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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/11/2014 TO 26/11/2014

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
2014/11/26	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	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
2014/11/26	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	2025	05/02/2015	119.01	Call	Bond Future	228.8700	0.2289	8.7500	0.0088	(96.177)	0	0	0
2014/11/26	2025	05/02/2015			Bond Future	119.2389	119.2389	119.0188	119.0188	(0.185)	0.0000	0.0000	16
2014/11/26	2025	05/02/2015	118.99	Call	Bond Future	248.8700	0.2489	28.7500	0.0288	(88.448)	0	0	0
2014/11/26	2025	05/02/2015	119.00	Call	Bond Future	238.8700	0.2389	18.7500	0.0188	(92.151)	0	0	0
2014/11/26	2025	05/02/2015	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2025	05/02/2015	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2025	05/02/2015	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2025	07/05/2015	120.99	Call	Bond Future	200.5800	0.2006	0.0000	0.0000	(100.000)	0	0	0
2014/11/26	2025	07/05/2015	121.01	Call	Bond Future	180.5800	0.1806	0.0000	0.0000	(100.000)	0	0	0
2014/11/26	2025	07/05/2015			Bond Future	121.1906	121.1906	120.9624	120.9624	(0.188)	0.0000	0.0000	0
2014/11/26	2025	07/05/2015	121.00	Call	Bond Future	190.5800	0.1906	0.0000	0.0000	(100.000)	0	0	0
2014/11/26	2025	07/05/2015	120.99	Put	Bond Future	0.0000	0.0000	27.5600	0.0276	100.000	0	0	0
2014/11/26	2025	07/05/2015	121.01	Put	Bond Future	0.0000	0.0000	47.5600	0.0476	100.000	0	0	0
2014/11/26	2025	07/05/2015	121.00	Put	Bond Future	0.0000	0.0000	37.5600	0.0376	100.000	0	0	0
2014/11/26	2030	05/02/2015			Bond Future	8.2304	98.2540	8.1363	99.0488	(1.143)	0.0000	0.0000	4,663
2014/11/26	2030	05/02/2015	9.25	Call	Bond Future	8,061.4500	8.0614	8,856.2900	8.8563	9.860	0	0	0
2014/11/26	2030	05/02/2015	9.24	Call	Bond Future	7,987.0500	7.9871	8,781.8900	8.7819	9.952	0	0	0
2014/11/26	2030	05/02/2015	9.26	Call	Bond Future	8,135.7600	8.1358	8,930.6000	8.9306	9.770	0	0	0
2014/11/26	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2030	07/05/2015			Bond Future	8.2800	99.8550	8.1834	100.6590	(1.166)	0.0000	0.0000	0
2014/11/26	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2030	07/05/2015	8.74	Call	Bond Future	3,707.5700	3.7076	4,511.5200	4.5115	21.684	0	0	0
2014/11/26	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2030	07/05/2015	8.75	Call	Bond Future	3,785.9400	3.7859	4,589.8900	4.5899	21.235	0	0	0
2014/11/26	2030	07/05/2015	8.76	Call	Bond Future	3,864.2100	3.8642	4,668.1600	4.6682	20.805	0	0	0
2014/11/26	2032	05/02/2015			Bond Future	8.4134	101.5283	8.3244	102.3248	(1.058)	0.0000	0.0000	15
2014/11/26	2032	05/02/2015	8.50	Call	Bond Future	765.5800	0.7656	1,562.1100	1.5621	104.043	0	0	0
2014/11/26	2032	05/02/2015	8.51	Call	Bond Future	853.4700	0.8535	1,650.0000	1.6500	93.328	0	0	0
2014/11/26	2032	05/02/2015	8.49	Call	Bond Future	677.5800	0.6776	1,474.1100	1.4741	117.555	0	0	0
2014/11/26	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	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
2014/11/26	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2032	07/05/2015			Bond Future	8.4641	99.0263	8.3728	99.8320	(1.078)	0.0000	0.0000	0
2014/11/26	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2032	07/05/2015	8.50	Call	Bond Future	314.5800	0.3146	1,120.2900	1.1203	256.122	0	0	0
2014/11/26	2032	07/05/2015	8.51	Call	Bond Future	401.8900	0.4019	1,207.6000	1.2076	200.480	0	0	0
2014/11/26	2032	07/05/2015	8.49	Call	Bond Future	227.1500	0.2271	1,032.8600	1.0329	354.704	0	0	0
2014/11/26	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	776.7900	0.7768	100.000	0	0	0
2014/11/26	2032	06/08/2015			Bond Future	8.5048	100.7569	8.4110	101.5757	(1.103)	0.0000	0.0000	0
2014/11/26	2032	06/08/2015	8.51	Call	Bond Future	44.7400	0.0447	863.5200	0.8635	1830.085	0	0	0
2014/11/26	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	689.9500	0.6900	100.000	0	0	0
2014/11/26	2032	06/08/2015	8.50	Put	Bond Future	41.9900	0.0420	0.0000	0.0000	(100.000)	0	0	0
2014/11/26	2032	06/08/2015	8.49	Put	Bond Future	128.8300	0.1288	0.0000	0.0000	(100.000)	0	0	0
2014/11/26	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2037	05/02/2015			Bond Future	8.5460	99.7777	8.4674	100.5530	(0.919)	0.0000	0.0000	13,851
2014/11/26	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2037	05/02/2015	9.50	Call	Bond Future	8,704.6800	8.7047	9,479.9600	9.4800	8.906	0	0	0
2014/11/26	2037	05/02/2015	9.51	Call	Bond Future	8,789.4200	8.7894	9,564.7000	9.5647	8.821	0	0	0
2014/11/26	2037	05/02/2015	9.49	Call	Bond Future	8,619.8100	8.6198	9,395.0900	9.3951	8.994	0	0	0
2014/11/26	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2037	07/05/2015			Bond Future	8.5969	101.4036	8.5165	102.1877	(0.935)	0.0000	0.0000	500
2014/11/26	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2037	07/05/2015	9.01	Call	Bond Future	3,880.9500	3.8810	4,665.0000	4.6650	20.203	0	0	0
2014/11/26	2037	07/05/2015	8.99	Call	Bond Future	3,698.6200	3.6986	4,482.6700	4.4827	21.198	0	0	0
2014/11/26	2037	07/05/2015	9.00	Call	Bond Future	3,789.8500	3.7899	4,573.9000	4.5739	20.688	0	0	0
2014/11/26	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2037	06/08/2015			Bond Future	8.6399	98.9156	8.5574	99.7123	(0.956)	0.0000	0.0000	0
2014/11/26	2037	06/08/2015	8.75	Call	Bond Future	1,046.5900	1.0466	1,843.3300	1.8433	76.127	0	0	0
2014/11/26	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2037	06/08/2015	8.76	Call	Bond Future	1,140.8200	1.1408	1,937.5600	1.9376	69.839	0	0	0
2014/11/26	2037	06/08/2015	8.74	Call	Bond Future	952.2200	0.9522	1,748.9600	1.7490	83.672	0	0	0
2014/11/26	2038	05/02/2015	123.00	Call	Bond Future	4,101.6900	4.1017	4,101.6900	4.1017	0.000	0	0	0
2014/11/26	2038	05/02/2015			Bond Future	127.1017	127.1017	127.1017	127.1017	0.000	0.0000	0.0000	1,318
2014/11/26	2038	05/02/2015	123.01	Call	Bond Future	4,091.6900	4.0917	4,091.6900	4.0917	0.000	0	0	0
2014/11/26	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2038	05/02/2015	122.99	Call	Bond Future	4,111.6900	4.1117	4,111.6900	4.1117	0.000	0	0	0
2014/11/26	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2038	07/05/2015			Bond Future	129.1820	129.1820	129.1774	129.1774	(0.004)	0.0000	0.0000	0
2014/11/26	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	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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2014/11/26	2038	07/05/2015	126.99	Call	Bond Future	2,192.0500	2.1921	2,187.4200	2.1874	(0.211)	0	0	0
2014/11/26	2038	07/05/2015	127.00	Call	Bond Future	2,182.0500	2.1821	2,177.4200	2.1774	(0.212)	0	0	0
2014/11/26	2038	07/05/2015	127.01	Call	Bond Future	2,172.0500	2.1721	2,167.4200	2.1674	(0.213)	0	0	0
2014/11/26	2044	05/02/2015	9.00	Call	Bond Future	3,509.6200	3.5096	4,350.9300	4.3509	23.972	0	0	0
2014/11/26	2044	05/02/2015			Bond Future	8.6602	101.1853	8.5817	102.0267	(0.906)	0.0000	0.0000	5,842
2014/11/26	2044	05/02/2015	9.01	Call	Bond Future	3,609.7300	3.6097	4,451.0400	4.4510	23.307	0	0	0
2014/11/26	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2044	05/02/2015	8.99	Call	Bond Future	3,409.3300	3.4093	4,250.6400	4.2506	24.677	0	0	0
2014/11/26	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2044	07/05/2015			Bond Future	8.7103	102.8342	8.6301	103.6853	(0.922)	0.0000	0.0000	0
2014/11/26	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2044	07/05/2015	9.01	Call	Bond Future	3,072.7300	3.0727	3,923.8800	3.9239	27.700	0	0	0
2014/11/26	2044	07/05/2015	8.99	Call	Bond Future	2,872.6500	2.8726	3,723.8000	3.7238	29.629	0	0	0
2014/11/26	2044	07/05/2015	9.00	Call	Bond Future	2,972.7700	2.9728	3,823.9200	3.8239	28.632	0	0	0
2014/11/26	2044	06/08/2015	8.76	Call	Bond Future	70.4300	0.0704	935.4200	0.9354	1228.156	0	0	0
2014/11/26	2044	06/08/2015			Bond Future	8.7532	100.2459	8.6709	101.1108	(0.941)	0.0000	0.0000	0
2014/11/26	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	726.8000	0.7268	100.000	0	0	0
2014/11/26	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	831.2000	0.8312	100.000	0	0	0
2014/11/26	2044	06/08/2015	8.74	Put	Bond Future	138.1900	0.1382	0.0000	0.0000	(100.000)	0	0	0
2014/11/26	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2044	06/08/2015	8.75	Put	Bond Future	33.7900	0.0338	0.0000	0.0000	(100.000)	0	0	0
2014/11/26	2046	05/02/2015			Bond Future	130.4383	130.4383	130.2918	130.2918	(0.112)	0.0000	0.0000	5,569
2014/11/26	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2046	05/02/2015	123.99	Call	Bond Future	6,448.3200	6.4483	6,301.7600	6.3018	(2.273)	0	0	0
2014/11/26	2046	05/02/2015	124.01	Call	Bond Future	6,428.3200	6.4283	6,281.7600	6.2818	(2.280)	0	0	0
2014/11/26	2046	05/02/2015	124.00	Call	Bond Future	6,438.3200	6.4383	6,291.7600	6.2918	(2.276)	0	0	0
2014/11/26	2046	07/05/2015			Bond Future	131.2027	131.2027	131.0488	131.0488	(0.117)	0.0000	0.0000	0
2014/11/26	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2046	07/05/2015	126.99	Call	Bond Future	4,212.7400	4.2127	4,058.7500	4.0588	(3.655)	0	0	0
2014/11/26	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2046	07/05/2015	127.00	Call	Bond Future	4,202.7400	4.2027	4,048.7500	4.0488	(3.664)	0	0	0
2014/11/26	2046	07/05/2015	127.01	Call	Bond Future	4,192.7400	4.1927	4,038.7500	4.0388	(3.673)	0	0	0
2014/11/26	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2050	05/02/2015			Bond Future	139.2497	139.2497	138.9023	138.9023	(0.249)	0.0000	0.0000	2,640
2014/11/26	2050	05/02/2015	130.01	Call	Bond Future	9,239.6500	9.2397	8,892.2900	8.8923	(3.759)	0	0	0
2014/11/26	2050	05/02/2015	129.99	Call	Bond Future	9,259.6500	9.2597	8,912.2900	8.9123	(3.751)	0	0	0
2014/11/26	2050	05/02/2015	130.00	Call	Bond Future	9,249.6500	9.2497	8,902.2900	8.9023	(3.755)	0	0	0
2014/11/26	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	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
2014/11/26	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2050	07/05/2015			Bond Future	141.5285	141.5285	141.1705	141.1705	(0.253)	0.0000	0.0000	0
2014/11/26	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	2050	07/05/2015	135.01	Call	Bond Future	6,518.5100	6.5185	6,160.5100	6.1605	(5.492)	0	0	0
2014/11/26	2050	07/05/2015	134.99	Call	Bond Future	6,538.5100	6.5385	6,180.5100	6.1805	(5.475)	0	0	0
2014/11/26	2050	07/05/2015	135.00	Call	Bond Future	6,528.5100	6.5285	6,170.5100	6.1705	(5.484)	0	0	0
2014/11/26	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	AL12	05/02/2015			Index Future	541.5150	541.5150	545.5920	545.5920	0.753	0.0000	0.0000	0
2014/11/26	AL12	07/05/2015			Index Future	550.3290	550.3290	554.4560	554.4560	0.750	0.0000	0.0000	0
2014/11/26	AL37	05/02/2015			Index Future	452.5620	452.5620	454.2690	454.2690	0.377	0.0000	0.0000	116
2014/11/26	AL37	07/05/2015			Index Future	459.9280	459.9280	461.6500	461.6500	0.374	0.0000	0.0000	0
2014/11/26	AL7T	05/02/2015			Index Future	536.8940	536.8940	541.5360	541.5360	0.865	0.0000	0.0000	3
2014/11/26	AL7T	07/05/2015			Index Future	545.6320	545.6320	550.3340	550.3340	0.862	0.0000	0.0000	0
2014/11/26	ALBI	05/02/2015			Index Future	488.9790	488.9790	491.8850	491.8850	0.594	0.0000	0.0000	654
2014/11/26	ALBI	07/05/2015			Index Future	496.9380	496.9380	499.8770	499.8770	0.591	0.0000	0.0000	0
2014/11/26	ALBI	06/08/2015			Index Future	505.5210	505.5210	508.5090	508.5090	0.591	0.0000	0.0000	0
2014/11/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/11/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/11/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	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
2014/11/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/26	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	EL28	05/02/2015			Bond Future	125.1252	125.1252	125.0576	125.0576	(0.054)	0.0000	0.0000	0
2014/11/26	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	EL28	05/02/2015	125.99	Put	Bond Future	864.7900	0.8648	932.4100	0.9324	7.819	0	0	0
2014/11/26	EL28	05/02/2015	126.01	Put	Bond Future	884.7900	0.8848	952.4100	0.9524	7.642	0	0	0
2014/11/26	EL28	05/02/2015	126.00	Put	Bond Future	874.7900	0.8748	942.4100	0.9424	7.730	0	0	0
2014/11/26	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	EL28	07/05/2015	125.00	Call	Bond Future	661.7300	0.6617	588.5800	0.5886	(11.054)	0	0	0
2014/11/26	EL28	07/05/2015			Bond Future	125.6617	125.6617	125.5886	125.5886	(0.058)	0.0000	0.0000	0
2014/11/26	EL28	07/05/2015	125.01	Call	Bond Future	651.7300	0.6517	578.5800	0.5786	(11.224)	0	0	0
2014/11/26	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	EL28	07/05/2015	124.99	Call	Bond Future	671.7300	0.6717	598.5800	0.5986	(10.890)	0	0	0
2014/11/26	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	ES33	05/02/2015	10.00	Call	Bond Future	4,645.2900	4.6453	5,257.8300	5.2578	13.186	0	0	0
2014/11/26	ES33	05/02/2015			Bond Future	9.3649	86.7724	9.2851	87.3849	(0.852)	0.0000	0.0000	6,220
2014/11/26	ES33	05/02/2015	10.01	Call	Bond Future	4,715.2500	4.7152	5,327.7900	5.3278	12.991	0	0	0
2014/11/26	ES33	05/02/2015	9.99	Call	Bond Future	4,575.2400	4.5752	5,187.7800	5.1878	13.388	0	0	0
2014/11/26	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	ES33	07/05/2015			Bond Future	9.4400	84.3972	9.3583	85.0165	(0.866)	0.0000	0.0000	0
2014/11/26	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	ES33	07/05/2015	9.76	Call	Bond Future	2,357.8200	2.3578	2,977.1000	2.9771	26.265	0	0	0
2014/11/26	ES33	07/05/2015	9.74	Call	Bond Future	2,213.4300	2.2134	2,832.7100	2.8327	27.978	0	0	0
2014/11/26	ES33	07/05/2015	9.75	Call	Bond Future	2,285.6700	2.2857	2,904.9500	2.9050	27.094	0	0	0
2014/11/26	ES33	06/08/2015			Bond Future	9.5062	85.8722	9.4220	86.5014	(0.885)	0.0000	0.0000	0
2014/11/26	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	ES33	06/08/2015	9.61	Call	Bond Future	766.4300	0.7664	1,395.6200	1.3956	82.094	0	0	0
2014/11/26	ES33	06/08/2015	9.59	Call	Bond Future	619.6300	0.6196	1,248.8200	1.2488	101.543	0	0	0
2014/11/26	ES33	06/08/2015	9.60	Call	Bond Future	693.0800	0.6931	1,322.2700	1.3223	90.782	0	0	0
2014/11/26	GOVI	05/02/2015	459.99	Call	GOVI	270,060.0000	27.0060	295,880.0000	29.5880	9.561	0	0	0
2014/11/26	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	GOVI	05/02/2015			GOVI	486.9960	486.9960	489.5780	489.5780	0.530	0.0000	0.0000	411

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
2014/11/26	GOVI	05/02/2015	459.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	GOVI	05/02/2015	460.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	GOVI	05/02/2015	460.00	Call	GOVI	269,960.0000		26.9960	295,780.0000	29.5780	9.564	0	0	0
2014/11/26	GOVI	05/02/2015	460.01	Call	GOVI	269,860.0000		26.9860	295,680.0000	29.5680	9.568	0	0	0
2014/11/26	GOVI	07/05/2015	449.99	Call	GOVI	449,320.0000		44.9320	475,430.0000	47.5430	5.811	0	0	0
2014/11/26	GOVI	07/05/2015			GOVI	494.9220		494.9220	497.5330	497.5330	0.528	0.0000	0.0000	130
2014/11/26	GOVI	07/05/2015	450.00	Call	GOVI	449,220.0000		44.9220	475,330.0000	47.5330	5.812	0	0	0
2014/11/26	GOVI	07/05/2015	450.01	Call	GOVI	449,120.0000		44.9120	475,230.0000	47.5230	5.814	0	0	0
2014/11/26	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	GOVI	06/08/2015			GOVI	503.4700		503.4700	506.1250	506.1250	0.527	0.0000	0.0000	0
2014/11/26	GOVI	06/08/2015	499.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	GOVI	06/08/2015	500.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	GOVI	06/08/2015	499.99	Call	GOVI	34,800.0000		3.4800	61,350.0000	6.1350	76.293	0	0	0
2014/11/26	GOVI	06/08/2015	500.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	GOVI	06/08/2015	500.00	Call	GOVI	34,700.0000		3.4700	61,250.0000	6.1250	76.513	0	0	0
2014/11/26	GOVI	06/08/2015	500.01	Call	GOVI	34,600.0000		3.4600	61,150.0000	6.1150	76.734	0	0	0
2014/11/26	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/11/26	IGOV	05/02/2015			Index Future	226.3500		226.3500	226.2620	226.2620	(0.039)	0.0000	0.0000	1,093
2014/11/26	IGOV	07/05/2015			Index Future	230.0530		230.0530	229.9560	229.9560	(0.042)	0.0000	0.0000	80
2014/11/26	IGOV	06/08/2015			Index Future	234.0440		234.0440	233.9450	233.9450	(0.042)	0.0000	0.0000	0
2014/11/26	ILBI	05/02/2015			Index Future	613.3130		613.3130	613.0650	613.0650	(0.040)	0.0000	0.0000	157
2014/11/26	ILBI	07/05/2015			Index Future	623.3670		623.3670	623.1130	623.1130	(0.041)	0.0000	0.0000	0
2014/11/26	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/11/26	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/11/26	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/11/26	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/11/26	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/11/26	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/11/26	JBAF	17/12/2014			Jibar Tradeable Future	6.0800		93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/11/26	JBAF	21/01/2015			Jibar Tradeable Future	6.1000		93.9000	6.0900	93.9100	(0.164)	0.0000	0.0000	0
2014/11/26	JBAF	18/02/2015			Jibar Tradeable Future	6.1400		93.8600	6.1100	93.8900	(0.489)	0.0000	0.0000	0
2014/11/26	JBAF	18/03/2015			Jibar Tradeable Future	6.1700		93.8300	6.1300	93.8700	(0.648)	0.0000	0.0000	2,850
2014/11/26	JBAF	15/04/2015			Jibar Tradeable Future	6.2100		93.7900	6.1800	93.8200	(0.483)	0.0000	0.0000	0
2014/11/26	JBAF	20/05/2015			Jibar Tradeable Future	6.2900		93.7100	6.2500	93.7500	(0.636)	0.0000	0.0000	0
2014/11/26	JBAF	17/06/2015			Jibar Tradeable Future	6.3100		93.6900	6.2700	93.7300	(0.634)	0.0000	0.0000	5,000



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2014/11/26	JBAF	16/09/2015			Jibar Tradeable Future	6.4300	93.5700	6.3700	93.6300	(0.933)	0.0000	0.0000	0
2014/11/26	JBAF	15/12/2015			Jibar Tradeable Future	6.5600	93.4400	6.5000	93.5000	(0.915)	0.0000	0.0000	0
2014/11/26	JBAF	16/03/2016			Jibar Tradeable Future	6.6700	93.3300	6.6100	93.3900	(0.900)	0.0000	0.0000	0
2014/11/26	JBAF	15/06/2016			Jibar Tradeable Future	6.7700	93.2300	6.7200	93.2800	(0.739)	0.0000	0.0000	0
2014/11/26	JBAF	21/09/2016			Jibar Tradeable Future	6.8900	93.1100	6.8300	93.1700	(0.871)	0.0000	0.0000	0
2014/11/26	R023	05/02/2015			Bond Future	7.5461	104.6970	7.4407	105.3313	(1.396)	0.0000	0.0000	10,322
2014/11/26	R023	05/02/2015	8.74	Put	Bond Future	7.1700	0.0072	3.2700	0.0033	(54.393)	0	0	0
2014/11/26	R023	05/02/2015	8.75	Call	Bond Future	6,914.3000	6.9143	7,544.9300	7.5449	9.121	0	0	0
2014/11/26	R023	05/02/2015	8.76	Call	Bond Future	6,968.7200	6.9687	7,599.5600	7.5996	9.052	0	0	0
2014/11/26	R023	05/02/2015	8.74	Call	Bond Future	6,859.8500	6.8599	7,490.2700	7.4903	9.190	0	0	0
2014/11/26	R023	05/02/2015	8.76	Put	Bond Future	6.3400	0.0063	2.8600	0.0029	(54.890)	0	0	0
2014/11/26	R023	05/02/2015	8.75	Put	Bond Future	6.7500	0.0068	3.0600	0.0031	(54.667)	0	0	0
2014/11/26	R023	07/05/2015	8.15	Put	Bond Future	549.5500	0.5495	434.3700	0.4344	(20.959)	0	0	0
2014/11/26	R023	07/05/2015	8.14	Call	Bond Future	3,740.3300	3.7403	4,263.7500	4.2638	13.994	0	0	0
2014/11/26	R023	07/05/2015			Bond Future	7.5852	102.4773	7.4760	103.1181	(1.440)	0.0000	0.0000	0
2014/11/26	R023	07/05/2015	8.15	Call	Bond Future	3,784.2300	3.7842	4,309.8300	4.3098	13.889	0	0	0
2014/11/26	R023	07/05/2015	8.16	Call	Bond Future	3,828.3200	3.8283	4,356.0600	4.3561	13.785	0	0	0
2014/11/26	R023	07/05/2015	8.14	Put	Bond Future	561.7700	0.5618	444.4100	0.4444	(20.891)	0	0	0
2014/11/26	R023	07/05/2015	8.16	Put	Bond Future	537.5500	0.5376	424.5100	0.4245	(21.029)	0	0	0
2014/11/26	R023	06/08/2015	9.07	Put	Bond Future	191.9900	0.1920	146.8900	0.1469	(23.491)	0	0	911
2014/11/26	R023	06/08/2015	8.24	Call	Bond Future	4,385.8000	4.3858	4,901.2800	4.9013	11.753	0	0	0
2014/11/26	R023	06/08/2015			Bond Future	7.6089	104.2676	7.4950	104.9186	(1.497)	0.0000	0.0000	0
2014/11/26	R023	06/08/2015	9.07	Call	Bond Future	8,098.0100	8.0980	8,703.9100	8.7039	7.482	0	0	0
2014/11/26	R023	06/08/2015	8.26	Put	Bond Future	844.1100	0.8441	712.1600	0.7122	(15.632)	0	0	0
2014/11/26	R023	06/08/2015	8.25	Put	Bond Future	857.4600	0.8575	723.7300	0.7237	(15.596)	0	0	0
2014/11/26	R023	06/08/2015	8.24	Put	Bond Future	870.9800	0.8710	735.4600	0.7355	(15.559)	0	0	0
2014/11/26	R023	06/08/2015	8.25	Call	Bond Future	4,426.7300	4.4267	4,944.0000	4.9440	11.685	0	0	0
2014/11/26	R023	06/08/2015	8.26	Call	Bond Future	4,467.7800	4.4678	4,986.8300	4.9868	11.618	0	0	0
2014/11/26	R157	05/02/2015	8.74	Call	Bond Future	1,076.2900	1.0763	1,076.1400	1.0761	(0.014)	0	0	0
2014/11/26	R157	05/02/2015	8.75	Put	Bond Future	3.0300	0.0030	2.8900	0.0029	(4.620)	0	0	0
2014/11/26	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/11/26	R157	05/02/2015	8.74	Put	Bond Future	3.1300	0.0031	2.9800	0.0030	(4.792)	0	0	0
2014/11/26	R157	05/02/2015	8.76	Put	Bond Future	2.9400	0.0029	2.8000	0.0028	(4.762)	0	0	0
2014/11/26	R157	05/02/2015	8.75	Call	Bond Future	1,082.0000	1.0820	1,081.8600	1.0819	(0.013)	0	0	0
2014/11/26	R157	05/02/2015	8.76	Call	Bond Future	1,087.7100	1.0877	1,087.5700	1.0876	(0.013)	0	0	0
2014/11/26	R186	05/02/2015	9.00	Call	Bond Future	9,747.3200	9.7473	10,564.4500	10.5644	8.383	0	0	0
2014/11/26	R186	05/02/2015			Bond Future	7.8135	121.9805	7.7191	122.8043	(1.208)	7.7940	7.7650	44,684
2014/11/26	R186	05/02/2015	8.75	Call	Bond Future	7,825.0300	7.8250	8,627.7700	8.6278	10.259	0	0	0
2014/11/26	R186	05/02/2015	8.76	Call	Bond Future	7,901.9500	7.9020	8,705.5900	8.7056	10.170	0	0	0
2014/11/26	R186	05/02/2015	8.74	Call	Bond Future	7,748.1400	7.7481	8,549.9500	8.5500	10.348	0	0	0
2014/11/26	R186	05/02/2015	8.00	Put	Bond Future	948.9100	0.9489	688.0100	0.6880	(27.495)	0	0	6,500
2014/11/26	R186	05/02/2015	8.05	Put	Bond Future	811.3700	0.8114	580.0300	0.5800	(28.512)	0	0	6,500
2014/11/26	R186	05/02/2015	8.45	Put	Bond Future	188.7100	0.1887	119.7300	0.1197	(36.553)	0	0	0
2014/11/26	R186	05/02/2015	8.76	Put	Bond Future	47.7000	0.0477	27.4700	0.0275	(42.411)	0	0	0
2014/11/26	R186	05/02/2015	8.50	Put	Bond Future	153.3200	0.1533	95.7800	0.0958	(37.529)	0	0	0

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2014/11/26	R186	05/02/2015	8.75	Put	Bond Future	50.0200		0.0500	28.8900	0.0289	(42.243)	0	0	0
2014/11/26	R186	05/02/2015	8.45	Call	Bond Future	5,550.4100		5.5504	6,305.3000	6.3053	13.601	0	0	0
2014/11/26	R186	05/02/2015	9.00	Put	Bond Future	14.4800		0.0145	7.7400	0.0077	(46.547)	0	0	9,600
2014/11/26	R186	05/02/2015	8.50	Call	Bond Future	5,922.1700		5.9222	6,688.5000	6.6885	12.940	0	0	0
2014/11/26	R186	05/02/2015	8.00	Call	Bond Future	2,554.9400		2.5549	3,117.9100	3.1179	22.035	0	0	0
2014/11/26	R186	05/02/2015	8.05	Call	Bond Future	2,842.9500		2.8430	3,435.4800	3.4355	20.842	0	0	0
2014/11/26	R186	05/02/2015	8.74	Put	Bond Future	52.4400		0.0524	30.3800	0.0304	(42.067)	0	0	0
2014/11/26	R186	07/05/2015			Bond Future	7.8572		123.9674	7.7599	124.8000	(1.237)	0.0000	0.0000	1
2014/11/26	R186	07/05/2015	8.25	Call	Bond Future	4,516.3300		4.5163	5,142.2400	5.1422	13.859	0	0	0
2014/11/26	R186	07/05/2015	8.24	Put	Bond Future	1,255.4500		1.2555	1,045.3600	1.0454	(16.734)	0	0	0
2014/11/26	R186	07/05/2015	8.26	Put	Bond Future	1,206.7600		1.2068	1,003.6200	1.0036	(16.834)	0	0	0
2014/11/26	R186	07/05/2015	8.25	Put	Bond Future	1,231.0500		1.2311	1,024.3200	1.0243	(16.793)	0	0	0
2014/11/26	R186	07/05/2015	8.26	Call	Bond Future	4,574.0500		4.5740	5,203.5500	5.2036	13.762	0	0	0
2014/11/26	R186	07/05/2015	8.24	Call	Bond Future	4,458.6400		4.4586	5,081.1900	5.0812	13.963	0	0	0
2014/11/26	R186	06/08/2015	8.00	Put	Bond Future	2,807.2000		2.8072	2,437.0400	2.4370	(13.186)	0	0	0
2014/11/26	R186	06/08/2015			Bond Future	7.8880		120.8320	7.7874	121.6780	(1.276)	0.0000	0.0000	0
2014/11/26	R186	06/08/2015	8.00	Call	Bond Future	3,739.3400		3.7393	4,215.1500	4.2151	12.724	0	0	0
2014/11/26	R186	06/08/2015	8.01	Call	Bond Future	3,785.5100		3.7855	4,264.3100	4.2643	12.648	0	0	0
2014/11/26	R186	06/08/2015	7.99	Call	Bond Future	3,693.8500		3.6938	4,166.2800	4.1663	12.790	0	0	0
2014/11/26	R186	06/08/2015	7.99	Put	Bond Future	2,844.5200		2.8445	2,470.9800	2.4710	(13.132)	0	0	0
2014/11/26	R186	06/08/2015	8.01	Put	Bond Future	2,770.6300		2.7706	2,403.4600	2.4035	(13.252)	0	0	0
2014/11/26	R186	05/11/2015	8.25	Put	Bond Future	2,502.5300		2.5025	2,183.7900	2.1838	(12.737)	0	0	0
2014/11/26	R186	05/11/2015	8.24	Call	Bond Future	5,308.7300		5.3087	5,847.2400	5.8472	10.144	0	0	0
2014/11/26	R186	05/11/2015			Bond Future	7.8971		123.0777	7.7931	123.9377	(1.317)	0.0000	0.0000	0
2014/11/26	R186	05/11/2015	9.00	Put	Bond Future	964.0500		0.9641	812.0100	0.8120	(15.771)	0	0	2,600
2014/11/26	R186	05/11/2015	8.24	Put	Bond Future	2,531.9300		2.5319	2,210.4600	2.2105	(12.697)	0	0	0
2014/11/26	R186	05/11/2015	8.26	Put	Bond Future	2,472.9600		2.4730	2,157.3900	2.1574	(12.761)	0	0	0
2014/11/26	R186	05/11/2015	9.00	Call	Bond Future	9,587.7600		9.5878	10,295.7000	10.2957	7.384	0	0	0
2014/11/26	R186	05/11/2015	8.25	Call	Bond Future	5,358.9800		5.3590	5,900.2200	5.9002	10.100	0	0	0
2014/11/26	R186	05/11/2015	8.26	Call	Bond Future	5,408.9900		5.4090	5,953.4000	5.9534	10.065	0	0	0
2014/11/26	R197	05/02/2015	288.99	Put	Bond Future	78.0300		0.0780	79.5000	0.0795	1.884	0	0	0
2014/11/26	R197	05/02/2015			Bond Future	288.9120		288.9120	288.9105	288.9105	(0.001)	0.0000	0.0000	898
2014/11/26	R197	05/02/2015	289.01	Put	Bond Future	98.0300		0.0980	99.5000	0.0995	1.500	0	0	0
2014/11/26	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R197	05/02/2015	289.00	Put	Bond Future	88.0300		0.0880	89.5000	0.0895	1.670	0	0	0
2014/11/26	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R197	07/05/2015			Bond Future	293.6402		293.6402	293.6281	293.6281	(0.004)	0.0000	0.0000	0
2014/11/26	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R197	07/05/2015	293.99	Put	Bond Future	349.7700		0.3498	361.9100	0.3619	3.471	0	0	0
2014/11/26	R197	07/05/2015	294.01	Put	Bond Future	369.7700		0.3698	381.9100	0.3819	3.283	0	0	0
2014/11/26	R197	07/05/2015	294.00	Put	Bond Future	359.7700		0.3598	371.9100	0.3719	3.374	0	0	0
2014/11/26	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R202	05/02/2015	233.01	Call	Bond Future	4,305.4200		4.3054	4,305.4200	4.3054	0.000	0	0	0
2014/11/26	R202	05/02/2015			Bond Future	237.3154		237.3154	237.3154	237.3154	0.000	0.0000	0.0000	50,629

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
2014/11/26	R202	05/02/2015	232.99	Call	Bond Future	4,325.4200	4.3254	4,325.4200	4.3254	0.000	0	0	0
2014/11/26	R202	05/02/2015	233.00	Call	Bond Future	4,315.4200	4.3154	4,315.4200	4.3154	0.000	0	0	0
2014/11/26	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R202	07/05/2015			Bond Future	241.1994	241.1994	241.1905	241.1905	(0.004)	0.0000	0.0000	0
2014/11/26	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R202	07/05/2015	238.51	Call	Bond Future	2,689.4300	2.6894	2,680.5200	2.6805	(0.331)	0	0	0
2014/11/26	R202	07/05/2015	238.49	Call	Bond Future	2,709.4300	2.7094	2,700.5200	2.7005	(0.329)	0	0	0
2014/11/26	R202	07/05/2015	238.50	Call	Bond Future	2,699.4300	2.6994	2,690.5200	2.6905	(0.330)	0	0	0
2014/11/26	R203	05/02/2015	7.69	Call	Bond Future	2,632.2100	2.6322	2,831.6600	2.8317	7.577	0	0	55
2014/11/26	R203	05/02/2015			Bond Future	6.5786	107.2859	6.4956	107.4858	(1.262)	0.0000	0.0000	13,903
2014/11/26	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R203	05/02/2015	8.35	Call	Bond Future	4,154.3900	4.1544	4,354.3000	4.3543	4.812	0	0	0
2014/11/26	R203	05/02/2015	8.36	Call	Bond Future	4,177.2400	4.1772	4,377.1500	4.3771	4.786	0	0	0
2014/11/26	R203	05/02/2015	8.34	Call	Bond Future	4,131.5300	4.1315	4,331.4400	4.3314	4.839	0	0	0
2014/11/26	R203	05/02/2015	7.69	Put	Bond Future	0.8500	0.0009	0.3900	0.0004	(54.118)	0	0	0
2014/11/26	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R203	07/05/2015			Bond Future	6.5759	104.8660	6.4850	105.0653	(1.382)	0.0000	0.0000	0
2014/11/26	R203	07/05/2015	7.24	Put	Bond Future	108.0900	0.1081	80.7700	0.0808	(25.275)	0	0	0
2014/11/26	R203	07/05/2015	7.26	Put	Bond Future	102.3500	0.1023	76.2800	0.0763	(25.471)	0	0	0
2014/11/26	R203	07/05/2015	7.25	Put	Bond Future	105.1900	0.1052	78.4900	0.0785	(25.383)	0	0	0
2014/11/26	R203	07/05/2015	7.25	Call	Bond Future	1,567.5000	1.5675	1,740.0400	1.7400	11.007	0	0	0
2014/11/26	R203	07/05/2015	7.26	Call	Bond Future	1,586.1500	1.5862	1,759.3200	1.7593	10.918	0	0	0
2014/11/26	R203	07/05/2015	7.24	Call	Bond Future	1,548.9000	1.5489	1,720.8200	1.7208	11.099	0	0	0
2014/11/26	R203	06/08/2015	6.74	Call	Bond Future	887.2300	0.8872	1,014.2200	1.0142	14.313	0	0	0
2014/11/26	R203	06/08/2015	6.75	Put	Bond Future	435.8400	0.4358	362.1000	0.3621	(16.919)	0	0	0
2014/11/26	R203	06/08/2015			Bond Future	6.5138	106.6984	6.4115	106.9000	(1.570)	0.0000	0.0000	0
2014/11/26	R203	06/08/2015	6.75	Call	Bond Future	899.8300	0.8998	1,027.7200	1.0277	14.213	0	0	0
2014/11/26	R203	06/08/2015	6.76	Call	Bond Future	912.5100	0.9125	1,041.2900	1.0413	14.113	0	0	0
2014/11/26	R203	06/08/2015	6.74	Put	Bond Future	442.8300	0.4428	368.1900	0.3682	(16.855)	0	0	0
2014/11/26	R203	06/08/2015	6.76	Put	Bond Future	428.9400	0.4289	356.0900	0.3561	(16.984)	0	0	0
2014/11/26	R204	05/02/2015			Bond Future	6.8837	104.8353	6.7973	105.1311	(1.255)	0.0000	0.0000	10,467
2014/11/26	R204	05/02/2015	8.25	Call	Bond Future	4,543.2600	4.5433	4,838.9200	4.8389	6.508	0	0	0
2014/11/26	R204	05/02/2015	8.26	Call	Bond Future	4,575.5800	4.5756	4,871.2500	4.8713	6.462	0	0	0
2014/11/26	R204	05/02/2015	8.24	Call	Bond Future	4,510.9400	4.5109	4,806.5800	4.8066	6.554	0	0	0
2014/11/26	R204	05/02/2015	8.26	Put	Bond Future	0.2900	0.0003	0.1200	0.0001	(58.621)	0	0	0
2014/11/26	R204	05/02/2015	8.25	Put	Bond Future	0.3100	0.0003	0.1300	0.0001	(58.065)	0	0	0
2014/11/26	R204	05/02/2015	8.24	Put	Bond Future	0.3400	0.0003	0.1400	0.0001	(58.824)	0	0	0
2014/11/26	R204	07/05/2015	7.51	Put	Bond Future	215.7900	0.2158	163.6600	0.1637	(24.158)	0	0	0
2014/11/26	R204	07/05/2015			Bond Future	6.9090	106.5429	6.8169	106.8396	(1.333)	0.0000	0.0000	0
2014/11/26	R204	07/05/2015	7.50	Put	Bond Future	221.3800	0.2214	168.1400	0.1681	(24.049)	0	0	0
2014/11/26	R204	07/05/2015	7.49	Call	Bond Future	2,074.3100	2.0743	2,316.6600	2.3167	11.683	0	0	0

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2014/11/26	R204	07/05/2015	7.50	Call	Bond Future	2,100.0500	2.1000	2,343.5100	2.3435	11.593	0	0	0
2014/11/26	R204	07/05/2015	7.51	Call	Bond Future	2,125.8800	2.1259	2,370.4500	2.3704	11.504	0	0	0
2014/11/26	R204	07/05/2015	7.49	Put	Bond Future	227.0800	0.2271	172.7300	0.1727	(23.934)	0	0	0
2014/11/26	R204	06/08/2015	7.74	Call	Bond Future	2,755.0600	2.7551	3,003.3900	3.0034	9.014	0	0	0
2014/11/26	R204	06/08/2015	7.75	Put	Bond Future	262.3500	0.2623	210.6500	0.2107	(19.706)	0	0	0
2014/11/26	R204	06/08/2015			Bond Future	6.9017	104.3651	6.8021	104.6659	(1.444)	0.0000	0.0000	0
2014/11/26	R204	06/08/2015	8.41	Call	Bond Future	4,485.2900	4.4853	4,770.8200	4.7708	6.366	0	0	0
2014/11/26	R204	06/08/2015	7.74	Put	Bond Future	267.2400	0.2672	214.7600	0.2148	(19.638)	0	0	0
2014/11/26	R204	06/08/2015	7.76	Put	Bond Future	257.5300	0.2575	206.6200	0.2066	(19.769)	0	0	0
2014/11/26	R204	06/08/2015	8.41	Put	Bond Future	61.9300	0.0619	46.6500	0.0467	(24.673)	0	0	699
2014/11/26	R204	06/08/2015	7.75	Call	Bond Future	2,779.4000	2.7794	3,028.5100	3.0285	8.963	0	0	0
2014/11/26	R204	06/08/2015	7.76	Call	Bond Future	2,803.8000	2.8038	3,053.7000	3.0537	8.913	0	0	0
2014/11/26	R207	05/02/2015	8.49	Put	Bond Future	0.6400	0.0006	0.2600	0.0003	(59.375)	0	0	0
2014/11/26	R207	05/02/2015			Bond Future	7.1113	101.0814	7.0100	101.4989	(1.424)	0.0000	0.0000	33,719
2014/11/26	R207	05/02/2015	8.51	Put	Bond Future	0.5400	0.0005	0.2200	0.0002	(59.259)	0	0	0
2014/11/26	R207	05/02/2015	8.50	Call	Bond Future	5,519.1400	5.5191	5,936.2600	5.9363	7.558	0	0	0
2014/11/26	R207	05/02/2015	8.51	Call	Bond Future	5,557.4700	5.5575	5,974.6200	5.9746	7.506	0	0	0
2014/11/26	R207	05/02/2015	8.49	Call	Bond Future	5,480.7900	5.4808	5,897.8800	5.8979	7.610	0	0	0
2014/11/26	R207	05/02/2015	8.50	Put	Bond Future	0.5900	0.0006	0.2400	0.0002	(59.322)	0	0	0
2014/11/26	R207	07/05/2015			Bond Future	7.1480	102.7282	7.0412	103.1486	(1.494)	0.0000	0.0000	0
2014/11/26	R207	07/05/2015	8.25	Call	Bond Future	4,296.5900	4.2966	4,691.8900	4.6919	9.200	0	0	0
2014/11/26	R207	07/05/2015	7.73	Call	Bond Future	2,563.1600	2.5632	2,903.1300	2.9031	13.264	0	0	66
2014/11/26	R207	07/05/2015	8.24	Put	Bond Future	81.0000	0.0810	55.2200	0.0552	(31.827)	0	0	0
2014/11/26	R207	07/05/2015	8.26	Put	Bond Future	76.2900	0.0763	51.8300	0.0518	(32.062)	0	0	0
2014/11/26	R207	07/05/2015	7.73	Put	Bond Future	308.1800	0.3082	227.7100	0.2277	(26.111)	0	0	0
2014/11/26	R207	07/05/2015	8.25	Put	Bond Future	78.7400	0.0787	53.6000	0.0536	(31.928)	0	0	0
2014/11/26	R207	07/05/2015	8.26	Call	Bond Future	4,331.4200	4.3314	4,727.4000	4.7274	9.142	0	0	0
2014/11/26	R207	07/05/2015	8.24	Call	Bond Future	4,261.5600	4.2616	4,656.2200	4.6562	9.261	0	0	0
2014/11/26	R207	06/08/2015	7.76	Call	Bond Future	2,763.0100	2.7630	3,081.5200	3.0815	11.528	0	0	0
2014/11/26	R207	06/08/2015			Bond Future	7.1603	100.8786	7.0466	101.3054	(1.588)	0.0000	0.0000	0
2014/11/26	R207	06/08/2015	7.74	Call	Bond Future	2,708.1700	2.7082	3,024.1300	3.0241	11.667	0	0	0
2014/11/26	R207	06/08/2015	7.75	Call	Bond Future	2,735.5400	2.7355	3,052.9100	3.0529	11.602	0	0	0
2014/11/26	R207	06/08/2015	7.46	Call	Bond Future	1,991.0400	1.9910	2,263.1200	2.2631	13.665	0	0	70
2014/11/26	R207	06/08/2015	7.74	Put	Bond Future	565.9000	0.5659	455.1100	0.4551	(19.578)	0	0	0
2014/11/26	R207	06/08/2015	7.76	Put	Bond Future	547.8300	0.5478	439.5900	0.4396	(19.758)	0	0	0
2014/11/26	R207	06/08/2015	7.46	Put	Bond Future	876.4200	0.8764	721.7500	0.7217	(17.648)	0	0	0
2014/11/26	R207	06/08/2015	7.75	Put	Bond Future	556.8000	0.5568	447.4200	0.4474	(19.644)	0	0	0
2014/11/26	R208	05/02/2015	8.51	Call	Bond Future	5,611.0900	5.6111	6,093.2500	6.0933	8.593	0	0	0
2014/11/26	R208	05/02/2015			Bond Future	7.2982	99.7820	7.1975	100.2661	(1.379)	0.0000	0.0000	52,091
2014/11/26	R208	05/02/2015	8.49	Call	Bond Future	5,522.3100	5.5223	6,004.2100	6.0042	8.726	0	0	0
2014/11/26	R208	05/02/2015	8.51	Put	Bond Future	3.6600	0.0037	1.6400	0.0016	(55.191)	0	0	0
2014/11/26	R208	05/02/2015	8.50	Put	Bond Future	3.9100	0.0039	1.7600	0.0018	(54.987)	0	0	0
2014/11/26	R208	05/02/2015	8.49	Put	Bond Future	4.1700	0.0042	1.8900	0.0019	(54.676)	0	0	0
2014/11/26	R208	05/02/2015	8.50	Call	Bond Future	5,566.7100	5.5667	6,048.7400	6.0487	8.659	0	0	0
2014/11/26	R208	07/05/2015	8.01	Call	Bond Future	3,379.0900	3.3791	3,798.8000	3.7988	12.421	0	0	0
2014/11/26	R208	07/05/2015			Bond Future	7.3352	98.0070	7.2301	98.4954	(1.433)	0.0000	0.0000	0

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2014/11/26	R208	07/05/2015	7.99	Call	Bond Future	3,305.1500	3.3051	3,721.9800	3.7220	12.612	0	0	0
2014/11/26	R208	07/05/2015	8.00	Call	Bond Future	3,342.1400	3.3421	3,760.2600	3.7603	12.511	0	0	0
2014/11/26	R208	07/05/2015	7.99	Put	Bond Future	328.2900	0.3283	256.7200	0.2567	(21.801)	0	0	0
2014/11/26	R208	07/05/2015	8.01	Put	Bond Future	313.0600	0.3131	244.3700	0.2444	(21.941)	0	0	0
2014/11/26	R208	07/05/2015	8.00	Put	Bond Future	320.6800	0.3207	250.4000	0.2504	(21.916)	0	0	0
2014/11/26	R208	06/08/2015			Bond Future	7.3527	99.7195	7.2422	100.2154	(1.504)	0.0000	0.0000	0
2014/11/26	R208	06/08/2015	8.00	Call	Bond Future	3,473.6700	3.4737	3,869.5100	3.8695	11.395	0	0	0
2014/11/26	R208	06/08/2015	8.01	Call	Bond Future	3,506.5400	3.5065	3,903.7500	3.9038	11.328	0	0	0
2014/11/26	R208	06/08/2015	8.85	Call	Bond Future	6,546.8900	6.5469	7,012.9800	7.0130	7.119	0	0	0
2014/11/26	R208	06/08/2015	7.99	Call	Bond Future	3,440.9100	3.4409	3,835.3500	3.8354	11.463	0	0	0
2014/11/26	R208	06/08/2015	8.01	Put	Bond Future	620.9100	0.6209	522.1700	0.5222	(15.902)	0	0	0
2014/11/26	R208	06/08/2015	8.00	Put	Bond Future	631.1500	0.6312	531.0400	0.5310	(15.862)	0	0	0
2014/11/26	R208	06/08/2015	7.99	Put	Bond Future	641.5400	0.6415	540.0300	0.5400	(15.823)	0	0	0
2014/11/26	R208	06/08/2015	8.85	Put	Bond Future	123.2500	0.1232	93.3900	0.0934	(24.227)	0	0	198
2014/11/26	R208	05/11/2015			Bond Future	7.3377	98.1684	7.2214	98.6722	(1.585)	0.0000	0.0000	0
2014/11/26	R208	05/11/2015	8.48	Call	Bond Future	5,195.2300	5.1952	5,622.3500	5.6224	8.221	0	0	0
2014/11/26	R208	05/11/2015	7.74	Put	Bond Future	1,139.2000	1.1392	987.9300	0.9879	(13.279)	0	0	0
2014/11/26	R208	05/11/2015	7.75	Call	Bond Future	2,885.5200	2.8855	3,239.5800	3.2396	12.270	0	0	0
2014/11/26	R208	05/11/2015	7.76	Call	Bond Future	2,913.5300	2.9135	3,269.1300	3.2691	12.205	0	0	0
2014/11/26	R208	05/11/2015	8.48	Put	Bond Future	410.9100	0.4109	334.2300	0.3342	(18.661)	0	0	2,200
2014/11/26	R208	05/11/2015	7.74	Call	Bond Future	2,857.6200	2.8576	3,210.1500	3.2101	12.336	0	0	0
2014/11/26	R208	05/11/2015	7.76	Put	Bond Future	1,110.6500	1.1106	962.4500	0.9625	(13.344)	0	0	0
2014/11/26	R208	05/11/2015	7.75	Put	Bond Future	1,124.8600	1.1249	975.1200	0.9751	(13.312)	0	0	0
2014/11/26	R209	05/02/2015	9.00	Put	Bond Future	316.7700	0.3168	229.2900	0.2293	(27.616)	0	0	0
2014/11/26	R209	05/02/2015			Bond Future	8.4478	80.7813	8.3695	81.4240	(0.927)	0.0000	0.0000	28,435
2014/11/26	R209	05/02/2015	9.25	Call	Bond Future	6,274.8500	6.2749	6,877.6600	6.8777	9.607	0	0	0
2014/11/26	R209	05/02/2015	9.26	Call	Bond Future	6,341.9600	6.3420	6,946.0700	6.9461	9.526	0	0	0
2014/11/26	R209	05/02/2015	9.24	Call	Bond Future	6,207.8000	6.2078	6,809.2600	6.8093	9.689	0	0	0
2014/11/26	R209	05/02/2015	9.25	Put	Bond Future	128.2400	0.1282	88.2800	0.0883	(31.160)	0	0	0
2014/11/26	R209	05/02/2015	9.00	Call	Bond Future	4,629.5000	4.6295	5,184.7900	5.1848	11.995	0	0	0
2014/11/26	R209	05/02/2015	9.24	Put	Bond Future	133.1900	0.1332	91.8800	0.0919	(31.016)	0	0	0
2014/11/26	R209	05/02/2015	9.26	Put	Bond Future	123.4600	0.1235	84.8000	0.0848	(31.314)	0	0	0
2014/11/26	R209	07/05/2015			Bond Future	8.4925	78.9487	8.4124	79.5990	(0.943)	0.0000	0.0000	0
2014/11/26	R209	07/05/2015	8.99	Put	Bond Future	1,107.2500	1.1072	940.4800	0.9405	(15.062)	0	0	0
2014/11/26	R209	07/05/2015	9.01	Put	Bond Future	1,066.8700	1.0669	904.8500	0.9048	(15.186)	0	0	0
2014/11/26	R209	07/05/2015	8.99	Call	Bond Future	4,972.1900	4.9722	5,455.7100	5.4557	9.724	0	0	0
2014/11/26	R209	07/05/2015	9.00	Put	Bond Future	1,086.9000	1.0869	922.5200	0.9225	(15.124)	0	0	0
2014/11/26	R209	07/05/2015	9.00	Call	Bond Future	5,026.5100	5.0265	5,512.4200	5.5124	9.667	0	0	0
2014/11/26	R209	07/05/2015	9.01	Call	Bond Future	5,081.0400	5.0810	5,569.3100	5.5693	9.610	0	0	0
2014/11/26	R209	06/08/2015	8.99	Put	Bond Future	1,885.6600	1.8857	1,679.0000	1.6790	(10.960)	0	0	0
2014/11/26	R209	06/08/2015			Bond Future	8.5284	80.3284	8.4463	80.9892	(0.962)	0.0000	0.0000	0
2014/11/26	R209	06/08/2015	9.01	Put	Bond Future	1,836.4000	1.8364	1,633.8300	1.6338	(11.031)	0	0	0
2014/11/26	R209	06/08/2015	9.90	Call	Bond Future	10,380.7700	10.3808	10,971.3100	10.9713	5.689	0	0	0
2014/11/26	R209	06/08/2015	9.00	Call	Bond Future	5,501.8900	5.5019	5,958.0800	5.9581	8.292	0	0	0
2014/11/26	R209	06/08/2015	9.01	Call	Bond Future	5,551.7800	5.5518	6,010.0100	6.0100	8.254	0	0	0
2014/11/26	R209	06/08/2015	9.00	Put	Bond Future	1,860.8900	1.8609	1,656.2800	1.6563	(10.995)	0	0	0
2014/11/26	R209	06/08/2015	8.99	Call	Bond Future	5,452.1700	5.4522	5,906.3100	5.9063	8.330	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
2014/11/26	R209	06/08/2015	9.90	Put	Bond Future	477.7000	0.4777	407.4400	0.4074	(14.708)	0	0	2,914
2014/11/26	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R210	05/02/2015	175.00	Put	Bond Future	177.7883	177.7883	177.6871	177.6871	(0.057)	0.0000	0.0000	628
2014/11/26	R210	05/02/2015	175.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R210	05/02/2015	174.99	Call	Bond Future	2,778.3300	2.7783	2,677.0700	2.6771	(3.645)	0	0	0
2014/11/26	R210	05/02/2015	174.99	Call	Bond Future	2,798.3300	2.7983	2,697.0700	2.6971	(3.619)	0	0	0
2014/11/26	R210	05/02/2015	175.00	Call	Bond Future	2,788.3300	2.7883	2,687.0700	2.6871	(3.632)	0	0	0
2014/11/26	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R210	07/05/2015			Bond Future	178.6202	178.6202	178.5109	178.5109	(0.061)	0.0000	0.0000	0
2014/11/26	R210	07/05/2015	177.00	Call	Bond Future	1,620.2200	1.6202	1,510.9200	1.5109	(6.746)	0	0	0
2014/11/26	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R210	07/05/2015	177.01	Call	Bond Future	1,610.2200	1.6102	1,500.9200	1.5009	(6.788)	0	0	0
2014/11/26	R210	07/05/2015	176.99	Call	Bond Future	1,630.2200	1.6302	1,520.9200	1.5209	(6.705)	0	0	0
2014/11/26	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R211	05/02/2015			Bond Future	132.6345	132.6345	132.6261	132.6261	(0.006)	0.0000	0.0000	1,120
2014/11/26	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R211	05/02/2015	132.99	Put	Bond Future	355.4800	0.3555	363.8600	0.3639	2.357	0	0	0
2014/11/26	R211	05/02/2015	133.01	Put	Bond Future	375.4800	0.3755	383.8600	0.3839	2.232	0	0	0
2014/11/26	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R211	05/02/2015	133.00	Put	Bond Future	365.4800	0.3655	373.8600	0.3739	2.293	0	0	0
2014/11/26	R211	07/05/2015	134.99	Put	Bond Future	184.3900	0.1844	197.8000	0.1978	7.273	0	0	0
2014/11/26	R211	07/05/2015			Bond Future	134.8056	134.8056	134.7922	134.7922	(0.010)	0.0000	0.0000	0
2014/11/26	R211	07/05/2015	135.01	Put	Bond Future	204.3900	0.2044	217.8000	0.2178	6.561	0	0	0
2014/11/26	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R211	07/05/2015	135.00	Put	Bond Future	194.3900	0.1944	207.8000	0.2078	6.899	0	0	0
2014/11/26	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R212	05/02/2015			Bond Future	137.5469	137.5469	137.5461	137.5461	(0.001)	0.0000	0.0000	14,864
2014/11/26	R212	05/02/2015	137.99	Put	Bond Future	443.1100	0.4431	443.9000	0.4439	0.178	0	0	0
2014/11/26	R212	05/02/2015	138.01	Put	Bond Future	463.1100	0.4631	463.9000	0.4639	0.171	0	0	0
2014/11/26	R212	05/02/2015	138.00	Put	Bond Future	453.1100	0.4531	453.9000	0.4539	0.174	0	0	0
2014/11/26	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R212	07/05/2015			Bond Future	139.7984	139.7984	139.7925	139.7925	(0.004)	0.0000	0.0000	0
2014/11/26	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R212	07/05/2015	140.99	Put	Bond Future	1,191.5900	1.1916	1,197.4900	1.1975	0.495	0	0	0
2014/11/26	R212	07/05/2015	141.01	Put	Bond Future	1,211.5900	1.2116	1,217.4900	1.2175	0.487	0	0	0
2014/11/26	R212	07/05/2015	141.00	Put	Bond Future	1,201.5900	1.2016	1,207.4900	1.2075	0.491	0	0	0
2014/11/26	R213	05/02/2015	9.26	Put	Bond Future	60.3300	0.0603	36.5200	0.0365	(39.466)	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
2014/11/26	R213	05/02/2015			Bond Future	8.2865	91.8379	8.1925	92.6019	(1.135)	0.0000	0.0000	21,796
2014/11/26	R213	05/02/2015	9.25	Put	Bond Future	63.1400	0.0631	38.3500	0.0384	(39.262)	0	0	0
2014/11/26	R213	05/02/2015	9.24	Put	Bond Future	65.7900	0.0658	40.0600	0.0401	(39.109)	0	0	0
2014/11/26	R213	05/02/2015	9.25	Call	Bond Future	7,382.1400	7.3821	8,121.3900	8.1214	10.014	0	0	0
2014/11/26	R213	05/02/2015	9.26	Call	Bond Future	7,450.6800	7.4507	8,190.9100	8.1909	9.935	0	0	0
2014/11/26	R213	05/02/2015	9.24	Call	Bond Future	7,313.3500	7.3134	8,051.6600	8.0517	10.095	0	0	0
2014/11/26	R213	07/05/2015	8.74	Call	Bond Future	4,405.0300	4.4050	4,987.1500	4.9871	13.215	0	0	0
2014/11/26	R213	07/05/2015	8.75	Put	Bond Future	1,208.0500	1.2081	1,019.9700	1.0200	(15.569)	0	0	0
2014/11/26	R213	07/05/2015			Bond Future	8.3317	89.7886	8.2354	90.5617	(1.156)	0.0000	0.0000	0
2014/11/26	R213	07/05/2015	8.75	Call	Bond Future	4,457.9600	4.4580	5,042.9900	5.0430	13.123	0	0	0
2014/11/26	R213	07/05/2015	8.76	Call	Bond Future	4,511.1400	4.5111	5,099.0400	5.0990	13.032	0	0	0
2014/11/26	R213	07/05/2015	8.74	Put	Bond Future	1,230.8200	1.2308	1,039.8300	1.0398	(15.517)	0	0	0
2014/11/26	R213	07/05/2015	8.76	Put	Bond Future	1,185.6300	1.1856	1,000.4200	1.0004	(15.621)	0	0	0
2014/11/26	R213	06/08/2015			Bond Future	8.3674	91.3573	8.2684	92.1429	(1.183)	0.0000	0.0000	0
2014/11/26	R213	06/08/2015	8.49	Put	Bond Future	2,782.7200	2.7827	2,443.2700	2.4433	(12.198)	0	0	0
2014/11/26	R213	06/08/2015	8.51	Put	Bond Future	2,713.2800	2.7133	2,379.7200	2.3797	(12.294)	0	0	0
2014/11/26	R213	06/08/2015	8.49	Call	Bond Future	3,742.0800	3.7421	4,188.2600	4.1883	11.923	0	0	0
2014/11/26	R213	06/08/2015	8.50	Put	Bond Future	2,747.5300	2.7475	2,411.0300	2.4110	(12.247)	0	0	0
2014/11/26	R213	06/08/2015	8.50	Call	Bond Future	3,784.5000	3.7845	4,233.6300	4.2336	11.868	0	0	0
2014/11/26	R213	06/08/2015	8.51	Call	Bond Future	3,827.7600	3.8278	4,279.8300	4.2798	11.810	0	0	0
2014/11/26	R214	05/02/2015	9.50	Call	Bond Future	7,549.8100	7.5498	8,240.0700	8.2401	9.143	0	0	0
2014/11/26	R214	05/02/2015			Bond Future	8.5540	81.6173	8.4705	82.3374	(0.976)	0.0000	0.0000	7,459
2014/11/26	R214	05/02/2015	9.51	Call	Bond Future	7,618.7600	7.6188	8,310.1000	8.3101	9.074	0	0	0
2014/11/26	R214	05/02/2015	9.49	Call	Bond Future	7,480.5500	7.4805	8,169.7800	8.1698	9.214	0	0	0
2014/11/26	R214	05/02/2015	9.50	Put	Bond Future	87.9400	0.0879	58.1600	0.0582	(33.864)	0	0	0
2014/11/26	R214	05/02/2015	9.49	Put	Bond Future	91.3500	0.0913	60.5400	0.0605	(33.727)	0	0	0
2014/11/26	R214	05/02/2015	9.51	Put	Bond Future	84.3400	0.0843	55.6400	0.0556	(34.029)	0	0	0
2014/11/26	R214	07/05/2015			Bond Future	8.5977	79.6547	8.5124	80.3835	(0.992)	0.0000	0.0000	0
2014/11/26	R214	07/05/2015	9.15	Call	Bond Future	5,559.0300	5.5590	6,112.4600	6.1125	9.956	0	0	0
2014/11/26	R214	07/05/2015	9.16	Call	Bond Future	5,616.3000	5.6163	6,172.0700	6.1721	9.896	0	0	0
2014/11/26	R214	07/05/2015	9.14	Put	Bond Future	1,114.0500	1.1141	936.1800	0.9362	(15.966)	0	0	0
2014/11/26	R214	07/05/2015	9.16	Put	Bond Future	1,074.1600	1.0742	901.1500	0.9011	(16.107)	0	0	0
2014/11/26	R214	07/05/2015	9.15	Put	Bond Future	1,093.8700	1.0939	918.5200	0.9185	(16.030)	0	0	0
2014/11/26	R214	07/05/2015	9.14	Call	Bond Future	5,502.1000	5.5021	6,053.0100	6.0530	10.013	0	0	0
2014/11/26	R214	06/08/2015	8.76	Put	Bond Future	3,051.9300	3.0519	2,737.6000	2.7376	(10.299)	0	0	0
2014/11/26	R214	06/08/2015			Bond Future	8.6336	81.0464	8.5462	81.7872	(1.012)	0.0000	0.0000	0
2014/11/26	R214	06/08/2015	8.75	Put	Bond Future	3,089.3500	3.0894	2,772.3300	2.7723	(10.262)	0	0	0
2014/11/26	R214	06/08/2015	8.74	Call	Bond Future	4,015.0200	4.0150	4,436.0100	4.4360	10.485	0	0	0
2014/11/26	R214	06/08/2015	8.75	Call	Bond Future	4,059.2100	4.0592	4,482.9100	4.4829	10.438	0	0	0
2014/11/26	R214	06/08/2015	8.76	Call	Bond Future	4,104.1700	4.1042	4,530.5600	4.5306	10.389	0	0	0
2014/11/26	R214	06/08/2015	8.74	Put	Bond Future	3,127.6700	3.1277	2,807.9400	2.8079	(10.223)	0	0	0
2014/11/26	R248	05/02/2015			Bond Future	8.6459	105.0623	8.5622	105.9873	(0.968)	0.0000	0.0000	40,873
2014/11/26	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R248	05/02/2015	9.50	Call	Bond Future	8,658.8700	8.6589	9,583.8000	9.5838	10.682	0	0	0
2014/11/26	R248	05/02/2015	9.51	Call	Bond Future	8,752.3900	8.7524	9,677.3200	9.6773	10.568	0	0	0
2014/11/26	R248	05/02/2015	9.49	Call	Bond Future	8,565.1700	8.5652	9,490.1000	9.4901	10.799	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
2014/11/26	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R248	07/05/2015			Bond Future	8.6918	102.3421	8.6063	103.2782	(0.984)	0.0000	0.0000	0
2014/11/26	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R248	07/05/2015	9.26	Call	Bond Future	5,854.8200	5.8548	6,790.8600	6.7909	15.988	0	0	0
2014/11/26	R248	07/05/2015	9.24	Call	Bond Future	5,659.0200	5.6590	6,595.0600	6.5951	16.541	0	0	0
2014/11/26	R248	07/05/2015	9.25	Call	Bond Future	5,757.0100	5.7570	6,693.0500	6.6930	16.259	0	0	0
2014/11/26	R248	06/08/2015	8.76	Call	Bond Future	322.9500	0.3230	1,274.3400	1.2743	294.594	0	0	0
2014/11/26	R248	06/08/2015			Bond Future	8.7299	104.1303	8.6423	105.0817	(1.004)	0.0000	0.0000	0
2014/11/26	R248	06/08/2015	8.74	Call	Bond Future	108.4300	0.1084	1,059.8200	1.0598	877.423	0	0	0
2014/11/26	R248	06/08/2015	8.75	Call	Bond Future	215.7900	0.2158	1,167.1800	1.1672	440.887	0	0	0
2014/11/26	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/26	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**415330**