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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/11/2014 TO 18/11/2014

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
2014/11/18	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/18	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	2025	05/02/2015	119.01	Call	Bond Future	69.9200	0.0699	70.3500	0.0704	0.615	0	0	0
2014/11/18	2025	05/02/2015			Bond Future	119.0799	119.0799	119.0803	119.0803	0.000	0.0000	0.0000	16
2014/11/18	2025	05/02/2015	118.99	Call	Bond Future	89.9200	0.0899	90.3500	0.0904	0.478	0	0	0
2014/11/18	2025	05/02/2015	119.00	Call	Bond Future	79.9200	0.0799	80.3500	0.0804	0.538	0	0	0
2014/11/18	2025	05/02/2015	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2025	05/02/2015	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2025	05/02/2015	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2025	07/05/2015	120.99	Call	Bond Future	39.3700	0.0394	37.2400	0.0372	(5.410)	0	0	0
2014/11/18	2025	07/05/2015	121.01	Call	Bond Future	19.3700	0.0194	17.2400	0.0172	(10.996)	0	0	0
2014/11/18	2025	07/05/2015			Bond Future	121.0294	121.0294	121.0272	121.0272	(0.002)	0.0000	0.0000	0
2014/11/18	2025	07/05/2015	121.00	Call	Bond Future	29.3700	0.0294	27.2400	0.0272	(7.252)	0	0	0
2014/11/18	2025	07/05/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2025	07/05/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2025	07/05/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2030	05/02/2015			Bond Future	8.3177	97.5248	8.2656	97.9594	(0.626)	0.0000	0.0000	4,658
2014/11/18	2030	05/02/2015	9.25	Call	Bond Future	7,332.3400	7.3323	7,766.8800	7.7669	5.926	0	0	0
2014/11/18	2030	05/02/2015	9.24	Call	Bond Future	7,257.9400	7.2579	7,692.4800	7.6925	5.987	0	0	0
2014/11/18	2030	05/02/2015	9.26	Call	Bond Future	7,406.6500	7.4066	7,841.1900	7.8412	5.867	0	0	0
2014/11/18	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2030	07/05/2015			Bond Future	8.3704	99.1104	8.3169	99.5499	(0.639)	0.0000	0.0000	0
2014/11/18	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2030	07/05/2015	8.74	Call	Bond Future	2,962.9300	2.9629	3,402.4000	3.4024	14.832	0	0	0
2014/11/18	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2030	07/05/2015	8.75	Call	Bond Future	3,041.3000	3.0413	3,480.7700	3.4808	14.450	0	0	0
2014/11/18	2030	07/05/2015	8.76	Call	Bond Future	3,119.5700	3.1196	3,559.0400	3.5590	14.088	0	0	0
2014/11/18	2032	05/02/2015			Bond Future	8.4855	100.8899	8.4232	101.4416	(0.735)	0.0000	0.0000	11
2014/11/18	2032	05/02/2015	8.50	Call	Bond Future	127.1900	0.1272	678.9100	0.6789	433.776	0	0	0
2014/11/18	2032	05/02/2015	8.51	Call	Bond Future	215.0800	0.2151	766.8000	0.7668	256.519	0	0	0
2014/11/18	2032	05/02/2015	8.49	Call	Bond Future	39.1900	0.0392	590.9100	0.5909	1407.808	0	0	0
2014/11/18	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2032	05/02/2015	8.51	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
2014/11/18	2032	07/05/2015	8.51	Put	Bond Future	250.6600	0.2507	0.0000	0.0000	(100.000)	0	0	0
2014/11/18	2032	07/05/2015			Bond Future	8.5388	98.3737	8.4748	98.9323	(0.749)	0.0000	0.0000	0
2014/11/18	2032	07/05/2015	8.50	Put	Bond Future	337.9700	0.3380	0.0000	0.0000	(100.000)	0	0	0
2014/11/18	2032	07/05/2015	8.49	Put	Bond Future	425.4000	0.4254	0.0000	0.0000	(100.000)	0	0	0
2014/11/18	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	220.6300	0.2206	100.000	0	0	0
2014/11/18	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	307.9400	0.3079	100.000	0	0	0
2014/11/18	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	133.2000	0.1332	100.000	0	0	0
2014/11/18	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2032	06/08/2015			Bond Future	8.5836	100.0775	8.5178	100.6448	(0.767)	0.0000	0.0000	0
2014/11/18	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2032	06/08/2015	8.50	Put	Bond Future	721.4800	0.7215	154.1300	0.1541	(78.637)	0	0	0
2014/11/18	2032	06/08/2015	8.49	Put	Bond Future	808.3200	0.8083	240.9700	0.2410	(70.189)	0	0	0
2014/11/18	2032	06/08/2015	8.51	Put	Bond Future	634.7500	0.6348	67.4000	0.0674	(89.382)	0	0	0
2014/11/18	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2037	05/02/2015			Bond Future	8.6023	99.2275	8.5401	99.8354	(0.723)	0.0000	0.0000	13,849
2014/11/18	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2037	05/02/2015	9.50	Call	Bond Future	8,154.4900	8.1545	8,762.3700	8.7624	7.455	0	0	0
2014/11/18	2037	05/02/2015	9.51	Call	Bond Future	8,239.2300	8.2392	8,847.1100	8.8471	7.378	0	0	0
2014/11/18	2037	05/02/2015	9.49	Call	Bond Future	8,069.6200	8.0696	8,677.5000	8.6775	7.533	0	0	0
2014/11/18	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2037	07/05/2015			Bond Future	8.6552	100.8408	8.5914	101.4564	(0.737)	0.0000	0.0000	500
2014/11/18	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2037	07/05/2015	9.01	Call	Bond Future	3,318.1500	3.3181	3,933.7000	3.9337	18.551	0	0	0
2014/11/18	2037	07/05/2015	8.99	Call	Bond Future	3,135.8200	3.1358	3,751.3700	3.7514	19.630	0	0	0
2014/11/18	2037	07/05/2015	9.00	Call	Bond Future	3,227.0500	3.2270	3,842.6000	3.8426	19.075	0	0	0
2014/11/18	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2037	06/08/2015			Bond Future	8.7016	98.3272	8.6361	98.9525	(0.753)	0.0000	0.0000	0
2014/11/18	2037	06/08/2015	8.75	Call	Bond Future	458.1900	0.4582	1,083.5200	1.0835	136.478	0	0	0
2014/11/18	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2037	06/08/2015	8.76	Call	Bond Future	552.4200	0.5524	1,177.7500	1.1778	113.198	0	0	0
2014/11/18	2037	06/08/2015	8.74	Call	Bond Future	363.8200	0.3638	989.1500	0.9892	171.879	0	0	0
2014/11/18	2038	05/02/2015	123.00	Call	Bond Future	3,873.3800	3.8734	3,873.8400	3.8738	0.012	0	0	0
2014/11/18	2038	05/02/2015	123.01	Call	Bond Future	3,863.3800	3.8634	3,863.8400	3.8638	0.012	0	0	0
2014/11/18	2038	05/02/2015			Bond Future	126.8734	126.8734	126.8738	126.8738	0.000	0.0000	0.0000	1,318
2014/11/18	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2038	05/02/2015	122.99	Call	Bond Future	3,883.3800	3.8834	3,883.8400	3.8838	0.012	0	0	0
2014/11/18	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2038	07/05/2015			Bond Future	128.9502	128.9502	128.9482	128.9482	(0.002)	0.0000	0.0000	0
2014/11/18	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/11/18	2038	07/05/2015	126.99	Call	Bond Future	1,960.2500	1.9603	1,958.1700	1.9582	(0.106)	0	0	0
2014/11/18	2038	07/05/2015	127.00	Call	Bond Future	1,950.2500	1.9503	1,948.1700	1.9482	(0.107)	0	0	0
2014/11/18	2038	07/05/2015	127.01	Call	Bond Future	1,940.2500	1.9403	1,938.1700	1.9382	(0.107)	0	0	0
2014/11/18	2044	05/02/2015	9.00	Call	Bond Future	3,184.8500	3.1849	3,791.6700	3.7917	19.053	0	0	0
2014/11/18	2044	05/02/2015			Bond Future	8.6908	100.8606	8.6337	101.4674	(0.656)	0.0000	0.0000	5,842
2014/11/18	2044	05/02/2015	9.01	Call	Bond Future	3,284.9600	3.2850	3,891.7800	3.8918	18.473	0	0	0
2014/11/18	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2044	05/02/2015	8.99	Call	Bond Future	3,084.5600	3.0846	3,691.3800	3.6914	19.673	0	0	0
2014/11/18	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2044	07/05/2015			Bond Future	8.7421	102.5004	8.6838	103.1149	(0.668)	0.0000	0.0000	0
2014/11/18	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2044	07/05/2015	9.01	Call	Bond Future	2,738.9800	2.7390	3,353.4400	3.3534	22.434	0	0	0
2014/11/18	2044	07/05/2015	8.99	Call	Bond Future	2,538.9000	2.5389	3,153.3600	3.1534	24.202	0	0	0
2014/11/18	2044	07/05/2015	9.00	Call	Bond Future	2,639.0200	2.6390	3,253.4800	3.2535	23.284	0	0	0
2014/11/18	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	338.9700	0.3390	100.000	0	0	0
2014/11/18	2044	06/08/2015			Bond Future	8.7875	99.8903	8.7275	100.5144	(0.682)	0.0000	0.0000	0
2014/11/18	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	130.3500	0.1304	100.000	0	0	0
2014/11/18	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	234.7500	0.2348	100.000	0	0	0
2014/11/18	2044	06/08/2015	8.74	Put	Bond Future	493.7600	0.4938	0.0000	0.0000	(100.000)	0	0	0
2014/11/18	2044	06/08/2015	8.76	Put	Bond Future	285.1400	0.2851	0.0000	0.0000	(100.000)	0	0	0
2014/11/18	2044	06/08/2015	8.75	Put	Bond Future	389.3600	0.3894	0.0000	0.0000	(100.000)	0	0	0
2014/11/18	2046	05/02/2015			Bond Future	129.5646	129.5646	129.5655	129.5655	0.001	0.0000	0.0000	5,489
2014/11/18	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2046	05/02/2015	123.99	Call	Bond Future	5,574.6200	5.5746	5,575.4900	5.5755	0.016	0	0	0
2014/11/18	2046	05/02/2015	124.01	Call	Bond Future	5,554.6200	5.5546	5,555.4900	5.5555	0.016	0	0	0
2014/11/18	2046	05/02/2015	124.00	Call	Bond Future	5,564.6200	5.5646	5,565.4900	5.5655	0.016	0	0	0
2014/11/18	2046	07/05/2015			Bond Future	130.3149	130.3149	130.3129	130.3129	(0.002)	0.0000	0.0000	0
2014/11/18	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2046	07/05/2015	126.99	Call	Bond Future	3,324.9300	3.3249	3,322.9000	3.3229	(0.061)	0	0	0
2014/11/18	2046	07/05/2015	127.00	Call	Bond Future	3,314.9300	3.3149	3,312.9000	3.3129	(0.061)	0	0	0
2014/11/18	2046	07/05/2015	127.01	Call	Bond Future	3,304.9300	3.3049	3,302.9000	3.3029	(0.061)	0	0	0
2014/11/18	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2050	05/02/2015			Bond Future	139.2548	139.2548	139.2555	139.2555	0.000	0.0000	0.0000	2,640
2014/11/18	2050	05/02/2015	130.01	Call	Bond Future	9,244.8400	9.2448	9,245.5300	9.2455	0.007	0	0	0
2014/11/18	2050	05/02/2015	129.99	Call	Bond Future	9,264.8400	9.2648	9,265.5300	9.2655	0.007	0	0	0
2014/11/18	2050	05/02/2015	130.00	Call	Bond Future	9,254.8400	9.2548	9,255.5300	9.2555	0.007	0	0	0
2014/11/18	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/18	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2050	07/05/2015			Bond Future	141.5344	141.5344	141.5323	141.5323	(0.001)	0.0000	0.0000	0
2014/11/18	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	2050	07/05/2015	135.01	Call	Bond Future	6,524.4300	6.5244	6,522.3400	6.5223	(0.032)	0	0	0
2014/11/18	2050	07/05/2015	134.99	Call	Bond Future	6,544.4300	6.5444	6,542.3400	6.5423	(0.032)	0	0	0
2014/11/18	2050	07/05/2015	135.00	Call	Bond Future	6,534.4300	6.5344	6,532.3400	6.5323	(0.032)	0	0	0
2014/11/18	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	AL12	05/02/2015			Index Future	538.1500	538.1500	540.7500	540.7500	0.483	0.0000	0.0000	0
2014/11/18	AL12	07/05/2015			Index Future	546.8890	546.8890	549.5200	549.5200	0.481	0.0000	0.0000	0
2014/11/18	AL37	05/02/2015			Index Future	450.7730	450.7730	451.6000	451.6000	0.183	0.0000	0.0000	116
2014/11/18	AL37	07/05/2015			Index Future	458.0930	458.0930	458.9250	458.9250	0.182	0.0000	0.0000	0
2014/11/18	AL7T	05/02/2015			Index Future	533.6530	533.6530	535.1950	535.1950	0.289	0.0000	0.0000	3
2014/11/18	AL7T	07/05/2015			Index Future	542.3190	542.3190	543.8760	543.8760	0.287	0.0000	0.0000	0
2014/11/18	ALBI	05/02/2015			Index Future	486.5130	486.5130	488.1610	488.1610	0.339	0.0000	0.0000	654
2014/11/18	ALBI	07/05/2015			Index Future	494.4140	494.4140	496.0790	496.0790	0.337	0.0000	0.0000	0
2014/11/18	ALBI	06/08/2015			Index Future	502.8770	502.8770	504.5660	504.5660	0.336	0.0000	0.0000	0
2014/11/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/11/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/18	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	EL28	05/02/2015			Bond Future	124.9780	124.9780	124.9798	124.9798	0.001	0.0000	0.0000	0
2014/11/18	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	EL28	05/02/2015	125.99	Put	Bond Future	1,012.0100	1.0120	1,010.1900	1.0102	(0.180)	0	0	0
2014/11/18	EL28	05/02/2015	126.01	Put	Bond Future	1,032.0100	1.0320	1,030.1900	1.0302	(0.176)	0	0	0
2014/11/18	EL28	05/02/2015	126.00	Put	Bond Future	1,022.0100	1.0220	1,020.1900	1.0202	(0.178)	0	0	0
2014/11/18	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	EL28	07/05/2015	125.00	Call	Bond Future	512.4200	0.5124	511.5900	0.5116	(0.162)	0	0	0
2014/11/18	EL28	07/05/2015			Bond Future	125.5124	125.5124	125.5116	125.5116	(0.001)	0.0000	0.0000	0
2014/11/18	EL28	07/05/2015	125.01	Call	Bond Future	502.4200	0.5024	501.5900	0.5016	(0.165)	0	0	0
2014/11/18	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	EL28	07/05/2015	124.99	Call	Bond Future	522.4200	0.5224	521.5900	0.5216	(0.159)	0	0	0
2014/11/18	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	ES33	05/02/2015	10.00	Call	Bond Future	4,195.7100	4.1957	4,673.0300	4.6730	11.376	0	0	0
2014/11/18	ES33	05/02/2015			Bond Future	9.4240	86.3228	9.3612	86.8001	(0.666)	0.0000	0.0000	6,220
2014/11/18	ES33	05/02/2015	10.01	Call	Bond Future	4,265.6700	4.2657	4,742.9900	4.7430	11.190	0	0	0
2014/11/18	ES33	05/02/2015	9.99	Call	Bond Future	4,125.6600	4.1257	4,602.9800	4.6030	11.570	0	0	0
2014/11/18	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	ES33	07/05/2015			Bond Future	9.5014	83.9371	9.4369	84.4205	(0.678)	0.0000	0.0000	0
2014/11/18	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	ES33	07/05/2015	9.76	Call	Bond Future	1,897.7300	1.8977	2,381.1000	2.3811	25.471	0	0	0
2014/11/18	ES33	07/05/2015	9.74	Call	Bond Future	1,753.3400	1.7533	2,236.7100	2.2367	27.569	0	0	0
2014/11/18	ES33	07/05/2015	9.75	Call	Bond Future	1,825.5800	1.8256	2,308.9500	2.3090	26.478	0	0	0
2014/11/18	ES33	06/08/2015			Bond Future	9.5712	85.3908	9.5049	85.8817	(0.693)	0.0000	0.0000	0
2014/11/18	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	ES33	06/08/2015	9.61	Call	Bond Future	285.0700	0.2851	775.9500	0.7759	172.196	0	0	0
2014/11/18	ES33	06/08/2015	9.59	Call	Bond Future	138.2700	0.1383	629.1500	0.6291	355.016	0	0	0
2014/11/18	ES33	06/08/2015	9.60	Call	Bond Future	211.7200	0.2117	702.6000	0.7026	231.853	0	0	0
2014/11/18	GOVI	05/02/2015	459.99	Call	GOVI	245,620.0000	24.5620	260,410.0000	26.0410	6.021	0	0	0
2014/11/18	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	GOVI	05/02/2015			GOVI	484.5520	484.5520	486.0310	486.0310	0.305	0.0000	0.0000	409

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
2014/11/18	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	GOVI	05/02/2015	460.00	Call	GOVI	245,520.0000	24.5520	260,310.0000	26.0310	6.024	0	0	0
2014/11/18	GOVI	05/02/2015	460.01	Call	GOVI	245,420.0000	24.5420	260,210.0000	26.0210	6.026	0	0	0
2014/11/18	GOVI	07/05/2015	449.99	Call	GOVI	424,310.0000	42.4310	439,240.0000	43.9240	3.519	0	0	0
2014/11/18	GOVI	07/05/2015			GOVI	492.4210	492.4210	493.9140	493.9140	0.303	0.0000	0.0000	130
2014/11/18	GOVI	07/05/2015	450.00	Call	GOVI	424,210.0000	42.4210	439,140.0000	43.9140	3.519	0	0	0
2014/11/18	GOVI	07/05/2015	450.01	Call	GOVI	424,110.0000	42.4110	439,040.0000	43.9040	3.520	0	0	0
2014/11/18	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	GOVI	06/08/2015			GOVI	500.8500	500.8500	502.3640	502.3640	0.302	0.0000	0.0000	0
2014/11/18	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	GOVI	06/08/2015	499.99	Call	GOVI	8,600.0000	0.8600	23,740.0000	2.3740	176.047	0	0	0
2014/11/18	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	GOVI	06/08/2015	500.00	Call	GOVI	8,500.0000	0.8500	23,640.0000	2.3640	178.118	0	0	0
2014/11/18	GOVI	06/08/2015	500.01	Call	GOVI	8,400.0000	0.8400	23,540.0000	2.3540	180.238	0	0	0
2014/11/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/11/18	IGOV	05/02/2015			Index Future	225.9680	225.9680	225.9680	225.9680	0.000	0.0000	0.0000	1,093
2014/11/18	IGOV	07/05/2015			Index Future	229.6650	229.6650	229.6600	229.6600	(0.002)	0.0000	0.0000	80
2014/11/18	IGOV	06/08/2015			Index Future	233.6230	233.6230	233.6170	233.6170	(0.003)	0.0000	0.0000	0
2014/11/18	ILBI	05/02/2015			Index Future	612.2600	612.2600	612.2590	612.2590	0.000	0.0000	0.0000	157
2014/11/18	ILBI	07/05/2015			Index Future	622.3170	622.3170	622.3130	622.3130	(0.001)	0.0000	0.0000	0
2014/11/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/11/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/11/18	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/11/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/11/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/11/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/11/18	JBAF	19/11/2014			Jibar Tradeable Future	6.0800	93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/11/18	JBAF	17/12/2014			Jibar Tradeable Future	6.1300	93.8700	6.1300	93.8700	0.000	0.0000	0.0000	0
2014/11/18	JBAF	21/01/2015			Jibar Tradeable Future	6.1700	93.8300	6.1700	93.8300	0.000	0.0000	0.0000	0
2014/11/18	JBAF	18/02/2015			Jibar Tradeable Future	6.2400	93.7600	6.2400	93.7600	0.000	0.0000	0.0000	0
2014/11/18	JBAF	18/03/2015			Jibar Tradeable Future	6.2700	93.7300	6.2700	93.7300	0.000	0.0000	0.0000	2,850
2014/11/18	JBAF	15/04/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2014/11/18	JBAF	17/06/2015			Jibar Tradeable Future	6.4700	93.5300	6.4500	93.5500	(0.309)	0.0000	0.0000	5,000



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2014/11/18	JBAF	16/09/2015			Jibar Tradeable Future	6.6200	93.3800	6.5900	93.4100	(0.453)	0.0000	0.0000	0
2014/11/18	JBAF	15/12/2015			Jibar Tradeable Future	6.7400	93.2600	6.7400	93.2600	0.000	0.0000	0.0000	0
2014/11/18	JBAF	16/03/2016			Jibar Tradeable Future	6.8800	93.1200	6.8600	93.1400	(0.291)	0.0000	0.0000	0
2014/11/18	JBAF	15/06/2016			Jibar Tradeable Future	6.9800	93.0200	6.9600	93.0400	(0.287)	0.0000	0.0000	0
2014/11/18	JBAF	21/09/2016			Jibar Tradeable Future	7.1000	92.9000	7.0800	92.9200	(0.282)	0.0000	0.0000	0
2014/11/18	R023	05/02/2015			Bond Future	7.6551	104.0456	7.6024	104.3599	(0.689)	0.0000	0.0000	10,319
2014/11/18	R023	05/02/2015	8.74	Put	Bond Future	21.1200	0.0211	15.2500	0.0152	(27.794)	0	0	0
2014/11/18	R023	05/02/2015	8.75	Call	Bond Future	6,276.3300	6.2763	6,584.9700	6.5850	4.918	0	0	0
2014/11/18	R023	05/02/2015	8.76	Call	Bond Future	6,330.1300	6.3301	6,639.0300	6.6390	4.880	0	0	0
2014/11/18	R023	05/02/2015	8.74	Call	Bond Future	6,222.4200	6.2224	6,530.8200	6.5308	4.956	0	0	0
2014/11/18	R023	05/02/2015	8.76	Put	Bond Future	19.1300	0.0191	13.7600	0.0138	(28.071)	0	0	0
2014/11/18	R023	05/02/2015	8.75	Put	Bond Future	20.1600	0.0202	14.5300	0.0145	(27.927)	0	0	0
2014/11/18	R023	07/05/2015	8.14	Call	Bond Future	3,293.2500	3.2932	3,522.1100	3.5221	6.949	0	0	0
2014/11/18	R023	07/05/2015	8.15	Put	Bond Future	765.2300	0.7652	678.2200	0.6782	(11.370)	0	0	0
2014/11/18	R023	07/05/2015			Bond Future	7.6996	101.8115	7.6450	102.1286	(0.709)	0.0000	0.0000	0
2014/11/18	R023	07/05/2015	8.15	Call	Bond Future	3,334.0500	3.3340	3,564.2300	3.5642	6.904	0	0	0
2014/11/18	R023	07/05/2015	8.16	Call	Bond Future	3,375.0500	3.3750	3,606.5500	3.6065	6.859	0	0	0
2014/11/18	R023	07/05/2015	8.14	Put	Bond Future	780.5500	0.7806	692.2200	0.6922	(11.316)	0	0	0
2014/11/18	R023	07/05/2015	8.16	Put	Bond Future	750.1400	0.7501	664.4500	0.6644	(11.423)	0	0	0
2014/11/18	R023	06/08/2015	9.07	Put	Bond Future	278.6400	0.2786	246.8500	0.2468	(11.409)	0	0	911
2014/11/18	R023	06/08/2015	8.24	Call	Bond Future	3,942.2500	3.9423	4,167.1000	4.1671	5.704	0	0	0
2014/11/18	R023	06/08/2015			Bond Future	7.7312	103.5742	7.6743	103.8959	(0.736)	0.0000	0.0000	0
2014/11/18	R023	06/08/2015	9.07	Call	Bond Future	7,491.2200	7.4912	7,781.1700	7.7812	3.871	0	0	0
2014/11/18	R023	06/08/2015	8.26	Put	Bond Future	1,088.9600	1.0890	994.1700	0.9942	(8.705)	0	0	0
2014/11/18	R023	06/08/2015	8.25	Put	Bond Future	1,104.8200	1.1048	1,008.9800	1.0090	(8.675)	0	0	0
2014/11/18	R023	06/08/2015	8.24	Put	Bond Future	1,120.8700	1.1209	1,023.9800	1.0240	(8.644)	0	0	0
2014/11/18	R023	06/08/2015	8.25	Call	Bond Future	3,980.6500	3.9806	4,206.5500	4.2065	5.675	0	0	0
2014/11/18	R023	06/08/2015	8.26	Call	Bond Future	4,019.1900	4.0192	4,246.1400	4.2461	5.647	0	0	0
2014/11/18	R157	05/02/2015	8.74	Call	Bond Future	1,077.6000	1.0776	1,077.4300	1.0774	(0.016)	0	0	0
2014/11/18	R157	05/02/2015	8.75	Put	Bond Future	4.3100	0.0043	4.1400	0.0041	(3.944)	0	0	0
2014/11/18	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/11/18	R157	05/02/2015	8.74	Put	Bond Future	4.4400	0.0044	4.2700	0.0043	(3.829)	0	0	0
2014/11/18	R157	05/02/2015	8.76	Put	Bond Future	4.1900	0.0042	4.0200	0.0040	(4.057)	0	0	0
2014/11/18	R157	05/02/2015	8.75	Call	Bond Future	1,083.2800	1.0833	1,083.1100	1.0831	(0.016)	0	0	0
2014/11/18	R157	05/02/2015	8.76	Call	Bond Future	1,088.9600	1.0890	1,088.7900	1.0888	(0.016)	0	0	0
2014/11/18	R186	05/02/2015	9.00	Call	Bond Future	9,009.8100	9.0098	9,408.7300	9.4087	4.428	0	0	0
2014/11/18	R186	05/02/2015			Bond Future	7.9010	121.2235	7.8538	121.6308	(0.597)	7.8898	7.8898	43,313
2014/11/18	R186	05/02/2015	8.75	Call	Bond Future	7,118.6500	7.1187	7,503.9900	7.5040	5.413	0	0	0
2014/11/18	R186	05/02/2015	8.76	Call	Bond Future	7,193.8000	7.1938	7,579.9200	7.5799	5.367	0	0	0
2014/11/18	R186	05/02/2015	8.74	Call	Bond Future	7,043.5800	7.0436	7,428.1200	7.4281	5.459	0	0	0
2014/11/18	R186	05/02/2015	8.45	Put	Bond Future	321.4100	0.3214	262.7600	0.2628	(18.248)	0	0	6,500
2014/11/18	R186	05/02/2015	8.50	Put	Bond Future	268.0400	0.2680	217.5100	0.2175	(18.852)	0	0	6,500
2014/11/18	R186	05/02/2015	8.76	Put	Bond Future	96.5200	0.0965	75.2800	0.0753	(22.006)	0	0	0
2014/11/18	R186	05/02/2015	8.75	Put	Bond Future	100.6100	0.1006	78.5900	0.0786	(21.886)	0	0	0
2014/11/18	R186	05/02/2015	8.45	Call	Bond Future	4,926.1400	4.9261	5,274.8500	5.2749	7.079	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
2014/11/18	R186	05/02/2015	8.50	Call	Bond Future	5,279.9200	5.2799	5,636.7500	5.6367	6.758	0	0	0
2014/11/18	R186	05/02/2015	9.00	Put	Bond Future	33.9400	0.0339	25.5000	0.0255	(24.867)	0	0	9,600
2014/11/18	R186	05/02/2015	8.74	Put	Bond Future	104.8500	0.1048	82.0300	0.0820	(21.764)	0	0	0
2014/11/18	R186	07/05/2015	8.25	Call	Bond Future	4,074.3900	4.0744	4,342.7900	4.3428	6.587	0	0	0
2014/11/18	R186	07/05/2015			Bond Future	7.9483	123.1936	7.8998	123.6049	(0.611)	0.0000	0.0000	0
2014/11/18	R186	07/05/2015	8.24	Put	Bond Future	1,591.1600	1.5912	1,446.3900	1.4464	(9.098)	0	0	0
2014/11/18	R186	07/05/2015	8.26	Put	Bond Future	1,534.9000	1.5349	1,393.8700	1.3939	(9.188)	0	0	0
2014/11/18	R186	07/05/2015	8.25	Put	Bond Future	1,562.8300	1.5628	1,419.9300	1.4199	(9.144)	0	0	0
2014/11/18	R186	07/05/2015	8.26	Call	Bond Future	4,128.4700	4.1285	4,398.7400	4.3987	6.546	0	0	0
2014/11/18	R186	07/05/2015	8.24	Call	Bond Future	4,020.6300	4.0206	4,287.1600	4.2872	6.629	0	0	0
2014/11/18	R186	06/08/2015	8.00	Put	Bond Future	3,277.8100	3.2778	3,075.1700	3.0752	(6.182)	0	0	0
2014/11/18	R186	06/08/2015			Bond Future	7.9848	120.0259	7.9346	120.4433	(0.629)	0.0000	0.0000	0
2014/11/18	R186	06/08/2015	8.00	Call	Bond Future	3,403.8000	3.4038	3,618.5500	3.6186	6.309	0	0	0
2014/11/18	R186	06/08/2015	8.01	Call	Bond Future	3,446.7000	3.4467	3,663.1000	3.6631	6.278	0	0	0
2014/11/18	R186	06/08/2015	7.99	Call	Bond Future	3,361.5900	3.3616	3,574.7000	3.5747	6.340	0	0	0
2014/11/18	R186	06/08/2015	7.99	Put	Bond Future	3,318.4100	3.3184	3,114.1300	3.1141	(6.156)	0	0	0
2014/11/18	R186	06/08/2015	8.01	Put	Bond Future	3,237.9700	3.2380	3,036.9800	3.0370	(6.207)	0	0	0
2014/11/18	R186	05/11/2015	8.24	Call	Bond Future	4,821.3700	4.8214	5,071.8300	5.0718	5.195	0	0	0
2014/11/18	R186	05/11/2015	8.25	Put	Bond Future	2,876.5500	2.8765	2,704.7500	2.7048	(5.972)	0	0	0
2014/11/18	R186	05/11/2015			Bond Future	8.0028	122.2126	7.9509	122.6362	(0.648)	0.0000	0.0000	0
2014/11/18	R186	05/11/2015	9.00	Put	Bond Future	1,156.0000	1.1560	1,070.1300	1.0701	(7.428)	0	0	2,600
2014/11/18	R186	05/11/2015	8.24	Put	Bond Future	2,909.7300	2.9097	2,736.5400	2.7365	(5.952)	0	0	0
2014/11/18	R186	05/11/2015	8.26	Put	Bond Future	2,844.1400	2.8441	2,673.7000	2.6737	(5.993)	0	0	0
2014/11/18	R186	05/11/2015	9.00	Call	Bond Future	8,914.5500	8.9146	9,252.3300	9.2523	3.789	0	0	0
2014/11/18	R186	05/11/2015	8.25	Call	Bond Future	4,867.8400	4.8678	5,119.6900	5.1197	5.174	0	0	0
2014/11/18	R186	05/11/2015	8.26	Call	Bond Future	4,915.0100	4.9150	5,168.2200	5.1682	5.152	0	0	0
2014/11/18	R197	05/02/2015	288.99	Put	Bond Future	273.1300	0.2731	272.2900	0.2723	(0.308)	0	0	0
2014/11/18	R197	05/02/2015			Bond Future	288.7169	288.7169	288.7177	288.7177	0.000	0.0000	0.0000	898
2014/11/18	R197	05/02/2015	289.01	Put	Bond Future	293.1300	0.2931	292.2900	0.2923	(0.287)	0	0	0
2014/11/18	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R197	05/02/2015	289.00	Put	Bond Future	283.1300	0.2831	282.2900	0.2823	(0.297)	0	0	0
2014/11/18	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R197	07/05/2015			Bond Future	293.4428	293.4428	293.4377	293.4377	(0.002)	0.0000	0.0000	0
2014/11/18	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R197	07/05/2015	293.99	Put	Bond Future	547.1900	0.5472	552.3300	0.5523	0.939	0	0	0
2014/11/18	R197	07/05/2015	294.01	Put	Bond Future	567.1900	0.5672	572.3300	0.5723	0.906	0	0	0
2014/11/18	R197	07/05/2015	294.00	Put	Bond Future	557.1900	0.5572	562.3300	0.5623	0.922	0	0	0
2014/11/18	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R202	05/02/2015	233.01	Call	Bond Future	2,929.9000	2.9299	2,930.9200	2.9309	0.035	0	0	0
2014/11/18	R202	05/02/2015			Bond Future	235.9399	235.9399	235.9409	235.9409	0.000	0.0000	0.0000	50,593
2014/11/18	R202	05/02/2015	232.99	Call	Bond Future	2,949.9000	2.9499	2,950.9200	2.9509	0.035	0	0	0
2014/11/18	R202	05/02/2015	233.00	Call	Bond Future	2,939.9000	2.9399	2,940.9200	2.9409	0.035	0	0	0
2014/11/18	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/18	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R202	07/05/2015			Bond Future	239.8019	239.8019	239.7982	239.7982	(0.002)	0.0000	0.0000	0
2014/11/18	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R202	07/05/2015	238.51	Call	Bond Future	1,291.9500	1.2919	1,288.2000	1.2882	(0.290)	0	0	0
2014/11/18	R202	07/05/2015	238.49	Call	Bond Future	1,311.9500	1.3119	1,308.2000	1.3082	(0.286)	0	0	0
2014/11/18	R202	07/05/2015	238.50	Call	Bond Future	1,301.9500	1.3019	1,298.2000	1.2982	(0.288)	0	0	0
2014/11/18	R203	05/02/2015	7.69	Call	Bond Future	2,452.8800	2.4529	2,572.5200	2.5725	4.878	0	0	55
2014/11/18	R203	05/02/2015			Bond Future	6.6540	107.1047	6.6038	107.2253	(0.754)	0.0000	0.0000	13,903
2014/11/18	R203	05/02/2015	8.34	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/11/18	R203	05/02/2015	8.35	Call	Bond Future	3,973.1400	3.9731	4,093.7200	4.0937	3.035	0	0	0
2014/11/18	R203	05/02/2015	8.36	Call	Bond Future	3,995.9900	3.9960	4,116.5700	4.1166	3.018	0	0	0
2014/11/18	R203	05/02/2015	8.34	Call	Bond Future	3,950.2800	3.9503	4,070.8600	4.0709	3.052	0	0	0
2014/11/18	R203	05/02/2015	7.69	Put	Bond Future	2.7800	0.0028	1.8400	0.0018	(33.813)	0	0	0
2014/11/18	R203	05/02/2015	8.36	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/11/18	R203	05/02/2015	8.35	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/11/18	R203	07/05/2015			Bond Future	6.6620	104.6779	6.6069	104.7982	(0.826)	0.0000	0.0000	0
2014/11/18	R203	07/05/2015	7.24	Put	Bond Future	150.0600	0.1501	127.6400	0.1276	(14.941)	0	0	0
2014/11/18	R203	07/05/2015	7.26	Put	Bond Future	142.7200	0.1427	121.2000	0.1212	(15.078)	0	0	0
2014/11/18	R203	07/05/2015	7.25	Put	Bond Future	146.3500	0.1463	124.3800	0.1244	(15.012)	0	0	0
2014/11/18	R203	07/05/2015	7.25	Call	Bond Future	1,420.5100	1.4205	1,518.8600	1.5189	6.924	0	0	0
2014/11/18	R203	07/05/2015	7.26	Call	Bond Future	1,438.3700	1.4384	1,537.1700	1.5372	6.869	0	0	0
2014/11/18	R203	07/05/2015	7.24	Call	Bond Future	1,402.7200	1.4027	1,500.6200	1.5006	6.979	0	0	0
2014/11/18	R203	06/08/2015	6.74	Call	Bond Future	782.5800	0.7826	851.1100	0.8511	8.757	0	0	0
2014/11/18	R203	06/08/2015	6.75	Put	Bond Future	537.7600	0.5378	485.4400	0.4854	(9.729)	0	0	0
2014/11/18	R203	06/08/2015			Bond Future	6.6195	106.4905	6.5577	106.6119	(0.933)	0.0000	0.0000	0
2014/11/18	R203	06/08/2015	6.75	Call	Bond Future	793.8300	0.7938	862.9200	0.8629	8.703	0	0	0
2014/11/18	R203	06/08/2015	6.76	Call	Bond Future	805.5300	0.8055	875.1700	0.8752	8.645	0	0	0
2014/11/18	R203	06/08/2015	6.74	Put	Bond Future	546.1000	0.5461	493.2200	0.4932	(9.683)	0	0	0
2014/11/18	R203	06/08/2015	6.76	Put	Bond Future	529.8800	0.5299	478.1100	0.4781	(9.770)	0	0	0
2014/11/18	R204	05/02/2015			Bond Future	6.9683	104.5470	6.9248	104.6952	(0.624)	0.0000	0.0000	10,787
2014/11/18	R204	05/02/2015	8.25	Call	Bond Future	4,255.9800	4.2560	4,403.7500	4.4038	3.472	0	0	0
2014/11/18	R204	05/02/2015	8.26	Call	Bond Future	4,288.2300	4.2882	4,436.0200	4.4360	3.446	0	0	0
2014/11/18	R204	05/02/2015	8.24	Call	Bond Future	4,223.7300	4.2237	4,371.4700	4.3715	3.498	0	0	0
2014/11/18	R204	05/02/2015	8.26	Put	Bond Future	1.2700	0.0013	0.8600	0.0009	(32.283)	0	0	0
2014/11/18	R204	05/02/2015	8.25	Put	Bond Future	1.3600	0.0014	0.9300	0.0009	(31.618)	0	0	0
2014/11/18	R204	05/02/2015	8.24	Put	Bond Future	1.4600	0.0015	1.0000	0.0010	(31.507)	0	0	0
2014/11/18	R204	07/05/2015	7.51	Put	Bond Future	306.6100	0.3066	271.8000	0.2718	(11.353)	0	0	0
2014/11/18	R204	07/05/2015			Bond Future	7.0015	106.2460	6.9552	106.3944	(0.661)	0.0000	0.0000	0
2014/11/18	R204	07/05/2015	7.50	Put	Bond Future	313.7100	0.3137	278.2700	0.2783	(11.297)	0	0	0
2014/11/18	R204	07/05/2015	7.49	Call	Bond Future	1,871.3000	1.8713	1,983.6100	1.9836	6.002	0	0	0
2014/11/18	R204	07/05/2015	7.50	Call	Bond Future	1,895.5000	1.8955	2,008.4500	2.0084	5.959	0	0	0
2014/11/18	R204	07/05/2015	7.51	Call	Bond Future	1,919.8200	1.9198	2,033.4000	2.0334	5.916	0	0	0
2014/11/18	R204	07/05/2015	7.49	Put	Bond Future	320.9500	0.3209	284.8700	0.2849	(11.242)	0	0	0
2014/11/18	R204	06/08/2015	7.74	Call	Bond Future	2,528.4700	2.5285	2,645.4600	2.6455	4.627	0	0	0

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2014/11/18	R204	06/08/2015	7.75	Put	Bond Future	352.9900	0.3530	320.4700	0.3205	(9.213)	0	0	0
2014/11/18	R204	06/08/2015			Bond Future	7.0076	104.0468	6.9577	104.1967	(0.712)	0.0000	0.0000	0
2014/11/18	R204	06/08/2015	8.41	Call	Bond Future	4,200.7100	4.2007	4,339.5200	4.3395	3.304	0	0	0
2014/11/18	R204	06/08/2015	7.74	Put	Bond Future	359.0200	0.3590	326.0600	0.3261	(9.181)	0	0	0
2014/11/18	R204	06/08/2015	7.76	Put	Bond Future	347.0500	0.3470	314.9700	0.3150	(9.244)	0	0	0
2014/11/18	R204	06/08/2015	8.41	Put	Bond Future	95.7200	0.0957	84.5800	0.0846	(11.638)	0	0	699
2014/11/18	R204	06/08/2015	7.75	Call	Bond Future	2,551.6700	2.5517	2,669.1000	2.6691	4.602	0	0	0
2014/11/18	R204	06/08/2015	7.76	Call	Bond Future	2,574.9500	2.5750	2,692.8200	2.6928	4.578	0	0	0
2014/11/18	R207	05/02/2015	8.49	Put	Bond Future	2.9500	0.0030	2.0200	0.0020	(31.525)	0	0	0
2014/11/18	R207	05/02/2015			Bond Future	7.2213	100.6302	7.1731	100.8276	(0.668)	0.0000	0.0000	36,307
2014/11/18	R207	05/02/2015	8.51	Put	Bond Future	2.5900	0.0026	1.7600	0.0018	(32.046)	0	0	0
2014/11/18	R207	05/02/2015	8.50	Call	Bond Future	5,070.1000	5.0701	5,266.6700	5.2667	3.877	0	0	0
2014/11/18	R207	05/02/2015	8.51	Call	Bond Future	5,108.3100	5.1083	5,304.9200	5.3049	3.849	0	0	0
2014/11/18	R207	05/02/2015	8.49	Call	Bond Future	5,031.8900	5.0319	5,228.4000	5.2284	3.905	0	0	0
2014/11/18	R207	05/02/2015	8.50	Put	Bond Future	2.7600	0.0028	1.8900	0.0019	(31.522)	0	0	0
2014/11/18	R207	07/05/2015			Bond Future	7.2660	102.2658	7.2153	102.4644	(0.699)	0.0000	0.0000	0
2014/11/18	R207	07/05/2015	8.25	Call	Bond Future	3,888.8300	3.8888	4,068.2200	4.0682	4.613	0	0	0
2014/11/18	R207	07/05/2015	7.73	Call	Bond Future	2,243.4400	2.2434	2,390.2700	2.3903	6.545	0	0	66
2014/11/18	R207	07/05/2015	8.24	Put	Bond Future	136.7200	0.1367	117.1700	0.1172	(14.299)	0	0	0
2014/11/18	R207	07/05/2015	8.26	Put	Bond Future	129.6100	0.1296	110.9300	0.1109	(14.412)	0	0	0
2014/11/18	R207	07/05/2015	7.73	Put	Bond Future	450.7800	0.4508	399.0900	0.3991	(11.467)	0	0	0
2014/11/18	R207	07/05/2015	8.25	Put	Bond Future	133.3000	0.1333	114.1700	0.1142	(14.351)	0	0	0
2014/11/18	R207	07/05/2015	8.26	Call	Bond Future	3,922.4200	3.9224	4,102.2600	4.1023	4.585	0	0	0
2014/11/18	R207	07/05/2015	8.24	Call	Bond Future	3,854.9600	3.8550	4,033.9300	4.0339	4.643	0	0	0
2014/11/18	R207	06/08/2015	7.76	Call	Bond Future	2,436.9800	2.4370	2,576.1900	2.5762	5.712	0	0	0
2014/11/18	R207	06/08/2015			Bond Future	7.2905	100.3924	7.2366	100.5934	(0.740)	0.0000	0.0000	0
2014/11/18	R207	06/08/2015	7.74	Call	Bond Future	2,386.0400	2.3860	2,523.8100	2.5238	5.774	0	0	0
2014/11/18	R207	06/08/2015	7.75	Call	Bond Future	2,411.6100	2.4116	2,550.1000	2.5501	5.743	0	0	0
2014/11/18	R207	06/08/2015	7.46	Call	Bond Future	1,723.5800	1.7236	1,839.5500	1.8396	6.728	0	0	70
2014/11/18	R207	06/08/2015	7.74	Put	Bond Future	730.0200	0.7300	666.7800	0.6668	(8.663)	0	0	0
2014/11/18	R207	06/08/2015	7.76	Put	Bond Future	708.0500	0.7081	646.2500	0.6463	(8.728)	0	0	0
2014/11/18	R207	06/08/2015	7.46	Put	Bond Future	1,095.2100	1.0952	1,010.1700	1.0102	(7.765)	0	0	0
2014/11/18	R207	06/08/2015	7.75	Put	Bond Future	719.1200	0.7191	656.6000	0.6566	(8.694)	0	0	0
2014/11/18	R208	05/02/2015	8.51	Call	Bond Future	5,120.7300	5.1207	5,345.8100	5.3458	4.395	0	0	0
2014/11/18	R208	05/02/2015			Bond Future	7.4024	99.2836	7.3546	99.5119	(0.646)	0.0000	0.0000	52,035
2014/11/18	R208	05/02/2015	8.49	Call	Bond Future	5,032.7500	5.0327	5,257.5000	5.2575	4.466	0	0	0
2014/11/18	R208	05/02/2015	8.51	Put	Bond Future	11.6800	0.0117	8.4700	0.0085	(27.483)	0	0	0
2014/11/18	R208	05/02/2015	8.50	Put	Bond Future	12.3500	0.0124	8.9800	0.0090	(27.287)	0	0	0
2014/11/18	R208	05/02/2015	8.49	Put	Bond Future	12.9900	0.0130	9.4500	0.0095	(27.252)	0	0	0
2014/11/18	R208	05/02/2015	8.50	Call	Bond Future	5,076.7700	5.0768	5,301.6900	5.3017	4.430	0	0	0
2014/11/18	R208	07/05/2015	8.01	Call	Bond Future	3,006.6300	3.0066	3,184.8200	3.1848	5.927	0	0	0
2014/11/18	R208	07/05/2015			Bond Future	7.4457	97.4968	7.3958	97.7267	(0.670)	0.0000	0.0000	0
2014/11/18	R208	07/05/2015	7.99	Call	Bond Future	2,937.1700	2.9372	3,113.5900	3.1136	6.006	0	0	0
2014/11/18	R208	07/05/2015	8.00	Call	Bond Future	2,971.7200	2.9717	3,149.0400	3.1490	5.967	0	0	0
2014/11/18	R208	07/05/2015	7.99	Put	Bond Future	470.4700	0.4705	416.9900	0.4170	(11.367)	0	0	0
2014/11/18	R208	07/05/2015	8.01	Put	Bond Future	450.7600	0.4508	399.0500	0.3991	(11.472)	0	0	0

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2014/11/18	R208	07/05/2015	8.00	Put	Bond Future	460.4200	0.4604	407.8400	0.4078	(11.420)	0	0	0
2014/11/18	R208	06/08/2015			Bond Future	7.4727	99.1851	7.4203	99.4180	(0.701)	0.0000	0.0000	0
2014/11/18	R208	06/08/2015	8.00	Call	Bond Future	3,128.7100	3.1287	3,293.3200	3.2933	5.261	0	0	0
2014/11/18	R208	06/08/2015	8.01	Call	Bond Future	3,159.5800	3.1596	3,324.9700	3.3250	5.235	0	0	0
2014/11/18	R208	06/08/2015	8.85	Call	Bond Future	6,073.9400	6.0739	6,286.3100	6.2863	3.496	0	0	0
2014/11/18	R208	06/08/2015	7.99	Call	Bond Future	3,097.9600	3.0980	3,261.7900	3.2618	5.288	0	0	0
2014/11/18	R208	06/08/2015	8.01	Put	Bond Future	808.3500	0.8083	740.8000	0.7408	(8.357)	0	0	0
2014/11/18	R208	06/08/2015	8.00	Put	Bond Future	820.5900	0.8206	752.2600	0.7523	(8.327)	0	0	0
2014/11/18	R208	06/08/2015	8.85	Put	Bond Future	184.7000	0.1847	164.1300	0.1641	(11.137)	0	0	198
2014/11/18	R208	06/08/2015	7.99	Put	Bond Future	832.9900	0.8330	763.8800	0.7639	(8.297)	0	0	0
2014/11/18	R208	05/11/2015			Bond Future	7.4726	97.5882	7.4175	97.8244	(0.736)	0.0000	0.0000	0
2014/11/18	R208	05/11/2015	8.48	Call	Bond Future	4,754.6600	4.7547	4,945.2200	4.9452	4.008	0	0	0
2014/11/18	R208	05/11/2015	7.74	Put	Bond Future	1,408.8700	1.4089	1,314.6300	1.3146	(6.689)	0	0	0
2014/11/18	R208	05/11/2015	7.75	Call	Bond Future	2,572.8900	2.5729	2,715.6800	2.7157	5.550	0	0	0
2014/11/18	R208	05/11/2015	7.76	Call	Bond Future	2,598.8500	2.5988	2,742.4300	2.7424	5.525	0	0	0
2014/11/18	R208	05/11/2015	8.48	Put	Bond Future	550.5700	0.5506	504.8900	0.5049	(8.297)	0	0	2,200
2014/11/18	R208	05/11/2015	7.74	Call	Bond Future	2,547.0600	2.5471	2,689.0600	2.6891	5.575	0	0	0
2014/11/18	R208	05/11/2015	7.76	Put	Bond Future	1,376.2000	1.3762	1,283.5400	1.2835	(6.733)	0	0	0
2014/11/18	R208	05/11/2015	7.75	Put	Bond Future	1,392.4600	1.3925	1,299.0100	1.2990	(6.711)	0	0	0
2014/11/18	R209	05/02/2015	9.00	Put	Bond Future	455.4800	0.4555	363.2800	0.3633	(20.242)	0	0	0
2014/11/18	R209	05/02/2015			Bond Future	8.5191	80.2032	8.4570	80.7063	(0.729)	0.0000	0.0000	28,435
2014/11/18	R209	05/02/2015	9.25	Call	Bond Future	5,770.1200	5.7701	6,226.3900	6.2264	7.907	0	0	0
2014/11/18	R209	05/02/2015	9.26	Call	Bond Future	5,835.2700	5.8353	6,292.8900	6.2929	7.842	0	0	0
2014/11/18	R209	05/02/2015	9.24	Call	Bond Future	5,705.1800	5.7052	6,160.0700	6.1601	7.973	0	0	0
2014/11/18	R209	05/02/2015	9.25	Put	Bond Future	201.6000	0.2016	154.7400	0.1547	(23.244)	0	0	0
2014/11/18	R209	05/02/2015	9.00	Call	Bond Future	4,190.1200	4.1901	4,601.0500	4.6011	9.807	0	0	0
2014/11/18	R209	05/02/2015	9.24	Put	Bond Future	208.6600	0.2087	160.4200	0.1604	(23.119)	0	0	0
2014/11/18	R209	05/02/2015	9.26	Put	Bond Future	194.8600	0.1949	149.3500	0.1494	(23.355)	0	0	0
2014/11/18	R209	07/05/2015			Bond Future	8.5660	78.3582	8.5025	78.8678	(0.742)	0.0000	0.0000	0
2014/11/18	R209	07/05/2015	8.99	Put	Bond Future	1,316.8400	1.3168	1,166.3700	1.1664	(11.427)	0	0	0
2014/11/18	R209	07/05/2015	9.01	Put	Bond Future	1,271.4300	1.2714	1,124.8900	1.1249	(11.526)	0	0	0
2014/11/18	R209	07/05/2015	8.99	Call	Bond Future	4,591.3300	4.5913	4,950.4800	4.9505	7.822	0	0	0
2014/11/18	R209	07/05/2015	9.00	Put	Bond Future	1,293.9700	1.2940	1,145.4700	1.1455	(11.476)	0	0	0
2014/11/18	R209	07/05/2015	9.00	Call	Bond Future	4,643.1300	4.6431	5,004.2500	5.0043	7.778	0	0	0
2014/11/18	R209	07/05/2015	9.01	Call	Bond Future	4,695.1500	4.6951	5,058.2300	5.0582	7.733	0	0	0
2014/11/18	R209	06/08/2015	8.99	Put	Bond Future	2,124.9500	2.1250	1,946.3700	1.9464	(8.404)	0	0	0
2014/11/18	R209	06/08/2015			Bond Future	8.6054	79.7153	8.5403	80.2329	(0.757)	0.0000	0.0000	0
2014/11/18	R209	06/08/2015	9.01	Put	Bond Future	2,071.5700	2.0716	1,896.3100	1.8963	(8.460)	0	0	0
2014/11/18	R209	06/08/2015	9.90	Call	Bond Future	9,880.1900	9.8802	10,332.7200	10.3327	4.580	0	0	0
2014/11/18	R209	06/08/2015	9.00	Call	Bond Future	5,125.9700	5.1260	5,466.7200	5.4667	6.648	0	0	0
2014/11/18	R209	06/08/2015	9.01	Call	Bond Future	5,173.8000	5.1738	5,516.2100	5.5162	6.618	0	0	0
2014/11/18	R209	06/08/2015	9.00	Put	Bond Future	2,098.1200	2.0981	1,921.2000	1.9212	(8.432)	0	0	0
2014/11/18	R209	06/08/2015	8.99	Call	Bond Future	5,078.3100	5.0783	5,417.4000	5.4174	6.677	0	0	0
2014/11/18	R209	06/08/2015	9.90	Put	Bond Future	590.2700	0.5903	525.1300	0.5251	(11.036)	0	0	2,914
2014/11/18	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/11/18	R210	05/02/2015			Bond Future	177.5950	177.5950	177.5958	177.5958	0.000	0.0000	0.0000	628
2014/11/18	R210	05/02/2015	175.01	Call	Bond Future	2,584.9800	2.5850	2,585.7800	2.5858	0.031	0	0	0
2014/11/18	R210	05/02/2015	174.99	Call	Bond Future	2,604.9800	2.6050	2,605.7800	2.6058	0.031	0	0	0
2014/11/18	R210	05/02/2015	175.00	Call	Bond Future	2,594.9800	2.5950	2,595.7800	2.5958	0.031	0	0	0
2014/11/18	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R210	07/05/2015			Bond Future	178.4243	178.4243	178.4214	178.4214	(0.002)	0.0000	0.0000	0
2014/11/18	R210	07/05/2015	177.00	Call	Bond Future	1,424.3300	1.4243	1,421.3800	1.4214	(0.207)	0	0	0
2014/11/18	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R210	07/05/2015	177.01	Call	Bond Future	1,414.3300	1.4143	1,411.3800	1.4114	(0.209)	0	0	0
2014/11/18	R210	07/05/2015	176.99	Call	Bond Future	1,434.3300	1.4343	1,431.3800	1.4314	(0.206)	0	0	0
2014/11/18	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R211	05/02/2015			Bond Future	132.7482	132.7482	132.7458	132.7458	(0.002)	0.0000	0.0000	1,120
2014/11/18	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R211	05/02/2015	132.99	Put	Bond Future	241.8500	0.2418	244.1600	0.2442	0.955	0	0	0
2014/11/18	R211	05/02/2015	133.01	Put	Bond Future	261.8500	0.2618	264.1600	0.2642	0.882	0	0	0
2014/11/18	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R211	05/02/2015	133.00	Put	Bond Future	251.8500	0.2518	254.1600	0.2542	0.917	0	0	0
2014/11/18	R211	07/05/2015	134.99	Put	Bond Future	68.6200	0.0686	73.7200	0.0737	7.432	0	0	0
2014/11/18	R211	07/05/2015			Bond Future	134.9214	134.9214	134.9163	134.9163	(0.004)	0.0000	0.0000	0
2014/11/18	R211	07/05/2015	135.01	Put	Bond Future	88.6200	0.0886	93.7200	0.0937	5.755	0	0	0
2014/11/18	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R211	07/05/2015	135.00	Put	Bond Future	78.6200	0.0786	83.7200	0.0837	6.487	0	0	0
2014/11/18	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R212	05/02/2015			Bond Future	137.9177	137.9177	137.9178	137.9178	0.000	0.0000	0.0000	14,864
2014/11/18	R212	05/02/2015	137.99	Put	Bond Future	72.3300	0.0723	72.1600	0.0722	(0.235)	0	0	0
2014/11/18	R212	05/02/2015	138.01	Put	Bond Future	92.3300	0.0923	92.1600	0.0922	(0.184)	0	0	0
2014/11/18	R212	05/02/2015	138.00	Put	Bond Future	82.3300	0.0823	82.1600	0.0822	(0.206)	0	0	0
2014/11/18	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R212	07/05/2015			Bond Future	140.1756	140.1756	140.1728	140.1728	(0.002)	0.0000	0.0000	0
2014/11/18	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R212	07/05/2015	140.99	Put	Bond Future	814.4300	0.8144	817.1700	0.8172	0.336	0	0	0
2014/11/18	R212	07/05/2015	141.01	Put	Bond Future	834.4300	0.8344	837.1700	0.8372	0.328	0	0	0
2014/11/18	R212	07/05/2015	141.00	Put	Bond Future	824.4300	0.8244	827.1700	0.8272	0.332	0	0	0
2014/11/18	R213	05/02/2015	9.26	Put	Bond Future	110.3700	0.1104	86.0300	0.0860	(22.053)	0	0	0
2014/11/18	R213	05/02/2015			Bond Future	8.3738	91.1369	8.3218	91.5540	(0.622)	0.0000	0.0000	21,796
2014/11/18	R213	05/02/2015	9.25	Put	Bond Future	114.5200	0.1145	89.3900	0.0894	(21.944)	0	0	0
2014/11/18	R213	05/02/2015	9.24	Put	Bond Future	118.8100	0.1188	92.8700	0.0929	(21.833)	0	0	0
2014/11/18	R213	05/02/2015	9.25	Call	Bond Future	6,732.5600	6.7326	7,124.5300	7.1245	5.822	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
2014/11/18	R213	05/02/2015	9.26	Call	Bond Future	6,799.7600	6.7998	7,192.5200	7.1925	5.776	0	0	0
2014/11/18	R213	05/02/2015	9.24	Call	Bond Future	6,665.4100	6.6654	7,056.5700	7.0566	5.869	0	0	0
2014/11/18	R213	07/05/2015	8.74	Call	Bond Future	3,999.0000	3.9990	4,276.1100	4.2761	6.929	0	0	0
2014/11/18	R213	07/05/2015	8.75	Put	Bond Future	1,514.3300	1.5143	1,371.2400	1.3712	(9.449)	0	0	0
2014/11/18	R213	07/05/2015			Bond Future	8.4219	89.0728	8.3686	89.4948	(0.633)	0.0000	0.0000	0
2014/11/18	R213	07/05/2015	8.75	Call	Bond Future	4,048.4900	4.0485	4,327.4000	4.3274	6.889	0	0	0
2014/11/18	R213	07/05/2015	8.76	Call	Bond Future	4,098.2400	4.0982	4,378.9400	4.3789	6.849	0	0	0
2014/11/18	R213	07/05/2015	8.74	Put	Bond Future	1,540.5400	1.5405	1,395.6500	1.3956	(9.405)	0	0	0
2014/11/18	R213	07/05/2015	8.76	Put	Bond Future	1,488.4800	1.4885	1,347.1800	1.3472	(9.493)	0	0	0
2014/11/18	R213	06/08/2015			Bond Future	8.4621	90.6150	8.4073	91.0435	(0.647)	0.0000	0.0000	0
2014/11/18	R213	06/08/2015	8.49	Put	Bond Future	3,209.3100	3.2093	3,005.4300	3.0054	(6.353)	0	0	0
2014/11/18	R213	06/08/2015	8.51	Put	Bond Future	3,134.1500	3.1342	2,933.4500	2.9335	(6.404)	0	0	0
2014/11/18	R213	06/08/2015	8.49	Call	Bond Future	3,426.4300	3.4264	3,651.0000	3.6510	6.554	0	0	0
2014/11/18	R213	06/08/2015	8.50	Put	Bond Future	3,171.2600	3.1713	2,968.9700	2.9690	(6.379)	0	0	0
2014/11/18	R213	06/08/2015	8.50	Call	Bond Future	3,465.9900	3.4660	3,692.1500	3.6921	6.525	0	0	0
2014/11/18	R213	06/08/2015	8.51	Call	Bond Future	3,506.3900	3.5064	3,734.1400	3.7341	6.495	0	0	0
2014/11/18	R214	05/02/2015	9.50	Call	Bond Future	7,036.2900	7.0363	7,530.9000	7.5309	7.029	0	0	0
2014/11/18	R214	05/02/2015	9.51	Call	Bond Future	7,104.1500	7.1041	7,599.7500	7.5998	6.976	0	0	0
2014/11/18	R214	05/02/2015			Bond Future	8.6203	81.0530	8.5582	81.5814	(0.721)	0.0000	0.0000	6,869
2014/11/18	R214	05/02/2015	9.50	Put	Bond Future	138.7000	0.1387	104.9600	0.1050	(24.326)	0	0	0
2014/11/18	R214	05/02/2015	9.49	Call	Bond Future	6,968.5000	6.9685	7,462.0800	7.4621	7.083	0	0	0
2014/11/18	R214	05/02/2015	9.49	Put	Bond Future	143.5800	0.1436	108.8100	0.1088	(24.216)	0	0	0
2014/11/18	R214	05/02/2015	9.51	Put	Bond Future	134.0100	0.1340	101.2600	0.1013	(24.438)	0	0	0
2014/11/18	R214	07/05/2015			Bond Future	8.6661	79.0783	8.6026	79.6136	(0.733)	0.0000	0.0000	0
2014/11/18	R214	07/05/2015	9.15	Call	Bond Future	5,171.9000	5.1719	5,559.7200	5.5597	7.499	0	0	0
2014/11/18	R214	07/05/2015	9.16	Call	Bond Future	5,226.7000	5.2267	5,616.4700	5.6165	7.457	0	0	0
2014/11/18	R214	07/05/2015	9.14	Put	Bond Future	1,305.7000	1.3057	1,156.2200	1.1562	(11.448)	0	0	0
2014/11/18	R214	07/05/2015	9.16	Put	Bond Future	1,261.0200	1.2610	1,115.4500	1.1155	(11.544)	0	0	0
2014/11/18	R214	07/05/2015	9.15	Put	Bond Future	1,283.2000	1.2832	1,135.6800	1.1357	(11.496)	0	0	0
2014/11/18	R214	07/05/2015	9.14	Call	Bond Future	5,117.2900	5.1173	5,503.1500	5.5032	7.540	0	0	0
2014/11/18	R214	06/08/2015	8.76	Put	Bond Future	3,400.3000	3.4003	3,150.9900	3.1510	(7.332)	0	0	0
2014/11/18	R214	06/08/2015			Bond Future	8.7052	80.4475	8.6401	80.9913	(0.747)	0.0000	0.0000	0
2014/11/18	R214	06/08/2015	8.75	Put	Bond Future	3,439.9700	3.4400	3,188.7000	3.1887	(7.304)	0	0	0
2014/11/18	R214	06/08/2015	8.74	Call	Bond Future	3,768.9900	3.7690	4,059.5000	4.0595	7.708	0	0	0
2014/11/18	R214	06/08/2015	8.75	Call	Bond Future	3,810.9300	3.8109	4,103.4000	4.1034	7.675	0	0	0
2014/11/18	R214	06/08/2015	8.76	Call	Bond Future	3,853.6400	3.8536	4,148.0700	4.1481	7.640	0	0	0
2014/11/18	R214	06/08/2015	8.74	Put	Bond Future	3,480.5400	3.4805	3,227.3100	3.2273	(7.276)	0	0	0
2014/11/18	R248	05/02/2015			Bond Future	8.6817	104.6707	8.6247	105.2958	(0.657)	0.0000	0.0000	40,123
2014/11/18	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R248	05/02/2015	9.50	Call	Bond Future	8,267.2700	8.2673	8,892.3300	8.8923	7.561	0	0	0
2014/11/18	R248	05/02/2015	9.51	Call	Bond Future	8,360.7900	8.3608	8,985.8500	8.9859	7.476	0	0	0
2014/11/18	R248	05/02/2015	9.49	Call	Bond Future	8,173.5700	8.1736	8,798.6300	8.7986	7.647	0	0	0
2014/11/18	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R248	07/05/2015			Bond Future	8.7289	101.9404	8.6705	102.5734	(0.669)	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
2014/11/18	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/18	R248	07/05/2015	9.26	Call	Bond Future	5,453.0700	5.4531	6,086.0800	6.0861	11.608	0	0	0
2014/11/18	R248	07/05/2015	9.24	Call	Bond Future	5,257.2700	5.2573	5,890.2800	5.8903	12.041	0	0	0
2014/11/18	R248	07/05/2015	9.25	Call	Bond Future	5,355.2600	5.3553	5,988.2700	5.9883	11.820	0	0	0
2014/11/18	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	541.1700	0.5412	100.000	0	0	0
2014/11/18	R248	06/08/2015			Bond Future	8.7695	103.7054	8.7097	104.3485	(0.682)	0.0000	0.0000	0
2014/11/18	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	326.6500	0.3266	100.000	0	0	0
2014/11/18	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	434.0100	0.4340	100.000	0	0	0
2014/11/18	R248	06/08/2015	8.74	Put	Bond Future	316.4500	0.3164	0.0000	0.0000	(100.000)	0	0	0
2014/11/18	R248	06/08/2015	8.76	Put	Bond Future	101.9300	0.1019	0.0000	0.0000	(100.000)	0	0	0
2014/11/18	R248	06/08/2015	8.75	Put	Bond Future	209.0900	0.2091	0.0000	0.0000	(100.000)	0	0	0

**Total**

**415338**