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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/11/2014 TO 19/11/2014

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
2014/11/19	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	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
2014/11/19	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	2025	05/02/2015	119.01	Call	Bond Future	70.3500	0.0704	70.8800	0.0709	0.753	0	0	0
2014/11/19	2025	05/02/2015			Bond Future	119.0803	119.0803	119.0809	119.0809	0.000	0.0000	0.0000	16
2014/11/19	2025	05/02/2015	118.99	Call	Bond Future	90.3500	0.0904	90.8800	0.0909	0.587	0	0	0
2014/11/19	2025	05/02/2015	119.00	Call	Bond Future	80.3500	0.0804	80.8800	0.0809	0.660	0	0	0
2014/11/19	2025	05/02/2015	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2025	05/02/2015	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2025	05/02/2015	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2025	07/05/2015	120.99	Call	Bond Future	37.2400	0.0372	33.8400	0.0338	(9.130)	0	0	0
2014/11/19	2025	07/05/2015	121.01	Call	Bond Future	17.2400	0.0172	13.8400	0.0138	(19.722)	0	0	0
2014/11/19	2025	07/05/2015			Bond Future	121.0272	121.0272	121.0238	121.0238	(0.003)	0.0000	0.0000	0
2014/11/19	2025	07/05/2015	121.00	Call	Bond Future	27.2400	0.0272	23.8400	0.0238	(12.482)	0	0	0
2014/11/19	2025	07/05/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2025	07/05/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2025	07/05/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2030	05/02/2015			Bond Future	8.2656	97.9594	8.2635	97.9764	(0.025)	0.0000	0.0000	4,663
2014/11/19	2030	05/02/2015	9.25	Call	Bond Future	7,766.8800	7.7669	7,783.9400	7.7839	0.220	0	0	0
2014/11/19	2030	05/02/2015	9.24	Call	Bond Future	7,692.4800	7.6925	7,709.5400	7.7095	0.222	0	0	0
2014/11/19	2030	05/02/2015	9.26	Call	Bond Future	7,841.1900	7.8412	7,858.2500	7.8583	0.218	0	0	0
2014/11/19	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2030	07/05/2015			Bond Future	8.3169	99.5499	8.3152	99.5639	(0.020)	0.0000	0.0000	0
2014/11/19	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2030	07/05/2015	8.74	Call	Bond Future	3,402.4000	3.4024	3,416.4200	3.4164	0.412	0	0	0
2014/11/19	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2030	07/05/2015	8.75	Call	Bond Future	3,480.7700	3.4808	3,494.7900	3.4948	0.403	0	0	0
2014/11/19	2030	07/05/2015	8.76	Call	Bond Future	3,559.0400	3.5590	3,573.0600	3.5731	0.394	0	0	0
2014/11/19	2032	05/02/2015			Bond Future	8.4232	101.4416	8.4159	101.5062	(0.086)	0.0000	0.0000	11
2014/11/19	2032	05/02/2015	8.50	Call	Bond Future	678.9100	0.6789	743.4400	0.7434	9.505	0	0	0
2014/11/19	2032	05/02/2015	8.51	Call	Bond Future	766.8000	0.7668	831.3300	0.8313	8.415	0	0	0
2014/11/19	2032	05/02/2015	8.49	Call	Bond Future	590.9100	0.5909	655.4400	0.6554	10.920	0	0	0
2014/11/19	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	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
2014/11/19	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2032	07/05/2015			Bond Future	8.4748	98.9323	8.4677	98.9946	(0.084)	0.0000	0.0000	0
2014/11/19	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2032	07/05/2015	8.50	Call	Bond Future	220.6300	0.2206	282.9000	0.2829	28.224	0	0	0
2014/11/19	2032	07/05/2015	8.51	Call	Bond Future	307.9400	0.3079	370.2100	0.3702	20.221	0	0	0
2014/11/19	2032	07/05/2015	8.49	Call	Bond Future	133.2000	0.1332	195.4700	0.1955	46.749	0	0	0
2014/11/19	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2032	06/08/2015			Bond Future	8.5178	100.6448	8.5107	100.7066	(0.084)	0.0000	0.0000	0
2014/11/19	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2032	06/08/2015	8.50	Put	Bond Future	154.1300	0.1541	92.3700	0.0924	(40.070)	0	0	0
2014/11/19	2032	06/08/2015	8.49	Put	Bond Future	240.9700	0.2410	179.2100	0.1792	(25.630)	0	0	0
2014/11/19	2032	06/08/2015	8.51	Put	Bond Future	67.4000	0.0674	5.6400	0.0056	(91.632)	0	0	0
2014/11/19	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2037	05/02/2015			Bond Future	8.5401	99.8354	8.5381	99.8550	(0.023)	0.0000	0.0000	13,849
2014/11/19	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2037	05/02/2015	9.50	Call	Bond Future	8,762.3700	8.7624	8,782.0000	8.7820	0.224	0	0	0
2014/11/19	2037	05/02/2015	9.51	Call	Bond Future	8,847.1100	8.8471	8,866.7400	8.8667	0.222	0	0	0
2014/11/19	2037	05/02/2015	9.49	Call	Bond Future	8,677.5000	8.6775	8,697.1300	8.6971	0.226	0	0	0
2014/11/19	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2037	07/05/2015			Bond Future	8.5914	101.4564	8.5897	101.4730	(0.020)	0.0000	0.0000	500
2014/11/19	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2037	07/05/2015	9.01	Call	Bond Future	3,933.7000	3.9337	3,950.2900	3.9503	0.422	0	0	0
2014/11/19	2037	07/05/2015	8.99	Call	Bond Future	3,751.3700	3.7514	3,767.9600	3.7680	0.442	0	0	0
2014/11/19	2037	07/05/2015	9.00	Call	Bond Future	3,842.6000	3.8426	3,859.1900	3.8592	0.432	0	0	0
2014/11/19	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2037	06/08/2015			Bond Future	8.6361	98.9525	8.6345	98.9677	(0.018)	0.0000	0.0000	0
2014/11/19	2037	06/08/2015	8.75	Call	Bond Future	1,083.5200	1.0835	1,098.7700	1.0988	1.407	0	0	0
2014/11/19	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2037	06/08/2015	8.76	Call	Bond Future	1,177.7500	1.1778	1,193.0000	1.1930	1.295	0	0	0
2014/11/19	2037	06/08/2015	8.74	Call	Bond Future	989.1500	0.9892	1,004.4000	1.0044	1.542	0	0	0
2014/11/19	2038	05/02/2015	123.00	Call	Bond Future	3,873.8400	3.8738	3,875.0000	3.8750	0.030	0	0	0
2014/11/19	2038	05/02/2015			Bond Future	126.8738	126.8738	126.8750	126.8750	0.001	0.0000	0.0000	1,318
2014/11/19	2038	05/02/2015	123.01	Call	Bond Future	3,863.8400	3.8638	3,865.0000	3.8650	0.030	0	0	0
2014/11/19	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2038	05/02/2015	122.99	Call	Bond Future	3,883.8400	3.8838	3,885.0000	3.8850	0.030	0	0	0
2014/11/19	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2038	07/05/2015			Bond Future	128.9482	128.9482	128.9452	128.9452	(0.002)	0.0000	0.0000	0
2014/11/19	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	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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2014/11/19	2038	07/05/2015	126.99	Call	Bond Future	1,958.1700	1.9582	1,955.1700	1.9552	(0.153)	0	0	0
2014/11/19	2038	07/05/2015	127.00	Call	Bond Future	1,948.1700	1.9482	1,945.1700	1.9452	(0.154)	0	0	0
2014/11/19	2038	07/05/2015	127.01	Call	Bond Future	1,938.1700	1.9382	1,935.1700	1.9352	(0.155)	0	0	0
2014/11/19	2044	05/02/2015	9.00	Call	Bond Future	3,791.6700	3.7917	3,812.4100	3.8124	0.547	0	0	0
2014/11/19	2044	05/02/2015			Bond Future	8.6337	101.4674	8.6318	101.4881	(0.022)	0.0000	0.0000	5,842
2014/11/19	2044	05/02/2015	9.01	Call	Bond Future	3,891.7800	3.8918	3,912.5200	3.9125	0.533	0	0	0
2014/11/19	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2044	05/02/2015	8.99	Call	Bond Future	3,691.3800	3.6914	3,712.1200	3.7121	0.562	0	0	0
2014/11/19	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2044	07/05/2015			Bond Future	8.6838	103.1149	8.6821	103.1325	(0.019)	0.0000	0.0000	0
2014/11/19	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2044	07/05/2015	9.01	Call	Bond Future	3,353.4400	3.3534	3,371.1100	3.3711	0.527	0	0	0
2014/11/19	2044	07/05/2015	8.99	Call	Bond Future	3,153.3600	3.1534	3,171.0300	3.1710	0.560	0	0	0
2014/11/19	2044	07/05/2015	9.00	Call	Bond Future	3,253.4800	3.2535	3,271.1500	3.2712	0.543	0	0	0
2014/11/19	2044	06/08/2015	8.76	Call	Bond Future	338.9700	0.3390	355.3000	0.3553	4.818	0	0	0
2014/11/19	2044	06/08/2015			Bond Future	8.7275	100.5144	8.7260	100.5307	(0.018)	0.0000	0.0000	0
2014/11/19	2044	06/08/2015	8.74	Call	Bond Future	130.3500	0.1304	146.6800	0.1467	12.528	0	0	0
2014/11/19	2044	06/08/2015	8.75	Call	Bond Future	234.7500	0.2348	251.0800	0.2511	6.956	0	0	0
2014/11/19	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2046	05/02/2015			Bond Future	129.5655	129.5655	129.5669	129.5669	0.001	0.0000	0.0000	5,489
2014/11/19	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2046	05/02/2015	123.99	Call	Bond Future	5,575.4900	5.5755	5,576.9300	5.5769	0.026	0	0	0
2014/11/19	2046	05/02/2015	124.01	Call	Bond Future	5,555.4900	5.5555	5,556.9300	5.5569	0.026	0	0	0
2014/11/19	2046	05/02/2015	124.00	Call	Bond Future	5,565.4900	5.5655	5,566.9300	5.5669	0.026	0	0	0
2014/11/19	2046	07/05/2015			Bond Future	130.3129	130.3129	130.3103	130.3103	(0.002)	0.0000	0.0000	0
2014/11/19	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2046	07/05/2015	126.99	Call	Bond Future	3,322.9000	3.3229	3,320.2800	3.3203	(0.079)	0	0	0
2014/11/19	2046	07/05/2015	127.00	Call	Bond Future	3,312.9000	3.3129	3,310.2800	3.3103	(0.079)	0	0	0
2014/11/19	2046	07/05/2015	127.01	Call	Bond Future	3,302.9000	3.3029	3,300.2800	3.3003	(0.079)	0	0	0
2014/11/19	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2050	05/02/2015			Bond Future	139.2555	139.2555	139.2569	139.2569	0.001	0.0000	0.0000	2,640
2014/11/19	2050	05/02/2015	130.01	Call	Bond Future	9,245.5300	9.2455	9,246.9200	9.2469	0.015	0	0	0
2014/11/19	2050	05/02/2015	129.99	Call	Bond Future	9,265.5300	9.2655	9,266.9200	9.2669	0.015	0	0	0
2014/11/19	2050	05/02/2015	130.00	Call	Bond Future	9,255.5300	9.2555	9,256.9200	9.2569	0.015	0	0	0
2014/11/19	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	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
2014/11/19	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2050	07/05/2015			Bond Future	141.5323	141.5323	141.5289	141.5289	(0.002)	0.0000	0.0000	0
2014/11/19	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	2050	07/05/2015	135.01	Call	Bond Future	6,522.3400	6.5223	6,518.8600	6.5189	(0.053)	0	0	0
2014/11/19	2050	07/05/2015	134.99	Call	Bond Future	6,542.3400	6.5423	6,538.8600	6.5389	(0.053)	0	0	0
2014/11/19	2050	07/05/2015	135.00	Call	Bond Future	6,532.3400	6.5323	6,528.8600	6.5289	(0.053)	0	0	0
2014/11/19	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	AL12	05/02/2015			Index Future	540.7500	540.7500	540.8590	540.8590	0.020	0.0000	0.0000	0
2014/11/19	AL12	07/05/2015			Index Future	549.5200	549.5200	549.6170	549.6170	0.018	0.0000	0.0000	0
2014/11/19	AL37	05/02/2015			Index Future	451.6000	451.6000	451.6840	451.6840	0.019	0.0000	0.0000	116
2014/11/19	AL37	07/05/2015			Index Future	458.9250	458.9250	458.9980	458.9980	0.016	0.0000	0.0000	0
2014/11/19	AL7T	05/02/2015			Index Future	535.1950	535.1950	535.5180	535.5180	0.060	0.0000	0.0000	3
2014/11/19	AL7T	07/05/2015			Index Future	543.8760	543.8760	544.1900	544.1900	0.058	0.0000	0.0000	0
2014/11/19	ALBI	05/02/2015			Index Future	488.1610	488.1610	488.2670	488.2670	0.022	0.0000	0.0000	654
2014/11/19	ALBI	07/05/2015			Index Future	496.0790	496.0790	496.1730	496.1730	0.019	0.0000	0.0000	0
2014/11/19	ALBI	06/08/2015			Index Future	504.5660	504.5660	504.6570	504.6570	0.018	0.0000	0.0000	0
2014/11/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	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
2014/11/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/11/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	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	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/19	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/19	EL28	05/02/2015	126.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	EL28	05/02/2015			Bond Future	124.9798		124.9798	124.9844	124.9844	0.004	0.0000	0.0000	0
2014/11/19	EL28	05/02/2015	126.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	EL28	05/02/2015	125.99	Put	Bond Future	1,010.1900		1.0102	1,005.5800	1.0056	(0.456)	0	0	0
2014/11/19	EL28	05/02/2015	126.01	Put	Bond Future	1,030.1900		1.0302	1,025.5800	1.0256	(0.447)	0	0	0
2014/11/19	EL28	05/02/2015	126.00	Put	Bond Future	1,020.1900		1.0202	1,015.5800	1.0156	(0.452)	0	0	0
2014/11/19	EL28	05/02/2015	125.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	EL28	07/05/2015	125.00	Call	Bond Future	511.5900		0.5116	512.2800	0.5123	0.135	0	0	0
2014/11/19	EL28	07/05/2015			Bond Future	125.5116		125.5116	125.5123	125.5123	0.001	0.0000	0.0000	0
2014/11/19	EL28	07/05/2015	125.01	Call	Bond Future	501.5900		0.5016	502.2800	0.5023	0.138	0	0	0
2014/11/19	EL28	07/05/2015	124.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	EL28	07/05/2015	125.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	EL28	07/05/2015	124.99	Call	Bond Future	521.5900		0.5216	522.2800	0.5223	0.132	0	0	0
2014/11/19	EL28	07/05/2015	125.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	ES33	05/02/2015	10.00	Call	Bond Future	4,673.0300		4.6730	4,578.1900	4.5782	(2.030)	0	0	0
2014/11/19	ES33	05/02/2015			Bond Future	9.3612		86.8001	9.3737	86.7053	0.133	0.0000	0.0000	6,220
2014/11/19	ES33	05/02/2015	10.01	Call	Bond Future	4,742.9900		4.7430	4,648.1500	4.6481	(2.000)	0	0	0
2014/11/19	ES33	05/02/2015	9.99	Call	Bond Future	4,602.9800		4.6030	4,508.1400	4.5081	(2.060)	0	0	0
2014/11/19	ES33	05/02/2015	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	ES33	05/02/2015	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	ES33	07/05/2015			Bond Future	9.4369		84.4205	9.4501	84.3213	0.140	0.0000	0.0000	0
2014/11/19	ES33	07/05/2015	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	ES33	07/05/2015	9.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	ES33	07/05/2015	9.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	ES33	07/05/2015	9.76	Call	Bond Future	2,381.1000		2.3811	2,281.8900	2.2819	(4.167)	0	0	0
2014/11/19	ES33	07/05/2015	9.74	Call	Bond Future	2,236.7100		2.2367	2,137.5000	2.1375	(4.436)	0	0	0
2014/11/19	ES33	07/05/2015	9.75	Call	Bond Future	2,308.9500		2.3090	2,209.7400	2.2097	(4.297)	0	0	0
2014/11/19	ES33	06/08/2015			Bond Future	9.5049		85.8817	9.5187	85.7794	0.145	0.0000	0.0000	0
2014/11/19	ES33	06/08/2015	9.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	ES33	06/08/2015	9.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	ES33	06/08/2015	9.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	ES33	06/08/2015	9.61	Call	Bond Future	775.9500		0.7759	673.6600	0.6737	(13.183)	0	0	0
2014/11/19	ES33	06/08/2015	9.59	Call	Bond Future	629.1500		0.6291	526.8600	0.5269	(16.258)	0	0	0
2014/11/19	ES33	06/08/2015	9.60	Call	Bond Future	702.6000		0.7026	600.3100	0.6003	(14.559)	0	0	0
2014/11/19	GOVI	05/02/2015	459.99	Call	GOVI	260,410.0000		26.0410	261,650.0000	26.1650	0.476	0	0	0
2014/11/19	GOVI	05/02/2015	460.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	GOVI	05/02/2015			GOVI	486.0310		486.0310	486.1550	486.1550	0.026	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
2014/11/19	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	GOVI	05/02/2015	460.00	Call	GOVI	260,310.0000	26.0310	261,550.0000	26.1550	0.476	0	0	0
2014/11/19	GOVI	05/02/2015	460.01	Call	GOVI	260,210.0000	26.0210	261,450.0000	26.1450	0.477	0	0	0
2014/11/19	GOVI	07/05/2015	449.99	Call	GOVI	439,240.0000	43.9240	440,380.0000	44.0380	0.260	0	0	0
2014/11/19	GOVI	07/05/2015			GOVI	493.9140	493.9140	494.0280	494.0280	0.023	0.0000	0.0000	130
2014/11/19	GOVI	07/05/2015	450.00	Call	GOVI	439,140.0000	43.9140	440,280.0000	44.0280	0.260	0	0	0
2014/11/19	GOVI	07/05/2015	450.01	Call	GOVI	439,040.0000	43.9040	440,180.0000	44.0180	0.260	0	0	0
2014/11/19	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	GOVI	06/08/2015			GOVI	502.3640	502.3640	502.4750	502.4750	0.022	0.0000	0.0000	0
2014/11/19	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	GOVI	06/08/2015	499.99	Call	GOVI	23,740.0000	2.3740	24,850.0000	2.4850	4.676	0	0	0
2014/11/19	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	GOVI	06/08/2015	500.00	Call	GOVI	23,640.0000	2.3640	24,750.0000	2.4750	4.695	0	0	0
2014/11/19	GOVI	06/08/2015	500.01	Call	GOVI	23,540.0000	2.3540	24,650.0000	2.4650	4.715	0	0	0
2014/11/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/11/19	IGOV	05/02/2015			Index Future	225.9680	225.9680	225.3780	225.3780	(0.261)	0.0000	0.0000	1,093
2014/11/19	IGOV	07/05/2015			Index Future	229.6600	229.6600	229.0550	229.0550	(0.263)	0.0000	0.0000	80
2014/11/19	IGOV	06/08/2015			Index Future	233.6170	233.6170	232.9990	232.9990	(0.265)	0.0000	0.0000	0
2014/11/19	ILBI	05/02/2015			Index Future	612.2590	612.2590	612.1510	612.1510	(0.018)	0.0000	0.0000	157
2014/11/19	ILBI	07/05/2015			Index Future	622.3130	622.3130	622.2020	622.2020	(0.018)	0.0000	0.0000	0
2014/11/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/11/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/11/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/11/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/11/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/11/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/11/19	JBAF	19/11/2014			Jibar Tradeable Future	6.0800	93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/11/19	JBAF	17/12/2014			Jibar Tradeable Future	6.1300	93.8700	6.1200	93.8800	(0.163)	0.0000	0.0000	0
2014/11/19	JBAF	21/01/2015			Jibar Tradeable Future	6.1700	93.8300	6.1600	93.8400	(0.162)	0.0000	0.0000	0
2014/11/19	JBAF	18/02/2015			Jibar Tradeable Future	6.2400	93.7600	6.2300	93.7700	(0.160)	0.0000	0.0000	0
2014/11/19	JBAF	18/03/2015			Jibar Tradeable Future	6.2700	93.7300	6.2500	93.7500	(0.319)	0.0000	0.0000	2,850
2014/11/19	JBAF	15/04/2015			Jibar Tradeable Future	6.3400	93.6600	6.3000	93.7000	(0.631)	0.0000	0.0000	0
2014/11/19	JBAF	17/06/2015			Jibar Tradeable Future	6.4500	93.5500	6.4000	93.6000	(0.775)	0.0000	0.0000	5,000



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2014/11/19	JBAF	16/09/2015			Jibar Tradeable Future	6.5900	93.4100	6.5200	93.4800	(1.062)	0.0000	0.0000	0
2014/11/19	JBAF	15/12/2015			Jibar Tradeable Future	6.7400	93.2600	6.6300	93.3700	(1.632)	0.0000	0.0000	0
2014/11/19	JBAF	16/03/2016			Jibar Tradeable Future	6.8600	93.1400	6.7500	93.2500	(1.603)	0.0000	0.0000	0
2014/11/19	JBAF	15/06/2016			Jibar Tradeable Future	6.9600	93.0400	6.8600	93.1400	(1.437)	0.0000	0.0000	0
2014/11/19	JBAF	21/09/2016			Jibar Tradeable Future	7.0800	92.9200	6.9800	93.0200	(1.412)	0.0000	0.0000	0
2014/11/19	R023	05/02/2015			Bond Future	7.6024	104.3599	7.5898	104.4349	(0.165)	0.0000	0.0000	10,322
2014/11/19	R023	05/02/2015	8.74	Put	Bond Future	15.2500	0.0152	12.7400	0.0127	(16.459)	0	0	0
2014/11/19	R023	05/02/2015	8.75	Call	Bond Future	6,584.9700	6.5850	6,657.4900	6.6575	1.101	0	0	0
2014/11/19	R023	05/02/2015	8.76	Call	Bond Future	6,639.0300	6.6390	6,711.6600	6.7117	1.094	0	0	0
2014/11/19	R023	05/02/2015	8.74	Call	Bond Future	6,530.8200	6.5308	6,603.3100	6.6033	1.110	0	0	0
2014/11/19	R023	05/02/2015	8.76	Put	Bond Future	13.7600	0.0138	11.3900	0.0114	(17.224)	0	0	0
2014/11/19	R023	05/02/2015	8.75	Put	Bond Future	14.5300	0.0145	12.0500	0.0121	(17.068)	0	0	0
2014/11/19	R023	07/05/2015	8.14	Call	Bond Future	3,522.1100	3.5221	3,552.8200	3.5528	0.872	0	0	0
2014/11/19	R023	07/05/2015	8.15	Put	Bond Future	678.2200	0.6782	636.5900	0.6366	(6.138)	0	0	0
2014/11/19	R023	07/05/2015			Bond Future	7.6450	102.1286	7.6325	102.2015	(0.164)	0.0000	0.0000	0
2014/11/19	R023	07/05/2015	8.15	Call	Bond Future	3,564.2300	3.5642	3,595.4400	3.5954	0.876	0	0	0
2014/11/19	R023	07/05/2015	8.16	Call	Bond Future	3,606.5500	3.6065	3,638.2500	3.6382	0.879	0	0	0
2014/11/19	R023	07/05/2015	8.14	Put	Bond Future	692.2200	0.6922	650.0900	0.6501	(6.086)	0	0	0
2014/11/19	R023	07/05/2015	8.16	Put	Bond Future	664.4500	0.6644	623.3100	0.6233	(6.192)	0	0	0
2014/11/19	R023	06/08/2015	9.07	Put	Bond Future	246.8500	0.2468	225.1500	0.2252	(8.791)	0	0	911
2014/11/19	R023	06/08/2015	8.24	Call	Bond Future	4,167.1000	4.1671	4,186.5500	4.1865	0.467	0	0	0
2014/11/19	R023	06/08/2015			Bond Future	7.6743	103.8959	7.6615	103.9684	(0.167)	0.0000	0.0000	0
2014/11/19	R023	06/08/2015	9.07	Call	Bond Future	7,781.1700	7.7812	7,831.9400	7.8319	0.652	0	0	0
2014/11/19	R023	06/08/2015	8.26	Put	Bond Future	994.1700	0.9942	941.9800	0.9420	(5.250)	0	0	0
2014/11/19	R023	06/08/2015	8.25	Put	Bond Future	1,008.9800	1.0090	956.3800	0.9564	(5.213)	0	0	0
2014/11/19	R023	06/08/2015	8.24	Put	Bond Future	1,023.9800	1.0240	970.9600	0.9710	(5.178)	0	0	0
2014/11/19	R023	06/08/2015	8.25	Call	Bond Future	4,206.5500	4.2065	4,226.4200	4.2264	0.472	0	0	0
2014/11/19	R023	06/08/2015	8.26	Call	Bond Future	4,246.1400	4.2461	4,266.4200	4.2664	0.478	0	0	0
2014/11/19	R157	05/02/2015	8.74	Call	Bond Future	1,077.4300	1.0774	1,077.2500	1.0772	(0.017)	0	0	0
2014/11/19	R157	05/02/2015	8.75	Put	Bond Future	4.1400	0.0041	3.9700	0.0040	(4.106)	0	0	0
2014/11/19	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/11/19	R157	05/02/2015	8.74	Put	Bond Future	4.2700	0.0043	4.0900	0.0041	(4.215)	0	0	0
2014/11/19	R157	05/02/2015	8.76	Put	Bond Future	4.0200	0.0040	3.8500	0.0039	(4.229)	0	0	0
2014/11/19	R157	05/02/2015	8.75	Call	Bond Future	1,083.1100	1.0831	1,082.9400	1.0829	(0.016)	0	0	0
2014/11/19	R157	05/02/2015	8.76	Call	Bond Future	1,088.7900	1.0888	1,088.6200	1.0886	(0.016)	0	0	0
2014/11/19	R186	05/02/2015	9.00	Call	Bond Future	9,408.7300	9.4087	9,468.7900	9.4688	0.638	0	0	0
2014/11/19	R186	05/02/2015			Bond Future	7.8538	121.6308	7.8466	121.6929	(0.091)	0.0000	0.0000	43,208
2014/11/19	R186	05/02/2015	8.75	Call	Bond Future	7,503.9900	7.5040	7,560.9900	7.5610	0.760	0	0	0
2014/11/19	R186	05/02/2015	8.76	Call	Bond Future	7,579.9200	7.5799	7,637.0900	7.6371	0.754	0	0	0
2014/11/19	R186	05/02/2015	8.74	Call	Bond Future	7,428.1200	7.4281	7,484.9400	7.4849	0.765	0	0	0
2014/11/19	R186	05/02/2015	8.45	Put	Bond Future	262.7600	0.2628	249.9700	0.2500	(4.868)	0	0	6,500
2014/11/19	R186	05/02/2015	8.50	Put	Bond Future	217.5100	0.2175	206.3700	0.2064	(5.122)	0	0	6,500
2014/11/19	R186	05/02/2015	8.76	Put	Bond Future	75.2800	0.0753	70.3700	0.0704	(6.522)	0	0	0
2014/11/19	R186	05/02/2015	8.75	Put	Bond Future	78.5900	0.0786	73.5100	0.0735	(6.464)	0	0	0
2014/11/19	R186	05/02/2015	8.45	Call	Bond Future	5,274.8500	5.2749	5,324.1400	5.3241	0.934	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
2014/11/19	R186	05/02/2015	8.50	Call	Bond Future	5,636.7500	5.6367	5,687.6900	5.6877	0.904	0	0	0
2014/11/19	R186	05/02/2015	9.00	Put	Bond Future	25.5000	0.0255	23.4800	0.0235	(7.922)	0	0	9,600
2014/11/19	R186	05/02/2015	8.74	Put	Bond Future	82.0300	0.0820	76.7700	0.0768	(6.412)	0	0	0
2014/11/19	R186	07/05/2015			Bond Future	7.8998	123.6049	7.8928	123.6640	(0.088)	0.0000	0.0000	0
2014/11/19	R186	07/05/2015	8.25	Call	Bond Future	4,342.7900	4.3428	4,346.2900	4.3463	0.081	0	0	0
2014/11/19	R186	07/05/2015	8.24	Put	Bond Future	1,446.3900	1.4464	1,390.3200	1.3903	(3.877)	0	0	0
2014/11/19	R186	07/05/2015	8.26	Put	Bond Future	1,393.8700	1.3939	1,338.4600	1.3385	(3.975)	0	0	0
2014/11/19	R186	07/05/2015	8.25	Put	Bond Future	1,419.9300	1.4199	1,364.3400	1.3643	(3.915)	0	0	0
2014/11/19	R186	07/05/2015	8.26	Call	Bond Future	4,398.7400	4.3987	4,402.4200	4.4024	0.084	0	0	0
2014/11/19	R186	07/05/2015	8.24	Call	Bond Future	4,287.1600	4.2872	4,290.1800	4.2902	0.070	0	0	0
2014/11/19	R186	06/08/2015	8.00	Put	Bond Future	3,075.1700	3.0752	2,993.7300	2.9937	(2.648)	0	0	0
2014/11/19	R186	06/08/2015			Bond Future	7.9346	120.4433	7.9276	120.5013	(0.088)	0.0000	0.0000	0
2014/11/19	R186	06/08/2015	8.00	Call	Bond Future	3,618.5500	3.6186	3,595.1800	3.5952	(0.646)	0	0	0
2014/11/19	R186	06/08/2015	8.01	Call	Bond Future	3,663.1000	3.6631	3,640.0000	3.6400	(0.631)	0	0	0
2014/11/19	R186	06/08/2015	7.99	Call	Bond Future	3,574.7000	3.5747	3,551.0400	3.5510	(0.662)	0	0	0
2014/11/19	R186	06/08/2015	7.99	Put	Bond Future	3,114.1300	3.1141	3,032.4000	3.0324	(2.624)	0	0	0
2014/11/19	R186	06/08/2015	8.01	Put	Bond Future	3,036.9800	3.0370	2,955.8100	2.9558	(2.673)	0	0	0
2014/11/19	R186	05/11/2015	8.24	Call	Bond Future	5,071.8300	5.0718	5,102.3600	5.1024	0.602	0	0	0
2014/11/19	R186	05/11/2015	8.25	Put	Bond Future	2,704.7500	2.7048	2,676.6100	2.6766	(1.040)	0	0	0
2014/11/19	R186	05/11/2015			Bond Future	7.9509	122.6362	7.9436	122.6960	(0.092)	0.0000	0.0000	0
2014/11/19	R186	05/11/2015	9.00	Put	Bond Future	1,070.1300	1.0701	1,055.1600	1.0552	(1.399)	0	0	2,600
2014/11/19	R186	05/11/2015	8.24	Put	Bond Future	2,736.5400	2.7365	2,707.2800	2.7073	(1.069)	0	0	0
2014/11/19	R186	05/11/2015	8.26	Put	Bond Future	2,673.7000	2.6737	2,645.7700	2.6458	(1.045)	0	0	0
2014/11/19	R186	05/11/2015	9.00	Call	Bond Future	9,252.3300	9.2523	9,297.1500	9.2972	0.484	0	0	0
2014/11/19	R186	05/11/2015	8.25	Call	Bond Future	5,119.6900	5.1197	5,151.3400	5.1513	0.618	0	0	0
2014/11/19	R186	05/11/2015	8.26	Call	Bond Future	5,168.2200	5.1682	5,200.0800	5.2001	0.616	0	0	0
2014/11/19	R197	05/02/2015	288.99	Put	Bond Future	272.2900	0.2723	271.4500	0.2714	(0.308)	0	0	0
2014/11/19	R197	05/02/2015			Bond Future	288.7177	288.7177	288.7185	288.7185	0.000	0.0000	0.0000	898
2014/11/19	R197	05/02/2015	289.01	Put	Bond Future	292.2900	0.2923	291.4500	0.2914	(0.287)	0	0	0
2014/11/19	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R197	05/02/2015	289.00	Put	Bond Future	282.2900	0.2823	281.4500	0.2814	(0.298)	0	0	0
2014/11/19	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R197	07/05/2015			Bond Future	293.4377	293.4377	293.4290	293.4290	(0.003)	0.0000	0.0000	0
2014/11/19	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R197	07/05/2015	293.99	Put	Bond Future	552.3300	0.5523	560.9600	0.5610	1.562	0	0	0
2014/11/19	R197	07/05/2015	294.01	Put	Bond Future	572.3300	0.5723	580.9600	0.5810	1.508	0	0	0
2014/11/19	R197	07/05/2015	294.00	Put	Bond Future	562.3300	0.5623	570.9600	0.5710	1.535	0	0	0
2014/11/19	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R202	05/02/2015	233.01	Call	Bond Future	2,930.9200	2.9309	2,933.6500	2.9337	0.093	0	0	0
2014/11/19	R202	05/02/2015			Bond Future	235.9409	235.9409	235.9437	235.9437	0.001	0.0000	0.0000	50,593
2014/11/19	R202	05/02/2015	232.99	Call	Bond Future	2,950.9200	2.9509	2,953.6500	2.9537	0.093	0	0	0
2014/11/19	R202	05/02/2015	233.00	Call	Bond Future	2,940.9200	2.9409	2,943.6500	2.9437	0.093	0	0	0
2014/11/19	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	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
2014/11/19	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R202	07/05/2015			Bond Future	239.7982	239.7982	239.7931	239.7931	(0.002)	0.0000	0.0000	0
2014/11/19	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R202	07/05/2015	238.51	Call	Bond Future	1,288.2000	1.2882	1,283.1000	1.2831	(0.396)	0	0	0
2014/11/19	R202	07/05/2015	238.49	Call	Bond Future	1,308.2000	1.3082	1,303.1000	1.3031	(0.390)	0	0	0
2014/11/19	R202	07/05/2015	238.50	Call	Bond Future	1,298.2000	1.2982	1,293.1000	1.2931	(0.393)	0	0	0
2014/11/19	R203	05/02/2015	7.69	Call	Bond Future	2,572.5200	2.5725	2,577.1300	2.5771	0.179	0	0	55
2014/11/19	R203	05/02/2015			Bond Future	6.6038	107.2253	6.6018	107.2302	(0.031)	0.0000	0.0000	13,903
2014/11/19	R203	05/02/2015	8.34	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/11/19	R203	05/02/2015	8.35	Call	Bond Future	4,093.7200	4.0937	4,098.6600	4.0987	0.121	0	0	0
2014/11/19	R203	05/02/2015	8.36	Call	Bond Future	4,116.5700	4.1166	4,121.5100	4.1215	0.120	0	0	0
2014/11/19	R203	05/02/2015	8.34	Call	Bond Future	4,070.8600	4.0709	4,075.8000	4.0758	0.121	0	0	0
2014/11/19	R203	05/02/2015	7.69	Put	Bond Future	1.8400	0.0018	1.5000	0.0015	(18.478)	0	0	0
2014/11/19	R203	05/02/2015	8.36	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/11/19	R203	05/02/2015	8.35	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/11/19	R203	07/05/2015			Bond Future	6.6069	104.7982	6.6062	104.7997	(0.011)	0.0000	0.0000	0
2014/11/19	R203	07/05/2015	7.24	Put	Bond Future	127.6400	0.1276	124.5600	0.1246	(2.413)	0	0	0
2014/11/19	R203	07/05/2015	7.26	Put	Bond Future	121.2000	0.1212	118.2100	0.1182	(2.467)	0	0	0
2014/11/19	R203	07/05/2015	7.25	Put	Bond Future	124.3800	0.1244	121.3500	0.1213	(2.436)	0	0	0
2014/11/19	R203	07/05/2015	7.25	Call	Bond Future	1,518.8600	1.5189	1,517.3600	1.5174	(0.099)	0	0	0
2014/11/19	R203	07/05/2015	7.26	Call	Bond Future	1,537.1700	1.5372	1,535.7100	1.5357	(0.095)	0	0	0
2014/11/19	R203	07/05/2015	7.24	Call	Bond Future	1,500.6200	1.5006	1,499.0700	1.4991	(0.103)	0	0	0
2014/11/19	R203	06/08/2015	6.74	Call	Bond Future	851.1100	0.8511	842.4500	0.8425	(1.017)	0	0	0
2014/11/19	R203	06/08/2015	6.75	Put	Bond Future	485.4400	0.4854	477.3000	0.4773	(1.677)	0	0	0
2014/11/19	R203	06/08/2015			Bond Future	6.5577	106.6119	6.5578	106.6117	0.001	0.0000	0.0000	0
2014/11/19	R203	06/08/2015	6.75	Call	Bond Future	862.9200	0.8629	854.6400	0.8546	(0.960)	0	0	0
2014/11/19	R203	06/08/2015	6.76	Call	Bond Future	875.1700	0.8752	866.9100	0.8669	(0.944)	0	0	0
2014/11/19	R203	06/08/2015	6.74	Put	Bond Future	493.2200	0.4932	484.7000	0.4847	(1.727)	0	0	0
2014/11/19	R203	06/08/2015	6.76	Put	Bond Future	478.1100	0.4781	469.9900	0.4700	(1.698)	0	0	0
2014/11/19	R204	05/02/2015			Bond Future	6.9248	104.6952	6.9227	104.7022	(0.030)	0.0000	0.0000	10,787
2014/11/19	R204	05/02/2015	8.25	Call	Bond Future	4,403.7500	4.4038	4,410.5800	4.4106	0.155	0	0	0
2014/11/19	R204	05/02/2015	8.26	Call	Bond Future	4,436.0200	4.4360	4,442.8700	4.4429	0.154	0	0	0
2014/11/19	R204	05/02/2015	8.24	Call	Bond Future	4,371.4700	4.3715	4,378.2900	4.3783	0.156	0	0	0
2014/11/19	R204	05/02/2015	8.26	Put	Bond Future	0.8600	0.0009	0.6400	0.0006	(25.581)	0	0	0
2014/11/19	R204	05/02/2015	8.25	Put	Bond Future	0.9300	0.0009	0.6900	0.0007	(25.806)	0	0	0
2014/11/19	R204	05/02/2015	8.24	Put	Bond Future	1.0000	0.0010	0.7500	0.0008	(25.000)	0	0	0
2014/11/19	R204	07/05/2015	7.51	Put	Bond Future	271.8000	0.2718	254.6100	0.2546	(6.325)	0	0	0
2014/11/19	R204	07/05/2015			Bond Future	6.9552	106.3944	6.9541	106.3980	(0.016)	0.0000	0.0000	0
2014/11/19	R204	07/05/2015	7.50	Put	Bond Future	278.2700	0.2783	260.8800	0.2609	(6.249)	0	0	0
2014/11/19	R204	07/05/2015	7.49	Call	Bond Future	1,983.6100	1.9836	1,969.6900	1.9697	(0.702)	0	0	0
2014/11/19	R204	07/05/2015	7.50	Call	Bond Future	2,008.4500	2.0084	1,994.7200	1.9947	(0.684)	0	0	0
2014/11/19	R204	07/05/2015	7.51	Call	Bond Future	2,033.4000	2.0334	2,019.8700	2.0199	(0.665)	0	0	0
2014/11/19	R204	07/05/2015	7.49	Put	Bond Future	284.8700	0.2849	267.2900	0.2673	(6.171)	0	0	0
2014/11/19	R204	06/08/2015	7.74	Call	Bond Future	2,645.4600	2.6455	2,628.4000	2.6284	(0.645)	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
2014/11/19	R204	06/08/2015	7.75	Put	Bond Future	320.4700	0.3205	301.5300	0.3015	(5.910)	0	0	0
2014/11/19	R204	06/08/2015			Bond Future	6.9577	104.1967	6.9570	104.1988	(0.010)	0.0000	0.0000	0
2014/11/19	R204	06/08/2015	8.41	Call	Bond Future	4,339.5200	4.3395	4,332.0200	4.3320	(0.173)	0	0	0
2014/11/19	R204	06/08/2015	7.74	Put	Bond Future	326.0600	0.3261	306.9500	0.3070	(5.861)	0	0	0
2014/11/19	R204	06/08/2015	7.76	Put	Bond Future	314.9700	0.3150	296.1900	0.2962	(5.962)	0	0	0
2014/11/19	R204	06/08/2015	8.41	Put	Bond Future	84.5800	0.0846	75.0300	0.0750	(11.291)	0	0	699
2014/11/19	R204	06/08/2015	7.75	Call	Bond Future	2,669.1000	2.6691	2,652.2100	2.6522	(0.633)	0	0	0
2014/11/19	R204	06/08/2015	7.76	Call	Bond Future	2,692.8200	2.6928	2,676.0900	2.6761	(0.621)	0	0	0
2014/11/19	R207	05/02/2015	8.49	Put	Bond Future	2.0200	0.0020	1.4800	0.0015	(26.733)	0	0	0
2014/11/19	R207	05/02/2015			Bond Future	7.1731	100.8276	7.1657	100.8577	(0.102)	0.0000	0.0000	36,307
2014/11/19	R207	05/02/2015	8.51	Put	Bond Future	1.7600	0.0018	1.2900	0.0013	(26.705)	0	0	0
2014/11/19	R207	05/02/2015	8.50	Call	Bond Future	5,266.6700	5.2667	5,296.2500	5.2963	0.562	0	0	0
2014/11/19	R207	05/02/2015	8.51	Call	Bond Future	5,304.9200	5.3049	5,334.5400	5.3345	0.558	0	0	0
2014/11/19	R207	05/02/2015	8.49	Call	Bond Future	5,228.4000	5.2284	5,257.9500	5.2579	0.565	0	0	0
2014/11/19	R207	05/02/2015	8.50	Put	Bond Future	1.8900	0.0019	1.3800	0.0014	(26.984)	0	0	0
2014/11/19	R207	07/05/2015			Bond Future	7.2153	102.4644	7.2083	102.4916	(0.096)	0.0000	0.0000	0
2014/11/19	R207	07/05/2015	8.25	Call	Bond Future	4,068.2200	4.0682	4,083.5600	4.0836	0.377	0	0	0
2014/11/19	R207	07/05/2015	7.73	Call	Bond Future	2,390.2700	2.3903	2,391.5700	2.3916	0.054	0	0	66
2014/11/19	R207	07/05/2015	8.24	Put	Bond Future	117.1700	0.1172	105.1200	0.1051	(10.284)	0	0	0
2014/11/19	R207	07/05/2015	8.26	Put	Bond Future	110.9300	0.1109	99.3200	0.0993	(10.466)	0	0	0
2014/11/19	R207	07/05/2015	7.73	Put	Bond Future	399.0900	0.3991	373.2100	0.3732	(6.485)	0	0	0
2014/11/19	R207	07/05/2015	8.25	Put	Bond Future	114.1700	0.1142	102.3300	0.1023	(10.371)	0	0	0
2014/11/19	R207	07/05/2015	8.26	Call	Bond Future	4,102.2600	4.1023	4,117.8300	4.1178	0.380	0	0	0
2014/11/19	R207	07/05/2015	8.24	Call	Bond Future	4,033.9300	4.0339	4,049.0600	4.0491	0.375	0	0	0
2014/11/19	R207	06/08/2015	7.76	Call	Bond Future	2,576.1900	2.5762	2,587.0100	2.5870	0.420	0	0	0
2014/11/19	R207	06/08/2015			Bond Future	7.2366	100.5934	7.2296	100.6194	(0.096)	0.0000	0.0000	0
2014/11/19	R207	06/08/2015	7.74	Call	Bond Future	2,523.8100	2.5238	2,534.0700	2.5341	0.407	0	0	0
2014/11/19	R207	06/08/2015	7.75	Call	Bond Future	2,550.1000	2.5501	2,560.4900	2.5605	0.407	0	0	0
2014/11/19	R207	06/08/2015	7.46	Call	Bond Future	1,839.5500	1.8396	1,845.7500	1.8457	0.337	0	0	70
2014/11/19	R207	06/08/2015	7.74	Put	Bond Future	666.7800	0.6668	651.0700	0.6511	(2.356)	0	0	0
2014/11/19	R207	06/08/2015	7.76	Put	Bond Future	646.2500	0.6463	631.1000	0.6311	(2.344)	0	0	0
2014/11/19	R207	06/08/2015	7.46	Put	Bond Future	1,010.1700	1.0102	990.4000	0.9904	(1.957)	0	0	0
2014/11/19	R207	06/08/2015	7.75	Put	Bond Future	656.6000	0.6566	641.0200	0.6410	(2.373)	0	0	0
2014/11/19	R208	05/02/2015	8.51	Call	Bond Future	5,345.8100	5.3458	5,379.4700	5.3795	0.630	0	0	0
2014/11/19	R208	05/02/2015			Bond Future	7.3546	99.5119	7.3472	99.5470	(0.100)	0.0000	0.0000	52,091
2014/11/19	R208	05/02/2015	8.49	Call	Bond Future	5,257.5000	5.2575	5,291.0800	5.2911	0.639	0	0	0
2014/11/19	R208	05/02/2015	8.51	Put	Bond Future	8.4700	0.0085	7.0300	0.0070	(17.001)	0	0	0
2014/11/19	R208	05/02/2015	8.50	Put	Bond Future	8.9800	0.0090	7.4700	0.0075	(16.815)	0	0	0
2014/11/19	R208	05/02/2015	8.49	Put	Bond Future	9.4500	0.0095	7.9300	0.0079	(16.085)	0	0	0
2014/11/19	R208	05/02/2015	8.50	Call	Bond Future	5,301.6900	5.3017	5,335.2800	5.3353	0.634	0	0	0
2014/11/19	R208	07/05/2015	8.01	Call	Bond Future	3,184.8200	3.1848	3,192.9500	3.1930	0.255	0	0	0
2014/11/19	R208	07/05/2015			Bond Future	7.3958	97.7267	7.3888	97.7592	(0.095)	0.0000	0.0000	0
2014/11/19	R208	07/05/2015	7.99	Call	Bond Future	3,113.5900	3.1136	3,121.1000	3.1211	0.241	0	0	0
2014/11/19	R208	07/05/2015	8.00	Call	Bond Future	3,149.0400	3.1490	3,157.0500	3.1570	0.254	0	0	0
2014/11/19	R208	07/05/2015	7.99	Put	Bond Future	416.9900	0.4170	392.0400	0.3920	(5.983)	0	0	0
2014/11/19	R208	07/05/2015	8.01	Put	Bond Future	399.0500	0.3991	374.7200	0.3747	(6.097)	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
2014/11/19	R208	07/05/2015	8.00	Put	Bond Future	407.8400	0.4078	383.3900	0.3834	(5.995)	0	0	0
2014/11/19	R208	06/08/2015			Bond Future	7.4203	99.4180	7.4132	99.4495	(0.095)	0.0000	0.0000	0
2014/11/19	R208	06/08/2015	8.00	Call	Bond Future	3,293.3200	3.2933	3,288.5900	3.2886	(0.144)	0	0	0
2014/11/19	R208	06/08/2015	8.01	Call	Bond Future	3,324.9700	3.3250	3,320.5000	3.3205	(0.134)	0	0	0
2014/11/19	R208	06/08/2015	8.85	Call	Bond Future	6,286.3100	6.2863	6,302.1200	6.3021	0.251	0	0	0
2014/11/19	R208	06/08/2015	7.99	Call	Bond Future	3,261.7900	3.2618	3,256.7900	3.2568	(0.153)	0	0	0
2014/11/19	R208	06/08/2015	8.01	Put	Bond Future	740.8000	0.7408	704.8800	0.7049	(4.849)	0	0	0
2014/11/19	R208	06/08/2015	8.00	Put	Bond Future	752.2600	0.7523	716.0800	0.7161	(4.810)	0	0	0
2014/11/19	R208	06/08/2015	8.85	Put	Bond Future	164.1300	0.1641	148.4900	0.1485	(9.529)	0	0	198
2014/11/19	R208	06/08/2015	7.99	Put	Bond Future	763.8800	0.7639	727.4300	0.7274	(4.772)	0	0	0
2014/11/19	R208	05/11/2015			Bond Future	7.4175	97.8244	7.4100	97.8569	(0.102)	0.0000	0.0000	0
2014/11/19	R208	05/11/2015	8.48	Call	Bond Future	4,945.2200	4.9452	4,945.3000	4.9453	0.002	0	0	0
2014/11/19	R208	05/11/2015	7.74	Put	Bond Future	1,314.6300	1.3146	1,267.0300	1.2670	(3.621)	0	0	0
2014/11/19	R208	05/11/2015	7.75	Call	Bond Future	2,715.6800	2.7157	2,700.7400	2.7007	(0.550)	0	0	0
2014/11/19	R208	05/11/2015	7.76	Call	Bond Future	2,742.4300	2.7424	2,727.6900	2.7277	(0.537)	0	0	0
2014/11/19	R208	05/11/2015	8.48	Put	Bond Future	504.8900	0.5049	472.5100	0.4725	(6.413)	0	0	2,200
2014/11/19	R208	05/11/2015	7.74	Call	Bond Future	2,689.0600	2.6891	2,673.9200	2.6739	(0.563)	0	0	0
2014/11/19	R208	05/11/2015	7.76	Put	Bond Future	1,283.5400	1.2835	1,236.3400	1.2363	(3.677)	0	0	0
2014/11/19	R208	05/11/2015	7.75	Put	Bond Future	1,299.0100	1.2990	1,251.6100	1.2516	(3.649)	0	0	0
2014/11/19	R209	05/02/2015	9.00	Put	Bond Future	363.2800	0.3633	365.8100	0.3658	0.696	0	0	0
2014/11/19	R209	05/02/2015			Bond Future	8.4570	80.7063	8.4551	80.7216	(0.022)	0.0000	0.0000	28,435
2014/11/19	R209	05/02/2015	9.25	Call	Bond Future	6,226.3900	6.2264	6,243.4000	6.2434	0.273	0	0	0
2014/11/19	R209	05/02/2015	9.26	Call	Bond Future	6,292.8900	6.2929	6,309.8200	6.3098	0.269	0	0	0
2014/11/19	R209	05/02/2015	9.24	Call	Bond Future	6,160.0700	6.1601	6,177.0600	6.1771	0.276	0	0	0
2014/11/19	R209	05/02/2015	9.25	Put	Bond Future	154.7400	0.1547	156.4400	0.1564	1.099	0	0	0
2014/11/19	R209	05/02/2015	9.00	Call	Bond Future	4,601.0500	4.6011	4,618.8900	4.6189	0.388	0	0	0
2014/11/19	R209	05/02/2015	9.24	Put	Bond Future	160.4200	0.1604	162.1000	0.1621	1.047	0	0	0
2014/11/19	R209	05/02/2015	9.26	Put	Bond Future	149.3500	0.1494	150.9700	0.1510	1.085	0	0	0
2014/11/19	R209	07/05/2015			Bond Future	8.5025	78.8678	8.5009	78.8807	(0.019)	0.0000	0.0000	0
2014/11/19	R209	07/05/2015	8.99	Put	Bond Future	1,166.3700	1.1664	1,165.1600	1.1652	(0.104)	0	0	0
2014/11/19	R209	07/05/2015	9.01	Put	Bond Future	1,124.8900	1.1249	1,123.7500	1.1238	(0.101)	0	0	0
2014/11/19	R209	07/05/2015	8.99	Call	Bond Future	4,950.4800	4.9505	4,962.1700	4.9622	0.236	0	0	0
2014/11/19	R209	07/05/2015	9.00	Put	Bond Future	1,145.4700	1.1455	1,144.3000	1.1443	(0.102)	0	0	0
2014/11/19	R209	07/05/2015	9.00	Call	Bond Future	5,004.2500	5.0043	5,015.9800	5.0160	0.234	0	0	0
2014/11/19	R209	07/05/2015	9.01	Call	Bond Future	5,058.2300	5.0582	5,069.9900	5.0700	0.232	0	0	0
2014/11/19	R209	06/08/2015	8.99	Put	Bond Future	1,946.3700	1.9464	1,948.6800	1.9487	0.119	0	0	0
2014/11/19	R209	06/08/2015			Bond Future	8.5403	80.2329	8.5388	80.2448	(0.017)	0.0000	0.0000	0
2014/11/19	R209	06/08/2015	9.01	Put	Bond Future	1,896.3100	1.8963	1,898.6300	1.8986	0.122	0	0	0
2014/11/19	R209	06/08/2015	9.90	Call	Bond Future	10,332.7200	10.3327	10,325.7600	10.3258	(0.067)	0	0	0
2014/11/19	R209	06/08/2015	9.00	Call	Bond Future	5,466.7200	5.4667	5,480.9400	5.4809	0.260	0	0	0
2014/11/19	R209	06/08/2015	9.01	Call	Bond Future	5,516.2100	5.5162	5,530.4300	5.5304	0.258	0	0	0
2014/11/19	R209	06/08/2015	9.00	Put	Bond Future	1,921.2000	1.9212	1,923.5200	1.9235	0.121	0	0	0
2014/11/19	R209	06/08/2015	8.99	Call	Bond Future	5,417.4000	5.4174	5,431.6100	5.4316	0.262	0	0	0
2014/11/19	R209	06/08/2015	9.90	Put	Bond Future	525.1300	0.5251	506.2700	0.5063	(3.591)	0	0	2,914
2014/11/19	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R210	05/02/2015			Bond Future	177.5958	177.5958	177.5968	177.5968	0.001	0.0000	0.0000	628

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
2014/11/19	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R210	05/02/2015	175.01	Call	Bond Future	2,585.7800	2.5858	2,586.7700	2.5868	0.038	0	0	0
2014/11/19	R210	05/02/2015	174.99	Call	Bond Future	2,605.7800	2.6058	2,606.7700	2.6068	0.038	0	0	0
2014/11/19	R210	05/02/2015	175.00	Call	Bond Future	2,595.7800	2.5958	2,596.7700	2.5968	0.038	0	0	0
2014/11/19	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R210	07/05/2015			Bond Future	178.4214	178.4214	178.4165	178.4165	(0.003)	0.0000	0.0000	0
2014/11/19	R210	07/05/2015	177.00	Call	Bond Future	1,421.3800	1.4214	1,416.4600	1.4165	(0.346)	0	0	0
2014/11/19	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R210	07/05/2015	177.01	Call	Bond Future	1,411.3800	1.4114	1,406.4600	1.4065	(0.349)	0	0	0
2014/11/19	R210	07/05/2015	176.99	Call	Bond Future	1,431.3800	1.4314	1,426.4600	1.4265	(0.344)	0	0	0
2014/11/19	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R211	05/02/2015			Bond Future	132.7458	132.7458	132.6529	132.6529	(0.070)	0.0000	0.0000	1,120
2014/11/19	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R211	05/02/2015	132.99	Put	Bond Future	244.1600	0.2442	337.1200	0.3371	38.073	0	0	0
2014/11/19	R211	05/02/2015	133.01	Put	Bond Future	264.1600	0.2642	357.1200	0.3571	35.191	0	0	0
2014/11/19	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R211	05/02/2015	133.00	Put	Bond Future	254.1600	0.2542	347.1200	0.3471	36.575	0	0	0
2014/11/19	R211	07/05/2015	134.99	Put	Bond Future	73.7200	0.0737	172.5800	0.1726	134.102	0	0	0
2014/11/19	R211	07/05/2015			Bond Future	134.9163	134.9163	134.8174	134.8174	(0.073)	0.0000	0.0000	0
2014/11/19	R211	07/05/2015	135.01	Put	Bond Future	93.7200	0.0937	192.5800	0.1926	105.484	0	0	0
2014/11/19	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R211	07/05/2015	135.00	Put	Bond Future	83.7200	0.0837	182.5800	0.1826	118.084	0	0	0
2014/11/19	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R212	05/02/2015			Bond Future	137.9178	137.9178	137.7364	137.7364	(0.132)	0.0000	0.0000	14,864
2014/11/19	R212	05/02/2015	137.99	Put	Bond Future	72.1600	0.0722	253.6100	0.2536	251.455	0	0	0
2014/11/19	R212	05/02/2015	138.01	Put	Bond Future	92.1600	0.0922	273.6100	0.2736	196.886	0	0	0
2014/11/19	R212	05/02/2015	138.00	Put	Bond Future	82.1600	0.0822	263.6100	0.2636	220.850	0	0	0
2014/11/19	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R212	07/05/2015			Bond Future	140.1728	140.1728	139.9839	139.9839	(0.135)	0.0000	0.0000	0
2014/11/19	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R212	07/05/2015	140.99	Put	Bond Future	817.1700	0.8172	1,006.0700	1.0061	23.116	0	0	0
2014/11/19	R212	07/05/2015	141.01	Put	Bond Future	837.1700	0.8372	1,026.0700	1.0261	22.564	0	0	0
2014/11/19	R212	07/05/2015	141.00	Put	Bond Future	827.1700	0.8272	1,016.0700	1.0161	22.837	0	0	0
2014/11/19	R213	05/02/2015	9.26	Put	Bond Future	86.0300	0.0860	84.4100	0.0844	(1.883)	0	0	0
2014/11/19	R213	05/02/2015			Bond Future	8.3218	91.5540	8.3146	91.6120	(0.087)	0.0000	0.0000	21,796
2014/11/19	R213	05/02/2015	9.25	Put	Bond Future	89.3900	0.0894	88.0400	0.0880	(1.510)	0	0	0
2014/11/19	R213	05/02/2015	9.24	Put	Bond Future	92.8700	0.0929	91.4600	0.0915	(1.518)	0	0	0
2014/11/19	R213	05/02/2015	9.25	Call	Bond Future	7,124.5300	7.1245	7,181.1700	7.1812	0.795	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
2014/11/19	R213	05/02/2015	9.26	Call	Bond Future	7,192.5200	7.1925	7,248.8900	7.2489	0.784	0	0	0
2014/11/19	R213	05/02/2015	9.24	Call	Bond Future	7,056.5700	7.0566	7,113.1500	7.1132	0.802	0	0	0
2014/11/19	R213	07/05/2015	8.74	Call	Bond Future	4,276.1100	4.2761	4,279.6500	4.2796	0.083	0	0	0
2014/11/19	R213	07/05/2015	8.75	Put	Bond Future	1,371.2400	1.3712	1,319.2900	1.3193	(3.789)	0	0	0
2014/11/19	R213	07/05/2015			Bond Future	8.3686	89.4948	8.3615	89.5507	(0.084)	0.0000	0.0000	0
2014/11/19	R213	07/05/2015	8.75	Call	Bond Future	4,327.4000	4.3274	4,331.3700	4.3314	0.092	0	0	0
2014/11/19	R213	07/05/2015	8.76	Call	Bond Future	4,378.9400	4.3789	4,383.3300	4.3833	0.100	0	0	0
2014/11/19	R213	07/05/2015	8.74	Put	Bond Future	1,395.6500	1.3956	1,343.2700	1.3433	(3.753)	0	0	0
2014/11/19	R213	07/05/2015	8.76	Put	Bond Future	1,347.1800	1.3472	1,295.6500	1.2956	(3.825)	0	0	0
2014/11/19	R213	06/08/2015			Bond Future	8.4073	91.0435	8.4002	91.0989	(0.084)	0.0000	0.0000	0
2014/11/19	R213	06/08/2015	8.49	Put	Bond Future	3,005.4300	3.0054	2,934.6400	2.9346	(2.355)	0	0	0
2014/11/19	R213	06/08/2015	8.51	Put	Bond Future	2,933.4500	2.9335	2,863.1800	2.8632	(2.395)	0	0	0
2014/11/19	R213	06/08/2015	8.49	Call	Bond Future	3,651.0000	3.6510	3,635.6300	3.6356	(0.421)	0	0	0
2014/11/19	R213	06/08/2015	8.50	Put	Bond Future	2,968.9700	2.9690	2,898.4400	2.8984	(2.376)	0	0	0
2014/11/19	R213	06/08/2015	8.50	Call	Bond Future	3,692.1500	3.6921	3,677.0400	3.6770	(0.409)	0	0	0
2014/11/19	R213	06/08/2015	8.51	Call	Bond Future	3,734.1400	3.7341	3,719.2900	3.7193	(0.398)	0	0	0
2014/11/19	R214	05/02/2015	9.50	Call	Bond Future	7,530.9000	7.5309	7,550.3800	7.5504	0.259	0	0	0
2014/11/19	R214	05/02/2015			Bond Future	8.5582	81.5814	8.5563	81.5978	(0.022)	0.0000	0.0000	6,869
2014/11/19	R214	05/02/2015	9.51	Call	Bond Future	7,599.7500	7.5998	7,618.7700	7.6188	0.250	0	0	0
2014/11/19	R214	05/02/2015	9.49	Call	Bond Future	7,462.0800	7.4621	7,481.6400	7.4816	0.262	0	0	0
2014/11/19	R214	05/02/2015	9.50	Put	Bond Future	104.9600	0.1050	108.0200	0.1080	2.915	0	0	0
2014/11/19	R214	05/02/2015	9.49	Put	Bond Future	108.8100	0.1088	111.9500	0.1120	2.886	0	0	0
2014/11/19	R214	05/02/2015	9.51	Put	Bond Future	101.2600	0.1013	103.8600	0.1039	2.568	0	0	0
2014/11/19	R214	07/05/2015			Bond Future	8.6026	79.6136	8.6009	79.6277	(0.019)	0.0000	0.0000	0
2014/11/19	R214	07/05/2015	9.15	Call	Bond Future	5,559.7200	5.5597	5,580.0100	5.5800	0.365	0	0	0
2014/11/19	R214	07/05/2015	9.16	Call	Bond Future	5,616.4700	5.6165	5,636.9100	5.6369	0.364	0	0	0
2014/11/19	R214	07/05/2015	9.14	Put	Bond Future	1,156.2200	1.1562	1,162.4700	1.1625	0.541	0	0	0
2014/11/19	R214	07/05/2015	9.16	Put	Bond Future	1,115.4500	1.1155	1,121.8200	1.1218	0.571	0	0	0
2014/11/19	R214	07/05/2015	9.15	Put	Bond Future	1,135.6800	1.1357	1,141.9000	1.1419	0.548	0	0	0
2014/11/19	R214	07/05/2015	9.14	Call	Bond Future	5,503.1500	5.5032	5,523.4700	5.5235	0.369	0	0	0
2014/11/19	R214	06/08/2015	8.76	Put	Bond Future	3,150.9900	3.1510	3,111.5400	3.1115	(1.252)	0	0	0
2014/11/19	R214	06/08/2015			Bond Future	8.6401	80.9913	8.6386	81.0043	(0.018)	0.0000	0.0000	0
2014/11/19	R214	06/08/2015	8.75	Put	Bond Future	3,188.7000	3.1887	3,149.1600	3.1492	(1.240)	0	0	0
2014/11/19	R214	06/08/2015	8.74	Call	Bond Future	4,059.5000	4.0595	4,032.8900	4.0329	(0.655)	0	0	0
2014/11/19	R214	06/08/2015	8.75	Call	Bond Future	4,103.4000	4.1034	4,076.8900	4.0769	(0.646)	0	0	0
2014/11/19	R214	06/08/2015	8.76	Call	Bond Future	4,148.0700	4.1481	4,121.6500	4.1217	(0.637)	0	0	0
2014/11/19	R214	06/08/2015	8.74	Put	Bond Future	3,227.3100	3.2273	3,187.6700	3.1877	(1.228)	0	0	0
2014/11/19	R248	05/02/2015			Bond Future	8.6247	105.2958	8.6227	105.3176	(0.023)	0.0000	0.0000	40,123
2014/11/19	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R248	05/02/2015	9.50	Call	Bond Future	8,892.3300	8.8923	8,914.1400	8.9141	0.245	0	0	0
2014/11/19	R248	05/02/2015	9.51	Call	Bond Future	8,985.8500	8.9859	9,007.6600	9.0077	0.243	0	0	0
2014/11/19	R248	05/02/2015	9.49	Call	Bond Future	8,798.6300	8.7986	8,820.4400	8.8204	0.248	0	0	0
2014/11/19	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R248	07/05/2015			Bond Future	8.6705	102.5734	8.6688	102.5920	(0.020)	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
2014/11/19	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R248	07/05/2015	9.26	Call	Bond Future	6,086.0800	6.0861	6,104.7300	6.1047	0.306	0	0	0
2014/11/19	R248	07/05/2015	9.24	Call	Bond Future	5,890.2800	5.8903	5,908.9300	5.9089	0.317	0	0	0
2014/11/19	R248	07/05/2015	9.25	Call	Bond Future	5,988.2700	5.9883	6,006.9200	6.0069	0.311	0	0	0
2014/11/19	R248	06/08/2015	8.76	Call	Bond Future	541.1700	0.5412	558.4600	0.5585	3.195	0	0	0
2014/11/19	R248	06/08/2015			Bond Future	8.7097	104.3485	8.7081	104.3658	(0.018)	0.0000	0.0000	0
2014/11/19	R248	06/08/2015	8.74	Call	Bond Future	326.6500	0.3266	343.9400	0.3439	5.293	0	0	0
2014/11/19	R248	06/08/2015	8.75	Call	Bond Future	434.0100	0.4340	451.3000	0.4513	3.984	0	0	0
2014/11/19	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/19	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **415297**