES33	05/02/2015	9.99	Call	Bond Future	3,540.2100	3.5402	3,966.3400	3.9663	12.037	0	0	0
2014/12/31	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	ES33	07/05/2015			Bond Future	9.5860	83.3090	9.5275	83.7421	(0.610)	0.0000	0.0000	0
2014/12/31	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	ES33	07/05/2015	9.76	Call	Bond Future	1,269.5600	1.2696	1,702.7100	1.7027	34.118	0	0	0
2014/12/31	ES33	07/05/2015	9.74	Call	Bond Future	1,125.1700	1.1252	1,558.3200	1.5583	38.496	0	0	0
2014/12/31	ES33	07/05/2015	9.75	Call	Bond Future	1,197.4100	1.1974	1,630.5600	1.6306	36.174	0	0	0
2014/12/31	ES33	06/08/2015			Bond Future	9.6593	84.7453	9.5991	85.1856	(0.623)	0.0000	0.0000	0
2014/12/31	ES33	06/08/2015	9.59	Put	Bond Future	507.1800	0.5072	66.9200	0.0669	(86.805)	0	0	0
2014/12/31	ES33	06/08/2015	9.61	Put	Bond Future	360.3800	0.3604	0.0000	0.0000	(100.000)	0	0	0
2014/12/31	ES33	06/08/2015	9.60	Put	Bond Future	433.7300	0.4337	0.0000	0.0000	(100.000)	0	0	0
2014/12/31	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	79.8800	0.0799	100.000	0	0	0
2014/12/31	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	6.5300	0.0065	100.000	0	0	0
2014/12/31	GOVI	05/02/2015	459.99	Call	GOVI	201,170.0000	20.1170	217,210.0000	21.7210	7.973	0	0	0
2014/12/31	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	GOVI	05/02/2015			GOVI	480.1070	480.1070	481.7110	481.7110	0.334	0.0000	0.0000	440
2014/12/31	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	GOVI	05/02/2015	460.00	Call	GOVI	201,070.0000	20.1070	217,110.0000	21.7110	7.977	0	0	0
2014/12/31	GOVI	05/02/2015	460.01	Call	GOVI	200,970.0000	20.0970	217,010.0000	21.7010	7.981	0	0	0
2014/12/31	GOVI	07/05/2015	449.99	Call	GOVI	377,300.0000	37.7300	393,610.0000	39.3610	4.323	0	0	0

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2014/12/31	GOVI	07/05/2015			GOVI	487.7200	487.7200	489.3510	489.3510	0.334	0.0000	0.0000	131
2014/12/31	GOVI	07/05/2015	450.00	Call	GOVI	377,200.0000	37.7200	393,510.0000	39.3510	4.324	0	0	0
2014/12/31	GOVI	07/05/2015	450.01	Call	GOVI	377,100.0000	37.7100	393,410.0000	39.3410	4.325	0	0	0
2014/12/31	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	GOVI	06/08/2015			GOVI	496.0380	496.0380	497.6950	497.6950	0.334	0.0000	0.0000	0
2014/12/31	GOVI	06/08/2015	499.99	Put	GOVI	39,520.0000	3.9520	22,950.0000	2.2950	(41.928)	0	0	0
2014/12/31	GOVI	06/08/2015	500.01	Put	GOVI	39,720.0000	3.9720	23,150.0000	2.3150	(41.717)	0	0	0
2014/12/31	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	GOVI	06/08/2015	500.00	Put	GOVI	39,620.0000	3.9620	23,050.0000	2.3050	(41.822)	0	0	0
2014/12/31	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/12/31	IGOV	05/02/2015			Index Future	224.6250	224.6250	224.4880	224.4880	(0.061)	0.0000	0.0000	1,093
2014/12/31	IGOV	07/05/2015			Index Future	228.2050	228.2050	228.0670	228.0670	(0.060)	0.0000	0.0000	81
2014/12/31	IGOV	06/08/2015			Index Future	232.1150	232.1150	231.9730	231.9730	(0.061)	0.0000	0.0000	0
2014/12/31	ILBI	05/02/2015			Index Future	609.6220	609.6220	609.3150	609.3150	(0.050)	0.0000	0.0000	157
2014/12/31	ILBI	07/05/2015			Index Future	619.5300	619.5300	619.2160	619.2160	(0.051)	0.0000	0.0000	0
2014/12/31	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/12/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/12/31	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/12/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/12/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/12/31	JBAF	21/01/2015			Jibar Tradeable Future	6.1000	93.9000	6.2100	93.7900	1.803	0.0000	0.0000	0
2014/12/31	JBAF	18/02/2015			Jibar Tradeable Future	6.1400	93.8600	6.2300	93.7700	1.466	0.0000	0.0000	0
2014/12/31	JBAF	18/03/2015			Jibar Tradeable Future	6.2400	93.7600	6.3400	93.6600	1.603	0.0000	0.0000	2,850
2014/12/31	JBAF	15/04/2015			Jibar Tradeable Future	6.3000	93.7000	6.4000	93.6000	1.587	0.0000	0.0000	0
2014/12/31	JBAF	20/05/2015			Jibar Tradeable Future	6.4200	93.5800	6.5000	93.5000	1.246	0.0000	0.0000	0
2014/12/31	JBAF	17/06/2015			Jibar Tradeable Future	6.4900	93.5100	6.5500	93.4500	0.924	0.0000	0.0000	5,000
2014/12/31	JBAF	16/09/2015			Jibar Tradeable Future	6.7100	93.2900	6.7600	93.2400	0.745	0.0000	0.0000	0
2014/12/31	JBAF	15/12/2015			Jibar Tradeable Future	6.9600	93.0400	6.9800	93.0200	0.287	0.0000	0.0000	0
2014/12/31	JBAF	16/03/2016			Jibar Tradeable Future	7.1400	92.8600	7.1600	92.8400	0.280	0.0000	0.0000	0
2014/12/31	JBAF	15/06/2016			Jibar Tradeable Future	7.2900	92.7100	7.3100	92.6900	0.274	0.0000	0.0000	0
2014/12/31	JBAF	21/09/2016			Jibar Tradeable Future	7.4300	92.5700	7.4500	92.5500	0.269	0.0000	0.0000	0
2014/12/31	R023	05/02/2015			Bond Future	7.8691	102.7824	7.8125	103.1148	(0.720)	0.0000	0.0000	11,167
2014/12/31	R023	05/02/2015	8.74	Put	Bond Future	3.9500	0.0040	2.4800	0.0025	(37.215)	0	0	0

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2014/12/31	R023	05/02/2015	8.75	Call	Bond Future	4,996.5900	4.9966	5,327.5800	5.3276	6.624	0	0	0
2014/12/31	R023	05/02/2015	8.76	Call	Bond Future	5,051.1100	5.0511	5,382.2300	5.3822	6.555	0	0	0
2014/12/31	R023	05/02/2015	8.74	Call	Bond Future	4,942.0300	4.9420	5,272.9100	5.2729	6.695	0	0	0
2014/12/31	R023	05/02/2015	8.76	Put	Bond Future	3.3300	0.0033	2.1000	0.0021	(36.937)	0	0	0
2014/12/31	R023	05/02/2015	8.75	Put	Bond Future	3.6400	0.0036	2.2800	0.0023	(37.363)	0	0	0
2014/12/31	R023	07/05/2015	8.15	Put	Bond Future	903.5500	0.9036	841.0300	0.8410	(6.919)	0	0	0
2014/12/31	R023	07/05/2015	8.14	Call	Bond Future	2,112.9100	2.1129	2,386.7700	2.3868	12.961	0	0	0
2014/12/31	R023	07/05/2015			Bond Future	7.9298	100.4880	7.8707	100.8259	(0.746)	0.0000	0.0000	0
2014/12/31	R023	07/05/2015	8.15	Call	Bond Future	2,148.8800	2.1489	2,424.3000	2.4243	12.817	0	0	0
2014/12/31	R023	07/05/2015	8.16	Call	Bond Future	2,185.1600	2.1852	2,462.1100	2.4621	12.674	0	0	0
2014/12/31	R023	07/05/2015	8.14	Put	Bond Future	923.7000	0.9237	859.6200	0.8596	(6.937)	0	0	0
2014/12/31	R023	07/05/2015	8.16	Put	Bond Future	883.7400	0.8837	822.7500	0.8228	(6.901)	0	0	0
2014/12/31	R023	06/08/2015	9.07	Put	Bond Future	293.5400	0.2935	291.9700	0.2920	(0.535)	0	0	911
2014/12/31	R023	06/08/2015	8.24	Call	Bond Future	2,764.1100	2.7641	3,056.0900	3.0561	10.563	0	0	0
2014/12/31	R023	06/08/2015			Bond Future	7.9731	102.2201	7.9114	102.5634	(0.774)	0.0000	0.0000	0
2014/12/31	R023	06/08/2015	9.07	Call	Bond Future	6,152.0700	6.1521	6,493.7600	6.4938	5.554	0	0	0
2014/12/31	R023	06/08/2015	8.26	Put	Bond Future	1,256.8000	1.2568	1,207.7200	1.2077	(3.905)	0	0	0
2014/12/31	R023	06/08/2015	8.25	Put	Bond Future	1,276.8200	1.2768	1,226.6400	1.2266	(3.930)	0	0	0
2014/12/31	R023	06/08/2015	8.24	Put	Bond Future	1,296.7800	1.2968	1,245.5000	1.2455	(3.954)	0	0	0
2014/12/31	R023	06/08/2015	8.25	Call	Bond Future	2,798.6000	2.7986	3,091.6800	3.0917	10.472	0	0	0
2014/12/31	R023	06/08/2015	8.26	Call	Bond Future	2,832.9800	2.8330	3,127.1600	3.1272	10.384	0	0	0
2014/12/31	R157	05/02/2015	8.74	Call	Bond Future	1,073.3200	1.0733	1,073.3000	1.0733	(0.002)	0	0	0
2014/12/31	R157	05/02/2015	8.75	Put	Bond Future	0.1500	0.0002	0.1300	0.0001	(13.333)	0	0	0
2014/12/31	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/12/31	R157	05/02/2015	8.74	Put	Bond Future	0.1600	0.0002	0.1400	0.0001	(12.500)	0	0	0
2014/12/31	R157	05/02/2015	8.76	Put	Bond Future	0.1500	0.0002	0.1200	0.0001	(20.000)	0	0	0
2014/12/31	R157	05/02/2015	8.75	Call	Bond Future	1,079.1200	1.0791	1,079.1000	1.0791	(0.002)	0	0	0
2014/12/31	R157	05/02/2015	8.76	Call	Bond Future	1,084.9200	1.0849	1,084.8900	1.0849	(0.003)	0	0	0
2014/12/31	R186	05/02/2015	9.00	Call	Bond Future	7,788.9000	7.7889	8,267.2800	8.2673	6.142	0	0	0
2014/12/31	R186	05/02/2015			Bond Future	8.0402	120.0323	7.9838	120.5127	(0.701)	0.0000	0.0000	44,892
2014/12/31	R186	05/02/2015	8.75	Call	Bond Future	5,854.1800	5.8542	6,323.4300	6.3234	8.016	0	0	0
2014/12/31	R186	05/02/2015	8.76	Call	Bond Future	5,931.5800	5.9316	6,401.5100	6.4015	7.923	0	0	0
2014/12/31	R186	05/02/2015	8.74	Call	Bond Future	5,776.8200	5.7768	6,245.3600	6.2454	8.111	0	0	0
2014/12/31	R186	05/02/2015	8.00	Put	Bond Future	1,336.3900	1.3364	1,076.0200	1.0760	(19.483)	0	0	6,500
2014/12/31	R186	05/02/2015	8.05	Put	Bond Future	1,117.6700	1.1177	885.5200	0.8855	(20.771)	0	0	6,500
2014/12/31	R186	05/02/2015	8.45	Put	Bond Future	177.8900	0.1779	120.9000	0.1209	(32.037)	0	0	0
2014/12/31	R186	05/02/2015	8.76	Put	Bond Future	25.5000	0.0255	15.0400	0.0150	(41.020)	0	0	0
2014/12/31	R186	05/02/2015	8.50	Put	Bond Future	134.0900	0.1341	89.1700	0.0892	(33.500)	0	0	0
2014/12/31	R186	05/02/2015	8.75	Put	Bond Future	27.3400	0.0273	16.2000	0.0162	(40.746)	0	0	0
2014/12/31	R186	05/02/2015	8.45	Call	Bond Future	3,591.4200	3.5914	4,014.8200	4.0148	11.789	0	0	0
2014/12/31	R186	05/02/2015	9.00	Put	Bond Future	4.2300	0.0042	2.2200	0.0022	(47.518)	0	0	9,600
2014/12/31	R186	05/02/2015	8.50	Call	Bond Future	3,954.7700	3.9548	4,390.2400	4.3902	11.011	0	0	0
2014/12/31	R186	05/02/2015	8.00	Call	Bond Future	994.2500	0.9942	1,214.2700	1.2143	22.129	0	0	0
2014/12/31	R186	05/02/2015	8.05	Call	Bond Future	1,201.0800	1.2011	1,449.3200	1.4493	20.668	0	0	0
2014/12/31	R186	05/02/2015	8.74	Put	Bond Future	29.2900	0.0293	17.4400	0.0174	(40.457)	0	0	0
2014/12/31	R186	07/05/2015			Bond Future	8.0984	121.9352	8.0399	122.4236	(0.722)	0.0000	0.0000	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/31	R186	07/05/2015	8.25	Call	Bond Future	2,903.4400		2.9034	3,279.8900	3.2799	12.966	0	0	0
2014/12/31	R186	07/05/2015	8.24	Put	Bond Future	1,683.6300		1.6836	1,569.3300	1.5693	(6.789)	0	0	0
2014/12/31	R186	07/05/2015	8.26	Put	Bond Future	1,617.5200		1.6175	1,507.9600	1.5080	(6.773)	0	0	0
2014/12/31	R186	07/05/2015	8.25	Put	Bond Future	1,650.3300		1.6503	1,538.4100	1.5384	(6.782)	0	0	0
2014/12/31	R186	07/05/2015	8.26	Call	Bond Future	2,952.6400		2.9526	3,331.4500	3.3314	12.830	0	0	0
2014/12/31	R186	07/05/2015	8.24	Call	Bond Future	2,854.6500		2.8546	3,228.7200	3.2287	13.104	0	0	0
2014/12/31	R186	06/08/2015	8.00	Put	Bond Future	3,574.6200		3.5746	3,385.9600	3.3860	(5.278)	0	0	0
2014/12/31	R186	06/08/2015	8.90	Put	Bond Future	925.6200		0.9256	873.3200	0.8733	(5.650)	0	0	2,500
2014/12/31	R186	06/08/2015			Bond Future	8.1415		118.7365	8.0809	119.2327	(0.744)	0.0000	0.0000	0
2014/12/31	R186	06/08/2015	8.00	Call	Bond Future	2,411.2800		2.4113	2,718.8000	2.7188	12.753	0	0	0
2014/12/31	R186	06/08/2015	8.01	Call	Bond Future	2,448.4800		2.4485	2,757.8900	2.7579	12.637	0	0	0
2014/12/31	R186	06/08/2015	7.99	Call	Bond Future	2,374.7800		2.3748	2,680.0400	2.6800	12.854	0	0	0
2014/12/31	R186	06/08/2015	8.90	Call	Bond Future	6,902.6500		6.9026	7,346.5300	7.3465	6.431	0	0	0
2014/12/31	R186	06/08/2015	7.99	Put	Bond Future	3,620.9300		3.6209	3,430.0100	3.4300	(5.273)	0	0	0
2014/12/31	R186	06/08/2015	8.01	Put	Bond Future	3,529.0800		3.5291	3,342.3100	3.3423	(5.292)	0	0	0
2014/12/31	R186	05/11/2015	8.24	Call	Bond Future	3,798.1500		3.7981	4,155.8900	4.1559	9.419	0	0	0
2014/12/31	R186	05/11/2015	8.25	Put	Bond Future	3,171.7700		3.1718	3,025.6600	3.0257	(4.607)	0	0	0
2014/12/31	R186	05/11/2015			Bond Future	8.1662		120.8908	8.1035	121.3955	(0.768)	0.0000	0.0000	0
2014/12/31	R186	05/11/2015	9.00	Put	Bond Future	1,228.6800		1.2287	1,176.6900	1.1767	(4.231)	0	0	2,600
2014/12/31	R186	05/11/2015	8.24	Put	Bond Future	3,208.2600		3.2083	3,061.3400	3.0613	(4.579)	0	0	0
2014/12/31	R186	05/11/2015	8.26	Put	Bond Future	3,135.1600		3.1352	2,991.1700	2.9912	(4.593)	0	0	0
2014/12/31	R186	05/11/2015	9.00	Call	Bond Future	7,665.4800		7.6655	8,118.1500	8.1182	5.905	0	0	0
2014/12/31	R186	05/11/2015	8.25	Call	Bond Future	3,841.3100		3.8413	4,199.8600	4.1999	9.334	0	0	0
2014/12/31	R186	05/11/2015	8.26	Call	Bond Future	3,884.2800		3.8843	4,244.9500	4.2450	9.285	0	0	0
2014/12/31	R197	05/02/2015	288.99	Put	Bond Future	2,749.9600		2.7500	2,769.4600	2.7695	0.709	0	0	0
2014/12/31	R197	05/02/2015			Bond Future	286.2400		286.2400	286.2205	286.2205	(0.007)	0.0000	0.0000	898
2014/12/31	R197	05/02/2015	289.01	Put	Bond Future	2,769.9600		2.7700	2,789.4600	2.7895	0.704	0	0	0
2014/12/31	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R197	05/02/2015	289.00	Put	Bond Future	2,759.9600		2.7600	2,779.4600	2.7795	0.707	0	0	0
2014/12/31	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R197	07/05/2015			Bond Future	290.8017		290.8017	290.7828	290.7828	(0.007)	0.0000	0.0000	0
2014/12/31	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R197	07/05/2015	293.99	Put	Bond Future	3,188.3300		3.1883	3,207.2400	3.2072	0.593	0	0	0
2014/12/31	R197	07/05/2015	294.01	Put	Bond Future	3,208.3300		3.2083	3,227.2400	3.2272	0.589	0	0	0
2014/12/31	R197	07/05/2015	294.00	Put	Bond Future	3,198.3300		3.1983	3,217.2400	3.2172	0.591	0	0	0
2014/12/31	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R202	05/02/2015	233.01	Call	Bond Future	4,025.9500		4.0260	3,664.8900	3.6649	(8.968)	0	0	0
2014/12/31	R202	05/02/2015			Bond Future	237.0360		237.0360	236.6749	236.6749	(0.152)	0.0000	0.0000	50,884
2014/12/31	R202	05/02/2015	232.99	Call	Bond Future	4,045.9500		4.0460	3,684.8900	3.6849	(8.924)	0	0	0
2014/12/31	R202	05/02/2015	233.00	Call	Bond Future	4,035.9500		4.0360	3,674.8900	3.6749	(8.946)	0	0	0
2014/12/31	R202	05/02/2015	232.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R202	05/02/2015	233.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R202	05/02/2015	233.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R202	07/05/2015			Bond Future	240.8134		240.8134	240.4472	240.4472	(0.152)	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
2014/12/31	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R202	07/05/2015	238.51	Call	Bond Future	2,303.3700	2.3034	1,937.1900	1.9372	(15.898)	0	0	0
2014/12/31	R202	07/05/2015	238.49	Call	Bond Future	2,323.3700	2.3234	1,957.1900	1.9572	(15.761)	0	0	0
2014/12/31	R202	07/05/2015	238.50	Call	Bond Future	2,313.3700	2.3134	1,947.1900	1.9472	(15.829)	0	0	0
2014/12/31	R203	05/02/2015	7.69	Call	Bond Future	1,682.8100	1.6828	1,820.6400	1.8206	8.190	0	0	55
2014/12/31	R203	05/02/2015			Bond Future	6.9756	106.3363	6.9175	106.4744	(0.832)	0.0000	0.0000	14,991
2014/12/31	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R203	05/02/2015	8.35	Call	Bond Future	3,204.7400	3.2047	3,342.9000	3.3429	4.311	0	0	0
2014/12/31	R203	05/02/2015	8.36	Call	Bond Future	3,227.5900	3.2276	3,365.7500	3.3657	4.281	0	0	0
2014/12/31	R203	05/02/2015	8.34	Call	Bond Future	3,181.8800	3.1819	3,320.0400	3.3200	4.342	0	0	0
2014/12/31	R203	05/02/2015	7.69	Put	Bond Future	1.1000	0.0011	0.7700	0.0008	(30.000)	0	0	0
2014/12/31	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R203	07/05/2015			Bond Future	7.0403	103.8557	6.9753	103.9964	(0.923)	0.0000	0.0000	0
2014/12/31	R203	07/05/2015	7.24	Put	Bond Future	278.5600	0.2786	252.1300	0.2521	(9.488)	0	0	0
2014/12/31	R203	07/05/2015	7.26	Put	Bond Future	264.4000	0.2644	239.4500	0.2395	(9.436)	0	0	0
2014/12/31	R203	07/05/2015	7.25	Put	Bond Future	271.4000	0.2714	245.7300	0.2457	(9.458)	0	0	0
2014/12/31	R203	07/05/2015	7.25	Call	Bond Future	723.4200	0.7234	838.4200	0.8384	15.897	0	0	0
2014/12/31	R203	07/05/2015	7.26	Call	Bond Future	737.9100	0.7379	853.6300	0.8536	15.682	0	0	0
2014/12/31	R203	07/05/2015	7.24	Call	Bond Future	709.0800	0.7091	823.3200	0.8233	16.111	0	0	0
2014/12/31	R203	06/08/2015	6.74	Call	Bond Future	316.3400	0.3163	393.8500	0.3938	24.502	0	0	0
2014/12/31	R203	06/08/2015	6.75	Put	Bond Future	911.3600	0.9114	847.1300	0.8471	(7.048)	0	0	0
2014/12/31	R203	06/08/2015			Bond Future	7.0514	105.6463	6.9782	105.7889	(1.039)	0.0000	0.0000	0
2014/12/31	R203	06/08/2015	6.75	Call	Bond Future	323.2000	0.3232	401.5700	0.4016	24.248	0	0	0
2014/12/31	R203	06/08/2015	6.76	Call	Bond Future	330.1700	0.3302	409.3800	0.4094	23.991	0	0	0
2014/12/31	R203	06/08/2015	6.74	Put	Bond Future	924.0900	0.9241	859.0000	0.8590	(7.044)	0	0	0
2014/12/31	R203	06/08/2015	6.76	Put	Bond Future	898.7500	0.8988	835.3600	0.8354	(7.053)	0	0	0
2014/12/31	R204	05/02/2015			Bond Future	7.2619	103.5529	7.2046	103.7460	(0.789)	0.0000	0.0000	10,782
2014/12/31	R204	05/02/2015	8.25	Call	Bond Future	3,260.8000	3.2608	3,453.7900	3.4538	5.918	0	0	0
2014/12/31	R204	05/02/2015	8.26	Call	Bond Future	3,293.1100	3.2931	3,486.1200	3.4861	5.861	0	0	0
2014/12/31	R204	05/02/2015	8.24	Call	Bond Future	3,228.4700	3.2285	3,421.4600	3.4215	5.978	0	0	0
2014/12/31	R204	05/02/2015	8.26	Put	Bond Future	0.1700	0.0002	0.1400	0.0001	(17.647)	0	0	0
2014/12/31	R204	05/02/2015	8.25	Put	Bond Future	0.2000	0.0002	0.1500	0.0002	(25.000)	0	0	0
2014/12/31	R204	05/02/2015	8.24	Put	Bond Future	0.2200	0.0002	0.1700	0.0002	(22.727)	0	0	0
2014/12/31	R204	07/05/2015	7.51	Put	Bond Future	475.3500	0.4753	434.9300	0.4349	(8.503)	0	0	0
2014/12/31	R204	07/05/2015			Bond Future	7.3318	105.1946	7.2698	105.3910	(0.846)	0.0000	0.0000	0
2014/12/31	R204	07/05/2015	7.50	Put	Bond Future	486.9600	0.4870	445.4900	0.4455	(8.516)	0	0	0
2014/12/31	R204	07/05/2015	7.49	Call	Bond Future	997.7800	0.9978	1,151.6300	1.1516	15.419	0	0	0
2014/12/31	R204	07/05/2015	7.50	Call	Bond Future	1,017.3900	1.0174	1,172.3200	1.1723	15.228	0	0	0
2014/12/31	R204	07/05/2015	7.51	Call	Bond Future	1,037.2000	1.0372	1,193.1800	1.1932	15.039	0	0	0
2014/12/31	R204	07/05/2015	7.49	Put	Bond Future	498.7900	0.4988	456.2400	0.4562	(8.531)	0	0	0
2014/12/31	R204	06/08/2015	7.74	Call	Bond Future	1,613.1200	1.6131	1,773.8700	1.7739	9.965	0	0	0
2014/12/31	R204	06/08/2015	7.75	Put	Bond Future	512.0900	0.5121	474.2300	0.4742	(7.393)	0	0	0
2014/12/31	R204	06/08/2015			Bond Future	7.3690	102.9693	7.3018	103.1686	(0.912)	0.0000	0.0000	0

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2014/12/31	R204	06/08/2015	8.41	Call	Bond Future	3,164.4100	3.1644	3,357.7600	3.3578	6.110	0	0	0
2014/12/31	R204	06/08/2015	7.74	Put	Bond Future	521.1400	0.5211	482.6000	0.4826	(7.395)	0	0	0
2014/12/31	R204	06/08/2015	7.76	Put	Bond Future	503.1700	0.5032	465.9800	0.4660	(7.391)	0	0	0
2014/12/31	R204	06/08/2015	8.41	Put	Bond Future	136.8900	0.1369	130.9500	0.1310	(4.339)	0	0	699
2014/12/31	R204	06/08/2015	7.75	Call	Bond Future	1,633.3000	1.6333	1,794.7300	1.7947	9.884	0	0	0
2014/12/31	R204	06/08/2015	7.76	Call	Bond Future	1,653.6000	1.6536	1,815.7000	1.8157	9.803	0	0	0
2014/12/31	R207	05/02/2015	8.49	Put	Bond Future	0.5100	0.0005	0.3900	0.0004	(23.529)	0	0	0
2014/12/31	R207	05/02/2015			Bond Future	7.5065	99.4720	7.4495	99.7020	(0.759)	0.0000	0.0000	30,977
2014/12/31	R207	05/02/2015	8.51	Put	Bond Future	0.4100	0.0004	0.3200	0.0003	(21.951)	0	0	0
2014/12/31	R207	05/02/2015	8.50	Call	Bond Future	3,909.6300	3.9096	4,139.4700	4.1395	5.879	0	0	0
2014/12/31	R207	05/02/2015	8.51	Call	Bond Future	3,947.9600	3.9480	4,177.8200	4.1778	5.822	0	0	0
2014/12/31	R207	05/02/2015	8.49	Call	Bond Future	3,871.2800	3.8713	4,101.1100	4.1011	5.937	0	0	0
2014/12/31	R207	05/02/2015	8.50	Put	Bond Future	0.4600	0.0005	0.3500	0.0004	(23.913)	0	0	0
2014/12/31	R207	07/05/2015			Bond Future	7.5799	101.0490	7.5192	101.2829	(0.801)	0.0000	0.0000	0
2014/12/31	R207	07/05/2015	8.25	Call	Bond Future	2,710.6300	2.7106	2,934.3900	2.9344	8.255	0	0	0
2014/12/31	R207	07/05/2015	7.73	Call	Bond Future	1,238.5400	1.2385	1,418.6600	1.4187	14.543	0	0	66
2014/12/31	R207	07/05/2015	8.24	Put	Bond Future	177.0000	0.1770	166.4800	0.1665	(5.944)	0	0	0
2014/12/31	R207	07/05/2015	8.26	Put	Bond Future	167.0100	0.1670	157.1600	0.1572	(5.898)	0	0	0
2014/12/31	R207	07/05/2015	7.73	Put	Bond Future	662.7200	0.6627	608.9700	0.6090	(8.111)	0	0	0
2014/12/31	R207	07/05/2015	8.25	Put	Bond Future	171.9400	0.1719	161.8300	0.1618	(5.880)	0	0	0
2014/12/31	R207	07/05/2015	8.26	Call	Bond Future	2,742.9800	2.7430	2,967.0000	2.9670	8.167	0	0	0
2014/12/31	R207	07/05/2015	8.24	Call	Bond Future	2,678.4000	2.6784	2,901.7500	2.9018	8.339	0	0	0
2014/12/31	R207	06/08/2015	7.76	Call	Bond Future	1,489.1200	1.4891	1,657.2600	1.6573	11.291	0	0	0
2014/12/31	R207	06/08/2015			Bond Future	7.6278	99.1465	7.5632	99.3839	(0.848)	0.0000	0.0000	0
2014/12/31	R207	06/08/2015	7.74	Call	Bond Future	1,447.4100	1.4474	1,613.8400	1.6138	11.498	0	0	0
2014/12/31	R207	06/08/2015	7.75	Call	Bond Future	1,468.0400	1.4680	1,635.4800	1.6355	11.406	0	0	0
2014/12/31	R207	06/08/2015	7.46	Call	Bond Future	933.0800	0.9331	1,069.1800	1.0692	14.586	0	0	70
2014/12/31	R207	06/08/2015	7.74	Put	Bond Future	1,037.2900	1.0373	966.2900	0.9663	(6.845)	0	0	0
2014/12/31	R207	06/08/2015	7.76	Put	Bond Future	1,006.0900	1.0061	936.8000	0.9368	(6.887)	0	0	0
2014/12/31	R207	06/08/2015	7.46	Put	Bond Future	1,550.6100	1.5506	1,449.2800	1.4493	(6.535)	0	0	0
2014/12/31	R207	06/08/2015	7.75	Put	Bond Future	1,021.4500	1.0214	951.4600	0.9515	(6.852)	0	0	0
2014/12/31	R207	05/11/2015	7.76	Call	Bond Future	1,680.2000	1.6802	1,850.6500	1.8506	10.145	0	0	0
2014/12/31	R207	05/11/2015			Bond Future	7.6373	100.9452	7.5684	101.1864	(0.903)	0.0000	0.0000	0
2014/12/31	R207	05/11/2015	7.74	Call	Bond Future	1,641.1100	1.6411	1,810.2500	1.8103	10.306	0	0	0
2014/12/31	R207	05/11/2015	7.75	Call	Bond Future	1,660.4100	1.6604	1,830.3900	1.8304	10.237	0	0	0
2014/12/31	R207	05/11/2015	7.43	Call	Bond Future	1,100.4800	1.1005	1,246.0300	1.2460	13.226	0	0	53
2014/12/31	R207	05/11/2015	7.74	Put	Bond Future	1,283.1800	1.2832	1,211.0900	1.2111	(5.618)	0	0	0
2014/12/31	R207	05/11/2015	7.43	Put	Bond Future	1,828.1300	1.8281	1,732.4500	1.7325	(5.234)	0	0	0
2014/12/31	R207	05/11/2015	7.76	Put	Bond Future	1,252.7300	1.2527	1,181.9500	1.1819	(5.650)	0	0	0
2014/12/31	R207	05/11/2015	7.75	Put	Bond Future	1,267.7000	1.2677	1,196.4500	1.1964	(5.620)	0	0	0
2014/12/31	R208	05/02/2015	8.51	Call	Bond Future	3,966.8800	3.9669	4,233.0800	4.2331	6.711	0	0	0
2014/12/31	R208	05/02/2015			Bond Future	7.6443	98.1388	7.5875	98.4060	(0.743)	0.0000	0.0000	50,770
2014/12/31	R208	05/02/2015	8.49	Call	Bond Future	3,878.1000	3.8781	4,144.1000	4.1441	6.859	0	0	0
2014/12/31	R208	05/02/2015	8.51	Put	Bond Future	2.6200	0.0026	1.6300	0.0016	(37.786)	0	0	0
2014/12/31	R208	05/02/2015	8.50	Put	Bond Future	2.8800	0.0029	1.7800	0.0018	(38.194)	0	0	0
2014/12/31	R208	05/02/2015	8.49	Put	Bond Future	3.1300	0.0031	1.9400	0.0019	(38.019)	0	0	0

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2014/12/31	R208	05/02/2015	8.50	Call	Bond Future	3,922.5100		3.9225	4,188.6000	4.1886	6.784	0	0	0
2014/12/31	R208	07/05/2015	8.01	Call	Bond Future	1,921.8200		1.9218	2,150.6500	2.1506	11.907	0	0	0
2014/12/31	R208	07/05/2015			Bond Future	7.7087		96.2951	7.6489	96.5669	(0.776)	0.0000	0.0000	0
2014/12/31	R208	07/05/2015	7.99	Call	Bond Future	1,860.4300		1.8604	2,086.9400	2.0869	12.175	0	0	0
2014/12/31	R208	07/05/2015	8.00	Call	Bond Future	1,891.0100		1.8910	2,118.6900	2.1187	12.040	0	0	0
2014/12/31	R208	07/05/2015	7.99	Put	Bond Future	595.4500		0.5955	550.1800	0.5502	(7.603)	0	0	0
2014/12/31	R208	07/05/2015	8.01	Put	Bond Future	567.6700		0.5677	524.7200	0.5247	(7.566)	0	0	0
2014/12/31	R208	07/05/2015	8.00	Put	Bond Future	581.4300		0.5814	537.3300	0.5373	(7.585)	0	0	0
2014/12/31	R208	06/08/2015			Bond Future	7.7517		97.9554	7.6887	98.2314	(0.813)	0.0000	0.0000	0
2014/12/31	R208	06/08/2015	8.00	Call	Bond Future	2,090.9300		2.0909	2,322.1800	2.3222	11.060	0	0	0
2014/12/31	R208	06/08/2015	8.01	Call	Bond Future	2,118.0200		2.1180	2,350.2100	2.3502	10.963	0	0	0
2014/12/31	R208	06/08/2015	8.85	Call	Bond Future	4,869.7600		4.8698	5,143.8900	5.1439	5.629	0	0	0
2014/12/31	R208	06/08/2015	7.99	Call	Bond Future	2,064.0000		2.0640	2,294.2900	2.2943	11.157	0	0	0
2014/12/31	R208	06/08/2015	8.01	Put	Bond Future	996.4600		0.9965	952.7100	0.9527	(4.391)	0	0	0
2014/12/31	R208	06/08/2015	8.00	Put	Bond Future	1,012.4800		1.0125	967.7900	0.9678	(4.414)	0	0	0
2014/12/31	R208	06/08/2015	7.99	Put	Bond Future	1,028.7000		1.0287	983.0500	0.9831	(4.438)	0	0	0
2014/12/31	R208	06/08/2015	8.85	Put	Bond Future	210.1900		0.2102	208.3800	0.2084	(0.861)	0	0	198
2014/12/31	R208	05/11/2015			Bond Future	7.7686		96.3293	7.7022	96.6098	(0.854)	0.0000	0.0000	0
2014/12/31	R208	05/11/2015	8.48	Call	Bond Future	3,637.9200		3.6379	3,906.2600	3.9063	7.376	0	0	0
2014/12/31	R208	05/11/2015	7.74	Put	Bond Future	1,803.3700		1.8034	1,737.6900	1.7377	(3.642)	0	0	0
2014/12/31	R208	05/11/2015	7.75	Call	Bond Future	1,704.1100		1.7041	1,919.9500	1.9200	12.666	0	0	0
2014/12/31	R208	05/11/2015	7.76	Call	Bond Future	1,725.6900		1.7257	1,942.5500	1.9425	12.567	0	0	0
2014/12/31	R208	05/11/2015	8.48	Put	Bond Future	692.6900		0.6927	680.5500	0.6806	(1.753)	0	0	2,200
2014/12/31	R208	05/11/2015	7.74	Call	Bond Future	1,682.7000		1.6827	1,897.5000	1.8975	12.765	0	0	0
2014/12/31	R208	05/11/2015	7.76	Put	Bond Future	1,761.9000		1.7619	1,698.2800	1.6983	(3.611)	0	0	0
2014/12/31	R208	05/11/2015	7.75	Put	Bond Future	1,782.5400		1.7825	1,717.9000	1.7179	(3.626)	0	0	0
2014/12/31	R209	05/02/2015	9.00	Put	Bond Future	184.3600		0.1844	156.6600	0.1567	(15.025)	0	0	0
2014/12/31	R209	05/02/2015			Bond Future	8.5931		79.6103	8.5369	80.0599	(0.654)	0.0000	0.0000	29,898
2014/12/31	R209	05/02/2015	9.25	Call	Bond Future	5,020.1300		5.0201	5,463.7300	5.4637	8.836	0	0	0
2014/12/31	R209	05/02/2015	9.26	Call	Bond Future	5,089.3500		5.0894	5,533.3700	5.5334	8.724	0	0	0
2014/12/31	R209	05/02/2015	9.24	Call	Bond Future	4,950.9500		4.9510	5,394.1200	5.3941	8.951	0	0	0
2014/12/31	R209	05/02/2015	9.25	Put	Bond Future	44.4400		0.0444	38.5100	0.0385	(13.344)	0	0	0
2014/12/31	R209	05/02/2015	9.00	Call	Bond Future	3,326.1700		3.3262	3,748.0000	3.7480	12.682	0	0	0
2014/12/31	R209	05/02/2015	9.24	Put	Bond Future	47.2600		0.0473	40.9000	0.0409	(13.457)	0	0	0
2014/12/31	R209	05/02/2015	9.26	Put	Bond Future	41.7700		0.0418	36.2600	0.0363	(13.191)	0	0	0
2014/12/31	R209	07/05/2015			Bond Future	8.6459		77.7248	8.5882	78.1817	(0.667)	0.0000	0.0000	0
2014/12/31	R209	07/05/2015	8.99	Put	Bond Future	1,138.5100		1.1385	1,065.0700	1.0651	(6.451)	0	0	0
2014/12/31	R209	07/05/2015	9.01	Put	Bond Future	1,092.2100		1.0922	1,022.0000	1.0220	(6.428)	0	0	0
2014/12/31	R209	07/05/2015	8.99	Call	Bond Future	3,779.5300		3.7795	4,163.0100	4.1630	10.146	0	0	0
2014/12/31	R209	07/05/2015	9.00	Put	Bond Future	1,115.1600		1.1152	1,043.3500	1.0433	(6.439)	0	0	0
2014/12/31	R209	07/05/2015	9.00	Call	Bond Future	3,830.8500		3.8308	4,215.9600	4.2160	10.053	0	0	0
2014/12/31	R209	07/05/2015	9.01	Call	Bond Future	3,882.4600		3.8825	4,269.1700	4.2692	9.960	0	0	0
2014/12/31	R209	06/08/2015	8.99	Put	Bond Future	1,987.3700		1.9874	1,913.0000	1.9130	(3.742)	0	0	0
2014/12/31	R209	06/08/2015			Bond Future	8.6882		79.0651	8.6290	79.5294	(0.681)	0.0000	0.0000	0
2014/12/31	R209	06/08/2015	9.01	Put	Bond Future	1,931.8600		1.9319	1,860.1500	1.8601	(3.712)	0	0	0
2014/12/31	R209	06/08/2015	9.90	Call	Bond Future	9,104.3900		9.1044	9,562.1900	9.5622	5.028	0	0	0
2014/12/31	R209	06/08/2015	9.00	Call	Bond Future	4,337.1100		4.3371	4,728.4100	4.7284	9.022	0	0	0

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2014/12/31	R209	06/08/2015	9.01	Call	Bond Future	4,383.8900	4.3839	4,776.5200	4.7765	8.956	0	0	0
2014/12/31	R209	06/08/2015	8.99	Call	Bond Future	4,290.5300	4.2905	4,680.5000	4.6805	9.089	0	0	0
2014/12/31	R209	06/08/2015	9.00	Put	Bond Future	1,959.4600	1.9595	1,886.4200	1.8864	(3.728)	0	0	0
2014/12/31	R209	06/08/2015	9.90	Put	Bond Future	464.6700	0.4647	458.1300	0.4581	(1.407)	0	0	2,914
2014/12/31	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R210	05/02/2015			Bond Future	177.4544	177.4544	177.4419	177.4419	(0.007)	0.0000	0.0000	628
2014/12/31	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R210	05/02/2015	175.01	Call	Bond Future	2,444.3900	2.4444	2,431.9300	2,4319	(0.510)	0	0	0
2014/12/31	R210	05/02/2015	174.99	Call	Bond Future	2,464.3900	2.4644	2,451.9300	2,4519	(0.506)	0	0	0
2014/12/31	R210	05/02/2015	175.00	Call	Bond Future	2,454.3900	2.4544	2,441.9300	2,4419	(0.508)	0	0	0
2014/12/31	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R210	07/05/2015			Bond Future	178.2072	178.2072	178.1951	178.1951	(0.007)	0.0000	0.0000	0
2014/12/31	R210	07/05/2015	177.00	Call	Bond Future	1,207.2300	1.2072	1,195.0500	1.1950	(1.009)	0	0	0
2014/12/31	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R210	07/05/2015	177.01	Call	Bond Future	1,197.2300	1.1972	1,185.0500	1,1850	(1.017)	0	0	0
2014/12/31	R210	07/05/2015	176.99	Call	Bond Future	1,217.2300	1.2172	1,205.0500	1,2050	(1.001)	0	0	0
2014/12/31	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R211	05/02/2015			Bond Future	131.4487	131.4487	131.3047	131.3047	(0.109)	0.0000	0.0000	1,120
2014/12/31	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R211	05/02/2015	132.99	Put	Bond Future	1,541.3300	1.5413	1,685.2600	1,6853	9.338	0	0	0
2014/12/31	R211	05/02/2015	133.01	Put	Bond Future	1,561.3300	1.5613	1,705.2600	1,7053	9.218	0	0	0
2014/12/31	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R211	05/02/2015	133.00	Put	Bond Future	1,551.3300	1.5513	1,695.2600	1,6953	9.278	0	0	0
2014/12/31	R211	07/05/2015	134.99	Put	Bond Future	1,446.3900	1.4464	1,592.1700	1,5922	10.079	0	0	0
2014/12/31	R211	07/05/2015			Bond Future	133.5436	133.5436	133.3978	133.3978	(0.109)	0.0000	0.0000	0
2014/12/31	R211	07/05/2015	135.01	Put	Bond Future	1,466.3900	1.4664	1,612.1700	1,6122	9.941	0	0	0
2014/12/31	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R211	07/05/2015	135.00	Put	Bond Future	1,456.3900	1.4564	1,602.1700	1,6022	10.010	0	0	0
2014/12/31	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R212	05/02/2015			Bond Future	136.1321	136.1321	135.9910	135.9910	(0.104)	0.0000	0.0000	13,564
2014/12/31	R212	05/02/2015	137.99	Put	Bond Future	1,857.9200	1.8579	1,998.9800	1,9990	7.592	0	0	0
2014/12/31	R212	05/02/2015	138.01	Put	Bond Future	1,877.9200	1.8779	2,018.9800	2,0190	7.512	0	0	0
2014/12/31	R212	05/02/2015	138.00	Put	Bond Future	1,867.9200	1.8679	2,008.9800	2,0090	7.552	0	0	0
2014/12/31	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R212	07/05/2015			Bond Future	138.3016	138.3016	138.1588	138.1588	(0.103)	0.0000	0.0000	0
2014/12/31	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R212	07/05/2015	140.99	Put	Bond Future	2,688.4200	2.6884	2,831.2200	2,8312	5.312	0	0	0
2014/12/31	R212	07/05/2015	141.01	Put	Bond Future	2,708.4200	2.7084	2,851.2200	2,8512	5.272	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
2014/12/31	R212	07/05/2015	141.00	Put	Bond Future	2,698.4200	2.6984	2,841.2200	2.8412	5.292	0	0	0
2014/12/31	R213	05/02/2015	9.26	Put	Bond Future	19.9000	0.0199	15.2800	0.0153	(23.216)	0	0	0
2014/12/31	R213	05/02/2015			Bond Future	8.4858	90.2492	8.4295	90.6938	(0.663)	0.0000	0.0000	23,708
2014/12/31	R213	05/02/2015	9.25	Put	Bond Future	21.2700	0.0213	16.3400	0.0163	(23.178)	0	0	0
2014/12/31	R213	05/02/2015	9.24	Put	Bond Future	22.7300	0.0227	17.4700	0.0175	(23.141)	0	0	0
2014/12/31	R213	05/02/2015	9.25	Call	Bond Future	5,751.5500	5.7515	6,191.2800	6.1913	7.645	0	0	0
2014/12/31	R213	05/02/2015	9.26	Call	Bond Future	5,821.5300	5.8215	6,261.5700	6.2616	7.559	0	0	0
2014/12/31	R213	05/02/2015	9.24	Call	Bond Future	5,681.5700	5.6816	6,120.9700	6.1210	7.734	0	0	0
2014/12/31	R213	07/05/2015	8.74	Call	Bond Future	3,014.9400	3.0149	3,366.6600	3.3667	11.666	0	0	0
2014/12/31	R213	07/05/2015	8.75	Put	Bond Future	1,464.5200	1.4645	1,366.2300	1.3662	(6.711)	0	0	0
2014/12/31	R213	07/05/2015			Bond Future	8.5416	88.1357	8.4837	88.5877	(0.679)	0.0000	0.0000	0
2014/12/31	R213	07/05/2015	8.75	Call	Bond Future	3,061.6100	3.0616	3,415.3200	3.4153	11.553	0	0	0
2014/12/31	R213	07/05/2015	8.76	Call	Bond Future	3,108.6200	3.1086	3,464.3100	3.4643	11.442	0	0	0
2014/12/31	R213	07/05/2015	8.74	Put	Bond Future	1,493.5500	1.4935	1,393.2700	1.3933	(6.714)	0	0	0
2014/12/31	R213	07/05/2015	8.76	Put	Bond Future	1,435.9300	1.4359	1,339.6200	1.3396	(6.707)	0	0	0
2014/12/31	R213	06/08/2015			Bond Future	8.5863	89.6550	8.5266	90.1143	(0.695)	0.0000	0.0000	0
2014/12/31	R213	06/08/2015	8.49	Put	Bond Future	3,308.4200	3.3084	3,169.4900	3.1695	(4.199)	0	0	0
2014/12/31	R213	06/08/2015	8.51	Put	Bond Future	3,225.5200	3.2255	3,090.4400	3.0904	(4.188)	0	0	0
2014/12/31	R213	06/08/2015	8.49	Call	Bond Future	2,565.4800	2.5655	2,885.9200	2.8859	12.490	0	0	0
2014/12/31	R213	06/08/2015	8.50	Put	Bond Future	3,266.5000	3.2665	3,129.5000	3.1295	(4.194)	0	0	0
2014/12/31	R213	06/08/2015	8.50	Call	Bond Future	2,601.1700	2.6012	2,923.5400	2.9235	12.393	0	0	0
2014/12/31	R213	06/08/2015	8.51	Call	Bond Future	2,637.7000	2.6377	2,961.9900	2.9620	12.294	0	0	0
2014/12/31	R214	05/02/2015	9.50	Call	Bond Future	6,469.6400	6.4696	6,938.5200	6.9385	7.247	0	0	0
2014/12/31	R214	05/02/2015			Bond Future	8.6734	80.6065	8.6172	81.0796	(0.648)	0.0000	0.0000	14,311
2014/12/31	R214	05/02/2015	9.51	Call	Bond Future	6,541.0300	6.5410	7,010.1700	7.0102	7.172	0	0	0
2014/12/31	R214	05/02/2015	9.49	Call	Bond Future	6,398.2000	6.3982	6,866.8100	6.8668	7.324	0	0	0
2014/12/31	R214	05/02/2015	9.50	Put	Bond Future	18.5300	0.0185	14.3600	0.0144	(22.504)	0	0	0
2014/12/31	R214	05/02/2015	9.49	Put	Bond Future	19.7600	0.0198	15.3200	0.0153	(22.470)	0	0	0
2014/12/31	R214	05/02/2015	9.51	Put	Bond Future	17.3700	0.0174	13.4600	0.0135	(22.510)	0	0	0
2014/12/31	R214	07/05/2015			Bond Future	8.7242	78.5935	8.6666	79.0742	(0.661)	0.0000	0.0000	0
2014/12/31	R214	07/05/2015	9.15	Call	Bond Future	4,450.0600	4.4501	4,867.3300	4.8673	9.377	0	0	0
2014/12/31	R214	07/05/2015	9.16	Call	Bond Future	4,505.4600	4.5055	4,924.2000	4.9242	9.294	0	0	0
2014/12/31	R214	07/05/2015	9.14	Put	Bond Future	1,068.1200	1.0681	1,003.1100	1.0031	(6.086)	0	0	0
2014/12/31	R214	07/05/2015	9.16	Put	Bond Future	1,024.5800	1.0246	962.5400	0.9625	(6.055)	0	0	0
2014/12/31	R214	07/05/2015	9.15	Put	Bond Future	1,046.1600	1.0462	982.6500	0.9827	(6.071)	0	0	0
2014/12/31	R214	07/05/2015	9.14	Call	Bond Future	4,394.9100	4.3949	4,810.6800	4.8107	9.460	0	0	0
2014/12/31	R214	06/08/2015	8.76	Put	Bond Future	3,231.1300	3.2311	3,104.9800	3.1050	(3.904)	0	0	0
2014/12/31	R214	06/08/2015			Bond Future	8.7656	79.9482	8.7064	80.4370	(0.675)	0.0000	0.0000	0
2014/12/31	R214	06/08/2015	8.75	Put	Bond Future	3,272.6000	3.2726	3,144.5700	3.1446	(3.912)	0	0	0
2014/12/31	R214	06/08/2015	8.74	Call	Bond Future	3,104.1000	3.1041	3,462.9300	3.4629	11.560	0	0	0
2014/12/31	R214	06/08/2015	8.75	Call	Bond Future	3,144.2400	3.1442	3,504.9700	3.5050	11.473	0	0	0
2014/12/31	R214	06/08/2015	8.76	Call	Bond Future	3,185.1500	3.1851	3,547.7600	3.5478	11.384	0	0	0
2014/12/31	R214	06/08/2015	8.74	Put	Bond Future	3,314.9700	3.3150	3,185.0400	3.1850	(3.919)	0	0	0
2014/12/31	R248	05/02/2015			Bond Future	8.7492	103.9404	8.6929	104.5484	(0.643)	0.0000	0.0000	43,226
2014/12/31	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
2014/12/31	R248	05/02/2015	9.50	Call	Bond Future	7,536.9500	7.5370	8,144.9400	8.1449	8.067	0	0	0
2014/12/31	R248	05/02/2015	9.51	Call	Bond Future	7,630.4700	7.6305	8,238.4600	8.2385	7.968	0	0	0
2014/12/31	R248	05/02/2015	9.49	Call	Bond Future	7,443.2500	7.4433	8,051.2400	8.0512	8.168	0	0	0
2014/12/31	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R248	07/05/2015			Bond Future	8.8020	101.1580	8.7442	101.7759	(0.656)	0.0000	0.0000	0
2014/12/31	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R248	07/05/2015	9.26	Call	Bond Future	4,670.7100	4.6707	5,288.6100	5.2886	13.229	0	0	0
2014/12/31	R248	07/05/2015	9.24	Call	Bond Future	4,474.9100	4.4749	5,092.8100	5.0928	13.808	0	0	0
2014/12/31	R248	07/05/2015	9.25	Call	Bond Future	4,572.9000	4.5729	5,190.8000	5.1908	13.512	0	0	0
2014/12/31	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R248	06/08/2015			Bond Future	8.8453	102.9018	8.7860	103.5299	(0.670)	0.0000	0.0000	0
2014/12/31	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/31	R248	06/08/2015	8.74	Put	Bond Future	1,120.0500	1.1200	491.9800	0.4920	(56.075)	0	0	0
2014/12/31	R248	06/08/2015	8.76	Put	Bond Future	905.5300	0.9055	277.4600	0.2775	(69.359)	0	0	0
2014/12/31	R248	06/08/2015	8.75	Put	Bond Future	1,012.6900	1.0127	384.6200	0.3846	(62.020)	0	0	0

Total

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