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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/11/2014 TO 10/11/2014

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
2014/11/10	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/10	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	2025	06/11/2014			Bond Future	118.0206	118.0206	118.0206	118.0206	0.000	0.0000	0.0000	0
2014/11/10	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2025	05/02/2015			Bond Future	118.8001	118.8001	118.7994	118.7994	(0.001)	0.0000	0.0000	16
2014/11/10	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2025	05/02/2015	118.99	Put	Bond Future	189.8500	0.1898	190.6000	0.1906	0.395	0	0	0
2014/11/10	2025	05/02/2015	119.01	Put	Bond Future	209.8500	0.2098	210.6000	0.2106	0.357	0	0	0
2014/11/10	2025	05/02/2015	119.00	Put	Bond Future	199.8500	0.1998	200.6000	0.2006	0.375	0	0	0
2014/11/10	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2025	07/05/2015			Bond Future	120.7689	120.7689	120.7654	120.7654	(0.003)	0.0000	0.0000	0
2014/11/10	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2025	07/05/2015	120.99	Put	Bond Future	221.0800	0.2211	224.5800	0.2246	1.583	0	0	0
2014/11/10	2025	07/05/2015	121.01	Put	Bond Future	241.0800	0.2411	244.5800	0.2446	1.452	0	0	0
2014/11/10	2025	07/05/2015	121.00	Put	Bond Future	231.0800	0.2311	234.5800	0.2346	1.515	0	0	0
2014/11/10	2030	06/11/2014			Bond Future	8.3800	98.9842	8.3800	98.9842	0.000	0.0000	0.0000	0
2014/11/10	2030	05/02/2015			Bond Future	8.5194	95.8681	8.4208	96.6727	(1.157)	0.0000	0.0000	4,658
2014/11/10	2030	05/02/2015	9.25	Call	Bond Future	5,675.5700	5.6756	6,480.2000	6.4802	14.177	0	0	0
2014/11/10	2030	05/02/2015	9.24	Call	Bond Future	5,601.1700	5.6012	6,405.8000	6.4058	14.365	0	0	0
2014/11/10	2030	05/02/2015	9.26	Call	Bond Future	5,749.8800	5.7499	6,554.5100	6.5545	13.994	0	0	0
2014/11/10	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2030	07/05/2015			Bond Future	8.5760	97.4464	8.4746	98.2619	(1.182)	0.0000	0.0000	0
2014/11/10	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2030	07/05/2015	8.74	Call	Bond Future	1,298.9600	1.2990	2,114.5000	2.1145	62.784	0	0	0
2014/11/10	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2030	07/05/2015	8.75	Call	Bond Future	1,377.3300	1.3773	2,192.8700	2.1929	59.212	0	0	0
2014/11/10	2030	07/05/2015	8.76	Call	Bond Future	1,455.6000	1.4556	2,271.1400	2.2711	56.028	0	0	0
2014/11/10	2032	06/11/2014			Bond Future	8.5350	98.3784	8.5350	98.3784	0.000	0.0000	0.0000	0
2014/11/10	2032	05/02/2015			Bond Future	8.6719	99.2678	8.5734	100.1204	(1.136)	0.0000	0.0000	3
2014/11/10	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/10	2032	05/02/2015	8.50	Put	Bond Future	1,494.9100	1.4949	642.2900	0.6423	(57.035)	0	0	0
2014/11/10	2032	05/02/2015	8.49	Put	Bond Future	1,582.9100	1.5829	730.2900	0.7303	(53.864)	0	0	0
2014/11/10	2032	05/02/2015	8.51	Put	Bond Future	1,407.0200	1.4070	554.4000	0.5544	(60.598)	0	0	0
2014/11/10	2032	07/05/2015	8.51	Put	Bond Future	1,879.3500	1.8794	1,014.9700	1.0150	(45.994)	0	0	0
2014/11/10	2032	07/05/2015			Bond Future	8.7285	96.7450	8.6272	97.6094	(1.160)	0.0000	0.0000	0
2014/11/10	2032	07/05/2015	8.50	Put	Bond Future	1,966.6600	1.9667	1,102.2800	1.1023	(43.952)	0	0	0
2014/11/10	2032	07/05/2015	8.49	Put	Bond Future	2,054.0900	2.0541	1,189.7100	1.1897	(42.081)	0	0	0
2014/11/10	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2032	06/08/2015			Bond Future	8.7788	98.4218	8.6747	99.2997	(1.186)	0.0000	0.0000	0
2014/11/10	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2032	06/08/2015	8.50	Put	Bond Future	2,377.1100	2.3771	1,499.2300	1.4992	(36.931)	0	0	0
2014/11/10	2032	06/08/2015	8.49	Put	Bond Future	2,463.9500	2.4640	1,586.0700	1.5861	(35.629)	0	0	0
2014/11/10	2032	06/08/2015	8.51	Put	Bond Future	2,290.3800	2.2904	1,412.5000	1.4125	(38.329)	0	0	0
2014/11/10	2037	06/11/2014			Bond Future	8.6600	100.7901	8.6600	100.7901	0.000	0.0000	0.0000	0
2014/11/10	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2037	05/02/2015			Bond Future	8.7881	97.4475	8.6897	98.3837	(1.119)	0.0000	0.0000	13,845
2014/11/10	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2037	05/02/2015	9.50	Call	Bond Future	6,374.4100	6.3744	7,310.6400	7.3106	14.687	0	0	0
2014/11/10	2037	05/02/2015	9.51	Call	Bond Future	6,459.1500	6.4591	7,395.3800	7.3954	14.495	0	0	0
2014/11/10	2037	05/02/2015	9.49	Call	Bond Future	6,289.5400	6.2895	7,225.7700	7.2258	14.886	0	0	0
2014/11/10	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2037	07/05/2015			Bond Future	8.8441	99.0518	8.7432	100.0013	(1.141)	0.0000	0.0000	500
2014/11/10	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2037	07/05/2015	9.01	Call	Bond Future	1,529.1700	1.5292	2,478.5700	2.4786	62.086	0	0	0
2014/11/10	2037	07/05/2015	8.99	Call	Bond Future	1,346.8400	1.3468	2,296.2400	2.2962	70.491	0	0	0
2014/11/10	2037	07/05/2015	9.00	Call	Bond Future	1,438.0700	1.4381	2,387.4700	2.3875	66.019	0	0	0
2014/11/10	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2037	06/08/2015			Bond Future	8.8959	96.5086	8.7921	97.4728	(1.166)	0.0000	0.0000	0
2014/11/10	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2037	06/08/2015	8.74	Put	Bond Future	1,454.7200	1.4547	490.5000	0.4905	(66.282)	0	0	0
2014/11/10	2037	06/08/2015	8.76	Put	Bond Future	1,266.1200	1.2661	301.9000	0.3019	(76.155)	0	0	0
2014/11/10	2037	06/08/2015	8.75	Put	Bond Future	1,360.3500	1.3603	396.1300	0.3961	(70.880)	0	0	0
2014/11/10	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2038	06/11/2014			Bond Future	125.2994	125.2994	125.2994	125.2994	0.000	0.0000	0.0000	0
2014/11/10	2038	05/02/2015	123.00	Call	Bond Future	3,401.4500	3.4014	3,400.7600	3.4008	(0.020)	0	0	0
2014/11/10	2038	05/02/2015			Bond Future	126.4015	126.4015	126.4008	126.4008	(0.001)	0.0000	0.0000	1,318
2014/11/10	2038	05/02/2015	123.01	Call	Bond Future	3,391.4500	3.3914	3,390.7600	3.3908	(0.020)	0	0	0
2014/11/10	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2038	05/02/2015	122.99	Call	Bond Future	3,411.4500	3.4114	3,410.7600	3.4108	(0.020)	0	0	0

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2014/11/10	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2038	07/05/2015			Bond Future	128.4962	128.4962	128.4925	128.4925	(0.003)	0.0000	0.0000	0
2014/11/10	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2038	07/05/2015	126.99	Call	Bond Future	1,506.1800	1.5062	1,502.5000	1.5025	(0.244)	0	0	0
2014/11/10	2038	07/05/2015	127.00	Call	Bond Future	1,496.1800	1.4962	1,492.5000	1.4925	(0.246)	0	0	0
2014/11/10	2038	07/05/2015	127.01	Call	Bond Future	1,486.1800	1.4862	1,482.5000	1.4825	(0.248)	0	0	0
2014/11/10	2044	06/11/2014			Bond Future	8.7450	102.4784	8.7450	102.4784	0.000	0.0000	0.0000	0
2014/11/10	2044	05/02/2015	9.00	Call	Bond Future	1,306.9900	1.3070	2,323.1500	2.3231	77.748	0	0	0
2014/11/10	2044	05/02/2015			Bond Future	8.8710	98.9827	8.7728	99.9989	(1.108)	0.0000	0.0000	5,842
2014/11/10	2044	05/02/2015	9.01	Call	Bond Future	1,407.1000	1.4071	2,423.2600	2.4233	72.217	0	0	0
2014/11/10	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2044	05/02/2015	8.99	Call	Bond Future	1,206.7000	1.2067	2,222.8600	2.2229	84.210	0	0	0
2014/11/10	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2044	07/05/2015			Bond Future	8.9254	100.6124	8.8247	101.6429	(1.129)	0.0000	0.0000	0
2014/11/10	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2044	07/05/2015	9.01	Call	Bond Future	850.9600	0.8510	1,881.4600	1.8815	121.099	0	0	0
2014/11/10	2044	07/05/2015	8.99	Call	Bond Future	650.8800	0.6509	1,681.3800	1.6814	158.324	0	0	0
2014/11/10	2044	07/05/2015	9.00	Call	Bond Future	751.0000	0.7510	1,781.5000	1.7815	137.217	0	0	0
2014/11/10	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2044	06/08/2015			Bond Future	8.9758	97.9709	8.8723	99.0178	(1.153)	0.0000	0.0000	0
2014/11/10	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2044	06/08/2015	8.74	Put	Bond Future	2,413.1900	2.4132	1,366.2800	1.3663	(43.383)	0	0	0
2014/11/10	2044	06/08/2015	8.76	Put	Bond Future	2,204.5700	2.2046	1,157.6600	1.1577	(47.488)	0	0	0
2014/11/10	2044	06/08/2015	8.75	Put	Bond Future	2,308.7900	2.3088	1,261.8800	1.2619	(45.345)	0	0	0
2014/11/10	2046	06/11/2014			Bond Future	125.5955	125.5955	125.5955	125.5955	0.000	0.0000	0.0000	0
2014/11/10	2046	05/02/2015			Bond Future	128.6859	128.6859	128.6853	128.6853	0.000	0.0000	0.0000	5,389
2014/11/10	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2046	05/02/2015	123.99	Call	Bond Future	4,695.8600	4.6959	4,695.2900	4.6953	(0.012)	0	0	0
2014/11/10	2046	05/02/2015	124.01	Call	Bond Future	4,675.8600	4.6759	4,675.2900	4.6753	(0.012)	0	0	0
2014/11/10	2046	05/02/2015	124.00	Call	Bond Future	4,685.8600	4.6859	4,685.2900	4.6853	(0.012)	0	0	0
2014/11/10	2046	07/05/2015			Bond Future	129.4472	129.4472	129.4438	129.4438	(0.003)	0.0000	0.0000	0
2014/11/10	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2046	07/05/2015	126.99	Call	Bond Future	2,457.2200	2.4572	2,453.7700	2.4538	(0.140)	0	0	0
2014/11/10	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2046	07/05/2015	127.00	Call	Bond Future	2,447.2200	2.4472	2,443.7700	2.4438	(0.141)	0	0	0
2014/11/10	2046	07/05/2015	127.01	Call	Bond Future	2,437.2200	2.4372	2,433.7700	2.4338	(0.142)	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
2014/11/10	2050	06/11/2014			Bond Future	135.8385	135.8385	135.8385	135.8385	0.000	0.0000	0.0000	0
2014/11/10	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2050	05/02/2015			Bond Future	138.2071	138.2071	138.2064	138.2064	0.000	0.0000	0.0000	2,640
2014/11/10	2050	05/02/2015	130.01	Call	Bond Future	8,197.0800	8.1971	8,196.3900	8.1964	(0.008)	0	0	0
2014/11/10	2050	05/02/2015	129.99	Call	Bond Future	8,217.0800	8.2171	8,216.3900	8.2164	(0.008)	0	0	0
2014/11/10	2050	05/02/2015	130.00	Call	Bond Future	8,207.0800	8.2071	8,206.3900	8.2064	(0.008)	0	0	0
2014/11/10	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2050	07/05/2015			Bond Future	140.4972	140.4972	140.4934	140.4934	(0.003)	0.0000	0.0000	0
2014/11/10	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	2050	07/05/2015	135.01	Call	Bond Future	5,487.2200	5.4872	5,483.4300	5.4834	(0.069)	0	0	0
2014/11/10	2050	07/05/2015	134.99	Call	Bond Future	5,507.2200	5.5072	5,503.4300	5.5034	(0.069)	0	0	0
2014/11/10	2050	07/05/2015	135.00	Call	Bond Future	5,497.2200	5.4972	5,493.4300	5.4934	(0.069)	0	0	0
2014/11/10	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	AL12	05/02/2015			Index Future	529.4630	529.4630	534.0590	534.0590	0.868	0.0000	0.0000	0
2014/11/10	AL12	07/05/2015			Index Future	538.1720	538.1720	542.8260	542.8260	0.865	0.0000	0.0000	0
2014/11/10	AL37	05/02/2015			Index Future	447.7790	447.7790	449.3990	449.3990	0.362	0.0000	0.0000	115
2014/11/10	AL37	07/05/2015			Index Future	455.1440	455.1440	456.7750	456.7750	0.358	0.0000	0.0000	0
2014/11/10	AL7T	05/02/2015			Index Future	528.5020	528.5020	531.2950	531.2950	0.528	0.0000	0.0000	3
2014/11/10	AL7T	07/05/2015			Index Future	537.1950	537.1950	540.0160	540.0160	0.525	0.0000	0.0000	0
2014/11/10	ALBI	05/02/2015			Index Future	480.9180	480.9180	483.8850	483.8850	0.617	0.0000	0.0000	646
2014/11/10	ALBI	07/05/2015			Index Future	488.8280	488.8280	491.8280	491.8280	0.614	0.0000	0.0000	0
2014/11/10	ALBI	06/08/2015			Index Future	497.2050	497.2050	500.2460	500.2460	0.612	0.0000	0.0000	0
2014/11/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C023	28/02/2023			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
2014/11/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/11/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C223	25/01/2023			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
2014/11/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/10	EL28	06/11/2014			Bond Future	123.4851	123.4851	123.4851	123.4851	0.000	0.0000	0.0000	0
2014/11/10	EL28	05/02/2015	126.00	Call	Bond Future	544.8100	0.5448	544.9600	0.5450	0.028	0	0	0
2014/11/10	EL28	05/02/2015			Bond Future	126.5448	126.5448	126.5450	126.5450	0.000	0.0000	0.0000	0
2014/11/10	EL28	05/02/2015	126.01	Call	Bond Future	534.8100	0.5348	534.9600	0.5350	0.028	0	0	0
2014/11/10	EL28	05/02/2015	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	EL28	05/02/2015	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	EL28	05/02/2015	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	EL28	05/02/2015	125.99	Call	Bond Future	554.8100	0.5548	554.9600	0.5550	0.027	0	0	0
2014/11/10	EL28	07/05/2015	125.00	Call	Bond Future	2,130.2400	2.1302	2,127.4200	2.1274	(0.132)	0	0	0
2014/11/10	EL28	07/05/2015			Bond Future	127.1302	127.1302	127.1274	127.1274	(0.002)	0.0000	0.0000	0
2014/11/10	EL28	07/05/2015	125.01	Call	Bond Future	2,120.2400	2.1202	2,117.4200	2.1174	(0.133)	0	0	0
2014/11/10	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	EL28	07/05/2015	124.99	Call	Bond Future	2,140.2400	2.1402	2,137.4200	2.1374	(0.132)	0	0	0
2014/11/10	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	ES33	06/11/2014			Bond Future	9.4350	84.2636	9.4350	84.2636	0.000	0.0000	0.0000	0
2014/11/10	ES33	05/02/2015	10.00	Call	Bond Future	2,782.7600	2.7828	3,518.3000	3.5183	26.432	0	0	0
2014/11/10	ES33	05/02/2015			Bond Future	9.6129	84.9098	9.5139	85.6454	(1.030)	0.0000	0.0000	6,220
2014/11/10	ES33	05/02/2015	10.01	Call	Bond Future	2,852.7200	2.8527	3,588.2600	3.5883	25.784	0	0	0
2014/11/10	ES33	05/02/2015	9.99	Call	Bond Future	2,712.7100	2.7127	3,448.2500	3.4482	27.115	0	0	0
2014/11/10	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	ES33	07/05/2015			Bond Future	9.6939	82.5181	9.5921	83.2638	(1.050)	0.0000	0.0000	0
2014/11/10	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	ES33	07/05/2015	9.76	Call	Bond Future	478.7000	0.4787	1,224.4000	1.2244	155.776	0	0	0
2014/11/10	ES33	07/05/2015	9.74	Call	Bond Future	334.3100	0.3343	1,080.0100	1.0800	223.056	0	0	0
2014/11/10	ES33	07/05/2015	9.75	Call	Bond Future	406.5500	0.4066	1,152.2500	1.1522	183.421	0	0	0

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2014/11/10	ES33	06/08/2015			Bond Future	9.7696	83.9483	9.6648	84.7056	(1.073)	0.0000	0.0000	0
2014/11/10	ES33	06/08/2015	9.59	Put	Bond Future	1,304.2700	1.3043	546.9200	0.5469	(58.067)	0	0	0
2014/11/10	ES33	06/08/2015	9.61	Put	Bond Future	1,157.4700	1.1575	400.1200	0.4001	(65.432)	0	0	0
2014/11/10	ES33	06/08/2015	9.60	Put	Bond Future	1,230.8200	1.2308	473.4700	0.4735	(61.532)	0	0	0
2014/11/10	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	GOVI	05/02/2015	459.99	Call	GOVI	194,590.0000	19.4590	221,620.0000	22.1620	13.891	0	0	0
2014/11/10	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	GOVI	05/02/2015			GOVI	479.4490	479.4490	482.1520	482.1520	0.564	0.0000	0.0000	404
2014/11/10	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	GOVI	05/02/2015	460.00	Call	GOVI	194,490.0000	19.4490	221,520.0000	22.1520	13.898	0	0	0
2014/11/10	GOVI	05/02/2015	460.01	Call	GOVI	194,390.0000	19.4390	221,420.0000	22.1420	13.905	0	0	0
2014/11/10	GOVI	07/05/2015	449.99	Call	GOVI	373,450.0000	37.3450	400,760.0000	40.0760	7.313	0	0	0
2014/11/10	GOVI	07/05/2015			GOVI	487.3350	487.3350	490.0660	490.0660	0.560	0.0000	0.0000	130
2014/11/10	GOVI	07/05/2015	450.00	Call	GOVI	373,350.0000	37.3350	400,660.0000	40.0660	7.315	0	0	0
2014/11/10	GOVI	07/05/2015	450.01	Call	GOVI	373,250.0000	37.3250	400,560.0000	40.0560	7.317	0	0	0
2014/11/10	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	GOVI	06/08/2015			GOVI	495.6870	495.6870	498.4540	498.4540	0.558	0.0000	0.0000	0
2014/11/10	GOVI	06/08/2015	499.99	Put	GOVI	43,030.0000	4.3030	15,360.0000	1.5360	(64.304)	0	0	0
2014/11/10	GOVI	06/08/2015	500.01	Put	GOVI	43,230.0000	4.3230	15,560.0000	1.5560	(64.006)	0	0	0
2014/11/10	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	GOVI	06/08/2015	500.00	Put	GOVI	43,130.0000	4.3130	15,460.0000	1.5460	(64.155)	0	0	0
2014/11/10	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/11/10	IGOV	05/02/2015			Index Future	225.8370	225.8370	225.8340	225.8340	(0.001)	0.0000	0.0000	1,093
2014/11/10	IGOV	07/05/2015			Index Future	229.5780	229.5780	229.5680	229.5680	(0.004)	0.0000	0.0000	80
2014/11/10	IGOV	06/08/2015			Index Future	233.5400	233.5400	233.5250	233.5250	(0.006)	0.0000	0.0000	0
2014/11/10	ILBI	05/02/2015			Index Future	611.9200	611.9200	611.9140	611.9140	(0.001)	0.0000	0.0000	157
2014/11/10	ILBI	07/05/2015			Index Future	621.9960	621.9960	621.9820	621.9820	(0.002)	0.0000	0.0000	0
2014/11/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/11/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/11/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/11/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0



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2014/11/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/11/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/11/10	JBAF	19/11/2014			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	0
2014/11/10	JBAF	17/12/2014			Jibar Tradeable Future	6.1900	93.8100	6.1900	93.8100	0.000	0.0000	0.0000	0
2014/11/10	JBAF	21/01/2015			Jibar Tradeable Future	6.2700	93.7300	6.2400	93.7600	(0.478)	0.0000	0.0000	0
2014/11/10	JBAF	18/02/2015			Jibar Tradeable Future	6.3500	93.6500	6.3200	93.6800	(0.472)	0.0000	0.0000	0
2014/11/10	JBAF	18/03/2015			Jibar Tradeable Future	6.4100	93.5900	6.3800	93.6200	(0.468)	0.0000	0.0000	2,850
2014/11/10	JBAF	15/04/2015			Jibar Tradeable Future	6.5000	93.5000	6.4500	93.5500	(0.769)	0.0000	0.0000	0
2014/11/10	JBAF	17/06/2015			Jibar Tradeable Future	6.6400	93.3600	6.5900	93.4100	(0.753)	0.0000	0.0000	5,000
2014/11/10	JBAF	16/09/2015			Jibar Tradeable Future	6.8400	93.1600	6.7800	93.2200	(0.877)	0.0000	0.0000	0
2014/11/10	JBAF	15/12/2015			Jibar Tradeable Future	6.9900	93.0100	6.9200	93.0800	(1.001)	0.0000	0.0000	0
2014/11/10	JBAF	16/03/2016			Jibar Tradeable Future	7.1500	92.8500	7.0800	92.9200	(0.979)	0.0000	0.0000	0
2014/11/10	JBAF	15/06/2016			Jibar Tradeable Future	7.2600	92.7400	7.2100	92.7900	(0.689)	0.0000	0.0000	0
2014/11/10	JBAF	21/09/2016			Jibar Tradeable Future	7.3900	92.6100	7.3200	92.6800	(0.947)	0.0000	0.0000	0
2014/11/10	R023	06/11/2014			Bond Future	7.6700	102.0086	7.6700	102.0086	0.000	0.0000	0.0000	0
2014/11/10	R023	05/02/2015			Bond Future	7.8075	103.1438	7.7235	103.6400	(1.077)	0.0000	0.0000	10,317
2014/11/10	R023	05/02/2015	8.74	Put	Bond Future	57.3500	0.0574	35.4300	0.0354	(38.221)	0	0	0
2014/11/10	R023	05/02/2015	8.75	Call	Bond Future	5,409.4100	5.4094	5,884.3900	5.8844	8.781	0	0	0
2014/11/10	R023	05/02/2015	8.76	Call	Bond Future	5,461.8400	5.4618	5,937.6300	5.9376	8.711	0	0	0
2014/11/10	R023	05/02/2015	8.74	Call	Bond Future	5,356.8400	5.3568	5,831.0500	5.8311	8.852	0	0	0
2014/11/10	R023	05/02/2015	8.76	Put	Bond Future	52.6500	0.0526	32.3100	0.0323	(38.632)	0	0	0
2014/11/10	R023	05/02/2015	8.75	Put	Bond Future	55.0500	0.0550	33.9000	0.0339	(38.420)	0	0	0
2014/11/10	R023	07/05/2015	8.14	Call	Bond Future	2,726.6900	2.7267	3,048.5700	3.0486	11.805	0	0	0
2014/11/10	R023	07/05/2015	8.15	Put	Bond Future	1,090.3700	1.0904	912.6300	0.9126	(16.301)	0	0	0
2014/11/10	R023	07/05/2015			Bond Future	7.8550	100.9156	7.7677	101.4175	(1.111)	0.0000	0.0000	0
2014/11/10	R023	07/05/2015	8.15	Call	Bond Future	2,763.2900	2.7633	3,087.4800	3.0875	11.732	0	0	0
2014/11/10	R023	07/05/2015	8.16	Call	Bond Future	2,800.1300	2.8001	3,126.6000	3.1266	11.659	0	0	0
2014/11/10	R023	07/05/2015	8.14	Put	Bond Future	1,109.8900	1.1099	929.8400	0.9298	(16.222)	0	0	0
2014/11/10	R023	07/05/2015	8.16	Put	Bond Future	1,071.1200	1.0711	895.6600	0.8957	(16.381)	0	0	0
2014/11/10	R023	06/08/2015	9.07	Put	Bond Future	403.9100	0.4039	335.0900	0.3351	(17.038)	0	0	911
2014/11/10	R023	06/08/2015	8.24	Call	Bond Future	3,367.1600	3.3672	3,690.2800	3.6903	9.596	0	0	0
2014/11/10	R023	06/08/2015			Bond Future	7.8933	102.6641	7.8024	103.1731	(1.152)	0.0000	0.0000	0
2014/11/10	R023	06/08/2015	9.07	Call	Bond Future	6,706.3700	6.7064	7,146.6400	7.1466	6.565	0	0	0
2014/11/10	R023	06/08/2015	8.26	Put	Bond Future	1,417.5600	1.4176	1,235.1700	1.2352	(12.866)	0	0	0
2014/11/10	R023	06/08/2015	8.25	Put	Bond Future	1,436.6200	1.4366	1,252.4500	1.2525	(12.820)	0	0	0
2014/11/10	R023	06/08/2015	8.24	Put	Bond Future	1,455.9000	1.4559	1,269.9300	1.2699	(12.774)	0	0	0
2014/11/10	R023	06/08/2015	8.25	Call	Bond Future	3,402.3300	3.4023	3,727.2500	3.7273	9.550	0	0	0
2014/11/10	R023	06/08/2015	8.26	Call	Bond Future	3,437.6700	3.4377	3,764.3700	3.7644	9.504	0	0	0
2014/11/10	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/11/10	R157	05/02/2015	8.74	Call	Bond Future	1,079.5400	1.0795	1,078.9200	1.0789	(0.057)	0	0	0
2014/11/10	R157	05/02/2015	8.75	Put	Bond Future	6.2100	0.0062	5.6100	0.0056	(9.662)	0	0	0
2014/11/10	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/11/10	R157	05/02/2015	8.74	Put	Bond Future	6.3800	0.0064	5.7600	0.0058	(9.718)	0	0	0
2014/11/10	R157	05/02/2015	8.76	Put	Bond Future	6.0500	0.0061	5.4500	0.0055	(9.917)	0	0	0

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2014/11/10	R157	05/02/2015	8.75	Call	Bond Future	1,085.1800	1.0852	1,084.5800	1.0846	(0.055)	0	0	0
2014/11/10	R157	05/02/2015	8.76	Call	Bond Future	1,090.8200	1.0908	1,090.2200	1.0902	(0.055)	0	0	0
2014/11/10	R186	06/11/2014			Bond Future	7.9500	123.6814	7.9500	123.6814	0.000	0.0000	0.0000	0
2014/11/10	R186	05/02/2015	9.00	Call	Bond Future	7,365.0700	7.3651	8,201.0900	8.2011	11.351	0	0	0
2014/11/10	R186	05/02/2015			Bond Future	8.1037	119.4946	7.9995	120.3791	(1.286)	0.0000	0.0000	45,009
2014/11/10	R186	05/02/2015	8.75	Call	Bond Future	5,576.1500	5.5762	6,356.3000	6.3563	13.991	0	0	0
2014/11/10	R186	05/02/2015	8.76	Call	Bond Future	5,645.8600	5.6459	6,428.9400	6.4289	13.870	0	0	0
2014/11/10	R186	05/02/2015	8.74	Call	Bond Future	5,506.6600	5.5067	6,283.8000	6.2838	14.113	0	0	0
2014/11/10	R186	05/02/2015	8.45	Put	Bond Future	734.6900	0.7347	510.4800	0.5105	(30.518)	0	0	6,500
2014/11/10	R186	05/02/2015	8.50	Put	Bond Future	634.6700	0.6347	434.7700	0.4348	(31.497)	0	0	6,500
2014/11/10	R186	05/02/2015	8.76	Put	Bond Future	277.4800	0.2775	176.0200	0.1760	(36.565)	0	0	0
2014/11/10	R186	05/02/2015	8.75	Put	Bond Future	287.0100	0.2870	182.6200	0.1826	(36.372)	0	0	0
2014/11/10	R186	05/02/2015	8.45	Call	Bond Future	3,610.5200	3.6105	4,270.8500	4.2708	18.289	0	0	0
2014/11/10	R186	05/02/2015	8.50	Call	Bond Future	3,917.6500	3.9176	4,602.2900	4.6023	17.476	0	0	0
2014/11/10	R186	05/02/2015	9.00	Put	Bond Future	118.1000	0.1181	69.5800	0.0696	(41.084)	0	0	9,600
2014/11/10	R186	05/02/2015	8.74	Put	Bond Future	296.8300	0.2968	189.4300	0.1894	(36.182)	0	0	0
2014/11/10	R186	07/05/2015			Bond Future	8.1555	121.4610	8.0478	122.3573	(1.320)	0.0000	0.0000	0
2014/11/10	R186	07/05/2015	8.25	Call	Bond Future	3,100.8300	3.1008	3,601.3800	3.6014	16.142	0	0	0
2014/11/10	R186	07/05/2015	8.24	Put	Bond Future	2,358.6100	2.3586	1,958.5800	1.9586	(16.960)	0	0	0
2014/11/10	R186	07/05/2015	8.26	Put	Bond Future	2,285.6500	2.2856	1,894.2000	1.8942	(17.126)	0	0	0
2014/11/10	R186	07/05/2015	8.25	Put	Bond Future	2,321.9200	2.3219	1,926.1900	1.9262	(17.043)	0	0	0
2014/11/10	R186	07/05/2015	8.26	Call	Bond Future	3,146.5700	3.1466	3,651.4000	3.6514	16.044	0	0	0
2014/11/10	R186	07/05/2015	8.24	Call	Bond Future	3,055.4300	3.0554	3,551.6800	3.5517	16.242	0	0	0
2014/11/10	R186	06/08/2015	8.00	Put	Bond Future	4,258.8000	4.2588	3,747.6300	3.7476	(12.003)	0	0	0
2014/11/10	R186	06/08/2015			Bond Future	8.1994	118.2648	8.0880	119.1748	(1.359)	0.0000	0.0000	0
2014/11/10	R186	06/08/2015	8.00	Call	Bond Future	2,623.7500	2.6238	3,022.5800	3.0226	15.201	0	0	0
2014/11/10	R186	06/08/2015	8.01	Call	Bond Future	2,659.8100	2.6598	3,062.1600	3.0622	15.127	0	0	0
2014/11/10	R186	06/08/2015	7.99	Call	Bond Future	2,588.3800	2.5884	2,983.6900	2.9837	15.272	0	0	0
2014/11/10	R186	06/08/2015	7.99	Put	Bond Future	4,306.2400	4.3062	3,791.5500	3.7915	(11.952)	0	0	0
2014/11/10	R186	06/08/2015	8.01	Put	Bond Future	4,212.1200	4.2121	3,704.4700	3.7045	(12.052)	0	0	0
2014/11/10	R186	05/11/2015	8.24	Call	Bond Future	4,057.4400	4.0574	4,542.9600	4.5430	11.966	0	0	0
2014/11/10	R186	05/11/2015	8.25	Put	Bond Future	3,904.0200	3.9040	3,461.9800	3.4620	(11.323)	0	0	0
2014/11/10	R186	05/11/2015			Bond Future	8.2256	120.4161	8.1096	121.3466	(1.410)	0.0000	0.0000	0
2014/11/10	R186	05/11/2015	9.00	Put	Bond Future	1,766.4900	1.7665	1,519.5000	1.5195	(13.982)	0	0	2,600
2014/11/10	R186	05/11/2015	8.24	Put	Bond Future	3,942.2900	3.9423	3,497.3100	3.4973	(11.287)	0	0	0
2014/11/10	R186	05/11/2015	8.26	Put	Bond Future	3,866.0300	3.8660	3,426.9300	3.4269	(11.358)	0	0	0
2014/11/10	R186	05/11/2015	9.00	Call	Bond Future	7,728.5500	7.7286	8,412.0600	8.4121	8.844	0	0	0
2014/11/10	R186	05/11/2015	8.25	Call	Bond Future	4,098.8200	4.0988	4,587.2800	4.5873	11.917	0	0	0
2014/11/10	R186	05/11/2015	8.26	Call	Bond Future	4,140.4100	4.1404	4,631.8100	4.6318	11.868	0	0	0
2014/11/10	R197	06/11/2014			Bond Future	289.8141	289.8141	289.8141	289.8141	0.000	0.0000	0.0000	0
2014/11/10	R197	05/02/2015	288.99	Put	Bond Future	498.4200	0.4984	500.5100	0.5005	0.419	0	0	0
2014/11/10	R197	05/02/2015			Bond Future	288.4916	288.4916	288.4895	288.4895	(0.001)	0.0000	0.0000	898
2014/11/10	R197	05/02/2015	289.01	Put	Bond Future	518.4200	0.5184	520.5100	0.5205	0.403	0	0	0
2014/11/10	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R197	05/02/2015	289.00	Put	Bond Future	508.4200	0.5084	510.5100	0.5105	0.411	0	0	0
2014/11/10	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/11/10	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R197	07/05/2015			Bond Future	293.2720	293.2720	293.2632	293.2632	(0.003)	0.0000	0.0000	0
2014/11/10	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R197	07/05/2015	293.99	Put	Bond Future	717.9600	0.7180	726.7900	0.7268	1.230	0	0	0
2014/11/10	R197	07/05/2015	294.01	Put	Bond Future	737.9600	0.7380	746.7900	0.7468	1.197	0	0	0
2014/11/10	R197	07/05/2015	294.00	Put	Bond Future	727.9600	0.7280	736.7900	0.7368	1.213	0	0	0
2014/11/10	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R202	06/11/2014			Bond Future	235.4861	235.4861	235.4861	235.4861	0.000	0.0000	0.0000	0
2014/11/10	R202	05/02/2015	233.01	Call	Bond Future	2,917.6300	2.9176	2,916.6000	2.9166	(0.035)	0	0	0
2014/11/10	R202	05/02/2015			Bond Future	235.9276	235.9276	235.9266	235.9266	0.000	0.0000	0.0000	50,618
2014/11/10	R202	05/02/2015	232.99	Call	Bond Future	2,937.6300	2.9376	2,936.6000	2.9366	(0.035)	0	0	0
2014/11/10	R202	05/02/2015	233.00	Call	Bond Future	2,927.6300	2.9276	2,926.6000	2.9266	(0.035)	0	0	0
2014/11/10	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R202	07/05/2015			Bond Future	239.8370	239.8370	239.8302	239.8302	(0.003)	0.0000	0.0000	0
2014/11/10	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R202	07/05/2015	238.51	Call	Bond Future	1,327.0100	1.3270	1,320.2000	1.3202	(0.513)	0	0	0
2014/11/10	R202	07/05/2015	238.49	Call	Bond Future	1,347.0100	1.3470	1,340.2000	1.3402	(0.506)	0	0	0
2014/11/10	R202	07/05/2015	238.50	Call	Bond Future	1,337.0100	1.3370	1,330.2000	1.3302	(0.509)	0	0	0
2014/11/10	R203	06/11/2014			Bond Future	6.7450	105.1189	6.7450	105.1189	0.000	0.0000	0.0000	0
2014/11/10	R203	05/02/2015	7.69	Call	Bond Future	2,009.2500	2.0093	2,216.0100	2.2160	10.290	0	0	55
2014/11/10	R203	05/02/2015			Bond Future	6.8437	106.6505	6.7546	106.8635	(1.302)	0.0000	0.0000	15,535
2014/11/10	R203	05/02/2015	8.34	Put	Bond Future	0.1600	0.0002	0.0600	0.0001	(62.500)	0	0	0
2014/11/10	R203	05/02/2015	8.35	Call	Bond Future	3,519.1100	3.5191	3,731.9900	3.7320	6.049	0	0	0
2014/11/10	R203	05/02/2015	8.36	Call	Bond Future	3,541.9500	3.5419	3,754.8400	3.7548	6.011	0	0	0
2014/11/10	R203	05/02/2015	8.34	Call	Bond Future	3,496.2600	3.4963	3,709.1400	3.7091	6.089	0	0	0
2014/11/10	R203	05/02/2015	7.69	Put	Bond Future	13.3200	0.0133	7.1000	0.0071	(46.697)	0	0	0
2014/11/10	R203	05/02/2015	8.36	Put	Bond Future	0.1400	0.0001	0.0500	0.0001	(64.286)	0	0	0
2014/11/10	R203	05/02/2015	8.35	Put	Bond Future	0.1500	0.0002	0.0500	0.0001	(66.667)	0	0	0
2014/11/10	R203	07/05/2015			Bond Future	6.8641	104.2376	6.7657	104.4516	(1.434)	0.0000	0.0000	0
2014/11/10	R203	07/05/2015	7.24	Put	Bond Future	266.9800	0.2670	206.7500	0.2068	(22.560)	0	0	0
2014/11/10	R203	07/05/2015	7.26	Put	Bond Future	255.6100	0.2556	197.4000	0.1974	(22.773)	0	0	0
2014/11/10	R203	07/05/2015	7.25	Put	Bond Future	261.2500	0.2613	202.0300	0.2020	(22.668)	0	0	0
2014/11/10	R203	07/05/2015	7.25	Call	Bond Future	1,095.1000	1.0951	1,249.9200	1.2499	14.138	0	0	0
2014/11/10	R203	07/05/2015	7.26	Call	Bond Future	1,110.9500	1.1109	1,266.7800	1.2668	14.027	0	0	0
2014/11/10	R203	07/05/2015	7.24	Call	Bond Future	1,079.3300	1.0793	1,233.1400	1.2331	14.251	0	0	0
2014/11/10	R203	06/08/2015	6.74	Call	Bond Future	561.5400	0.5615	661.3500	0.6614	17.774	0	0	0
2014/11/10	R203	06/08/2015	6.75	Put	Bond Future	761.2300	0.7612	645.8800	0.6459	(15.153)	0	0	0
2014/11/10	R203	06/08/2015			Bond Future	6.8474	106.0439	6.7369	106.2600	(1.614)	0.0000	0.0000	0
2014/11/10	R203	06/08/2015	6.75	Call	Bond Future	570.7000	0.5707	671.5200	0.6715	17.666	0	0	0
2014/11/10	R203	06/08/2015	6.76	Call	Bond Future	580.3100	0.5803	682.1400	0.6821	17.548	0	0	0
2014/11/10	R203	06/08/2015	6.74	Put	Bond Future	771.6600	0.7717	655.3000	0.6553	(15.079)	0	0	0

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2014/11/10	R203	06/08/2015	6.76	Put	Bond Future	751.2600	0.7513	636.9200	0.6369	(15.220)	0	0	0
2014/11/10	R204	06/11/2014			Bond Future	7.0550	106.4347	7.0550	106.4347	0.000	0.0000	0.0000	0
2014/11/10	R204	05/02/2015			Bond Future	7.1467	103.9413	7.0549	104.2525	(1.286)	0.0000	0.0000	10,772
2014/11/10	R204	05/02/2015	8.25	Call	Bond Future	3,655.6500	3.6556	3,963.5300	3.9635	8.422	0	0	0
2014/11/10	R204	05/02/2015	8.26	Call	Bond Future	3,687.6000	3.6876	3,995.6600	3.9957	8.354	0	0	0
2014/11/10	R204	05/02/2015	8.24	Call	Bond Future	3,623.6700	3.6237	3,931.3800	3.9314	8.492	0	0	0
2014/11/10	R204	05/02/2015	8.26	Put	Bond Future	6.3400	0.0063	3.1200	0.0031	(50.789)	0	0	0
2014/11/10	R204	05/02/2015	8.25	Put	Bond Future	6.7300	0.0067	3.3300	0.0033	(50.520)	0	0	0
2014/11/10	R204	05/02/2015	8.24	Put	Bond Future	7.1000	0.0071	3.5300	0.0035	(50.282)	0	0	0
2014/11/10	R204	07/05/2015	7.51	Put	Bond Future	479.5000	0.4795	379.8500	0.3798	(20.782)	0	0	0
2014/11/10	R204	07/05/2015			Bond Future	7.1877	105.6516	7.0892	105.9656	(1.371)	0.0000	0.0000	0
2014/11/10	R204	07/05/2015	7.50	Put	Bond Future	489.3900	0.4894	388.2000	0.3882	(20.677)	0	0	0
2014/11/10	R204	07/05/2015	7.49	Call	Bond Future	1,455.4200	1.4554	1,666.6400	1.6666	14.513	0	0	0
2014/11/10	R204	07/05/2015	7.50	Call	Bond Future	1,476.8000	1.4768	1,689.5800	1.6896	14.408	0	0	0
2014/11/10	R204	07/05/2015	7.51	Call	Bond Future	1,498.3300	1.4983	1,712.6500	1.7126	14.304	0	0	0
2014/11/10	R204	07/05/2015	7.49	Put	Bond Future	499.4500	0.4995	396.7000	0.3967	(20.573)	0	0	0
2014/11/10	R204	06/08/2015	7.75	Put	Bond Future	501.9100	0.5019	413.5200	0.4135	(17.611)	0	0	0
2014/11/10	R204	06/08/2015	7.74	Call	Bond Future	2,075.9700	2.0760	2,304.3500	2.3044	11.001	0	0	0
2014/11/10	R204	06/08/2015			Bond Future	7.2094	103.4434	7.1029	103.7613	(1.477)	0.0000	0.0000	0
2014/11/10	R204	06/08/2015	8.41	Call	Bond Future	3,659.5500	3.6595	3,942.8800	3.9429	7.742	0	0	0
2014/11/10	R204	06/08/2015	7.74	Put	Bond Future	509.8400	0.5098	420.3700	0.4204	(17.549)	0	0	0
2014/11/10	R204	06/08/2015	7.76	Put	Bond Future	494.0800	0.4941	406.7600	0.4068	(17.673)	0	0	0
2014/11/10	R204	06/08/2015	8.41	Put	Bond Future	157.8800	0.1579	123.3600	0.1234	(21.865)	0	0	699
2014/11/10	R204	06/08/2015	7.75	Call	Bond Future	2,097.2700	2.0973	2,326.7300	2.3267	10.941	0	0	0
2014/11/10	R204	06/08/2015	7.76	Call	Bond Future	2,118.6600	2.1187	2,349.1900	2.3492	10.881	0	0	0
2014/11/10	R207	06/11/2014			Bond Future	7.2550	102.3084	7.2550	102.3084	0.000	0.0000	0.0000	0
2014/11/10	R207	05/02/2015	8.49	Put	Bond Future	11.4800	0.0115	6.0300	0.0060	(47.474)	0	0	0
2014/11/10	R207	05/02/2015			Bond Future	7.3867	99.9565	7.2960	100.3252	(1.228)	0.0000	0.0000	36,307
2014/11/10	R207	05/02/2015	8.51	Put	Bond Future	10.3400	0.0103	5.3900	0.0054	(47.872)	0	0	0
2014/11/10	R207	05/02/2015	8.50	Call	Bond Future	4,404.5400	4.4045	4,768.0600	4.7681	8.253	0	0	0
2014/11/10	R207	05/02/2015	8.51	Call	Bond Future	4,442.3300	4.4423	4,806.1100	4.8061	8.189	0	0	0
2014/11/10	R207	05/02/2015	8.49	Call	Bond Future	4,366.6900	4.3667	4,729.9700	4.7300	8.319	0	0	0
2014/11/10	R207	05/02/2015	8.50	Put	Bond Future	10.9300	0.0109	5.7200	0.0057	(47.667)	0	0	0
2014/11/10	R207	07/05/2015			Bond Future	7.4367	101.6016	7.3409	101.9741	(1.290)	0.0000	0.0000	0
2014/11/10	R207	07/05/2015	8.25	Call	Bond Future	3,311.0500	3.3111	3,630.6100	3.6306	9.651	0	0	0
2014/11/10	R207	07/05/2015	7.73	Call	Bond Future	1,791.5900	1.7916	2,037.3600	2.0374	13.718	0	0	66
2014/11/10	R207	07/05/2015	8.24	Put	Bond Future	224.8800	0.2249	170.9800	0.1710	(23.968)	0	0	0
2014/11/10	R207	07/05/2015	8.26	Put	Bond Future	214.7200	0.2147	162.8500	0.1629	(24.157)	0	0	0
2014/11/10	R207	07/05/2015	7.73	Put	Bond Future	663.1600	0.6632	536.4900	0.5365	(19.101)	0	0	0
2014/11/10	R207	07/05/2015	8.25	Put	Bond Future	219.7500	0.2198	166.8700	0.1669	(24.064)	0	0	0
2014/11/10	R207	07/05/2015	8.26	Call	Bond Future	3,343.3000	3.3433	3,663.8700	3.6639	9.588	0	0	0
2014/11/10	R207	07/05/2015	8.24	Call	Bond Future	3,278.8900	3.2789	3,597.4300	3.5974	9.715	0	0	0
2014/11/10	R207	06/08/2015	7.76	Call	Bond Future	2,017.5700	2.0176	2,252.6500	2.2526	11.652	0	0	0
2014/11/10	R207	06/08/2015			Bond Future	7.4725	99.7180	7.3705	100.0953	(1.365)	0.0000	0.0000	0
2014/11/10	R207	06/08/2015	7.74	Call	Bond Future	1,971.4900	1.9715	2,203.6900	2.2037	11.778	0	0	0
2014/11/10	R207	06/08/2015	7.75	Call	Bond Future	1,994.4700	1.9945	2,228.1100	2.2281	11.714	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
2014/11/10	R207	06/08/2015	7.46	Call	Bond Future	1,386.0500	1.3860	1,575.6800	1.5757	13.681	0	0	70
2014/11/10	R207	06/08/2015	7.74	Put	Bond Future	989.8900	0.9899	844.7300	0.8447	(14.664)	0	0	0
2014/11/10	R207	06/08/2015	7.76	Put	Bond Future	963.0600	0.9631	820.7800	0.8208	(14.774)	0	0	0
2014/11/10	R207	06/08/2015	7.46	Put	Bond Future	1,432.1000	1.4321	1,244.3700	1.2444	(13.109)	0	0	0
2014/11/10	R207	06/08/2015	7.75	Put	Bond Future	976.4000	0.9764	832.6800	0.8327	(14.719)	0	0	0
2014/11/10	R208	06/11/2014			Bond Future	7.4300	97.3601	7.4300	97.3601	0.000	0.0000	0.0000	0
2014/11/10	R208	05/02/2015	8.51	Call	Bond Future	4,368.1700	4.3682	4,778.2900	4.7783	9.389	0	0	0
2014/11/10	R208	05/02/2015			Bond Future	7.5663	98.5061	7.4764	98.9315	(1.188)	0.0000	0.0000	52,027
2014/11/10	R208	05/02/2015	8.49	Call	Bond Future	4,282.3400	4.2823	4,691.1900	4.6912	9.547	0	0	0
2014/11/10	R208	05/02/2015	8.51	Put	Bond Future	36.6200	0.0366	21.3100	0.0213	(41.808)	0	0	0
2014/11/10	R208	05/02/2015	8.50	Put	Bond Future	38.3800	0.0384	22.4200	0.0224	(41.584)	0	0	0
2014/11/10	R208	05/02/2015	8.49	Put	Bond Future	40.0800	0.0401	23.5000	0.0235	(41.367)	0	0	0
2014/11/10	R208	05/02/2015	8.50	Call	Bond Future	4,325.3000	4.3253	4,734.7700	4.7348	9.467	0	0	0
2014/11/10	R208	07/05/2015	8.01	Call	Bond Future	2,473.2600	2.4733	2,773.8200	2.7738	12.152	0	0	0
2014/11/10	R208	07/05/2015			Bond Future	7.6139	96.7263	7.5198	97.1565	(1.236)	0.0000	0.0000	0
2014/11/10	R208	07/05/2015	7.99	Call	Bond Future	2,410.6700	2.4107	2,707.4800	2.7075	12.312	0	0	0
2014/11/10	R208	07/05/2015	8.00	Call	Bond Future	2,441.7600	2.4418	2,740.4600	2.7405	12.233	0	0	0
2014/11/10	R208	07/05/2015	7.99	Put	Bond Future	714.4700	0.7145	581.1200	0.5811	(18.664)	0	0	0
2014/11/10	R208	07/05/2015	8.01	Put	Bond Future	687.8900	0.6879	558.2900	0.5583	(18.840)	0	0	0
2014/11/10	R208	07/05/2015	8.00	Put	Bond Future	700.9600	0.7010	569.5000	0.5695	(18.754)	0	0	0
2014/11/10	R208	06/08/2015			Bond Future	7.6497	98.4025	7.5508	98.8386	(1.293)	0.0000	0.0000	0
2014/11/10	R208	06/08/2015	8.00	Call	Bond Future	2,628.6400	2.6286	2,908.3800	2.9084	10.642	0	0	0
2014/11/10	R208	06/08/2015	8.01	Call	Bond Future	2,656.6800	2.6567	2,937.9800	2.9380	10.588	0	0	0
2014/11/10	R208	06/08/2015	8.85	Call	Bond Future	5,387.7800	5.3878	5,770.3500	5.7703	7.101	0	0	0
2014/11/10	R208	06/08/2015	7.99	Call	Bond Future	2,600.7300	2.6007	2,878.8900	2.8789	10.695	0	0	0
2014/11/10	R208	06/08/2015	8.01	Put	Bond Future	1,088.0700	1.0881	933.1800	0.9332	(14.235)	0	0	0
2014/11/10	R208	06/08/2015	8.00	Put	Bond Future	1,103.1400	1.1031	946.6900	0.9467	(14.182)	0	0	0
2014/11/10	R208	06/08/2015	8.85	Put	Bond Future	281.1600	0.2812	227.5400	0.2275	(19.071)	0	0	198
2014/11/10	R208	06/08/2015	7.99	Put	Bond Future	1,118.3800	1.1184	960.3500	0.9603	(14.130)	0	0	0
2014/11/10	R208	05/11/2015	7.74	Put	Bond Future	1,817.4600	1.8175	1,610.3400	1.6103	(11.396)	0	0	0
2014/11/10	R208	05/11/2015			Bond Future	7.6601	96.7885	7.5550	97.2358	(1.372)	0.0000	0.0000	0
2014/11/10	R208	05/11/2015	8.48	Call	Bond Future	4,178.4000	4.1784	4,515.9700	4.5160	8.079	0	0	0
2014/11/10	R208	05/11/2015	7.75	Call	Bond Future	2,179.0300	2.1790	2,420.7300	2.4207	11.092	0	0	0
2014/11/10	R208	05/11/2015	7.76	Call	Bond Future	2,202.2200	2.2022	2,445.4200	2.4454	11.043	0	0	0
2014/11/10	R208	05/11/2015	7.74	Call	Bond Future	2,155.9800	2.1560	2,396.1800	2.3962	11.141	0	0	0
2014/11/10	R208	05/11/2015	8.48	Put	Bond Future	773.9800	0.7740	664.2300	0.6642	(14.180)	0	0	2,200
2014/11/10	R208	05/11/2015	7.76	Put	Bond Future	1,779.2400	1.7792	1,575.1200	1.5751	(11.472)	0	0	0
2014/11/10	R208	05/11/2015	7.75	Put	Bond Future	1,798.2700	1.7983	1,592.6500	1.5926	(11.434)	0	0	0
2014/11/10	R209	06/11/2014			Bond Future	8.5750	78.0979	8.5750	78.0979	0.000	0.0000	0.0000	0
2014/11/10	R209	05/02/2015	9.00	Put	Bond Future	873.8700	0.8739	643.6000	0.6436	(26.351)	0	0	0
2014/11/10	R209	05/02/2015			Bond Future	8.6991	78.7725	8.6009	79.5478	(1.128)	0.0000	0.0000	28,435
2014/11/10	R209	05/02/2015	9.25	Call	Bond Future	4,576.9300	4.5769	5,217.7800	5.2178	14.002	0	0	0
2014/11/10	R209	05/02/2015	9.26	Call	Bond Future	4,636.1900	4.6362	5,280.1800	5.2802	13.891	0	0	0
2014/11/10	R209	05/02/2015	9.24	Call	Bond Future	4,517.8700	4.5179	5,155.5300	5.1555	14.114	0	0	0
2014/11/10	R209	05/02/2015	9.25	Put	Bond Future	439.0600	0.4391	304.6100	0.3046	(30.622)	0	0	0
2014/11/10	R209	05/02/2015	9.00	Call	Bond Future	3,177.8600	3.1779	3,722.8900	3.7229	17.151	0	0	0

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2014/11/10	R209	05/02/2015	9.24	Put	Bond Future	452.0000	0.4520	314.3600	0.3144	(30.451)	0	0	0
2014/11/10	R209	05/02/2015	9.26	Put	Bond Future	426.4300	0.4264	295.1200	0.2951	(30.793)	0	0	0
2014/11/10	R209	07/05/2015			Bond Future	8.7488	76.9201	8.6483	77.7062	(1.149)	0.0000	0.0000	0
2014/11/10	R209	07/05/2015	8.99	Put	Bond Future	1,872.9500	1.8729	1,573.5000	1.5735	(15.988)	0	0	0
2014/11/10	R209	07/05/2015	9.01	Put	Bond Future	1,815.2700	1.8153	1,522.4300	1.5224	(16.132)	0	0	0
2014/11/10	R209	07/05/2015	8.99	Call	Bond Future	3,709.2800	3.7093	4,196.0000	4.1960	13.122	0	0	0
2014/11/10	R209	07/05/2015	9.00	Put	Bond Future	1,843.9300	1.8439	1,547.7900	1.5478	(16.060)	0	0	0
2014/11/10	R209	07/05/2015	9.00	Call	Bond Future	3,754.9300	3.7549	4,244.9600	4.2450	13.050	0	0	0
2014/11/10	R209	07/05/2015	9.01	Call	Bond Future	3,800.8300	3.8008	4,294.1600	4.2942	12.980	0	0	0
2014/11/10	R209	06/08/2015	8.99	Put	Bond Future	2,742.6600	2.7427	2,411.2200	2.4112	(12.085)	0	0	0
2014/11/10	R209	06/08/2015			Bond Future	8.7930	78.2532	8.6899	79.0518	(1.173)	0.0000	0.0000	0
2014/11/10	R209	06/08/2015	9.01	Put	Bond Future	2,679.1000	2.6791	2,353.0300	2.3530	(12.171)	0	0	0
2014/11/10	R209	06/08/2015	9.90	Call	Bond Future	8,670.2400	8.6702	9,333.2200	9.3332	7.647	0	0	0
2014/11/10	R209	06/08/2015	9.00	Call	Bond Future	4,276.6100	4.2766	4,746.4900	4.7465	10.987	0	0	0
2014/11/10	R209	06/08/2015	9.01	Call	Bond Future	4,319.2300	4.3192	4,791.7900	4.7918	10.941	0	0	0
2014/11/10	R209	06/08/2015	9.00	Put	Bond Future	2,710.8600	2.7109	2,382.1100	2.3821	(12.127)	0	0	0
2014/11/10	R209	06/08/2015	8.99	Call	Bond Future	4,233.9200	4.2339	4,701.1100	4.7011	11.034	0	0	0
2014/11/10	R209	06/08/2015	9.90	Put	Bond Future	842.4200	0.8424	706.7700	0.7068	(16.102)	0	0	2,914
2014/11/10	R210	06/11/2014			Bond Future	174.0951	174.0951	174.0951	174.0951	0.000	0.0000	0.0000	0
2014/11/10	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R210	05/02/2015			Bond Future	178.3991	178.3991	178.3979	178.3979	(0.001)	0.0000	0.0000	628
2014/11/10	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R210	05/02/2015	175.01	Call	Bond Future	3,389.0900	3.3891	3,387.9000	3.3879	(0.035)	0	0	0
2014/11/10	R210	05/02/2015	174.99	Call	Bond Future	3,409.0900	3.4091	3,407.9000	3.4079	(0.035)	0	0	0
2014/11/10	R210	05/02/2015	175.00	Call	Bond Future	3,399.0900	3.3991	3,397.9000	3.3979	(0.035)	0	0	0
2014/11/10	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R210	07/05/2015			Bond Future	179.2772	179.2772	179.2716	179.2716	(0.003)	0.0000	0.0000	0
2014/11/10	R210	07/05/2015	177.00	Call	Bond Future	2,277.1800	2.2772	2,271.6400	2.2716	(0.243)	0	0	0
2014/11/10	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R210	07/05/2015	177.01	Call	Bond Future	2,267.1800	2.2672	2,261.6400	2.2616	(0.244)	0	0	0
2014/11/10	R210	07/05/2015	176.99	Call	Bond Future	2,287.1800	2.2872	2,281.6400	2.2816	(0.242)	0	0	0
2014/11/10	R211	06/11/2014			Bond Future	132.5819	132.5819	132.5819	132.5819	0.000	0.0000	0.0000	0
2014/11/10	R211	05/02/2015	133.00	Call	Bond Future	25.8000	0.0258	21.7100	0.0217	(15.853)	0	0	0
2014/11/10	R211	05/02/2015			Bond Future	133.0258	133.0258	133.0217	133.0217	(0.003)	0.0000	0.0000	1,120
2014/11/10	R211	05/02/2015	133.01	Call	Bond Future	15.8000	0.0158	11.7100	0.0117	(25.886)	0	0	0
2014/11/10	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R211	05/02/2015	132.99	Call	Bond Future	35.8000	0.0358	31.7100	0.0317	(11.425)	0	0	0
2014/11/10	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R211	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R211	07/05/2015			Bond Future	135.2304	135.2304	135.2232	135.2232	(0.005)	0.0000	0.0000	0
2014/11/10	R211	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R211	07/05/2015	134.99	Call	Bond Future	240.4000	0.2404	233.1900	0.2332	(2.999)	0	0	0
2014/11/10	R211	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
2014/11/10	R211	07/05/2015	135.00	Call	Bond Future	230.4000	0.2304	223.1900	0.2232	(3.129)	0	0	0
2014/11/10	R211	07/05/2015	135.01	Call	Bond Future	220.4000	0.2204	213.1900	0.2132	(3.271)	0	0	0
2014/11/10	R212	06/11/2014			Bond Future	137.5478	137.5478	137.5478	137.5478	0.000	0.0000	0.0000	0
2014/11/10	R212	05/02/2015			Bond Future	138.0062	138.0062	138.0049	138.0049	(0.001)	0.0000	0.0000	14,864
2014/11/10	R212	05/02/2015	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R212	05/02/2015	138.01	Put	Bond Future	3.7900	0.0038	5.1100	0.0051	34.828	0	0	0
2014/11/10	R212	05/02/2015	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R212	05/02/2015	137.99	Call	Bond Future	16.2100	0.0162	14.8900	0.0149	(8.143)	0	0	0
2014/11/10	R212	05/02/2015	138.00	Call	Bond Future	6.2100	0.0062	4.8900	0.0049	(21.256)	0	0	0
2014/11/10	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R212	07/05/2015			Bond Future	140.2934	140.2934	140.2890	140.2890	(0.003)	0.0000	0.0000	0
2014/11/10	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R212	07/05/2015	140.99	Put	Bond Future	696.5800	0.6966	701.0400	0.7010	0.640	0	0	0
2014/11/10	R212	07/05/2015	141.01	Put	Bond Future	716.5800	0.7166	721.0400	0.7210	0.622	0	0	0
2014/11/10	R212	07/05/2015	141.00	Put	Bond Future	706.5800	0.7066	711.0400	0.7110	0.631	0	0	0
2014/11/10	R213	06/11/2014			Bond Future	8.4150	88.9467	8.4150	88.9467	0.000	0.0000	0.0000	0
2014/11/10	R213	05/02/2015	9.26	Put	Bond Future	262.3800	0.2624	173.5800	0.1736	(33.844)	0	0	0
2014/11/10	R213	05/02/2015			Bond Future	8.5548	89.7082	8.4563	90.4814	(1.151)	0.0000	0.0000	21,766
2014/11/10	R213	05/02/2015	9.25	Put	Bond Future	270.8700	0.2709	179.6700	0.1797	(33.669)	0	0	0
2014/11/10	R213	05/02/2015	9.24	Put	Bond Future	279.6000	0.2796	185.9500	0.1859	(33.494)	0	0	0
2014/11/10	R213	05/02/2015	9.25	Call	Bond Future	5,460.2200	5.4602	6,142.1900	6.1422	12.490	0	0	0
2014/11/10	R213	05/02/2015	9.26	Call	Bond Future	5,523.0800	5.5231	6,207.4500	6.2075	12.391	0	0	0
2014/11/10	R213	05/02/2015	9.24	Call	Bond Future	5,397.5100	5.3975	6,077.0300	6.0770	12.590	0	0	0
2014/11/10	R213	07/05/2015	8.74	Call	Bond Future	3,185.0900	3.1851	3,633.5200	3.6335	14.079	0	0	0
2014/11/10	R213	07/05/2015	8.75	Put	Bond Future	2,127.9900	2.1280	1,796.0400	1.7960	(15.599)	0	0	0
2014/11/10	R213	07/05/2015			Bond Future	8.6059	87.6387	8.5048	88.4226	(1.175)	0.0000	0.0000	0
2014/11/10	R213	07/05/2015	8.75	Call	Bond Future	3,228.0800	3.2281	3,680.0200	3.6800	14.000	0	0	0
2014/11/10	R213	07/05/2015	8.76	Call	Bond Future	3,271.3500	3.2713	3,726.7900	3.7268	13.922	0	0	0
2014/11/10	R213	07/05/2015	8.74	Put	Bond Future	2,160.7000	2.1607	1,825.2400	1.8252	(15.526)	0	0	0
2014/11/10	R213	07/05/2015	8.76	Put	Bond Future	2,095.6600	2.0957	1,767.2100	1.7672	(15.673)	0	0	0
2014/11/10	R213	06/08/2015			Bond Future	8.6514	89.1572	8.5475	89.9534	(1.201)	0.0000	0.0000	0
2014/11/10	R213	06/08/2015	8.49	Put	Bond Future	4,008.9400	4.0089	3,575.3900	3.5754	(10.815)	0	0	0
2014/11/10	R213	06/08/2015	8.51	Put	Bond Future	3,923.0400	3.9230	3,495.3400	3.4953	(10.902)	0	0	0
2014/11/10	R213	06/08/2015	8.49	Call	Bond Future	2,768.2500	2.7682	3,130.8600	3.1309	13.099	0	0	0
2014/11/10	R213	06/08/2015	8.50	Put	Bond Future	3,965.5100	3.9655	3,534.8900	3.5349	(10.859)	0	0	0
2014/11/10	R213	06/08/2015	8.50	Call	Bond Future	2,802.4300	2.8024	3,167.9700	3.1680	13.044	0	0	0
2014/11/10	R213	06/08/2015	8.51	Call	Bond Future	2,837.4700	2.8375	3,205.9300	3.2059	12.986	0	0	0
2014/11/10	R214	06/11/2014			Bond Future	8.6750	78.8907	8.6750	78.8907	0.000	0.0000	0.0000	0
2014/11/10	R214	05/02/2015	9.50	Call	Bond Future	5,712.8900	5.7129	6,383.5900	6.3836	11.740	0	0	0
2014/11/10	R214	05/02/2015			Bond Future	8.8005	79.5534	8.7074	80.3223	(1.057)	0.0000	0.0000	6,869
2014/11/10	R214	05/02/2015	9.51	Call	Bond Future	5,776.1400	5.7761	6,449.2600	6.4493	11.653	0	0	0
2014/11/10	R214	05/02/2015	9.49	Call	Bond Future	5,649.7600	5.6498	6,318.0100	6.3180	11.828	0	0	0
2014/11/10	R214	05/02/2015	9.50	Put	Bond Future	314.9100	0.3149	216.7200	0.2167	(31.180)	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
2014/11/10	R214	05/02/2015	9.49	Put	Bond Future	324.4500	0.3245	223.8100	0.2238	(31.019)	0	0	0
2014/11/10	R214	05/02/2015	9.51	Put	Bond Future	305.6100	0.3056	209.8400	0.2098	(31.337)	0	0	0
2014/11/10	R214	07/05/2015			Bond Future	8.8490	77.5702	8.7537	78.3499	(1.077)	0.0000	0.0000	0
2014/11/10	R214	07/05/2015	9.15	Call	Bond Future	4,213.3600	4.2134	4,711.5300	4.7115	11.824	0	0	0
2014/11/10	R214	07/05/2015	9.16	Call	Bond Future	4,262.0300	4.2620	4,763.3300	4.7633	11.762	0	0	0
2014/11/10	R214	07/05/2015	9.14	Put	Bond Future	1,861.3900	1.8614	1,576.7300	1.5767	(15.293)	0	0	0
2014/11/10	R214	07/05/2015	9.16	Put	Bond Future	1,804.4200	1.8044	1,526.0300	1.5260	(15.428)	0	0	0
2014/11/10	R214	07/05/2015	9.15	Put	Bond Future	1,832.7300	1.8327	1,551.2100	1.5512	(15.361)	0	0	0
2014/11/10	R214	07/05/2015	9.14	Call	Bond Future	4,164.9100	4.1649	4,659.9400	4.6599	11.886	0	0	0
2014/11/10	R214	06/08/2015	8.76	Put	Bond Future	4,223.5500	4.2236	3,802.0200	3.8020	(9.980)	0	0	0
2014/11/10	R214	06/08/2015			Bond Future	8.8927	78.9143	8.7951	79.7063	(1.098)	0.0000	0.0000	0
2014/11/10	R214	06/08/2015	8.75	Put	Bond Future	4,268.7300	4.2687	3,844.3600	3.8444	(9.941)	0	0	0
2014/11/10	R214	06/08/2015	8.74	Call	Bond Future	3,070.0200	3.0700	3,434.8000	3.4348	11.882	0	0	0
2014/11/10	R214	06/08/2015	8.75	Call	Bond Future	3,106.4500	3.1064	3,474.0600	3.4741	11.834	0	0	0
2014/11/10	R214	06/08/2015	8.76	Call	Bond Future	3,143.6500	3.1437	3,514.1000	3.5141	11.784	0	0	0
2014/11/10	R214	06/08/2015	8.74	Put	Bond Future	4,314.8100	4.3148	3,887.6100	3.8876	(9.901)	0	0	0
2014/11/10	R248	06/11/2014			Bond Future	8.7350	101.8797	8.7350	101.8797	0.000	0.0000	0.0000	0
2014/11/10	R248	05/02/2015			Bond Future	8.8570	102.7924	8.7587	103.8382	(1.110)	0.0000	0.0000	39,123
2014/11/10	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R248	05/02/2015	9.50	Call	Bond Future	6,388.9400	6.3889	7,434.7500	7.4348	16.369	0	0	0
2014/11/10	R248	05/02/2015	9.51	Call	Bond Future	6,482.4600	6.4825	7,528.2700	7.5283	16.133	0	0	0
2014/11/10	R248	05/02/2015	9.49	Call	Bond Future	6,295.2400	6.2952	7,341.0500	7.3411	16.613	0	0	0
2014/11/10	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R248	07/05/2015			Bond Future	8.9070	100.0519	8.8062	101.1126	(1.131)	0.0000	0.0000	0
2014/11/10	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R248	07/05/2015	9.26	Call	Bond Future	3,564.6300	3.5646	4,625.3000	4.6253	29.755	0	0	0
2014/11/10	R248	07/05/2015	9.24	Call	Bond Future	3,368.8300	3.3688	4,429.5000	4.4295	31.485	0	0	0
2014/11/10	R248	07/05/2015	9.25	Call	Bond Future	3,466.8200	3.4668	4,527.4900	4.5275	30.595	0	0	0
2014/11/10	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R248	06/08/2015			Bond Future	8.9523	101.7856	8.8489	102.8632	(1.154)	0.0000	0.0000	0
2014/11/10	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/10	R248	06/08/2015	8.74	Put	Bond Future	2,236.2900	2.2363	1,158.7100	1.1587	(48.186)	0	0	0
2014/11/10	R248	06/08/2015	8.76	Put	Bond Future	2,021.7700	2.0218	944.1900	0.9442	(53.299)	0	0	0
2014/11/10	R248	06/08/2015	8.75	Put	Bond Future	2,128.9300	2.1289	1,051.3500	1.0514	(50.616)	0	0	0

**Total**

**417510**